QUARTERLY STATEMENT

OF THE

Principal Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Iowa

FOR THE QUARTER ENDED
JUNE 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	59,782,598,616		59,782,598,616	59,786,616,092
2.	Stocks:				
	2.1 Preferred stocks	250,667,581		250,667,581	227,184,236
	2.2 Common stocks	1,617,384,817		1,617,384,817	1,316,603,195
3.	Mortgage loans on real estate:				
	3.1 First liens	15,650,008,507		15,650,008,507	15,843,468,006
	3.2 Other than first liens	203,814,746		203,814,746	198,010,452
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	313,919,908		313,919,908	317,070,701
	4.2 Properties held for the production of income (less $ ..... encumbrances)	99,349,177		99,349,177	98,998,873
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 568,833,295), cash equivalents ($ 2,795,499,808) and short-term investments ($ 42,968,324)	3,407,301,427		3,407,301,427	2,273,725,427
6.	Contract loans (including $ ..... premium notes)	501,572,306	4,919,345	496,652,961	474,413,937
7.	Derivatives	4,566,436,349		4,566,436,349	4,036,712,661
8.	Other invested assets	6,347,748,102	41,398,317	6,306,349,785	5,861,719,892
9.	Receivables for securities	112,692,529		112,692,529	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)	92,853,494,065	46,317,662	92,807,176,403	90,449,345,675
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	712,736,202	652,335	712,083,867	716,541,761
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	49,286,410	1,900,147	47,386,262	43,433,964
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	217,885,111		217,885,111	231,766,288
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	62,413,754	720,445	61,693,309	64,149,363
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	70,965,294		70,965,294	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	226,188,136		226,188,136	228,583,098
18.2	Net deferred tax asset	65,121,350		65,121,350	91,877,190
19.	Guaranty funds receivable or on deposit	20,283,620		20,283,620	26,919,143
20.	Electronic data processing equipment and software	120,373,560	57,151,019	63,222,541	32,052,615
21.	Furniture and equipment, including health care delivery assets ($ .....)	36,821,199	36,821,199		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	84,982,105		84,982,105	115,270,720
24.	Health care ($ 2,598,121) and other amounts receivable	14,612,438	12,014,317	2,598,121	2,554,347
25.	Aggregate write-ins for other than invested assets	2,341,370,667	354,741,032	1,986,629,635	2,156,878,985
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	96,880,083,910	513,868,155	96,366,215,755	94,205,542,520
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	168,487,877,751		168,487,877,751	161,404,571,137
28.	Total (Lines 26 and 27)	265,367,961,661	513,868,155	264,854,093,506	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	1,404,908,202		1,404,908,202	1,355,453,793
2502.	Variable annuity hedge	288,557,733		288,557,733	319,480,571
2503.	Admitted disallowed IMR	144,987,524		144,987,524	132,719,526
2598.	Summary of remaining write-ins for Line 25 from overflow page	502,917,208	354,741,032	148,176,177	349,225,095
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,341,370,667	354,741,032	1,986,629,635	2,156,878,985

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 19,722,998,369 less $ included in Line 6.3 (including $ Modco Reserve)	19,722,998,369	19,766,741,012
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,817,967,298	2,764,077,153
3.	Liability for deposit-type contracts (including $ Modco Reserve)	31,146,925,030	30,081,993,841
4.	Contract claims:		
	4.1 Life	97,938,706	105,453,540
	4.2 Accident and health	315,437,879	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)	1,909,767	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 $ 69,918,271 accident and health premiums	95,390,186	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 $ 844,516 accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	17,942,294	26,689,086
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 25,441,501 ceded	25,441,501	60,498,864
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 1,024,314 , accident and health $ 10,571,359 and deposit-type contract funds $ 33,540,988	45,136,661	51,504,603
11.	Commissions and expense allowances payable on reinsurance assumed	6,805,206	9,733,546
12.	General expenses due or accrued	331,569,818	416,471,622
13.	Transfers to Separate Accounts due or accrued (net) (including $ (6,452,199) accrued for expense allowances recognized in reserves, net of reinsured allowances)	1,330,642,385	434,386,689
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	30,389,132	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	4,131,904	3,780,315
17.	Amounts withheld or retained by reporting entity as agent or trustee	53,144,882	30,500,010
18.	Amounts held for agents' account, including $ 19,375,802 agents' credit balances	19,375,802	12,557,478
19.	Remittances and items not allocated	60,487,115	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 $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,580,864,941	1,505,640,892
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	13,279,382,680	13,681,371,900
	24.04 Payable to parent, subsidiaries and affiliates	497,272,159	74,475,420
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	15,072,688,569	14,879,391,780
	24.08 Derivatives	2,061,686,290	1,976,992,416
	24.09 Payable for securities	392,229,170	215,834,194
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,628,368,509	2,356,287,464
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	91,636,126,252	89,403,280,932
27.	From Separate Accounts Statement	168,406,786,759	161,404,571,137
28.	Total liabilities (Lines 26 and 27)	260,042,913,011	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	2,142,312,992	2,152,429,843
34.	Aggregate write-ins for special surplus funds	445,562,799	464,217,640
35.	Unassigned funds (surplus)	2,220,804,704	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 $ 81,090,993 in Separate Accounts Statement)	4,808,680,495	4,799,761,588
38.	Totals of Lines 29, 30 and 37	4,811,180,495	4,802,261,588
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	264,854,093,506	255,610,113,657
	DETAILS OF WRITE-INS		
2501.	Cash collateral on derivatives	2,405,531,208	2,160,252,373
2502.	Miscellaneous liabilities	157,315,177	131,711,519
2503.	Uncashed checks/drafts pending escheatment	65,522,124	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)	2,628,368,509	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	288,557,733	319,480,571
3402.	Admitted disallowed IMR	144,987,524	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)	445,562,799	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	3,528,925,661	4,113,599,934	8,658,133,075
2.	Considerations for supplementary contracts with life contingencies	6,347,625	7,362,831	19,669,552
3.	Net investment income	2,066,600,983	2,082,423,567	4,271,157,854
4.	Amortization of Interest Maintenance Reserve (IMR)	(16,516,464)	(20,042,431)	(40,765,801)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	363,069,181	568,196	(4,151,248)
6.	Commissions and expense allowances on reinsurance ceded	175,997,630	178,444,080	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	324,144,413	318,698,549	658,324,212
	8.2 Charges and fees for deposit-type contracts	(49,613,296)	(31,990,972)	(90,661,358)
	8.3 Aggregate write-ins for miscellaneous income	754,158,217	688,877,291	1,436,273,163
9.	Totals (Lines 1 to 8.3)	7,153,113,950	7,337,941,045	15,272,228,144
10.	Death benefits	245,308,672	286,287,879	555,772,741
11.	Matured endowments (excluding guaranteed annual pure endowments)			268,772
12.	Annuity benefits	1,151,356,011	1,098,306,059	2,227,593,778
13.	Disability benefits and benefits under accident and health contracts	798,263,955	771,858,532	1,533,602,491
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,146,648,097	1,115,695,909	2,054,871,143
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	600,345,445	536,057,980	1,113,083,565
18.	Payments on supplementary contracts with life contingencies	4,199,384	3,764,523	8,146,958
19.	Increase in aggregate reserves for life and accident and health contracts	9,861,880	(75,994,181)	89,058,398
20.	Totals (Lines 10 to 19)	3,955,983,443	3,735,976,701	7,582,397,845
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	407,765,592	404,062,100	800,528,001
22.	Commissions and expense allowances on reinsurance assumed	122,730,979	132,913,925	262,821,300
23.	General insurance expenses and fraternal expenses	1,065,674,811	1,007,989,256	2,065,020,463
24.	Insurance taxes, licenses and fees, excluding federal income taxes	79,381,063	78,522,915	147,725,407
25.	Increase in loading on deferred and uncollected premiums	7,358,009	8,878,199	1,525,582
26.	Net transfers to or (from) Separate Accounts net of reinsurance	489,246,343	516,430,321	1,539,514,639
27.	Aggregate write-ins for deductions	827,768,678	840,964,199	1,638,682,515
28.	Totals (Lines 20 to 27)	6,955,908,919	6,725,737,615	14,038,215,751
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	197,205,032	612,203,431	1,234,012,393
30.	Dividends to policyholders and refunds to members	1,630,185	1,442,917	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)	195,574,847	610,760,514	1,230,831,883
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(121,512,406)	(2,274,119)	(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)	317,087,253	613,034,633	1,234,059,674
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 84,361,980 (excluding taxes of $ (13,240,175) transferred to the IMR)	(119,293,540)	(33,195,375)	(105,254,898)
35.	Net income (Line 33 plus Line 34)	197,793,712	579,839,259	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)	197,793,712	579,839,259	1,128,804,776
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 81,743,341	292,494,512	4,528,161	125,619,503
39.	Change in net unrealized foreign exchange capital gain (loss)	2,969,780	(3,814,786)	(3,037,435)
40.	Change in net deferred income tax	54,987,501	27,704,593	56,521,522
41.	Change in nonadmitted assets	(52,695,138)	25,604,513	(7,631,798)
42.	Change in liability for reinsurance in unauthorized and certified companies		767,145	767,145
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(75,224,049)	(108,902,326)	(199,403,326)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	285,502,143		
47.	Other changes in surplus in Separate Accounts Statement	(281,978,188)	(568,196)	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	(10,116,851)	(22,131,308)	(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	(37,182,573)	(38,346,421)	(76,395,139)
52.	Dividends to stockholders	(365,167,138)	(555,000,000)	(1,055,000,000)
53.	Aggregate write-ins for gains and losses in surplus	(2,464,805)	(1,847,141)	138,964,689
54.	Net change in capital and surplus for the year (Lines 37 through 53)	8,918,907	(92,166,507)	106,726,818
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,811,180,495	4,603,368,263	4,802,261,588
	DETAILS OF WRITE-INS			
08.301.	Service fee income	687,454,969	633,453,497	1,317,706,557
08.302.	Miscellaneous income	66,703,248	55,423,794	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)	754,158,217	688,877,291	1,436,273,163
2701.	Funds withheld earnings credited	662,451,946	657,029,678	1,359,151,926
2702.	Miscellaneous deductions	165,562,085	183,913,485	279,443,361
2703.	Regulatory fines and penalties	(245,352)	21,036	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)	827,768,678	840,964,199	1,638,682,515
5301.	Miscellaneous surplus adjustment	(2,261,669)	(1,720,505)	(3,561,725)
5302.	Other postretirement benefits adjustment	(203,136)	(66,852)	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
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(2,464,805)	(1,847,141)	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	3,535,670,828	4,084,511,628	8,484,238,121
2.	Net investment income	2,172,749,894	2,145,747,159	4,393,702,341
3.	Miscellaneous income	1,082,365,142	1,041,584,482	2,177,721,325
4.	Total (Lines 1 to 3)	6,790,785,865	7,271,843,269	15,055,661,786
5.	Benefit and loss related payments	3,424,596,206	3,355,500,804	6,565,833,287
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(407,009,353)	268,164,926	1,055,598,092
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,069,717,336	2,164,104,969	3,957,710,228
8.	Dividends paid to policyholders	1,694,301	1,514,689	3,390,900
9.	Federal and foreign income taxes paid (recovered) net of $ (8,100,932) tax on capital gains (losses)	(53,141,564)	19,416,855	81,409,420
10.	Total (Lines 5 through 9)	5,035,856,926	5,808,702,244	11,663,941,926
11.	Net cash from operations (Line 4 minus Line 10)	1,754,928,938	1,463,141,026	3,391,719,860
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	5,131,102,496	4,124,065,807	8,444,129,746
	12.2 Stocks	813,958,785	1,746,230,128	1,761,859,012
	12.3 Mortgage loans	1,471,792,770	1,151,446,120	2,940,920,518
	12.4 Real estate			
	12.5 Other invested assets	234,221,808	409,645,784	481,577,248
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	104,341	2,711,934	75,834
	12.7 Miscellaneous proceeds	260,805,998	(123,346,861)	(32,749,159)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,911,986,199	7,310,752,912	13,595,813,199
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	5,390,174,416	4,771,111,011	9,504,050,339
	13.2 Stocks	1,126,883,580	916,744,107	1,446,321,957
	13.3 Mortgage loans	1,309,761,174	979,694,580	2,380,496,773
	13.4 Real estate	8,090,152	4,237,535	9,519,495
	13.5 Other invested assets	653,788,357	680,679,316	1,268,150,422
	13.6 Miscellaneous applications	159,620,888	432,004,083	532,235,073
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,648,318,567	7,784,470,632	15,140,774,059
14.	Net increase/(decrease) in contract loans and premium notes	23,967,908	14,760,289	22,279,708
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(760,300,277)	(488,478,010)	(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	(35,049,236)	(40,426,612)	(43,070,596)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	505,612,819	(807,520,399)	(247,608,862)
	16.5 Dividends to stockholders	365,167,138	555,000,000	1,055,000,000
	16.6 Other cash provided (applied)	33,550,893	(212,975,314)	(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)	138,947,338	(1,615,922,325)	(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)	1,133,576,000	(641,259,309)	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)	3,407,301,427	1,580,105,997	2,273,725,427

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

20.0001.	Capitalization of bond interest	(13,289,181)	(15,071,363)	(32,077,921)
20.0002.	Increase in other invested assets due to transfer from bonds	(6,233,700)	(219,278,958)	(232,992,834)
20.0003.	Decrease to bonds due to transfer to other invested assets	6,233,700	219,278,958	232,992,834
20.0004.	Increase in other invested assets due to contribution to subsidiary	(2,400,759)		
20.0005.	Decrease in net investment income due to transfer of assets	(1,668,736)	(1,560,613)	(2,424,624)
20.0006.	Increase in preferred stock due to transfer from bonds		(64,467,726)	(64,467,726)
20.0007.	Decrease to bonds due to transfer to preferred stock		64,467,726	64,467,726
20.0008.	Decrease to premiums collected due to assets received in kind for pension risk transfer transactions			(152,656,367)

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

20.0009.	Decrease to net transfers to Separate Accounts due to assets received in kind for pension risk transfer transactions			152,656,367
20.0010.	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	354,779,081	399,691,991	765,073,711
2. Group life	328,476,893	318,607,817	639,761,109
3. Individual annuities	926,391,048	1,154,571,405	2,314,498,086
4. Group annuities	653,410,313	1,250,075,207	2,959,317,114
5. Accident & health	1,476,184,433	1,419,440,509	2,860,333,755
6. Fraternal			
7. Other lines of business			
8. Subtotal (Lines 1 through 7)	3,739,241,768	4,542,386,929	9,538,983,776
9. Deposit-type contracts	13,923,679,433	10,505,621,876	22,495,617,679
10. Total (Lines 8 and 9)	17,662,921,201	15,048,008,805	32,034,601,455

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 #	June 30, 2026	December 31, 2025
(1) State basis (Page 4, Line 35, Columns 1 & 3)				**$ 197,793,712**	$ 1,128,804,776
(2) State prescribed practices that are an increase/ (decrease) from NAIC SAP:					
Derivatives to hedge indexed products	86	4	3	**12,694,188**	19,763,014
(3) State permitted practices that are an increase/ (decrease) from NAIC SAP:				—	—
(4) NAIC SAP (1-2-3=4)				**$ 185,099,524**	$ 1,109,041,762
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)				**$ 4,811,180,495**	$ 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)				**$ 4,811,180,495**	$ 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 June 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	**$ —**	**$ —**	**$1,053,457,256**	**$ —**	**$14,758,742,054**	**$ 53,727,194**	**$15,865,926,504**
(b) 30-59 days past due	**—**	**—**	**16,784,724**	**—**	**—**	**—**	**16,784,724**
(c) 60-89 days past due	**—**	**—**	**567,822**	**—**	**—**	**—**	**567,822**
(d) 90-179 days past due	**—**	**—**	**—**	**—**	**—**	**2,565,128**	**2,565,128**
(e) 180+ days past due	**—**	**—**	**19,204**	**—**	**38,250,000**	**6,998,232**	**45,267,436**
2. Accruing interest 90-179 days past due							
(a) Recorded investment	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**	**$ —**
(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	**$ —**	**$ —**	**$ —**	**$ —**	**$ 105,000,000**	**$ —**	**$ 105,000,000**
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	**$ —**	**$ —**	**$ —**	**$ —**	**$ 197,722,216**	**$ 9,563,360**	**$ 207,285,576**
	2. No allowance for credit losses	**—**	**—**	**19,204**	**—**	**—**	**—**	**19,204**
	3. Total (1+2)	**$ —**	**$ —**	**$ 19,204**	**$ —**	**$ 197,722,216**	**$ 9,563,360**	**$ 207,304,780**
	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	**$ —**	**$ —**	**$ 9,602**	**$ —**	**$ 197,851,358**	**$ 31,947,565**	**$ 229,808,525**
	2. Interest income recognized	**—**	**—**	**—**	**—**	**2,898,240**	**—**	**2,898,240**
	3. Recorded investments on nonaccrual status	**—**	**—**	**19,204**	**—**	**178,326,726**	**9,563,360**	**187,909,290**
	4. Amount of interest income recognized using a cash-basis method of accounting	**—**	**—**	**—**	**—**	**3,330,842**	**—**	**3,330,842**
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:

		June 30, 2026	December 31, 2025
a.	Balance at beginning of period	**$ 90,357,085**	$ 86,042,723
b.	Additions charged to operations	**17,065,128**	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)	**$ 77,288,360**	$ 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

		June 30, 2026	December 31, 2025
(1)	The total recorded investment in restructured loans and bonds	**$ 19,832,736**	$ 36,442,135
(2)	The realized capital losses related to these loans and bonds	**$ 773,202**	$ 11,613,555
(3)	Total contractual commitments to extend credit to debtors owning receivables whose terms have been modified in troubled debt restructuring	**$ 708,901**	$ —

(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 six months ended June 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	**N/A**	**N/A**	**N/A**	**N/A**
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	**N/A**	**N/A**	**N/A**	**N/A**
i. Total 3rd quarter	**N/A**	**N/A**	**N/A**	**N/A**
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	

Total OTTI recognized under SSAP No. 43, *Asset-Backed Securities*, for the six months ended June 30, 2026: **$ 9,167,088**

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

(4) For ABS with unrealized losses as of June 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 **$ 44,609,595**
   2. Twelve months or longer **867,213,450**

b. Aggregate related fair value of securities with unrealized losses:
   1. Less than twelve months **$ 5,451,922,240**
   2. Twelve months or longer **6,366,157,271**

(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**	**N/A**	**N/A**
b. Tri-Party (YES/NO)	**YES**	**YES**	**N/A**	**N/A**

(3) Original (flow) & residual maturity:

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

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

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

Ending Balance

	None	NAIC 1	NAIC 2	NAIC 3
a. ICO - FV	$ —	$ —	$ —	$ —
b. ABS - FV	—	—	—	—
c. Preferred stock - FV	—	—	—	—
d. Common stock	—	—	—	—
e. Mortgage loans - FV	—	—	—	—
f. Real estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other invested assets - FV	**42,388,323**	—	—	—
i. Total assets - FV	**$ 42,388,323**	$ —	$ —	$ —

Ending Balance

	NAIC 4	NAIC 5	NAIC 6	Does not qualify as admitted
a. ICO- FV	$ —	$ —	$ —	$ —
b. ABS - FV	—	—	—	—
c. Preferred stock - FV	—	—	—	—
d. Common stock	—	—	—	—
e. Mortgage loans - FV	—	—	—	—
f. Real estate - FV	—	—	—	—
g. Derivatives - FV	—	—	—	—
h. Other invested assets - FV	—	—	—	—
i. Total assets - FV	$ —	$ —	$ —	$ —

(7) Collateral provided - secured borrowing:

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount				
1. Cash	$ —	$ —	**N/A**	**N/A**
2. Securities (FV)	**$ 297,937,917**	**$ 446,774,144**	**N/A**	**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**	**N/A**
2. Securities (FV)	**$ 232,211,865**	**$ 252,498,685**	**N/A**	**N/A**
3. Securities (BACV)	**$ 230,011,864**	**$ 249,898,684**	**N/A**	**N/A**
4. Non-admitted subset (BACV)	$ —	$ —	**N/A**	**N/A**

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

	Amortized cost	Fair value
a. Overnight and continuous	**$ 130,000,016**	**$ 132,600,017**
b. 30 days or less	**$ —**	**$ —**
c. 31 to 90 days	**$ —**	**$ —**
d. >90 days	**$ 119,898,668**	**$ 119,898,668**

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

	First quarter	Second quarter	Third quarter	Fourth quarter
a. Maximum amount				
1 Cash	**$ —**	**$ —**	**N/A**	**N/A**
2 Securities (FV)	**$ 170,000,000**	**$ 180,000,000**	**N/A**	**N/A**
b. Ending balance				
1 Cash	**$ —**	**$ —**	**N/A**	**N/A**
2 Securities (FV)	**$ 110,000,000**	**$ 130,000,000**	**N/A**	**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 six months ended June 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 June 30, 2026, the tax credits expected to be generated each year were as follows:

Fiscal year	Transferable	Non-transferable
2027	**$ —**	**$ 48,867,125**
2028	**—**	**35,938,497**
2029	**—**	**30,882,692**
2030	**—**	**29,087,763**
Thereafter	**—**	**80,820,759**
Total expected tax credits	**$ —**	**$ 225,596,836**

(6) As of June 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	**$ —**	**$ 65,592,619**
5 to 10 years	**—**	**2,414,663**
11 to 15 years	**—**	**592,893**
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):

Restricted asset category	Gross (admitted & non-admitted) restricted				
	Current year				
	1	2	3	4	5
	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	**42,388,323**	—	**130,000,000**	—	**172,388,323**
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	**6,107,218**	—	—	—	**6,107,218**
k. On deposit with other regulatory bodies	—	—	—	—	—
l. Pledged as collateral to FHLB (including assets backing funding agreements)	**6,164,505,786**	—	—	—	**6,164,505,786**
m. Pledged as collateral not captured in other categories	**849,114,047**	—	**329,189,476**	—	**1,178,303,523**
n. Other restricted assets	**15,142,622**	—	—	—	**15,142,622**
o. Collateral assets received and on balance sheet	**2,405,531,208**	—	—	—	**2,405,531,208**
p. Assets held under modco reinsurance agreements	—	—	—	—	—
q. Assets held under funds withheld reinsurance agreements	**24,557,612,330**	—	—	—	**24,557,612,330**
r. Total restricted assets	**$ 34,228,151,534**	**$ —**	**$ 459,189,476**	**$ —**	**$ 34,687,341,010**

(a) Subset of Column 1

(b) Subset of Column 3

			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	**13,802,421**	—	**172,388,323**	**—%**	**—%**
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	**(4,483)**	—	**6,107,218**	**—%**	**—%**
k. On deposit with other regulatory bodies	—	—	—	—	**—%**	**—%**
l. Pledged as collateral to FHLB (including assets backing funding agreements)	5,951,405,142	**213,100,644**	—	**6,164,505,786**	**2%**	**2%**
m. Pledged as collateral not captured in other categories	1,217,492,715	**(39,189,192)**	—	**1,178,303,523**	**—%**	**—%**
n. Other restricted assets	14,197,909	**944,713**	—	**15,142,622**	**—%**	**—%**
o. Collateral assets received and on balance sheet	2,160,253,093	**245,278,115**	—	**2,405,531,208**	**1%**	**1%**
p. Assets held under modco reinsurance agreements	—	—	—	—	**—%**	**—%**
q. Assets held under funds withheld reinsurance agreements	24,762,045,608	**(204,433,278)**	—	**24,557,612,330**	**9%**	**9%**
r. Total restricted assets	$34,457,842,070	**$ 229,498,940**	**$ —**	**$34,687,341,010**	**XXX**	**XXX**

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

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

		Current year		
		12	13	14
	Restricted asset category	Amount reported in general interrogatories ("GI")	Difference from note and GI	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				
	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)
Derivative collateral	$ 614,896,250	$ —	$ 329,189,476	$ —	$ 944,085,726
Other reinsurance collateral	234,217,797	—	—	—	234,217,797
Total (c)	849,114,047	—	329,189,476	—	1,178,303,523
Amount of total pledged under derivative contracts	614,896,250	—	329,189,476	—	944,085,726
Total excluding derivative collateral (Total minus amount of total pledged under derivative contracts)	$ 234,217,797	$ —	$ —	$ —	$ 234,217,797

	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
Derivative collateral	$ 974,665,569	$ (30,579,843)	$ 944,085,726	—%	—%
Other reinsurance collateral	242,827,146	(8,609,349)	234,217,797	—%	—%
Master securities forward transaction agreements	—	—	—	—%	—%
Total (c)	1,217,492,715	(39,189,192)	1,178,303,523	—%	—%
Amount of total pledged under derivative contracts	974,665,569	(30,579,843)	944,085,726	—%	—%
Total excluding derivative collateral (Total minus amount of total pledged under derivative contracts)	$ 242,827,146	$ (8,609,349)	$ 234,217,797	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	$ 15,142,622	$ —	$ —	$ —	$ 15,142,622

	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	$ 944,713	$ 15,142,622	—%	—%

(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	$ 2,405,531,208	$ —	$ 1,505,981,317	$ 2,405,531,208
b.	Schedule D, Part 1, Section 1	—	—	13,146,442,573	—
c.	Schedule D, Part 1, Section 2	—	—	5,439,076,952	—
d.	Schedule D, Part 2, Section 1	—	—	61,921,338	—
e.	Schedule D, Part 2, Section 2	—	—	—	—
f.	Schedule B	—	—	2,161,018,808	—
g.	Schedule A	—	—	—	—
h.	Schedule BA, Part 1	—	—	2,104,206,139	—
i.	Schedule DL, Part 1	—	—	—	—
j.	Other	—	—	138,965,203	—
k.	Total assets (a+b+c+d+e+f+j+h+i+j)	$ 2,405,531,208	$ —	$ 24,557,612,330	$ 2,405,531,208
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

	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	$ —	$ 1,505,981,933	4%	4%
b.	Schedule D, Part 1, Section 1	—	11,492,491,345	14	14
c.	Schedule D, Part 1, Section 2	—	5,242,395,924	6	6
d.	Schedule D, Part 2, Section 1	—	53,284,226	—	—
e.	Schedule D, Part 2, Section 2	—	—	—	—
f.	Schedule B	—	1,999,191,195	2	2
g.	Schedule A	—	—	—	—
h.	Schedule BA, Part 1	—	2,104,206,139	2	2
i.	Schedule DL, Part 1	—	—	—	—
j.	Other	—	133,201,589	—	—
k.	Total assets (a+b+c+d+e+f+j+h+i+j)	$ —	$ 22,530,752,351	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	**$ 1,505,981,317**	**$ —**	**$ —**	**$ —**
b.	Schedule D, Part 1, Section 1	**13,146,442,573**	**—**	**—**	**—**
c.	Schedule D, Part 1, Section 2	**5,439,076,952**	**—**	**—**	**293,105,754**
d.	Schedule D, Part 2, Section 1	**61,921,338**	**—**	**—**	**—**
e.	Schedule D, Part 2, Section 2	**—**	**—**	**—**	**—**
f.	Schedule B	**2,161,018,808**	**—**	**—**	**—**
g.	Schedule A	**—**	**—**	**—**	**—**
h.	Schedule BA, Part 1	**2,104,206,139**	**—**	**—**	**14,032,605**
i.	Schedule DL, Part 1	**—**	**—**	**—**	**—**
j.	Other	**138,965,203**	**—**	**—**	**—**
k.	Total assets (a+b+c+d+e+f+j+h+i+j)	**$ 24,557,612,330**	**$ —**	**$ —**	**$ 307,138,359**
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	$ —	$ —	$ 1,505,981,317
b.	Schedule D, Part 1, Section 1	—	—	13,146,442,573
c.	Schedule D, Part 1, Section 2	—	—	5,145,971,198
d.	Schedule D, Part 2, Section 1	—	—	61,921,338
e.	Schedule D, Part 2, Section 2	—	—	—
f.	Schedule B	—	—	2,161,018,808
g.	Schedule A	—	—	—
h.	Schedule BA, Part 1	—	—	2,090,173,534
i.	Schedule DL, Part 1	—	—	—
j.	Other	—	—	138,965,203
k.	Total assets (a+b+c+d+e+f+j+h+i+j)	$ —	$ —	$ 24,250,473,971
l.	Percentage to total FWH assets (including modco)	— %	— %	99 %
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)	$ 2,405,531,208	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)	$ 24,266,155,209	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 June 30, 2026.

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of June 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 June 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 six months ended June 30, 2026, were as follows:

	General Account	Separate Account
(1) Number of CUSIPs	**13**	**21**
(2) Aggregate amount of investment income	**$ 14,081,624**	**$ 1,923,988**

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

The Company did not participate in a cash pool as of June 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, four 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 $6,204,767. 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 $652,335 as of June 30, 2026.

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

Interest income due and accrued as of June 30, 2026:	Amount
1. Gross	**$ 712,736,202**
2. Non-admitted	**652,335**
3. Admitted	**$ 712,083,867**

D. Aggregate deferred interest

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

	Amount
Aggregate deferred interest	**$ 15,534,291**

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

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

	Amount
Cumulative amounts of PIK interest included in the current principal balance	**$ 32,141,711**

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 June 30, 2026, the aggregate, non-discounted total premiums due were as follows:
a.

	Fiscal year	Derivative premium payments due
1.	2026	**$ 18,283,718**
2.	2027	**32,467,655**
3.	2028	**19,672,960**
4.	2029	**13,475,187**
5.	Thereafter	**10,196,288**
6.	Total future settled premiums	**$ 94,095,808**

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	**$ 94,095,808**	**$ (34,071,448)**	**$ 54,092,903**

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	**$ (25,048,174)**
2.	2027	**(87,784,859)**
3.	2028	**(56,973,224)**
4.	2029	**(62,785,627)**
5.	2030	**(36,284,911)**
6.	2031	**(13,228,265)**
7.	2032	**(6,842,134)**
8.	2033	**389,461**
9.	2034	**—**
10.	2035	**—**
11.	Total	**$ (288,557,733)**

b. Total deferred balance **$ (288,557,733)**

c. Reconciliation of amortization

1.	Prior year total deferred balance	**$ 319,480,571**
2.	Current year amortization	**25,437,634**
3.	Current year deferred recognition	**5,485,204**
4.	Ending deferred balance [1-(2+3)]	**$ 288,557,733**

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.

		June 30, 2026		
		Ordinary	Capital	Total
(a)	Gross deferred tax assets	**$ 711,143,822**	**$ 419,840,053**	**$1,130,983,875**
(b)	Statutory valuation allowance adjustments	**—**	**—**	**—**
(c)	Adjusted gross deferred tax assets (1a-1b)	**711,143,822**	**419,840,053**	**1,130,983,875**
(d)	Deferred tax assets non-admitted	**—**	**—**	**—**
(e)	Subtotal net admitted deferred tax asset (1c-1d)	**711,143,822**	**419,840,053**	**1,130,983,875**
(f)	Deferred tax liabilities	**258,479,379**	**807,383,146**	**1,065,862,525**
(g)	Net admitted deferred tax asset (1e-1f)	**$ 452,664,443**	**$ (387,543,093)**	**$ 65,121,350**

		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	$ (15,720,273)	$ 19,598,153	$ 3,877,880
(b)	Statutory valuation allowance adjustments	—	—	—
(c)	Adjusted gross deferred tax assets (1a-1b)	(15,720,273)	19,598,153	3,877,880
(d)	Deferred tax assets non-admitted	—	—	—
(e)	Subtotal net admitted deferred tax asset (1c-1d)	(15,720,273)	19,598,153	3,877,880
(f)	Deferred tax liabilities	11,445,153	19,188,567	30,633,720
(g)	Net admitted deferred tax asset (1e-1f)	$ (27,165,426)	$ 409,586	$ (26,755,840)

2. Admission calculation components of Statement of Statutory Accounting Principles No. 101, *Income Taxes* ("SSAP 101"):

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

3. Ratios:

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

4. Impact of tax-planning strategies:

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

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:

		June 30, 2026	December 31, 2025	Change
(a)	Federal	**$ (120,603,535)**	$ 10,751,957	$ (131,355,492)
(b)	Foreign	**75,000**	232,431	(157,431)
(c)	Subtotal	**(120,528,535)**	10,984,388	(131,512,923)
(d)	Federal income tax expense (benefit) on net capital gains (losses)	**71,121,805**	(6,766,759)	77,888,564
(e)	Utilization of capital loss carryforwards	**—**	—	—
(f)	Other	**(983,871)**	(14,212,179)	13,228,308
(g)	Federal and foreign income tax benefit incurred	**$ (50,390,601)**	$ (9,994,550)	$ (40,396,051)

			June 30, 2026	December 31, 2025	Change
2.		Deferred tax assets:			
	(a)	Ordinary:			
		(1) Discounting of unpaid losses	**$ —**	$ —	$ —
		(2) Unearned premium reserves	**—**	—	—
		(3) Policyholder reserves	**103,339,915**	100,921,348	2,418,567
		(4) Investments	**167,730,222**	159,249,284	8,480,938
		(5) Deferred acquisition costs	**224,227,861**	219,240,695	4,987,166
		(6) Policyholder dividends accrual	**22,055,616**	22,055,616	—
		(7) Fixed assets	**—**	—	—
		(8) Compensation and benefits accrual	**25,104,346**	23,288,290	1,816,056
		(9) Pension accrual	**—**	—	—
		(10) Receivables - non-admitted	**—**	—	—
		(11) Net operating loss carryforward	**—**	—	—
		(12) Tax credit carryforward	**—**	—	—
		(13) Other	**168,685,862**	202,108,862	(33,423,000)
		Total ordinary deferred tax assets	**711,143,822**	726,864,095	(15,720,273)
	(b)	Statutory valuation allowance adjustment	**—**	—	—
	(c)	Non-admitted deferred tax assets	**—**	—	—
	(d)	Admitted ordinary deferred tax assets	**711,143,822**	726,864,095	(15,720,273)
	(e)	Capital:			
		(1) Investments	**419,840,053**	400,241,900	19,598,153
		(2) Net capital loss carryforward	**—**	—	—
		(3) Real estate	**—**	—	—
		(4) Other	**—**	—	—
		Total capital deferred tax assets	**419,840,053**	400,241,900	19,598,153
	(f)	Statutory valuation allowance adjustment	**—**	—	—
	(g)	Non-admitted deferred tax assets	**—**	—	—
	(h)	Admitted capital deferred tax assets	**419,840,053**	400,241,900	19,598,153
	(i)	Admitted deferred tax assets	**1,130,983,875**	1,127,105,995	3,877,880
3.		Deferred tax liabilities:			
	(a)	Ordinary:			
		(1) Investments	**227,639,661**	229,554,586	(1,914,925)
		(2) Fixed assets	**27,998,983**	14,834,168	13,164,815
		(3) Deferred and uncollected premium	**—**	—	—
		(4) Policyholder reserves	**—**	—	—
		(5) Other	**2,840,735**	2,645,472	195,263
		Total ordinary deferred tax liabilities	**258,479,379**	247,034,226	11,445,153
	(b)	Capital:			
		(1) Investments	**798,266,064**	778,490,010	19,776,054
		(2) Real estate	**9,117,082**	9,704,569	(587,487)
		(3) Other	**—**	—	—
		Total capital deferred tax liabilities	**807,383,146**	788,194,579	19,188,567
	(c)	Deferred tax liabilities	**1,065,862,525**	1,035,228,805	30,633,720
4.		Net admitted deferred tax asset	**$ 65,121,350**	$ 91,877,190	$ (26,755,840)

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 six months ended June 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	**$ 20,494,914**	**21.0 %**
Dividends received deduction	**(38,940,325)**	**(40.0)**
General business credits	**(27,852,797)**	**(28.5)**
Exclude subsidiary and affiliate income	**(23,683,122)**	**(24.4)**
Company owned life insurance	**(11,067,603)**	**(11.3)**
Change in non-admitted assets	**(11,065,979)**	**(11.3)**
Reserve basis and other surplus adjustments	**(7,110,968)**	**(7.3)**
Tax-exempt investment income	**(6,929,805)**	**(7.1)**
Foreign tax credits	**(4,917,158)**	**(5.0)**
Share-based compensation	**(1,702,763)**	**(1.7)**
Interest on federal income taxes	**(802,793)**	**(0.8)**
Exclude interest maintenance reserve ("IMR") amortization	**7,351,126**	**7.5**
Business meals and nondeductible lobbying expenses	**844,580**	**0.9**
Other	**4,591**	**—**
Total	**$ (105,378,102)**	**(108.0)%**
Federal and foreign income tax benefit incurred	**$ (50,390,601)**	
Change in net deferred income taxes	**(54,987,501)**	
Total statutory income tax benefit incurred	**$ (105,378,102)**	**(108.0)%**

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	43,490,078
2024	—

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 $403,723,611 and a receivable from PFS of $21,098,744 as of June 30, 2026 and December 31, 2025, respectively. During the six months ended June 30, 2026 and the year ended December 31, 2025, the Company incurred interest expense of $1,285,247 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. No significant changes have occurred in disclosure from December 31, 2025.

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	**$ 5,654,947,308**	**$ 6,164,505,786**	**$ 3,970,684,651**
2.	Current year General Account total collateral pledged	**$ 5,654,947,308**	**$ 6,164,505,786**	**$ 3,970,684,651**
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	**$ 5,654,947,308**	**$ 6,164,505,786**	**$ 3,970,684,651**
2.	Current year General Account maximum collateral pledged	**$ 5,654,947,308**	**$ 6,164,505,786**	**$ 3,970,684,651**
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	**3,970,684,651**	**3,970,684,651**	**—**	**$ 3,970,684,651**
Other	**—**	**—**	**—**	**XXXXXX**
Aggregate total	**$ 3,970,684,651**	**$ 3,970,684,651**	**$ —**	**$ 3,970,684,651**

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

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

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 six months ended June 30,	
	2026	2025
a. Service cost	**$ —**	$ —
b. Interest cost	**1,224,684**	1,309,368
c. Expected return on plan assets	**(1,878,942)**	(1,738,578)
d. Transition asset or obligation	**—**	—
e. Gains and losses	**(203,136)**	(66,852)
f. Prior service cost or credit	**—**	—
g. Gain or loss recognized due to a settlement or curtailment	**—**	—
h. Total net periodic benefit cost (income)	**$ (857,394)**	$ (496,062)

(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 an extraordinary dividend of $232,000,000 on March 30, 2026, to PFS. The Company paid ordinary dividends of $130,000,000 on June 29, 2026 and $3,167,138 on June 30, 2026, to PFS. The extraordinary dividend was 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 $295,464,292 for the six months ended June 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 $1,700,941,496 as of June 30, 2026. The Company had commitments or contingent commitments related to investments in tax credit structures of $68,600,175 as of June 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 June 30, 2026, includes recognized assets for future premium tax offsets related to those assessments:

Amount eligible for future premium tax offset	**$**	**9,974,563**
Amount not eligible for future premium tax offset		**3,833,628**
Total projected future assessments	**$**	**13,808,191**

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		**3,015,355**
c. Increase current year:		
Premium tax offset accrued		**(3,620,169)**
d. Assets recognized from paid and accrued premium tax offsets and policy surcharges current year-end	**$**	**20,283,619**

(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 June 30, 2026.

As of June 30, 2026 and December 31, 2025, the Company had admitted assets of $1,363,953,015 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 7.34% and 5.87% of the total uncollectible balance as of June 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	
	June 30, 2026	December 31, 2025	June 30, 2026	December 31, 2025
Swaps	**$ 31,881,099,251**	$ 36,126,045,802	**$ 34,106,771,623**	$ 25,661,895,348
Futures	**—**	—	**4,629,058,417**	3,671,104,757
Options	**6,235,564,537**	5,394,690,322	**4,329,330,017**	3,831,129,128
Total	**$ 38,116,663,788**	$ 41,520,736,124	**$ 43,065,160,057**	$ 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 six months ended June 30, 2026, the Company did not have transfer and servicing of financial assets.

C. Wash Sales

For the six months ended June 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:

	June 30, 2026				
	Level 1	Level 2	Level 3	Net asset value ("NAV") (1)	Total
Bonds:					
ICO	$ —	$ 11,258,500	$ 4,827,997	$ —	$ 16,086,497
ABS	—	2,902,324	—	—	2,902,324
Total bonds	—	14,160,824	4,827,997	—	18,988,821
Preferred stocks:					
Industrial and misc.	4,677,221	—	400	—	4,677,621
Common stocks:					
Industrial and misc.	877,147,218	187,750,000	—	—	1,064,897,218
Other invested assets:					
Joint venture, common stock, unaffiliated	—	—	—	56,246,626	56,246,626
Cash equivalents:					
Other money market mutual funds	—	1,455,856,989	—	—	1,455,856,989
Derivative assets: (2)					
Interest rate contracts	—	2,963,896,643	811,332	—	2,964,707,975
Foreign exchange contracts	—	1,411,467	—	—	1,411,467
Equity contracts	—	1,494,883,486	6,236,199	—	1,501,119,685
Total derivative assets	—	4,460,191,596	7,047,531	—	4,467,239,127
Separate Account assets	127,879,967,006	20,317,811,360	760,360,014	7,607,221,375	156,565,359,755
Total assets at fair value/NAV	$ 128,761,791,445	$ 26,435,770,769	$ 772,235,942	$ 7,663,468,001	$ 163,633,266,157
Derivative liabilities: (2)					
Interest rate contracts	$ —	$ (1,791,235,389)	$ —	$ —	$ (1,791,235,389)
Foreign exchange contracts	—	(3,919,045)	—	—	(3,919,045)
Equity contracts	—	(149,836,891)	(1,556,945)	—	(151,393,836)
Credit contracts	—	(1,412,840)	—	—	(1,412,840)
Total liabilities at fair value	$ —	$ (1,946,404,165)	$ (1,556,945)	$ —	$ (1,947,961,110)

	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 June 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 June 30, 2026
Bonds:							
ICO	$ 20,000	$ —	$ —	$ —	$ (9,305)	$ 4,817,302	$ 4,827,997
Preferred stocks:							
Industrial and misc.	400	—	—	—	—	—	400
Separate Account assets (1)	742,456,243	—	—	17,901,329	—	2,442	760,360,014
Net derivative assets (liabilities):							
Interest rate contracts	—	—	—	—	811,332	—	811,332
Equity contracts	4,168,665	—	—	21,698	219,677	269,214	4,679,254
Total	$ 746,645,308	$ —	$ —	$ 17,923,027	$ 1,021,704	$ 5,088,958	$ 770,678,997

(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 June 30, 2026
Bonds:					
ICO	**$ 4,830,762**	**$ —**	**$ —**	**$ (13,460)**	**$ 4,817,302**
Separate Account assets (1)	**—**	**—**	**—**	**2,442**	**2,442**
Net derivative assets (liabilities):					
Equity contracts	**299,417**	**—**	**(30,203)**	**—**	**269,214**
Total	**$ 5,130,179**	**$ —**	**$ (30,203)**	**$ (11,018)**	**$ 5,088,958**

(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 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)	$ —	$ —

The Company did not have any transfers during the six months ended June 30, 2026. Assets transferred into Level 3 during 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:

	June 30, 2026						
	Aggregate fair value	Admitted assets	Level 1	Level 2	Level 3	NAV (1)	Not practicable (carrying value)
Bonds:							
ICO	**$ 35,510,277,895**	**$ 38,700,808,614**	**$ 1,192,898,551**	**$ 32,068,459,938**	**$ 2,248,919,406**	**$ —**	**$ —**
ABS	**20,262,391,913**	**21,081,790,002**	**—**	**18,464,551,774**	**1,797,840,139**	**—**	**—**
Preferred stocks	**235,666,455**	**250,667,581**	**27,365,753**	**60,109,731**	**148,190,971**	**—**	**—**
Unaffiliated common stocks	**1,064,897,218**	**1,064,897,218**	**877,147,218**	**187,750,000**	**—**	**—**	**—**
Mortgage loans	**14,851,873,263**	**15,853,823,253**	**—**	**—**	**14,851,873,263**	**—**	**—**
Policy loans	**502,218,862**	**496,652,961**	**—**	**—**	**502,218,862**	**—**	**—**
Other invested assets	**1,025,692,331**	**1,034,579,551**	**—**	**770,008,525**	**199,437,180**	**56,246,626**	**—**
Cash	**568,833,295**	**568,833,295**	**568,833,295**	**—**	**—**	**—**	**—**
Cash equivalents	**2,795,500,424**	**2,795,499,808**	**107,455,341**	**2,688,045,083**	**—**	**—**	**—**
Short-term investments	**42,967,307**	**42,968,324**	**—**	**42,967,307**	**—**	**—**	**—**
Derivative assets	**4,661,162,543**	**4,566,436,349**	**—**	**4,627,960,913**	**33,201,630**	**—**	**—**
Separate Account assets	**167,923,065,071**	**168,487,877,751**	**128,413,693,856**	**29,094,090,486**	**2,808,059,354**	**7,607,221,375**	**—**
Investment contracts	**(34,020,531,269)**	**(36,711,556,662)**	**—**	**(8,316,847,683)**	**(25,703,683,586)**	**—**	**—**
Derivative liabilities	**(2,182,484,143)**	**(2,061,686,290)**	**—**	**(2,172,956,781)**	**(9,527,362)**	**—**	**—**
Cash collateral payable	**(2,405,531,208)**	**(2,405,531,208)**	**(2,405,531,208)**	**—**	**—**	**—**	**—**
Funds held under reinsurance	**(24,695,805,422)**	**(26,786,277,830)**	**—**	**—**	**(24,695,805,422)**	**—**	**—**
Separate Account liabilities	**(142,286,341,446)**	**(143,243,894,918)**	**—**	**—**	**(142,286,341,446)**	**—**	**—**

	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 June 30, 2026 and December 31, 2025, the Separate Accounts included a Separate Account valued at $93,251,424 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 $4,386,268,525 as of June 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 June 30, 2026.

Trust summary - Total RML	**$**	**1,070,829,005**
Trust summary - Total real estate acquired through foreclosure	**$**	**—**
Trust summary - Cash and cash equivalents	**$**	**27,872,546**
Trust summary - Other receivables	**$**	**10,126,103**
Trust summary - Liabilities	**$**	**2,620,599**
Split of RMLs by standing - In good standing	**$**	**1,070,809,802**
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	**$**	**19,203**
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 June 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 June 30, 2026, the Company did not have any unused tax credits.

(6) Commitment or Contingent Commitment

As of June 30, 2026, the Company had $68,600,175 of commitments or contingent commitments to purchase tax credits.

F. Subprime Mortgage-Related Risk Exposure

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	$ 173,199,375	$ 144,987,524	$ 28,211,851	$ —

* 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	$ 173,199,375	$ 144,987,524	$ 28,211,851	$ —

* 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	$ 4,721,264,715
	b. Net positive goodwill (admitted)	—
	c. EDP equipment and operating system software (admitted)	34,789,100
	d. Net DTAs (admitted)	70,815,857
	e. Net negative (disallowed) IMR (admitted)	151,099,815
	f. Adjusted capital and surplus (a-(b+c+d+e))	$ 4,464,559,943
(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**	**$ 282,624,537**
	2. Fair value derivative gains and losses realized to IMR - added in current period	**3,804,461**	**4,464,294**
	3. Fair value derivative gains and losses amortized over current period	**9,926,400**	**18,653,619**
	4. Unamortized fair value derivative gains and losses realized to IMR - current period total	**$ 129,381,084**	**$ 268,435,212**

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 July 30, 2026, for the statutory statement issued on July 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 six months ended June 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 June 30, 2026, $199,772,896 had been paid for incurred claims and claim adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $2,262,165,374 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on life and health lines of insurance. The Company had $237,905,967 favorable prior year claim development from December 31, 2025 to June 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 $233,340 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 June 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
Origin Asset Management LLP	London, United Kingdom	NO	NO	NO	YES
Principal Advised Services, LLC	Des Moines, Iowa	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: ..... $ 14,122,821

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:
31,900,421,639 Pledged as Collateral .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 1,339,649,604

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	$ 552,487,599
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 1,290,618,069	$ 1,183,333,375
13.26	All Other	$ 2,422,913,595	$ 2,717,486,007
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 4,361,514,021	$ 4,535,587,121
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	$ 1,070,809,802
1.13	Commercial Mortgages	$ 14,744,744,248
1.14	Total Mortgages in Good Standing	$ 15,815,554,050
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	$ 38,250,000
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 38,250,000
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$ 19,204
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 19,204
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 15,853,823,253
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	61.100 %
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

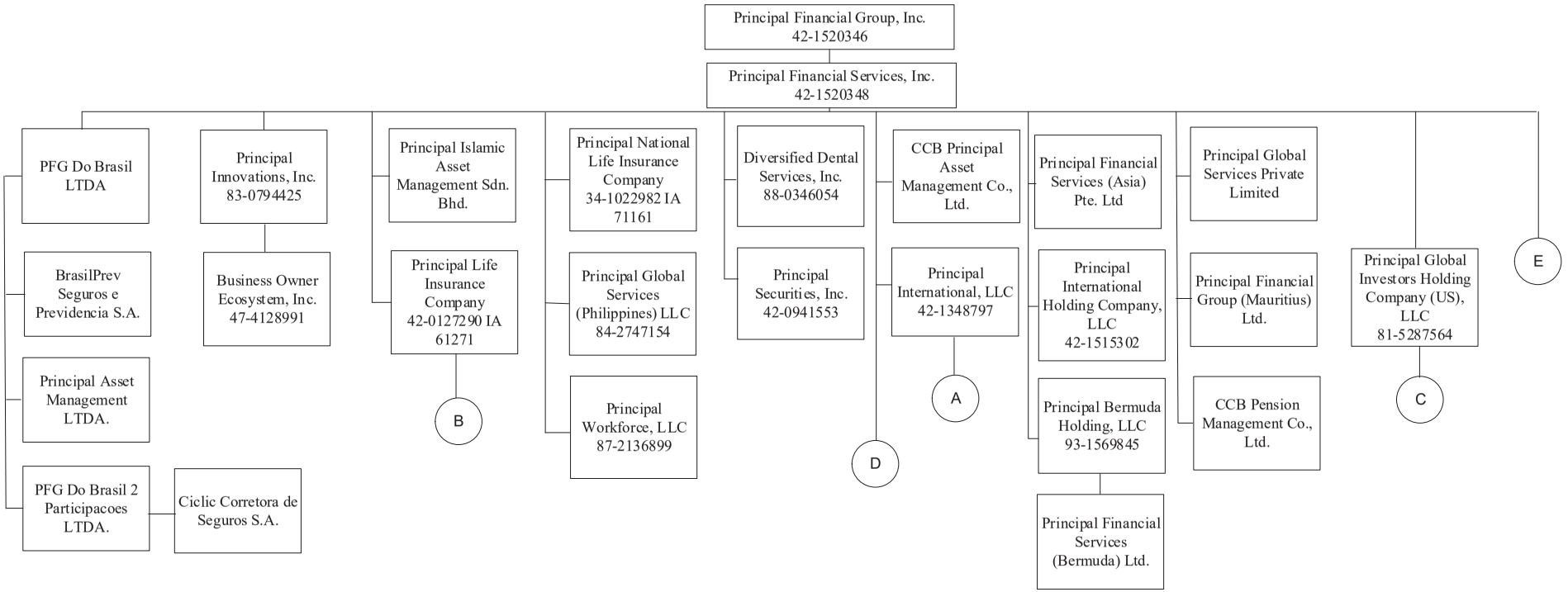
Current Year To Date - Allocated by States and Territories

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	9,518,117	15,243,298	25,841,145		50,602,560	56,704,256
2. Alaska AK	L	1,466,867	2,709	4,684,657		6,154,233	6,995,879
3. Arizona AZ	L	8,991,694	25,560,180	30,074,797		64,626,671	63,001,501
4. Arkansas AR	L	2,201,285	4,015,502	7,145,598		13,362,384	14,810,094
5. California CA	L	53,233,539	172,818,105	174,092,852		400,144,496	492,369,790
6. Colorado CO	L	10,321,461	14,038,640	42,431,765	73,924	66,865,790	128,639,310
7. Connecticut CT	L	5,282,098	3,903,434	13,466,501		22,652,033	101,438,035
8. Delaware DE	L	35,205,950	5,549,655	4,770,877		45,526,481	91,896,436
9. District of Columbia DC	L	766,849	25,596,927	3,941,647		30,305,423	54,411,175
10. Florida FL	L	36,626,005	87,097,378	96,581,195		220,304,577	228,321,989
11. Georgia GA	L	13,975,627	29,206,704	42,347,279		85,529,610	215,561,880
12. Hawaii HI	L	1,330,328	9,773,524	2,099,024		13,202,876	1,878,063
13. Idaho ID	L	5,391,750	1,730,854	8,724,900		15,847,503	25,776,739
14. Illinois IL	L	19,706,925	95,694,240	72,250,768		187,651,933	361,086,315
15. Indiana IN	L	10,944,554	16,968,635	38,035,499		65,948,688	84,407,644
16. Iowa IA	L	22,356,568	122,521,721	19,360,926	4,341,212	168,580,426	6,189,797,594
17. Kansas KS	L	4,379,133	13,749,044	11,817,526		29,945,702	269,153,905
18. Kentucky KY	L	4,043,944	3,294,221	11,163,448		18,501,614	72,912,546
19. Louisiana LA	L	3,448,537	4,527,597	12,735,258		20,711,391	63,839,041
20. Maine ME	L	1,269,793	1,806,964	4,963,243		8,040,000	6,929,493
21. Maryland MD	L	7,694,393	84,244,886	23,257,273		115,196,552	169,890,975
22. Massachusetts MA	L	8,171,777	14,511,615	29,086,890		51,770,283	147,267,545
23. Michigan MI	L	12,416,512	66,212,266	44,850,125		123,478,904	223,131,684
24. Minnesota MN	L	25,730,915	23,352,855	32,042,941		81,126,710	318,174,722
25. Mississippi MS	L	3,472,998	4,572,214	12,589,427		20,634,639	16,196,484
26. Missouri MO	L	10,209,218	29,275,598	28,306,911	996,199	68,787,926	196,162,282
27. Montana MT	L	2,995,341	3,652,755	8,593,214		15,241,309	7,116,959
28. Nebraska NE	L	8,792,736	24,450,743	26,167,362		59,410,842	77,280,571
29. Nevada NV	L	5,294,400	13,887,788	21,098,998		40,281,186	27,543,709
30. New Hampshire NH	L	1,930,795	725,538	6,055,692		8,712,025	11,308,797
31. New Jersey NJ	L	14,139,472	73,151,817	33,564,797	166,112	121,022,199	167,165,911
32. New Mexico NM	L	2,588,014	575,693	6,520,253		9,683,959	117,958,102
33. New York NY	L	108,976,526	143,944,291	47,226,463		300,147,280	484,245,302
34. North Carolina NC	L	18,433,216	24,037,126	51,736,753		94,207,094	124,294,212
35. North Dakota ND	L	1,503,577	4,656,660	4,575,385		10,735,623	24,376,845
36. Ohio OH	L	21,362,812	62,948,283	62,957,115		147,268,211	169,328,664
37. Oklahoma OK	L	4,744,184	5,395,076	11,195,299		21,334,559	42,394,378
38. Oregon OR	L	5,265,692	866,571	27,975,638		34,107,900	345,233,245
39. Pennsylvania PA	L	17,569,252	20,184,211	45,684,695		83,438,157	211,418,886
40. Rhode Island RI	L	655,966	2,202,684	2,305,178		5,163,829	13,937,293
41. South Carolina SC	L	7,058,595	5,537,609	23,046,868		35,643,072	48,419,951
42. South Dakota SD	L	3,322,099	13,558,547	8,047,927		24,928,573	879,827,341
43. Tennessee TN	L	10,989,094	71,158,313	29,984,144		112,131,552	335,189,129
44. Texas TX	L	39,258,182	113,600,587	124,667,990		277,526,758	340,763,179
45. Utah UT	L	5,905,803	9,399,373	15,642,991		30,948,166	379,425,525
46. Vermont VT	L	460,148	2,879,224	1,980,063		5,319,435	8,977,769
47. Virginia VA	L	10,247,786	27,260,083	35,923,414		73,431,283	221,785,410
48. Washington WA	L	9,224,135	27,082,318	35,463,945		71,770,398	108,962,263
49. West Virginia WV	L	2,066,986	12,749,947	7,075,637		21,892,570	19,565,866
50. Wisconsin WI	L	11,156,335	31,458,284	24,484,202		67,098,822	112,013,605
51. Wyoming WY	L	860,480	3,336,581	2,632,030		6,829,090	2,989,388
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	L	23,719		61,775		85,495	8,401,689
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	24,677	255,036	101,930		381,644	
58. Aggregate other alien OT	XXX	344,085		115,372		459,457	67
59. Subtotal	XXX	633,350,944	1,574,223,902	1,461,547,601	5,577,448	3,674,699,895	13,890,679,433
90. Reporting entity contributions for employee benefits plans	XXX	4,200,797		1,885,424		6,086,221	33,000,000
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	44,316,726				44,316,726	
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	4,404,892	11	5,609,058		10,013,961	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	686,273,358	1,574,223,913	1,469,042,083	5,577,448	3,735,116,803	13,923,679,433
96. Plus reinsurance assumed	XXX	733,540,016		2,670		733,542,685	
97 Totals (all business)	XXX	1,419,813,374	1,574,223,913	1,469,044,753	5,577,448	4,468,659,488	13,923,679,433
98. Less reinsurance ceded	XXX	682,331,057	180,558,009	76,447,220		939,336,285	
99. Totals (all business) less reinsurance ceded	XXX	737,482,317	1,393,665,905	1,392,597,533	5,577,448	3,529,323,203	13,923,679,433
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	344,085		115,372		459,457	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	344,085		115,372		459,457	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						

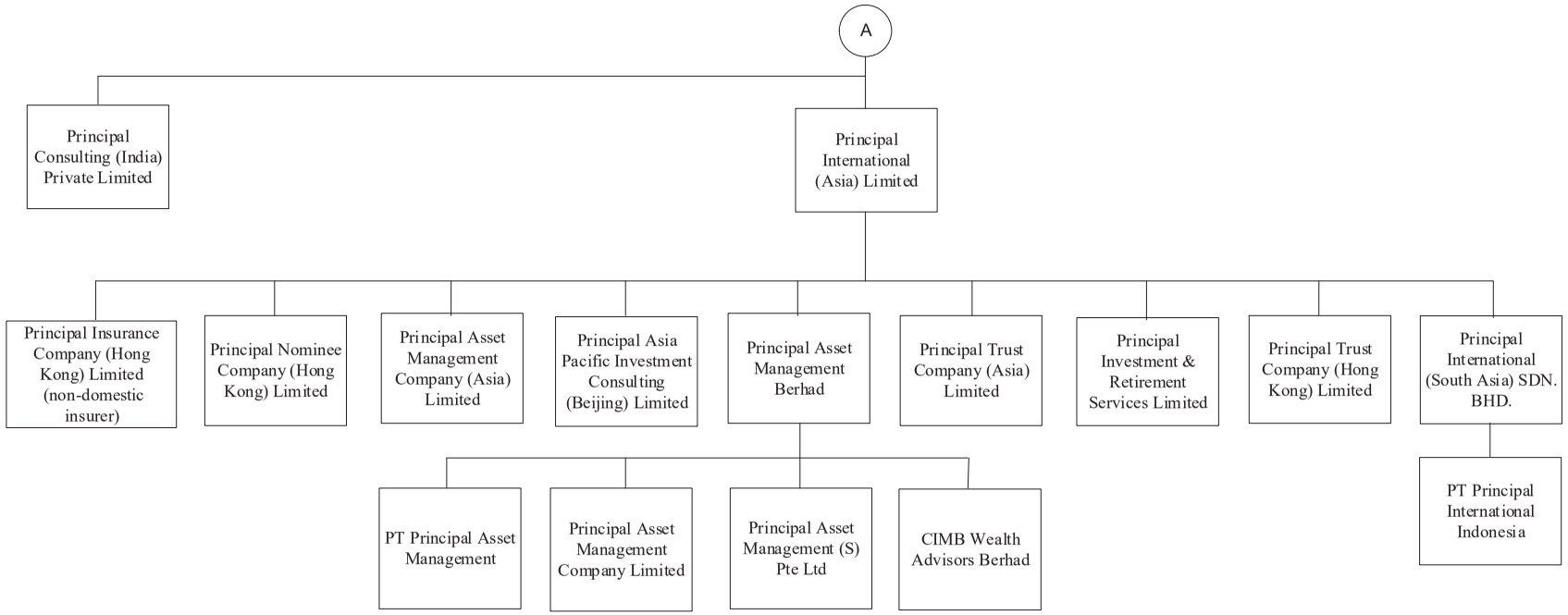
(a) Active Status Counts:

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

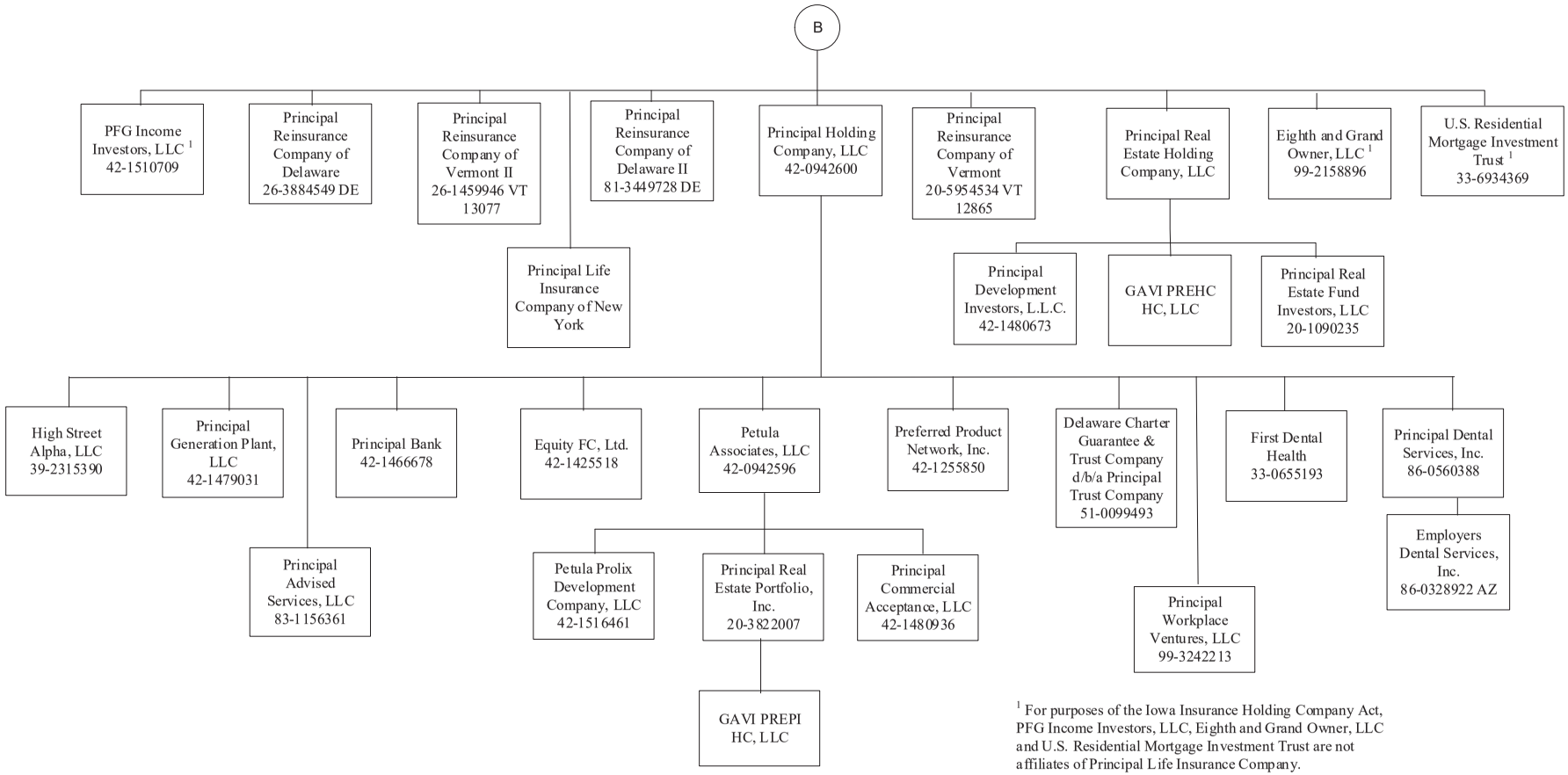
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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

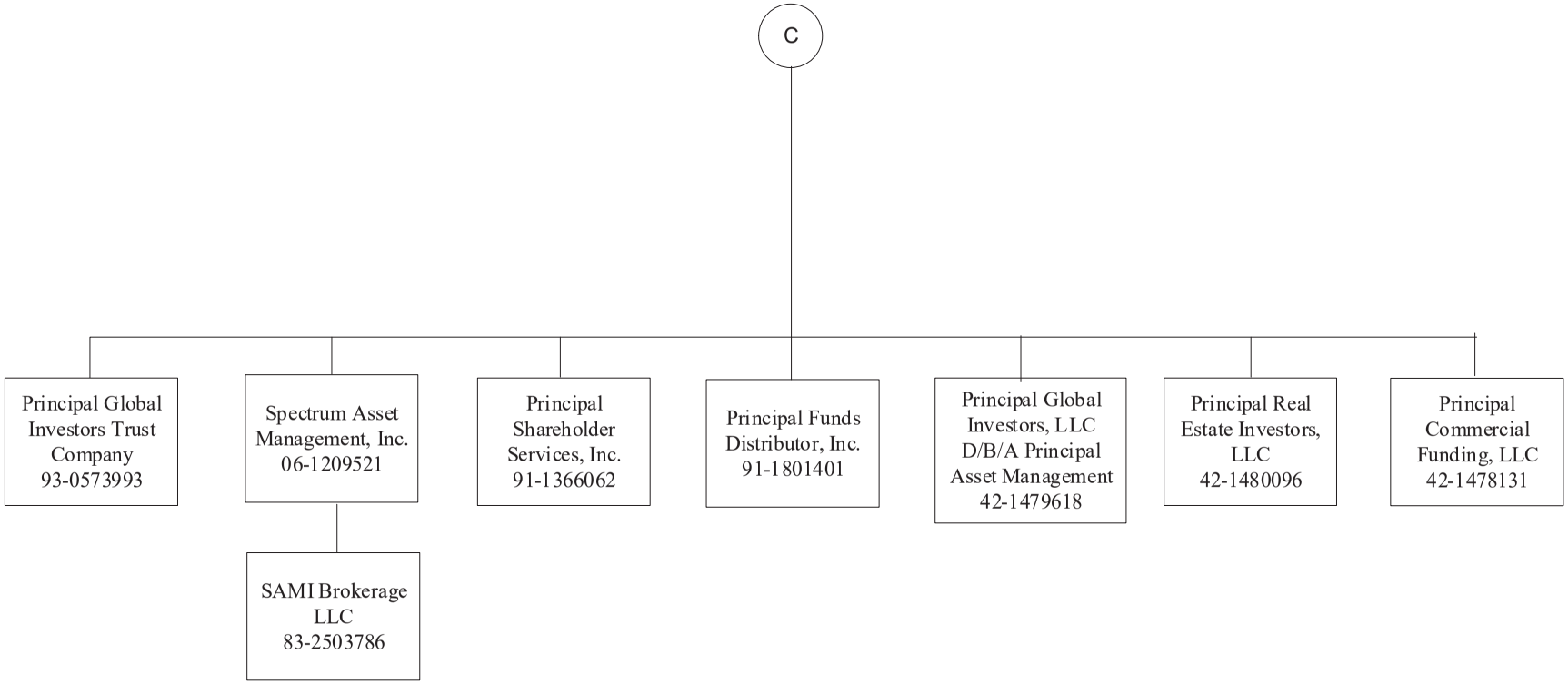


SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



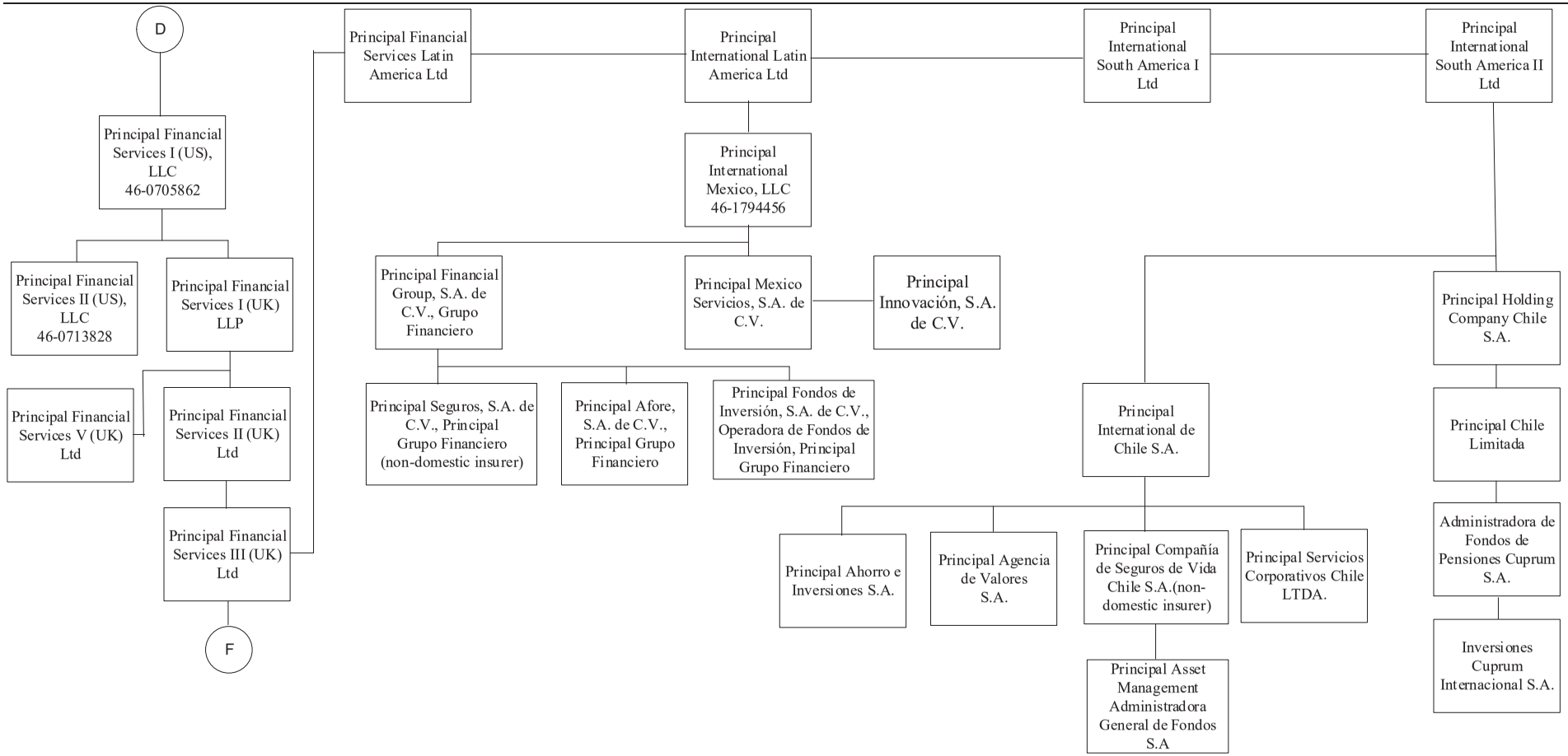
[1] For purposes of the Iowa Insurance Holding Company Act, PFG Income Investors, LLC, Eighth and Grand Owner, LLC and U.S. Residential Mortgage Investment Trust are not affiliates of Principal Life Insurance Company.

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

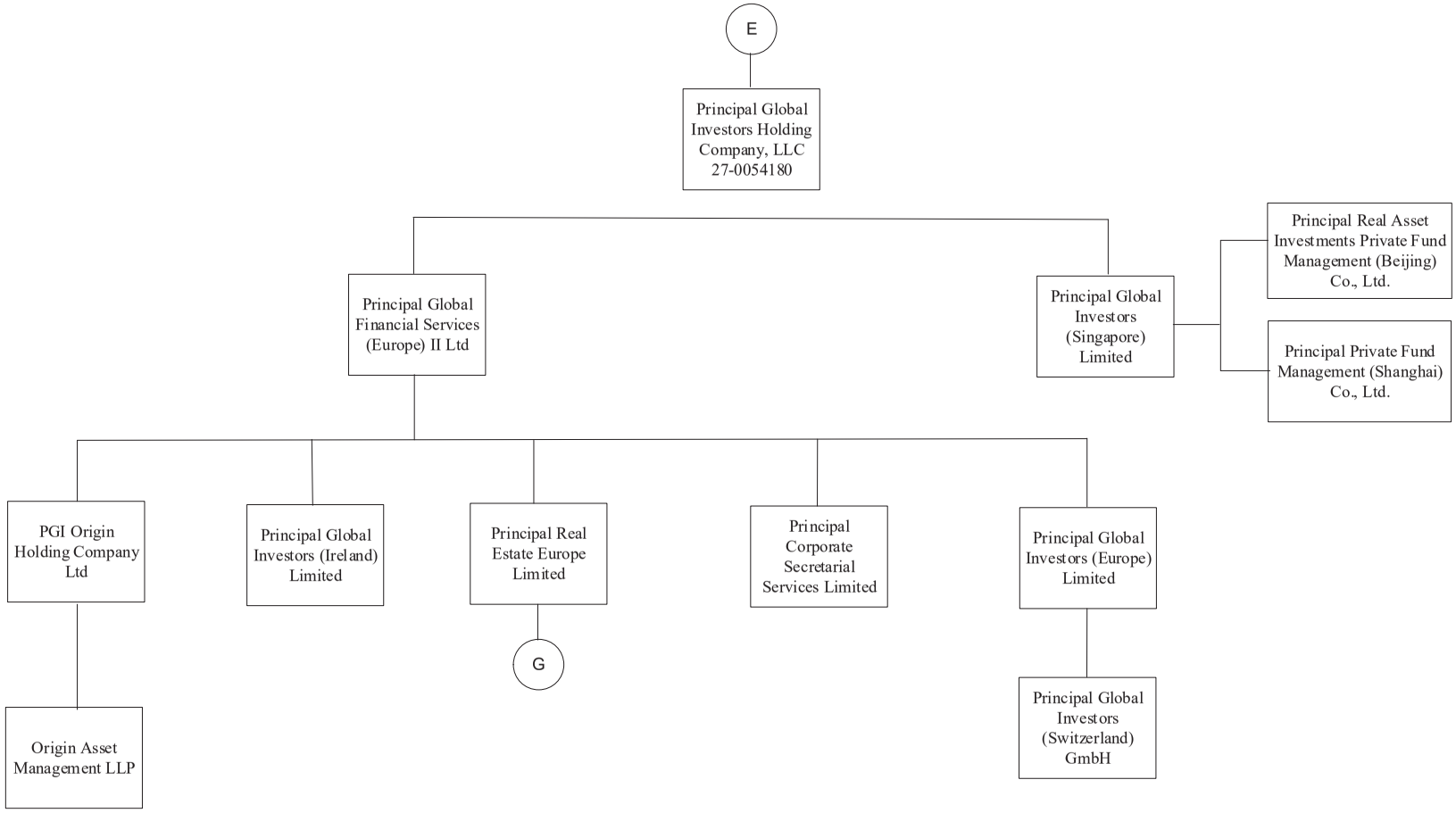


SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

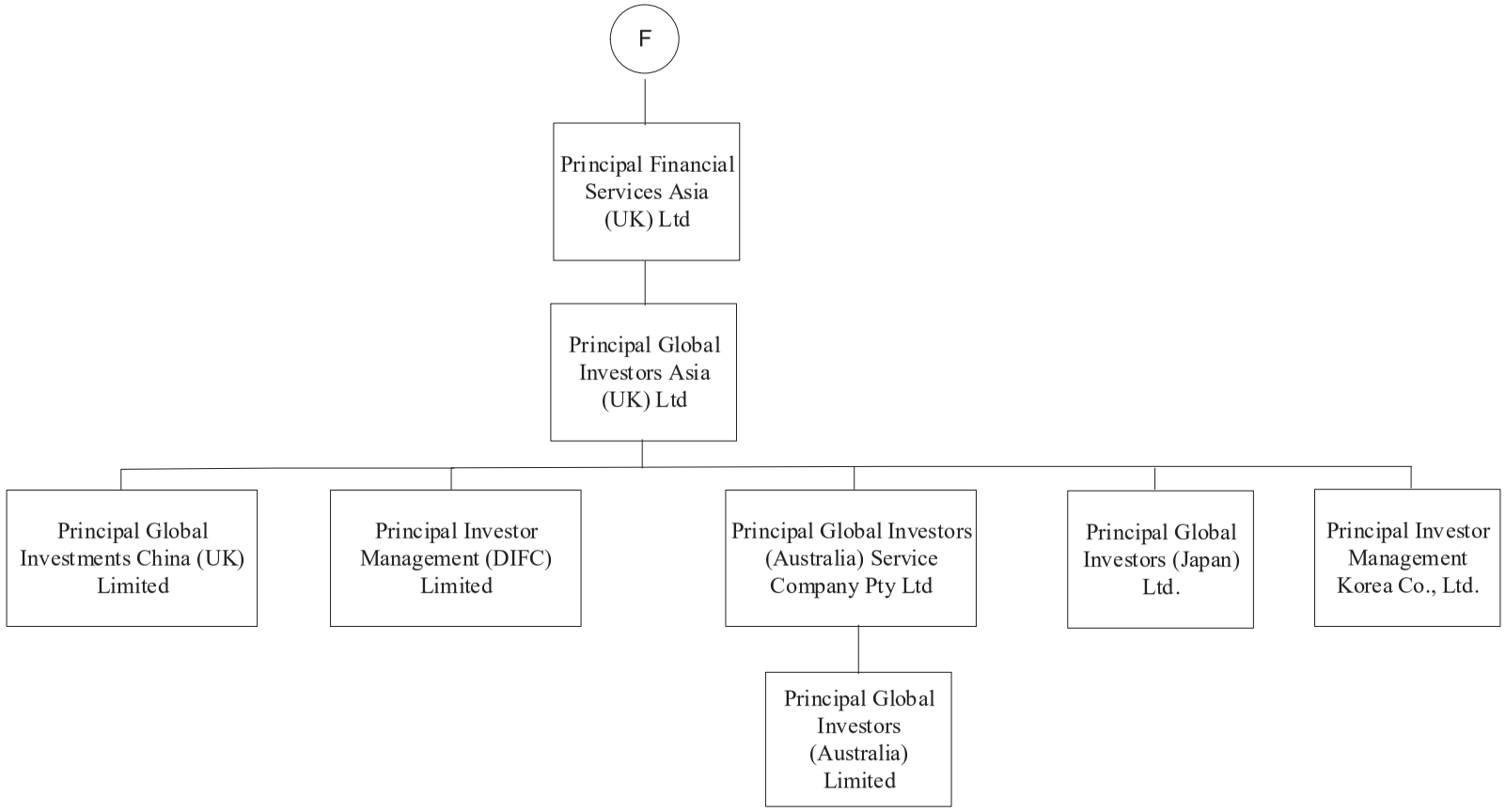
PART 1 - ORGANIZATIONAL CHART



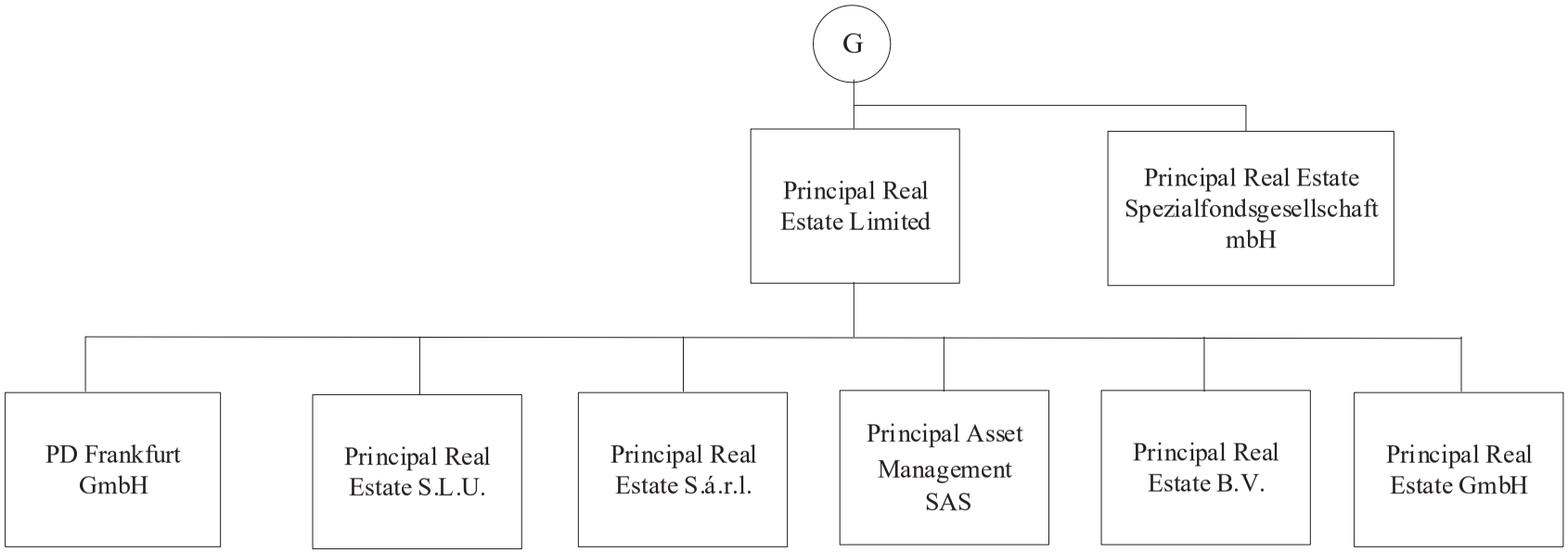
SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



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			1
		00000	99-2158896				Eighth and Grand Owner, LLC	DE	DS	Principal Life Insurance Company	Ownership	100.000			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	86-0328922				Employers Dental Services, Inc.	AZ	DS	Principal Dental Services, Inc.	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					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.		
		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.		

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					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 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 Financial Group, S.A. de C.V., Grupo Financiero	MEX	NIA	Principal International Mexico, LLC	Ownership	99.980	Principal Financial Group, Inc.		
		00000					Principal Financial Group, S.A. de C.V., Grupo Financiero	MEX	NIA	Principal International Holding Company, LLC	Ownership	0.020	Principal Financial Group, Inc.		
		00000					Principal Afore, S.A. de C.V., Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Fondos de Inversión, S.A. de C.V., Operadora de Fondos de Inversión, Principal Grupo Financiero	MEX	NIA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Seguros, S.A. de C.V., Principal Grupo Financiero	MEX	IA	Principal Financial Group, S.A. de C.V., Grupo Financiero	Ownership	100.000	Principal Financial Group, Inc.		
		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.		

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 Domi-ciliary Loca-tion	10 Relation-ship 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 Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
		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 S.A.	CHL	NIA	Principal International de Chile S.A.	Ownership	100.000	Principal Financial Group, Inc.		
		00000					Principal Compañía de Seguros de Vida Chile S.A.	CHL	IA	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 Compañía de Seguros de Vida Chile 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.	NO
	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.	YES

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
8. 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]



8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



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	120,607,886	5,694,569	114,913,317	317,557,422
2505.	Service fee income, due and unpaid	33,308,550	45,690	33,262,860	31,667,673
2506.	Assets designated for non-retiree benefits	181,172,602	181,172,602		
2507.	Miscellaneous assets	128,416,621	128,416,621		
2508.	Postretirement benefits asset	31,223,445	31,223,445		
2509.	Other identifiable intangibles	8,188,106	8,188,106		
2510.	Amounts held as agent or trustee $1,401,732 less liabilities $1,401,732				
2597.	Summary of remaining write-ins for Line 25 from overflow page	502,917,208	354,741,032	148,176,177	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
5397.	Summary of remaining write-ins for Line 53 from overflow page			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	8,090,152	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	10,890,641	21,764,255
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	413,269,088	416,069,576
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	413,269,088	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	1,181,065,731	1,853,955,609
	2.2 Additional investment made after acquisition	128,625,216	524,538,361
3.	Capitalized deferred interest and other	76,726	(828,706)
4.	Accrual of discount	461,398	876,188
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(30,204,390)	(57,739,556)
7.	Deduct amounts received on disposals	1,471,847,739	2,938,057,144
8.	Deduct amortization of premium and mortgage interest points and commitment fees	4,648,474	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)	15,931,111,585	16,131,835,518
12.	Total valuation allowance	(77,288,360)	(90,357,085)
13.	Subtotal (Line 11 plus Line 12)	15,853,823,224	16,041,478,433
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	15,853,823,224	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	42,770,064	666,875,703
	2.2 Additional investment made after acquisition	619,652,752	1,108,139,359
3.	Capitalized deferred interest and other		
4.	Accrual of discount	2,543,919	1,580,493
5.	Unrealized valuation increase/(decrease)	45,656,592	140,011,987
6.	Total gain (loss) on disposals	5,991,115	53,285,890
7.	Deduct amounts received on disposals	234,221,808	755,449,054
8.	Deduct amortization of premium, depreciation and proportional amortization	30,602,910	56,281,022
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	8,555,797	10,072,297
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,347,748,098	5,904,514,171
12.	Deduct total nonadmitted amounts	41,398,317	42,794,284
13.	Statement value at end of current period (Line 11 minus Line 12)	6,306,349,781	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	6,606,275,615	12,070,015,802
3.	Accrual of discount	51,701,227	97,651,985
4.	Unrealized valuation increase/(decrease)	14,025,171	(112,968,433)
5.	Total gain (loss) on disposals	(23,233,805)	(52,352,263)
6.	Deduct consideration for bonds and stocks disposed of	6,039,636,300	11,498,978,268
7.	Deduct amortization of premium	143,993,222	296,455,552
8.	Total foreign exchange change in book/adjusted carrying value	(69,009,196)	244,620,935
9.	Deduct current year's other than temporary impairment recognized	89,963,613	51,485,815
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	14,081,624	5,519,538
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	61,650,650,986	61,330,403,485
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	61,650,650,986	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)	20,482,635,673	28,029,590,754	27,331,814,990	159,759,488	20,482,635,673	21,340,170,925		20,700,838,213
2. NAIC 2 (a)	15,937,813,155	1,725,919,879	1,448,628,699	(211,152,804)	15,937,813,155	16,003,951,530		16,133,664,943
3. NAIC 3 (a)	2,365,146,929	182,135,587	308,552,380	(9,482,506)	2,365,146,929	2,229,247,630		2,241,651,887
4. NAIC 4 (a)	317,274,295	41,420,218	51,463,894	29,405,377	317,274,295	336,635,996		279,097,205
5. NAIC 5 (a)	126,988,641	14,059,728	1,460,651	7,121,232	126,988,641	146,708,950		160,082,355
6. NAIC 6 (a)	8,774,173	4,024,296	14,140	13,920,397	8,774,173	26,704,726		75,279
7. Total ICO	39,238,632,865	29,997,150,462	29,141,934,754	(10,428,815)	39,238,632,865	40,083,419,758		39,515,409,882
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	18,048,677,514	1,596,848,425	1,375,182,160	(96,999,390)	18,048,677,514	18,173,344,389		18,379,586,433
9. NAIC 2	2,437,177,806	144,667,159	235,829,673	48,905,210	2,437,177,806	2,394,920,502		2,435,658,685
10. NAIC 3	417,930,516	42,055,397	28,328,810	216,197	417,930,516	431,873,300		426,096,729
11. NAIC 4	39,101,037	29,326,611	1,029,561	(1,189,460)	39,101,037	66,208,627		21,986,401
12. NAIC 5	13,386,248		125,013	(720,472)	13,386,248	12,540,763		13,506,414
13. NAIC 6	2,868,041		40,101	74,480	2,868,041	2,902,420		2,922,351
14. Total ABS	20,959,141,162	1,812,897,592	1,640,535,318	(49,713,435)	20,959,141,162	21,081,790,001		21,279,757,013
PREFERRED STOCK								
15. NAIC 1	125,910,925	20,000,000			125,910,925	145,910,925		125,910,925
16. NAIC 2	96,040,653			1,327,646	96,040,653	97,368,299		93,765,960
17. NAIC 3	7,397,206			(9,249)	7,397,206	7,387,957		7,506,951
18. NAIC 4								
19. NAIC 5								
20. NAIC 6	400				400	400		400
21. Total Preferred Stock	229,349,185	20,000,000		1,318,397	229,349,185	250,667,582		227,184,237
22. Total ICO, ABS & Preferred Stock	60,427,123,212	31,830,048,054	30,782,470,072	(58,823,853)	60,427,123,212	61,415,877,341		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 $ 594,080,994 ; NAIC 2 $ 788,530,148 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	42,968,324	XXX	42,969,804	1,768,670	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	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	55,797,578	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)	42,968,325	96,893,450
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	42,968,325	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	159,620,888
3.	Unrealized valuation increase/(decrease)	318,172,928
4.	SSAP No. 108 adjustments	(13,678,837)
5.	Total gain (loss) on termination recognized	(93,542,919)
6.	Considerations received/(paid) on terminations	(2,525,723)
7.	Amortization	(80,797)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	72,012,829
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	2,504,750,151
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	2,504,750,151

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	(14,240,850)			
	3.14 Section 1, Column 18, prior year	(218,016)	(14,022,834)	(14,022,834)	
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	(12,708,536)			
	3.24 Section 1, Column 19, prior year plus	266,242			
	3.25 SSAP No. 108 adjustments	(1,048,056)	(14,022,834)	(14,022,834)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year			195,218,374	
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	190,167,741			
	4.23 SSAP No. 108 adjustments	5,050,633	195,218,374		
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	10,155,451	9,614,864	03/08/2022	12/20/2026	CREDIT DEFAULT SWAP	155,448	220,434	P4400@-AA-7	GM HOLDINGS S.A.	2PL	10,000,003	9,394,430	
02639#DW8	Synthetic, American General Life Insurance Company	1.F	62,200,000	5,077,139	4,003,011	09/22/2025	12/20/2033	CREDIT DEFAULT SWAP	(383,164)	(1,263,503)	00392#-AA-0	ABTEEN VENTURES LLC	1PL	5,460,303	5,266,514	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		16,314,246	13,348,631			CREDIT DEFAULT SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	16,314,246	13,348,631	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		30,017,354	26,688,571			CREDIT DEFAULT SWAP			34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	2PL	30,017,354	26,688,571	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		289,286	287,718			CREDIT DEFAULT SWAP			40500#-AL-1	H-E-B LP	1PL	289,286	287,718	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		412,094	250,914			CREDIT DEFAULT SWAP			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION	1	412,094	250,914	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		160,227	103,220			CREDIT DEFAULT SWAP			73358W-3L-6	PORT AUTHORITY OF NEW YORK & N	1FE	160,227	103,220	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		105,039	104,540			CREDIT DEFAULT SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	105,039	104,540	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		5,848	3,688			CREDIT DEFAULT SWAP			89838L-AH-7	TRUSTEES OF BOSTON COLLEGE	1FE	5,848	3,688	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		160,582	97,870			CREDIT DEFAULT SWAP			91335V-KQ-8	UNIVERSITY OF PITTSBURGH-OF TH	1FE	160,582	97,870	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		12,115	11,921			CREDIT DEFAULT SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1	12,115	11,921	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		129,937	76,799			CREDIT DEFAULT SWAP			209111-FZ-1	CONSOLIDATED EDISON CO OF NEW	1FE	129,937	76,799	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		344,913	265,656			CREDIT DEFAULT SWAP			575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSU	1FE	344,913	265,656	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		187,242	114,371			CREDIT DEFAULT SWAP			575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU	1FE	187,242	114,371	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		110,329	75,724			CREDIT DEFAULT SWAP			649322-AF-1	NEW YORK AND PRESBYTERIAN HOSP	1FE	110,329	75,724	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		1,006,715	662,775			CREDIT DEFAULT SWAP			707567-AE-3	PENN MUTUAL LIFE INSURANCE CO/	1FE	1,006,715	662,775	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		381,260	215,243			CREDIT DEFAULT SWAP			914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR	1FE	381,260	215,243	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		160,223	91,237			CREDIT DEFAULT SWAP			915217-XA-6	UNIVERSITY OF VIRGINIA	1FE	160,223	91,237	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		328,528	207,364			CREDIT DEFAULT SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	328,528	207,364	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		4,599,986	4,321,423			CREDIT DEFAULT SWAP			P4400@-AA-7	GM HOLDINGS S.A.	2PL	4,599,986	4,321,423	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		91,542	89,796			CREDIT DEFAULT SWAP			Q6568@-AA-9	NETWORK FINANCE COMPANY	2	91,542	89,796	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		1,136,913	1,065,208			CREDIT DEFAULT SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	1,136,913	1,065,208	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		50,000	39,954			CREDIT DEFAULT SWAP			Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES	1FE	50,000	39,954	
02639#DW8	Synthetic, American General Life Insurance Company	1.F		735,320	682,477			CREDIT DEFAULT SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	735,320	682,477	
028591A84	Synthetic, American National Insurance Company	1.F	50,500,000	39,929,918	30,355,690	10/01/2025	09/20/2033	CREDIT DEFAULT SWAP	(749,633)	(2,795,874)	05682*-AC-8	BAIN CAPITAL HOLDINGS LP	1PL	40,679,551	33,151,564	
028591A84	Synthetic, American National Insurance Company	1.F		9,820,440	7,672,860			CREDIT DEFAULT SWAP			05682*-AD-6	BAIN CAPITAL HOLDINGS LP	1PL	9,820,440	7,672,860	
29250NG*0	Synthetic, Enbridge, Inc.	2.A	10,000,000	4,930,032	3,536,622	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	5,408	75,470	04052A-CE-4	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	4,924,624	3,461,152	
29250NG*0	Synthetic, Enbridge, Inc.	2.A		5,075,387	4,152,780			CREDIT DEFAULT SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	5,075,387	4,152,780	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A	250,000,000	11,246,447	5,439,782	08/07/2024	08/09/2029	INTEREST RATE SWAP		(3,075,254)	05379B-AR-8	AVISTA CORP	1FE	11,246,447	8,515,036	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		14,544,398	11,001,332			INTEREST RATE SWAP			10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC	1FE	14,544,398	11,001,332	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		29,882,535	22,751,819			INTEREST RATE SWAP			29364G-AK-9	ENTERGY CORP	2FE	29,882,535	22,751,819	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		22,158,652	16,811,788			INTEREST RATE SWAP			30161N-AY-7	EXELON CORP	2FE	22,158,652	16,811,788	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		9,693,620	7,006,524			INTEREST RATE SWAP			049560-AW-5	ATMOS ENERGY CORP	1FE	9,693,620	7,006,524	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		18,461,024	13,210,523			INTEREST RATE SWAP			50249A-AJ-2	LYB INTERNATIONAL FINANCE III	2FE	18,461,024	13,210,523	
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		1,924,022	1,393,756			INTEREST RATE SWAP			68389X-BF-1	ORACLE CORP	2FE	1,924,022	1,393,756	

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		1,220,981	823,667			INTEREST RATE SWAP			68389X-BJ-3	ORACLE CORP	2FE	1,220,981	823,667
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		11,980,992	7,718,278			INTEREST RATE SWAP			73358W-3L-6	PORT AUTHORITY OF NEW YORK & N	1FE	11,980,992	7,718,278
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		10,095,458	7,508,801			INTEREST RATE SWAP			75513E-AC-5	RTX CORP	2FE	10,095,458	7,508,801
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		20,202,793	14,308,764			INTEREST RATE SWAP			91324P-EF-5	UNITEDHEALTH GROUP INC	1FE	20,202,793	14,308,764
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		10,021,227	7,037,945			INTEREST RATE SWAP			458140-BW-9	INTEL CORP	2FE	10,021,227	7,037,945
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		9,902,782	6,981,296			INTEREST RATE SWAP			459200-KL-4	INTERNATIONAL BUSINESS MACHINE	1FE	9,902,782	6,981,296
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		30,147,132	22,433,910			INTEREST RATE SWAP			460146-CS-0	INTERNATIONAL PAPER CO	2FE	30,147,132	22,433,910
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		9,923,929	7,250,601			INTEREST RATE SWAP			512807-AW-8	LAM RESEARCH CORP	1FE	9,923,929	7,250,601
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		9,728,676	7,122,325			INTEREST RATE SWAP			548661-DZ-7	LOWE'S COS INC	2FE	9,728,676	7,122,325
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		17,074,916	13,039,292			INTEREST RATE SWAP			878091-BF-3	TEACHERS INSURANCE & ANNUITY A	1FE	17,074,916	13,039,292
29364GD89	Synthetic, 5 Year Fixed Rate Bond	2.A		11,790,413	8,706,657			INTEREST RATE SWAP			878091-BG-1	TEACHERS INSURANCE & ANNUITY A	1FE	11,790,413	8,706,657
30382VA*7	Synthetic, Inova Health Systems ..	1.F	10,000,000	500,000	909,584	05/06/2025	05/15/2035	TOTAL RETURN SWAP		536,648	86468#-AB-6	VEOLIA UTILITY RESOURCES LLC	1	500,000	372,936
30382VA*7	Synthetic, Inova Health Systems ..	1.F		2,000,000	1,549,989			TOTAL RETURN SWAP			736508-P8-5	PORTLAND GENERAL ELECTRIC CO	1	2,000,000	1,549,989
30382VA*7	Synthetic, Inova Health Systems ..	1.F		1,500,000	1,168,180			TOTAL RETURN SWAP			736508-P#-3	PORTLAND GENERAL ELECTRIC CO	1	1,500,000	1,168,180
30382VA*7	Synthetic, Inova Health Systems ..	1.F		6,000,000	5,013,706			TOTAL RETURN SWAP			736508-Q*-6	PORTLAND GENERAL ELECTRIC CO	1	6,000,000	5,013,706
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D	56,690,000	5,444,389	5,212,659	03/17/2025	12/20/2029	CREDIT DEFAULT SWAP	444,389	827,735	05073*-AD-3	AUDAX GROUP LP	1PL	5,000,000	4,384,924
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		7,000,000	6,104,244			CREDIT DEFAULT SWAP			05682*-AE-4	BAIN CAPITAL HOLDINGS LP	1PL	7,000,000	6,104,244
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		6,000,000	5,216,058			CREDIT DEFAULT SWAP			023586-E@-5	U-HAUL HOLDING CO	2PL	6,000,000	5,216,058
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		5,000,000	5,153,206			CREDIT DEFAULT SWAP			023586-F@-4	U-HAUL HOLDING CO	2PL	5,000,000	5,153,206
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		19,000,000	19,797,086			CREDIT DEFAULT SWAP			34501@-AF-8	FOOTBALL CLUB TERM NOTES 2024-	1FE	19,000,000	19,797,086
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		4,000,000	4,162,039			CREDIT DEFAULT SWAP			34501*-AD-5	FOOTBALL CLUB TERM NOTES 2023-	1FE	4,000,000	4,162,039
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		5,000,000	5,085,486			CREDIT DEFAULT SWAP			34501*-AF-0	FOOTBALL CLUB TERM NOTES 2023-	1FE	5,000,000	5,085,486
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		5,000,000	5,265,723			CREDIT DEFAULT SWAP			055262-D*-7	BASF SE	1FE	5,000,000	5,265,723
34501@AH4	Synthetic, Pacific Life Insurance Company	1.D		690,000	678,963			CREDIT DEFAULT SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1	690,000	678,963
3567 1DK#1	Synthetic, Freeport-Mcmoran Inc ..	2.B	20,000,000	11,195,137	10,875,197	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	(95,975)	164,159	03980@-AB-2	ARDENT MILLS LLC	2	11,291,112	10,711,037
3567 1DK#1	Synthetic, Freeport-Mcmoran Inc ..	2.B		8,200,691	7,688,720			CREDIT DEFAULT SWAP			G31988-AG-2	ESSENTRA PLC	3	8,200,691	7,688,720
3567 1DK#1	Synthetic, Freeport-Mcmoran Inc ..	2.B		508,200	498,506			CREDIT DEFAULT SWAP			Q65688-AA-9	NETWORK FINANCE COMPANY	2	508,200	498,506
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F	60,000,000	3,564,324	3,769,039	07/23/2025	06/20/2034	CREDIT DEFAULT SWAP	(1,840,264)	(2,207,263)	00252@-AA-1	AZ BATTERY PROPERTY LLC	2PL	5,404,588	5,976,302
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		257,534	248,394			CREDIT DEFAULT SWAP			00392#-AA-0	ABTEEN VENTURES LLC	1PL	257,534	248,394
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		8,949,583	6,638,058			CREDIT DEFAULT SWAP			04052A-BR-6	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	8,949,583	6,638,058
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		12,538,179	10,255,705			CREDIT DEFAULT SWAP			04052A-CK-0	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	12,538,179	10,255,705
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		1,409,165	1,252,895			CREDIT DEFAULT SWAP			34107@-AA-7	FLORIDA PIPELINE HOLDINGS LLC	2PL	1,409,165	1,252,895
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		284,592	283,050			CREDIT DEFAULT SWAP			40500#-AL-1	H-E-B LP	1PL	284,592	283,050
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,694,538	2,892,353			CREDIT DEFAULT SWAP			51101#-AA-5	LAKE SUSTAINABLE ENERGY PARTNE	1	2,694,538	2,892,353
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		3,535,071	3,041,362			CREDIT DEFAULT SWAP			64461X-FV-2	NEW HAMPSHIRE HEALTH AND EDUCA	1FE	3,535,071	3,041,362
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		55,268	55,005			CREDIT DEFAULT SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	55,268	55,005
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		131,420	82,887			CREDIT DEFAULT SWAP			89838L-AH-7	TRUSTEES OF BOSTON COLLEGE	1FE	131,420	82,887
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,000,000	1,568,864			CREDIT DEFAULT SWAP			91412N-BC-3	UNIVERSITY OF CHICAGO/THE	1FE	2,000,000	1,568,864

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		13,267,611	13,055,393			CREDIT DEFAULT SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1	13,267,611	13,055,393	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		1,487,894	856,987			CREDIT DEFAULT SWAP			92343V-FV-1	VERIZON COMMUNICATIONS INC	2FE	1,487,894	856,987	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,307,729	1,511,662			CREDIT DEFAULT SWAP			401378-AD-6	GUARDIAN LIFE INSURANCE CO OF	1FE	2,307,729	1,511,662	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,681,914	2,155,132			CREDIT DEFAULT SWAP			586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE	1FE	2,681,914	2,155,132	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		2,905,473	1,833,911			CREDIT DEFAULT SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	2,905,473	1,833,911	
36267YA*8	Synthetic, Global Atlantic Financial Group	1.F		89,432	71,464			CREDIT DEFAULT SWAP			Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES	1FE	89,432	71,464	
042735D86	Synthetic, Arrow Electronics, INC	2.C	10,000,000	5,872	41,374	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP	5,862	41,364	055262-C#-4	BASF SE	1FE	10	10	
042735D86	Synthetic, Arrow Electronics, INC	2.C		9,999,990	9,361,565			CREDIT DEFAULT SWAP			Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	9,361,565	
45470YA*2	Synthetic, Indiana University Health	1.C	10,000,000	8,000,000	5,424,296	05/06/2025	05/15/2035	TOTAL RETURN SWAP		215,750	67755#-AF-9	OHIO STATE ENERGY PARTNERS LLC	1PL	8,000,000	5,208,546	
45470YA*2	Synthetic, Indiana University Health	1.C		2,000,000	1,557,574			TOTAL RETURN SWAP			736508-P#-3	PORTLAND GENERAL ELECTRIC CO	1	2,000,000	1,557,574	
46256QA*7	Synthetic, University of Iowa Hospitals	1.F	10,000,000	4,250,000	3,665,502	05/06/2025	05/15/2035	TOTAL RETURN SWAP		495,544	86468#-AB-6	VEOLIA UTILITY RESOURCES LLC	1	4,250,000	3,169,958	
46256QA*7	Synthetic, University of Iowa Hospitals	1.F		5,250,000	3,912,186			TOTAL RETURN SWAP			86468#-AD-2	VEOLIA UTILITY RESOURCES LLC	1	5,250,000	3,912,186	
46256QA*7	Synthetic, University of Iowa Hospitals	1.F		500,000	363,919			TOTAL RETURN SWAP			86564U-AA-8	SUMMA HEALTH	1FE	500,000	363,919	
053807D*1	Synthetic, Avnet, INC	2.C	10,000,000	10,000,003	9,436,264	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP		41,834	P44008-AA-7	GM HOLDINGS S.A.	2PL	10,000,003	9,394,430	
57585BA*9	Synthetic, UMass Memorial Health Care Obligated Group	1.E	15,000,000	4,913,460	6,134,026	05/06/2025	05/15/2050	TOTAL RETURN SWAP		951,838	92334*-AE-4	VEOLIA UTILITY RESOURCES LLC	1	4,913,460	5,182,188	
57585BA*9	Synthetic, UMass Memorial Health Care Obligated Group	1.E		10,086,538	6,078,787			TOTAL RETURN SWAP			682832-GD-6	ONONDAGA CIVIC DEVELOPMENT COR	1FE	10,086,538	6,078,787	
57629TA*8	Synthetic, Mass Mutual	2	20,900,000	21,026,147	20,839,941	05/13/2026	09/20/2033	CREDIT DEFAULT SWAP	126,155	229,598	88285*-AA-9	TEXAS WATER UTILITIES LP	2	20,899,992	20,610,343	
62618# BN9	Synthetic, New York City Water 30 yr	1.D	5,000,000	199,760	527,347	08/20/2024	09/01/2057	TOTAL RETURN SWAP		306,456	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	199,760	220,891	
62618# BN9	Synthetic, New York City Water 30 yr	1.D		2,992,861	1,912,441			TOTAL RETURN SWAP			13034V-AD-6	CALIFORNIA INSTITUTE OF TECHNO	1FE	2,992,861	1,912,441	
62618# BN9	Synthetic, New York City Water 30 yr	1.D		505,654	446,634			TOTAL RETURN SWAP			713380-AC-0	PEPPERDINE UNIVERSITY	1FE	505,654	446,634	
62618# BN9	Synthetic, New York City Water 30 yr	1.D		1,301,737	795,124			TOTAL RETURN SWAP			575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU	1FE	1,301,737	795,124	
62618#BP4	Synthetic, New York City Transitional Finance Authority Future Tax Secured Revenue 29 yr	1.B	5,000,000	5,000,000	4,928,394	08/20/2024	09/01/2048	TOTAL RETURN SWAP		287,711	Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	5,000,000	4,640,683	
62618#BQ2	Synthetic, Metropolitan St Louis Sewer District 28 yr	1.B	5,000,000	2,000,000	1,530,737	08/20/2024	09/01/2058	TOTAL RETURN SWAP		287,362	91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF	1FE	2,000,000	1,243,375	
62618#BQ2	Synthetic, Metropolitan St Louis Sewer District 28 yr	1.B		3,000,001	1,708,300			TOTAL RETURN SWAP			915217-XA-6	UNIVERSITY OF VIRGINIA	1FE	3,000,001	1,708,300	
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F	15,000,000	3,799,998	2,705,337	08/20/2024	09/01/2057	TOTAL RETURN SWAP		501,450	03842*-BZ-8	AQUA PENNSYLVANIA INC	1	3,799,998	2,203,887	
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		4,500,000	2,596,137			TOTAL RETURN SWAP			03842*-CA-2	AQUA PENNSYLVANIA INC	1	4,500,000	2,596,137	
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		19,535	14,783			TOTAL RETURN SWAP			04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	19,535	14,783	
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		2,986,685	2,014,962			TOTAL RETURN SWAP			95765P-AE-9	WESTERN AND SOUTHERN LIFE INSU	1FE	2,986,685	2,014,962	
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		1,193,805	730,253			TOTAL RETURN SWAP			171239-AJ-5	CHUBB INA HOLDINGS LLC	1FE	1,193,805	730,253	
62618#BR0	Synthetic, Commonwealth of Pennsylvania 10 yr	1.F		2,499,978	1,981,262			TOTAL RETURN SWAP			665228-F8-6	NORTHERN ILLINOIS GAS COMPANY	1	2,499,978	1,981,262	
62618#BS8	Synthetic, Commonwealth of Massachusetts 10 yr	1.C	25,000,000	11,206,308	10,795,066	08/20/2024	09/01/2048	TOTAL RETURN SWAP		(340,025)	89602H-AB-3	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	11,206,308	11,135,091	
62618#BS8	Synthetic, Commonwealth of Massachusetts 10 yr	1.C		4,032,119	4,012,937			TOTAL RETURN SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	4,032,119	4,012,937	

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		9,761,575	9,145,915			TOTAL RETURN SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	9,761,575	9,145,915
62618#BT6	Synthetic, State of Washington 10 yr	1.C	20,000,000	243,552	1,093,198	08/20/2024	09/01/2049	TOTAL RETURN SWAP		908,890	04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	243,552	184,308
62618#BT6	Synthetic, State of Washington 10 yr	1.C		3,301	2,952			TOTAL RETURN SWAP			64461X-FV-2	NEW HAMPSHIRE HEALTH AND EDUCA	1FE	3,301	2,952
62618#BT6	Synthetic, State of Washington 10 yr	1.C		14,111,548	14,044,415			TOTAL RETURN SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	14,111,548	14,044,415
62618#BT6	Synthetic, State of Washington 10 yr	1.C		5,641,601	5,236,177			TOTAL RETURN SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	5,641,601	5,236,177
62618#BU3	Synthetic, State of Connecticut 10 yr	1.E	12,500,000	86,520	(161,839)	08/20/2024	09/01/2048	TOTAL RETURN SWAP		(227,313)	04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	86,520	65,474
62618#BU3	Synthetic, State of Connecticut 10 yr	1.E		12,331,342	12,347,438			TOTAL RETURN SWAP			54089*-AA-9	LOGAN FOUNTAIN SHELTER LEASE-B	1PL	12,331,342	12,347,438
62618#BU3	Synthetic, State of Connecticut 10 yr	1.E		82,135	50,010			TOTAL RETURN SWAP			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION	1	82,135	50,010
62618#BV1	Synthetic, State of California 10 yr	1.F	15,000,000	11,405,462	12,433,226	08/20/2024	09/01/2048	TOTAL RETURN SWAP		190,451	51101#-AA-5	LAKE SUSTAINABLE ENERGY PARTNE	1	11,405,462	12,242,776
62618#BV1	Synthetic, State of California 10 yr	1.F		3,546,038	3,550,667			TOTAL RETURN SWAP			54089*-AA-9	LOGAN FOUNTAIN SHELTER LEASE-B	1PL	3,546,038	3,550,667
62618#BV1	Synthetic, State of California 10 yr	1.F		48,503	31,779			TOTAL RETURN SWAP			64716#-AG-2	NEW MEXICO GAS COMPANY INC	2	48,503	31,779
62618#BW9	Synthetic, South Carolina Public Service Authority 8 yr	1.G	7,500,000	5,499,061	3,927,885	08/20/2024	09/01/2057	TOTAL RETURN SWAP		678,286	209111-FZ-1	CONSOLIDATED EDISON CO OF NEW	1FE	5,499,061	3,249,599
62618#BW9	Synthetic, South Carolina Public Service Authority 8 yr	1.G		2,000,926	1,317,319			TOTAL RETURN SWAP			707567-AE-3	PENN MUTUAL LIFE INSURANCE CO/	1FE	2,000,926	1,317,319
62618#BX7	Synthetic, Trinity Health Corp Obligated Group 12 yr	1.D	15,000,000	6,380	191,588	08/20/2024	09/01/2058	TOTAL RETURN SWAP		184,908	055262-C#-4	BASF SE	1FE	6,380	6,680
62618#BX7	Synthetic, Trinity Health Corp Obligated Group 12 yr	1.D		9,999,998	6,442,102			TOTAL RETURN SWAP			73358W-3L-6	PORT AUTHORITY OF NEW YORK & N	1FE	9,999,998	6,442,102
62618#BX7	Synthetic, Trinity Health Corp Obligated Group 12 yr	1.D		4,993,624	3,271,039			TOTAL RETURN SWAP			401378-AD-6	GUARDIAN LIFE INSURANCE CO OF	1FE	4,993,624	3,271,039
62618#BY5	Synthetic, Chicago O'Hare International Airport (AMT) 8 yr	1.F	15,000,000	14,999,999	13,459,505	08/20/2024	09/01/2057	TOTAL RETURN SWAP		1,634,710	64461X-FV-2	NEW HAMPSHIRE HEALTH AND EDUCA	1FE	14,999,999	11,824,795
62618#BZ2	Synthetic, Denver International Airport (AMT) 10 yr	1.D	15,000,000	169,915	2,164,936	08/20/2024	09/01/2058	TOTAL RETURN SWAP		1,977,047	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	169,915	187,889
62618#BZ2	Synthetic, Denver International Airport (AMT) 10 yr	1.D		281,306	254,489			TOTAL RETURN SWAP			73358W-JA-3	PORT AUTHORITY OF NEW YORK & N	1FE	281,306	254,489
62618#BZ2	Synthetic, Denver International Airport (AMT) 10 yr	1.D		4,694,016	3,074,782			TOTAL RETURN SWAP			401378-AD-6	GUARDIAN LIFE INSURANCE CO OF	1FE	4,694,016	3,074,782
62618#BZ2	Synthetic, Denver International Airport (AMT) 10 yr	1.D		9,854,775	7,590,268			TOTAL RETURN SWAP			575767-AK-4	MASSACHUSETTS MUTUAL LIFE INSU	1FE	9,854,775	7,590,268
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C	25,000,000	1,419,386	2,403,571	08/20/2024	09/01/2057	TOTAL RETURN SWAP		834,038	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	1,419,386	1,569,533
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		3,865,815	3,445,118			TOTAL RETURN SWAP			713380-AC-0	PEPPERDINE UNIVERSITY	1FE	3,865,815	3,445,118
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		3,688,627	2,248,120			TOTAL RETURN SWAP			91335V-KQ-8	UNIVERSITY OF PITTSBURGH-OF TH	1FE	3,688,627	2,248,120
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		1,999,552	1,243,097			TOTAL RETURN SWAP			91481C-AC-4	TRUSTEES OF THE UNIVERSITY OF	1FE	1,999,552	1,243,097
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		9,026,618	6,195,393			TOTAL RETURN SWAP			649322-AF-1	NEW YORK AND PRESBYTERIAN HOSP	1FE	9,026,618	6,195,393
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		2,500,000	1,824,452			TOTAL RETURN SWAP			668444-AQ-5	NORTHWESTERN UNIVERSITY	1FE	2,500,000	1,824,452
62618#CA6	Synthetic, President and Fellows of Harvard College 12 yr	1.C		2,500,000	1,411,394			TOTAL RETURN SWAP			914886-AD-8	UNIVERSITY OF SOUTHERN CALIFOR	1FE	2,500,000	1,411,394
62618#CB4	Synthetic, Long Island Power Authority 29 yr	1.F	10,000,000	10,000,000	7,876,348	08/20/2024	09/01/2055	TOTAL RETURN SWAP		614,983	62676#-AA-7	MURPHY'S BOWL LLC	1PL	10,000,000	7,261,365
62618#CC2	Synthetic, Illinois State Toll Highway Authority 8 yr	1.F	10,000,000	120,195	603,631	08/20/2024	09/01/2058	TOTAL RETURN SWAP		470,721	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	120,195	132,910

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		1,125,225	1,017,955			TOTAL RETURN SWAP			733581W-JA-3	PORT AUTHORITY OF NEW YORK & N	1FE	1,125,225	1,017,955
62618#CC2	Synthetic, Illinois State Toll Highway Authority 8 yr	1.F		8,754,573	5,355,188			TOTAL RETURN SWAP			171239-AJ-5	CHUBB INA HOLDINGS LLC	1FE	8,754,573	5,355,188
62618#CD0	Synthetic, Salt River Project Agricultural Improvement & Power District 26 yr	1.D	20,000,000	12,731,885	9,113,777	08/20/2024	09/01/2047	TOTAL RETURN SWAP		1,285,198	10115C-AB-0	TRUSTEES OF BOSTON UNIVERSITY	1FE	12,731,885	7,828,579
62618#CD0	Synthetic, Salt River Project Agricultural Improvement & Power District 26 yr	1.D		7,268,110	5,701,340			TOTAL RETURN SWAP			91412N-BC-3	UNIVERSITY OF CHICAGO/THE	1FE	7,268,110	5,701,340
62618#CE8	Synthetic, Los Angeles County Metropolitan Transportation Authority - Sales Tax Revenue Bonds 9 yr	1.B	5,000,000	185,560	392,723	08/20/2024	09/01/2048	TOTAL RETURN SWAP		187,534	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	185,560	205,189
62618#CE8	Synthetic, Los Angeles County Metropolitan Transportation Authority - Sales Tax Revenue Bonds 9 yr	1.B		4,814,434	4,468,452			TOTAL RETURN SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	4,814,434	4,468,452
62618#CF5	Synthetic, New Jersey Transportation Trust Fund 9 yr	2.A	7,500,000	33,530	175,376	08/20/2024	09/01/2057	TOTAL RETURN SWAP		150,002	04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	33,530	25,374
62618#CF5	Synthetic, New Jersey Transportation Trust Fund 9 yr	2.A		3,967,723	2,285,302			TOTAL RETURN SWAP			92343V-FV-1	VERIZON COMMUNICATIONS INC	2FE	3,967,723	2,285,302
62618#CF5	Synthetic, New Jersey Transportation Trust Fund 9 yr	2.A		3,498,745	2,067,926			TOTAL RETURN SWAP			209111-FZ-1	CONSOLIDATED EDISON CO OF NEW	1FE	3,498,745	2,067,926
62618#CG3	Synthetic, State of Illinois 9 yr	1.F	12,500,000	159,868	158,260	08/20/2024	09/01/2048	TOTAL RETURN SWAP		18,843	05682*-AB-0	BAIN CAPITAL HOLDINGS LP	1PL	159,868	139,418
62618#CG3	Synthetic, State of Illinois 9 yr	1.F		11,856,299	7,483,599			TOTAL RETURN SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	11,856,299	7,483,599
62618#CG3	Synthetic, State of Illinois 9 yr	1.F		483,834	449,064			TOTAL RETURN SWAP			Q9326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	483,834	449,064
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G	5,000,000	744,999	1,015,268	08/20/2024	09/01/2048	TOTAL RETURN SWAP		296,710	00392#-AA-0	ABTEEN VENTURES LLC	1PL	744,999	718,558
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G		127,956	96,831			TOTAL RETURN SWAP			04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	127,956	96,831
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G		208,653	136,708			TOTAL RETURN SWAP			64716#-AG-2	NEW MEXICO GAS COMPANY INC	2	208,653	136,708
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G		3,214,878	2,029,205			TOTAL RETURN SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	3,214,878	2,029,205
62618#CH1	Synthetic, Metropolitan Transportation Authority - Transit Revenue Bonds 23 yr	1.G		703,513	659,142			TOTAL RETURN SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	703,513	659,142
62620HA*3	Synthetic, Municipal Electric Authority of Georgia	2.A	20,000,000	14,000,000	10,274,863	05/06/2025	05/15/2040	TOTAL RETURN SWAP		1,038,519	67755#-AH-5	OHIO STATE ENERGY PARTNERS LLC	1PL	14,000,000	9,236,345
62620HA*3	Synthetic, Municipal Electric Authority of Georgia	2.A		6,000,000	4,824,916			TOTAL RETURN SWAP			665228-F*-8	NORTHERN ILLINOIS GAS COMPANY	1	6,000,000	4,824,916
64985SA*4	Synthetic, NYU Langone	1.F	15,000,000	7,000,000	8,503,300	05/06/2025	05/15/2045	TOTAL RETURN SWAP		1,523,845	40500#-AM-9	H-E-B LP	1	7,000,000	6,979,456
64985SA*4	Synthetic, NYU Langone	1.F		5,000,000	4,998,228			TOTAL RETURN SWAP			40500#-AN-7	H-E-B LP	1	5,000,000	4,998,228
64985SA*4	Synthetic, NYU Langone	1.F		20,095	21,040			TOTAL RETURN SWAP			055262-C#-4	BASF SE	1FE	20,095	21,040
64985SA*4	Synthetic, NYU Langone	1.F		2,979,907	2,394,594			TOTAL RETURN SWAP			586054-AC-2	MEMORIAL SLOAN-KETTERING CANCE	1FE	2,979,907	2,394,594
65535HA*0	Synthetic, Nomura Holdings	2.A	60,000,000	91,837	68,105	02/18/2026	03/20/2036	CREDIT DEFAULT SWAP		(33,447)	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	91,837	101,552
65535HA*0	Synthetic, Nomura Holdings	2.A		10,179,560	7,953,446			CREDIT DEFAULT SWAP			05682*-AD-6	BAIN CAPITAL HOLDINGS LP	1PL	10,179,560	7,953,446
65535HA*0	Synthetic, Nomura Holdings	2.A		8,658,901	9,182,272			CREDIT DEFAULT SWAP			50230*-AA-5	LRE FINANCING I LLC	2PL	8,658,901	9,182,272
65535HA*0	Synthetic, Nomura Holdings	2.A		69,702	45,669			CREDIT DEFAULT SWAP			64716#-AG-2	NEW MEXICO GAS COMPANY INC	2	69,702	45,669
65535HA*0	Synthetic, Nomura Holdings	2.A		12,000,000	12,706,975			CREDIT DEFAULT SWAP			64944#-AA-9	NEW YORK CLEAN POWER HOLDINGS	2PL	12,000,000	12,706,975
65535HA*0	Synthetic, Nomura Holdings	2.A		17,000,000	18,068,316			CREDIT DEFAULT SWAP			64944#-AB-7	NEW YORK CLEAN POWER HOLDINGS	2PL	17,000,000	18,068,316
65535HA*0	Synthetic, Nomura Holdings	2.A		12,000,000	12,801,234			CREDIT DEFAULT SWAP			64944#-AC-5	NEW YORK CLEAN POWER HOLDINGS	2PL	12,000,000	12,801,234
68450LA*6	Synthetic, Orlando Health	1.F	15,000,000	3,000,000	3,577,202	05/06/2025	05/15/2045	TOTAL RETURN SWAP		624,180	40500#-AF-4	H-E-B LP	1PL	3,000,000	2,953,022
68450LA*6	Synthetic, Orlando Health	1.F		6,000,000	5,915,355			TOTAL RETURN SWAP			40500#-AG-2	H-E-B LP	1PL	6,000,000	5,915,355

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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	
68450LA*6	Synthetic, Orlando Health	1.F		3,000,000	2,963,516			TOTAL RETURN SWAP			40500#-AH-0	H-E-B LP	1PL	3,000,000	2,963,516	
68450LA*6	Synthetic, Orlando Health	1.F		3,000,000	2,969,920			TOTAL RETURN SWAP			40500#-AJ-6	H-E-B LP	1PL	3,000,000	2,969,920	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D	40,000,000	271,116	(259,389)	09/22/2025	09/20/2035	CREDIT DEFAULT SWAP		(416,628)	03842*-BZ-8	AQUA PENNSYLVANIA INC	1	271,116	157,239	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D		4,003,087	3,029,340			CREDIT DEFAULT SWAP			04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	4,003,087	3,029,340	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D		17,388,028	12,220,751			CREDIT DEFAULT SWAP			04052A-CE-4	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	17,388,028	12,220,751	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D		6,411,401	5,244,257			CREDIT DEFAULT SWAP			04052A-CK-0	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	6,411,401	5,244,257	
69447#AT9	Synthetic, Pacific Life Insurance Company	1.D		11,926,365	9,758,382			CREDIT DEFAULT SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	11,926,365	9,758,382	
70870JA*9	Synthetic, UPMC	1.F	10,000,000	3,000,000	3,828,750	05/06/2025	05/15/2045	TOTAL RETURN SWAP		858,830	40500#-AJ-6	H-E-B LP	1PL	3,000,000	2,969,920	
70870JA*9	Synthetic, UPMC	1.F		7,000,000	6,945,666			TOTAL RETURN SWAP			40500#-AK-3	H-E-B LP	1	7,000,000	6,945,666	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E	20,000,000	957,748	2,193,259	05/06/2025	05/15/2055	TOTAL RETURN SWAP		1,444,023	70213H-AC-2	MASS GENERAL BRIGHAM INC	1FE	957,748	749,236	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E		328,317	207,070			TOTAL RETURN SWAP			89838L-AH-7	TRUSTEES OF BOSTON COLLEGE	1FE	328,317	207,070	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E		2,500,000	1,569,482			TOTAL RETURN SWAP			92203#-AY-4	VANGUARD GROUP INC/THE	1	2,500,000	1,569,482	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E		11,058,171	8,193,185			TOTAL RETURN SWAP			404530-AA-5	HACKENSACK MERIDIAN HEALTH INC	1FE	11,058,171	8,193,185	
70917TA*2	Synthetic, Thomas Jefferson University Obligated Group	1.E		5,155,765	3,737,091			TOTAL RETURN SWAP			649322-AD-6	NEW YORK AND PRESBYTERIAN HOSP	1FE	5,155,765	3,737,091	
91278*HT4	Synthetic, US Treasury 30 yr	2.A	100,000,000	3,000,000	(9,713,081)	08/22/2024	08/22/2029	BOND FORWARD		(11,983,334)	04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	3,000,000	2,270,253	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		13,000,000	13,505,924			BOND FORWARD			34501@-AB-7	FOOTBALL CLUB TERM NOTES 2024-	1FE	13,000,000	13,505,924	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		12,474,000	10,834,204			BOND FORWARD			501778-AC-4	LBC TANK TERMINALS LLC	2PL	12,474,000	10,834,204	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		10,000,000	10,377,016			BOND FORWARD			055262-C8-6	BASF SE	1FE	10,000,000	10,377,016	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		6,186,224	6,323,687			BOND FORWARD			59081@-AC-8	MESSER INDUSTRIES USA INC	2	6,186,224	6,323,687	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		20,000,000	21,339,676			BOND FORWARD			83088G-B#-1	SKYWAY CONCESSION COMPANY LLC	2PL	20,000,000	21,339,676	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		7,839,775	6,758,687			BOND FORWARD			93401*-AB-6	WARBURG PINCUS LLC	1PL	7,839,775	6,758,687	
91278*HT4	Synthetic, US Treasury 30 yr	2.A		27,500,000	23,707,811			BOND FORWARD			93401*-AC-4	WARBURG PINCUS LLC	1PL	27,500,000	23,707,811	
91278*HJ1	Synthetic, US Treasury 30yr	2.B	100,000,000	11,813,776	42,693	08/22/2024	08/22/2030	BOND FORWARD		(12,033,595)	59081@-AC-8	MESSER INDUSTRIES USA INC	2	11,813,776	12,076,288	
91278*HJ1	Synthetic, US Treasury 30yr	2.B		32,186,230	33,490,805			BOND FORWARD			83088G-C*-4	SKYWAY CONCESSION COMPANY LLC	2PL	32,186,230	33,490,805	
91278*HJ1	Synthetic, US Treasury 30yr	2.B		40,000,000	42,015,024			BOND FORWARD			96188#-AE-8	WETT HOLDINGS	2PL	40,000,000	42,015,024	
91278*HJ1	Synthetic, US Treasury 30yr	2.B		16,000,000	16,116,174			BOND FORWARD			Q65688-AL-5	NETWORK FINANCE COMPANY	2FE	16,000,000	16,116,174	
91278*HV9	Synthetic, US Treasury 30yr	2.A	100,000,000	22,000,000	10,590,696	08/22/2024	08/22/2031	BOND FORWARD		(12,151,217)	350638-AB-4	FOUNDRY JV HOLDCO LLC	2FE	22,000,000	22,741,913	
91278*HV9	Synthetic, US Treasury 30yr	2.A		9,882,955	10,347,516			BOND FORWARD			055262-C#-4	BASF SE	1FE	9,882,955	10,347,516	
91278*HV9	Synthetic, US Treasury 30yr	2.A		23,503,278	19,944,813			BOND FORWARD			57169*-BC-0	MARS INC	1	23,503,278	19,944,813	
91278*HV9	Synthetic, US Treasury 30yr	2.A		10,000,000	10,281,074			BOND FORWARD			59081#-AD-6	MESSER INDUSTRIES USA INC	2	10,000,000	10,281,074	
91278*HV9	Synthetic, US Treasury 30yr	2.A		16,800,000	13,081,384			BOND FORWARD			59447#-AG-8	MICHIGAN ELECTRIC TRANSMISSION	1	16,800,000	13,081,384	
91278*HV9	Synthetic, US Treasury 30yr	2.A		10,000,000	10,433,414			BOND FORWARD			795758-AP-2	SALTCHUK RESOURCES	2PL	10,000,000	10,433,414	
91278*HV9	Synthetic, US Treasury 30yr	2.A		7,813,770	8,130,479			BOND FORWARD			83088G-C*-4	SKYWAY CONCESSION COMPANY LLC	2PL	7,813,770	8,130,479	
91278*HW7	Synthetic, US Treasury 30yr	1.F	100,000,000	11,000,000	(1,689,260)	08/22/2024	08/20/2032	BOND FORWARD		(12,248,989)	03842*-CD-6	AQUA PENNSYLVANIA INC	1	11,000,000	10,559,729	
91278*HW7	Synthetic, US Treasury 30yr	1.F		25,000,000	19,940,755			BOND FORWARD			23357*-AL-5	DTE GAS COMPANY	1	25,000,000	19,940,755	
91278*HW7	Synthetic, US Treasury 30yr	1.F		1,496,723	1,270,114			BOND FORWARD			57169*-BC-0	MARS INC	1	1,496,723	1,270,114	
91278*HW7	Synthetic, US Treasury 30yr	1.F		16,503,278	10,048,446			BOND FORWARD			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION	1	16,503,278	10,048,446	
91278*HW7	Synthetic, US Treasury 30yr	1.F		16,000,000	10,445,442			BOND FORWARD			266228-F#-7	DUQUESNE LIGHT CO	1	16,000,000	10,445,442	
91278*HW7	Synthetic, US Treasury 30yr	1.F		10,000,000	8,042,334			BOND FORWARD			450319-C*-7	ITC MIDWEST LLC	1	10,000,000	8,042,334	
91278*HW7	Synthetic, US Treasury 30yr	1.F		10,000,000	8,311,795			BOND FORWARD			450319-D8-4	ITC MIDWEST LLC	1	10,000,000	8,311,795	
91278*HW7	Synthetic, US Treasury 30yr	1.F		10,000,000	6,397,187			BOND FORWARD			744516-H*-9	PUBLIC SERVICE NORTH CAROLINA	2	10,000,000	6,397,187	
91278*HX5	Synthetic, US Treasury 30yr	2.A	100,000,000	16,839,782	2,572,786	08/22/2024	08/22/2028	BOND FORWARD		(12,112,878)	05682*-AB-0	BAIN CAPITAL HOLDINGS LP	1PL	16,839,782	14,685,664	
91278*HX5	Synthetic, US Treasury 30yr	2.A		14,000,000	13,579,511			BOND FORWARD			422418-AL-3	HEARST COMMUNICATIONS INC	1	14,000,000	13,579,511	
91278*HX5	Synthetic, US Treasury 30yr	2.A		21,500,000	21,875,160			BOND FORWARD			073096-A#-6	BAYPORT POLYMERS LLC	1PL	21,500,000	21,875,160	
91278*HX5	Synthetic, US Treasury 30yr	2.A		7,160,225	6,172,846			BOND FORWARD			93401*-AB-6	WARBURG PINCUS LLC	1PL	7,160,225	6,172,846	
91278*HX5	Synthetic, US Treasury 30yr	2.A		2,500,000	2,155,256			BOND FORWARD			93401*-AC-4	WARBURG PINCUS LLC	1PL	2,500,000	2,155,256	

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*HX5	Synthetic, US Treasury 30yr	2.A		10,000,000	9,961,934			BOND FORWARD			80640?-H#-2	HENRY SCHEIN INC	2	10,000,000	9,961,934
91278*HX5	Synthetic, US Treasury 30yr	2.A		16,000,000	17,016,672			BOND FORWARD			C30008-AA-7	CRISTAL-782 PORT FINANCEMENT I	2FE	16,000,000	17,016,672
91278*HX5	Synthetic, US Treasury 30yr	2.A		12,000,000	12,478,306			BOND FORWARD			Q7160#-AR-0	ORICA FINANCE LIMITED	2	12,000,000	12,478,306
92343VB*4	Synthetic, Verizon Communications Inc 10yr	2.A	10,000,000	317,318	541,271	04/27/2020	06/20/2030	CREDIT DEFAULT SWAP	(82,692)	165,485	P4400#-AA-7	GM HOLDINGS S.A.	2PL	400,010	375,786
92343VB*4	Synthetic, Verizon Communications Inc 10yr	2.A		9,600,000	9,265,020			CREDIT DEFAULT SWAP			06518#-AF-7	NSW PORTS FINANCE CO PTY LTD	2FE	9,600,000	9,265,020
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B	250,000,000	26,907,603	17,023,620	08/05/2024	08/07/2029	INTEREST RATE SWAP		(4,195,832)	00217G-AC-7	APTIV SWISS HOLDINGS LTD	2FE	26,907,603	21,219,452
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		303,509	228,794			INTEREST RATE SWAP			07274N-BG-7	BAYER US FINANCE II LLC	2FE	303,509	228,794
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		11,003,321	8,423,673			INTEREST RATE SWAP			30161N-BH-3	EXELON CORP	2FE	11,003,321	8,423,673
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		7,500,000	6,004,664			INTEREST RATE SWAP			34531X-AA-2	FORD FOUNDATION/THE	1FE	7,500,000	6,004,664
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		9,178,333	6,770,671			INTEREST RATE SWAP			60636A-PP-2	HEALTH & EDUCATIONAL FACILITIE	1FE	9,178,333	6,770,671
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		8,955,000	7,744,075			INTEREST RATE SWAP			66353L-DM-6	NORTHAMPTON COUNTY GENERAL PUR	1FE	8,955,000	7,744,075
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		1,278,683	862,593			INTEREST RATE SWAP			68389X-BJ-3	ORACLE CORP	2FE	1,278,683	862,593
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		17,424,933	14,338,609			INTEREST RATE SWAP			75513E-CP-4	RTX CORP	2FE	17,424,933	14,338,609
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		21,883,794	16,962,368			INTEREST RATE SWAP			92857W-BS-8	VODAFONE GROUP PLC	2FE	21,883,794	16,962,368
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		3,666,386	2,689,384			INTEREST RATE SWAP			097023-BL-8	BOEING CO/THE	2FE	3,666,386	2,689,384
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		50,487,999	42,220,502			INTEREST RATE SWAP			126650-CZ-1	CVS HEALTH CORP	2FE	50,487,999	42,220,502
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		27,499,710	23,440,372			INTEREST RATE SWAP			133434-AD-2	CAMERON LNG LLC	1FE	27,499,710	23,440,372
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		9,348,197	7,935,302			INTEREST RATE SWAP			478165-AH-6	SC JOHNSON & SON INC	2FE	9,348,197	7,935,302
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		23,928,964	19,529,984			INTEREST RATE SWAP			478375-AL-2	JOHNSON CONTROLS INTERNATIONAL	2FE	23,928,964	19,529,984
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		13,781,787	10,847,805			INTEREST RATE SWAP			615369-AY-1	MOODY'S CORP	2FE	13,781,787	10,847,805
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		6,972,160	5,889,849			INTEREST RATE SWAP			649322-AC-8	NEW YORK AND PRESBYTERIAN HOSP	1FE	6,972,160	5,889,849
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		1,981,452	1,451,894			INTEREST RATE SWAP			775109-BP-5	ROGERS COMMUNICATIONS INC	2FE	1,981,452	1,451,894
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		998,255	742,434			INTEREST RATE SWAP			845437-BQ-4	SOUTHWESTERN ELECTRIC POWER CO	2FE	998,255	742,434
126650B88	Synthetic, 5 Year Fixed Rate Bond	2.B		6,899,908	5,525,018			INTEREST RATE SWAP			960413-AZ-5	WESTLAKE CORP	2FE	6,899,908	5,525,018
155498A*9	Synthetic, Central Texas Regional Mobility Authority	1.G	15,000,000	14,338,763	14,715,103	05/06/2025	05/15/2035	TOTAL RETURN SWAP		885,231	00392#-AA-0	ABTEEN VENTURES LLC	1PL	14,338,763	13,829,872
155498A*9	Synthetic, Central Texas Regional Mobility Authority	1.G		422,568	296,992			TOTAL RETURN SWAP			04052A-CE-4	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	422,568	296,992
155498A*9	Synthetic, Central Texas Regional Mobility Authority	1.G		82,349	81,957			TOTAL RETURN SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	82,349	81,957
155498A*9	Synthetic, Central Texas Regional Mobility Authority	1.G		156,325	146,466			TOTAL RETURN SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	156,325	146,466
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A	15,000,000	10,061,388	11,918,183	05/06/2025	05/15/2035	TOTAL RETURN SWAP		792,469	00252#-AA-1	AZ BATTERY PROPERTY LLC	2PL	10,061,388	11,125,713
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		2,045,644	1,973,043			TOTAL RETURN SWAP			00392#-AA-0	ABTEEN VENTURES LLC	1PL	2,045,644	1,973,043
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		2,584,380	2,451,609			TOTAL RETURN SWAP			03980#-AB-2	ARDENT MILLS LLC	2	2,584,380	2,451,609
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		85,648	70,079			TOTAL RETURN SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	85,648	70,079
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		18,890	18,800			TOTAL RETURN SWAP			89602H-DR-5	TRIBOROUGH BRIDGE & TUNNEL AUT	1FE	18,890	18,800
167593A*3	Synthetic, Chicago O'Hare International Airport	2.A		204,050	191,181			TOTAL RETURN SWAP			Q8562*-AF-2	SONIC HEALTHCARE SERVICES PTY	2	204,050	191,181
249182A85	Synthetic, Denver International Airport	2.A	10,000,000	1,426,122	2,298,211	05/06/2025	05/15/2050	TOTAL RETURN SWAP		879,817	40500#-AL-1	H-E-B LP	1PL	1,426,122	1,418,394
249182A85	Synthetic, Denver International Airport	2.A		6,682,681	4,378,462			TOTAL RETURN SWAP			64716#-AG-2	NEW MEXICO GAS COMPANY INC	2	6,682,681	4,378,462
249182A85	Synthetic, Denver International Airport	2.A		1,891,194	1,139,753			TOTAL RETURN SWAP			682832-GD-6	ONONDAGA CIVIC DEVELOPMENT COR	1FE	1,891,194	1,139,753
249182A*7	Synthetic, Denver International Airport	1.G	20,000,000	204,262	1,180,164	05/06/2025	05/15/2035	TOTAL RETURN SWAP		954,294	00252#-AA-1	AZ BATTERY PROPERTY LLC	2PL	204,262	225,870
249182A*7	Synthetic, Denver International Airport	1.G		17,110,233	18,144,429			TOTAL RETURN SWAP			50230*-AA-5	LRE FINANCING I LLC	2PL	17,110,233	18,144,429

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
249182A*7	Synthetic, Denver International Airport	1.G		2,094,279	2,054,331			TOTAL RETURN SWAP			065688-AA-9	NETWORK FINANCE COMPANY	2	2,094,279	2,054,331
249182A*7	Synthetic, Denver International Airport	1.G		591,235	548,747			TOTAL RETURN SWAP			09326#-AE-6	UNIVERSITY OF MELBOURNE, THE	1FE	591,235	548,747
526057C81	Synthetic, Lennar Corporation	2.B	10,000,000	10,299,036	7,873,127	05/10/2022	06/20/2027	CREDIT DEFAULT SWAP	299,040	455,960	04052A-BR-6	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	9,999,996	7,417,167
534187K87	Synthetic, Lincoln National Corporation	2.A	10,000,000	(1,338)	28,747	03/09/2022	12/20/2026	CREDIT DEFAULT SWAP	(1,348)	28,736	055262-C#-4	BASF SE	1FE	10	10
534187K87	Synthetic, Lincoln National Corporation	2.A		9,999,990	9,809,242			CREDIT DEFAULT SWAP			065688-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,809,242
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G	10,000,000	346,926	814,926	05/06/2025	05/15/2035	TOTAL RETURN SWAP		480,312	00392#-AA-0	ABTEEN VENTURES LLC	1PL	346,926	334,614
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		17,990	13,614			TOTAL RETURN SWAP			04052A-BX-3	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	17,990	13,614
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		635,080	519,635			TOTAL RETURN SWAP			04052A-DY-9	ARIZONA INDUSTRIAL DEVELOPMENT	1PL	635,080	519,635
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		2,000,000	2,072,403			TOTAL RETURN SWAP			34501@-AD-3	FOOTBALL CLUB TERM NOTES 2024-	1FE	2,000,000	2,072,403
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		1,588,372	1,630,130			TOTAL RETURN SWAP			350638-AA-6	FOUNDRY JV HOLDCO LLC	2FE	1,588,372	1,630,130
709225A*7	Synthetic, Pennsylvania State Turnpike Commission	1.G		5,411,627	3,337,681			TOTAL RETURN SWAP			130789-#A-8	CALIFORNIA WATER SERVICE COMPA	1	5,411,627	3,337,681
717883A*3	Synthetic, Philadelphia School District	2.A	20,000,000	411,628	1,226,775	05/06/2025	05/15/2035	TOTAL RETURN SWAP		804,325	350638-AA-6	FOUNDRY JV HOLDCO LLC	2FE	411,628	422,450
717883A*3	Synthetic, Philadelphia School District	2.A		10,782,868	10,388,342			TOTAL RETURN SWAP			574205-JJ-0	MARYLAND ECONOMIC DEVELOPMENT	1FE	10,782,868	10,388,342
717883A*3	Synthetic, Philadelphia School District	2.A		7,000,000	5,570,998			TOTAL RETURN SWAP			902691-A#-1	UGI UTILITIES INC	1	7,000,000	5,570,998
717883A*3	Synthetic, Philadelphia School District	2.A		1,805,504	1,436,003			TOTAL RETURN SWAP			902691-B*-4	UGI UTILITIES INC	1	1,805,504	1,436,003
725209A*1	Synthetic, City of Pittsburgh	1.E	10,000,000	329,086	846,995	05/06/2025	05/15/2035	TOTAL RETURN SWAP		483,097	002520-AA-1	AZ BATTERY PROPERTY LLC	2PL	329,086	363,898
725209A*1	Synthetic, City of Pittsburgh	1.E		1,670,916	1,489,302			TOTAL RETURN SWAP			09659Q-AB-2	LELAND STANFORD JUNIOR UNIVERS	1FE	1,670,916	1,489,302
725209A*1	Synthetic, City of Pittsburgh	1.E		3,000,000	3,049,278			TOTAL RETURN SWAP			40500#-AC-1	H-E-B LP	1PL	3,000,000	3,049,278
725209A*1	Synthetic, City of Pittsburgh	1.E		2,000,000	1,981,848			TOTAL RETURN SWAP			40500#-AE-7	H-E-B LP	1PL	2,000,000	1,981,848
725209A*1	Synthetic, City of Pittsburgh	1.E		2,411,628	1,755,275			TOTAL RETURN SWAP			86564U-AA-8	SUMMA HEALTH	1FE	2,411,628	1,755,275
725209A*1	Synthetic, City of Pittsburgh	1.E		588,373	362,885			TOTAL RETURN SWAP			130789-#A-8	CALIFORNIA WATER SERVICE COMPA	1	588,373	362,885
783549X82	Synthetic, Ryder System INC	2.A	10,000,000	(31,224)	86,623	05/05/2022	06/20/2027	CREDIT DEFAULT SWAP	(31,234)	86,613	055262-C#-4	BASF SE	1FE	10	10
783549X82	Synthetic, Ryder System INC	2.A		9,999,990	9,809,242			CREDIT DEFAULT SWAP			065688-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,809,242
783549X*4	Synthetic, Ryder System INC	2.A	10,000,000	(2,239)	44,354	03/08/2022	12/20/2026	CREDIT DEFAULT SWAP	(2,249)	44,344	055262-C#-4	BASF SE	1FE	10	10
783549X*4	Synthetic, Ryder System INC	2.A		9,999,990	9,361,565			CREDIT DEFAULT SWAP			Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	9,361,565
824348C83	Synthetic, The Sherwin-Williams Company	2.B	10,000,000	13,125	41,997	03/01/2022	12/20/2026	CREDIT DEFAULT SWAP	13,115	41,986	055262-C#-4	BASF SE	1FE	10	10
824348C83	Synthetic, The Sherwin-Williams Company	2.B		9,999,990	9,361,565			CREDIT DEFAULT SWAP			Q6646*-AF-6	NEW TERMINAL FINANCING COMPANY	2FE	9,999,990	9,361,565
824348C#1	Synthetic, The Sherwin-Williams Company	2.B	10,000,000	8,095	82,691	05/09/2022	06/20/2027	CREDIT DEFAULT SWAP	8,085	82,680	055262-C#-4	BASF SE	1FE	10	10
824348C#1	Synthetic, The Sherwin-Williams Company	2.B		9,999,990	9,809,242			CREDIT DEFAULT SWAP			Q65688-AA-9	NETWORK FINANCE COMPANY	2	9,999,990	9,809,242
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A	250,000,000	15,278,282	10,981,059	01/16/2025	01/21/2030	INTEREST RATE SWAP		1,507,474	001306-AC-3	AHS HOSPITAL CORP	1FE	15,278,282	9,473,585
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		9,100,193	6,361,033			INTEREST RATE SWAP			03115A-AC-7	AMFAM HOLDINGS INC	2FE	9,100,193	6,361,033
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		5,878,000	3,759,727			INTEREST RATE SWAP			08661U-AB-2	BETH ISRAEL LAHEY HEALTH INC	1FE	5,878,000	3,759,727
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,340,000	5,197,451			INTEREST RATE SWAP			26442T-AH-0	DUKE UNIVERSITY	1FE	8,340,000	5,197,451
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		10,981,887	6,513,228			INTEREST RATE SWAP			29366M-AB-4	ENTERGY ARKANSAS LLC	1FE	10,981,887	6,513,228
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,809,184	5,311,512			INTEREST RATE SWAP			040555-DC-5	ARIZONA PUBLIC SERVICE CO	2FE	8,809,184	5,311,512
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,858,963	4,108,057			INTEREST RATE SWAP			58933Y-BB-0	MERCK & CO INC	1FE	6,858,963	4,108,057
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		5,656,610	3,477,617			INTEREST RATE SWAP			58933Y-BF-1	MERCK & CO INC	1FE	5,656,610	3,477,617
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		12,596,000	8,105,109			INTEREST RATE SWAP			66765R-CK-0	NORTHWEST NATURAL GAS CO	1FE	12,596,000	8,105,109
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,718,000	4,018,991			INTEREST RATE SWAP			071813-CV-9	BAXTER INTERNATIONAL INC	2FE	6,718,000	4,018,991
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,813,506	4,963,317			INTEREST RATE SWAP			79466L-AN-6	SALESFORCE INC	1FE	8,813,506	4,963,317
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		15,913,648	9,832,761			INTEREST RATE SWAP			79574C-ER-0	SALT RIVER PROJECT AGRICULTURA	1FE	15,913,648	9,832,761

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	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,210,665	5,340,827			INTEREST RATE SWAP			94106B-AD-3	WASTE CONNECTIONS INC	1FE	8,210,665	5,340,827	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		14,500,764	8,658,756			INTEREST RATE SWAP			191216-DC-1	COCA-COLA CO/THE	1FE	14,500,764	8,658,756	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		13,122,784	7,997,968			INTEREST RATE SWAP			231021-AS-5	CUMMINS INC	1FE	13,122,784	7,997,968	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,286,454	3,959,168			INTEREST RATE SWAP			291011-BS-2	EMERSON ELECTRIC CO	1FE	6,286,454	3,959,168	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		9,949,347	6,310,978			INTEREST RATE SWAP			375558-BT-9	GILEAD SCIENCES INC	1FE	9,949,347	6,310,978	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,610,417	3,821,752			INTEREST RATE SWAP			532457-BY-3	ELI LILLY & CO	1FE	6,610,417	3,821,752	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		6,592,486	3,646,964			INTEREST RATE SWAP			532457-BZ-0	ELI LILLY & CO	1FE	6,592,486	3,646,964	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		7,086,549	4,328,586			INTEREST RATE SWAP			575767-AR-9	MASSACHUSETTS MUTUAL LIFE INSU	1FE	7,086,549	4,328,586	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		8,176,882	4,876,263			INTEREST RATE SWAP			594918-CW-2	MICROSOFT CORP	1FE	8,176,882	4,876,263	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		5,804,152	3,515,010			INTEREST RATE SWAP			615369-AX-3	MOODY'S CORP	2FE	5,804,152	3,515,010	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		12,689,047	8,348,326			INTEREST RATE SWAP			707567-AE-3	PENN MUTUAL LIFE INSURANCE CO/	1FE	12,689,047	8,348,326	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		7,132,849	4,620,897			INTEREST RATE SWAP			707631-AA-5	PENN STATE HEALTH	1FE	7,132,849	4,620,897	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		12,473,174	7,784,754			INTEREST RATE SWAP			767201-AT-3	RIO TINTO FINANCE USA LTD	1FE	12,473,174	7,784,754	
927804#Z7	Synthetic, 5 Year Fixed Rate Bond	2.A		16,420,160	9,535,858			INTEREST RATE SWAP			927804-GD-0	VIRGINIA ELECTRIC AND POWER CO	1FE	16,420,160	9,535,858	
944514A#7	Synthetic, Wayne County Airport	1.G	20,000,000	81,826	1,264,812	05/06/2025	05/15/2035	TOTAL RETURN SWAP		1,174,329	002528-AA-1	AZ BATTERY PROPERTY LLC	2PL	81,826	90,482	
944514A#7	Synthetic, Wayne County Airport	1.G		14,318,643	13,810,466			TOTAL RETURN SWAP			00392#-AA-0	ABTEEN VENTURES LLC	1PL	14,318,643	13,810,466	
944514A#7	Synthetic, Wayne County Airport	1.G		428,886	248,741			TOTAL RETURN SWAP			03842*-BZ-8	AQUA PENNSYLVANIA INC	1	428,886	248,741	
944514A#7	Synthetic, Wayne County Airport	1.G		5,017,132	4,833,564			TOTAL RETURN SWAP			574205-JJ-0	MARYLAND ECONOMIC DEVELOPMENT	1FE	5,017,132	4,833,564	
944514A#7	Synthetic, Wayne County Airport	1.G		153,521	96,901			TOTAL RETURN SWAP			BZ6906-85-4	THERMO FISHER SCIENTIFIC INC	1FE	153,521	96,901	
944514A*9	Synthetic, Wayne County Airport	1.D	5,000,000	5,000,002	3,381,331	05/06/2025	05/15/2050	TOTAL RETURN SWAP		368,013	682832-GD-6	ONONDAGA CIVIC DEVELOPMENT COR	1FE	5,000,002	3,013,318	
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E	46,580,000	4,427,683	1,959,496	03/17/2025	12/20/2029	CREDIT DEFAULT SWAP	(72,317)	(719,811)	03842*-BY-1	AQUA PENNSYLVANIA INC	1	4,500,000	2,679,307	
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		9,500,000	8,914,569			CREDIT DEFAULT SWAP			41242*-BJ-0	HARDWOOD FUNDING, LLC	1FE	9,500,000	8,914,569	
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		6,030,274	5,933,819			CREDIT DEFAULT SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1	6,030,274	5,933,819	
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		9,959,944	9,455,958			CREDIT DEFAULT SWAP			G73348-AC-7	RRPF ENGINE LEASING LTD	1FE	9,959,944	9,455,958	
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		7,839,784	6,264,678			CREDIT DEFAULT SWAP			Q9326*-AA-8	UNIVERSITY OF NEW SOUTH WALES	1FE	7,839,784	6,264,678	
G73348BL6	Synthetic, Athene Annuity and Life Company	1.E		8,750,000	7,672,058			CREDIT DEFAULT SWAP			V57338-AA-5	FIRST OMEGA SHIPPING INC	2	8,750,000	7,672,058	
9999999999 - Totals				2,274,668,646	1,847,666,051	XXX	XXX	XXX	(2,201,374)	(46,464,729)	XXX	XXX	XXX	2,276,870,020	1,894,130,780	

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					64	2,187,236,019
2. Add: Opened or acquired transactions	1	60,000,001	1	21,026,147					2	81,026,148
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	240,762	XXX	15,414,920	XXX		XXX		XXX	15,655,681
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		XXX		XXX	9,249,203
7. Ending inventory	65	2,247,184,746	66	2,274,668,645					66	2,274,668,645

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	2,504,750,060	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		2,504,750,060
4.	Part D, Section 1, Column 6	4,566,436,350	
5.	Part D, Section 1, Column 7	(2,061,686,290)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	2,478,678,400	
8.	Part B, Section 1, Column 13	15,111,700	
9.	Total (Line 7 plus Line 8)		2,493,790,100
10.	Part D, Section 1, Column 9	4,677,210,576	
11.	Part D, Section 1, Column 10	(2,198,532,176)	
12	Total (Line 9 minus Line 10 minus Line 11)		15,111,699

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,348,910,062	
14.	Part B, Section 1, Column 20	169,663,578	
15.	Part D, Section 1, Column 12	1,518,573,640	
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	59,737,119,627	96,838,519,132
3.	Accrual of discount	26,800,350	43,589,851
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(12,523)	(6,140)
6.	Deduct consideration received on disposals	58,908,959,769	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)	2,795,499,806	1,940,552,121
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	2,795,499,806	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				516,892
567080 655 9th Street (C2)	Des Moines	IA	01/01/1986	Various				308,315
567081 710 9th Street (C3)	Des Moines	IA	01/01/1980	Various				337,241
567082 750 Park Street	Des Moines	IA	01/01/1994	Various				719,338
567087 Hangar	Des Moines	IA	10/01/2003	Various				1,127,528
567090 Ramp 1	Des Moines	IA	01/01/1984	Various				2,600
567091 Ramp 2	Des Moines	IA	01/01/1988	Various				2,600
567092 Ramp 3	Des Moines	IA	01/01/1993	Various				2,600
605159 Corporate Campus Wide	Des Moines	IA	01/01/2013	Various				89,160
0199999. Acquired by purchase								3,106,274
Eighth and Grand Owner, LLC	Des Moines	IA	04/01/2024	Transfer from PLIC home office				1,308,784
Union Station Real Estate Holdings, LLC	Seattle	WA	08/13/2024	Foreclosure from PLIC lender				309,495
0299999. Acquired by internal transfer								1,618,280
0399999 - Totals								4,724,553

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
30870720BV	Branson	MO		04/29/2026	6.635	566,808		678,000
30870722BV	Ave Maria	FL		04/29/2026	7.362	367,193		427,000
30870723BV	Glendale	AZ		04/29/2026	6.582	371,799		450,000
30870725BV	Washington	NC		04/29/2026	6.690	313,537		355,000
30870732BV	Palm Desert	CA		04/29/2026	7.273	506,723		580,000
30870735BV	Nashville	TN		04/29/2026	7.153	372,118		470,000
30870736BV	Oak Ridge	TN		04/29/2026	6.996	220,598		252,000
30870750BV	Searsport	ME		04/29/2026	6.775	414,754		451,000
30870758BV	Stoddard	NH		04/29/2026	8.085	373,735		440,000
30870766BV	Sunapee	NH		04/29/2026	8.104	402,818		553,000
30870769BV	Wilmington	NC		04/29/2026	7.006	428,459		530,000
30870772BV	Plain City	UT		04/29/2026	7.188	401,101		498,000
30870775BV	Columbia Falls	MT		04/29/2026	7.235	629,559		675,000
30870782BV	Seminole	FL		04/29/2026	7.019	445,891		476,000
30870785BV	Dayton	MN		04/29/2026	7.986	311,659		365,000
30870792BV	Sevierville	TN		04/29/2026	7.131	533,256		565,000
30870798BV	Bluffton	SC		04/29/2026	7.306	575,678		612,000
30870800BV	Mc Gaheysville	VA		04/29/2026	7.209	480,275		520,000
30870801BV	Sevierville	TN		04/29/2026	7.031	720,333		775,000
30870803BV	Oakhurst	CA		04/29/2026	7.110	555,043		612,000
30870806BV	Memphis	TN		04/29/2026	7.781	407,315		470,000
30870812BV	West Point	VA		04/29/2026	7.189	618,195		661,500
30870813BV	N Topsail Beach	NC		04/29/2026	7.098	824,381		889,000
30870818BV	Woodbridge	VA		04/29/2026	7.302	454,473		545,000
30870831BV	Bradenton	FL		04/29/2026	6.972	425,956		458,000
30870832BV	Sevierville	TN		04/29/2026	6.499	448,724		485,000
30870855BV	Middletown	DE		04/29/2026	7.868	443,536		515,000
30870858BV	Wausau	WI		04/29/2026	6.958	354,360		408,000
30870869BV	Ashburn	VA		04/29/2026	6.772	498,747		545,000
4068704BV	Austin	TX		04/01/2026	6.802	186		525,000
4128451BV	Lavonia	GA		04/01/2026	7.315	690		372,200
4184205BV	Hialeah	FL		04/01/2026	6.382	85		750,000
4184206BV	Hempstead	NY		04/01/2026	6.205	85		745,000
4185589BV	Auburn	WA		04/01/2026	6.733	338,724		469,000
4185590BV	Ellenwood	GA		04/01/2026	6.597	220,769		244,000
4185592BV	Scottsdale	AZ		04/01/2026	6.742	558,715		600,000
4185595BV	Panama City Beach	FL		04/01/2026	6.806	201,019		250,000
4185596BV	San Mateo	CA		04/01/2026	6.687	1,242,545		1,592,500
4185603BV	San Antonio	TX		04/01/2026	6.473	161,135		208,000
4185624BV	Coeur d Alene	ID		04/01/2026	6.886	466,791		525,000
4185626BV	Round Lake Beach	IL		04/01/2026	6.556	173,100		202,000
4185630BV	Katy	TX		04/01/2026	6.442	153,823		310,000
4185637BV	Virginia Beach	VA		04/01/2026	6.723	279,930		365,000
4185638BV	Lake Hughes	CA		04/01/2026	7.048	421,398		465,000
4185655BV	Port Huron	MI		04/01/2026	6.836	132,058		174,000
4185668BV	Springfield	MA		04/01/2026	6.686	250,205		365,000
4185670BV	Lilburn	GA		04/01/2026	6.528	293,562		380,000
4186176BV	Saint Augustine	FL		04/02/2026	6.969	450,592		550,000
4186192BV	Franklin	VA		04/02/2026	6.767	218,450		263,000
4186198BV	Josephine	TX		04/02/2026	6.594	137,757		200,000
4186199BV	Upper Marlboro	MD		04/02/2026	6.551	326,918		485,000
4186234BV	Keller	TX		04/02/2026	6.698	275,741		390,000
4186681BV	Beloit	WI		04/03/2026	7.315	116,404		142,000
4186685BV	Tucson	AZ		04/03/2026	6.328	357,860		470,000
4186693BV	Albuquerque	NM		04/03/2026	6.969	239,483		322,000

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
4186694BV	Greenbrier	AR		04/03/2026	6.907	478,141		603,000
4186696BV	San Diego	CA		04/03/2026	6.289	255,128		800,000
4187323BV	Springfield	MO		04/06/2026	7.287	178,719		190,000
4187324BV	Whitney	TX		04/06/2026	6.619	155,153		190,000
4187329BV	Ocean City	MD		04/06/2026	6.795	358,507		415,000
4187344BV	EL PASO	TX		04/06/2026	6.652	141,126		180,000
4187348BV	Estero	FL		04/06/2026	7.190	358,337		425,000
4187359BV	Colorado Springs	CO		04/06/2026	6.255	264,646		330,000
4187360BV	Ocean City	MD		04/06/2026	6.430	312,130		385,000
4187362BV	North Salem	IN		04/06/2026	6.480	141,577		187,000
4187384BV	Harrisburg	NC		04/06/2026	6.084	355,476		470,000
4187386BV	Petal	MS		04/06/2026	7.116	242,587		287,000
4187394BV	Port Charlotte	FL		04/06/2026	6.759	232,202		470,000
4187395BV	Claremont	CA		04/06/2026	6.590	474,549		675,000
4189086BV	Lyman	SC		04/07/2026	6.357	148,016		305,000
4189088BV	Kenosha	WI		04/07/2026	6.492	156,733		205,000
4189093BV	Tallahassee	FL		04/07/2026	6.835	139,427		175,000
4189096BV	Bella Vista	AR		04/07/2026	6.889	334,302		360,000
4189100BV	Staten Island	NY		04/07/2026	6.319	992,335		1,400,000
4189107BV	Port Charlotte	FL		04/07/2026	6.921	407,373		498,000
4189108BV	Mount Airy	MD		04/07/2026	6.500	386,587		925,000
4189114BV	Boca Raton	FL		04/07/2026	6.905	415,028		535,000
4189118BV	Tampa	FL		04/07/2026	6.093	546,769		1,050,000
4189119BV	Saint George	UT		04/07/2026	6.964	601,302		664,000
4189122BV	Florissant	CO		04/07/2026	7.394	646,638		700,000
4189125BV	Lehigh Acres	FL		04/07/2026	7.022	238,420		310,000
4189777BV	Virginia Beach	VA		04/08/2026	6.481	345,243		440,000
4189778BV	Fairfax	VA		04/08/2026	6.433	220,934		640,000
4189780BV	Pflugerville	TX		04/08/2026	6.595	205,854		325,000
4189784BV	Arcadia	CA		04/08/2026	6.376	366,321		1,345,000
4189785BV	Phoenix	AZ		04/08/2026	6.372	186,817		262,000
4189786BV	Concord Township	OH		04/08/2026	6.243	551,266		926,000
4189789BV	Oak Hills	CA		04/08/2026	6.155	279,864		420,000
4189795BV	Daytona Beach	FL		04/08/2026	6.542	210,492		715,000
4189800BV	Charles Town	WV		04/08/2026	6.238	159,970		206,000
4189807BV	Mahwah	NJ		04/08/2026	6.724	226,103		360,000
4189813BV	Gastonia	NC		04/08/2026	6.772	158,511		214,000
4189818BV	Lawrence Township	NJ		04/08/2026	6.462	226,015		295,000
4189827BV	Hemet	CA		04/08/2026	6.953	356,478		497,000
4189830BV	Ball Ground	GA		04/08/2026	6.738	531,419		780,000
4189838BV	Ooltewah	TN		04/08/2026	6.526	152,545		355,000
4189848BV	Flemington	NJ		04/08/2026	6.429	607,948		900,000
4189854BV	North Myrtle Beach	SC		04/08/2026	6.353	240,301		310,000
4189886BV	Lake Ozark	MO		04/08/2026	6.867	139,017		175,000
4189905BV	Sacramento	CA		04/08/2026	6.355	340,311		470,000
4189944BV	Clearwater	FL		04/08/2026	6.634	446,030		620,000
4190472BV	OCALA	FL		04/09/2026	6.577	232,327		329,000
4190476BV	Newark	NJ		04/09/2026	6.760	345,888		447,000
4190479BV	Palm Bay	FL		04/09/2026	6.202	173,335		316,000
4190482BV	Plant City	FL		04/09/2026	6.738	475,113		560,000
4190486BV	Eagle Pass	TX		04/09/2026	6.971	119,090		136,000
4190487BV	Haysville	KS		04/09/2026	6.361	224,494		300,000
4190488BV	San Antonio	TX		04/09/2026	6.479	512,332		660,000
4190494BV	Bonners Ferry	ID		04/09/2026	6.581	783,825		875,000
4190498BV	Weston	FL		04/09/2026	7.246	604,308		642,000

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4190507BV	Rye	CO		04/09/2026	6.962	280,348		305,000
4190513BV	Mobile	AL		04/09/2026	7.029	136,059		155,000
4190516BV	Millsboro	DE		04/09/2026	7.234	576,248		679,000
4194578BV	Fort Worth	TX		04/10/2026	6.683	230,983		300,800
4194582BV	Rock Hall	MD		04/10/2026	7.303	297,283		365,000
4194589BV	Rochester	MN		04/10/2026	6.920	276,088		362,000
4195228BV	North Charleston	SC		04/13/2026	6.433	249,471		325,000
4195232BV	Stuart	FL		04/13/2026	6.176	512,132		679,000
4195234BV	Atlanta	GA		04/13/2026	6.971	255,627		305,000
4195236BV	Denver	CO		04/13/2026	6.138	315,526		475,000
4195240BV	Sacramento	CA		04/13/2026	6.087	402,473		512,000
4195244BV	Albany	NY		04/13/2026	6.399	203,733		270,000
4195245BV	Pflugerville	TX		04/13/2026	6.701	235,200		300,000
4195253BV	Garden City	UT		04/13/2026	6.771	338,142		414,000
4195255BV	Naples	FL		04/13/2026	6.812	233,999		260,000
4195264BV	Middleburg Heights	OH		04/13/2026	7.114	197,572		238,000
4195266BV	Fort Myers	FL		04/13/2026	6.783	480,360		640,000
4195267BV	Dallas	GA		04/13/2026	6.587	173,928		220,000
4195274BV	Huntsville	AL		04/13/2026	6.513	156,521		220,000
4195280BV	Indianapolis	IN		04/13/2026	6.833	145,819		185,000
4195293BV	Pueblo	CO		04/13/2026	6.720	143,083		195,000
4195295BV	Mount Holly	NJ		04/13/2026	6.678	226,420		296,000
4195300BV	Jarrell	TX		04/13/2026	7.411	244,269		275,000
4198162BV	Post Falls	ID		04/14/2026	6.192	380,047		550,000
4198163BV	Cherry Log	GA		04/14/2026	6.858	281,321		325,000
4198165BV	Rotonda West	FL		04/14/2026	6.286	279,824		395,000
4198166BV	Apopka	FL		04/14/2026	6.140	339,319		434,000
4198168BV	Lewes	DE		04/14/2026	6.549	560,520		620,000
4198172BV	Pensacola	FL		04/14/2026	6.538	160,392		208,000
4198173BV	Bradenton	FL		04/14/2026	6.456	430,563		480,000
4198175BV	Denver	CO		04/14/2026	7.091	239,803		308,000
4198176BV	Blairsville	GA		04/14/2026	6.920	347,667		436,000
4198181BV	Webster	MA		04/14/2026	6.433	388,382		505,000
4198182BV	Davenport	FL		04/14/2026	7.078	478,460		535,000
4198186BV	Ellijay	GA		04/14/2026	6.873	592,394		638,000
4198191BV	FOUNTAIN	FL		04/14/2026	6.744	375,555		464,000
4198196BV	Goodyear	AZ		04/14/2026	6.754	290,312		335,000
4198200BV	Deming	WA		04/14/2026	6.613	272,791		305,000
4198205BV	Satsuma	AL		04/14/2026	6.797	182,592		205,000
4198207BV	Minneapolis	MN		04/14/2026	6.448	750,412		825,000
4198209BV	Lancaster	CA		04/14/2026	6.303	130,744		405,000
4200246BV	Stanardsville	VA		04/15/2026	6.960	583,036		671,000
4200254BV	Las Vegas	NV		04/15/2026	7.461	132,435		175,000
4200264BV	Fogelsville	PA		04/15/2026	6.852	362,945		477,000
4200272BV	Amarillo	TX		04/15/2026	7.117	225,935		271,000
4200278BV	Sahuarita	AZ		04/15/2026	7.201	217,751		230,000
4200963BV	Cleveland	OH		04/16/2026	6.440	307,103		400,000
4200967BV	Denver	CO		04/16/2026	6.159	355,050		508,240
4200976BV	Montello	WI		04/16/2026	6.461	323,132		395,000
4200980BV	Kissimmee	FL		04/16/2026	6.755	485,353		545,000
4200983BV	Valdosta	GA		04/16/2026	6.522	158,773		235,000
4200984BV	Bourbonnais	IL		04/16/2026	6.554	327,190		454,000
4200986BV	Grosse Ile	MI		04/16/2026	6.618	284,581		310,000
4200987BV	Little Elm	TX		04/16/2026	6.514	248,966		337,000
4200988BV	Houston	TX		04/16/2026	7.112	450,639		580,000

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4200989BV	Kill Devil Hills	NC		04/16/2026	7.063	502,058		615,000
4200990BV	Fort Pierce	FL		04/16/2026	7.094	185,245		235,000
4200991BV	Snellville	GA		04/16/2026	6.469	307,362		387,000
4200992BV	Saint Joseph	MI		04/16/2026	6.561	159,463		180,000
4200994BV	Goldendale	WA		04/16/2026	6.560	328,102		365,000
4200997BV	Branford	CT		04/16/2026	6.891	152,709		185,000
4201001BV	Hartfield	VA		04/16/2026	6.561	455,591		500,000
4201003BV	Bullhead City	AZ		04/16/2026	7.491	352,136		430,000
4201005BV	Surprise	AZ		04/16/2026	7.537	338,821		370,000
4201008BV	Middle River	MD		04/16/2026	6.683	185,386		217,000
4201009BV	San Antonio	TX		04/16/2026	6.909	189,774		220,000
4201014BV	Everett	WA		04/16/2026	6.865	256,576		325,000
4201015BV	Gulfport	MS		04/16/2026	6.776	110,770		130,000
4201018BV	Port Mansfield	TX		04/16/2026	6.588	243,983		265,000
4201021BV	Largo	FL		04/16/2026	7.267	611,341		688,000
4201022BV	Jackson	OH		04/16/2026	6.906	163,114		175,000
4201025BV	New Bern	NC		04/16/2026	6.925	172,503		207,000
4201296BV	Burke	VA		04/17/2026	6.260	322,341		475,000
4201298BV	Ozark	MO		04/17/2026	7.058	231,220		269,000
4201302BV	Rialto	CA		04/17/2026	6.079	394,591		545,000
4201304BV	Roaming Shores	OH		04/17/2026	6.659	177,819		194,000
4201306BV	Surprise	AZ		04/17/2026	6.203	419,061		605,000
4201315BV	Sun Valley	NV		04/17/2026	6.463	452,544		560,000
4201326BV	Conway	SC		04/17/2026	6.541	327,603		425,000
4201331BV	Pawleys Island	SC		04/17/2026	7.048	283,308		338,000
4202018BV	Albuquerque	NM		04/20/2026	6.731	284,713		376,000
4202042BV	Aurora	CO		04/20/2026	7.635	166,779		240,000
4202045BV	Easton	PA		04/20/2026	6.701	237,975		290,000
4202049BV	Tampa	FL		04/20/2026	6.983	422,956		500,000
4202059BV	New Britain	CT		04/20/2026	6.576	331,859		432,000
4202077BV	Oceanport	NJ		04/20/2026	6.955	1,029,792		1,270,000
4202084BV	Starkville	MS		04/20/2026	6.862	247,837		270,000
4202125BV	Overgaard	AZ		04/20/2026	6.817	228,965		245,000
4202130BV	Summerfield	FL		04/20/2026	6.781	182,908		220,000
4202132BV	Artesia	NM		04/20/2026	6.957	207,858		250,000
4202138BV	Richfield	UT		04/20/2026	7.458	124,950		150,000
4202139BV	Panama City Beach	FL		04/20/2026	6.641	327,817		353,000
4202140BV	Poinciana	FL		04/20/2026	6.695	252,177		273,000
4202930BV	Eagle	NE		04/21/2026	6.670	173,305		225,000
4202936BV	Webb City	MO		04/21/2026	6.481	121,233		155,000
4202938BV	Irving	TX		04/21/2026	6.216	294,819		380,000
4202943BV	College Station	TX		04/21/2026	6.822	1,433,194		2,950,000
4202975BV	Melrose Park	IL		04/21/2026	6.798	421,464		585,000
4202977BV	Green Valley	AZ		04/21/2026	6.917	226,429		275,000
4202985BV	Monroe	MI		04/21/2026	7.259	138,338		165,000
4203000BV	Colonial Beach	VA		04/21/2026	6.924	342,507		365,000
4203575BV	Sebring	FL		04/22/2026	6.486	218,978		292,000
4203584BV	New Orleans	LA		04/22/2026	6.369	253,926		320,000
4203586BV	Hillsboro	OR		04/22/2026	6.619	307,253		350,000
4203602BV	Charlotte	NC		04/22/2026	6.638	260,002		345,000
4203606BV	Allentown	PA		04/22/2026	6.863	187,048		210,000
4203614BV	Midland	TX		04/22/2026	7.179	304,342		385,000
4203615BV	Tampa	FL		04/22/2026	6.925	237,700		285,000
4203619BV	Watauga	TN		04/22/2026	7.014	400,312		425,000
4204234BV	Carlstadt	NJ		04/23/2026	6.100	468,930		730,000

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4204241BV	Iowa Colony	TX		04/23/2026	6.443	105,461		312,000
4204245BV	Babcock Ranch	FL		04/23/2026	6.748	199,939		245,000
4204251BV	Plant City	FL		04/23/2026	6.810	277,505		365,000
4204255BV	Waldorf	MD		04/23/2026	7.351	199,956		451,000
4204257BV	North Augusta	SC		04/23/2026	6.787	263,496		285,000
4204263BV	Lithonia	GA		04/23/2026	6.987	190,508		230,000
4204269BV	Van Buren Township	MI		04/23/2026	7.115	294,818		385,000
4204271BV	Pampa	TX		04/23/2026	6.788	196,793		220,000
4204272BV	Jacksonville	FL		04/23/2026	6.569	144,968		195,000
4204273BV	Duluth	MN		04/23/2026	6.658	285,282		312,000
4204275BV	Cape Coral	FL		04/23/2026	7.003	551,198		600,000
4204281BV	Lehigh Acres	FL		04/23/2026	6.861	310,608		342,000
4204288BV	Sarasota	FL		04/23/2026	7.543	229,991		275,000
4205949BV	Frankford	DE		04/24/2026	6.766	183,307		313,000
4205952BV	Saint Petersburg	FL		04/24/2026	6.394	297,506		400,000
4205953BV	Denver	CO		04/24/2026	6.082	316,254		509,340
4205954BV	Dallas	TX		04/24/2026	6.374	362,730		510,000
4205959BV	Conway	SC		04/24/2026	6.570	121,295		285,000
4205960BV	Kingston Springs	TN		04/24/2026	6.682	413,479		480,000
4205965BV	Biddeford	ME		04/24/2026	6.543	437,151		560,000
4205966BV	Biddeford	ME		04/24/2026	6.558	293,610		382,000
4205974BV	South Bend	IN		04/24/2026	7.832	138,920		155,000
4205976BV	Tulare	CA		04/24/2026	6.993	279,638		322,000
4205977BV	Miami	FL		04/24/2026	6.609	678,288		950,000
4205980BV	Deland	FL		04/24/2026	6.975	308,376		350,000
4205981BV	Philadelphia	PA		04/24/2026	7.121	108,215		120,000
4205982BV	Orlando	FL		04/24/2026	6.980	193,202		285,000
4205986BV	Cantonment	FL		04/24/2026	6.692	182,473		194,990
4205987BV	Pembroke Pines	FL		04/24/2026	7.259	456,464		545,000
4205989BV	Philadelphia	PA		04/24/2026	7.372	193,699		220,000
4205992BV	Edmond	OK		04/24/2026	7.005	137,798		146,164
4206299BV	Socorro	NM		04/27/2026	6.593	128,172		175,000
4206301BV	Longmont	CO		04/27/2026	6.092	265,616		430,000
4206304BV	Mission	TX		04/27/2026	6.250	381,542		585,000
4206305BV	Mission	TX		04/27/2026	6.220	382,666		585,000
4206309BV	Brentwood	TN		04/27/2026	6.560	486,004		650,000
4206311BV	Lutz	FL		04/27/2026	6.348	340,578		470,000
4206316BV	Hamtramck	MI		04/27/2026	6.863	193,109		285,000
4206317BV	Mesa	AZ		04/27/2026	6.711	285,881		310,000
4206327BV	Houston	TX		04/27/2026	6.690	307,775		400,000
4206339BV	Tucson	AZ		04/27/2026	6.534	252,609		350,000
4206340BV	Baltimore	MD		04/27/2026	6.791	306,805		366,000
4206342BV	Fort Worth	TX		04/27/2026	7.149	119,983		133,000
4206343BV	Lake Charles	LA		04/27/2026	6.676	201,744		218,000
4206346BV	Austell	GA		04/27/2026	6.585	241,984		319,000
4206803BV	Saint Petersburg	FL		04/28/2026	6.188	334,786		445,000
4206806BV	Bayonne	NJ		04/28/2026	6.441	570,625		760,000
4206809BV	Brunswick	ME		04/28/2026	6.648	297,092		339,000
4206815BV	Mullins	SC		04/28/2026	7.097	211,796		315,000
4206817BV	Bryan	TX		04/28/2026	6.669	345,367		425,000
4206824BV	Penobscot	ME		04/28/2026	6.937	373,898		462,000
4206827BV	Naples	FL		04/28/2026	6.626	351,305		880,000
4206830BV	Irvine	CA		04/28/2026	6.979	1,236,829		1,360,000
4206831BV	Albuquerque	NM		04/28/2026	6.729	233,113		300,000
4206841BV	Denmark	ME		04/28/2026	6.743	225,242		390,000

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4206851BV	Hemet	CA		04/28/2026	6.824	577,094		750,000
4206852BV	Leander	TX		04/28/2026	7.124	464,715		570,000
4206869BV	Zion	IL		04/28/2026	6.801	245,901		315,000
4206873BV	Philadelphia	PA		04/28/2026	6.906	207,571		270,000
4206876BV	New Smyrna Beach	FL		04/28/2026	7.083	214,735		270,000
4208284BV	Pendleton	OR		04/29/2026	6.723	235,763		312,000
4208288BV	Abilene	TX		04/29/2026	6.854	159,548		190,000
4208293BV	Raleigh	NC		04/29/2026	6.347	182,647		240,000
4208299BV	Decatur	GA		04/29/2026	6.455	315,432		390,000
4208304BV	Crowley	TX		04/29/2026	6.583	202,341		299,000
4208311BV	Lansdale	PA		04/29/2026	6.157	285,361		340,000
4208325BV	Baton Rouge	LA		04/29/2026	7.098	165,542		175,000
4208326BV	McAllen	TX		04/29/2026	6.743	162,955		180,000
4208337BV	Howell	MI		04/29/2026	7.324	290,301		317,000
4237848BV	Apopka	FL		04/30/2026	6.573	371,489		445,000
4237858BV	Sevierville	TN		04/30/2026	7.434	530,184		580,000
4237859BV	Akron	OH		04/30/2026	6.632	104,563		138,000
4237866BV	Galveston	TX		04/30/2026	6.894	287,012		310,000
4237867BV	Chandler	OK		04/30/2026	6.706	152,764		169,900
4237870BV	Killeen	TX		04/30/2026	6.629	124,312		145,000
4237878BV	Las Vegas	NV		04/30/2026	7.107	736,619		805,000
4237882BV	Rocky Mount	NC		04/30/2026	7.291	315,007		335,000
4238300BV	Emeryville	CA		05/01/2026	6.970	295,923		350,000
4238306BV	Ogden	UT		05/01/2026	7.180	365,739		435,000
4238310BV	Englewood	FL		05/01/2026	7.203	771,964		817,000
4238312BV	Jacksonville	FL		05/01/2026	6.639	158,522		205,000
4238315BV	Englewood	OH		05/01/2026	6.349	196,431		260,000
4238317BV	San Leandro	CA		05/01/2026	6.524	1,019,703		1,360,000
4238320BV	Fort Myers	FL		05/01/2026	6.682	368,576		520,000
4238321BV	Jacksonville	FL		05/01/2026	6.858	214,876		264,000
4238322BV	Live Oak	TX		05/01/2026	7.303	134,367		220,000
4238324BV	Hillsboro	OR		05/01/2026	6.856	331,880		438,000
4238326BV	Marion	MI		05/01/2026	6.823	121,414		130,000
4238328BV	Enumclaw	WA		05/01/2026	6.389	679,471		1,015,000
4238330BV	Ocean City	MD		05/01/2026	7.033	472,214		515,000
4238332BV	Humble	TX		05/01/2026	7.387	432,052		485,000
4238337BV	Arnold	CA		05/01/2026	6.587	279,285		359,000
4238346BV	Oak Island	NC		05/01/2026	7.252	686,997		790,000
4238349BV	Lincolnton	NC		05/01/2026	6.740	166,435		220,000
4240192BV	Princeton	TX		05/04/2026	6.570	168,811		248,000
4240199BV	Elberton	GA		05/04/2026	7.088	289,910		310,000
4240204BV	Dover	DE		05/04/2026	6.967	149,510		250,000
4240205BV	Arivaca	AZ		05/04/2026	6.783	181,378		220,000
4240212BV	Durham	NC		05/04/2026	6.537	226,653		389,400
4240222BV	Mc Arthur	OH		05/04/2026	7.224	702,029		770,000
4240223BV	Lubbock	TX		05/04/2026	6.842	205,116		240,000
4240227BV	Emerald Isle	NC		05/04/2026	7.259	679,510		730,000
4240231BV	Dickinson	TX		05/04/2026	6.702	194,243		230,000
4240248BV	Donnelly	ID		05/04/2026	6.829	408,664		440,000
4240250BV	Hillsborough	NH		05/04/2026	6.296	294,607		402,000
4240253BV	Modesto	CA		05/04/2026	7.061	316,445		435,000
4254464BV	Sugar Creek	MO		05/05/2026	6.595	193,761		270,000
4254467BV	Denver	CO		05/05/2026	6.120	371,845		600,000
4254471BV	Sacramento	CA		05/05/2026	6.766	330,225		535,000
4254473BV	Rocky Mount	MO		05/05/2026	6.925	236,472		259,000

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4254482BV	Reston	VA		05/05/2026	6.909	394,500		438,000
4254484BV	Gulfport	FL		05/05/2026	6.748	250,391		284,000
4254486BV	Orlando	FL		05/05/2026	6.759	293,720		384,000
4254493BV	Houston	TX		05/05/2026	6.488	423,454		467,000
4255183BV	Phoenix	AZ		05/06/2026	7.273	245,043		320,000
4255184BV	Oak Island	NC		05/06/2026	7.445	868,042		950,000
4255187BV	Orlando	FL		05/06/2026	6.929	318,254		352,000
4255188BV	Pittsburgh	PA		05/06/2026	6.514	163,910		205,000
4255209BV	Bullhead City	AZ		05/06/2026	6.781	212,484		248,500
4255215BV	Tinley Park	IL		05/06/2026	7.242	159,127		222,000
4255228BV	Brunswick	GA		05/06/2026	6.803	248,181		265,000
4255238BV	Salisbury	MD		05/06/2026	7.047	321,744		347,000
4255245BV	Georgetown	TX		05/06/2026	6.676	283,264		324,000
4255252BV	Toledo	OH		05/06/2026	6.739	120,578		147,500
4255253BV	Irvington	NJ		05/06/2026	7.472	396,741		515,000
4255258BV	Hastings	MI		05/06/2026	6.926	197,431		245,000
4255259BV	Garland	TX		05/06/2026	6.701	126,933		165,000
4269528BV	Smyrna	GA		05/07/2026	7.479	552,006		628,000
4269529BV	Garden City	KS		05/07/2026	7.250	227,081		274,000
4269533BV	Boise	ID		05/07/2026	7.119	387,395		441,000
4269538BV	Alpharetta	GA		05/07/2026	6.912	346,053		400,000
4269543BV	Breinigsville	PA		05/07/2026	6.926	321,172		398,000
4269545BV	Sellersville	PA		05/07/2026	7.135	559,861		695,000
4269571BV	Phoenix	AZ		05/07/2026	6.583	1,070,622		1,410,000
4269573BV	Lincoln	NE		05/07/2026	6.640	192,695		257,000
4269574BV	Saint Louis	MO		05/07/2026	6.593	203,699		263,000
4269885BV	Windsor Mill	MD		05/08/2026	6.756	220,366		270,000
4269887BV	Rosemead	CA		05/08/2026	6.945	359,277		950,000
4269888BV	Oklahoma City	OK		05/08/2026	6.268	162,642		219,000
4269896BV	Tacoma	WA		05/08/2026	6.576	830,162		1,145,000
4269898BV	Bartow	FL		05/08/2026	6.924	212,241		306,000
4269899BV	Oro Valley	AZ		05/08/2026	6.611	310,550		380,000
4269906BV	New Rochelle	NY		05/08/2026	6.731	1,020,029		1,325,000
4269912BV	Mc Caysville	GA		05/08/2026	6.891	441,058		490,000
4269913BV	San Antonio	TX		05/08/2026	7.330	136,611		175,000
4269918BV	Lodi	NJ		05/08/2026	7.826	462,189		605,000
4270746BV	Sun City	AZ		05/11/2026	6.192	228,348		325,000
4270756BV	Columbia Falls	MT		05/11/2026	6.709	469,090		570,000
4270758BV	Glen Cove	NY		05/11/2026	6.587	631,174		870,000
4270760BV	Wildwood	NJ		05/11/2026	7.175	503,739		561,000
4270761BV	Pagosa Springs	CO		05/11/2026	6.974	429,573		525,000
4270764BV	Garden Valley	ID		05/11/2026	6.810	533,856		585,000
4270768BV	Bonita Springs	FL		05/11/2026	7.141	611,925		656,000
4270769BV	Gulf Shores	AL		05/11/2026	6.697	747,395		810,000
4270770BV	Cleveland	OH		05/11/2026	6.416	126,992		166,000
4270771BV	Spring Hill	FL		05/11/2026	7.432	403,648		440,000
4271543BV	Alva	FL		05/12/2026	6.174	369,525		555,000
4271544BV	Fayetteville	AR		05/12/2026	6.804	282,597		345,000
4271546BV	Boca Raton	FL		05/12/2026	6.567	335,625		415,000
4271556BV	Gillette	WY		05/12/2026	6.679	266,147		370,000
4271557BV	Covington	GA		05/12/2026	7.429	142,007		170,000
4271568BV	Oracle	AZ		05/12/2026	6.701	505,878		660,000
4271570BV	Danville	KY		05/12/2026	6.891	241,421		281,000
4271579BV	Henrico	VA		05/12/2026	6.871	294,040		370,000
4271583BV	Boynton Beach	FL		05/12/2026	6.792	286,548		365,000

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4271600BV	Carlsbad	NM		05/12/2026	7.299	190,659		227,000
4271603BV	Lafayette	LA		05/12/2026	6.960	200,879		225,000
4272579BV	Raleigh	NC		05/13/2026	6.532	366,110		525,000
4272584BV	Addison	IL		05/13/2026	6.747	209,250		280,000
4272625BV	Cleveland	OH		05/13/2026	6.772	106,495		149,000
4272866BV	Green Bay	WI		05/14/2026	6.495	282,385		365,000
4272872BV	Midwest City	OK		05/14/2026	6.988	113,790		157,000
4272886BV	Ann Arbor	MI		05/14/2026	6.715	409,372		670,000
4272889BV	Moneta	VA		05/14/2026	6.956	419,519		479,000
4272890BV	Middle Township	NJ		05/14/2026	6.946	383,528		485,000
4272891BV	Weston	FL		05/14/2026	7.087	377,402		460,000
4272895BV	Jackson	TN		05/14/2026	6.485	172,314		230,000
4272898BV	Port Charlotte	FL		05/14/2026	7.163	251,549		305,000
4272902BV	Howell	NJ		05/22/2026	6.920	494,939		643,000
4272909BV	Ogden	UT		05/14/2026	6.815	924,058		2,100,000
4272927BV	BROOKHAVEN	PA		05/14/2026	7.236	127,912		155,000
4273059BV	Providence Village	TX		05/14/2026	6.578	326,409		425,000
4273324BV	Sevierville	TN		05/15/2026	6.807	456,435		534,000
4273325BV	Lake Lotawana	MO		05/15/2026	6.958	302,000		370,000
4273327BV	Bradenton	FL		05/15/2026	6.801	142,621		185,000
4273334BV	Cleveland	OH		05/15/2026	6.642	118,303		155,000
4273341BV	Bloomingdale	IL		05/15/2026	6.682	206,778		256,000
4273345BV	Pensacola	FL		05/15/2026	6.759	285,244		350,000
4273351BV	Ocala	FL		05/15/2026	6.465	195,658		275,000
4273354BV	Allentown	PA		05/15/2026	6.834	198,291		235,000
4273356BV	Hesperia	CA		05/15/2026	6.639	278,393		360,000
4273357BV	Sevierville	TN		05/15/2026	6.946	347,839		400,000
4273364BV	Port Saint Joe	FL		05/15/2026	6.862	458,914		500,000
4273369BV	New Smyrna Beach	FL		05/15/2026	6.606	441,433		600,000
4273371BV	South Daytona	FL		05/15/2026	7.258	251,090		325,000
4273373BV	Little Egg Harbor Township	NJ		05/15/2026	6.952	278,578		330,000
4273375BV	Tallahassee	FL		05/15/2026	6.933	333,774		406,000
4273376BV	Sebastian	FL		05/15/2026	6.886	291,154		357,000
4273380BV	Dallas	TX		05/15/2026	6.539	331,732		390,000
4273386BV	LAKE HAVASU CITY	AZ		05/15/2026	6.969	401,110		503,000
4273397BV	Philadelphia	PA		05/15/2026	6.536	146,152		188,000
4273399BV	Port Reading	NJ		05/15/2026	7.180	433,891		562,000
4273415BV	Surprise	AZ		05/15/2026	7.243	363,409		385,000
4273422BV	Columbia	SC		05/15/2026	6.822	165,228		205,000
4273423BV	Converse	TX		05/15/2026	6.892	196,362		240,000
4273424BV	Rutherford	NJ		05/15/2026	7.402	364,744		462,000
4273430BV	Bradenton	FL		05/15/2026	7.049	546,840		625,000
4273435BV	N Fort Myers	FL		05/15/2026	6.959	151,392		161,000
4274000BV	Wendell	NC		05/18/2026	6.339	344,115		476,000
4274004BV	Tucson	AZ		05/18/2026	6.813	354,222		395,000
4274011BV	Castalia	OH		05/18/2026	6.783	144,444		175,000
4274017BV	Justice	IL		05/18/2026	7.551	216,598		285,000
4274021BV	Fairfield	CT		05/18/2026	6.498	534,648		780,000
4274029BV	Lubbock	TX		05/18/2026	6.904	189,453		232,500
4274030BV	Trenton	NJ		05/18/2026	6.833	214,364		282,500
4274034BV	Midland	TX		05/18/2026	6.707	271,005		334,000
4274050BV	Bayview	ID		05/18/2026	6.628	220,102		240,000
4275804BV	Harvey	LA		05/19/2026	6.608	195,089		255,000
4275805BV	Dallas	TX		05/19/2026	6.503	1,012,957		1,345,000
4275806BV	Huachuca City	AZ		05/19/2026	6.852	139,001		157,000

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4275808BV	Ocean City	NJ		05/19/2026	7.171	267,845		325,000
4275809BV	Spokane	WA		05/19/2026	7.477	369,670		405,000
4275818BV	Houston	TX		05/19/2026	6.551	165,964		218,000
4275821BV	South Padre Island	TX		05/19/2026	7.151	189,904		235,000
4275830BV	Las Vegas	NV		05/19/2026	7.191	672,947		790,000
4275832BV	New Britain	CT		05/19/2026	7.113	355,529		452,000
4275840BV	Tobyhanna	PA		05/19/2026	6.790	306,596		354,000
4275841BV	Aldan	PA		05/19/2026	6.599	197,978		270,000
4275852BV	Happy Jack	AZ		05/19/2026	7.120	419,246		525,000
4276715BV	Gladewater	TX		05/20/2026	6.964	313,243		355,000
4276717BV	New Port Richey	FL		05/20/2026	7.111	204,648		230,000
4276725BV	Kodak	TN		05/20/2026	7.522	218,515		290,000
4276730BV	Hilton Head Island	SC		05/20/2026	6.980	470,187		575,000
4276734BV	Fayetteville	NC		05/20/2026	6.677	261,335		337,000
4276738BV	Bethany Beach	DE		05/20/2026	7.104	461,020		499,900
4276740BV	Allentown	PA		05/20/2026	6.582	319,370		425,000
4288550BV	Josephine	TX		05/21/2026	7.251	182,003		265,000
4288552BV	West Roxbury	MA		05/21/2026	6.646	290,919		389,000
4288556BV	Revere	MA		05/21/2026	6.667	964,011		1,250,000
4288562BV	Scranton	PA		05/21/2026	7.259	164,736		215,000
4288565BV	Brockton	MA		05/21/2026	6.466	554,009		746,000
4288570BV	Saint George	UT		05/21/2026	6.818	597,848		673,000
4288960BV	Denver	CO		05/22/2026	6.139	328,088		498,270
4288969BV	Kansas City	MO		05/22/2026	6.634	176,186		244,000
4288971BV	Independence	MO		05/22/2026	6.751	160,368		207,000
4288977BV	Strawberry	AZ		05/22/2026	6.811	308,336		375,000
4288982BV	Boise	ID		05/22/2026	7.070	379,248		413,000
4288986BV	Katy	TX		05/22/2026	7.110	276,519		300,000
4288987BV	Pittsburgh	PA		05/22/2026	6.933	150,442		190,000
4288989BV	Virginia Beach	VA		05/22/2026	6.673	269,757		362,000
4288992BV	Scottsdale	AZ		05/22/2026	6.647	626,773		739,000
4288993BV	Saint Clair Shores	MI		05/22/2026	6.917	240,380		275,000
4289003BV	Scottsdale	AZ		05/22/2026	6.822	701,275		985,000
4289004BV	Baring	WA		05/22/2026	7.065	789,904		865,000
4289008BV	Daytona Beach	FL		05/22/2026	6.699	185,330		260,000
4289014BV	Tavares	FL		05/22/2026	6.841	248,886		305,000
4289020BV	Gulf Shores	AL		05/22/2026	6.869	316,420		346,500
4289024BV	Overgaard	AZ		05/22/2026	6.841	315,955		350,000
4289028BV	Las Vegas	NV		05/22/2026	6.973	432,643		470,000
4289033BV	Conroe	TX		05/22/2026	7.125	209,902		255,000
4289036BV	Bixby	OK		05/22/2026	7.186	241,091		287,000
4289616BV	Fort Lauderdale	FL		05/26/2026	6.749	349,551		475,000
4289619BV	Arlington	TX		05/26/2026	6.836	326,522		380,000
4289620BV	Onancock	VA		05/26/2026	6.819	314,751		370,000
4289624BV	Fort Worth	TX		05/26/2026	6.683	201,901		275,000
4289635BV	Pittsburgh	PA		05/26/2026	7.454	309,918		350,000
4289636BV	Newton	NC		05/26/2026	6.706	218,623		273,000
4289643BV	Ceredo	WV		05/26/2026	6.980	138,099		160,000
4289644BV	Clearwater	FL		05/26/2026	7.287	483,153		585,000
4289647BV	Susanville	CA		05/26/2026	6.881	349,371		403,000
4289659BV	North Fort Myers	FL		05/26/2026	6.742	186,000		200,000
4289665BV	Port Saint Lucie	FL		05/26/2026	7.394	222,393		255,000
4290990BV	Fort Worth	TX		05/27/2026	6.692	178,872		235,000
4290999BV	Gulfport	MS		05/27/2026	6.968	404,656		440,000
4291002BV	Sicklerville	NJ		05/27/2026	7.322	263,012		369,990

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4291009BV	Hagerstown	MD		05/27/2026	7.239	298,849		365,000
4291015BV	Mineral	VA		05/27/2026	7.268	481,996		520,000
4291018BV	San Tan Valley	AZ		05/27/2026	7.364	296,209		350,000
4291412BV	Oakland	MD		05/28/2026	6.986	282,080		349,900
4291413BV	Ooltewah	TN		05/28/2026	6.635	320,752		430,000
4291418BV	Fairfield Bay	AR		05/28/2026	7.584	205,844		229,000
4291420BV	Eatonton	GA		05/28/2026	6.767	676,395		748,000
4291423BV	Citra	FL		05/28/2026	6.948	253,207		330,000
4291426BV	Michigan Center	MI		05/28/2026	6.833	241,503		266,000
4291428BV	Eagle Lake	TX		05/28/2026	6.787	218,570		233,000
4291429BV	NORTH MYRTLE BEACH	SC		05/28/2026	7.201	716,973		781,000
4291437BV	Amarillo	TX		05/28/2026	7.023	174,104		185,000
4291441BV	Saint Helen	MI		05/28/2026	6.778	132,374		141,000
4293014BV	Rock Hall	MD		05/29/2026	7.042	319,439		366,000
4293022BV	Sevierville	TN		05/29/2026	7.008	348,809		380,000
4293023BV	Concord	NC		05/29/2026	6.836	242,370		332,000
4293026BV	Sautee Nacoochee	GA		05/29/2026	7.257	155,909		194,000
4293027BV	Hampshire	IL		05/29/2026	6.803	213,064		300,000
4293028BV	Fort Myers	FL		05/29/2026	6.453	164,853		229,000
4293031BV	Arizona City	AZ		05/29/2026	6.836	230,932		265,000
4293034BV	Knoxville	TN		05/29/2026	6.888	162,551		215,000
4293036BV	Riverside	CA		05/29/2026	7.548	653,796		745,000
4293040BV	Port Richey	FL		05/29/2026	7.151	168,887		200,000
4293046BV	Salt Lake City	UT		05/29/2026	7.141	549,337		710,000
4293048BV	Dallas	TX		05/29/2026	6.504	194,912		255,000
4293052BV	Ocala	FL		05/29/2026	6.429	265,254		340,000
4293056BV	Ocala	FL		05/29/2026	6.590	201,649		238,000
4293058BV	Saint Jo	TX		05/29/2026	6.465	237,713		307,000
4293575BV	Shell Knob	MO		06/01/2026	7.712	516,713		568,000
4293576BV	Rehoboth Beach	DE		06/01/2026	7.225	534,859		595,000
4293580BV	Fredericksburg	VA		06/01/2026	6.716	282,686		350,000
4293590BV	Counce	TN		06/01/2026	6.754	292,701		329,000
4293593BV	Tallahassee	FL		06/01/2026	7.151	348,857		380,000
4295559BV	Kansas City	MO		06/02/2026	6.785	162,621		202,000
4295563BV	ANTLERS	OK		06/02/2026	7.161	114,647		129,000
4295571BV	Reading	PA		06/02/2026	7.373	155,359		210,000
4295579BV	Knoxville	TN		06/02/2026	7.167	165,910		240,000
4295583BV	Dunedin	FL		06/02/2026	6.767	170,315		220,000
4295584BV	Johnson City	TN		06/02/2026	6.759	192,766		211,000
4295592BV	Hilton Head Island	SC		06/02/2026	6.852	207,288		231,000
4295596BV	Kodak	TN		06/02/2026	6.691	218,675		288,500
4295600BV	WINSTON SALEM	NC		06/02/2026	6.761	301,846		354,000
4295607BV	Lutherville Timonium	MD		06/02/2026	7.832	560,272		800,000
4295608BV	Indian Land	SC		06/02/2026	7.215	619,073		671,000
4295611BV	Springfield	MO		06/02/2026	7.352	207,280		235,000
4295613BV	Blakely	GA		06/02/2026	6.788	142,702		198,000
4295617BV	Lafayette	LA		06/02/2026	7.261	215,881		275,000
4295620BV	Austin	TX		06/02/2026	6.893	449,406		537,000
4295624BV	Gunter	TX		06/02/2026	7.258	652,197		715,000
4295632BV	Ocean Pines	MD		06/02/2026	6.523	529,659		901,000
4295633BV	Rotonda West	FL		06/02/2026	7.072	383,902		415,000
4295635BV	Swanzey	NH		06/02/2026	6.792	293,462		395,000
4296137BV	Bryson City	NC		06/03/2026	6.986	332,024		356,000
4296138BV	Katy	TX		06/03/2026	7.366	295,121		340,000
4296139BV	Lutz	FL		06/03/2026	7.023	430,090		490,000

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4296140BV	Martinez	CA		06/03/2026	7.122	440,190		500,000
4296146BV	Rockford	IL		06/03/2026	7.077	117,953		140,000
4296148BV	Deerfield Beach	FL		06/03/2026	6.619	589,355		760,000
4296150BV	Orange Beach	AL		06/03/2026	7.436	371,365		396,000
4296153BV	Paris	IL		06/03/2026	7.173	310,780		335,000
4296162BV	Marco Island	FL		06/03/2026	6.812	415,141		462,000
4296163BV	Ellijay	GA		06/03/2026	6.824	433,261		490,000
4296165BV	Knoxville	TN		06/03/2026	6.985	260,503		340,000
4296170BV	Ashburn	VA		06/03/2026	7.174	1,246,411		1,625,000
4296172BV	Bethel	OH		06/03/2026	6.721	177,292		230,000
4296175BV	Jackson	TN		06/03/2026	7.136	214,515		265,000
4296176BV	Ocala	FL		06/03/2026	6.428	300,381		385,000
4296179BV	Arlington	TX		06/03/2026	6.526	277,888		360,000
4296182BV	Palmer	MA		06/03/2026	6.743	147,098		200,000
4296630BV	Hillsboro	OR		06/04/2026	6.693	162,128		412,000
4296631BV	Hillsboro	OR		06/04/2026	6.713	192,164		439,995
4296638BV	Maitland	FL		06/04/2026	6.751	651,956		1,035,000
4296643BV	Delray Beach	FL		06/04/2026	7.236	672,413		920,000
4296651BV	Pocono Lake	PA		06/04/2026	6.838	332,116		360,000
4296652BV	Jacksonville Beach	FL		06/04/2026	6.702	351,966		429,000
4296653BV	Hamilton	MT		06/04/2026	6.781	436,962		520,000
4296659BV	Appleton	WI		06/04/2026	6.956	213,529		268,000
4296664BV	Carbondale	PA		06/04/2026	6.587	176,645		230,000
4296668BV	Westminster	MD		06/04/2026	6.869	180,684		233,000
4296681BV	Zephyrhills	FL		06/04/2026	6.851	275,007		295,000
4296688BV	Oakland Park	FL		06/04/2026	7.213	154,025		167,000
4296700BV	Oakridge	OR		06/04/2026	6.528	254,173		360,000
4296710BV	Atlanta	GA		06/04/2026	6.948	319,210		423,000
4297176BV	Alpine	CA		06/05/2026	6.643	1,106,604		1,350,000
4297178BV	Evergreen	CO		06/05/2026	6.672	411,050		554,000
4297179BV	Houston	TX		06/05/2026	6.416	354,365		492,000
4297182BV	Lake in the Hills	IL		06/05/2026	6.979	165,127		220,000
4297184BV	Cody	WY		06/05/2026	6.689	354,808		415,000
4297185BV	Naples	FL		06/05/2026	7.029	249,706		285,000
4297187BV	Mount Pleasant	SC		06/05/2026	7.062	529,773		580,000
4297188BV	Waxahachie	TX		06/05/2026	7.134	216,607		268,000
4297200BV	West New York	NJ		06/05/2026	6.765	163,080		200,000
4297209BV	Somerset	KY		06/05/2026	7.387	231,094		245,000
4297210BV	Lilburn	GA		06/05/2026	6.727	220,013		253,000
4297212BV	Lufkin	TX		06/05/2026	7.170	147,268		155,000
4297214BV	Manawa	WI		06/05/2026	7.206	243,326		280,000
4297723BV	New Smyrna Beach	FL		06/08/2026	7.353	450,329		490,000
4297733BV	Payson	AZ		06/08/2026	7.107	292,746		355,000
4297734BV	Glendale	NY		06/08/2026	6.589	929,090		1,230,000
4297752BV	Gulfport	FL		06/08/2026	6.902	331,183		459,000
4297753BV	The Villages	FL		06/08/2026	6.711	363,814		400,000
4298489BV	Safford	AZ		06/09/2026	7.083	231,019		252,000
4298490BV	Juno Beach	FL		06/09/2026	6.728	517,872		717,000
4298496BV	Nags Head	NC		06/09/2026	6.824	442,639		600,000
4298500BV	Priest Lake	ID		06/09/2026	7.001	629,132		725,000
4298501BV	Sarasota	FL		06/09/2026	7.431	797,817		950,000
4298502BV	Stone Mountain	GA		06/09/2026	6.849	236,312		275,000
4298505BV	Stony Point	NY		06/09/2026	6.434	460,942		600,000
4298509BV	Perrysburg	OH		06/09/2026	6.765	149,884		209,700
4298512BV	Jacksonville	FL		06/09/2026	6.997	339,051		380,000

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4298515BV	Orlando	FL		06/09/2026	7.117	102,674		113,000
4298528BV	Waco	TX		06/09/2026	6.650	190,390		250,000
4298530BV	El Paso	TX		06/09/2026	6.998	192,852		232,000
4298532BV	Seattle	WA		06/09/2026	6.956	307,601		400,000
4298542BV	Pensacola	FL		06/09/2026	7.250	267,434		300,000
4298544BV	Murrells Inlet	SC		06/09/2026	7.228	405,934		441,000
4298552BV	Ocoee	FL		06/09/2026	6.976	160,703		177,000
4298558BV	Tallahassee	FL		06/09/2026	6.914	140,906		184,000
4299208BV	La Pine	OR		06/10/2026	7.253	298,268		360,000
4299210BV	Chicago	IL		06/10/2026	6.804	198,997		215,000
4299211BV	Olympia	WA		06/10/2026	7.473	444,427		485,000
4299214BV	Clarkrange	TN		06/10/2026	6.723	403,668		470,000
4299216BV	Cincinnati	OH		06/10/2026	6.753	251,942		325,000
4299217BV	East Falmouth	MA		06/10/2026	6.268	411,977		650,000
4299219BV	Lexington	KY		06/10/2026	6.712	273,185		385,000
4299221BV	Mastic	NY		06/10/2026	6.461	537,115		740,000
4299222BV	Knoxville	TN		06/10/2026	7.192	154,720		227,000
4299226BV	Wilmington	NC		06/10/2026	6.805	724,917		856,000
4299230BV	Galveston	TX		06/10/2026	6.988	198,276		270,000
4299233BV	Lawrenceville	GA		06/10/2026	7.183	345,621		390,000
4299235BV	Woodville	TX		06/10/2026	7.406	172,477		225,000
4299239BV	Sarasota	FL		06/10/2026	6.948	258,048		275,000
4299240BV	Deltona	FL		06/10/2026	6.930	332,117		359,000
4299245BV	Roscommon	MI		06/10/2026	7.802	183,841		220,000
4299248BV	Saint Louis	MO		06/10/2026	6.890	122,919		150,000
4299249BV	Medford	NY		06/10/2026	6.758	497,729		643,000
4299254BV	The Villages	FL		06/10/2026	6.776	311,485		341,000
4299255BV	Gulf Shores	AL		06/10/2026	7.103	431,446		462,000
4299838BV	Blairsville	GA		06/11/2026	7.753	338,525		390,000
4299840BV	Bakersfield	CA		06/11/2026	6.623	440,965		575,000
4299844BV	Salt Lake City	UT		06/11/2026	6.313	651,104		887,000
4299849BV	North Las Vegas	NV		06/11/2026	6.698	335,356		450,000
4299851BV	Sherman	TX		06/11/2026	6.401	164,518		210,000
4299852BV	Croydon	PA		06/11/2026	6.116	448,259		600,000
4299863BV	Conroe	TX		06/11/2026	6.744	207,080		260,000
4299864BV	New Orleans	LA		06/11/2026	7.377	201,601		260,000
4299868BV	Scottsdale	AZ		06/11/2026	6.755	603,527		705,000
4299869BV	Indio	CA		06/11/2026	7.400	483,113		525,000
4299871BV	Sioux Falls	SD		06/11/2026	7.050	336,516		363,000
4299873BV	Lehi	UT		06/11/2026	6.617	260,779		425,000
4299886BV	Draper	UT		06/11/2026	6.266	2,092,622		2,676,500
4299887BV	Alger	MI		06/11/2026	7.188	217,051		245,000
4299890BV	Oak Island	NC		06/11/2026	7.119	327,356		355,000
4299891BV	Benton	AR		06/11/2026	6.832	131,382		167,000
4299892BV	Columbus	OH		06/11/2026	6.820	178,818		232,000
4299898BV	Attleboro	MA		06/11/2026	6.489	336,175		440,000
4299900BV	Orlando	FL		06/11/2026	6.206	400,840		575,000
4403213BV	Greenwood	MO		06/12/2026	6.542	204,021		283,000
4403214BV	Ellensburg	WA		06/12/2026	6.425	324,324		465,000
4403222BV	Troutman	NC		06/12/2026	7.026	358,389		398,000
4403228BV	Knoxville	TN		06/12/2026	7.061	158,671		230,000
4403229BV	Knoxville	TN		06/12/2026	7.062	157,636		222,000
4403231BV	Spring	TX		06/12/2026	6.390	335,563		440,000
4403233BV	Manchaca	TX		06/12/2026	6.507	250,811		312,000
4403234BV	Kennesaw	GA		06/12/2026	6.873	302,611		370,000

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4403235BV	Greenwood	SC		06/12/2026	6.385	229,608		300,000
4403236BV	Lakeside	AZ		06/12/2026	7.715	183,107		200,000
4403246BV	Kamiah	ID		06/12/2026	7.167	270,031		304,500
4403249BV	Arlington	VA		06/12/2026	6.863	308,608		355,000
4403707BV	Redondo Beach	CA		06/12/2026	5.900	763,988		1,400,000
4404158BV	Baytown	TX		06/15/2026	6.844	150,167		170,000
4404159BV	Tucson	AZ		06/15/2026	6.633	133,082		230,000
4404161BV	Palm Harbor	FL		06/15/2026	7.738	337,139		377,000
4404162BV	Clarksville	TN		06/15/2026	6.939	249,594		302,000
4404163BV	Knoxville	TN		06/15/2026	6.725	167,517		190,000
4404164BV	Haltom City	TX		06/15/2026	6.910	207,806		257,000
4404168BV	Colorado Springs	CO		06/15/2026	6.447	303,952		400,000
4404171BV	Melrose Park	IL		06/15/2026	6.902	207,810		275,000
4404176BV	Bullhead City	AZ		06/15/2026	7.341	248,249		271,000
4404180BV	Armona	CA		06/15/2026	7.085	212,207		254,000
4404183BV	Sevierville	TN		06/15/2026	6.844	327,261		435,000
4404184BV	Moorestown	NJ		06/15/2026	7.034	263,431		305,000
4404185BV	Fayetteville	GA		06/15/2026	6.686	276,405		375,000
4404191BV	North Prince George	VA		06/15/2026	7.302	194,022		235,000
4404192BV	Matthews	NC		06/15/2026	7.184	247,433		390,000
4404193BV	Lexington	KY		06/15/2026	7.036	177,643		220,000
4404195BV	Tulare	CA		06/15/2026	7.220	181,098		235,000
4404197BV	Macon	GA		06/15/2026	6.790	164,272		215,000
4404199BV	Inssbrook	MO		06/15/2026	6.687	384,414		420,000
4404269BV	Louisville	KY		06/15/2026	6.865	203,202		216,000
4404271BV	Urbana	IL		06/15/2026	7.024	181,324		220,000
4404272BV	Marco Island	FL		06/15/2026	6.209	237,676		1,055,000
4404273BV	Lehi	UT		06/15/2026	6.815	267,417		415,000
4404275BV	Breinigsville	PA		06/15/2026	6.483	302,668		410,000
4404283BV	Poplarville	MS		06/15/2026	6.573	337,622		400,000
4404286BV	Angel Fire	NM		06/15/2026	7.121	609,524		710,900
4404288BV	Kansas City	MO		06/15/2026	6.749	318,070		425,000
4404289BV	Santa Fe	NM		06/15/2026	7.251	910,547		1,000,000
4404293BV	Hubert	NC		06/15/2026	6.576	206,882		259,000
4404294BV	Longboat Key	FL		06/15/2026	7.078	514,760		650,000
4404296BV	MC BEE	SC		06/15/2026	6.789	228,778		255,000
4404302BV	Newark	DE		06/15/2026	6.638	301,710		389,000
4404304BV	New Haven	CT		06/15/2026	6.455	492,759		640,000
4404305BV	Laramie	WY		06/15/2026	7.104	351,213		390,000
4404307BV	Gregory	MI		06/15/2026	6.477	221,935		278,000
4404309BV	Kingsland	TX		06/15/2026	6.369	176,323		245,000
4405311BV	Miami Gardens	FL		06/16/2026	6.693	315,497		415,000
4405312BV	Breinigsville	PA		06/16/2026	6.550	301,090		400,000
4405316BV	Lehigh Acres	FL		06/16/2026	6.660	228,295		295,000
4405321BV	Kent	WA		06/16/2026	7.065	542,570		750,000
4405326BV	Blowing Rock	NC		06/16/2026	7.281	404,456		435,000
4405331BV	West Babylon	NY		06/16/2026	6.827	562,192		765,000
4405341BV	Jersey City	NJ		06/16/2026	6.932	753,444		975,000
4405342BV	Charlotte	NC		06/16/2026	6.589	273,464		320,000
4405345BV	Panacea	FL		06/16/2026	6.374	190,923		268,000
4405346BV	Woodstock	GA		06/16/2026	7.208	213,952		270,000
4405348BV	North Beach	MD		06/16/2026	7.324	451,750		501,000
4405352BV	York	PA		06/16/2026	7.058	204,882		231,000
4405353BV	Broken Bow	OK		06/16/2026	7.093	279,403		368,000
4405354BV	Dawson Springs	KY		06/16/2026	7.138	333,326		355,000

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4405355BV	Gainesville	FL		06/16/2026	6.781	144,831		167,000
4405356BV	Kelleys Island	OH		06/16/2026	7.543	413,611		450,000
4405359BV	Sharps Chapel	TN		06/16/2026	6.766	357,983		385,000
4405362BV	Lakewood Ranch	FL		06/16/2026	6.847	228,569		305,000
4405363BV	Huntington	TX		06/16/2026	7.059	192,980		203,000
4405365BV	Dawsonville	GA		06/16/2026	7.283	261,420		325,000
4406300BV	Rincon	GA		06/17/2026	7.061	218,951		266,000
4406304BV	Waynesboro	VA		06/17/2026	6.925	141,985		172,000
4406307BV	Rochester	NY		06/17/2026	6.225	219,522		290,000
4406314BV	West Warwick	RI		06/17/2026	6.792	223,265		375,000
4406316BV	Broken Arrow	OK		06/17/2026	6.768	107,190		130,000
4406318BV	Rochester	MN		06/17/2026	6.844	330,396		460,000
4406322BV	Vallejo	CA		06/17/2026	7.108	277,579		385,000
4406326BV	Pensacola Beach	FL		06/17/2026	7.257	793,164		840,000
4406327BV	Chattanooga	TN		06/17/2026	6.703	206,798		265,000
4406330BV	Berlin	MD		06/17/2026	6.313	205,381		675,000
4406332BV	Mesquite	TX		06/17/2026	6.593	237,318		300,000
4406334BV	Victorville	CA		06/17/2026	6.484	348,145		405,000
4406339BV	Indianapolis	IN		06/17/2026	6.605	230,688		342,000
4406340BV	Chicago	IL		06/17/2026	7.136	392,477		457,000
4406342BV	Symsonia	KY		06/17/2026	6.890	130,018		159,000
4406343BV	Chandler	AZ		06/17/2026	6.992	407,507		450,000
4406349BV	Laredo	TX		06/17/2026	6.551	283,553		370,000
4406352BV	Lancaster	PA		06/17/2026	7.502	174,276		220,000
4406355BV	Hurricane	UT		06/17/2026	6.843	433,151		476,000
4406356BV	De Pere	WI		06/17/2026	6.509	399,996		561,000
4406357BV	Bartlett	TN		06/17/2026	7.243	189,099		210,000
4406365BV	Cape Coral	FL		06/17/2026	6.532	352,951		400,000
4406366BV	REHOBOTH BEACH	DE		06/17/2026	7.355	257,793		315,000
4406368BV	Artesia	NM		06/17/2026	7.093	285,239		338,000
4407050BV	Cartersville	GA		06/18/2026	6.719	235,568		340,000
4407052BV	Moneta	VA		06/18/2026	6.735	536,962		595,000
4407053BV	Howard Beach	NY		06/18/2026	6.498	554,673		795,000
4407055BV	Salt Lake City	UT		06/18/2026	6.634	1,094,475		1,360,000
4407063BV	Clermont	FL		06/18/2026	6.866	1,059,645		1,400,000
4407065BV	Albuquerque	NM		06/18/2026	6.599	339,299		545,000
4407068BV	Charles Town	WV		06/18/2026	6.675	241,091		320,000
4407070BV	Ocala	FL		06/18/2026	6.337	296,045		380,000
4407073BV	Cleveland	OH		06/18/2026	7.284	100,851		135,000
4407074BV	Iowa Colony	TX		06/18/2026	6.835	221,502		278,000
4407075BV	Chicago	IL		06/18/2026	6.685	667,042		926,000
4407076BV	Charlotte	NC		06/18/2026	6.765	192,952		208,000
4407078BV	Las Vegas	NV		06/18/2026	7.341	108,502		139,000
4407085BV	Kissimmee	FL		06/18/2026	7.137	462,364		490,000
4407086BV	Sevierville	TN		06/18/2026	7.018	740,308		870,000
4407087BV	Loganville	GA		06/18/2026	7.600	841,945		900,000
4407088BV	Austin	TX		06/18/2026	6.444	278,247		370,000
4407095BV	Milwaukee	WI		06/18/2026	7.011	190,492		230,000
4407101BV	CENTERTON	AR		06/18/2026	7.484	215,870		228,000
4407106BV	Round Rock	TX		06/18/2026	6.634	271,697		410,000
4407450BV	Chicago	IL		06/22/2026	7.070	263,529		370,000
4407452BV	Oak Forest	IL		06/22/2026	7.180	208,833		274,000
4407453BV	Lakeview	MI		06/22/2026	7.188	164,879		534,000
4407455BV	Decatur	GA		06/22/2026	6.206	483,338		545,000
4407459BV	Ocean Isle Beach	NC		06/22/2026	6.548	451,792		530,000

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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
4407461BV	Chicago	IL		06/22/2026	6.401	387,339		585,000
4407462BV	Knoxville	TN		06/22/2026	6.653	307,816		360,000
4407463BV	Aguila	AZ		06/22/2026	6.956	300,219		450,000
4407464BV	Splendora	TX		06/22/2026	7.042	176,820		197,000
4407465BV	Cantonment	FL		06/22/2026	6.712	166,320		210,000
4407472BV	Big Spring	TX		06/22/2026	7.054	143,581		177,000
4407474BV	Houston	TX		06/22/2026	6.623	381,134		495,000
4407478BV	Pittsfield	NH		06/22/2026	6.416	404,351		535,000
4407480BV	Azle	TX		06/22/2026	7.210	136,572		163,000
4407484BV	Lewes	DE		06/22/2026	6.714	307,827		389,000
4407486BV	Green Bay	WI		06/22/2026	6.583	288,262		365,000
4407487BV	Newtown Square	PA		06/22/2026	7.102	142,915		170,000
4407490BV	Atlanta	GA		06/22/2026	6.505	302,879		395,000
4407491BV	LUBBOCK	TX		06/22/2026	7.295	109,809		129,500
4407493BV	Middletown	DE		06/22/2026	6.649	407,704		476,000
4407494BV	Houston	TX		06/22/2026	6.704	386,963		440,000
4408259BV	Manchester	IA		06/23/2026	6.518	321,377		362,000
4408263BV	Seguin	TX		06/23/2026	7.029	340,837		388,000
4408270BV	Northwood	OH		06/23/2026	7.235	269,518		350,000
4408271BV	Toms River	NJ		06/23/2026	6.752	616,544		815,000
4408272BV	Old Hickory	TN		06/23/2026	6.306	243,662		320,000
4408273BV	Miami	FL		06/23/2026	6.659	808,027		870,000
4408274BV	Sevierville	TN		06/23/2026	6.989	392,179		435,000
4408275BV	Coxs Creek	KY		06/23/2026	7.023	348,661		379,000
4408276BV	Berkeley Springs	WV		06/23/2026	6.682	359,371		465,000
4408278BV	Caldwell	ID		06/23/2026	6.697	154,343		312,000
4408280BV	Thomasville	GA		06/23/2026	6.701	162,488		313,000
4408284BV	Silverdale	WA		06/23/2026	6.931	489,318		670,000
4408285BV	Henrietta	TX		06/23/2026	6.987	114,475		140,000
4408286BV	Austin	TX		06/23/2026	6.957	175,843		226,000
4408287BV	Fayetteville	NC		06/23/2026	7.296	164,845		195,000
4408288BV	Hobart	IN		06/23/2026	7.234	217,024		275,000
4408292BV	Nashville	TN		06/23/2026	6.874	297,412		345,000
4408293BV	Culver City	CA		06/23/2026	7.093	547,234		600,000
4408294BV	Columbia	SC		06/23/2026	6.515	185,752		305,000
4408295BV	Wild Rose	WI		06/23/2026	7.017	492,421		544,000
4408298BV	Long Pond	PA		06/23/2026	7.583	343,636		400,000
4408299BV	RAYTOWN	MO		06/23/2026	7.513	134,305		165,000
4408300BV	Mount Pleasant	SC		06/23/2026	6.566	340,648		425,000
4408302BV	Gainesville	FL		06/23/2026	6.998	297,013		338,000
4408303BV	Naperville	IL		06/23/2026	7.505	284,011		312,000
4408308BV	Ormond Beach	FL		06/23/2026	7.168	363,738		438,000
4408309BV	Tawas City	MI		06/23/2026	7.050	158,783		232,000
4408310BV	Belle Haven	VA		06/23/2026	7.053	241,481		285,000
4408313BV	Bossier City	LA		06/23/2026	6.849	182,465		279,000
4408314BV	Ambridge	PA		06/23/2026	6.727	136,325		193,000
4408319BV	Gastonia	NC		06/23/2026	6.862	287,302		335,000
4408321BV	Ocean City	MD		06/23/2026	7.251	758,023		862,000
4409005BV	Citrus Springs	FL		06/24/2026	7.095	222,932		285,000
4409010BV	Maricopa	AZ		06/24/2026	7.142	227,303		270,000
4409014BV	Gulf Shores	AL		06/24/2026	6.793	452,768		495,000
4409015BV	Sevierville	TN		06/24/2026	6.677	741,393		813,000
4409016BV	Porterville	CA		06/24/2026	6.713	267,418		385,000
4409020BV	Wylie	TX		06/24/2026	7.125	522,932		633,000
4409021BV	Blackstone	VA		06/24/2026	6.761	176,731		190,000

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
4409022BV	Princeton	TX		06/24/2026	6.311	201,214		282,500
4409027BV	Cheyenne	WY		06/24/2026	7.362	240,136		308,000
4409028BV	Milledgeville	GA		06/24/2026	6.545	164,762		260,000
4409029BV	Durham	NC		06/24/2026	7.129	335,005		401,000
4409030BV	Lafayette	LA		06/24/2026	7.156	215,616		275,000
4409037BV	Gladwin	MI		06/24/2026	6.731	216,906		235,000
4409039BV	Ocean City	MD		06/24/2026	7.090	208,228		237,000
4409040BV	Tucson	AZ		06/24/2026	6.788	255,698		297,000
4409041BV	Alexandria	LA		06/24/2026	6.469	110,140		159,500
4409047BV	Michigan City	IN		06/24/2026	7.193	144,574		165,000
4444381BV	Duluth	MN		06/25/2026	7.700	359,102		397,000
4444383BV	Longs	SC		06/25/2026	6.721	169,131		238,000
4444385BV	Deltona	FL		06/25/2026	7.213	259,791		308,000
4444387BV	Ocoee	FL		06/25/2026	6.337	421,083		560,000
4444389BV	Cincinnati	OH		06/25/2026	6.525	218,348		430,000
4444391BV	Edinburg	TX		06/25/2026	6.276	374,950		525,000
4444392BV	Woodbridge	VA		06/25/2026	6.399	295,240		395,000
4444396BV	Ocean City	MD		06/25/2026	7.076	328,396		350,000
4444400BV	Broken Arrow	OK		06/25/2026	6.699	148,286		190,000
4444401BV	Albuquerque	NM		06/25/2026	6.755	312,190		359,000
4444403BV	Columbia	TN		06/25/2026	7.468	413,152		473,000
4444405BV	Austin	TX		06/25/2026	6.840	138,157		175,000
4444406BV	Rochester	NY		06/25/2026	6.652	224,600		290,000
4444407BV	Apache Junction	AZ		06/25/2026	7.127	327,650		420,000
4444409BV	South Holland	IL		06/25/2026	7.098	202,817		220,000
4444410BV	Riverview	FL		06/25/2026	7.017	253,507		328,000
4444412BV	Memphis	TN		06/25/2026	7.107	165,436		175,000
4444418BV	Bradenton	FL		06/25/2026	6.967	384,614		485,000
4444422BV	Cedar Park	TX		06/25/2026	6.997	228,273		285,000
4444424BV	Winder	GA		06/25/2026	6.819	157,644		190,000
4444425BV	Myrtle Beach	SC		06/25/2026	7.323	143,461		185,000
4444426BV	Lubbock	TX		06/25/2026	6.699	164,943		207,000
4444427BV	Port Orchard	WA		06/25/2026	6.583	327,517		720,000
4444428BV	Naugatuck	CT		06/25/2026	6.383	325,709		450,000
4444429BV	Jamaica	NY		06/25/2026	6.569	657,017		1,025,000
4444430BV	Highland Springs	VA		06/25/2026	6.471	228,588		268,000
4444431BV	Sevierville	TN		06/25/2026	7.305	691,348		735,000
4444433BV	Portsmouth	VA		06/25/2026	6.473	225,361		305,000
4444434BV	Pocono Lake	PA		06/25/2026	7.271	202,340		240,000
4444436BV	Wildwood	NJ		06/25/2026	6.871	469,713		620,000
4444444BV	Cadillac	MI		06/25/2026	7.022	403,768		470,000
4444448BV	Rochester	NH		06/25/2026	7.109	222,500		282,000
4444450BV	Jacksonville	FL		06/25/2026	6.342	117,593		152,000
4446670BV	Oklahoma City	OK		06/26/2026	6.511	195,981		283,000
4446671BV	Surfside Beach	SC		06/26/2026	6.668	224,245		290,000
4446673BV	Willmar	MN		06/26/2026	6.643	228,584		280,000
4446674BV	San Antonio	TX		06/26/2026	6.852	153,674		233,000
4446675BV	Mariposa	CA		06/26/2026	7.176	490,656		542,500
4446678BV	Bridgeport	CT		06/26/2026	6.691	490,082		680,000
4446679BV	Orange Park	FL		06/26/2026	6.476	244,278		338,000
4446683BV	Grant	AL		06/26/2026	6.685	142,784		157,000
4446684BV	Las Vegas	NV		06/26/2026	7.087	786,176		900,000
4446685BV	Tampa	FL		06/26/2026	6.668	480,210		555,000
4446686BV	Hodgenville	KY		06/26/2026	7.130	119,153		143,000
4446688BV	Loveland	CO		06/26/2026	7.059	593,447		645,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4446689BV	Englewood	FL		06/26/2026	6.660	379,191		490,000
4446692BV	Confluence	PA		06/26/2026	6.947	256,186		335,000
4446693BV	Middlesex	NC		06/26/2026	7.162	197,724		225,000
4446696BV	Pasadena	MD		06/26/2026	6.637	291,009		342,000
4446697BV	McAllen	TX		06/26/2026	7.088	173,762		226,000
4446700BV	Solomon	KS		06/26/2026	7.007	220,091		265,000
4446701BV	Naples	FL		06/26/2026	7.337	440,757		520,000
4446703BV	Brunswick	GA		06/26/2026	6.760	367,478		437,000
4446706BV	San Angelo	TX		06/26/2026	6.730	178,661		227,000
4446707BV	Cape Coral	FL		06/26/2026	6.749	262,767		310,000
4446708BV	Katy	TX		06/26/2026	6.914	240,569		290,000
4446710BV	College Station	TX		06/26/2026	6.647	218,561		286,500
4446711BV	Rockingham	VA		06/26/2026	7.189	325,962		395,000
4446712BV	Barrington	RI		06/26/2026	7.125	527,928		578,000
4446713BV	Pitman	NJ		06/26/2026	6.749	162,724		190,000
4446714BV	Wilmington	DE		06/26/2026	6.565	144,229		175,000
4446716BV	Green Valley	AZ		06/26/2026	6.942	168,957		210,000
4446718BV	Atlanta	GA		06/26/2026	5.978	1,023,918		1,300,000
4446720BV	Kearns	UT		06/26/2026	7.169	321,336		420,000
4446723BV	Staten Island	NY		06/26/2026	6.345	519,439		800,000
4446726BV	Albuquerque	NM		06/26/2026	6.623	338,472		545,000
4446727BV	Dallas	TX		06/26/2026	6.522	225,786		295,000
4446730BV	Crawfordville	FL		06/26/2026	6.558	406,111		450,000
4446731BV	Hendersonville	TN		06/26/2026	6.205	796,446		1,375,000
4446732BV	Bronx	NY		06/26/2026	6.519	962,433		1,241,000
4446733BV	Albany	NY		06/26/2026	6.676	169,959		217,000
4446736BV	South Bend	IN		06/26/2026	7.123	141,365		155,000
4446737BV	Columbia	TN		06/26/2026	6.943	191,506		230,000
4464366BV	Bryan	TX		06/29/2026	6.601	774,534		853,000
4464368BV	Tulsa	OK		06/29/2026	6.663	162,340		210,000
4464370BV	Winslow	ME		06/29/2026	6.309	238,030		313,000
4464388BV	Naples	FL		06/29/2026	7.307	799,343		900,000
4464389BV	Rex	GA		06/29/2026	6.942	181,160		210,000
4464392BV	Denton	TX		06/29/2026	6.770	312,583		380,000
4464396BV	Indianapolis	IN		06/29/2026	6.708	109,183		140,000
4464398BV	Wilmington	DE		06/29/2026	6.693	381,193		490,000
4464399BV	North Port	FL		06/29/2026	6.910	255,092		305,000
4464400BV	Lecanto	FL		06/29/2026	6.667	287,054		348,000
4464402BV	Tierra Verde	FL		06/29/2026	7.058	313,274		425,000
4464403BV	Conway	SC		06/29/2026	7.116	170,302		202,500
4464409BV	Cypress	TX		06/29/2026	6.689	308,626		410,000
4464410BV	Twin Peaks	CA		06/29/2026	7.034	280,504		335,000
4464416BV	Webster	NY		06/29/2026	6.591	230,782		300,000
4464420BV	Ypsilanti	MI		06/29/2026	7.365	109,390		132,000
4464422BV	Martinsville	IN		06/29/2026	6.813	148,526		200,000
4464425BV	San Antonio	TX		06/29/2026	6.557	292,624		320,000
4466005BV	Hazel Park	MI		06/30/2026	6.614	197,119		315,000
4466006BV	Dallas	TX		06/30/2026	6.690	326,046		428,000
4466010BV	East Greenwich	RI		06/30/2026	7.328	337,680		375,000
4466011BV	Dearborn	MI		06/30/2026	7.109	269,641		402,000
4466018BV	Marysville	CA		06/30/2026	6.852	283,220		395,000
4466019BV	Wilmington	DE		06/30/2026	6.609	299,705		385,000
4466020BV	Port Charlotte	FL		06/30/2026	6.351	178,286		235,000
4466024BV	Venice	FL		06/30/2026	6.951	356,412		380,000
4466025BV	Piqua	OH		06/30/2026	7.538	166,102		214,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
4466026BV	Columbus	OH		06/30/2026	6.520	194,453		254,000
4466027BV	Crystal Beach	TX		06/30/2026	7.019	446,307		485,000
4466029BV	Skiatook	OK		06/30/2026	6.703	104,319		137,000
4466032BV	Gardiner	OR		06/30/2026	6.475	330,353		430,000
4466033BV	Katy	TX		06/30/2026	7.013	176,061		250,000
4466034BV	Morganton	NC		06/30/2026	7.043	180,201		315,000
4466042BV	East Point	GA		06/30/2026	6.786	356,960		400,000
4466043BV	Gibsonville	NC		06/30/2026	6.511	118,551		155,000
4466044BV	Mechanicsville	MD		06/30/2026	6.647	277,908		303,000
4466046BV	Jacksonville	FL		06/30/2026	6.705	183,063		225,000
4466047BV	Paris	TX		06/30/2026	7.240	185,207		235,000
4466048BV	Seguin	TX		06/30/2026	6.487	303,441		425,000
4466052BV	Lubbock	TX		06/30/2026	6.947	337,734		420,000
4466058BV	Conway	AR		06/30/2026	7.371	308,479		330,000
4466060BV	VERO BEACH	FL		06/30/2026	7.175	253,768		270,000
4466062BV	Dewey Beach	DE		06/30/2026	7.196	683,471		800,000
4466065BV	Orange Beach	AL		06/30/2026	7.350	397,732		430,000
4466066BV	Taylorsville	UT		06/30/2026	6.396	309,116		505,000
4466067BV	Mount Kisco	NY		06/30/2026	6.460	593,765		780,000
4466069BV	Brunswick	GA		06/30/2026	6.460	180,819		236,000
4466072BV	Indianapolis	IN		06/30/2026	6.827	318,460		418,000
4466074BV	Warrensburg	MO		06/30/2026	6.436	231,616		300,000
4466076BV	Ypsilanti	MI		06/30/2026	7.442	223,879		268,000
4466079BV	Othello	WA		06/30/2026	7.010	314,933		440,000
0399999. Mortgages in good standing - residential mortgages-all other						312,464,033		399,747,689
730013	Hamburg	NJ		05/21/2026	6.435	74,437,500		112,987,013
735000	VARIOUS	US		05/26/2026	6.361	105,000,000		57,160,174
765096	Locust Grove	GA		03/24/2025	7.687		11,517,869	95,800,000
765102	Orlando	FL		10/08/2025	9.190		11,101,856	91,963,323
765305	Mesa	AZ		01/25/2024	9.781		1,507,024	146,500,000
765645	Arlington	TX		05/19/2025	8.723		5,172,378	114,200,000
765653	Phoenix	AZ		06/06/2024	8.651		5,934,357	101,000,000
765679	Vancouver	WA		03/12/2025	8.272		683,246	70,600,000
766249	Chicago	IL		05/29/2025	10.060		1,111,420	30,324,977
766697	Chandler	AZ		08/19/2025	8.946		5,511,491	68,600,000
767507	Savannah	GA		07/11/2025	6.852		4,926,498	148,000,000
767663	San Leandro	CA		07/25/2025	6.714		208,209	108,900,000
767700	Centennial	CO		07/09/2025	6.144		7,961,981	70,100,000
769073	Riverdale	NY		04/17/2026	6.971	15,939,500		71,458,337
769084	Novato	CA		05/11/2026	5.064	25,000,000		47,500,000
769258	Skokie	IL		06/05/2026	5.801	15,565,000		29,600,000
769549	Staten Island	NY		05/19/2026	5.054	41,666,000		73,800,000
769550	Tigard	OR	S	04/01/2026	5.940	24,120,000		41,200,000
769705	Austin	TX		04/02/2026	5.449	14,160,500		30,600,000
769709	New York	NY		05/01/2026	5.704	4,620,000		64,360,493
769953	Phoenix	AZ		04/29/2026	4.915	22,100,000		54,300,000
770423	Dallas	TX		04/28/2026	5.525	45,586,875		89,200,000
770457	New York	NY		06/16/2026	5.523	18,072,000		43,800,000
0599999. Mortgages in good standing - commercial mortgages-all other						406,267,375	55,636,327	1,761,954,317
769272	West Caldwell	NJ		05/07/2026	8.509	472,248	847,019	42,200,000
771856	Omaha	NE		05/13/2026	10.542	12,000,000		15,600,000
0699999. Mortgages in good standing - mezzanine loans						12,472,248	847,019	57,800,000
0899999. Total mortgages in good standing						731,203,656	56,483,346	2,219,502,006
1699999. Total - restructured mortgages								

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						731,203,656	56,483,346	2,219,502,006

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					
730007	VARIOUS	US		06/28/2023	05/29/2026	64,931,602							10,836,893	10,836,893			
756236	New York	NY		11/07/2007	05/20/2026	7,956,507							7,880,782	7,880,782			
756957	Kent	WA		07/01/2011	06/30/2026	167,758		(52)			(52)		42,168	42,168			
757006	Severna Park	MD		09/23/2011	05/07/2026	21,090,090		(7,411)			(7,411)		20,819,450	20,819,450			
757194	Omaha	NE		10/03/2012	05/13/2026	13,199,684							13,199,684	13,199,684			
757824	Cerritos	CA		06/30/2016	06/30/2026	66,017,833		(17,833)			(17,833)		66,000,000	66,000,000			
758141	Tigard	OR	S	03/21/2018	04/01/2026	14,637,312		(37,312)			(37,312)		14,600,000	14,600,000			
758172	Boston	MA		06/28/2018	04/17/2026	23,032,079		(32,079)			(32,079)		23,000,000	23,000,000			
761875	Nashville	TN		07/09/2021	04/30/2026	50,766,213							50,766,213	50,766,213			
762358	Memphis	TN		04/13/2021	04/30/2026	32,510,736		(10,736)			(10,736)		32,500,000	32,500,000			
762388	Colorado Springs	CO		04/14/2021	04/30/2026	43,014,218		(14,218)			(14,218)		43,000,000	43,000,000			
763604	Lebanon	TN	S	03/11/2022	04/22/2026	40,495,000							40,495,000	40,495,000			
764442	West Valley	UT		11/22/2022	04/01/2026	51,760,000							51,760,000	51,760,000			
765168	San Francisco	CA		08/01/2023	04/16/2026	55,000,000							55,000,000	55,000,000			
765353	Sun Valley	CA		08/29/2023	06/16/2026	30,500,000							30,500,000	30,500,000			
766944	Jacksonville	FL		11/01/2024	06/05/2026	49,802,252		(198,252)			(198,252)		49,604,000	49,604,000			
766950	Port Wentworth	GA		11/01/2024	06/05/2026	37,855,312		(133,312)			(133,312)		37,722,000	37,722,000			
3790572BV	Price	UT		04/30/2025	04/01/2026	277,953		(8,450)			(8,450)		269,503	269,503			
3792250BV	Goodyear	AZ		05/02/2025	04/17/2026	382,727		(13,841)			(13,841)		368,886	368,886			
3793682BV	Fort Worth	TX		05/07/2025	04/30/2026	287,015		(11,910)			(11,910)		275,105	275,105			
3794195BV	Passaic	NJ		05/08/2025	04/01/2026	1,001,849		(32,867)			(32,867)		968,982	968,982			
3837063BV	Indio	CA		05/23/2025	04/30/2026	256,647		(8,805)			(8,805)		247,842	247,842			
3844650BV	Toms River	NJ		05/29/2025	05/12/2026	327,982		(6,568)			(6,568)		321,413	321,413			
3846691BV	Holly Hill	FL		06/04/2025	04/01/2026	232,304		(9,781)			(9,781)		222,523	222,523			
3847082BV	Titusville	FL		06/05/2025	04/01/2026	138,669		(4,379)			(4,379)		134,291	134,291			
3848449BV	Los Angeles	CA		06/09/2025	04/01/2026	909,316		(29,957)			(29,957)		879,359	879,359			
3850156BV	Lady Lake	FL		06/12/2025	04/01/2026	656							656	656			
3850178BV	Cambridge	MD		06/12/2025	05/27/2026	234,773		(4,436)			(4,436)		230,337	230,337			
3850179BV	Webster	NY		06/12/2025	05/18/2026	139,152		(5,616)			(5,616)		133,536	133,536			
3857162BV	Manvel	TX		06/16/2025	04/01/2026	452,995		(12,284)			(12,284)		440,711	440,711			
3857758BV	Dayton	OH		06/17/2025	05/14/2026	119,583		(2,766)			(2,766)		116,817	116,817			
3857771BV	Kingsport	TN		06/17/2025	04/01/2026	195,851		(5,828)			(5,828)		190,023	190,023			
3857778BV	Cleveland	TN		06/17/2025	04/10/2026	182,278		(2,466)			(2,466)		179,812	179,812			
3858297BV	Allentown	PA		06/18/2025	05/28/2026	260,483		(7,479)			(7,479)		253,004	253,004			
3860914BV	Englewood	FL		06/23/2025	04/01/2026	373,406		(15,591)			(15,591)		357,815	357,815			
3861431BV	Moyock	NC		06/24/2025	04/01/2026	452,580		(1,192)			(1,192)		451,388	451,388			
3861437BV	Salem	OH		06/24/2025	05/14/2026	180,323		(6,044)			(6,044)		174,279	174,279			

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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					
3872784BV	Modesto	CA		06/26/2025	04/01/2026	549,337		(12,379)			(12,379)		536,958	536,958			
3872788BV	Kodak	TN		06/26/2025	05/04/2026	9,545		(131)			(131)		9,414	9,414			
3873210BV	Grand Rapids	MI		06/27/2025	04/01/2026	339,824		(5,647)			(5,647)		334,177	334,177			
3874387BV	Pottstown	PA		07/02/2025	04/20/2026	177,162		(6,866)			(6,866)		170,296	170,296			
3874801BV	Somerset	KY		07/03/2025	04/01/2026	253,509		(5,239)			(5,239)		248,270	248,270			
3874804BV	North Attleboro	MA		07/03/2025	04/01/2026	935,631		(9,287)			(9,287)		926,344	926,344			
3875705BV	Houston	TX		07/08/2025	04/09/2026	349,404		(7,192)			(7,192)		342,212	342,212			
3884717BV	Sanford	NC		07/17/2025	04/01/2026	320,247		(9,520)			(9,520)		310,727	310,727			
3885054BV	Chicago	IL		07/18/2025	04/02/2026	455,880		(9,870)			(9,870)		446,010	446,010			
3885435BV	Columbus	OH		07/21/2025	04/10/2026	150,300		(3,266)			(3,266)		147,033	147,033			
3886025BV	WINCHESTER	VA		07/22/2025	05/20/2026	183,672		(4,172)			(4,172)		179,500	179,500			
3886454BV	Panama City Beach	FL		07/23/2025	04/01/2026	168,641		(5,383)			(5,383)		163,258	163,258			
3886459BV	Katy	TX		07/23/2025	04/01/2026	110,925		(3,496)			(3,496)		107,429	107,429			
3888482BV	Lucas	TX		07/28/2025	05/08/2026	518,507		(3,051)			(3,051)		515,457	515,457			
3888490BV	Montgomery	TX		07/28/2025	05/01/2026	267,393		(437)			(437)		266,957	266,957			
3888507BV	Addison	IL		07/28/2025	05/11/2026	221,079		(8,843)			(8,843)		212,236	212,236			
3891742BV	Glendale	AZ		07/29/2025	04/01/2026	389,334		(12,753)			(12,753)		376,581	376,581			
3891752BV	Luck	WI		07/29/2025	05/04/2026	437,093		(9,305)			(9,305)		427,788	427,788			
3892818BV	Aberdeen	MD		07/31/2025	04/13/2026	225,914		(7,252)			(7,252)		218,662	218,662			
3893167BV	Addison	IL		08/01/2025	04/01/2026	216,274		(8,751)			(8,751)		207,523	207,523			
3908667BV	Dallas	GA		08/07/2025	05/29/2026	311,655		(8,097)			(8,097)		303,558	303,558			
3919146BV	Gaylord	MI		08/14/2025	04/01/2026	328,443		(1,582)			(1,582)		326,861	326,861			
3919429BV	Davison	MI		08/15/2025	04/01/2026	283,045		(4,408)			(4,408)		278,636	278,636			
3961407BV	Town of Milton	WI		08/25/2025	04/03/2026	216,929		(4,419)			(4,419)		212,510	212,510			
3961744BV	Sevierville	TN		08/26/2025	05/26/2026	315,623		(10,422)			(10,422)		305,202	305,202			
3961752BV	Middletown	OH		08/26/2025	04/27/2026	157,853		(5,279)			(5,279)		152,574	152,574			
3962005BV	Philadelphia	PA		08/27/2025	04/01/2026	470,144		(336)			(336)		469,807	469,807			
3965975BV	Renton	WA		09/11/2025	04/01/2026	416,841		(13,673)			(13,673)		403,168	403,168			
3967817BV	Prosper	TX		09/16/2025	04/06/2026	373,634		(13,152)			(13,152)		360,482	360,482			
3967856BV	Bullhead City	AZ		09/16/2025	04/01/2026	632,945		(17,390)			(17,390)		615,554	615,554			
3969034BV	Hanover Township	PA		09/18/2025	04/09/2026	143,250		(5,981)			(5,981)		137,269	137,269			
3969268BV	Loudonville	OH		09/19/2025	04/27/2026	306,296		(4,772)			(4,772)		301,524	301,524			
3988876BV	Sarasota	FL		10/15/2025	04/01/2026	370,179		(12,157)			(12,157)		358,022	358,022			
3992378BV	Dallas	TX		10/23/2025	04/01/2026	551,753		(29,289)			(29,289)		522,464	522,464			
3999187BV	North Myrtle Beach	SC		10/30/2025	04/01/2026	412,443		(13,385)			(13,385)		399,058	399,058			
3999189BV	Gatlinburg	TN		10/30/2025	04/01/2026	489,758		(14,223)			(14,223)		475,535	475,535			
4000725BV	Onalaska	WI		11/04/2025	05/07/2026	186,346		(6,450)			(6,450)		179,896	179,896			
4027207BV	Effingham	IL		11/18/2025	04/21/2026	191,737		(5,814)			(5,814)		185,922	185,922			
4027283BV	Pass Christian	MS		11/18/2025	04/23/2026	268,199		(9,749)			(9,749)		258,450	258,450			
4037628BV	Atlanta	GA		11/24/2025	04/30/2026	125,638		(5,218)			(5,218)		120,420	120,420			
4039399BV	Cedar Hill	TX		11/28/2025	04/01/2026	450,317		(12,430)			(12,430)		437,887	437,887			
4047894BV	Wichita Falls	TX		12/11/2025	04/01/2026	252,781		(9,470)			(9,470)		243,311	243,311			
4062956BV	Hacienda Heights	CA		12/30/2025	04/15/2026	1,031,675		(22,830)			(22,830)		1,008,844	1,008,844			
4063094BV	Hendersonville	TN		12/30/2025	04/01/2026	537,186		(12,226)			(12,226)		524,959	524,959			
4063104BV	Seattle	WA		12/30/2025	04/01/2026	791,853		(19,108)			(19,108)		772,744	772,744			
4063106BV	El Cajon	CA		12/30/2025	04/22/2026	632,090		(15,381)			(15,381)		616,709	616,709			
4063108BV	Houston	TX		12/30/2025	04/10/2026	821,093		(22,801)			(22,801)		798,292	798,292			
4063139BV	San Diego	CA		12/30/2025	05/26/2026	806,538		(28,268)			(28,268)		778,270	778,270			
4067287BV	Crystal River	FL		01/09/2026	05/12/2026			(6,354)			(6,354)		165,876	165,876			
4067770BV	Jackson Township	NJ		01/12/2026	05/08/2026			(7,138)			(7,138)		395,737	395,737			
4070357BV	Branson	MO		01/16/2026	04/10/2026			783			783		370,886	370,886			

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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
4073353BV	Fredericksburg	VA		01/21/2026	04/08/2026			(9,168)			(9,168)		243,618	243,618			
4091338BV	Naples	FL		01/28/2026	04/02/2026			(7,335)			(7,335)		230,119	230,119			
4115579BV	Paterson	NJ		02/13/2026	04/30/2026			(4,590)			(4,590)		260,755	260,755			
4136663BV	Ellensburg	WA		03/04/2026	05/05/2026			(7,850)			(7,850)		403,595	403,595			
4142598BV	Glen Allen	VA		03/12/2026	05/19/2026			(10,609)			(10,609)		496,699	496,699			
0199999. Mortgages closed by repayment						627,299,054		(1,154,874)			(1,154,874)		574,204,517	574,204,517			
730005	Santa Cruz	CA		01/11/2023									23,536,973	23,536,973			
730007	VARIOUS	US		06/28/2023									54,094,709	54,094,709			
753454	Pikesville	MD		03/14/2003									163,195	163,195			
754212	Marietta	GA		01/31/2005				(1)			(1)		140,203	140,203			
754571	Rockaway	NJ		09/13/2005									52,286	52,286			
754773	Brighton	MI		02/03/2006				0			0		50,051	50,051			
754892	Franklin	TN		11/20/2006									82,683	82,683			
754976	Carrollton	TX		10/27/2006				(49)			(49)		182,379	182,379			
755619	Los Angeles	CA		09/25/2007									480,769	480,769			
755717	Scott Township	PA		04/23/2007									133,102	133,102			
755740	Hudson	WI		04/04/2007				(1)			(1)		187,242	187,242			
755746	Evans	GA		04/20/2007				0			0		50,399	50,399			
755756	Alexandria	VA		04/19/2007									166,275	166,275			
755790	Greenville	SC		07/27/2007				(1)			(1)		40,996	40,996			
755791	Fort Mill	SC		06/22/2007				(1)			(1)		34,851	34,851			
755939	Gambrills	MD		06/07/2007									97,833	97,833			
756063	Ware	MA		08/24/2007									70,679	70,679			
756202	Houston	TX		12/03/2007									269,377	269,377			
756236	New York	NY		11/07/2007									75,726	75,726			
756326	Annapolis	MD		11/27/2007									68,164	68,164			
756341	Pittsburgh	PA		01/18/2008									34,636	34,636			
756627	Santa Monica	CA		03/24/2010				(2)			(2)		196,352	196,352			
756637	Santa Clara	CA		07/01/2010				(7)			(7)		326,516	326,516			
756918	Edison	NJ		03/31/2011									347,272	347,272			
756923	Santa Ana	CA		08/01/2011				(5)			(5)		189,085	189,085			
756943	Midlothian	VA		07/01/2011				0			0		183,893	183,893			
756953	Washington	DC		06/23/2011				(26)			(26)		443,349	443,349			
756957	Kent	WA		07/01/2011									125,539	125,539			
756961	Beverly Hills	CA		07/08/2011				0			0		118,613	118,613			
756976	Lexington	MA		07/27/2011				(3)			(3)		37,540	37,540			
757001	Nashville	TN		10/05/2011				(2)			(2)		134,657	134,657			
757006	Severna Park	MD		09/23/2011									263,230	263,230			
757032	Toms River	NJ		02/01/2012				(15)			(15)		294,890	294,890			
757069	Hialeah	FL		01/27/2012				(27)			(27)		346,499	346,499			
757070	Miami	FL		01/27/2012				(50)			(50)		435,153	435,153			
757078	Seattle	WA		03/27/2012				(12)			(12)		1,912,365	1,912,365			
757079	Nashville	TN		08/01/2012				(4)			(4)		154,944	154,944			
757081	Issaquah	WA		04/10/2012				(1)			(1)		229,387	229,387			
757110	Fairfield	NJ		11/05/2012				(129)			(129)		259,981	259,981			
757119	Old Bridge Township	NJ		06/27/2012				(166)			(166)		1,244,280	1,244,280			
757139	North Brunswick	NJ		08/30/2012				(65)			(65)		102,053	102,053			
757153	Seattle	WA		10/05/2012				(49)			(49)		315,937	315,937			
757155	Littleton	CO		10/01/2012				(1)			(1)		121,779	121,779			
757156	Redmond	WA		10/01/2012				(2)			(2)		182,669	182,669			
757170	Woodbridge	NJ		10/04/2012				(5)			(5)		400,484	400,484			

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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					
757208	Iselin	NJ		12/27/2012				(23)			(23)		1,090,800	1,090,800			
757218	New York	NY		01/03/2013				(4)			(4)		27,475	27,475			
757226	Northvale	NJ		01/16/2013				(2)			(2)		100,474	100,474			
757250	Boulder	CO		04/11/2013				(13)			(13)		27,897	27,897			
757253	Denver	CO		04/11/2013				(13)			(13)		17,435	17,435			
757264	Bridgewater	NJ		04/11/2013				(4)			(4)		300,231	300,231			
757265	Raritan	NJ		04/11/2013				(3)			(3)		203,408	203,408			
757269	Seattle	WA		07/01/2013				(3)			(3)		89,573	89,573			
757273	Palo Alto	CA		04/24/2013				(254)			(254)		227,430	227,430			
757277	Secaucus	NJ		05/23/2013				(35)			(35)		870,161	870,161			
757278	Baltimore	MD		10/10/2013				(6)			(6)		80,220	80,220			
757289	New York	NY		06/28/2013				(3)			(3)		35,664	35,664			
757298	Franconia	VA		05/23/2013				(1)			(1)		77,139	77,139			
757299	New York	NY		06/03/2013				(64)			(64)		21,342	21,342			
757306	New Bedford	MA		06/20/2013				(66)			(66)		131,169	131,169			
757307	Arlington	VA		06/07/2013				(4)			(4)		298,203	298,203			
757313	Bellingham	MA		05/31/2013				(39)			(39)		126,466	126,466			
757315	Cambridge	MA		05/30/2013				(7)			(7)		242,723	242,723			
757319	Cambridge	MA		06/12/2013				(7)			(7)		64,473	64,473			
757324	Virginia Beach	VA		07/30/2013				(978)			(978)		189,789	189,789			
757325	Virginia Beach	VA		07/30/2013				(403)			(403)		83,394	83,394			
757326	Virgina Beach	VA		07/30/2013				(1,042)			(1,042)		68,981	68,981			
757328	Chesapeake	VA		07/22/2013				(388)			(388)		48,313	48,313			
757351	Panorama City	CA		10/01/2013				(5)			(5)		87,029	87,029			
757360	Branchburg	NJ		10/31/2013				(1,361)			(1,361)		173,877	173,877			
757381	Lexington	MA		12/23/2013				(202)			(202)		46,671	46,671			
757396	New York	NY		02/04/2014				(194)			(194)		77,131	77,131			
757398	Downey	CA		04/01/2014				(452)			(452)		121,439	121,439			
757403	Studio City	CA		01/24/2014				(4)			(4)		56,798	56,798			
757407	San Francisco	CA		01/17/2014				(758)			(758)		117,541	117,541			
757410	Washington	DC		02/03/2014				(95)			(95)		58,121	58,121			
757415	Rockville	MD		04/17/2014				(21)			(21)		266,337	266,337			
757423	Greenwood Village	CO		05/09/2014				(8)			(8)		163,422	163,422			
757424	Boulder	CO		03/26/2014				(619)			(619)		46,289	46,289			
757426	Tempe	AZ		06/05/2014				(623)			(623)		109,149	109,149			
757428	Palo Alto	CA		05/30/2014				(16)			(16)		367,206	367,206			
757435	Addison	TX		03/19/2014				(22)			(22)		267,728	267,728			
757436	Houston	TX		04/16/2014				(32)			(32)		691,716	691,716			
757438	Palo Alto	CA		07/23/2014				(10)			(10)		159,628	159,628			
757451	Richmond	VA		06/11/2014				(4)			(4)		54,149	54,149			
757470	East Brunswick	NJ		06/24/2014									82,569	82,569			
757488	Westlake Village	CA		07/31/2014				(126)			(126)		54,019	54,019			
757489	New York	NY		07/25/2014				(8)			(8)		123,241	123,241			
757491	New York	NY		08/07/2014				(6)			(6)		120,117	120,117			
757501	Matthews	NC		09/04/2014				(5)			(5)		75,819	75,819			
757509	Mountain View	CA		09/30/2014				(1)			(1)		167,102	167,102			
757517	Washington	DC		02/20/2015									91,833	91,833			
757520	Parsippany-Troy Hills	NJ		11/19/2014									143,686	143,686			
757521	Seattle	WA		11/06/2014									178,247	178,247			
757524	North Haven	CT		11/17/2014				(12)			(12)		180,940	180,940			
757526	Washington	DC		12/04/2014									74,017	74,017			

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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
757527	Chicago	IL		10/30/2014				(124)			(124)		128,838	128,838			
757529	Double Oak	TX		11/13/2014				(4)			(4)		70,067	70,067			
757544	Los Alto	CA		12/11/2014				(2)			(2)		205,894	205,894			
757572	Virginia Beach	VA		02/06/2015				(5)			(5)		65,518	65,518			
757577	Decatur	GA		03/09/2015									251,329	251,329			
757587	Burlington	NJ		02/27/2015				(4)			(4)		631,830	631,830			
757590	Los Altos	CA		07/08/2015				(12)			(12)		148,828	148,828			
757595	Washington	DC		02/06/2015									94,742	94,742			
757596	Allston	MA		03/23/2015				(3)			(3)		95,277	95,277			
757600	Seattle	WA		03/16/2015				(4)			(4)		121,215	121,215			
757603	Emeryville	CA		04/09/2015				(758)			(758)		367,287	367,287			
757606	Seattle	WA		05/01/2015				(6)			(6)		59,696	59,696			
757607	Riverdale	NY		06/01/2015				(162)			(162)		16,342	16,342			
757608	Los Altos	CA		10/09/2015				(153)			(153)		35,315	35,315			
757613	New York	NY		04/20/2015				(3)			(3)		65,870	65,870			
757625	New York	NY		06/01/2015				(2)			(2)		29,382	29,382			
757628	New York	NY		05/29/2015				(8)			(8)		120,676	120,676			
757629	Manhattan Beach	CA		10/05/2015				(3)			(3)		63,369	63,369			
757634	Burbank	CA		04/29/2015									237,047	237,047			
757661	Davidson	NC		07/23/2015				(10)			(10)		193,900	193,900			
757683	Littleton	CO		08/28/2015				(7)			(7)		52,049	52,049			
757690	Sacramento	CA		10/08/2015				(6)			(6)		76,049	76,049			
757693	Palm Beach Gardens	FL		10/28/2015				(7)			(7)		129,210	129,210			
757707	Los Angeles	CA		10/13/2015				(5)			(5)		66,593	66,593			
757708	New York	NY		10/30/2015				(40)			(40)		36,938	36,938			
757711	Portland	OR		10/19/2015				(256)			(256)		180,225	180,225			
757725	New York	NY		02/02/2016				(5)			(5)		58,687	58,687			
757744	Claymont	DE		01/04/2016				(6)			(6)		134,911	134,911			
757750	Forest Hill	MD		02/02/2016				(3)			(3)		72,396	72,396			
757751	Eldersburg	MD		02/10/2016				(10)			(10)		194,483	194,483			
757755	Palo Alto	CA		04/05/2016				(8)			(8)		279,760	279,760			
757761	San Francisco	CA		02/22/2016									83,030	83,030			
757762	Durham	NC		02/19/2016				(24)			(24)		140,296	140,296			
757766	Berkeley	CA		03/03/2016				(385)			(385)		203,821	203,821			
757775	Burbank	CA		04/08/2016				(21)			(21)		225,512	225,512			
757781	Roswell	GA		03/31/2016				(6)			(6)		53,735	53,735			
757786	Cambridge	MA		04/27/2016				(210)			(210)		87,051	87,051			
757788	Chula Vista	CA		04/05/2016				(1,377)			(1,377)		354,341	354,341			
757794	Durham	NC		09/01/2016				(18)			(18)		147,698	147,698			
757797	New York	NY		06/02/2016				(2)			(2)		46,190	46,190			
757808	Orlando	FL		06/10/2016				(18)			(18)		132,584	132,584			
757812	Irvine	CA		06/09/2016				(843)			(843)		285,725	285,725			
757815	King of Prussia	PA		06/24/2016				(83)			(83)		124,672	124,672			
757821	Edison	NJ		07/05/2016				(1,118)			(1,118)		751,685	751,685			
757822	Nashville	TN		08/04/2016				(57)			(57)		431,360	431,360			
757830	New York	NY		06/24/2016				(5)			(5)		54,545	54,545			
757832	New York	NY		07/14/2016				(2,915)			(2,915)		628,825	628,825			
757834	Philadelphia	PA		11/10/2016				(734)			(734)		260,851	260,851			
757836	Columbus	OH		07/05/2016				(9)			(9)		84,336	84,336			
757837	Dublin	OH		07/05/2016				(14)			(14)		116,692	116,692			
757842	Alexandria	VA		09/01/2016				(16)			(16)		302,608	302,608			

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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			
757847	New York	NY		10/03/2016				(242)			(242)		90,304	90,304			
757853	Katy	TX		08/04/2016				(6)			(6)		69,642	69,642			
757864	Piscataway	NJ		09/06/2016				(113)			(113)		60,175	60,175			
757873	Torrance	CA		09/08/2016				(9)			(9)		33,808	33,808			
757887	E Brunswick	NJ		10/05/2016				(9)			(9)		32,276	32,276			
757893	Falls Church	VA		10/14/2016				(15)			(15)		235,721	235,721			
757897	Toms River	NJ		11/22/2016				(9)			(9)		141,757	141,757			
757904	New York	NY		10/28/2016				(161)			(161)		44,226	44,226			
757917	Cincinnati	OH		11/15/2016				(27)			(27)		145,304	145,304			
757928	Severna Park	MD		06/21/2017				(10)			(10)		151,585	151,585			
757941	New York	NY		01/24/2017									60,848	60,848			
757950	Columbia	MD		01/19/2017				(376)			(376)		136,570	136,570			
757967	Long Island City	NY		03/31/2017				(5)			(5)		118,508	118,508			
757977	Cranford	NJ		03/10/2017				(8)			(8)		64,147	64,147			
757978	Boston	MA		03/30/2017				(8)			(8)		103,741	103,741			
757981	Staten Island	NY		05/05/2017				(605)			(605)		223,112	223,112			
757982	Alexandria	VA		04/03/2017				(6)			(6)		122,730	122,730			
757983	New York	NY		03/10/2017				(3,167)			(3,167)		421,713	421,713			
757985	Memphis	TN		06/30/2017				(9)			(9)		113,303	113,303			
757997	Totowa	NJ		05/03/2017				(10)			(10)		181,793	181,793			
757999	New York	NY		05/08/2017									230,494	230,494			
758000	New York	NY		05/11/2017				(7,371)			(7,371)		290,859	290,859			
758001	Menlo Park	CA		08/09/2018									114,915	114,915			
758004	Los Gatos	CA		05/26/2017				(45)			(45)		1,598,373	1,598,373			
758017	Cary	NC		10/10/2017				(10)			(10)		61,702	61,702			
758018	Raleigh	NC		10/10/2017				(9)			(9)		46,485	46,485			
758019	Chino Hills	CA		06/12/2017				(14)			(14)		102,429	102,429			
758023	Portland	OR		06/23/2017				(14)			(14)		87,900	87,900			
758024	Virginia Beach	VA		10/24/2017				(12)			(12)		95,834	95,834			
758025	VARIOUS	KY		06/26/2017				(47)			(47)		167,913	167,913			
758027	VARIOUS	CA		06/29/2017				(49)			(49)		227,002	227,002			
758035	San Antonio	TX		06/28/2017				(39)			(39)		145,702	145,702			
758036	Buffalo Grove	IL		09/01/2017				(891)			(891)		227,227	227,227			
758041	Lake Grove	NY		09/07/2017									227,448	227,448			
758051	N Brunswick	NJ		09/01/2017				(299)			(299)		67,118	67,118			
758053	Melbourne	FL		08/01/2017				(14)			(14)		125,349	125,349			
758060	Westerville	OH		09/15/2017				(7)			(7)		68,403	68,403			
758063	San Diego	CA		08/22/2017				(10)			(10)		45,689	45,689			
758070	Redwood City	CA		08/30/2017				(992)			(992)		1,038,193	1,038,193			
758071	Cary	NC		08/25/2017				(13)			(13)		154,409	154,409			
758073	Mount Laurel	NJ		09/15/2017				(13)			(13)		116,562	116,562			
758075	Brooklyn	NY		09/07/2017				(2)			(2)		44,546	44,546			
758078	Draper	UT		10/06/2017				(783)			(783)		144,393	144,393			
758081	Murfreesboro	TN		10/16/2017				(13)			(13)		107,448	107,448			
758088	South Brunswick	NJ		11/27/2017									96,753	96,753			
758089	Edison	NJ		11/27/2017									145,129	145,129			
758090	Madison	NJ		09/24/2018				(37)			(37)		200,615	200,615			
758092	Gresham	OR		11/15/2017				(5)			(5)		41,070	41,070			
758093	Portland	OR		11/15/2017				(5)			(5)		41,070	41,070			
758099	Rancho Cucamonga	CA		12/01/2017				(966)			(966)		87,541	87,541			
758102	Santa Monica	CA		11/17/2017				(40)			(40)		303,997	303,997			

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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			
758103	Santa Monica	CA		11/17/2017									32,838	32,838			
758111	Los Angeles	CA		01/31/2018				(391)			(391)		153,074	153,074			
758113	Davie	FL		12/20/2017				(2)			(2)		36,193	36,193			
758117	Concord	NC		02/02/2018				(27)			(27)		189,100	189,100			
758123	Hamden	CT		02/15/2018				(30)			(30)		189,860	189,860			
758127	Edison	NJ		02/20/2018				(484)			(484)		272,303	272,303			
758128	Ontario	CA		02/15/2018				(197)			(197)		67,570	67,570			
758136	Coral Springs	FL		03/09/2018				(332)			(332)		176,119	176,119			
758142	North Brunswick	NJ		03/27/2018				(792)			(792)		377,729	377,729			
758146	New York	NY		03/30/2018				(10)			(10)		51,158	51,158			
758147	Los Alto	CA		04/06/2018				(2)			(2)		69,066	69,066			
758150	Seattle	WA		05/11/2018				(8)			(8)		75,979	75,979			
758151	Evanston	IL		04/26/2018				(9)			(9)		41,178	41,178			
758159	Arcadia	CA		05/01/2018				(26)			(26)		261,173	261,173			
758161	New York	NY		05/31/2018				(4)			(4)		16,954	16,954			
758163	Herndon	VA		04/30/2018				(10)			(10)		184,117	184,117			
758168	Burlington	NJ		05/18/2018									125,658	125,658			
758176	Jackson Heights	NY		08/31/2018				(99)			(99)		74,512	74,512			
758177	Minneapolis	MN		05/31/2018				(12)			(12)		183,873	183,873			
758184	Cinnaminson	NJ		10/01/2018				(505)			(505)		217,495	217,495			
758193	VARIOUS	CA		07/11/2018				(10)			(10)		71,473	71,473			
758197	Santa Monica	CA		07/26/2018				(4)			(4)		67,102	67,102			
758202	Dallas	TX		08/02/2018				(9)			(9)		159,952	159,952			
758213	Los Angeles	CA		08/30/2018				(23)			(23)		214,336	214,336			
758219	Collierville	TN		08/29/2018				(394)			(394)		149,641	149,641			
758221	Cincinnati	OH		09/28/2018				(14)			(14)		150,727	150,727			
758223	Charlotte	NC	S	09/28/2018									67,740	67,740			
758228	South Brunswick	NJ		10/15/2018				(290)			(290)		109,881	109,881			
758231	Franklin	TN		10/23/2018				(8)			(8)		161,519	161,519			
758256	Columbus	OH		12/13/2018				(8)			(8)		68,766	68,766			
758261	Orlando	FL		12/18/2018				(2)			(2)		38,676	38,676			
758262	West Chester	PA		12/28/2018				(9)			(9)		101,452	101,452			
758263	New York	NY		12/17/2018				(7)			(7)		86,866	86,866			
758268	Santa Monica	CA		12/17/2018				(12)			(12)		74,890	74,890			
758270	Brooklyn	NY		12/28/2018				(10)			(10)		163,778	163,778			
758271	Campbell	CA		01/08/2019				(4)			(4)		70,518	70,518			
758284	New York	NY		01/25/2019				(1)			(1)		25,139	25,139			
758289	Las Vegas	NV		02/28/2019				(32)			(32)		146,088	146,088			
758291	Carrollton	TX		05/03/2019				(48)			(48)		605,789	605,789			
758293	Mansfield	NJ		03/08/2019				(378)			(378)		77,485	77,485			
758294	Tacoma	WA		05/31/2019				(100)			(100)		61,679	61,679			
758296	Florham Park	NJ		03/26/2019				(87)			(87)		776,861	776,861			
758298	Tukwila	WA		04/08/2019				(14)			(14)		59,563	59,563			
758302	New York	NY		04/30/2019				(40)			(40)		257,202	257,202			
758303	Scottsdale	AZ		04/15/2019				(224)			(224)		104,257	104,257			
758304	Basking Ridge	NJ		04/15/2019				(167)			(167)		68,699	68,699			
758312	Plano	TX		04/18/2019				(84)			(84)		340,016	340,016			
758315	Long Island City	NY		04/11/2019				(3,942)			(3,942)		213,985	213,985			
758317	Redwood City	CA		05/01/2019				(70)			(70)		390,827	390,827			
758321	Compton	CA		05/17/2019				(12)			(12)		143,594	143,594			
758322	Chicago	IL		05/07/2019				(150)			(150)		48,328	48,328			

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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			
758324	Miami	FL		11/20/2019				(179)			(179)		69,005	69,005			
758327	Franklin	NJ		07/01/2019				(352)			(352)		116,735	116,735			
758328	San Diego	CA		07/24/2019				(1,055)			(1,055)		323,582	323,582			
758333	San Antonio	TX		06/03/2019				(147)			(147)		146,172	146,172			
758350	Denver	CO		08/16/2019				(27)			(27)		278,398	278,398			
758355	New York	NY		07/31/2019				(10)			(10)		51,535	51,535			
758360	Edison	NJ		08/09/2019				(17)			(17)		212,183	212,183			
758363	Baltimore	MD		08/23/2019				(273)			(273)		109,535	109,535			
758365	Friendswood	TX		08/23/2019				(206)			(206)		90,111	90,111			
758366	The Woodlands	TX		07/31/2019				(200)			(200)		1,077,070	1,077,070			
758377	Los Angeles	CA		09/06/2019				(19)			(19)		199,918	199,918			
758382	Leesburg	VA		09/30/2019				(4)			(4)		45,991	45,991			
758383	Eagan	MN		11/15/2019				(12)			(12)		145,637	145,637			
758386	Carlsbad	CA		10/01/2019				(30)			(30)		387,894	387,894			
758387	Los Altos	CA		10/25/2019				(54)			(54)		186,236	186,236			
758394	Miami	FL		09/30/2019				(632)			(632)		164,413	164,413			
758395	Bainbridge Island	WA		10/31/2019				(11)			(11)		238,463	238,463			
758408	Everett	WA		11/26/2019				(409)			(409)		356,157	356,157			
758420	Wheaton	MD		12/10/2019				(3)			(3)		27,832	27,832			
758428	Mamaroneck	NY		01/24/2020				(610)			(610)		192,970	192,970			
758430	San Jose	CA		02/03/2020									177,870	177,870			
758436	Oxnard	CA		12/13/2019				(65)			(65)		66,794	66,794			
758444	Friendswood	TX		02/21/2020				(173)			(173)		28,867	28,867			
758455	New York	NY		02/07/2020				(4)			(4)		49,922	49,922			
758461	Secaucus	NJ		02/28/2020				(25)			(25)		325,269	325,269			
758462	Laurel	MD		03/31/2020				(17)			(17)		184,518	184,518			
758472	Arcadia	CA		04/14/2020				(11)			(11)		79,554	79,554			
758473	Jackson Heights	NY		05/11/2020				(88)			(88)		461,257	461,257			
758497	New York	NY		07/30/2020				(4)			(4)		81,979	81,979			
758498	Palo Alto	CA		07/23/2020				(5)			(5)		75,591	75,591			
758500	Shoreline	WA		09/30/2020				(234)			(234)		193,593	193,593			
758502	Perth Amboy	NJ		09/02/2020				(922)			(922)		137,998	137,998			
758506	Randolph	NJ		09/04/2020				(34)			(34)		291,683	291,683			
758507	Cupertino	CA		09/25/2020				(49)			(49)		173,553	173,553			
758508	Plymouth	MN		09/14/2020				(11)			(11)		157,087	157,087			
758511	VARIOUS	CA		10/01/2020				(26)			(26)		47,915	47,915			
758513	Seattle	WA		09/30/2020				(81)			(81)		63,451	63,451			
758514	Lynnwood	WA		09/30/2020				(135)			(135)		115,005	115,005			
758515	Seattle	WA		09/30/2020				(201)			(201)		166,559	166,559			
758516	West Windsor Township	NJ		10/14/2020				(63)			(63)		392,196	392,196			
758517	Everett	WA		09/30/2020				(117)			(117)		95,177	95,177			
758519	Alexandria	VA		09/02/2020				(18)			(18)		229,254	229,254			
758522	Mountain View	CA		11/06/2020				(13)			(13)		72,432	72,432			
758523	New York	NY		03/12/2021				(24)			(24)		190,323	190,323			
758525	Montgomeryville	PA		11/19/2020				(28)			(28)		566,358	566,358			
761552	Menlo Park	CA	S	11/12/2020									482,913	482,913			
761582	Falls Church	VA		10/21/2020				(14)			(14)		185,083	185,083			
761586	Savage	MD		10/30/2020				(4)			(4)		49,614	49,614			
761587	Savage	MD		11/30/2020				(4)			(4)		37,281	37,281			
761604	Savage	MD		11/13/2020				(4)			(4)		13,597	13,597			
761609	San Bernardino	CA		12/03/2020				(175)			(175)		84,792	84,792			

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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			
761732	New York	NY		12/01/2020				(27)			(27)		170,031	170,031			
761784	VARIOUS	NJ		12/07/2020				(3,550)			(3,550)		4,158,072	4,158,072			
761800	Jackson	NJ		02/17/2021				(2,473)			(2,473)		360,140	360,140			
761878	New York	NY		12/30/2020				(18)			(18)		180,969	180,969			
762133	New York	NY		01/29/2021				(54)			(54)		41,956	41,956			
762144	Sayreville	NJ		01/22/2021				(12)			(12)		127,907	127,907			
762201	Manassas	VA		02/10/2021				(120)			(120)		101,008	101,008			
762229	Franklin	MA		12/29/2020				(12)			(12)		65,503	65,503			
762265	Huntington Beach	CA		04/01/2021				(16)			(16)		89,337	89,337			
762363	VARIOUS	US		03/05/2021				(21)			(21)		162,812	162,812			
762394	East Patchogue	NY		05/20/2021				(11)			(11)		123,108	123,108			
762419	Wilmington	MA		05/05/2021				(1,012)			(1,012)		209,526	209,526			
762454	Fontana	CA		04/14/2021				(209)			(209)		64,457	64,457			
762456	Chino	CA		04/19/2021				(211)			(211)		48,214	48,214			
762485	Manchester	CT		04/19/2021				(391)			(391)		80,142	80,142			
762501	Old Bridge	NJ		05/20/2021				(75)			(75)		21,137	21,137			
762528	O'Fallon	MO		01/27/2022				(253)			(253)		132,691	132,691			
762565	Dripping Springs	TX		04/26/2021				(2)			(2)		31,669	31,669			
762585	Kenmore	WA		06/09/2021				(13)			(13)		48,916	48,916			
762754	Simsbury	CT		06/30/2021				(40)			(40)		330,398	330,398			
762758	Fairfax	VA		12/01/2021				(42)			(42)		327,985	327,985			
762771	Palo Alto	CA		06/30/2021				(15)			(15)		135,293	135,293			
762838	Dayton	NJ		11/03/2021				(31)			(31)		322,402	322,402			
762852	Conyers	GA		07/14/2021				(22)			(22)		213,786	213,786			
762857	New York	NY		06/30/2021				(74)			(74)		14,834	14,834			
762867	Woodland Park	NJ		07/26/2021				(1,977)			(1,977)		529,751	529,751			
762892	Covina	CA		07/02/2021				(14)			(14)		75,441	75,441			
762895	Lake Forest	CA		07/02/2021				(20)			(20)		78,420	78,420			
762962	Pembroke Pines	FL		07/02/2021				(511)			(511)		85,858	85,858			
762975	Rancho Cucamonga	CA		02/02/2022				(783)			(783)		69,992	69,992			
763040	Baltimore	MD		12/17/2021									188,251	188,251			
763055	Perth Amboy	NJ		01/04/2022				(1,286)			(1,286)		168,663	168,663			
763057	Bay Shore	NY		11/15/2021				(4)			(4)		99,734	99,734			
763095	Denver	CO		09/13/2021				(349)			(349)		119,679	119,679			
763104	Fontana	CA		09/10/2021				(18)			(18)		93,991	93,991			
763127	Long Island	NY		11/24/2021				0			0		64,534	64,534			
763137	Placentia	CA		09/10/2021				(118)			(118)		80,519	80,519			
763202	New Braunfels	TX		10/14/2021				(355)			(355)		157,688	157,688			
763214	Palm Beach Gardens	FL		10/19/2021				(207)			(207)		53,226	53,226			
763285	Salt Lake City	UT		10/29/2021				(8)			(8)		81,444	81,444			
763363	Evanston	IL		11/30/2021				(186)			(186)		60,185	60,185			
763365	Chicago	IL		11/30/2021				(178)			(178)		24,844	24,844			
763366	Chicago	IL		11/30/2021				(177)			(177)		34,160	34,160			
763418	Bay Shore	NY		03/28/2022				(9)			(9)		152,032	152,032			
763423	Cherry Hill	NJ		12/29/2021				(51)			(51)		241,499	241,499			
763428	Pittsburgh	PA		01/05/2022				(645)			(645)		194,554	194,554			
763436	North Brunswick	NJ		12/02/2021				(802)			(802)		215,948	215,948			
763447	Tampa	FL		12/22/2021				(1,101)			(1,101)		307,976	307,976			
763466	Los Angeles	CA		12/28/2021				(11)			(11)		135,475	135,475			
763468	Pittsburgh	PA		01/19/2022				(711)			(711)		210,539	210,539			
763476	Bloomington	MN		12/30/2021				(676)			(676)		236,204	236,204			

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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					
763651	North Brunswick	NJ		02/11/2022				(14)			(14)		61,731	61,731			
763664	Ewing	NJ		04/05/2022				(479)			(479)		87,369	87,369			
763726	Las Vegas	NV		04/22/2022				(618)			(618)		130,111	130,111			
763789	Metuchen	NJ		03/14/2022				(272)			(272)		72,060	72,060			
763813	Marysville	WA		05/03/2022				(777)			(777)		135,871	135,871			
763970	Toms River	NJ		05/27/2022				(945)			(945)		324,701	324,701			
764078	Chicago	IL		05/26/2022				(1,075)			(1,075)		145,036	145,036			
764111	Fontana	CA		07/11/2022				(770)			(770)		175,931	175,931			
764198	Missouri City	TX		05/17/2022				(1,013)			(1,013)		124,583	124,583			
764299	Menlo Park	CA	S	06/08/2022									329,157	329,157			
764729	Corona	CA		09/19/2022				(293)			(293)		68,646	68,646			
764780	Secaucus	NJ		09/15/2022				(297)			(297)		118,258	118,258			
764999	Riverdale	NY		02/01/2023				(672)			(672)		132,423	132,423			
765401	Piscataway	NJ		07/06/2023				(120)			(120)		27,900	27,900			
765560	New York	NY		07/17/2023				(98)			(98)		23,209	23,209			
765582	Norwalk	CA	S	09/26/2023				(2,703)			(2,703)		1,593,832	1,593,832			
765693	New York	NY		09/18/2023				(220)			(220)		17,633	17,633			
765694	Lakewood	NJ		10/11/2023				(2,058)			(2,058)		197,233	197,233			
765753	New York	NY		11/20/2023				(92)			(92)		4,504	4,504			
765778	Carson	CA		01/16/2024				(2,530)			(2,530)		326,328	326,328			
765871	Edison	NJ		12/27/2023				(1,351)			(1,351)		111,050	111,050			
766226	Sacremento	CA		01/31/2024				(946)			(946)		38,542	38,542			
766299	Carteret	NJ		03/01/2024				(791)			(791)		153,081	153,081			
766320	Chicago	IL		03/26/2024				(507)			(507)		92,589	92,589			
766330	Downingtown	PA		06/05/2024				(1,927)			(1,927)		225,473	225,473			
766459	Riverdale	NY		07/30/2024				(100)			(100)		31,266	31,266			
766569	West Windsor Township	NJ		02/25/2025				(848)			(848)		83,864	83,864			
766573	Grand Prairie	TX		07/17/2024				(553)			(553)		59,479	59,479			
766607	Netcong	NJ		08/07/2024				(804)			(804)		121,977	121,977			
766711	Arlington	VA		08/29/2024				(322)			(322)		26,778	26,778			
766807	Springville	UT		11/05/2024				(859)			(859)		90,507	90,507			
766906	Austin	TX		11/27/2024									3,197,010	3,197,010			
766910	Avenel	NJ		12/17/2024				(598)			(598)		142,058	142,058			
766968	O'Fallon	MO		05/09/2025				(697)			(697)		87,923	87,923			
767095	Tukwila	WA		01/22/2025				(506)			(506)		36,708	36,708			
767431	Edison	NJ		04/03/2025				(1,473)			(1,473)		173,649	173,649			
767466	Palo Alto	CA		06/06/2025				(1,383)			(1,383)		210,639	210,639			
767614	San Antonio	TX		04/25/2025				(381)			(381)		44,648	44,648			
768433	Sterling	VA		09/09/2025				(683)			(683)		24,195	24,195			
768476	Kensington	MD		09/12/2025				(1,352)			(1,352)		42,340	42,340			
768484	Folsom	PA		11/21/2025				(200)			(200)		35,517	35,517			
768661	Chicago	IL		11/14/2025				(326)			(326)		24,099	24,099			
768979	Columbus	OH		03/05/2026				(265)			(265)		29,997	29,997			
769008	Orlando	FL		02/05/2026				(283)			(283)		14,727	14,727			
769073	Riverdale	NY		04/17/2026				(81)			(81)		8,169	8,169			
769102	Mansfield	NJ		03/10/2026				(594)			(594)		106,771	106,771			
769157	Portland	OR		01/30/2026				(500)			(500)		72,254	72,254			
769709	New York	NY		05/01/2026				(321)			(321)		10,497	10,497			
3784577BV	Twentynine Palms	CA		04/22/2025				(7)			(7)		507	507			
3785135BV	Lynchburg	VA		04/23/2025				(15)			(15)		431	431			
3785136BV	Pittsburgh	PA		04/23/2025				(10)			(10)		399	399			

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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					
3785139BV	The Villages	FL		04/23/2025				(13)			(13)		830	830			
3785333BV	Spring	TX		04/24/2025				2			2		749	749			
3785334BV	Bailey	CO		04/24/2025				(26)			(26)		1,258	1,258			
3785351BV	Hurricane	UT		04/24/2025				(12)			(12)		811	811			
3785353BV	Missoula	MT		04/24/2025				(10)			(10)		495	495			
3785368BV	Covington	GA		04/24/2025				(19)			(19)		528	528			
3785607BV	FATE	TX		04/25/2025				(24)			(24)		1,064	1,064			
3785615BV	Sacramento	CA		04/25/2025				(15)			(15)		464	464			
3789618BV	Daytona Beach	FL		04/28/2025				(11)			(11)		338	338			
3789630BV	Bridgeport	CT		04/28/2025				(44)			(44)		1,140	1,140			
3790089BV	Caldwell	TX		04/29/2025				(18)			(18)		491	491			
3790532BV	Hatboro	PA		04/30/2025				(22)			(22)		836	836			
3790533BV	Palm Coast	FL		04/30/2025				(54)			(54)		1,663	1,663			
3790537BV	Kissimmee	FL		04/30/2025				(14)			(14)		544	544			
3790539BV	Roseburg	OR		04/30/2025				(22)			(22)		1,217	1,217			
3790540BV	Avondale	AZ		04/30/2025				(17)			(17)		823	823			
3790542BV	Myrtle Beach	SC		04/30/2025				(18)			(18)		666	666			
3790543BV	Winter Springs	FL		04/30/2025				223			223		6,364	6,364			
3790547BV	Payson	AZ		04/30/2025				(9)			(9)		670	670			
3790548BV	Kissimmee	FL		04/30/2025				(29)			(29)		815	815			
3790550BV	San Antonio	TX		04/30/2025				(32)			(32)		3,703	3,703			
3790551BV	Fitchburg	MA		04/30/2025				(21)			(21)		595	595			
3790553BV	Vass	NC		04/30/2025				(5)			(5)		238	238			
3790556BV	Odessa	TX		04/30/2025				(12)			(12)		468	468			
3790557BV	Saint Cloud	FL		04/30/2025				(12)			(12)		739	739			
3790570BV	Roselle Park	NJ		04/30/2025				(34)			(34)		1,397	1,397			
3790572BV	Price	UT		04/30/2025				(8)			(8)		257	257			
3790578BV	New Smyrna Beach	FL		04/30/2025				(29)			(29)		983	983			
3791870BV	Twain Harte	CA		05/01/2025				(2)			(2)		525	525			
3791871BV	Killeen	TX		05/01/2025				(8)			(8)		300	300			
3791886BV	Arlington	TX		05/01/2025				(15)			(15)		379	379			
3791891BV	North Charleston	SC		05/01/2025				(32)			(32)		1,578	1,578			
3792249BV	Pensacola	FL		05/02/2025				(12)			(12)		465	465			
3792250BV	Goodyear	AZ		05/02/2025				(20)			(20)		536	536			
3792253BV	Bradenton	FL		05/02/2025				(10)			(10)		1,317	1,317			
3792262BV	Hobbs	NM		05/02/2025				(20)			(20)		630	630			
3792264BV	Philadelphia	PA		05/02/2025				(25)			(25)		629	629			
3792272BV	Canyon	TX		05/02/2025				(7)			(7)		302	302			
3792279BV	Canon City	CO		05/02/2025				(13)			(13)		414	414			
3792280BV	Bowling Grn	KY		05/02/2025				(18)			(18)		490	490			
3792668BV	Harvey	LA		05/05/2025				(13)			(13)		418	418			
3792672BV	Vero Beach	FL		05/05/2025				(56)			(56)		1,669	1,669			
3792673BV	Haslet	TX		05/05/2025				2			2		676	676			
3792674BV	Little Elm	TX		05/05/2025				(38)			(38)		2,299	2,299			
3792679BV	Warsaw	IN		05/05/2025				(17)			(17)		631	631			
3792681BV	Scranton	PA		05/05/2025				(13)			(13)		500	500			
3792686BV	Fairfield	OH		05/05/2025				(6)			(6)		540	540			
3792687BV	Youngstown	NY		05/05/2025				(46)			(46)		1,406	1,406			
3792688BV	Fort Worth	TX		05/05/2025				(17)			(17)		507	507			
3792689BV	Tobyhanna	PA		05/05/2025				(31)			(31)		935	935			
3792692BV	San Antonio	TX		05/05/2025				(15)			(15)		410	410			

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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					
3792693BV	Chesapeake	VA		05/05/2025				(16)			(16)		706	706			
3792707BV	Bentonville	AR		05/05/2025				(10)			(10)		720	720			
3792708BV	Bentonville	AR		05/05/2025				(8)			(8)		513	513			
3792712BV	Riverdale	GA		05/05/2025				(7)			(7)		529	529			
3792713BV	Amarillo	TX		05/05/2025				(14)			(14)		672	672			
3792722BV	Cleveland	OH		05/05/2025				(12)			(12)		317	317			
3792729BV	Clearwater	FL		05/05/2025				(18)			(18)		637	637			
3792730BV	Delray Beach	FL		05/05/2025				(98)			(98)		6,916	6,916			
3792739BV	New Orleans	LA		05/05/2025				(13)			(13)		505	505			
3792741BV	Pleasantville	NJ		05/05/2025				(14)			(14)		457	457			
3792743BV	HAMLET	IN		05/05/2025				(8)			(8)		674	674			
3793187BV	Porterville	CA		05/06/2025				(6)			(6)		418	418			
3793192BV	Newport News	VA		05/06/2025				(12)			(12)		354	354			
3793198BV	Norwalk	CT		05/06/2025				(49)			(49)		1,713	1,713			
3793201BV	McKinney	TX		05/06/2025				(4)			(4)		548	548			
3793250BV	Palm Coast	FL		05/06/2025				(25)			(25)		981	981			
3793253BV	Fort Myers	FL		05/06/2025				(23)			(23)		734	734			
3793254BV	Port Saint Lucie	FL		05/06/2025				(14)			(14)		338	338			
3793665BV	Kearny	NJ		05/07/2025				(14)			(14)		1,793	1,793			
3793669BV	Wasilla	AK		05/07/2025				(65)			(65)		2,024	2,024			
3793677BV	Reedville	VA		05/07/2025				(16)			(16)		474	474			
3793679BV	Galveston	TX		05/07/2025				(14)			(14)		343	343			
3793682BV	Fort Worth	TX		05/07/2025				(10)			(10)		224	224			
3793683BV	Edinburg	TX		05/07/2025				(17)			(17)		1,012	1,012			
3793684BV	Tannersville	PA		05/07/2025				(16)			(16)		749	749			
3793685BV	Van Alstyne	TX		05/07/2025				(7)			(7)		1,029	1,029			
3793688BV	East Rochester	NY		05/07/2025				(9)			(9)		243	243			
3793695BV	Lansing	IL		05/07/2025				(6)			(6)		281	281			
3793699BV	Waco	TX		05/07/2025				(15)			(15)		847	847			
3793701BV	Sacramento	CA		05/07/2025				(45)			(45)		1,325	1,325			
3793716BV	Hubert	NC		05/07/2025				(10)			(10)		540	540			
3793719BV	La Crosse	WI		05/07/2025				(12)			(12)		446	446			
3793724BV	Bowling Green	KY		05/07/2025				(18)			(18)		490	490			
3794191BV	Gilbert	AZ		05/08/2025				(23)			(23)		926	926			
3794192BV	Elmwood Park	IL		05/08/2025				(30)			(30)		880	880			
3794193BV	Kingsport	TN		05/08/2025				(28)			(28)		1,007	1,007			
3794203BV	Lexington	KY		05/08/2025				(118)			(118)		3,621	3,621			
3794206BV	Iowa Park	TX		05/08/2025				(48)			(48)		1,168	1,168			
3794207BV	Hockley	TX		05/08/2025				(9)			(9)		470	470			
3794209BV	NORTH CAPE MAY	NJ		05/08/2025				(22)			(22)		1,334	1,334			
3794212BV	Victorville	CA		05/08/2025				(16)			(16)		490	490			
3794217BV	Fair Oaks	CA		05/08/2025				(25)			(25)		1,081	1,081			
3794559BV	Long Beach	CA		05/09/2025				(43)			(43)		2,102	2,102			
3794560BV	Oracle	AZ		05/09/2025				(34)			(34)		1,441	1,441			
3794999BV	Fort Myers	FL		05/12/2025				(17)			(17)		467	467			
3795002BV	Punta Gorda	FL		05/12/2025				(9)			(9)		1,045	1,045			
3795003BV	Chicago	IL		05/12/2025				(24)			(24)		1,067	1,067			
3795005BV	Davenport	FL		05/12/2025				5			5		669	669			
3795007BV	Mustang	OK		05/12/2025				(17)			(17)		546	546			
3795008BV	Blue Ridge	GA		05/12/2025				(1)			(1)		1,052	1,052			
3795014BV	Daytona Beach	FL		05/12/2025				(7)			(7)		311	311			

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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					
3795030BV	New Brunswick	NJ		05/12/2025				(15)			(15)		910	910			
3795035BV	Paterson	NJ		05/12/2025									1,201	1,201			
3795037BV	Keyport	NJ		05/12/2025				(48)			(48)		1,475	1,475			
3796079BV	Nashville	TN		05/13/2025				(12)			(12)		726	726			
3796084BV	Wareham	MA		05/13/2025				(84)			(84)		3,135	3,135			
3796085BV	Louisville	KY		05/13/2025				(7)			(7)		263	263			
3796088BV	Evanston	IL		05/13/2025				(9)			(9)		485	485			
3796093BV	Dallas	TX		05/13/2025				(31)			(31)		1,114	1,114			
3796097BV	Louisville	KY		05/13/2025				(11)			(11)		603	603			
3796098BV	Osakis	MN		05/13/2025				(21)			(21)		641	641			
3796106BV	Virginia Beach	VA		05/13/2025				(15)			(15)		366	366			
3796110BV	Tobyhanna	PA		05/13/2025				(6)			(6)		300	300			
3796113BV	Piscataway	NJ		05/13/2025				(25)			(25)		1,116	1,116			
3796117BV	Pensacola	FL		05/13/2025				(41)			(41)		3,839	3,839			
3796126BV	Port Aransas	TX		05/13/2025				(28)			(28)		1,068	1,068			
3796129BV	Lubbock	TX		05/13/2025				(41)			(41)		1,226	1,226			
3796131BV	Omaha	NE		05/13/2025				(12)			(12)		885	885			
3796135BV	Rhinelander	WI		05/13/2025				(17)			(17)		987	987			
3796136BV	Houston	TX		05/13/2025				(27)			(27)		728	728			
3796137BV	Providence Village	TX		05/13/2025				(27)			(27)		929	929			
3796138BV	Lacey	WA		05/13/2025				(4)			(4)		1,039	1,039			
3796140BV	Kingsland	GA		05/13/2025				(17)			(17)		410	410			
3796142BV	Monticello	NY		05/13/2025				(22)			(22)		772	772			
3796147BV	Cincinnati	OH		05/27/2025				(14)			(14)		650	650			
3796148BV	Scranton	PA		05/13/2025				(3)			(3)		313	313			
3796615BV	Davenport	FL		05/14/2025				(31)			(31)		1,467	1,467			
3796629BV	Ashburn	VA		05/14/2025				(37)			(37)		1,149	1,149			
3796630BV	Athens	GA		05/14/2025				(18)			(18)		446	446			
3796644BV	Santa Fe	NM		05/14/2025				(12)			(12)		806	806			
3796649BV	Chaska	MN		05/14/2025				(5)			(5)		545	545			
3796650BV	Brooklyn Park	MN		05/14/2025				7			7		759	759			
3796654BV	KATY	TX		05/14/2025				(18)			(18)		477	477			
3796659BV	Paterson	NJ		05/14/2025				(48)			(48)		1,588	1,588			
3796660BV	Cincinnati	OH		05/27/2025				(14)			(14)		670	670			
3796661BV	Staten Island	NY		05/14/2025				(68)			(68)		1,423	1,423			
3796662BV	Staten Island	NY		05/14/2025				(67)			(67)		1,386	1,386			
3805002BV	SAVANNAH	GA		05/15/2025				(5)			(5)		710	710			
3805006BV	Laurel	DE		05/15/2025				(3)			(3)		414	414			
3805011BV	San Antonio	TX		05/15/2025				(16)			(16)		550	550			
3805019BV	San Antonio	TX		05/15/2025				(25)			(25)		1,025	1,025			
3805023BV	Port Charlotte	FL		05/15/2025				(15)			(15)		467	467			
3805024BV	Greenwood	AR		05/15/2025				(38)			(38)		1,460	1,460			
3805028BV	Port Bolivar	TX		05/15/2025				(35)			(35)		1,032	1,032			
3805030BV	Baton Rouge	LA		05/15/2025				(24)			(24)		971	971			
3805037BV	Gulf Shores	AL		05/15/2025				(11)			(11)		510	510			
3805040BV	Danbury	WI		05/15/2025				(16)			(16)		691	691			
3805046BV	Nashua	NH		05/15/2025				(14)			(14)		535	535			
3805068BV	Columbia	SC		05/15/2025				(1)			(1)		323	323			
3805072BV	Staten Island	NY		05/15/2025				(67)			(67)		1,383	1,383			
3805080BV	Pilot Point	TX		05/15/2025				5			5		534	534			
3822143BV	Henderson	NV		05/16/2025				(942)			(942)		29,086	29,086			

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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					
3822144BV	Santa Rosa Beach	FL		05/16/2025				(31)			(31)		1,415	1,415			
3822146BV	Chula Vista	CA		05/16/2025				(26)			(26)		1,576	1,576			
3822159BV	Los Angeles	CA		05/16/2025				(51)			(51)		1,991	1,991			
3822161BV	Fairhope	AL		05/16/2025				(17)			(17)		599	599			
3822179BV	Chandler	AZ		05/16/2025				(6)			(6)		859	859			
3822184BV	Hickory	NC		05/16/2025				(13)			(13)		591	591			
3822186BV	Spokane	WA		05/16/2025				(18)			(18)		570	570			
3822193BV	Plainview	TX		05/16/2025				(84)			(84)		3,021	3,021			
3822199BV	Center Point	AL		05/16/2025				(8)			(8)		288	288			
3822201BV	Denton	TX		05/16/2025				(17)			(17)		692	692			
3822204BV	Boise	ID		05/16/2025				(18)			(18)		703	703			
3822206BV	Richfield	UT		05/16/2025				(32)			(32)		931	931			
3822207BV	Killingly	CT		05/16/2025				(23)			(23)		546	546			
3822211BV	Sevierville	TN		05/16/2025				(35)			(35)		1,097	1,097			
3823826BV	Stamford	CT		05/19/2025				(340)			(340)		18,855	18,855			
3823827BV	Fresno	CA		05/19/2025				(13)			(13)		973	973			
3823829BV	Hurricane	UT		05/19/2025				(8)			(8)		1,200	1,200			
3823831BV	Springtown	TX		05/19/2025				(11)			(11)		429	429			
3823835BV	McDonough	GA		05/19/2025				(6)			(6)		610	610			
3823837BV	Savannah	GA		05/19/2025				(31)			(31)		877	877			
3823838BV	Wasco	CA		05/19/2025				(9)			(9)		754	754			
3823843BV	Mountain View	HI		05/19/2025				(103)			(103)		3,004	3,004			
3823846BV	Rochester	MN		05/19/2025				(10)			(10)		430	430			
3823847BV	Blacklick	OH		05/19/2025				(7)			(7)		287	287			
3823848BV	North Little Rock	AR		05/19/2025				(1)			(1)		364	364			
3823852BV	Knoxville	TN		05/19/2025				(25)			(25)		648	648			
3823853BV	Myerstown	PA		05/19/2025				(17)			(17)		418	418			
3823858BV	Memphis	TN		05/19/2025				(12)			(12)		350	350			
3823859BV	Palestine	TX		05/19/2025				(12)			(12)		332	332			
3823860BV	Jacksonville	AR		05/19/2025				(14)			(14)		412	412			
3823861BV	Glen Burnie	MD		05/19/2025				(17)			(17)		578	578			
3823863BV	Fort Mohave	AZ		05/19/2025				10			10		995	995			
3823864BV	Altmar	NY		05/19/2025				(18)			(18)		524	524			
3823870BV	Rosharon	TX		05/19/2025				(18)			(18)		599	599			
3823875BV	Montello	WI		05/19/2025				(58)			(58)		1,775	1,775			
3823876BV	Austin	TX		05/19/2025				(181)			(181)		5,810	5,810			
3823879BV	Athens	PA		05/19/2025				(11)			(11)		389	389			
3823880BV	Flat Rock	IN		05/19/2025				(12)			(12)		276	276			
3823884BV	Houston	TX		05/19/2025				(59)			(59)		2,573	2,573			
3823885BV	Virginia Beach	VA		05/19/2025				(65)			(65)		3,438	3,438			
3823891BV	Ocean Twp	NJ		05/19/2025				(28)			(28)		1,500	1,500			
3823892BV	Philadelphia	PA		05/19/2025				(6)			(6)		403	403			
3835716BV	Windsor	CO		05/20/2025				92			92		1,601	1,601			
3835722BV	Crowley	TX		05/20/2025				(21)			(21)		879	879			
3835731BV	Sanford	NC		05/20/2025				(25)			(25)		1,610	1,610			
3835732BV	Valparaiso	IN		05/20/2025				(10)			(10)		383	383			
3835733BV	Las Vegas	NV		05/20/2025				(34)			(34)		1,050	1,050			
3835736BV	Lubbock	TX		05/20/2025				(14)			(14)		459	459			
3835741BV	Memphis	TN		05/20/2025				(30)			(30)		906	906			
3835751BV	Eau Claire	WI		05/20/2025				(13)			(13)		402	402			
3835753BV	Ellsworth	ME		05/20/2025				(12)			(12)		490	490			

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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					
3835755BV	Columbus	OH		05/20/2025				(48)			(48)		1,783	1,783			
3835769BV	Cartersville	GA		05/20/2025				(113)			(113)		3,344	3,344			
3835776BV	Gaithersburg	MD		05/20/2025				(4)			(4)		502	502			
3835782BV	Mesa	AZ		05/20/2025				(19)			(19)		611	611			
3835784BV	Palm Bay	FL		05/20/2025									727	727			
3836178BV	Cincinnati	OH		05/21/2025				(29)			(29)		627	627			
3836180BV	Cincinnati	OH		05/21/2025				(33)			(33)		703	703			
3836215BV	Tabernacle	NJ		05/21/2025				(7)			(7)		457	457			
3836218BV	Fairbanks	AK		05/21/2025				(16)			(16)		1,027	1,027			
3836219BV	Anchorage	AK		05/21/2025				(22)			(22)		779	779			
3836224BV	Irvington	NJ		05/21/2025				(28)			(28)		1,520	1,520			
3836233BV	Marietta	GA		05/21/2025				(18)			(18)		1,371	1,371			
3836241BV	Brooklyn	NY		05/21/2025				(54)			(54)		3,701	3,701			
3836248BV	Oak Park	IL		05/21/2025				(7)			(7)		282	282			
3836249BV	Tucson	AZ		05/21/2025				(14)			(14)		506	506			
3836266BV	Philadelphia	PA		05/21/2025				(8)			(8)		362	362			
3836268BV	Myrtle Beach	SC		05/21/2025				(15)			(15)		419	419			
3836270BV	Williams	AZ		05/21/2025				(14)			(14)		652	652			
3836274BV	Bell	CA		05/21/2025				(82)			(82)		2,035	2,035			
3836278BV	Torrington	CT		05/21/2025				(28)			(28)		805	805			
3836282BV	Sebring	FL		05/21/2025				(12)			(12)		797	797			
3836284BV	Tucson	AZ		05/21/2025				(17)			(17)		1,130	1,130			
3836285BV	Cleveland Heights	OH		05/21/2025				(10)			(10)		539	539			
3836287BV	Chicago	IL		05/21/2025				(20)			(20)		702	702			
3836288BV	Chicago	IL		05/21/2025				(19)			(19)		669	669			
3836291BV	BOZEMAN	MT		05/21/2025				(9)			(9)		567	567			
3836630BV	Lavallette	NJ		05/22/2025				(23)			(23)		848	848			
3836635BV	Bradenton	FL		05/22/2025				3			3		309	309			
3836638BV	Cliffside Park	NJ		05/22/2025				5			5		2,147	2,147			
3836641BV	Morehead City	NC		05/22/2025				(29)			(29)		783	783			
3836644BV	Mechanicsburg	PA		05/22/2025				(8)			(8)		503	503			
3836645BV	STILLWATER	OK		05/22/2025				(12)			(12)		446	446			
3836662BV	Tobyhanna	PA		05/22/2025				(10)			(10)		628	628			
3836669BV	Edinburg	TX		05/22/2025				(5)			(5)		615	615			
3836697BV	Wendell	NC		05/22/2025				(15)			(15)		684	684			
3837050BV	Iron River	MI		05/23/2025				(6)			(6)		309	309			
3837053BV	Duluth	GA		05/23/2025				(24)			(24)		646	646			
3837060BV	Brandon	FL		05/23/2025				(4)			(4)		809	809			
3837061BV	Pottstown	PA		05/23/2025				(1,104)			(1,104)		31,405	31,405			
3837063BV	Indio	CA		05/23/2025				(14)			(14)		403	403			
3837065BV	Chicago	IL		05/23/2025				(9)			(9)		406	406			
3837067BV	STILLWATER	OK		05/23/2025				(8)			(8)		302	302			
3837069BV	Columbus	OH		05/23/2025				(7)			(7)		305	305			
3837075BV	Florence	AZ		05/23/2025				(12)			(12)		381	381			
3837078BV	Minersville	UT		05/23/2025				(11)			(11)		386	386			
3837081BV	Saint Helena Island	SC		05/23/2025				(14)			(14)		401	401			
3837082BV	Goffstown	NH		05/23/2025				(11)			(11)		487	487			
3837083BV	Columbus	OH		05/23/2025				(17)			(17)		381	381			
3837087BV	Raleigh	NC		05/23/2025				(16)			(16)		628	628			
3837693BV	Jarrell	TX		05/27/2025				(13)			(13)		615	615			
3837695BV	Rock Hill	SC		05/27/2025				(10)			(10)		562	562			

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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					
3837696BV	Kingman	AZ		05/27/2025				(18)			(18)		614	614			
3837697BV	Kenosha	WI		05/27/2025				(12)			(12)		416	416			
3837699BV	Muncie	IN		05/27/2025				(10)			(10)		263	263			
3837702BV	Fresno	CA		05/27/2025				(11)			(11)		445	445			
3837711BV	Harrisburg	PA		05/27/2025				(7)			(7)		329	329			
3837716BV	Las Vegas	NV		05/27/2025				(10)			(10)		429	429			
3837718BV	Hillman	MN		05/27/2025				(16)			(16)		808	808			
3837721BV	San Antonio	TX		05/27/2025				(5)			(5)		548	548			
3837725BV	Lakeville	MN		05/27/2025				(50)			(50)		3,641	3,641			
3837729BV	Pickens	SC		05/27/2025				(18)			(18)		615	615			
3837733BV	Houston	TX		05/27/2025				(12)			(12)		425	425			
3843871BV	Las Vegas	NV		05/28/2025				(17)			(17)		687	687			
3843874BV	Alpine	AZ		05/28/2025				(15)			(15)		457	457			
3843877BV	Lake Havasu City	AZ		05/28/2025				25			25		1,122	1,122			
3843881BV	Modesto	CA		05/28/2025				(3)			(3)		618	618			
3843882BV	Kissimmee	FL		05/28/2025				(13)			(13)		382	382			
3843883BV	Davenport	FL		05/28/2025				(38)			(38)		1,400	1,400			
3843884BV	Charlotte	NC		05/28/2025				(24)			(24)		1,057	1,057			
3843885BV	Frisco	TX		05/28/2025				96			96		2,229	2,229			
3843886BV	Cicero	IN		05/28/2025				(11)			(11)		346	346			
3843893BV	Climax Springs	MO		05/28/2025				(16)			(16)		398	398			
3843897BV	Woodbridge	VA		05/28/2025				(4)			(4)		747	747			
3843899BV	Bridgeton	NJ		05/28/2025				(11)			(11)		455	455			
3844624BV	Mohave Valley	AZ		05/29/2025				(22)			(22)		644	644			
3844626BV	Las Vegas	NV		05/29/2025				(20)			(20)		798	798			
3844628BV	Pollock Pines	CA		05/29/2025				(14)			(14)		1,386	1,386			
3844629BV	Forney	TX		05/29/2025				(59)			(59)		2,746	2,746			
3844631BV	Houston	TX		05/29/2025				(18)			(18)		437	437			
3844632BV	North Providence	RI		05/29/2025				(11)			(11)		333	333			
3844636BV	Las Vegas	NV		05/29/2025				(2)			(2)		639	639			
3844638BV	Providence	RI		05/29/2025				(19)			(19)		700	700			
3844643BV	Renton	WA		05/29/2025				(37)			(37)		1,025	1,025			
3844648BV	Houston	TX		05/29/2025				(17)			(17)		718	718			
3844650BV	Toms River	NJ		05/29/2025				(11)			(11)		545	545			
3844657BV	Bridgeport	CT		05/29/2025				(1)			(1)		646	646			
3844659BV	Philadelphia	PA		05/29/2025				(21)			(21)		1,065	1,065			
3844662BV	Philadelphia	PA		05/29/2025				(27)			(27)		1,141	1,141			
3844665BV	Garfield	NJ		05/29/2025				2			2		1,632	1,632			
3844666BV	Jersey City	NJ		05/29/2025				(30)			(30)		1,037	1,037			
3844674BV	Venice	FL		05/29/2025				(26)			(26)		1,159	1,159			
3845025BV	Bryan	TX		05/30/2025				(67)			(67)		2,458	2,458			
3845027BV	Wilmington	DE		05/30/2025				(9)			(9)		296	296			
3845030BV	Lake Havasu City	AZ		05/30/2025				(23)			(23)		844	844			
3845031BV	Louisville	KY		05/30/2025				(8)			(8)		435	435			
3845034BV	Princeton	TX		05/30/2025				(16)			(16)		643	643			
3845036BV	Avondale	AZ		05/30/2025				(23)			(23)		772	772			
3845037BV	Saint Cloud	FL		05/30/2025				(11)			(11)		789	789			
3845038BV	Medina	TN		05/30/2025				(17)			(17)		525	525			
3845040BV	Palm Desert	CA		05/30/2025				(18)			(18)		844	844			
3845044BV	Wenona	MD		05/30/2025				(9)			(9)		297	297			
3845045BV	Inlet Beach	FL		05/30/2025				(22)			(22)		1,888	1,888			

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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					
3845053BV	Philadelphia	PA		05/30/2025				(11)			(11)		347	347			
3845055BV	Memphis	TN		05/30/2025				(12)			(12)		375	375			
3845057BV	Lubbock	TX		05/30/2025				(10)			(10)		439	439			
3845061BV	Austin	TX		05/30/2025				(21)			(21)		621	621			
3845064BV	Lake Havasu City	AZ		05/30/2025				(15)			(15)		736	736			
3845071BV	Katy	TX		05/30/2025				(16)			(16)		482	482			
3845492BV	Huntsville	AL		06/02/2025				(14)			(14)		427	427			
3845494BV	Louisville	KY		06/02/2025				(32)			(32)		972	972			
3845497BV	Taylors	SC		06/02/2025				(19)			(19)		642	642			
3845498BV	Jacksonville	FL		06/02/2025				(8)			(8)		345	345			
3845499BV	Pomona	CA		06/02/2025				(31)			(31)		1,831	1,831			
3845502BV	Bryan	TX		06/02/2025				(9)			(9)		528	528			
3845504BV	Tarpon Springs	FL		06/02/2025				(15)			(15)		866	866			
3845505BV	Gatlinburg	TN		06/02/2025				(57)			(57)		2,015	2,015			
3845509BV	Cascade	CO		06/02/2025				(26)			(26)		1,452	1,452			
3845510BV	Homestead	FL		06/02/2025				3			3		326	326			
3845511BV	Desoto	TX		06/02/2025				(9)			(9)		454	454			
3845512BV	Loris	SC		06/02/2025				(15)			(15)		693	693			
3845514BV	Middleburg	FL		06/02/2025				56			56		936	936			
3845521BV	Sun City West	AZ		06/02/2025				(26)			(26)		759	759			
3845529BV	College Station	TX		06/02/2025				(86)			(86)		3,416	3,416			
3845530BV	NORTH CHESTERFIELD	VA		06/02/2025				(10)			(10)		524	524			
3845531BV	Ave Maria	FL		06/02/2025				(25)			(25)		975	975			
3845534BV	Amarillo	TX		06/02/2025				(5)			(5)		270	270			
3845536BV	Las Vegas	NV		06/02/2025				(13)			(13)		412	412			
3845539BV	Shelby Township	MI		06/02/2025				(39)			(39)		1,202	1,202			
3845541BV	Orleans	MI		06/02/2025				(13)			(13)		753	753			
3846093BV	Riverdale	GA		06/03/2025				(12)			(12)		398	398			
3846094BV	Warrensville Heights	OH		06/03/2025				(12)			(12)		270	270			
3846095BV	Charlotte	NC		06/03/2025				(17)			(17)		507	507			
3846096BV	Tampa	FL		06/03/2025				(32)			(32)		1,343	1,343			
3846099BV	Schaumburg	IL		06/03/2025				(9)			(9)		471	471			
3846104BV	Waddell	AZ		06/03/2025				(21)			(21)		651	651			
3846105BV	Baytown	TX		06/03/2025				(9)			(9)		271	271			
3846106BV	Oklahoma City	OK		06/03/2025				(20)			(20)		774	774			
3846107BV	Defuniak Springs	FL		06/03/2025				(6)			(6)		238	238			
3846109BV	Land O' Lakes	FL		06/03/2025				58			58		908	908			
3846117BV	Wanchese	NC		06/03/2025				(25)			(25)		842	842			
3846119BV	Georgetown	GA		06/03/2025				(232)			(232)		7,104	7,104			
3846121BV	Essex	MD		06/03/2025				(10)			(10)		362	362			
3846134BV	Norton Shores	MI		06/03/2025				(9)			(9)		466	466			
3846136BV	Benton	AR		06/03/2025				(10)			(10)		344	344			
3846140BV	Liberty	TX		06/03/2025				(180)			(180)		5,072	5,072			
3846141BV	Fort Worth	TX		06/03/2025				(18)			(18)		430	430			
3846142BV	South Bend	IN		06/03/2025				(11)			(11)		338	338			
3846144BV	Harrisburg	PA		06/03/2025				(14)			(14)		329	329			
3846146BV	Sneads Ferry	NC		06/03/2025				(13)			(13)		630	630			
3846148BV	Denver	CO		06/03/2025				(16)			(16)		772	772			
3846150BV	Baton Rouge	LA		06/03/2025				(1,057)			(1,057)		33,098	33,098			
3846158BV	Carolina Beach	NC		06/03/2025				(14)			(14)		1,013	1,013			
3846621BV	Fayetteville	NC		06/04/2025				(11)			(11)		708	708			

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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			
3846628BV	Norwich	CT		06/04/2025				4			4		643	643			
3846679BV	Fort Worth	TX		06/04/2025				(7)			(7)		685	685			
3846680BV	Chattanooga	TN		06/04/2025				(13)			(13)		373	373			
3846681BV	Laconia	NH		06/04/2025				(78)			(78)		2,553	2,553			
3846682BV	Carson	CA		06/04/2025				(31)			(31)		961	961			
3846684BV	Baton Rouge	LA		06/04/2025				(15)			(15)		526	526			
3846686BV	Johns Island	SC		06/04/2025				(19)			(19)		655	655			
3846690BV	Farmington	NH		06/04/2025				(22)			(22)		705	705			
3846700BV	Parma	OH		06/04/2025				(4)			(4)		385	385			
3846703BV	Pittsburgh	PA		06/04/2025				(15)			(15)		957	957			
3846706BV	Belle Glade	FL		06/04/2025				(6)			(6)		1,037	1,037			
3846708BV	Sun City	AZ		06/04/2025				(11)			(11)		382	382			
3846710BV	Lafayette	LA		06/04/2025				(18)			(18)		702	702			
3846714BV	Winter Haven	FL		06/04/2025				1			1		673	673			
3846722BV	Venice	FL		06/04/2025				(14)			(14)		335	335			
3846727BV	Sarasota	FL		06/04/2025				(162)			(162)		3,721	3,721			
3846732BV	Hardeeville	SC		06/04/2025				62			62		1,212	1,212			
3846733BV	Inwood	WV		06/04/2025				(21)			(21)		487	487			
3846738BV	Ocean City	MD		06/04/2025				(32)			(32)		1,183	1,183			
3846740BV	Tucson	AZ		06/04/2025				(46)			(46)		1,223	1,223			
3846742BV	Fairbanks	AK		06/04/2025				(17)			(17)		502	502			
3846743BV	Houston	TX		06/04/2025				(15)			(15)		362	362			
3846744BV	Spring	TX		06/04/2025				(19)			(19)		453	453			
3846747BV	Glastonbury	CT		06/04/2025				(11)			(11)		370	370			
3846751BV	Richland	WA		06/04/2025				(131)			(131)		4,453	4,453			
3846756BV	Summerfield	FL		06/04/2025				(232)			(232)		6,242	6,242			
3847079BV	Ellington	CT		06/05/2025				(22)			(22)		874	874			
3847082BV	Titusville	FL		03/01/2026									(99)	(99)			
3847088BV	Northlake	TX		06/05/2025				(17)			(17)		760	760			
3847091BV	Temple	TX		06/05/2025				(12)			(12)		348	348			
3847096BV	Conyers	GA		06/05/2025				(16)			(16)		462	462			
3847105BV	Detroit	MI		06/05/2025				(15)			(15)		362	362			
3847106BV	Saint Charles	IL		06/05/2025				(12)			(12)		511	511			
3847109BV	Spokane Valley	WA		06/05/2025				9			9		941	941			
3847113BV	Montgomery	AL		06/05/2025				(7)			(7)		478	478			
3847119BV	Yardley	PA		06/05/2025				(118)			(118)		4,120	4,120			
3847120BV	Sarasota	FL		06/05/2025				(22)			(22)		815	815			
3847133BV	Birmingham	MI		06/05/2025				(9)			(9)		1,131	1,131			
3847135BV	Baltimore	MD		06/05/2025				(7)			(7)		390	390			
3847137BV	Westland	MI		06/05/2025				(4)			(4)		408	408			
3847138BV	Fort Wayne	IN		06/05/2025				(32)			(32)		1,070	1,070			
3847917BV	Hixson	TN		06/06/2025				(17)			(17)		579	579			
3847918BV	Miami	FL		06/06/2025				(47)			(47)		1,478	1,478			
3847919BV	Las Vegas	NV		06/06/2025				(17)			(17)		616	616			
3847924BV	Biola	CA		06/06/2025				(11)			(11)		563	563			
3847931BV	Hamburg	NJ		06/06/2025				(11)			(11)		255	255			
3847936BV	Arizona City	AZ		06/06/2025				(6)			(6)		469	469			
3847939BV	Pittsburgh	PA		06/06/2025				(22)			(22)		704	704			
3847941BV	Mauldin	SC		06/06/2025				(9)			(9)		529	529			
3847944BV	Saint Johns	FL		06/06/2025				(11)			(11)		518	518			
3847945BV	Hixson	TN		06/06/2025				(24)			(24)		734	734			

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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					
3847949BV	North Wales	PA		06/06/2025				(16)			(16)		500	500			
3847950BV	Augusta	GA		06/06/2025				(22)			(22)		570	570			
3847952BV	Athens	GA		06/06/2025				(18)			(18)		689	689			
3847953BV	Riverview	FL		06/06/2025				(46)			(46)		1,804	1,804			
3847955BV	Saint Augustine	FL		06/06/2025									1,178	1,178			
3848398BV	Falls Church	VA		06/09/2025				(7)			(7)		405	405			
3848399BV	Knightdale	NC		06/09/2025				54			54		963	963			
3848404BV	Island Lake	IL		06/09/2025				(11)			(11)		465	465			
3848405BV	Clarksburg	MA		06/09/2025				(17)			(17)		729	729			
3848410BV	Houston	TX		06/09/2025				(77)			(77)		3,900	3,900			
3848414BV	New Market	TN		06/09/2025				(21)			(21)		489	489			
3848421BV	North Charleston	SC		06/09/2025				(13)			(13)		741	741			
3848423BV	Tulsa	OK		06/09/2025				(10)			(10)		311	311			
3848427BV	Georgetown	TX		06/09/2025				(18)			(18)		683	683			
3848428BV	Oneida	TN		06/09/2025				(886)			(886)		21,882	21,882			
3848431BV	San Antonio	TX		06/09/2025				(14)			(14)		669	669			
3848432BV	Albrightsville	PA		06/09/2025				(9)			(9)		404	404			
3848434BV	LAS VEGAS	NV		06/09/2025				(516)			(516)		22,983	22,983			
3848439BV	Carlsbad	NM		06/09/2025				(23)			(23)		998	998			
3848441BV	North Charleston	SC		06/09/2025				(24)			(24)		623	623			
3848454BV	Hurricane	UT		06/09/2025				(15)			(15)		607	607			
3848455BV	Fort Worth	TX		06/09/2025				(22)			(22)		581	581			
3848457BV	West Haven	CT		06/09/2025				(38)			(38)		1,013	1,013			
3848458BV	Fort Worth	TX		06/09/2025				(18)			(18)		3,441	3,441			
3848459BV	Waynesville	NC		06/09/2025				(13)			(13)		778	778			
3849111BV	Henderson	NV		06/10/2025				(18)			(18)		467	467			
3849115BV	Tampa	FL		06/10/2025				(46)			(46)		1,215	1,215			
3849116BV	Lakewood	CO		06/10/2025				25			25		2,455	2,455			
3849117BV	Wagoner	OK		06/10/2025				(8)			(8)		484	484			
3849118BV	Manteca	CA		06/10/2025				(47)			(47)		1,883	1,883			
3849119BV	Fayetteville	NC		06/10/2025				(16)			(16)		593	593			
3849121BV	Red Rock	AZ		06/10/2025				72			72		761	761			
3849122BV	Peoria	AZ		06/10/2025				(3)			(3)		585	585			
3849126BV	Lanoka Harbor	NJ		06/10/2025				(37)			(37)		1,450	1,450			
3849128BV	Galloway	NJ		06/10/2025				(136)			(136)		4,227	4,227			
3849131BV	Cape Canaveral	FL		06/10/2025				(32)			(32)		742	742			
3849132BV	Cape Canaveral	FL		06/10/2025				(31)			(31)		710	710			
3849136BV	Cross Plains	TN		06/10/2025				7			7		1,000	1,000			
3849137BV	Lubbock	TX		06/10/2025				(13)			(13)		427	427			
3849141BV	Baltimore	MD		06/10/2025				(6)			(6)		338	338			
3849144BV	Philadelphia	PA		06/10/2025				(11)			(11)		271	271			
3849147BV	Humble	TX		06/10/2025				(12)			(12)		659	659			
3849678BV	Flagstaff	AZ		06/11/2025				(10)			(10)		1,051	1,051			
3849679BV	Tempe	AZ		06/11/2025				(17)			(17)		809	809			
3849683BV	Dundalk	MD		06/11/2025				(12)			(12)		467	467			
3849684BV	Las Vegas	NV		06/11/2025				(22)			(22)		736	736			
3849685BV	San Antonio	TX		06/11/2025				(2)			(2)		780	780			
3849687BV	Goodyear	AZ		06/11/2025				23			23		300	300			
3849689BV	Riverdale	GA		06/11/2025				(22)			(22)		502	502			
3849692BV	Omaha	NE		06/11/2025				(6)			(6)		302	302			
3849695BV	Mesa	AZ		06/11/2025				(2)			(2)		983	983			

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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					
3849699BV	McAlester	OK		06/11/2025				(11)			(11)		341	341			
3849706BV	Oklahoma City	OK		06/11/2025				(9)			(9)		424	424			
3849707BV	Littleton	NC		06/11/2025				(23)			(23)		2,172	2,172			
3849709BV	Warsaw	IN		06/11/2025				(13)			(13)		359	359			
3849710BV	McAllen	TX		06/11/2025				(15)			(15)		593	593			
3849712BV	FORT MYERS BEACH	FL		06/11/2025				(28)			(28)		706	706			
3849714BV	Canal Winchester	OH		06/11/2025				(12)			(12)		422	422			
3849715BV	Geneva	NY		06/11/2025				(78)			(78)		2,342	2,342			
3849716BV	Baton Rouge	LA		06/11/2025				(1)			(1)		339	339			
3849722BV	Baltimore	MD		06/11/2025				(5)			(5)		238	238			
3849724BV	Edgewater	FL		06/11/2025				(10)			(10)		505	505			
3849725BV	San Diego	CA		06/11/2025				(55)			(55)		2,365	2,365			
3849726BV	Cape Coral	FL		06/11/2025				(27)			(27)		629	629			
3849727BV	Morris Plains	NJ		06/11/2025				(20)			(20)		1,124	1,124			
3849732BV	Bridgeville	PA		06/11/2025				(19)			(19)		473	473			
3850146BV	Forney	TX		06/12/2025				(21)			(21)		695	695			
3850149BV	Scottsdale	AZ		06/12/2025				(43)			(43)		1,571	1,571			
3850151BV	Cape Coral	FL		06/12/2025				73			73		1,078	1,078			
3850152BV	Missouri City	TX		06/12/2025				(11)			(11)		411	411			
3850160BV	Hope Mills	NC		06/12/2025				(15)			(15)		376	376			
3850164BV	Morriston	FL		06/12/2025				(24)			(24)		692	692			
3850165BV	Stillwater	OK		06/12/2025				(14)			(14)		437	437			
3850166BV	Bryan	TX		06/12/2025				(18)			(18)		774	774			
3850175BV	Mesquite	NV		06/12/2025				(13)			(13)		558	558			
3850178BV	Cambridge	MD		06/12/2025				(12)			(12)		604	604			
3850179BV	Webster	NY		06/12/2025				(98)			(98)		2,341	2,341			
3850180BV	Greenville	NY		06/12/2025				(13)			(13)		387	387			
3850181BV	Ellensburg	WA		06/12/2025				(14)			(14)		1,001	1,001			
3850182BV	Cobbtown	GA		06/12/2025				(18)			(18)		424	424			
3850195BV	Stafford Springs	CT		06/12/2025				(16)			(16)		711	711			
3850199BV	Los Angeles	CA		06/12/2025				(55)			(55)		1,270	1,270			
3850538BV	Commerce	CA		06/13/2025				(54)			(54)		1,455	1,455			
3850539BV	Bridgeport	TX		06/13/2025				(2)			(2)		233	233			
3850540BV	Media	PA		06/13/2025				(5)			(5)		389	389			
3850542BV	Westwego	LA		06/13/2025				(1)			(1)		371	371			
3850545BV	Port Charlotte	FL		06/13/2025				(7)			(7)		635	635			
3850546BV	Wichita	KS		06/13/2025				(11)			(11)		338	338			
3850549BV	Waxahachie	TX		06/13/2025				(28)			(28)		889	889			
3850553BV	Alsip	IL		06/13/2025				(8)			(8)		294	294			
3850557BV	Rossville	GA		06/13/2025				(10)			(10)		436	436			
3850559BV	Queen Creek	AZ		06/13/2025				(13)			(13)		1,408	1,408			
3850566BV	Ovid	NY		06/13/2025				(13)			(13)		429	429			
3850573BV	Toms River	NJ		06/13/2025				(32)			(32)		926	926			
3850575BV	Galloway	NJ		06/13/2025				(33)			(33)		855	855			
3850576BV	Marble Falls	TX		06/13/2025				(3)			(3)		427	427			
3857118BV	Lake Ariel	PA		06/16/2025				(13)			(13)		388	388			
3857120BV	Long Beach	CA		06/16/2025				30			30		1,605	1,605			
3857125BV	Ellijay	GA		06/16/2025				(20)			(20)		630	630			
3857137BV	Clermont	FL		06/16/2025				203			203		3,260	3,260			
3857140BV	Tuscaloosa	AL		06/16/2025				(18)			(18)		422	422			
3857144BV	Jacksonville	FL		06/16/2025				(18)			(18)		549	549			

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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					
3857146BV	Lake Havasu City	AZ		06/16/2025				(21)			(21)		703	703			
3857148BV	Maryville	TN		06/16/2025				(34)			(34)		814	814			
3857152BV	Wichita Falls	TX		06/16/2025				(7)			(7)		338	338			
3857156BV	Mineola	TX		06/16/2025				(22)			(22)		501	501			
3857157BV	Forest City	NC		06/16/2025				(12)			(12)		312	312			
3857162BV	Manvel	TX		06/16/2025				(9)			(9)		338	338			
3857163BV	Baltimore	MD		06/16/2025				(8)			(8)		251	251			
3857165BV	CHATTANOOGA	TN		06/16/2025				(12)			(12)		556	556			
3857166BV	Pea Ridge	AR		06/16/2025				(18)			(18)		491	491			
3857169BV	Medina	OH		06/16/2025				(10)			(10)		409	409			
3857756BV	Layton	UT		06/17/2025				(16)			(16)		819	819			
3857758BV	Dayton	OH		06/17/2025				(22)			(22)		910	910			
3857765BV	Escondido	CA		06/17/2025				(22)			(22)		1,869	1,869			
3857767BV	Goodyear	AZ		06/17/2025				60			60		1,203	1,203			
3857768BV	Sunset Beach	NC		06/17/2025				(14)			(14)		484	484			
3857769BV	Surprise	AZ		06/17/2025				154			154		1,499	1,499			
3857770BV	Sunset Beach	NC		06/17/2025				(21)			(21)		556	556			
3857771BV	Kingsport	TN		06/17/2025				(5)			(5)		157	157			
3857778BV	Cleveland	TN		06/17/2025				(2)			(2)		135	135			
3857782BV	Phoenix	AZ		06/17/2025				8			8		614	614			
3857783BV	Fresno	CA		06/17/2025				(17)			(17)		709	709			
3857784BV	Wilkes Barre	PA		06/17/2025				(9)			(9)		396	396			
3857787BV	Brandon	FL		06/17/2025				(15)			(15)		405	405			
3857788BV	Houston	TX		06/17/2025				(31)			(31)		1,231	1,231			
3857803BV	Dekalb	IL		06/17/2025				(15)			(15)		424	424			
3857808BV	Smyrna	GA		06/17/2025				(13)			(13)		493	493			
3857815BV	Oil City	PA		06/17/2025				(11)			(11)		271	271			
3857816BV	Grovetown	GA		06/17/2025				(1)			(1)		332	332			
3857817BV	Woonsocket	RI		06/17/2025				(26)			(26)		1,086	1,086			
3858210BV	Falls of Rough	KY		06/18/2025				(12)			(12)		570	570			
3858213BV	Nashville	TN		06/18/2025				(19)			(19)		702	702			
3858214BV	Overgaard	AZ		06/18/2025				(38)			(38)		1,298	1,298			
3858219BV	Clearwater	FL		06/18/2025				(16)			(16)		469	469			
3858222BV	Kenosha	WI		06/18/2025				(284)			(284)		6,626	6,626			
3858224BV	Reidville	SC		06/18/2025				2			2		380	380			
3858242BV	Jensen Beach	FL		06/18/2025				5			5		806	806			
3858246BV	Eugene	OR		06/18/2025				(10)			(10)		602	602			
3858248BV	Maywood	IL		06/18/2025				(8)			(8)		371	371			
3858250BV	Tobyhanna	PA		06/18/2025				(15)			(15)		460	460			
3858252BV	Spokane Valley	WA		06/18/2025				1			1		892	892			
3858253BV	Merced	CA		06/18/2025				(3)			(3)		1,088	1,088			
3858258BV	Chaska	MN		06/18/2025				(6)			(6)		441	441			
3858259BV	Minneapolis	MN		06/18/2025				(29)			(29)		785	785			
3858266BV	Rancho Mirage	CA		06/18/2025				(6)			(6)		3,300	3,300			
3858267BV	Santa Fe	NM		06/18/2025				(1,953)			(1,953)		100,186	100,186			
3858268BV	Woodbury	MN		06/18/2025				(18)			(18)		704	704			
3858273BV	Lake Ariel	PA		06/18/2025				(11)			(11)		443	443			
3858289BV	Dayton	OH		06/18/2025				(4)			(4)		280	280			
3858296BV	Baltimore	MD		06/18/2025				(8)			(8)		739	739			
3858297BV	Allentown	PA		06/18/2025				(17)			(17)		565	565			
3858311BV	Baltimore	MD		06/18/2025				(8)			(8)		337	337			

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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					
3858315BV	South Bend	IN		06/18/2025				(10)			(10)		272	272			
3858316BV	Flower Mound	TX		06/18/2025				(25)			(25)		746	746			
3859193BV	Beaverton	OR		06/20/2025				(23)			(23)		1,182	1,182			
3859201BV	San Antonio	TX		06/20/2025				(6)			(6)		287	287			
3859206BV	Omaha	NE		06/20/2025				(12)			(12)		292	292			
3859229BV	Westminster	SC		06/20/2025				(12)			(12)		276	276			
3859233BV	Centreville	VA		06/20/2025				(19)			(19)		1,146	1,146			
3859240BV	McDonough	GA		06/20/2025				(27)			(27)		767	767			
3859241BV	Quakertown	PA		06/20/2025				(20)			(20)		458	458			
3859242BV	Factoryville	PA		06/20/2025				(24)			(24)		1,419	1,419			
3859245BV	Phoenix	AZ		06/20/2025				(6)			(6)		400	400			
3859248BV	Rogers	MN		06/20/2025				(17)			(17)		1,185	1,185			
3859249BV	Spring Hill	FL		06/20/2025				(7)			(7)		478	478			
3859253BV	Murrells Inlet	SC		06/20/2025				(855)			(855)		29,434	29,434			
3859257BV	Milwaukee	WI		06/20/2025				(7)			(7)		439	439			
3859258BV	Pensacola	FL		06/20/2025				(8)			(8)		406	406			
3859259BV	Burlington	NJ		06/20/2025				(16)			(16)		465	465			
3859260BV	Burlington	NJ		06/20/2025				(18)			(18)		589	589			
3860881BV	Show Low	AZ		06/23/2025				(273)			(273)		14,012	14,012			
3860882BV	New Castle	DE		06/23/2025				(9)			(9)		488	488			
3860883BV	Scranton	PA		06/23/2025				(13)			(13)		310	310			
3860886BV	Ranson	WV		06/23/2025				(27)			(27)		626	626			
3860889BV	Gunnison	CO		06/23/2025				(22)			(22)		1,482	1,482			
3860890BV	Athens	GA		06/23/2025				(15)			(15)		557	557			
3860894BV	Hixson	TN		06/23/2025				(8)			(8)		513	513			
3860895BV	Seeley Lake	MT		06/23/2025				(32)			(32)		1,037	1,037			
3860896BV	Tobyhanna	PA		06/23/2025				(8)			(8)		333	333			
3860903BV	Albuquerque	NM		06/23/2025				(17)			(17)		816	816			
3860911BV	Palm Coast	FL		06/23/2025				(20)			(20)		1,030	1,030			
3860912BV	Athens	AL		06/23/2025				(14)			(14)		426	426			
3860917BV	Virginia Beach	VA		06/23/2025				(15)			(15)		460	460			
3860918BV	Front Royal	VA		06/23/2025				(25)			(25)		1,182	1,182			
3860919BV	Minneapolis	MN		06/23/2025				(14)			(14)		931	931			
3860921BV	Kissimmee	FL		06/23/2025				(230)			(230)		5,423	5,423			
3860924BV	Myrtle Creek	OR		06/23/2025				(20)			(20)		474	474			
3860927BV	McGaheysville	VA		06/23/2025				(38)			(38)		971	971			
3860931BV	Uncasville	CT		06/23/2025				(31)			(31)		937	937			
3860932BV	Bargersville	IN		06/23/2025				(14)			(14)		954	954			
3860935BV	Middletown	NY		06/23/2025				(15)			(15)		566	566			
3860938BV	Little Rock	AR		06/23/2025				(8)			(8)		351	351			
3860939BV	Little Egg Harbor Twp	NJ		06/23/2025				(19)			(19)		527	527			
3861378BV	Hartwell	GA		06/24/2025				(30)			(30)		1,223	1,223			
3861379BV	San Tan Valley	AZ		06/24/2025				54			54		967	967			
3861380BV	Omaha	NE		06/24/2025				(7)			(7)		355	355			
3861381BV	Wilmington	DE		06/24/2025				(15)			(15)		460	460			
3861384BV	Columbus	GA		06/24/2025				(9)			(9)		281	281			
3861386BV	Oroville	WA		06/24/2025				(20)			(20)		737	737			
3861393BV	Hixson	TN		06/24/2025				(8)			(8)		513	513			
3861400BV	Tucson	AZ		06/24/2025				(15)			(15)		627	627			
3861403BV	Winter Springs	FL		06/24/2025				(20)			(20)		938	938			
3861404BV	Rochester	MN		06/24/2025				(8)			(8)		466	466			

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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					
3861406BV	Oregon	WI		06/24/2025				(9)			(9)		501	501			
3861408BV	Emerald Isle	NC		06/24/2025				(12)			(12)		688	688			
3861414BV	Little Rock	AR		06/24/2025				(12)			(12)		319	319			
3861418BV	Ocean City	MD		06/24/2025				(25)			(25)		1,338	1,338			
3861423BV	Baltimore	MD		06/24/2025				(9)			(9)		217	217			
3861424BV	OCEAN CITY	MD		06/24/2025				(17)			(17)		765	765			
3861425BV	Baltimore	MD		06/24/2025				(9)			(9)		450	450			
3861430BV	Richmondville	NY		06/24/2025				(10)			(10)		480	480			
3861435BV	Medford	NJ		06/24/2025				(9)			(9)		881	881			
3861437BV	Salem	OH		06/24/2025				(14)			(14)		410	410			
3861439BV	Boise	ID		06/24/2025				(20)			(20)		703	703			
3872241BV	Tavares	FL		06/25/2025				(9)			(9)		485	485			
3872244BV	Columbus	GA		06/25/2025				(69)			(69)		1,953	1,953			
3872245BV	Bradenton	FL		06/25/2025				(26)			(26)		791	791			
3872247BV	Fredericksburg	TX		06/25/2025				32			32		1,290	1,290			
3872249BV	Anna	TX		06/25/2025				(20)			(20)		770	770			
3872251BV	Fort Worth	TX		06/25/2025				(128)			(128)		10,495	10,495			
3872252BV	Phoenix	AZ		06/25/2025				(11)			(11)		395	395			
3872253BV	Daphne	AL		06/25/2025				(60)			(60)		1,736	1,736			
3872254BV	Magna	UT		06/25/2025				(29)			(29)		1,107	1,107			
3872255BV	South Berwick	ME		06/25/2025				(41)			(41)		1,313	1,313			
3872258BV	Spring	TX		06/25/2025				(12)			(12)		558	558			
3872259BV	Hope Mills	NC		06/25/2025				(13)			(13)		405	405			
3872260BV	Aztec	NM		06/25/2025				(27)			(27)		628	628			
3872268BV	Smith River	CA		06/25/2025				(19)			(19)		1,183	1,183			
3872274BV	Saint Paul	MN		06/25/2025				(17)			(17)		474	474			
3872275BV	Detroit Lakes	MN		06/25/2025				(29)			(29)		2,112	2,112			
3872276BV	Duluth	MN		06/25/2025				(18)			(18)		863	863			
3872278BV	Corrales	NM		06/25/2025				(28)			(28)		942	942			
3872279BV	Mound	MN		06/25/2025				(16)			(16)		556	556			
3872281BV	Tampa	FL		06/25/2025				(22)			(22)		759	759			
3872282BV	Myrtle Beach	SC		06/25/2025				(5)			(5)		368	368			
3872283BV	Los Angeles	CA		06/25/2025				(135)			(135)		3,373	3,373			
3872290BV	Joliet	IL		06/25/2025				(4)			(4)		277	277			
3872291BV	Sarasota	FL		06/25/2025				(14)			(14)		392	392			
3872769BV	Modesto	CA		06/26/2025				(18)			(18)		752	752			
3872770BV	Faber	VA		06/26/2025				(23)			(23)		1,557	1,557			
3872771BV	Charlotte	NC		06/26/2025				(13)			(13)		452	452			
3872773BV	Lawton	OK		06/26/2025				(10)			(10)		619	619			
3872774BV	Hanoverton	OH		06/26/2025				(9)			(9)		317	317			
3872776BV	Gurley	AL		06/26/2025				(15)			(15)		463	463			
3872777BV	Pocono Lake	PA		06/26/2025				(8)			(8)		487	487			
3872778BV	Houston	TX		06/26/2025				(10)			(10)		303	303			
3872779BV	Port Saint Lucie	FL		06/26/2025				(30)			(30)		957	957			
3872780BV	Eastpointe	MI		06/26/2025				(8)			(8)		275	275			
3872781BV	Ocala	FL		06/26/2025				(3)			(3)		600	600			
3872785BV	Pharr	TX		06/26/2025				(10)			(10)		304	304			
3872787BV	The Colony	TX		06/26/2025				(19)			(19)		805	805			
3872788BV	Kodak	TN		06/26/2025				(219)			(219)		15,763	15,763			
3872789BV	Wesley Chapel	FL		06/26/2025				(2)			(2)		543	543			
3872790BV	Westminster	SC		06/26/2025				(12)			(12)		276	276			

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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					
3872791BV	Orange Beach	AL		06/26/2025				(16)			(16)		987	987			
3872792BV	Maple Valley	WA		06/26/2025				(30)			(30)		1,362	1,362			
3872793BV	Dallas	TX		06/26/2025				(9)			(9)		387	387			
3872797BV	Romulus	MI		06/26/2025				(8)			(8)		364	364			
3872802BV	Wood River	IL		06/26/2025				(4)			(4)		227	227			
3872804BV	Godfrey	IL		06/26/2025				(12)			(12)		358	358			
3872806BV	Chicago	IL		06/26/2025				(74)			(74)		3,142	3,142			
3872807BV	Jamaica	NY		06/26/2025				(56)			(56)		1,279	1,279			
3872810BV	Chicago	IL		06/26/2025				(64)			(64)		1,927	1,927			
3872811BV	Miami	FL		06/26/2025				(14)			(14)		460	460			
3872814BV	Westhampton Beach	NY		06/26/2025				(53)			(53)		2,802	2,802			
3872817BV	Baltimore	MD		06/26/2025				(21)			(21)		935	935			
3872820BV	Cincinnati	OH		06/26/2025				(9)			(9)		457	457			
3872821BV	Baltimore	MD		06/26/2025				(7)			(7)		300	300			
3872827BV	Kansas City	KS		06/26/2025				(65)			(65)		1,496	1,496			
3872830BV	Voorhees	NJ		06/26/2025				(13)			(13)		460	460			
3872831BV	Edgewood	MD		06/26/2025				(8)			(8)		622	622			
3872832BV	Trufant	MI		06/26/2025				(7)			(7)		639	639			
3873147BV	Brainerd	MN		06/27/2025				(10)			(10)		550	550			
3873149BV	Las Vegas	NV		06/27/2025				(75)			(75)		2,191	2,191			
3873151BV	Graford	TX		06/27/2025				(20)			(20)		1,558	1,558			
3873152BV	Clarkesville	GA		06/27/2025				(15)			(15)		1,278	1,278			
3873153BV	Wilmington	NC		06/27/2025				(11)			(11)		542	542			
3873154BV	Reno	NV		06/27/2025				(21)			(21)		1,167	1,167			
3873155BV	Stone Mountain	GA		06/27/2025				(12)			(12)		364	364			
3873156BV	Kissimmee	FL		06/27/2025				(13)			(13)		403	403			
3873157BV	Big Bear City	CA		06/27/2025				(15)			(15)		880	880			
3873158BV	Lancaster	PA		06/27/2025				(10)			(10)		295	295			
3873160BV	Tucson	AZ		06/27/2025				(81)			(81)		2,351	2,351			
3873162BV	Solon Springs	WI		06/27/2025				(18)			(18)		1,032	1,032			
3873163BV	San Antonio	TX		06/27/2025				(10)			(10)		507	507			
3873164BV	Trenton	MO		06/27/2025				(12)			(12)		273	273			
3873165BV	Mansfield	TX		06/27/2025				(21)			(21)		690	690			
3873167BV	Atlanta	GA		06/27/2025				(44)			(44)		1,026	1,026			
3873174BV	Tallahassee	FL		06/27/2025				(39)			(39)		1,196	1,196			
3873180BV	Gatlinburg	TN		06/27/2025				(15)			(15)		891	891			
3873182BV	Council Bluffs	IA		06/27/2025				(12)			(12)		455	455			
3873183BV	Houston	TX		06/27/2025				(16)			(16)		491	491			
3873184BV	Baltimore	MD		06/27/2025				(12)			(12)		377	377			
3873185BV	College Station	TX		06/27/2025				(4)			(4)		497	497			
3873193BV	Sevierville	TN		06/27/2025				(13)			(13)		648	648			
3873194BV	Whitwell	TN		06/27/2025				(5)			(5)		277	277			
3873200BV	Golden	CO		06/27/2025				1			1		1,230	1,230			
3873201BV	North Adams	MA		06/27/2025				(16)			(16)		606	606			
3873202BV	Nashville	TN		06/27/2025				(19)			(19)		601	601			
3873209BV	Elizabeth	NJ		06/27/2025				(69)			(69)		1,922	1,922			
3873561BV	Milwaukee	WI		06/30/2025				(15)			(15)		410	410			
3873571BV	Cedar City	UT		06/30/2025				(24)			(24)		1,453	1,453			
3873572BV	North Bergen	NJ		06/30/2025				(44)			(44)		1,381	1,381			
3873574BV	Simpsonville	SC		06/30/2025				(11)			(11)		543	543			
3873576BV	Meeker	OK		06/30/2025				(21)			(21)		878	878			

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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			
3873579BV	New Orleans	LA		06/30/2025				(13)			(13)		320	320			
3873583BV	Crowley	TX		06/30/2025				(127)			(127)		5,173	5,173			
3873585BV	Philadelphia	PA		06/30/2025				(14)			(14)		662	662			
3873586BV	Philadelphia	PA		06/30/2025				(6)			(6)		397	397			
3874057BV	Kansas City	MO		07/01/2025				(11)			(11)		265	265			
3874060BV	Miami	FL		07/01/2025				(14)			(14)		986	986			
3874063BV	College Station	TX		07/01/2025				(21)			(21)		642	642			
3874064BV	Casa Grande	AZ		07/01/2025				(20)			(20)		543	543			
3874065BV	Daytona Beach	FL		07/01/2025				(39)			(39)		1,199	1,199			
3874066BV	Dorrington	CA		07/01/2025				(24)			(24)		749	749			
3874067BV	Norfolk	VA		07/01/2025				(22)			(22)		717	717			
3874068BV	Englewood	FL		07/01/2025				(17)			(17)		503	503			
3874069BV	Dalworthington Gardens	TX		07/01/2025				(16)			(16)		468	468			
3874071BV	Pocono Lake	PA		07/01/2025				(15)			(15)		507	507			
3874072BV	Unpqua	OR		07/01/2025				(57)			(57)		2,010	2,010			
3874074BV	Highland Heights	KY		07/01/2025				(10)			(10)		535	535			
3874076BV	Blue Ridge	GA		07/01/2025				(24)			(24)		1,051	1,051			
3874077BV	Modesto	CA		07/01/2025				(33)			(33)		856	856			
3874078BV	Pecos	TX		07/01/2025				(297)			(297)		7,876	7,876			
3874080BV	Van Alstyne	TX		07/01/2025				(31)			(31)		702	702			
3874090BV	Purcell	OK		07/01/2025				(13)			(13)		387	387			
3874091BV	Onaha	NE		07/01/2025				(7)			(7)		318	318			
3874095BV	Houston	TX		07/01/2025				(24)			(24)		703	703			
3874098BV	Augusta	GA		07/01/2025				(22)			(22)		1,142	1,142			
3874102BV	Bridgeport	CT		07/01/2025				(22)			(22)		982	982			
3874106BV	Crown Point	IN		07/01/2025				(14)			(14)		341	341			
3874112BV	Austin	TX		07/01/2025				(26)			(26)		1,105	1,105			
3874113BV	East Elmhurst	NY		07/01/2025				(80)			(80)		1,879	1,879			
3874116BV	Bayonne	NJ		07/01/2025				(92)			(92)		2,032	2,032			
3874118BV	Shalimar	FL		07/01/2025				(8)			(8)		487	487			
3874121BV	Delran	NJ		07/01/2025				(11)			(11)		673	673			
3874122BV	Trenton	NJ		07/01/2025				(13)			(13)		387	387			
3874380BV	Marietta	GA		07/02/2025				(25)			(25)		772	772			
3874381BV	Lincoln	CA		07/02/2025				(317)			(317)		8,167	8,167			
3874382BV	Sacramento	CA		07/02/2025				(64)			(64)		5,942	5,942			
3874385BV	Sugar Valley	GA		07/02/2025				(35)			(35)		798	798			
3874387BV	Pottstown	PA		07/02/2025				(11)			(11)		273	273			
3874388BV	Crossville	TN		07/02/2025				(13)			(13)		664	664			
3874391BV	Las Vegas	NV		07/02/2025				(27)			(27)		749	749			
3874392BV	Los Angeles	CA		07/02/2025				(36)			(36)		1,499	1,499			
3874394BV	Lincoln City	OR		07/02/2025				(73)			(73)		1,892	1,892			
3874396BV	Penrose	CO		07/02/2025				(14)			(14)		347	347			
3874400BV	Orlando	FL		07/02/2025				(7)			(7)		616	616			
3874404BV	Show Low	AZ		07/02/2025				(20)			(20)		494	494			
3874410BV	Lansdowne	PA		07/02/2025				(4)			(4)		245	245			
3874411BV	Springfield	MA		07/02/2025				(20)			(20)		635	635			
3874414BV	Arizona City	AZ		07/02/2025				(16)			(16)		367	367			
3874423BV	Boiling Springs	SC		07/02/2025				(17)			(17)		541	541			
3874424BV	Deer Park	TX		07/02/2025				(13)			(13)		403	403			
3874427BV	Salt Lake City	UT		07/02/2025				(65)			(65)		2,662	2,662			
3874428BV	Acton	ME		07/02/2025				(38)			(38)		1,631	1,631			

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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			
3874431BV	Rhinelander	WI		07/02/2025				(21)			(21)		651	651			
3874432BV	Fairburn	GA		07/02/2025				(15)			(15)		360	360			
3874433BV	Pendleton	SC		07/02/2025				(21)			(21)		508	508			
3874435BV	West Pittston	PA		07/02/2025				(404)			(404)		15,287	15,287			
3874436BV	Richmond	VA		07/02/2025				(9)			(9)		264	264			
3874437BV	Philadelphia	PA		07/02/2025				(27)			(27)		1,105	1,105			
3874442BV	Keswick	VA		07/02/2025				(13)			(13)		3,012	3,012			
3874778BV	Beverly	MA		07/03/2025				(10)			(10)		597	597			
3874783BV	Satellite Beach	FL		07/03/2025				(44)			(44)		2,786	2,786			
3874791BV	Bradenton	FL		07/03/2025				(5)			(5)		359	359			
3874794BV	Avenal	CA		07/03/2025				(26)			(26)		911	911			
3874795BV	Portland	OR		07/03/2025				(13)			(13)		1,022	1,022			
3874804BV	North Attleboro	MA		07/03/2025				(7)			(7)		723	723			
3874805BV	Bonita Springs	FL		07/03/2025				(6)			(6)		463	463			
3874809BV	Gainesville	FL		07/03/2025				(3)			(3)		721	721			
3874814BV	Sebastian	FL		07/03/2025				(26)			(26)		635	635			
3874818BV	Ferriday	LA		07/03/2025				(15)			(15)		460	460			
3874820BV	McGregor	MN		07/03/2025				(100)			(100)		4,136	4,136			
3874823BV	Branson West	MO		07/03/2025				(10)			(10)		253	253			
3874826BV	Bradenton	FL		07/03/2025				(18)			(18)		1,103	1,103			
3874847BV	Geneva	OH		07/03/2025				(7)			(7)		420	420			
3874848BV	Galloway	NJ		07/03/2025				(173)			(173)		7,114	7,114			
3875128BV	Boca Raton	FL		07/07/2025				(1)			(1)		547	547			
3875129BV	Springfield	IL		07/07/2025				(12)			(12)		472	472			
3875133BV	Oroville	CA		07/07/2025				(23)			(23)		645	645			
3875134BV	Birmingham	AL		07/07/2025				(40)			(40)		1,223	1,223			
3875135BV	Morrisville	PA		07/07/2025				(79)			(79)		2,744	2,744			
3875136BV	Las Vegas	NV		07/07/2025				(27)			(27)		696	696			
3875138BV	Fort Worth	TX		07/07/2025				(167)			(167)		10,495	10,495			
3875140BV	Naples	FL		07/07/2025				(15)			(15)		1,897	1,897			
3875141BV	Kansas City	MO		07/07/2025				(10)			(10)		264	264			
3875143BV	Huntsville	AL		07/07/2025				(14)			(14)		431	431			
3875144BV	Round Rock	TX		07/07/2025				(41)			(41)		1,533	1,533			
3875146BV	Raleigh	NC		07/07/2025				(45)			(45)		4,075	4,075			
3875147BV	Liberty Hill	TX		07/07/2025				(5)			(5)		379	379			
3875149BV	Warsaw	MO		07/07/2025				(4)			(4)		245	245			
3875153BV	Katy	TX		07/07/2025				(17)			(17)		586	586			
3875154BV	High Springs	FL		07/07/2025				(44)			(44)		1,298	1,298			
3875155BV	Effingham	IL		07/07/2025				(14)			(14)		437	437			
3875156BV	Radford	VA		07/07/2025				(11)			(11)		1,084	1,084			
3875159BV	Comstock	WI		07/07/2025				(15)			(15)		833	833			
3875160BV	Brownwood	TX		07/07/2025				(70)			(70)		2,098	2,098			
3875162BV	Aurora	CO		07/07/2025				(24)			(24)		701	701			
3875163BV	Crown Point	IN		07/07/2025				(16)			(16)		468	468			
3875165BV	Miami	FL		07/07/2025				(73)			(73)		1,945	1,945			
3875168BV	Easton	MD		07/07/2025				(41)			(41)		1,249	1,249			
3875700BV	Cypress	TX		07/08/2025				(40)			(40)		1,724	1,724			
3875701BV	Sapulpa	OK		07/08/2025				(10)			(10)		298	298			
3875705BV	Houston	TX		07/08/2025				(5)			(5)		260	260			
3875706BV	AUSTIN	TX		07/23/2025				(20)			(20)		526	526			
3875707BV	Las Vegas	NV		07/08/2025				(7)			(7)		482	482			

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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					
3875708BV	Inverness	FL		07/08/2025				(17)			(17)		393	393			
3875711BV	Siloam Springs	AR		07/08/2025				10			10		943	943			
3875716BV	Chicago	IL		07/08/2025				(22)			(22)		984	984			
3875719BV	Seattle	WA		07/08/2025				(30)			(30)		1,386	1,386			
3875720BV	Whitehall	OH		07/08/2025				(9)			(9)		400	400			
3875725BV	Laurel	MD		07/08/2025				(16)			(16)		499	499			
3875726BV	Round Rock	TX		08/01/2025				(15)			(15)		589	589			
3875729BV	Surfside Beach	SC		07/08/2025				(7)			(7)		364	364			
3875732BV	Hixson	TN		07/08/2025				11			11		527	527			
3875740BV	Springfield	MO		07/08/2025				(7)			(7)		358	358			
3876175BV	Oshkosh	WI		07/09/2025				(19)			(19)		736	736			
3876177BV	Sewell	NJ		07/09/2025				(21)			(21)		889	889			
3876178BV	Tucson	AZ		07/09/2025				(17)			(17)		415	415			
3876179BV	Plainwell	MI		07/09/2025				(19)			(19)		440	440			
3876181BV	Plano	TX		07/09/2025				(24)			(24)		649	649			
3876182BV	Idaho Falls	ID		07/09/2025				(23)			(23)		749	749			
3876186BV	Vernon	AZ		07/09/2025				(21)			(21)		653	653			
3876187BV	Knoxville	TN		07/09/2025				(25)			(25)		829	829			
3876190BV	Ben Wheeler	TX		07/09/2025				(7)			(7)		684	684			
3876193BV	Harrisburg	PA		07/09/2025				(10)			(10)		347	347			
3876198BV	Indianapolis	IN		07/09/2025				(9)			(9)		279	279			
3876200BV	Pearland	TX		07/09/2025				(23)			(23)		677	677			
3876204BV	Pagosa Springs	CO		07/09/2025				27			27		1,489	1,489			
3876205BV	Lakewood	OH		07/09/2025				(8)			(8)		600	600			
3876208BV	Rockport	TX		07/09/2025				(14)			(14)		452	452			
3876212BV	Bella Vista	AR		07/09/2025				(32)			(32)		1,355	1,355			
3876214BV	Clinton	CT		07/09/2025				(19)			(19)		869	869			
3876215BV	Chattanooga	TN		07/09/2025				(5)			(5)		299	299			
3876217BV	Kansas City	MO		07/09/2025				(10)			(10)		437	437			
3876220BV	Memphis	TN		07/09/2025				(23)			(23)		547	547			
3876226BV	Baltimore	MD		07/09/2025				(11)			(11)		480	480			
3876232BV	Saint Petersburg	FL		07/09/2025				(10)			(10)		726	726			
3876236BV	Richmond	VA		07/09/2025				1			1		870	870			
3876240BV	Richmond	VA		07/09/2025				(8)			(8)		421	421			
3876247BV	Ocean Pines	MD		07/09/2025				(30)			(30)		901	901			
3882234BV	Trevor	WI		07/10/2025				(8)			(8)		363	363			
3882236BV	Ocean City	MD		07/10/2025				(19)			(19)		451	451			
3882237BV	Lavon	TX		07/10/2025				(23)			(23)		845	845			
3882238BV	Miami	FL		07/10/2025				(37)			(37)		1,096	1,096			
3882239BV	Crowley	TX		07/10/2025				(20)			(20)		518	518			
3882240BV	Fort Lauderdale	FL		07/10/2025				(29)			(29)		854	854			
3882241BV	Lords Valley	PA		07/10/2025				(13)			(13)		704	704			
3882252BV	Ann Arbor	MI		07/10/2025				(6)			(6)		297	297			
3882254BV	Broomfield	CO		07/10/2025				31			31		1,355	1,355			
3882255BV	Passaic	NJ		07/10/2025				(71)			(71)		1,780	1,780			
3882262BV	Cunningham	TN		07/10/2025				(20)			(20)		654	654			
3882263BV	Louisville	KY		07/10/2025				(7)			(7)		323	323			
3882267BV	Pensacola	FL		07/10/2025				(14)			(14)		421	421			
3882268BV	Fort Worth	TX		07/10/2025				(137)			(137)		4,113	4,113			
3882269BV	Martinsburg	WV		07/10/2025				(18)			(18)		880	880			
3882271BV	Farmington	UT		07/10/2025				(23)			(23)		737	737			

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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					
3882281BV	Baltimore	MD		07/10/2025				(7)			(7)		363	363			
3882288BV	Birmingham	AL		07/10/2025				(10)			(10)		374	374			
3882292BV	Sugar Mountain	NC		07/10/2025				(58)			(58)		1,167	1,167			
3882297BV	Prospect Heights	IL		07/10/2025				(13)			(13)		376	376			
3882318BV	Mount Holly	NJ		07/10/2025				(11)			(11)		767	767			
3882321BV	Shillington	PA		07/10/2025				(42)			(42)		862	862			
3882324BV	Atlanta	GA		07/10/2025				(19)			(19)		712	712			
3882327BV	Amherst	OH		07/10/2025				(6)			(6)		633	633			
3882607BV	Lawrence	KS		07/11/2025				(29)			(29)		1,431	1,431			
3882608BV	Salt Lake City	UT		07/11/2025				(5)			(5)		624	624			
3882609BV	Bradenton	FL		07/11/2025				(26)			(26)		600	600			
3882614BV	Machesney Park	IL		07/11/2025				(11)			(11)		441	441			
3882620BV	Red Oak	IA		07/11/2025				(11)			(11)		464	464			
3882623BV	Weatherford	TX		07/11/2025				(41)			(41)		1,007	1,007			
3882624BV	East Wenatchee	WA		07/11/2025				(44)			(44)		1,649	1,649			
3882636BV	Pocono Lake	PA		07/11/2025				(21)			(21)		494	494			
3882646BV	Keller	TX		07/11/2025				(26)			(26)		1,115	1,115			
3882647BV	Abilene	TX		07/11/2025				(10)			(10)		439	439			
3882648BV	LA FAYETTE	GA		07/11/2025				(7)			(7)		433	433			
3882649BV	Nunnelly	TN		07/11/2025				(3)			(3)		218	218			
3882650BV	Hampton	GA		07/11/2025				(9)			(9)		203	203			
3882652BV	Ivins	UT		07/11/2025				(14)			(14)		767	767			
3882653BV	Colonial Beach	VA		07/11/2025				(25)			(25)		826	826			
3882658BV	Voorhees	NJ		07/11/2025				(10)			(10)		333	333			
3883382BV	Bridgeport	CT		07/14/2025				(24)			(24)		963	963			
3883383BV	Vernon	TX		07/14/2025				(13)			(13)		384	384			
3883388BV	Daphne	AL		07/14/2025				(7)			(7)		776	776			
3883389BV	Katy	TX		07/14/2025				(16)			(16)		517	517			
3883390BV	Pinetop	AZ		07/14/2025				(30)			(30)		892	892			
3883392BV	West Palm Beach	FL		07/14/2025				(32)			(32)		962	962			
3883394BV	Billings	MT		07/14/2025				(25)			(25)		731	731			
3883401BV	Park Ridge	IL		07/14/2025				(8)			(8)		446	446			
3883402BV	Cameron	TX		07/14/2025				(8)			(8)		411	411			
3883404BV	Philadelphia	PA		07/14/2025				(19)			(19)		663	663			
3883405BV	Hawley	PA		07/14/2025				(11)			(11)		529	529			
3883408BV	Burlison	TN		07/14/2025				(54)			(54)		2,439	2,439			
3883412BV	Jacksonville	NC		07/14/2025				(14)			(14)		484	484			
3883413BV	Neptune	NJ		07/14/2025				(14)			(14)		1,114	1,114			
3883891BV	Scottsdale	AZ		07/15/2025				(6)			(6)		696	696			
3883893BV	Brownville	ME		07/15/2025				(18)			(18)		542	542			
3883896BV	Broken Bow	OK		07/15/2025				(14)			(14)		607	607			
3883897BV	Elsmere	KY		07/15/2025				(14)			(14)		431	431			
3883899BV	Anaheim	CA		07/15/2025				(43)			(43)		1,478	1,478			
3883900BV	Scranton	PA		07/15/2025				(35)			(35)		1,095	1,095			
3883901BV	Durham	NC		07/15/2025				(25)			(25)		1,162	1,162			
3883903BV	Huffman	TX		07/15/2025				(24)			(24)		565	565			
3883909BV	Jackson	NJ		07/15/2025				(5)			(5)		376	376			
3883910BV	Sherwood	AR		07/15/2025				(7)			(7)		307	307			
3883911BV	Wrightwood	CA		07/15/2025				(20)			(20)		766	766			
3883912BV	Willis	TX		07/15/2025				(23)			(23)		536	536			
3883915BV	Newark	NJ		07/15/2025				(41)			(41)		1,587	1,587			

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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					
3883917BV	Glassboro	NJ		07/15/2025				(29)			(29)		912	912			
3883918BV	Fort Lauderdale	FL		07/15/2025				(26)			(26)		1,084	1,084			
3883919BV	Monroe	LA		07/15/2025				(17)			(17)		509	509			
3884303BV	Prescott	AZ		07/16/2025				(17)			(17)		510	510			
3884304BV	Davenport	FL		07/16/2025				(27)			(27)		849	849			
3884308BV	Seagoville	TX		07/16/2025				(39)			(39)		1,566	1,566			
3884316BV	Grantsville	UT		07/16/2025				(32)			(32)		1,099	1,099			
3884317BV	Booneville	MS		07/16/2025				(45)			(45)		1,050	1,050			
3884318BV	Fate	TX		07/16/2025				(20)			(20)		567	567			
3884320BV	St George	UT		07/16/2025				(16)			(16)		474	474			
3884321BV	Lubbock	TX		07/16/2025				(7)			(7)		453	453			
3884324BV	Pea Ridge	AR		07/16/2025				(18)			(18)		504	504			
3884325BV	Nashville	TN		07/16/2025				(31)			(31)		2,478	2,478			
3884326BV	Durham	NC		07/16/2025				(18)			(18)		552	552			
3884333BV	Fort Myers	FL		07/16/2025				(17)			(17)		518	518			
3884335BV	Hays	KS		07/16/2025				(6)			(6)		282	282			
3884694BV	Columbus	IN		07/17/2025				(10)			(10)		314	314			
3884695BV	Lexington	KY		07/17/2025				(12)			(12)		756	756			
3884697BV	Providence Village	TX		07/17/2025				(8)			(8)		467	467			
3884698BV	Jefferson	CO		07/17/2025				(123)			(123)		3,896	3,896			
3884699BV	Los Angeles	CA		07/17/2025				(53)			(53)		2,272	2,272			
3884701BV	Reno	NV		07/17/2025				(31)			(31)		1,013	1,013			
3884702BV	Portland	OR		07/17/2025				(41)			(41)		1,227	1,227			
3884703BV	Seadrift	TX		07/17/2025				(16)			(16)		722	722			
3884704BV	Union City	GA		07/17/2025				(616)			(616)		30,215	30,215			
3884705BV	Brownstown Twp	MI		07/17/2025				(11)			(11)		468	468			
3884708BV	Frisco	TX		07/17/2025				(24)			(24)		3,244	3,244			
3884712BV	Forney	TX		07/17/2025				(11)			(11)		484	484			
3884713BV	Sunrise Beach	MO		07/17/2025				(22)			(22)		819	819			
3884714BV	Cheyenne	WY		07/17/2025				(79)			(79)		2,647	2,647			
3884716BV	Tilghman	MD		07/17/2025				10			10		1,933	1,933			
3884719BV	Bentonville	AR		07/17/2025				(9)			(9)		533	533			
3884721BV	Punta Gorda	FL		07/17/2025				(34)			(34)		1,151	1,151			
3884725BV	Northfield	MN		07/17/2025				(6)			(6)		559	559			
3884727BV	Luck	WI		07/17/2025				(20)			(20)		796	796			
3884728BV	Dent	MN		07/17/2025				(519)			(519)		32,362	32,362			
3884729BV	Sun City	AZ		07/17/2025				(20)			(20)		747	747			
3884730BV	Minneapolis	MN		07/17/2025				(10)			(10)		845	845			
3884731BV	Ponsford	MN		07/17/2025				(19)			(19)		1,219	1,219			
3884732BV	Reno	NV		07/17/2025				(25)			(25)		886	886			
3884734BV	Oklahoma City	OK		07/17/2025				(14)			(14)		326	326			
3884739BV	Lancaster	TN		07/17/2025				(29)			(29)		915	915			
3884748BV	Fort Wayne	IN		07/17/2025				(26)			(26)		624	624			
3884749BV	Chesterfield	VA		07/17/2025				(13)			(13)		471	471			
3884754BV	Hersey	MI		07/17/2025				(14)			(14)		432	432			
3885043BV	Decatur	GA		07/18/2025				(8)			(8)		574	574			
3885052BV	Atlantic City	NJ		07/18/2025				(14)			(14)		422	422			
3885054BV	Chicago	IL		07/18/2025				(8)			(8)		379	379			
3885055BV	Charlotte	NC		07/18/2025				(11)			(11)		520	520			
3885056BV	Buckeye	AZ		07/18/2025				(14)			(14)		1,107	1,107			
3885057BV	Hometown	IL		07/18/2025				(817)			(817)		19,338	19,338			

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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			
3885058BV	Atoka	OK		07/18/2025				(23)			(23)		586	586			
3885061BV	Mora	MN		07/18/2025				(21)			(21)		979	979			
3885066BV	Saint George	UT		07/18/2025				(67)			(67)		1,972	1,972			
3885417BV	Goodyear	AZ		07/21/2025				(25)			(25)		1,073	1,073			
3885425BV	Melbourne	FL		07/21/2025				(15)			(15)		454	454			
3885429BV	Stockton	CA		07/21/2025				(12)			(12)		796	796			
3885431BV	Crescent City	CA		07/21/2025				(16)			(16)		467	467			
3885435BV	Columbus	OH		07/21/2025				(3)			(3)		123	123			
3885436BV	South Lake Tahoe	CA		07/21/2025				(27)			(27)		789	789			
3885437BV	Houston	TX		07/21/2025				(14)			(14)		488	488			
3885439BV	Hialeah	FL		07/21/2025				(40)			(40)		1,191	1,191			
3885440BV	Portsmouth	VA		07/21/2025				(77)			(77)		2,310	2,310			
3885445BV	Bakersfield	CA		07/21/2025				(13)			(13)		310	310			
3885447BV	Cincinnati	OH		07/21/2025				(12)			(12)		488	488			
3885448BV	Lehighton	PA		07/21/2025				(16)			(16)		575	575			
3885451BV	Trinity Center	CA		07/21/2025				(44)			(44)		2,606	2,606			
3885454BV	Cape Coral	FL		07/21/2025				(14)			(14)		713	713			
3885455BV	San Antonio	TX		07/21/2025				(13)			(13)		689	689			
3885457BV	Bentonville	AR		07/21/2025				(12)			(12)		516	516			
3885460BV	Corolla	NC		07/21/2025				(43)			(43)		1,663	1,663			
3885462BV	Sarasota	FL		07/21/2025				(2)			(2)		1,000	1,000			
3885466BV	Affton	MO		07/21/2025				(66)			(66)		1,998	1,998			
3885467BV	Posey	CA		07/21/2025				(18)			(18)		448	448			
3885468BV	Charlotte	NC		07/21/2025				(26)			(26)		804	804			
3885469BV	Houston	TX		07/21/2025				(24)			(24)		1,007	1,007			
3885471BV	East Liberty	PA		07/21/2025				(14)			(14)		775	775			
3885474BV	Lakewood	NJ		07/21/2025				(56)			(56)		2,123	2,123			
3885478BV	Davenport	FL		07/21/2025				(28)			(28)		834	834			
3885479BV	McCook	NE		07/21/2025				(24)			(24)		1,060	1,060			
3885983BV	El Paso	TX		07/22/2025				(15)			(15)		364	364			
3885986BV	Fort Myers	FL		07/22/2025				(15)			(15)		349	349			
3885987BV	Stanfield	NC		07/22/2025				(14)			(14)		338	338			
3885988BV	McDonough	GA		07/22/2025				(12)			(12)		744	744			
3885990BV	Dade City	FL		07/22/2025				(34)			(34)		1,034	1,034			
3885992BV	Baton Rouge	LA		07/22/2025				(13)			(13)		453	453			
3885994BV	San Antonio	TX		07/22/2025				(15)			(15)		991	991			
3885995BV	Smithfield	NC		07/22/2025				4			4		569	569			
3885996BV	Tampa	FL		07/22/2025				(11)			(11)		341	341			
3886000BV	Northlake	TX		07/22/2025				(25)			(25)		746	746			
3886002BV	Alpine	AZ		07/22/2025				(23)			(23)		1,064	1,064			
3886004BV	Jacksonville	FL		07/22/2025				(11)			(11)		348	348			
3886009BV	Las Vegas	NV		07/22/2025				(5)			(5)		558	558			
3886011BV	BRYAN	TX		07/22/2025				(9)			(9)		332	332			
3886013BV	New Orleans	LA		07/22/2025				(15)			(15)		399	399			
3886014BV	Griffin	GA		07/22/2025				(8)			(8)		377	377			
3886015BV	Bryson City	NC		07/22/2025				(44)			(44)		1,304	1,304			
3886019BV	Brook Park	MN		07/22/2025				(27)			(27)		850	850			
3886020BV	El Paso	TX		07/22/2025				(19)			(19)		445	445			
3886022BV	Milton	DE		07/22/2025				(11)			(11)		637	637			
3886023BV	Huntsville	AL		07/22/2025				(12)			(12)		534	534			
3886025BV	WINCHESTER	VA		07/22/2025				(10)			(10)		441	441			

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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					
3886027BV	Minneapolis	MN		07/22/2025				(18)			(18)		518	518			
3886028BV	Glassboro	NJ		07/22/2025				(21)			(21)		783	783			
3886029BV	Mantua Township	NJ		07/22/2025				(20)			(20)		734	734			
3886031BV	Arvada	CO		07/22/2025				(15)			(15)		453	453			
3886032BV	Bowie	MD		07/22/2025				(12)			(12)		878	878			
3886453BV	Wylie	TX		07/23/2025				(77)			(77)		2,483	2,483			
3886457BV	Porterville	CA		07/23/2025				(9)			(9)		485	485			
3886458BV	Edgewood	KY		07/23/2025				(14)			(14)		613	613			
3886459BV	Katy	TX		07/23/2025				(358)			(358)		11,000	11,000			
3886462BV	Fort Worth	TX		07/23/2025				(20)			(20)		526	526			
3886476BV	Bayou Vista	TX		07/23/2025				(26)			(26)		980	980			
3886477BV	Breezy Point	MN		07/23/2025				(91)			(91)		4,316	4,316			
3886478BV	New Port Richey	FL		07/23/2025				(20)			(20)		454	454			
3886483BV	Atlanta	GA		07/23/2025				(12)			(12)		584	584			
3886488BV	Greenwood	IN		07/23/2025				(14)			(14)		492	492			
3887598BV	Punta Gorda	FL		07/24/2025				(43)			(43)		1,084	1,084			
3887599BV	Kenai	AK		07/24/2025				(17)			(17)		542	542			
3887601BV	Port Angeles	WA		07/24/2025				(14)			(14)		598	598			
3887605BV	Oviedo	FL		07/24/2025				(17)			(17)		523	523			
3887608BV	Wilmington	DE		07/24/2025				(12)			(12)		386	386			
3887610BV	Scottsdale	AZ		07/24/2025				(13)			(13)		2,163	2,163			
3887611BV	Las Vegas	NV		07/24/2025				(4)			(4)		510	510			
3887614BV	Chalmette	LA		07/24/2025				(14)			(14)		446	446			
3887617BV	Kansas City	MO		07/24/2025				(12)			(12)		368	368			
3887618BV	Stone Mountain	GA		07/24/2025				(14)			(14)		447	447			
3887619BV	The Villages	FL		07/24/2025				(21)			(21)		521	521			
3887621BV	Louisville	KY		07/24/2025				(14)			(14)		518	518			
3887622BV	Louisville	KY		07/24/2025				(27)			(27)		644	644			
3887626BV	Columbia	SC		07/24/2025				(16)			(16)		563	563			
3888090BV	Palm Bay	FL		07/25/2025				(10)			(10)		365	365			
3888091BV	Cumming	GA		07/25/2025				(20)			(20)		751	751			
3888092BV	Cumming	GA		07/25/2025				(20)			(20)		751	751			
3888093BV	Cumming	GA		07/25/2025				(20)			(20)		733	733			
3888094BV	Cumming	GA		07/25/2025				(20)			(20)		733	733			
3888098BV	Edina	MN		07/25/2025				68			68		3,980	3,980			
3888100BV	Cayce	SC		07/25/2025				(18)			(18)		493	493			
3888101BV	Estancia	NM		07/25/2025				(19)			(19)		564	564			
3888106BV	Aurora	IL		07/25/2025				(2)			(2)		524	524			
3888107BV	Suffolk	VA		07/25/2025				(12)			(12)		380	380			
3888108BV	Meridian	ID		07/25/2025				(16)			(16)		696	696			
3888112BV	Holiday	FL		07/25/2025				(6)			(6)		544	544			
3888113BV	Ocean City	MD		07/25/2025				(4)			(4)		540	540			
3888115BV	Fairhope	AL		07/25/2025				(16)			(16)		468	468			
3888117BV	Nacogdoches	TX		07/25/2025				(9)			(9)		531	531			
3888118BV	Davenport	FL		07/25/2025				(29)			(29)		1,027	1,027			
3888133BV	Baltimore	MD		07/25/2025				(14)			(14)		326	326			
3888134BV	Montgomery	TX		07/25/2025				(24)			(24)		841	841			
3888135BV	Felton	DE		07/25/2025				(6)			(6)		482	482			
3888464BV	Saint Charles	MO		07/28/2025				(36)			(36)		1,369	1,369			
3888468BV	Las Cruces	NM		07/28/2025				(13)			(13)		531	531			
3888471BV	Corpus Christi	TX		07/28/2025				(6)			(6)		656	656			

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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					
3888473BV	Escondido	CA		07/28/2025				(31)			(31)		1,462	1,462			
3888474BV	Fresno	CA		07/28/2025				(18)			(18)		552	552			
3888475BV	Anderson Island	WA		07/28/2025				(29)			(29)		869	869			
3888477BV	Mayer	AZ		07/28/2025				(35)			(35)		1,023	1,023			
3888478BV	Mayfield Heights	OH		07/28/2025				(9)			(9)		367	367			
3888479BV	Lavon	TX		07/28/2025				(51)			(51)		1,532	1,532			
3888480BV	Newport News	VA		07/28/2025				(4)			(4)		270	270			
3888482BV	Lucas	TX		07/28/2025				(5)			(5)		889	889			
3888486BV	Incline Village	NV		07/28/2025				(19)			(19)		1,370	1,370			
3888490BV	Montgomery	TX		07/28/2025									235	235			
3888495BV	Henrietta	NY		07/28/2025				(25)			(25)		747	747			
3888496BV	Mount Ida	AR		07/28/2025				(4)			(4)		554	554			
3888497BV	El Paso	TX		07/28/2025				(8)			(8)		394	394			
3888504BV	LOUISVILLE	KY		07/28/2025				(29)			(29)		695	695			
3888507BV	Addison	IL		07/28/2025				(13)			(13)		322	322			
3888508BV	Harmonton	NJ		07/28/2025				(12)			(12)		676	676			
3891729BV	Stockton	CA		07/29/2025				(212)			(212)		6,258	6,258			
3891730BV	Burney	CA		07/29/2025				(15)			(15)		355	355			
3891732BV	Sahuarita	AZ		07/29/2025				(16)			(16)		487	487			
3891735BV	Richmond	VA		07/29/2025				(15)			(15)		533	533			
3891736BV	Hitchcock	TX		07/29/2025				(57)			(57)		1,702	1,702			
3891737BV	Waukesha	WI		07/29/2025				(28)			(28)		934	934			
3891738BV	Medford	OR		07/29/2025				(25)			(25)		801	801			
3891739BV	Running Springs	CA		07/29/2025				(20)			(20)		634	634			
3891740BV	Jacksonville	FL		07/29/2025				(60)			(60)		1,988	1,988			
3891741BV	Marana	AZ		07/29/2025				(15)			(15)		467	467			
3891743BV	Humble	TX		07/29/2025				(17)			(17)		557	557			
3891744BV	Richmond	TX		07/29/2025				(12)			(12)		524	524			
3891745BV	Punta Gorda	FL		07/29/2025				(25)			(25)		586	586			
3891747BV	Houston	TX		07/29/2025				(14)			(14)		334	334			
3891749BV	Turlock	CA		07/29/2025				(7)			(7)		287	287			
3891750BV	Sevierville	TN		07/29/2025				(22)			(22)		594	594			
3891752BV	Luck	WI		07/29/2025				(7)			(7)		334	334			
3891758BV	Joliet	IL		07/29/2025				(122)			(122)		5,897	5,897			
3891762BV	Odenton	MD		07/29/2025				(16)			(16)		666	666			
3891765BV	Minotola	NJ		07/29/2025				(29)			(29)		867	867			
3891767BV	Abilene	TX		07/29/2025				(14)			(14)		421	421			
3891768BV	Fate	TX		07/29/2025				(13)			(13)		439	439			
3891769BV	Dahlonega	GA		07/29/2025				(6)			(6)		599	599			
3891770BV	Houston	TX		07/29/2025				(19)			(19)		810	810			
3891771BV	Cheektowaga	NY		07/29/2025				(7)			(7)		355	355			
3892424BV	Peoria	AZ		07/30/2025				(36)			(36)		1,129	1,129			
3892427BV	Silver Spring	MD		07/30/2025				(13)			(13)		682	682			
3892429BV	Palm Coast	FL		07/30/2025				(22)			(22)		648	648			
3892433BV	Violet	LA		07/30/2025				(12)			(12)		282	282			
3892434BV	Arlington	TX		07/30/2025				(15)			(15)		550	550			
3892437BV	Tempe	AZ		07/30/2025				(148)			(148)		3,419	3,419			
3892440BV	Dixon	MO		07/30/2025				(6)			(6)		441	441			
3892441BV	Cross Fork	PA		07/30/2025				(26)			(26)		1,641	1,641			
3892444BV	Julian	CA		07/30/2025				(8)			(8)		982	982			
3892446BV	Charlotte	NC		07/30/2025				4			4		711	711			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
3892447BV	Samoa	CA		07/30/2025				(14)			(14)		1,144	1,144			
3892450BV	Norfolk	VA		07/30/2025				(10)			(10)		606	606			
3892452BV	Canutillo	TX		07/30/2025				(15)			(15)		503	503			
3892453BV	Cincinnati	OH		07/30/2025				(17)			(17)		581	581			
3892454BV	Kansas City	MO		07/30/2025				(5)			(5)		299	299			
3892456BV	Santa Rosa Beach	FL		07/30/2025				(35)			(35)		1,019	1,019			
3892458BV	Colorado Springs	CO		07/30/2025				(13)			(13)		429	429			
3892459BV	Baltimore	MD		07/30/2025				9			9		460	460			
3892465BV	Staten Island	NY		07/30/2025				(55)			(55)		1,114	1,114			
3892469BV	Hickory	NC		07/30/2025				(7)			(7)		907	907			
3892794BV	Middleburg	FL		07/31/2025				(19)			(19)		584	584			
3892796BV	Frankfort	KY		07/31/2025				(13)			(13)		688	688			
3892797BV	Frankfort	KY		07/31/2025				(9)			(9)		431	431			
3892803BV	San Antonio	TX		07/31/2025				(12)			(12)		641	641			
3892805BV	Riverview	FL		07/31/2025				(28)			(28)		815	815			
3892806BV	Katy	TX		07/31/2025				(18)			(18)		485	485			
3892807BV	San Marcos	TX		07/31/2025				17			17		1,866	1,866			
3892809BV	Bentonville	AR		07/31/2025				(16)			(16)		2,896	2,896			
3892814BV	Hagerstown	MD		07/31/2025				(7)			(7)		431	431			
3892818BV	Aberdeen	MD		07/31/2025				(11)			(11)		341	341			
3892819BV	Easton	MD		07/31/2025				(15)			(15)		654	654			
3892823BV	Titusville	FL		07/31/2025				(6)			(6)		509	509			
3892825BV	Beaufort	SC		07/31/2025				(14)			(14)		421	421			
3892826BV	Euclid	OH		07/31/2025				(9)			(9)		374	374			
3892834BV	Baltimore	MD		07/31/2025				(1)			(1)		645	645			
3892836BV	Garfield	OH		07/31/2025				11			11		214	214			
3893132BV	Frankfort	KY		08/01/2025				(14)			(14)		818	818			
3893135BV	Baltimore	MD		08/01/2025				(14)			(14)		422	422			
3893144BV	Okanogan	WA		08/01/2025				(21)			(21)		554	554			
3893151BV	Billings	MT		08/01/2025				(9)			(9)		624	624			
3893152BV	Henderson	NV		08/01/2025				(38)			(38)		2,298	2,298			
3893154BV	Haltom City	TX		08/01/2025				(10)			(10)		810	810			
3893157BV	Abilene	TX		08/01/2025				(14)			(14)		421	421			
3893159BV	Cleveland	OH		08/01/2025				(8)			(8)		271	271			
3893162BV	Virginia Beach	VA		08/01/2025				(14)			(14)		410	410			
3893163BV	Phoenix	AZ		08/01/2025				(31)			(31)		923	923			
3893167BV	Addison	IL		08/01/2025				(7)			(7)		157	157			
3893170BV	Cave Spring	GA		08/01/2025				(8)			(8)		295	295			
3893553BV	San Antonio	TX		08/04/2025				(12)			(12)		526	526			
3893554BV	Fruita	CO		08/04/2025				(11)			(11)		583	583			
3893562BV	Kerrville	TX		08/04/2025				(16)			(16)		800	800			
3893563BV	Charlotte	NC		08/04/2025				(12)			(12)		559	559			
3893564BV	Overland Park	KS		08/04/2025				(9)			(9)		393	393			
3893567BV	Yuma	AZ		08/04/2025				(13)			(13)		591	591			
3893571BV	Lindenwold	NJ		08/04/2025				(9)			(9)		400	400			
3893572BV	Lake Alfred	FL		08/04/2025				(33)			(33)		1,159	1,159			
3907809BV	La Cygne	KS		08/05/2025				(30)			(30)		1,276	1,276			
3907811BV	Houston	TX		08/05/2025				(15)			(15)		1,000	1,000			
3907826BV	Saint Paul	MN		08/05/2025				(6)			(6)		282	282			
3907827BV	West Chester	PA		08/05/2025				(32)			(32)		1,897	1,897			
3907831BV	Houston	TX		08/05/2025				(9)			(9)		443	443			

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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					
3907832BV	Hayward	CA		08/05/2025				(64)			(64)		1,626	1,626			
3907833BV	The Villages	FL		08/05/2025				(7)			(7)		707	707			
3907835BV	Menomonie	WI		08/05/2025				(31)			(31)		765	765			
3907836BV	Middleton	ID		08/05/2025				(8)			(8)		915	915			
3907838BV	Castle Rock	CO		08/05/2025				(27)			(27)		2,971	2,971			
3908254BV	Pine Mountain	GA		08/06/2025				(16)			(16)		362	362			
3908260BV	Riverside	CA		08/06/2025				(16)			(16)		475	475			
3908261BV	Midway	UT		08/06/2025				(25)			(25)		1,364	1,364			
3908263BV	Dallas	TX		08/06/2025				(29)			(29)		658	658			
3908270BV	Albrightsville	PA		08/06/2025				(21)			(21)		623	623			
3908277BV	Kissimmee	FL		08/06/2025				(10)			(10)		529	529			
3908278BV	Dallas	TX		08/06/2025				(16)			(16)		372	372			
3908279BV	Galloway	NJ		08/06/2025				(11)			(11)		451	451			
3908280BV	Santa Rosa Beach	FL		08/06/2025				(18)			(18)		987	987			
3908284BV	Greece	NY		08/06/2025				(10)			(10)		319	319			
3908286BV	Willits	CA		08/06/2025				(31)			(31)		718	718			
3908287BV	Bentonville	AR		08/06/2025				(6)			(6)		533	533			
3908288BV	PALM COAST	FL		08/06/2025				(16)			(16)		493	493			
3908290BV	Saint Louis	MO		08/06/2025				(10)			(10)		420	420			
3908291BV	Walker	LA		08/06/2025				(11)			(11)		337	337			
3908298BV	Brooklyn	NY		08/06/2025				(76)			(76)		3,686	3,686			
3908303BV	University Heights	OH		08/26/2025				(10)			(10)		375	375			
3908666BV	Malden	MA		08/07/2025				(12)			(12)		734	734			
3908667BV	Dallas	GA		08/07/2025				(19)			(19)		694	694			
3908673BV	Cartersville	GA		08/07/2025				(7)			(7)		552	552			
3908684BV	Flowery Branch	GA		08/07/2025				(24)			(24)		888	888			
3908685BV	Clayton	NC		08/07/2025				(13)			(13)		638	638			
3908688BV	Stratford	CT		08/07/2025				(1)			(1)		432	432			
3908701BV	Fairdale	KY		08/07/2025				(155)			(155)		5,995	5,995			
3908702BV	Lehigh Acres	FL		08/07/2025				(17)			(17)		823	823			
3908994BV	Savannah	GA		08/08/2025				(16)			(16)		684	684			
3909000BV	Bryan	TX		08/08/2025				(19)			(19)		501	501			
3909004BV	Baltimore	MD		08/08/2025				(17)			(17)		513	513			
3909008BV	Zephyrhills	FL		08/08/2025				(8)			(8)		409	409			
3909010BV	Rome City	IN		08/08/2025				(68)			(68)		2,936	2,936			
3909011BV	Friendship	WI		08/08/2025				(12)			(12)		575	575			
3909012BV	Galveston	TX		08/08/2025				(14)			(14)		596	596			
3909013BV	Anna	TX		08/08/2025				22			22		3,490	3,490			
3909017BV	Northport	MI		08/08/2025				(138)			(138)		3,698	3,698			
3909019BV	Gaithersburg	MD		08/08/2025				(15)			(15)		689	689			
3909025BV	Brick	NJ		08/08/2025				(16)			(16)		708	708			
3909027BV	Winona Lake	IN		08/08/2025				(8)			(8)		457	457			
3909028BV	Lillington	NC		08/08/2025				(13)			(13)		364	364			
3909439BV	Las Vegas	NV		08/11/2025				(127)			(127)		5,416	5,416			
3909445BV	Myrtle Beach	SC		08/11/2025				(9)			(9)		648	648			
3909455BV	Charlotte	NC		08/11/2025				(19)			(19)		644	644			
3909465BV	San Antonio	TX		08/11/2025				(14)			(14)		421	421			
3909476BV	Austin	TX		08/11/2025				(34)			(34)		2,002	2,002			
3909480BV	Lutsen	MN		08/11/2025				(19)			(19)		1,333	1,333			
3909481BV	Audubon	MN		08/11/2025				(13)			(13)		1,166	1,166			
3909483BV	Bradenton	FL		08/11/2025				(12)			(12)		502	502			

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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					
3909484BV	Weatherford	TX		08/11/2025				(20)			(20)		835	835			
3909487BV	Clarksville	TN		08/11/2025				(9)			(9)		434	434			
3909490BV	Bargersville	IN		08/11/2025				(15)			(15)		837	837			
3909491BV	Avon	OH		08/11/2025				(11)			(11)		590	590			
3909496BV	Philadelphia	PA		08/11/2025				(31)			(31)		799	799			
3909498BV	Cookson	OK		08/11/2025				(14)			(14)		853	853			
3915609BV	Owens Cross Roads	AL		08/12/2025				(11)			(11)		640	640			
3915612BV	Pleasantville	NJ		08/12/2025				(18)			(18)		417	417			
3915613BV	Bulverde	TX		08/12/2025				(22)			(22)		2,203	2,203			
3915616BV	Bentonville	AR		08/12/2025				(9)			(9)		491	491			
3915618BV	Spring Grove	IL		08/12/2025				(12)			(12)		364	364			
3915620BV	St. Petersburg	FL		08/12/2025				(14)			(14)		675	675			
3915621BV	Louisville	KY		08/12/2025				(26)			(26)		665	665			
3915630BV	LYNCHBURG	VA		08/12/2025				(4)			(4)		346	346			
3915631BV	Waynesville	NC		08/12/2025				(24)			(24)		703	703			
3915637BV	Grapevine	TX		08/12/2025				(26)			(26)		591	591			
3915639BV	Baltimore	MD		08/12/2025				(2)			(2)		491	491			
3915648BV	Lafayette	LA		08/12/2025				(12)			(12)		674	674			
3915655BV	Nevada City	CA		08/12/2025				(17)			(17)		1,480	1,480			
3918737BV	Bloomington	IL		08/13/2025				(8)			(8)		405	405			
3918741BV	Ocala	FL		08/13/2025				9			9		586	586			
3918751BV	Cartersville	GA		08/13/2025				(12)			(12)		494	494			
3918756BV	Westampton	NJ		08/13/2025				(8)			(8)		667	667			
3918764BV	Joshua Tree	CA		08/13/2025				(38)			(38)		1,702	1,702			
3918766BV	Pensacola Bch	FL		08/13/2025				(29)			(29)		1,783	1,783			
3918768BV	Fremont	CA		08/13/2025				(16)			(16)		800	800			
3918770BV	Eagle	ID		08/13/2025				(4)			(4)		726	726			
3918771BV	Corpus Christi	TX		08/13/2025				(9)			(9)		488	488			
3918772BV	CENTERVILLE	OH		08/13/2025				(15)			(15)		547	547			
3918773BV	Saluda	VA		08/13/2025				(42)			(42)		3,259	3,259			
3918779BV	Mishawaka	IN		08/13/2025				(6)			(6)		317	317			
3918781BV	Lindale	TX		08/13/2025				(14)			(14)		415	415			
3919136BV	Baltimore	MD		08/14/2025				(11)			(11)		478	478			
3919138BV	Hot Springs National Park	AR		08/14/2025				(12)			(12)		375	375			
3919142BV	Littlerock	CA		08/14/2025				(5)			(5)		162	162			
3919144BV	Effort	PA		08/14/2025				(9)			(9)		272	272			
3919146BV	Gaylord	MI		08/14/2025				(1)			(1)		277	277			
3919147BV	Ann Arbor	MI		08/14/2025				(23)			(23)		1,294	1,294			
3919156BV	Colmesneil	TX		08/14/2025				(27)			(27)		948	948			
3919157BV	ENGLEWOOD	CO		08/14/2025				(35)			(35)		1,633	1,633			
3919419BV	Tucson	AZ		08/15/2025				(10)			(10)		477	477			
3919421BV	Henrico	VA		08/15/2025				(16)			(16)		558	558			
3919430BV	Santa Rosa Beach	FL		08/15/2025				(4)			(4)		463	463			
3919435BV	Lumberton	TX		08/15/2025				(12)			(12)		372	372			
3919438BV	Throop	PA		08/15/2025				(22)			(22)		567	567			
3919451BV	Eastpointe	MI		08/15/2025				(3)			(3)		260	260			
3919453BV	Cleveland	OH		08/15/2025				(3)			(3)		271	271			
3920959BV	Dodge City	KS		08/18/2025				(23)			(23)		1,044	1,044			
3920962BV	Englewood	FL		08/18/2025				(18)			(18)		533	533			
3920963BV	Sacramento	CA		08/18/2025				(24)			(24)		1,230	1,230			
3920964BV	Plant City	FL		08/18/2025				(24)			(24)		1,033	1,033			

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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					
3920969BV	Green Valley	AZ		08/18/2025				(21)			(21)		714	714			
3920970BV	Philadelphia	PA		08/18/2025				(16)			(16)		479	479			
3920974BV	Killeen	TX		08/18/2025				(7)			(7)		312	312			
3920975BV	South Bend	IN		08/18/2025				(7)			(7)		328	328			
3920984BV	Amarillo	TX		08/18/2025				(8)			(8)		395	395			
3920987BV	Coolidge	AZ		08/18/2025				(5)			(5)		828	828			
3920988BV	North Myrtle Beach	SC		08/18/2025				(9)			(9)		457	457			
3921444BV	Bryan	TX		08/19/2025				(18)			(18)		647	647			
3921445BV	Portola	CA		08/19/2025				(21)			(21)		503	503			
3921446BV	Cockeysville	MD		08/19/2025				(12)			(12)		424	424			
3921450BV	Myrtle Beach	SC		08/19/2025				(18)			(18)		559	559			
3921455BV	Neosho	WI		08/19/2025				(5)			(5)		306	306			
3921456BV	Jamaica Beach	TX		08/19/2025				(9)			(9)		410	410			
3921458BV	Plainfield	CT		08/19/2025				(38)			(38)		1,871	1,871			
3921459BV	Saint Louis	MO		08/19/2025				(6)			(6)		344	344			
3921465BV	El Paso	TX		08/19/2025				(8)			(8)		356	356			
3921469BV	Woodridge	NY		08/19/2025				(26)			(26)		864	864			
3921470BV	Kingston	NY		08/19/2025				(17)			(17)		745	745			
3921471BV	Denton	MD		08/19/2025				(22)			(22)		1,014	1,014			
3921844BV	Bronx	NY		08/20/2025				(69)			(69)		2,063	2,063			
3921852BV	Myrtle Beach	SC		08/20/2025				(24)			(24)		566	566			
3921861BV	Nokomis	FL		08/20/2025				(53)			(53)		2,680	2,680			
3921862BV	Cincinnati	OH		08/20/2025				(7)			(7)		398	398			
3921866BV	East Windsor	CT		08/20/2025				(1,658)			(1,658)		49,985	49,985			
3921868BV	Owings Mills	MD		08/20/2025				(6)			(6)		866	866			
3921870BV	Broken Arrow	OK		08/20/2025				(8)			(8)		400	400			
3930125BV	San Antonio	TX		08/21/2025				(79)			(79)		2,348	2,348			
3930128BV	Huntsville	TX		08/21/2025				(10)			(10)		338	338			
3930136BV	Osage Beach	MO		08/21/2025				(18)			(18)		681	681			
3930139BV	Saint George	UT		08/21/2025				(21)			(21)		901	901			
3930143BV	Meridian	ID		08/21/2025				(11)			(11)		361	361			
3930144BV	Aurora	IL		08/21/2025				(16)			(16)		741	741			
3930145BV	Geneva	IL		08/21/2025				(13)			(13)		831	831			
3930154BV	Hammond	IN		08/21/2025				(8)			(8)		383	383			
3930160BV	Davie	FL		08/21/2025				(17)			(17)		994	994			
3930161BV	Lenox	MA		08/21/2025				(13)			(13)		705	705			
3930166BV	Detroit	MI		08/21/2025				(5)			(5)		361	361			
3930167BV	Chicago	IL		08/21/2025				1			1		548	548			
3930177BV	York	PA		08/21/2025				(13)			(13)		399	399			
3960591BV	Omaha	NE		08/22/2025				(16)			(16)		447	447			
3960599BV	Wooster	OH		08/22/2025				(34)			(34)		2,804	2,804			
3961381BV	Kirkwood	MO		08/25/2025				(11)			(11)		535	535			
3961391BV	New Albany	IN		08/25/2025				(172)			(172)		5,314	5,314			
3961392BV	Glen Allen	VA		08/25/2025				(17)			(17)		609	609			
3961393BV	Greenville	SC		08/25/2025				(627)			(627)		22,096	22,096			
3961394BV	Garden City	UT		08/25/2025				(37)			(37)		1,146	1,146			
3961400BV	Cooper City	FL		08/25/2025				(32)			(32)		942	942			
3961403BV	Freeport	NY		08/25/2025				(102)			(102)		4,310	4,310			
3961406BV	Birmingham	AL		08/25/2025				(11)			(11)		565	565			
3961407BV	Town of Milton	WI		08/25/2025				(3)			(3)		168	168			
3961410BV	Myrtle Beach	SC		08/25/2025				3			3		2,067	2,067			

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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					
3961417BV	Rock Hill	SC		08/25/2025				(6)			(6)		488	488			
3961418BV	Saint Louis	MO		08/25/2025				(5)			(5)		402	402			
3961427BV	Newport News	VA		08/25/2025				(6)			(6)		472	472			
3961428BV	Tilghman	MD		08/25/2025				(16)			(16)		468	468			
3961711BV	Walton	KY		08/26/2025				(8)			(8)		341	341			
3961740BV	Paupack	PA		08/26/2025				(25)			(25)		725	725			
3961741BV	Bonita Springs	FL		08/26/2025				(34)			(34)		1,036	1,036			
3961744BV	Sevierville	TN		08/26/2025				(42)			(42)		1,242	1,242			
3961746BV	Evanston	WY		08/26/2025				(15)			(15)		420	420			
3961747BV	Savannah	TN		08/26/2025				(13)			(13)		424	424			
3961748BV	The Villages	FL		08/26/2025				(28)			(28)		805	805			
3961751BV	Magazine	AR		08/26/2025				(15)			(15)		686	686			
3961752BV	Middletown	OH		08/26/2025				(8)			(8)		233	233			
3961753BV	Hurst	TX		08/26/2025				(23)			(23)		670	670			
3961783BV	Richmond Hill	GA		08/26/2025				(24)			(24)		853	853			
3961795BV	Fort Myers Beach	FL		08/26/2025				(17)			(17)		519	519			
3961991BV	Addison	IL		08/27/2025				(10)			(10)		507	507			
3961992BV	Fayetteville	NC		08/27/2025				(21)			(21)		625	625			
3961995BV	Brinnon	WA		08/27/2025				(44)			(44)		1,015	1,015			
3961996BV	Garland	TX		08/27/2025				(17)			(17)		525	525			
3962000BV	Warren	OH		08/27/2025				(13)			(13)		569	569			
3962005BV	Philadelphia	PA		08/27/2025									392	392			
3962964BV	Baltimore	MD		09/02/2025				(16)			(16)		575	575			
3962966BV	Tucson	AZ		09/02/2025				(15)			(15)		417	417			
3962967BV	Loma Linda	CA		09/02/2025				(5,570)			(5,570)		202,082	202,082			
3962971BV	Modesto	CA		09/02/2025				(28)			(28)		651	651			
3962974BV	Coolbaugh Township	PA		09/02/2025				(5)			(5)		272	272			
3962975BV	Boothbay	ME		09/02/2025				20			20		1,343	1,343			
3962977BV	Ocean Shores	WA		09/02/2025				(8)			(8)		628	628			
3962979BV	Yardley	PA		09/02/2025				(6)			(6)		522	522			
3962980BV	Morgan	VT		09/02/2025				(16)			(16)		751	751			
3962981BV	Georgetown	TX		09/02/2025				(30)			(30)		695	695			
3962982BV	JENKS	OK		09/02/2025				(9)			(9)		304	304			
3962983BV	Rosemount	MN		09/02/2025				(12)			(12)		655	655			
3962984BV	Austin	TX		09/02/2025				(35)			(35)		1,041	1,041			
3962985BV	Green Valley	AZ		09/02/2025				(24)			(24)		910	910			
3962986BV	Prince George	VA		09/02/2025				(10)			(10)		669	669			
3962989BV	Philadelphia	PA		09/02/2025				(5)			(5)		740	740			
3962990BV	Clemmons	NC		09/02/2025				(21)			(21)		701	701			
3962992BV	Clark	NJ		09/02/2025				(16)			(16)		912	912			
3962996BV	Gold Canyon	AZ		09/02/2025				(17)			(17)		1,963	1,963			
3963598BV	Newfoundland	PA		09/03/2025				(11)			(11)		414	414			
3963608BV	Saint George	UT		09/03/2025				(76)			(76)		2,312	2,312			
3963623BV	Hampton	GA		09/03/2025				(13)			(13)		497	497			
3963918BV	Eolia	MO		09/04/2025				(10)			(10)		386	386			
3963927BV	Albany	OR		09/04/2025				(36)			(36)		1,298	1,298			
3963929BV	Tucson	AZ		09/04/2025				(19)			(19)		710	710			
3963933BV	Martinez	CA		09/04/2025				(69)			(69)		1,900	1,900			
3963936BV	Sun City	AZ		09/04/2025				(14)			(14)		516	516			
3963942BV	Sarasota	FL		09/04/2025				(38)			(38)		1,129	1,129			
3963945BV	The Villages	FL		09/04/2025				(12)			(12)		522	522			

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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					
3963948BV	Pocono Lake	PA		09/04/2025				(15)			(15)		474	474			
3963952BV	Lubbock	TX		09/04/2025				(11)			(11)		502	502			
3963955BV	Hampstead	NC		09/04/2025				(20)			(20)		692	692			
3963959BV	Trussville	AL		09/04/2025				(22)			(22)		1,097	1,097			
3963965BV	Berkley	MI		09/04/2025				(10)			(10)		620	620			
3963969BV	Oaklyn	NJ		09/04/2025				(17)			(17)		833	833			
3964272BV	Mableton	GA		09/05/2025				(28)			(28)		787	787			
3964279BV	Woburn	MA		09/05/2025				(13)			(13)		454	454			
3964285BV	Stumpy Point	NC		09/05/2025				(38)			(38)		1,005	1,005			
3964289BV	Killeen	TX		09/05/2025				(14)			(14)		313	313			
3964294BV	Minneapolis	MN		09/05/2025				(47)			(47)		2,208	2,208			
3964297BV	Hampstead	MD		09/05/2025				(9)			(9)		384	384			
3964300BV	BEND	OR		09/05/2025				(43)			(43)		1,525	1,525			
3964301BV	Huntsville	AL		09/05/2025				(20)			(20)		721	721			
3964306BV	Florence	AZ		09/05/2025				(52)			(52)		1,385	1,385			
3964310BV	Houston	TX		09/05/2025				(26)			(26)		805	805			
3964314BV	Deltona	FL		09/05/2025				(8)			(8)		275	275			
3964317BV	Orlando	FL		09/05/2025				(29)			(29)		690	690			
3964324BV	Sterling	CO		09/05/2025				(12)			(12)		437	437			
3964677BV	Charleston	SC		09/08/2025									1,718	1,718			
3964681BV	Sun Prairie	WI		09/08/2025				(6)			(6)		300	300			
3964682BV	Algonquin	IL		09/08/2025				(10)			(10)		511	511			
3965153BV	Thomasville	NC		09/09/2025				(10)			(10)		430	430			
3965154BV	Ocala	FL		09/09/2025				(32)			(32)		1,287	1,287			
3965175BV	Rocky Face	GA		09/09/2025				(6)			(6)		275	275			
3965465BV	Grapeview	WA		09/10/2025				(8)			(8)		370	370			
3965466BV	Saint Augustine	FL		09/10/2025				(22)			(22)		708	708			
3965469BV	West Sacramento	CA		09/10/2025				(17)			(17)		1,110	1,110			
3965471BV	McAllen	TX		09/10/2025				(59)			(59)		2,339	2,339			
3965475BV	Holly Lake Ranch	TX		09/10/2025				(56)			(56)		1,374	1,374			
3965488BV	Grand Forks	ND		09/10/2025				(6)			(6)		317	317			
3965494BV	CHANHASSEN	MN		09/10/2025				(19)			(19)		562	562			
3965496BV	Overland Park	KS		09/10/2025				(8)			(8)		446	446			
3965504BV	Mebane	NC		09/10/2025				(13)			(13)		619	619			
3965509BV	Atlanta	GA		09/10/2025				(115)			(115)		3,666	3,666			
3965511BV	Albany	NY		09/10/2025				(13,406)			(13,406)		416,077	416,077			
3965512BV	Fernley	NV		09/10/2025				(20)			(20)		910	910			
3965514BV	Edmond	OK		09/10/2025				(88)			(88)		3,680	3,680			
3965515BV	Oklahoma City	OK		09/10/2025				(7)			(7)		298	298			
3965982BV	Corpus Christi	TX		09/11/2025				(17)			(17)		521	521			
3966004BV	Chicago	IL		09/11/2025				(71)			(71)		2,590	2,590			
3966008BV	Lake Havasu City	AZ		09/11/2025				(59)			(59)		1,968	1,968			
3966020BV	Bridgeport	CT		09/11/2025				(54)			(54)		2,521	2,521			
3966021BV	Dunmore	PA		09/11/2025				(35)			(35)		821	821			
3966025BV	Brick	NJ		09/11/2025				(12)			(12)		476	476			
3966026BV	Aberdeen	NC		09/11/2025				(21)			(21)		607	607			
3966318BV	Ocean Pines	MD		09/12/2025				(12)			(12)		567	567			
3966339BV	Wauconda	IL		09/12/2025				(11)			(11)		497	497			
3966340BV	Escondido	CA		09/12/2025				(11)			(11)		462	462			
3966344BV	El Paso	TX		09/12/2025				(102)			(102)		3,153	3,153			
3966347BV	Lynchburg	VA		09/12/2025				(14)			(14)		611	611			

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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			
3966353BV	Shallowater	TX		09/12/2025				(14)			(14)		1,088	1,088			
3966355BV	Charlotte	NC		09/12/2025				(6)			(6)		441	441			
3966357BV	Tallahassee	FL		09/12/2025				(9)			(9)		352	352			
3966946BV	Saint Louis	MO		09/15/2025				(14)			(14)		447	447			
3966965BV	Knoxville	TN		09/15/2025				(16)			(16)		427	427			
3966966BV	Houston	TX		09/15/2025				(10)			(10)		601	601			
3966969BV	Washington	DC		09/15/2025				(11)			(11)		799	799			
3966974BV	Three Lakes	WI		09/15/2025				(20)			(20)		929	929			
3967817BV	Prosper	TX		09/16/2025				(10)			(10)		279	279			
3967825BV	Sevierville	TN		09/16/2025				(11)			(11)		677	677			
3967854BV	Houston	TX		09/16/2025				(61)			(61)		2,563	2,563			
3967856BV	Bullhead City	AZ		09/16/2025				(15)			(15)		519	519			
3968527BV	Allentown	PA		09/17/2025				(10)			(10)		602	602			
3968538BV	Sicklerville	NJ		09/17/2025				(28)			(28)		883	883			
3968550BV	Little River	SC		09/17/2025				(4)			(4)		183	183			
3968555BV	Yuma	AZ		09/17/2025				(13)			(13)		330	330			
3968570BV	Waco	TX		09/17/2025				(7)			(7)		401	401			
3968572BV	Westerville	OH		09/17/2025				(5)			(5)		325	325			
3969006BV	Blue Ridge	GA		09/18/2025				(39)			(39)		(1,570)	(1,570)			
3969010BV	Clarence	PA		09/18/2025				(13)			(13)		444	444			
3969026BV	Newburgh	NY		09/18/2025				(17)			(17)		555	555			
3969033BV	Egg Harbor Township	NJ		09/18/2025				(11)			(11)		359	359			
3969034BV	Hanover Township	PA		09/18/2025				(9)			(9)		212	212			
3969035BV	Oklahoma City	OK		09/18/2025				(14)			(14)		310	310			
3969268BV	Loudonville	OH		09/19/2025				(8)			(8)		498	498			
3969276BV	Odessa	TX		09/19/2025				(14)			(14)		630	630			
3969285BV	Myrtle Beach	SC		09/19/2025				(14)			(14)		699	699			
3969289BV	Burnet	TX		09/19/2025				(12)			(12)		441	441			
3969323BV	Mount Pleasant	SC		09/19/2025				(14)			(14)		771	771			
3969327BV	Indianapolis	IN		09/19/2025				(13)			(13)		502	502			
3969499BV	Las Cruces	NM		09/19/2025				(16)			(16)		1,083	1,083			
3978767BV	Grand Coulee	WA		09/22/2025				(21)			(21)		566	566			
3978771BV	Brooklyn	NY		09/22/2025				(13)			(13)		804	804			
3978772BV	Runnemede	NJ		09/22/2025				(8)			(8)		637	637			
3978786BV	Abilene	TX		09/22/2025				(7)			(7)		344	344			
3978789BV	Jacksonville	NC		09/22/2025				(35)			(35)		1,901	1,901			
3979483BV	Port Saint Lucie	FL		09/23/2025				(34)			(34)		860	860			
3980344BV	Evansville	IN		09/24/2025				(20)			(20)		387	387			
3980633BV	Austin	TX		09/25/2025				(26)			(26)		895	895			
3980639BV	Saluda	NC		09/25/2025				(21)			(21)		954	954			
3980658BV	Philadelphia	PA		09/25/2025				(52)			(52)		1,495	1,495			
3981010BV	Palm Springs	CA		09/26/2025				(7)			(7)		558	558			
3981022BV	Sevierville	TN		09/26/2025				(31)			(31)		820	820			
3981024BV	Hot Springs	AR		09/26/2025				(11)			(11)		510	510			
3981056BV	Murphy	NC		09/26/2025				(155)			(155)		3,740	3,740			
3981845BV	Miami	FL		09/29/2025				(57)			(57)		1,719	1,719			
3981849BV	Dekalb	IL		09/29/2025				(7)			(7)		1,523	1,523			
3981878BV	Tulsa	OK		09/29/2025				(75)			(75)		2,282	2,282			
3981879BV	Paterson	NJ		09/29/2025				(9)			(9)		872	872			
3982386BV	Rockport	TX		09/30/2025				(32)			(32)		796	796			
3982388BV	Zephyrhills	FL		09/30/2025				5			5		612	612			

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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					
3982389BV	Elkhorn	NE		09/30/2025				(9)			(9)		696	696			
3982408BV	Catonsville	MD		09/30/2025				22			22		924	924			
3982409BV	Baltimore	MD		09/30/2025				9			9		661	661			
3982411BV	Newark	NJ		09/30/2025				(28)			(28)		1,492	1,492			
3982810BV	Cheyenne	WY		10/01/2025				(12)			(12)		1,152	1,152			
3982838BV	COLUMBIA	MO		10/01/2025				(17)			(17)		427	427			
3982843BV	Wilmington	VT		10/01/2025				(17)			(17)		907	907			
3983244BV	Franklintown	PA		10/02/2025				(12)			(12)		413	413			
3983259BV	Lake Placid	FL		10/02/2025				(18)			(18)		660	660			
3983260BV	Roselle	IL		10/02/2025				(37)			(37)		1,771	1,771			
3983282BV	Long Branch	NJ		10/02/2025				(20)			(20)		1,420	1,420			
3983651BV	Coalinga	CA		10/03/2025				(21)			(21)		469	469			
3983670BV	Lexington Park	MD		10/03/2025				(99)			(99)		2,262	2,262			
3983673BV	Palm Coast	FL		10/03/2025				(25)			(25)		772	772			
3983691BV	Bronx	NY		10/03/2025				(73)			(73)		2,816	2,816			
3984139BV	Brunswick	OH		10/06/2025				(8)			(8)		461	461			
3985294BV	Houston	TX		10/08/2025				(17)			(17)		413	413			
3985805BV	Alta	CA		10/09/2025				(24)			(24)		958	958			
3985814BV	Atlanta	GA		10/09/2025				(12)			(12)		452	452			
3986326BV	Columbia	SC		10/10/2025				(15)			(15)		322	322			
3987863BV	Strasburg	VA		10/14/2025				(25)			(25)		646	646			
3987888BV	Hyannis	MA		10/14/2025				(18)			(18)		601	601			
3987891BV	Harrisburg	PA		10/14/2025				(23)			(23)		703	703			
3987893BV	Bellflower	CA		10/14/2025				(8)			(8)		1,163	1,163			
3987894BV	South Amboy	NJ		10/14/2025				(14)			(14)		1,102	1,102			
3987895BV	Calhoun	GA		10/14/2025				(10)			(10)		669	669			
3987921BV	Temple	TX		10/14/2025				(16)			(16)		485	485			
3988822BV	Payson	AZ		10/15/2025				(20)			(20)		814	814			
3988823BV	Winder	GA		10/15/2025				(8)			(8)		759	759			
3988829BV	Hainesport	NJ		10/15/2025				(26)			(26)		864	864			
3988840BV	Cheektowaga	NY		10/15/2025				(33)			(33)		847	847			
3988845BV	Boyd	TX		10/15/2025				(17)			(17)		456	456			
3988849BV	Sun City Center	FL		10/15/2025				(15)			(15)		404	404			
3988861BV	Hammond	IN		10/15/2025				(9)			(9)		192	192			
3988874BV	Saint Augustine	FL		10/15/2025				(33)			(33)		984	984			
3988875BV	Greenville	SC		10/15/2025				(31)			(31)		1,222	1,222			
3988876BV	Sarasota	FL		10/15/2025				(9)			(9)		253	253			
3989416BV	Citronelle	AL		10/16/2025				(10)			(10)		507	507			
3989420BV	Nashville	TN		10/16/2025				(13)			(13)		673	673			
3989421BV	Austin	TX		10/16/2025				(20)			(20)		708	708			
3989424BV	Bradenton	FL		10/16/2025				(6,758)			(6,758)		138,840	138,840			
3989439BV	Austin	TX		10/16/2025				(27)			(27)		717	717			
3989461BV	Austin	TX		10/16/2025				(39)			(39)		1,352	1,352			
3989473BV	Santa Cruz	CA		10/16/2025				(78)			(78)		2,602	2,602			
3989864BV	Windsor Locks	CT		10/17/2025				(19)			(19)		453	453			
3989881BV	McGaheysville	VA		10/17/2025				(21)			(21)		1,286	1,286			
3989981BV	Salem	OR		10/17/2025				(17)			(17)		395	395			
3990005BV	Helper	UT		10/17/2025				(24)			(24)		505	505			
3990011BV	Bagley	WI		10/17/2025				(24)			(24)		825	825			
3990012BV	Saint Augustine	FL		10/17/2025				41			41		1,481	1,481			
3990020BV	Freeport	FL		10/17/2025				(20)			(20)		574	574			

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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					
3990023BV	New Haven	CT		10/17/2025				(31)			(31)		890	890			
3990030BV	COLUMBUS	OH		10/17/2025				(15)			(15)		411	411			
3990032BV	Kamuela	HI		10/17/2025				(35)			(35)		1,206	1,206			
3990033BV	Saint Cloud	MN		10/17/2025				(23)			(23)		652	652			
3990043BV	Pine	AZ		10/17/2025				(31)			(31)		1,010	1,010			
3990048BV	Chillicothe	IL		10/17/2025				(20)			(20)		594	594			
3990058BV	Norfolk	VA		10/17/2025				(12)			(12)		258	258			
3990574BV	West Hartford	CT		10/20/2025				(44)			(44)		1,299	1,299			
3990580BV	Austin	TX		10/20/2025				(16)			(16)		757	757			
3990582BV	Rose Hill	KS		10/20/2025				(19)			(19)		494	494			
3990584BV	Tomball	TX		10/20/2025				(89)			(89)		1,635	1,635			
3990585BV	Springdale	AR		10/20/2025				7			7		679	679			
3990586BV	Sherman	TX		10/20/2025				(2)			(2)		474	474			
3990590BV	Yukon	OK		10/20/2025				(13)			(13)		386	386			
3990594BV	Kissimmee	FL		10/20/2025				(35)			(35)		739	739			
3991321BV	Greenwood	SC		10/21/2025				(9)			(9)		187	187			
3991323BV	Dublin	CA		10/21/2025				(27)			(27)		851	851			
3991326BV	Rittman	OH		10/21/2025				(9)			(9)		249	249			
3991338BV	Mount Vernon	MO		10/21/2025				(17)			(17)		310	310			
3991343BV	Atlantic City	NJ		10/21/2025				(19)			(19)		450	450			
3991366BV	Ridgecrest	CA		10/21/2025				(21)			(21)		1,141	1,141			
3991370BV	Corpus Christi	TX		10/21/2025				(25)			(25)		796	796			
3991375BV	Hiawassee	GA		10/21/2025				(158)			(158)		3,194	3,194			
3991376BV	BALTIMORE	MD		10/21/2025				1			1		468	468			
3991909BV	Portland	OR		10/22/2025				(19)			(19)		452	452			
3991917BV	Geneva	NY		10/22/2025				(21)			(21)		453	453			
3991921BV	Atlanta	GA		10/22/2025				(18)			(18)		462	462			
3991941BV	Virginia Beach	VA		10/22/2025				(14)			(14)		329	329			
3991950BV	Guthrie	OK		10/22/2025				(11)			(11)		318	318			
3992361BV	Tucson	AZ		10/23/2025				(52)			(52)		1,250	1,250			
3992365BV	Steelton	PA		10/23/2025				(20)			(20)		384	384			
3992369BV	Columbus	GA		10/23/2025				(19)			(19)		512	512			
3992374BV	Los Angeles	CA		10/23/2025				(37)			(37)		1,186	1,186			
3992375BV	Truckee	CA		10/23/2025				(37)			(37)		1,051	1,051			
3992377BV	Worcester	MA		10/23/2025				(7)			(7)		786	786			
3992378BV	Dallas	TX		10/23/2025				(20)			(20)		362	362			
3992399BV	Liberty	MO		10/23/2025				(33)			(33)		1,139	1,139			
3992415BV	Philadelphia	PA		10/23/2025				(45)			(45)		1,030	1,030			
3992417BV	New Orleans	LA		10/23/2025				(77)			(77)		1,912	1,912			
3992420BV	Washington	DC		10/23/2025				(25)			(25)		590	590			
3992793BV	Houston	TX		10/24/2025				(17)			(17)		455	455			
3992799BV	San Antonio	TX		10/24/2025				(27)			(27)		818	818			
3992800BV	Los Angeles	CA		10/24/2025				(62)			(62)		1,198	1,198			
3992802BV	Phoenix	AZ		10/24/2025				(26)			(26)		797	797			
3992816BV	Orlando	FL		10/24/2025				(34)			(34)		1,248	1,248			
3992819BV	Saint Clair Shores	MI		10/24/2025				(16)			(16)		384	384			
3992823BV	Carrollton	GA		10/24/2025				(25)			(25)		624	624			
3992825BV	Chandler	AZ		10/24/2025				(35)			(35)		1,249	1,249			
3992830BV	Atlanta	GA		10/24/2025				(23)			(23)		470	470			
3992832BV	Rancho Cordova	CA		10/24/2025				(25)			(25)		651	651			
3992835BV	Oakley	IL		10/24/2025				(14)			(14)		347	347			

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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					
3992846BV	Morristown	AZ		10/24/2025									897	897			
3993477BV	State College	PA		10/27/2025				(56)			(56)		1,546	1,546			
3993592BV	Fresno	CA		10/27/2025				(19)			(19)		646	646			
3993611BV	Westlake	FL		10/27/2025				(29)			(29)		988	988			
3993617BV	Warner Robins	GA		10/27/2025				(21)			(21)		533	533			
3993626BV	Piedmont	MO		10/27/2025				(23)			(23)		517	517			
3993632BV	Buffalo	NY		10/27/2025				(24)			(24)		495	495			
3993633BV	Camden	ME		10/27/2025				(27)			(27)		784	784			
3993650BV	Danbury	CT		10/27/2025				(31)			(31)		1,112	1,112			
3993670BV	Oroville	CA		10/27/2025				(19)			(19)		376	376			
3997150BV	Houston	TX		10/28/2025				(123)			(123)		2,683	2,683			
3997162BV	Amarillo	TX		10/28/2025				(15)			(15)		323	323			
3997163BV	Sacramento	CA		10/28/2025				(223)			(223)		5,876	5,876			
3997165BV	Sedalia	MO		10/28/2025				(7)			(7)		302	302			
3997169BV	Paris	IL		10/28/2025				(11)			(11)		298	298			
3997181BV	Baltimore	MD		10/28/2025				(14)			(14)		512	512			
3997185BV	Baltimore	MD		10/28/2025				(32)			(32)		851	851			
3997187BV	Jacksonville	FL		10/28/2025				(15)			(15)		353	353			
3997575BV	Blanchard	ID		10/29/2025				(29)			(29)		723	723			
3997580BV	Evart	MI		10/29/2025				(18)			(18)		339	339			
3997588BV	Modesto	CA		10/29/2025				(38)			(38)		1,217	1,217			
3997603BV	Rockport	TX		10/29/2025				(27)			(27)		603	603			
3997614BV	Creve Coeur	MO		10/29/2025				(25)			(25)		776	776			
3997621BV	Melbourne	FL		10/29/2025				(20)			(20)		377	377			
3997630BV	Tuttle	OK		10/29/2025				(16)			(16)		592	592			
3997635BV	Hialeah	FL		10/29/2025				(37)			(37)		1,223	1,223			
3997648BV	Newark	NJ		10/29/2025				(36)			(36)		1,038	1,038			
3999143BV	Indianapolis	IN		10/30/2025				(5)			(5)		677	677			
3999155BV	Sutherlin	OR		10/30/2025				(26)			(26)		722	722			
3999160BV	Powell	TN		10/30/2025				(8)			(8)		529	529			
3999176BV	Jacksonville	IL		10/30/2025				(9)			(9)		237	237			
3999177BV	Opelika	AL		10/30/2025				(15)			(15)		350	350			
3999178BV	Gardendale	AL		10/30/2025				(17)			(17)		517	517			
3999179BV	Lithonia	GA		10/30/2025				(12)			(12)		301	301			
3999180BV	El Paso	TX		10/30/2025				(20)			(20)		642	642			
3999183BV	Plymouth	MN		10/30/2025				(6)			(6)		941	941			
3999184BV	Tucson	AZ		10/30/2025				(19)			(19)		679	679			
3999185BV	Largo	FL		10/30/2025				(21)			(21)		621	621			
3999188BV	Cleveland	OH		10/30/2025				(10)			(10)		231	231			
3999189BV	Gatlinburg	TN		10/30/2025				(11)			(11)		370	370			
3999190BV	Cape Coral	FL		10/30/2025				(44)			(44)		1,048	1,048			
3999620BV	North Bergen	NJ		10/31/2025				(15)			(15)		378	378			
3999637BV	Rochester	NY		10/31/2025				(27)			(27)		558	558			
3999638BV	Huttonsville	WV		10/31/2025				(1,520)			(1,520)		44,900	44,900			
3999646BV	Fort Collins	CO		10/31/2025				(33)			(33)		880	880			
3999651BV	Ashtabula	OH		10/31/2025				(29)			(29)		581	581			
3999657BV	Pocola	OK		10/31/2025				(47)			(47)		1,108	1,108			
3999663BV	Coldwater	MI		10/31/2025				(9)			(9)		197	197			
3999665BV	Pearland	TX		10/31/2025				(17)			(17)		371	371			
4000200BV	Fort Mill	SC		10/31/2025				(21)			(21)		722	722			
4000239BV	Hoffman Estates	IL		11/03/2025				(27)			(27)		1,474	1,474			

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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					
4000300BV	Arlington	TX		11/03/2025				(7)			(7)		542	542			
4000316BV	Wallingford	CT		11/03/2025				(19)			(19)		509	509			
4000703BV	Burleson	TX		11/04/2025				(16)			(16)		504	504			
4000704BV	Bullhead City	AZ		11/04/2025				(30)			(30)		615	615			
4000705BV	Little Elm	TX		11/04/2025				(30)			(30)		809	809			
4000707BV	Broken Arrow	OK		11/04/2025				(14)			(14)		294	294			
4000717BV	Chesapeake	VA		11/04/2025				(29)			(29)		791	791			
4000722BV	Detroit Lakes	MN		11/04/2025				(9)			(9)		1,276	1,276			
4000725BV	Onalaska	WI		11/04/2025				(16)			(16)		456	456			
4000727BV	LOMBARD	IL		11/04/2025				(12)			(12)		310	310			
4000733BV	Allentown	PA		11/04/2025				(21)			(21)		569	569			
4000735BV	Hallandale Beach	FL		11/04/2025				(31)			(31)		903	903			
4020341BV	San Antonio	TX		11/05/2025				(15)			(15)		462	462			
4020347BV	Myrtle Beach	SC		11/05/2025				(21)			(21)		530	530			
4020364BV	Santa Fe	NM		11/05/2025				(18)			(18)		805	805			
4020372BV	Lancaster	NY		11/05/2025				(20)			(20)		480	480			
4020376BV	MONROE	GA		11/05/2025				(11)			(11)		361	361			
4020381BV	Saint Amant	LA		11/05/2025				(11)			(11)		378	378			
4021830BV	Deltona	FL		11/06/2025				(18)			(18)		380	380			
4021833BV	Baton Rouge	LA		11/06/2025				(9)			(9)		549	549			
4021835BV	Gurley	AL		11/06/2025				(14)			(14)		344	344			
4021845BV	Bluffton	SC		11/06/2025				(25)			(25)		813	813			
4021846BV	Myrtle Beach	SC		11/06/2025				(25)			(25)		870	870			
4021848BV	Beecher	IL		11/06/2025				(27)			(27)		855	855			
4021853BV	Tarpon Springs	FL		11/06/2025				(36)			(36)		1,218	1,218			
4021857BV	Curran	MI		11/06/2025				(60)			(60)		1,463	1,463			
4022289BV	Las Vegas	NV		11/07/2025				(10)			(10)		527	527			
4022290BV	Broken Bow	OK		11/07/2025				(48)			(48)		2,439	2,439			
4022294BV	Honolulu	HI		11/07/2025				(32)			(32)		786	786			
4022295BV	Georgetown	ID		11/07/2025				(18)			(18)		378	378			
4022300BV	Sevierville	TN		11/07/2025				(28)			(28)		687	687			
4022301BV	Hattiesburg	MS		11/07/2025				(16)			(16)		472	472			
4022322BV	CHICAGO	IL		11/07/2025				(36)			(36)		831	831			
4022865BV	South Kingstown	RI		11/10/2025				(35)			(35)		910	910			
4022874BV	Lynchburg	VA		11/10/2025				(31)			(31)		625	625			
4022875BV	Whiting	IN		11/10/2025				(31)			(31)		662	662			
4022885BV	Garland	TX		11/10/2025				(15)			(15)		516	516			
4024186BV	Chicago	IL		11/12/2025				(23)			(23)		633	633			
4024188BV	Ocean City	NJ		11/12/2025				(44)			(44)		957	957			
4024190BV	Newark	DE		11/12/2025				(19)			(19)		550	550			
4024191BV	Fresno	CA		11/12/2025				(29)			(29)		910	910			
4024199BV	Knoxville	TN		11/12/2025				(9)			(9)		617	617			
4024202BV	Pfafftown	NC		11/12/2025				(24)			(24)		738	738			
4024206BV	Moore	MT		11/12/2025				(11)			(11)		527	527			
4024207BV	Coatesville	PA		11/12/2025				(9)			(9)		314	314			
4024211BV	Big Bear Lake	CA		11/12/2025				(14)			(14)		1,210	1,210			
4024212BV	Sun City Center	FL		11/12/2025				(16)			(16)		398	398			
4024224BV	Rockford	IL		11/12/2025				(7)			(7)		273	273			
4024233BV	Anderson	SC		11/12/2025				(22)			(22)		561	561			
4024987BV	Pflugerville	TX		11/13/2025				(10)			(10)		675	675			
4024988BV	Tilton	NH		11/13/2025				(19)			(19)		685	685			

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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					
4024989BV	Sharpsburg	GA		11/13/2025				(30)			(30)		561	561			
4024990BV	Clements	MD		11/13/2025				(26)			(26)		1,081	1,081			
4024992BV	Lake Arrowhead	CA		11/13/2025				(107)			(107)		2,805	2,805			
4024996BV	Durham	NC		11/13/2025				(19)			(19)		553	553			
4024997BV	Reading	PA		11/13/2025				(11)			(11)		574	574			
4024999BV	Detroit	MI		11/13/2025				(17)			(17)		518	518			
4025515BV	Nashville	TN		11/14/2025				(146)			(146)		6,910	6,910			
4025525BV	Garden City	ID		11/14/2025				(20)			(20)		1,197	1,197			
4025536BV	Virginia Beach	VA		11/14/2025				(31)			(31)		897	897			
4025538BV	Globe	AZ		11/14/2025				11			11		862	862			
4025542BV	Anchorage	AK		11/14/2025				(28)			(28)		822	822			
4026077BV	Houston	TX		11/17/2025				(27)			(27)		5,648	5,648			
4026079BV	Glendale	AZ		11/17/2025				(29)			(29)		1,093	1,093			
4026083BV	Ocean Isle Beach	NC		11/17/2025				(20)			(20)		526	526			
4026085BV	Gulf Breeze	FL		11/17/2025				(42)			(42)		1,198	1,198			
4026097BV	Palmdale	CA		11/17/2025				(15)			(15)		887	887			
4026098BV	Fountain Hills	AZ		11/17/2025				(50)			(50)		1,751	1,751			
4026104BV	Dayton	OH		11/17/2025				(14)			(14)		249	249			
4026106BV	Milton	FL		11/17/2025				(14)			(14)		371	371			
4026107BV	Searcy	AR		11/17/2025				(11)			(11)		300	300			
4026110BV	Frederick	MD		11/17/2025				(23)			(23)		733	733			
4027182BV	Overgaard	AZ		11/18/2025				(28)			(28)		1,057	1,057			
4027185BV	Greentown	PA		11/18/2025				(26)			(26)		646	646			
4027189BV	Franklin Park	NJ		11/18/2025				(101)			(101)		9,589	9,589			
4027192BV	Rockwall	TX		11/18/2025				(60)			(60)		1,414	1,414			
4027195BV	Atlanta	GA		11/18/2025				(19)			(19)		828	828			
4027198BV	La Vernia	TX		11/18/2025				(118)			(118)		2,848	2,848			
4027205BV	Sylacauga	AL		11/18/2025				(13)			(13)		344	344			
4027207BV	Effingham	IL		11/18/2025				(10)			(10)		309	309			
4027210BV	Palatka	FL		11/18/2025				(30)			(30)		668	668			
4027211BV	Thornton	CO		11/18/2025				(10)			(10)		325	325			
4027216BV	North Bergen	NJ		11/18/2025				(28)			(28)		1,499	1,499			
4027217BV	Harrisburg	PA		11/18/2025				(20)			(20)		525	525			
4027221BV	Chino Valley	AZ		11/18/2025				(35)			(35)		1,007	1,007			
4027225BV	Charleston	SC		11/18/2025				(20)			(20)		601	601			
4027228BV	Locust Grove	GA		11/18/2025				4			4		1,080	1,080			
4027233BV	Benton	AR		11/18/2025				(15)			(15)		600	600			
4027235BV	Americus	KS		11/18/2025				(8)			(8)		292	292			
4027242BV	Oxnard	CA		11/18/2025				(39)			(39)		1,902	1,902			
4027244BV	Oklahoma City	OK		11/18/2025				(12)			(12)		305	305			
4027246BV	Odem	TX		11/18/2025				(11)			(11)		280	280			
4027254BV	East Wareham	MA		11/18/2025				(20)			(20)		591	591			
4027256BV	Coatesville	PA		11/18/2025				(16)			(16)		384	384			
4027261BV	Salem	OR		11/18/2025				(20)			(20)		876	876			
4027267BV	Pensacola	FL		11/18/2025				(99)			(99)		4,635	4,635			
4027268BV	White Hall	AR		11/18/2025				(186)			(186)		5,403	5,403			
4027270BV	Broken Bow	OK		11/18/2025				(27)			(27)		666	666			
4027271BV	Saint Louis	MO		11/18/2025				(21)			(21)		422	422			
4027272BV	Dallas	TX		11/18/2025				(53)			(53)		1,131	1,131			
4027274BV	Springfield	TN		11/18/2025				(34)			(34)		1,211	1,211			
4027279BV	Chapel Hill	NC		11/18/2025				(25)			(25)		801	801			

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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			
4027282BV	New Matamoras	OH		11/18/2025				(12)			(12)		253	253			
4027283BV	Pass Christian	MS		11/18/2025				(8)			(8)		212	212			
4027286BV	Pittsburgh	PA		11/18/2025				(18)			(18)		362	362			
4027288BV	NEW HYDE PARK	NY		11/18/2025				(87)			(87)		2,955	2,955			
4027290BV	Boerne	TX		11/18/2025				(3,103)			(3,103)		102,827	102,827			
4027292BV	Augusta	MI		11/18/2025				(12)			(12)		306	306			
4027293BV	Fort Myers	FL		11/18/2025				(2,765)			(2,765)		14,231	14,231			
4027945BV	Mustang	OK		11/19/2025				2			2		508	508			
4027960BV	Greentown	PA		11/19/2025				(8)			(8)		648	648			
4027961BV	Venice	FL		11/19/2025				(18)			(18)		483	483			
4036172BV	Austin	TX		11/20/2025				(29)			(29)		778	778			
4036174BV	Mocksville	NC		11/20/2025				(99)			(99)		2,187	2,187			
4036176BV	Sevierville	TN		11/20/2025				(74)			(74)		2,103	2,103			
4036177BV	Bakersfield	CA		11/20/2025				(23)			(23)		1,351	1,351			
4036179BV	Swanton	MD		11/20/2025				(34)			(34)		987	987			
4036181BV	Valdosta	GA		11/20/2025				(12)			(12)		624	624			
4036182BV	Pahoa	HI		11/20/2025				(34)			(34)		965	965			
4036183BV	Paterson	NJ		11/20/2025				(72)			(72)		1,641	1,641			
4036184BV	Ladonia	TX		11/20/2025				(14)			(14)		351	351			
4036192BV	Bokeelia	FL		11/20/2025				(15)			(15)		758	758			
4036195BV	Lubbock	TX		11/20/2025				(10)			(10)		420	420			
4036196BV	Hudsonville	MI		11/20/2025				(16)			(16)		453	453			
4036202BV	Elizabeth	NJ		11/20/2025				(35)			(35)		1,435	1,435			
4036210BV	Cincinnati	OH		11/20/2025				(17)			(17)		427	427			
4036483BV	College Station	TX		11/21/2025				(23)			(23)		1,040	1,040			
4036486BV	Indianapolis	IN		11/21/2025				(12)			(12)		286	286			
4036494BV	Maryville	TN		11/21/2025				50			50		2,045	2,045			
4036499BV	Centralia	WA		11/21/2025				(20)			(20)		530	530			
4036511BV	Pensacola	FL		11/21/2025				(9)			(9)		2,298	2,298			
4036514BV	Portland	OR		11/21/2025				(75)			(75)		1,877	1,877			
4036515BV	Fish Creek	WI		11/21/2025				(38)			(38)		1,687	1,687			
4036519BV	Destin	FL		11/21/2025				(40)			(40)		1,217	1,217			
4036525BV	Dallas	TX		11/21/2025				(57)			(57)		2,066	2,066			
4037591BV	Herriman	UT		11/24/2025				(35)			(35)		2,027	2,027			
4037599BV	Myrtle Beach	SC		11/24/2025				(18)			(18)		435	435			
4037600BV	Ave Maria	FL		11/24/2025				(8)			(8)		445	445			
4037602BV	Wilmington	DE		11/24/2025				(4)			(4)		287	287			
4037608BV	Montrose	CO		11/24/2025				(20)			(20)		608	608			
4037611BV	Union City	PA		11/24/2025				(14)			(14)		318	318			
4037612BV	Brandywine	MD		11/24/2025				(52)			(52)		3,030	3,030			
4037614BV	Salisbury	MD		11/24/2025				7			7		536	536			
4037628BV	Atlanta	GA		11/24/2025				(8)			(8)		191	191			
4037630BV	Virginia Beach	VA		11/24/2025				(6)			(6)		459	459			
4037631BV	Rosenberg	TX		11/24/2025				(12)			(12)		661	661			
4037645BV	Anna	TX		11/24/2025				(30)			(30)		787	787			
4037646BV	Amarillo	TX		11/24/2025				(8)			(8)		493	493			
4038214BV	WOODBRIDGE	VA		11/25/2025				(29)			(29)		743	743			
4038215BV	Durant	OK		11/25/2025				(8)			(8)		226	226			
4038216BV	Avondale	AZ		11/25/2025				(31)			(31)		2,064	2,064			
4038222BV	Fort Worth	TX		11/25/2025				(16)			(16)		535	535			
4038223BV	Tucson	AZ		11/25/2025				(20)			(20)		479	479			

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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			
4038224BV	Pocatello	ID		11/25/2025				(21)			(21)		430	430			
4038236BV	Austin	TX		11/25/2025				(48)			(48)		1,110	1,110			
4038239BV	KENNESAW	GA		11/25/2025				(14)			(14)		612	612			
4038240BV	GAINESVILLE	GA		11/25/2025				(31)			(31)		1,688	1,688			
4038249BV	Millers Creek	NC		11/25/2025				(11)			(11)		281	281			
4038266BV	Pearland	TX		11/25/2025				(47)			(47)		1,555	1,555			
4038267BV	Waco	TX		11/25/2025				(14)			(14)		293	293			
4038269BV	Whitestone	VA		11/25/2025				(20)			(20)		971	971			
4038272BV	Canandaigua	NY		11/25/2025				(22)			(22)		456	456			
4038273BV	SEASIDE	OR		11/25/2025				(24)			(24)		963	963			
4038274BV	Norcross	GA		11/25/2025				(21)			(21)		511	511			
4038275BV	Big Bear City	CA		11/25/2025				(20)			(20)		778	778			
4038280BV	Clearwater	FL		11/25/2025				(47)			(47)		1,084	1,084			
4038282BV	Cedar City	UT		11/25/2025				(33)			(33)		1,058	1,058			
4038285BV	Marietta	GA		11/25/2025				(22)			(22)		645	645			
4038288BV	DALY CITY	CA		11/25/2025				(45)			(45)		2,292	2,292			
4038291BV	Eastlake	OH		11/25/2025				(18)			(18)		451	451			
4038292BV	McAllen	TX		11/25/2025				(10)			(10)		262	262			
4038298BV	Paris	TN		11/25/2025				(10)			(10)		530	530			
4038300BV	Anaheim	CA		11/25/2025				(84)			(84)		3,431	3,431			
4038301BV	Brooklyn	NY		11/25/2025				(60)			(60)		2,111	2,111			
4038303BV	Indianapolis	IN		11/25/2025				(24)			(24)		604	604			
4038304BV	Lakeland	FL		11/25/2025				(12)			(12)		532	532			
4038305BV	Theodore	AL		11/25/2025				(20)			(20)		547	547			
4038833BV	San Elizario	TX		11/26/2025				(10)			(10)		436	436			
4038835BV	Gladstone	MO		11/26/2025				(34)			(34)		1,135	1,135			
4038838BV	Marengo	IL		11/26/2025				(30)			(30)		743	743			
4038839BV	Tampa	FL		11/26/2025				(16)			(16)		388	388			
4038840BV	Wilmington	NC		11/26/2025				(16)			(16)		716	716			
4038841BV	Hudson	WI		11/26/2025				(16)			(16)		508	508			
4038843BV	South Richmond Hill	NY		11/26/2025				(86)			(86)		1,637	1,637			
4038844BV	Miami	FL		11/26/2025				(49)			(49)		1,321	1,321			
4038845BV	Houston	TX		11/26/2025				(40)			(40)		795	795			
4038846BV	Yukon	OK		11/26/2025				(19)			(19)		564	564			
4039392BV	Canton	OH		11/28/2025				(18)			(18)		360	360			
4039393BV	Marceline	MO		11/28/2025				(9)			(9)		341	341			
4039401BV	Oakdale	CA		11/28/2025				(19)			(19)		791	791			
4039403BV	Vail	AZ		11/28/2025				(59)			(59)		1,670	1,670			
4039405BV	Henderson	TX		11/28/2025				(20)			(20)		476	476			
4039409BV	South Bloomingville	OH		11/28/2025				(47)			(47)		1,301	1,301			
4039411BV	Springfield	MO		11/28/2025				(15)			(15)		507	507			
4039412BV	Wofford Heights	CA		11/28/2025				(14)			(14)		434	434			
4039416BV	Oxnard	CA		11/28/2025				(28)			(28)		1,154	1,154			
4039418BV	Worth	IL		11/28/2025				(31)			(31)		2,873	2,873			
4039420BV	Grand Prairie	TX		11/28/2025				(29)			(29)		626	626			
4039422BV	Saint Paul	MN		11/28/2025				(11)			(11)		361	361			
4039423BV	Milwaukee	WI		11/28/2025				(12)			(12)		401	401			
4039429BV	North Myrtle Beach	SC		11/28/2025				(25)			(25)		741	741			
4039433BV	Macon	GA		11/28/2025				(7)			(7)		344	344			
4040462BV	Naples	FL		12/02/2025				(32)			(32)		827	827			
4040463BV	Haines City	FL		12/02/2025				30			30		2,000	2,000			

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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					
4040465BV	Daphne	AL		12/02/2025				(34)			(34)		787	787			
4040468BV	Lowell	MA		12/02/2025				(19)			(19)		686	686			
4040469BV	Newport News	VA		12/02/2025				(14)			(14)		498	498			
4040471BV	Haddam	CT		12/02/2025				(19)			(19)		451	451			
4040474BV	GALVESTON	TX		12/02/2025				(13)			(13)		2,766	2,766			
4040475BV	Santaquin	UT		12/02/2025				(27)			(27)		839	839			
4040479BV	Blakeslee	PA		12/02/2025				(29)			(29)		1,485	1,485			
4040480BV	Miramar Beach	FL		12/02/2025				(14)			(14)		2,332	2,332			
4040482BV	Little River	SC		12/02/2025				(22)			(22)		661	661			
4040485BV	Heber City	UT		12/02/2025				(24)			(24)		1,349	1,349			
4040486BV	District Heights	MD		12/02/2025				(21)			(21)		540	540			
4040489BV	Highland	CA		12/02/2025				(36)			(36)		1,071	1,071			
4040493BV	Oxford	ME		12/02/2025				(49)			(49)		1,237	1,237			
4040494BV	Tulare	CA		12/02/2025				(36)			(36)		1,152	1,152			
4040496BV	Brooklyn	NY		12/02/2025				(59)			(59)		1,608	1,608			
4040500BV	HERMITAGE	TN		12/02/2025				(9)			(9)		555	555			
4040502BV	Augusta	GA		12/02/2025				(41)			(41)		1,626	1,626			
4040507BV	Tremonton	UT		12/02/2025				(26)			(26)		617	617			
4040513BV	Scranton	IA		12/02/2025				(12)			(12)		403	403			
4040514BV	Santa Clarita	CA		12/02/2025				(15)			(15)		700	700			
4040517BV	Leesburg	FL		12/02/2025				(16)			(16)		423	423			
4040521BV	Brownwood	TX		12/02/2025				(82)			(82)		1,637	1,637			
4040527BV	Homosassa	FL		12/02/2025				(18)			(18)		318	318			
4040534BV	Chanhassen	MN		12/02/2025				(12)			(12)		574	574			
4040539BV	Torrington	CT		12/02/2025				(23)			(23)		614	614			
4040542BV	Bremerton	WA		12/02/2025				(30)			(30)		795	795			
4040543BV	Champaign	IL		12/02/2025				(14)			(14)		279	279			
4040547BV	Grand Isle	LA		12/02/2025				(27)			(27)		835	835			
4040552BV	Sioux Falls	SD		12/02/2025				(11)			(11)		258	258			
4040554BV	Davenport	FL		12/02/2025				(13)			(13)		408	408			
4040555BV	Gresham	OR		12/02/2025				(56)			(56)		1,778	1,778			
4040557BV	Sneads Ferry	NC		12/02/2025				(46)			(46)		1,949	1,949			
4041051BV	Munds Park	AZ		12/03/2025				(50)			(50)		1,246	1,246			
4041052BV	Cedar Hill	TX		12/03/2025				(32)			(32)		965	965			
4041053BV	Cape Charles	VA		12/03/2025				(43)			(43)		1,055	1,055			
4041055BV	Menlo Park	CA		12/03/2025				(43)			(43)		2,633	2,633			
4041064BV	Brunswick	GA		12/03/2025				(17)			(17)		479	479			
4041067BV	Blue Springs	MO		12/03/2025				(12)			(12)		338	338			
4041071BV	Killingly	CT		12/03/2025				(8)			(8)		662	662			
4041072BV	Lutsen	MN		12/03/2025				(27)			(27)		906	906			
4041073BV	North Branch	MN		12/03/2025									737	737			
4041074BV	Saint Louis Park	MN		12/03/2025				(14)			(14)		837	837			
4041077BV	Worcester	MA		12/03/2025				(15)			(15)		674	674			
4041083BV	Camden	TN		12/03/2025				(7)			(7)		470	470			
4041631BV	Sunrise	FL		12/04/2025				(63)			(63)		1,439	1,439			
4041636BV	Corpus Christi	TX		12/04/2025				(12)			(12)		501	501			
4041640BV	Marco Island	FL		12/04/2025				(16)			(16)		711	711			
4041649BV	Emerald Isle	NC		12/04/2025				(29)			(29)		1,404	1,404			
4041650BV	Portland	OR		12/04/2025				(29)			(29)		886	886			
4041656BV	Show Low	AZ		12/04/2025				(37)			(37)		1,289	1,289			
4041658BV	Englewood	FL		12/04/2025				(29)			(29)		969	969			

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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			
4041659BV	Monmouth	ME		12/04/2025				(26)			(26)		777	777			
4041670BV	Lakeland	FL		12/04/2025				(8)			(8)		371	371			
4041675BV	Albuquerque	NM		12/04/2025				(5)			(5)		247	247			
4041678BV	Philadelphia	PA		12/04/2025				(25)			(25)		809	809			
4042664BV	Albuquerque	NM		12/05/2025				(11)			(11)		674	674			
4042667BV	Prescott	AZ		12/05/2025				(330)			(330)		8,695	8,695			
4042672BV	Jackson	GA		12/05/2025				(20)			(20)		954	954			
4042674BV	Duryea	PA		12/05/2025				(12)			(12)		338	338			
4042680BV	Laporte	MN		12/05/2025				(15)			(15)		520	520			
4042685BV	Adams	WI		12/05/2025				(26)			(26)		552	552			
4042686BV	Plover	WI		12/05/2025				(44)			(44)		1,080	1,080			
4043231BV	Skyforest	CA		12/08/2025				(19)			(19)		740	740			
4043235BV	Winhall	VT		12/08/2025				(29)			(29)		1,343	1,343			
4043240BV	Poinciana	FL		12/08/2025				(8)			(8)		510	510			
4043242BV	Orlando	FL		12/08/2025				(14)			(14)		307	307			
4043243BV	New Castle	DE		12/08/2025				(12)			(12)		352	352			
4043248BV	Daytona Beach	FL		12/08/2025				(44)			(44)		1,383	1,383			
4043256BV	Santa Maria	CA		12/08/2025				(36)			(36)		1,153	1,153			
4043266BV	Port Allen	LA		12/08/2025				(8)			(8)		252	252			
4043277BV	Sparta	TN		12/08/2025				(26)			(26)		491	491			
4043279BV	Temple	TX		12/08/2025				(19)			(19)		741	741			
4043285BV	Dallas	TX		12/08/2025				(36)			(36)		756	756			
4045307BV	Graham	WA		12/09/2025				(38)			(38)		4,757	4,757			
4045311BV	Little River	SC		12/09/2025				(28)			(28)		543	543			
4045318BV	Pinetop	AZ		12/09/2025				(25)			(25)		1,390	1,390			
4045321BV	Farmington	NH		12/09/2025				(27)			(27)		635	635			
4045322BV	Memphis	TN		12/09/2025				(10)			(10)		254	254			
4045327BV	Chandler	AZ		12/09/2025				(25)			(25)		778	778			
4045334BV	Pigeon Forge	TN		12/09/2025				(35)			(35)		1,292	1,292			
4045337BV	Lehi	UT		12/09/2025				(31)			(31)		1,077	1,077			
4045339BV	Bechtelsville	PA		12/09/2025				(5)			(5)		416	416			
4045342BV	Liberty	NY		12/09/2025				(22)			(22)		808	808			
4045344BV	Columbia	SC		12/09/2025				(30)			(30)		798	798			
4045345BV	Miami	FL		12/09/2025				(75)			(75)		1,547	1,547			
4045346BV	Arlington	TX		12/09/2025				(13)			(13)		740	740			
4045347BV	Bronx	NY		12/09/2025				(154)			(154)		3,348	3,348			
4045349BV	Mishawaka	IN		12/09/2025				(18)			(18)		380	380			
4047225BV	Copiague	NY		12/10/2025				(58)			(58)		1,409	1,409			
4047228BV	Los Alamos	NM		12/10/2025				(22)			(22)		1,658	1,658			
4047232BV	Cleveland	OH		12/10/2025				(8)			(8)		720	720			
4047242BV	Goldsboro	NC		12/10/2025				(10)			(10)		453	453			
4047249BV	Conway	AR		12/10/2025				(13)			(13)		467	467			
4047252BV	Ladson	SC		12/10/2025				(23)			(23)		940	940			
4047862BV	McHenry	IL		12/11/2025				(14)			(14)		428	428			
4047870BV	Weirsdale	FL		12/11/2025				(39)			(39)		942	942			
4047872BV	Irving	TX		12/11/2025				(132)			(132)		2,866	2,866			
4047874BV	Billings	MT		12/11/2025				(36)			(36)		1,538	1,538			
4047879BV	Henrico	NC		12/11/2025				(15)			(15)		1,737	1,737			
4047880BV	Sound Beach	NY		12/11/2025				(21)			(21)		850	850			
4047881BV	Bonney Lake	WA		12/11/2025				5			5		974	974			
4047888BV	Temple	TX		12/11/2025				(22)			(22)		421	421			

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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					
4047889BV	Lexington	NC		12/11/2025				(29)			(29)		1,409	1,409			
4047894BV	Wichita Falls	TX		12/11/2025				(8)			(8)		197	197			
4047896BV	Plympton	MA		12/11/2025				(32)			(32)		1,248	1,248			
4047908BV	Vineland	NJ		12/11/2025				(60)			(60)		1,157	1,157			
4048389BV	Goshen	KY		12/12/2025				(17)			(17)		482	482			
4048390BV	Calera	AL		12/12/2025				(18)			(18)		586	586			
4048391BV	Nicholasville	KY		12/12/2025				(45)			(45)		1,920	1,920			
4048396BV	Wichita	KS		12/12/2025				(9)			(9)		516	516			
4048398BV	Woodbridge	VA		12/12/2025				(4)			(4)		605	605			
4048400BV	Fresno	CA		12/12/2025				(35)			(35)		743	743			
4048405BV	Elkhart	IN		12/12/2025				(25)			(25)		794	794			
4048409BV	Janesville	WI		12/12/2025									523	523			
4048421BV	Providence	RI		12/12/2025				(31)			(31)		1,332	1,332			
4048423BV	Passaic	NJ		12/12/2025				(41)			(41)		1,160	1,160			
4048429BV	Houston	TX		12/12/2025				(38)			(38)		1,080	1,080			
4048434BV	Houston	TX		12/12/2025				(25)			(25)		660	660			
4048440BV	Cleveland	OH		12/12/2025				(19)			(19)		443	443			
4049359BV	Harrisonville	MO		12/15/2025				(9)			(9)		347	347			
4049360BV	Willcox	AZ		12/15/2025				(13)			(13)		378	378			
4049367BV	Saint Louis	MO		12/15/2025				(26)			(26)		706	706			
4049372BV	DAYTON	OH		12/15/2025				(73)			(73)		1,992	1,992			
4049375BV	San Francisco	CA		12/15/2025				(63)			(63)		1,408	1,408			
4049378BV	Compton	CA		12/15/2025				(52)			(52)		1,279	1,279			
4049387BV	Winston Salem	NC		12/15/2025				(20)			(20)		508	508			
4049394BV	Mc Calla	AL		12/15/2025				(13)			(13)		679	679			
4049397BV	Milton	MA		12/15/2025				(52)			(52)		2,047	2,047			
4049398BV	New Braunfels	TX		12/15/2025				(27)			(27)		717	717			
4049399BV	Omaha	NE		12/15/2025				(15)			(15)		429	429			
4049401BV	Lubbock	TX		12/15/2025				(21)			(21)		662	662			
4049402BV	Randallstown	MD		12/15/2025				(15)			(15)		574	574			
4049405BV	Louisville	KY		12/15/2025				(11)			(11)		343	343			
4049415BV	Albuquerque	NM		12/15/2025				(11)			(11)		520	520			
4049419BV	Miami Gardens	FL		12/15/2025				(22)			(22)		1,025	1,025			
4050117BV	Vail	AZ		12/16/2025				(18)			(18)		584	584			
4050118BV	Fairview	PA		12/16/2025				(1)			(1)		465	465			
4050122BV	Schiller Park	IL		12/16/2025				(131)			(131)		4,085	4,085			
4050124BV	San Antonio	TX		12/16/2025				(10)			(10)		540	540			
4050126BV	Allen	TX		12/16/2025				(25)			(25)		788	788			
4050128BV	Rio Rancho	NM		12/16/2025				(5)			(5)		982	982			
4050129BV	Norfolk	VA		12/16/2025				(22)			(22)		465	465			
4050130BV	Sugar Grove	NC		12/16/2025				(12)			(12)		341	341			
4050134BV	Warsaw	MN		12/16/2025				(14)			(14)		475	475			
4050148BV	Houston	TX		12/16/2025				(25)			(25)		658	658			
4050149BV	Houston	TX		12/16/2025				(25)			(25)		660	660			
4050713BV	Grand Junction	CO		12/17/2025				5			5		1,015	1,015			
4050717BV	Frederick	MD		12/17/2025				(25)			(25)		864	864			
4050724BV	Fort Worth	TX		12/17/2025				(10)			(10)		434	434			
4050725BV	Astoria	NY		12/17/2025				(102)			(102)		2,139	2,139			
4050728BV	STEPHENS CITY	VA		12/17/2025				(14)			(14)		490	490			
4050732BV	Houston	TX		12/17/2025				(25)			(25)		660	660			
4050734BV	Big Bear Lake	CA		12/17/2025				(26)			(26)		1,519	1,519			

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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					
4050735BV	Lake Mary	FL		12/17/2025				(30)			(30)		896	896			
4050737BV	Atlantic City	NJ		12/17/2025				(34)			(34)		2,223	2,223			
4050743BV	Foley	AL		12/17/2025				20			20		833	833			
4050757BV	Columbia	SC		12/17/2025				(15)			(15)		329	329			
4051416BV	Rio Rancho	NM		12/18/2025				(82)			(82)		4,363	4,363			
4051421BV	Jackson Township	NJ		12/18/2025				(12)			(12)		819	819			
4051423BV	Turtletown	TN		12/18/2025				(18)			(18)		524	524			
4051424BV	Amarillo	TX		12/18/2025				(19)			(19)		714	714			
4051425BV	Eureka	MO		12/18/2025				(14)			(14)		427	427			
4051427BV	Jackson	MS		12/18/2025				(15)			(15)		375	375			
4051430BV	New Haven	CT		12/18/2025				(37)			(37)		784	784			
4051431BV	Oklahoma City	OK		12/18/2025				(32)			(32)		1,035	1,035			
4051436BV	Houston	TX		12/18/2025				(25)			(25)		660	660			
4051437BV	Griffin	GA		12/18/2025				(25)			(25)		825	825			
4051438BV	Tallahassee	FL		12/18/2025				(15)			(15)		381	381			
4051444BV	CEDAR CITY	UT		12/18/2025				(19)			(19)		672	672			
4051455BV	Gainesville	GA		12/18/2025				(7)			(7)		584	584			
4051462BV	Mcalester	OK		12/18/2025				(36)			(36)		1,093	1,093			
4051891BV	Denver	CO		12/19/2025				(24)			(24)		623	623			
4051897BV	Levittown	NY		12/19/2025				(56)			(56)		1,242	1,242			
4051904BV	Jackson Township	NJ		12/19/2025				(18)			(18)		1,026	1,026			
4051906BV	Leland	NC		12/19/2025				1			1		517	517			
4051907BV	Royse City	TX		12/19/2025				10			10		565	565			
4051920BV	Amherst Junction	WI		12/19/2025				(20)			(20)		548	548			
4051924BV	Chico	CA		12/19/2025				(20)			(20)		798	798			
4051926BV	Mooresville	NC		12/19/2025				(8)			(8)		1,008	1,008			
4051932BV	High Springs	FL		12/19/2025				(20)			(20)		632	632			
4051934BV	Amarillo	TX		12/19/2025				(6)			(6)		602	602			
4051937BV	Klamath Falls	OR		12/19/2025				(23)			(23)		1,064	1,064			
4051938BV	Atlanta	GA		12/19/2025				(21)			(21)		2,400	2,400			
4051940BV	Roanoke	VA		12/19/2025				(7)			(7)		336	336			
4051941BV	Houston	TX		12/19/2025				(12)			(12)		379	379			
4051944BV	Houston	TX		12/19/2025				(25)			(25)		669	669			
4051945BV	Houston	TX		12/19/2025				(24)			(24)		643	643			
4052498BV	BULLHEAD CITY	AZ		12/22/2025				(24)			(24)		1,246	1,246			
4052499BV	Gibbstown	NJ		12/22/2025				(34)			(34)		912	912			
4052503BV	Conway	NH		12/22/2025				(26)			(26)		624	624			
4052516BV	Coldspring	TX		12/22/2025				(22)			(22)		804	804			
4052531BV	Jacksonville	FL		12/22/2025				(20)			(20)		794	794			
4052533BV	Upper Marlboro	MD		12/22/2025				(21)			(21)		760	760			
4052537BV	Coeur D Alene	ID		12/22/2025				(13)			(13)		627	627			
4052540BV	Wadsworth	IL		12/22/2025				(12)			(12)		473	473			
4052570BV	Houston	TX		12/22/2025				(25)			(25)		660	660			
4053376BV	Blue Springs	MO		12/23/2025				(17)			(17)		477	477			
4053377BV	Jemez Springs	NM		12/23/2025				(9)			(9)		534	534			
4053383BV	Houston	TX		12/23/2025				(36)			(36)		718	718			
4053384BV	Dallas	TX		12/23/2025				(28)			(28)		1,443	1,443			
4053386BV	Knoxville	TN		12/23/2025				17			17		3,138	3,138			
4053389BV	Charlotte	NC		12/23/2025				(17)			(17)		458	458			
4053397BV	Warrensburg	NY		12/23/2025				(19)			(19)		647	647			
4053399BV	Dayton	OH		12/23/2025				(23)			(23)		784	784			

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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			
4053405BV	Lauderhill	FL		12/23/2025				(50)			(50)		1,124	1,124			
4053413BV	South Hills	PA		12/23/2025				(23)			(23)		543	543			
4053414BV	Alexandria	LA		12/23/2025				(13)			(13)		374	374			
4053415BV	Alexandria	LA		12/23/2025				(8)			(8)		319	319			
4060525BV	Kodak	TN		12/24/2025				19			19		1,117	1,117			
4060531BV	Baltimore	MD		12/24/2025				(8)			(8)		315	315			
4060538BV	Gorham	ME		12/24/2025				(25)			(25)		680	680			
4060542BV	Camden	TN		12/24/2025				(8)			(8)		466	466			
4060543BV	Addis	LA		12/24/2025				(13)			(13)		896	896			
4060544BV	NEW SMYRNA BEACH	FL		12/24/2025				(46)			(46)		1,189	1,189			
4061111BV	Williamsburg Twp	ME		12/26/2025				(40)			(40)		1,147	1,147			
4061114BV	Livermore	ME		12/26/2025				(20)			(20)		677	677			
4061118BV	West Yarmouth	MA		12/26/2025				(33)			(33)		1,371	1,371			
4061127BV	Bushkill	PA		12/26/2025				(27)			(27)		1,243	1,243			
4061130BV	Homewood	IL		12/26/2025				(15)			(15)		748	748			
4061131BV	San Francisco	CA		12/26/2025				(22)			(22)		1,438	1,438			
4061136BV	Sautee Nacoochee	GA		12/26/2025				(16)			(16)		459	459			
4061152BV	Sandusky	OH		12/26/2025				(5)			(5)		295	295			
4061153BV	Houston	TX		12/26/2025				(25)			(25)		662	662			
4062279BV	Corpus Christi	TX		12/29/2025				17			17		582	582			
4062289BV	Provo	UT		12/29/2025				(14)			(14)		1,290	1,290			
4062294BV	Bryan	TX		12/29/2025				(12)			(12)		615	615			
4062295BV	Macon	GA		12/29/2025				(17)			(17)		574	574			
4062299BV	New Haven	CT		12/29/2025				(5)			(5)		262	262			
4062318BV	Willis	TX		12/30/2025				(15)			(15)		323	323			
4062928BV	Conway	SC		12/30/2025				(6)			(6)		768	768			
4062931BV	Tulare	CA		12/30/2025				(13)			(13)		620	620			
4062934BV	Port Bolivar	TX		12/30/2025				(331)			(331)		11,056	11,056			
4062936BV	Woodinville	WA		12/30/2025				(131)			(131)		5,841	5,841			
4062938BV	San Jose	CA		12/30/2025				(63)			(63)		2,945	2,945			
4062939BV	South Boston	MA		12/30/2025				(31)			(31)		1,122	1,122			
4062942BV	Rohnert Park	CA		12/30/2025				(100)			(100)		3,321	3,321			
4062943BV	Blairsville	GA		12/30/2025				(26)			(26)		698	698			
4062944BV	Richmond	CA		12/30/2025				(531)			(531)		23,986	23,986			
4062951BV	SAN JUAN CAPISTRANO	CA		12/30/2025				(107)			(107)		2,796	2,796			
4062954BV	Seminole	FL		12/30/2025				(30)			(30)		776	776			
4062956BV	Hacienda Heights	CA		12/30/2025				(17)			(17)		766	766			
4062964BV	Upland	CA		12/30/2025				(16)			(16)		1,100	1,100			
4062965BV	San Antonio	TX		12/30/2025				(20)			(20)		1,607	1,607			
4062967BV	Austin	TX		12/30/2025				(77)			(77)		3,475	3,475			
4062971BV	Fernley	NV		12/30/2025				(87)			(87)		4,875	4,875			
4062972BV	Portland	OR		12/30/2025				(13)			(13)		1,017	1,017			
4062974BV	Tolar	TX		12/30/2025				(16)			(16)		618	618			
4062979BV	Buena Park	CA		12/30/2025				(19)			(19)		2,003	2,003			
4062980BV	Silver Spring	MD		12/30/2025				(15)			(15)		1,258	1,258			
4062982BV	Phoenix	AZ		12/30/2025				(14)			(14)		608	608			
4062985BV	Sandy	OR		12/30/2025				(26)			(26)		1,540	1,540			
4062988BV	Encinitas	CA		12/30/2025				(21)			(21)		1,787	1,787			
4062989BV	Rolling Hills Estates	CA		12/30/2025				(35)			(35)		2,356	2,356			
4062994BV	Hendersonville	TN		12/30/2025				(20)			(20)		1,558	1,558			
4062998BV	Fort Worth	TX		12/30/2025				(30)			(30)		1,644	1,644			

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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					
4062999BV	Roselle	IL		12/30/2025				(23)			(23)		1,602	1,602			
4063001BV	Huntley	IL		12/30/2025				(68)			(68)		4,349	4,349			
4063003BV	Sherman Oaks	CA		12/30/2025				(50)			(50)		3,022	3,022			
4063009BV	West Haven	CT		12/30/2025				(23)			(23)		1,230	1,230			
4063019BV	Stevens Point	WI		12/30/2025				(17)			(17)		1,119	1,119			
4063020BV	Omaha	NE		12/30/2025				(18)			(18)		1,066	1,066			
4063024BV	Brea	CA		12/30/2025				(44)			(44)		2,576	2,576			
4063025BV	Anderson	SC		12/30/2025				(28)			(28)		1,417	1,417			
4063026BV	Baltimore	MD		12/30/2025				(19)			(19)		842	842			
4063031BV	Belton	TX		12/30/2025				(25)			(25)		1,097	1,097			
4063032BV	Talent	OR		12/30/2025				(36)			(36)		1,701	1,701			
4063036BV	Roswell	GA		12/30/2025				(59)			(59)		3,718	3,718			
4063038BV	Columbia	SC		12/30/2025				(8)			(8)		338	338			
4063041BV	Fort Worth	TX		12/30/2025				(78)			(78)		2,797	2,797			
4063042BV	Rockwall	TX		12/30/2025				(38)			(38)		1,664	1,664			
4063043BV	Crown Point	IN		12/30/2025				(19)			(19)		760	760			
4063044BV	Wilmington	NC		12/30/2025				(16)			(16)		686	686			
4063049BV	Fairfax	VA		12/30/2025				(31)			(31)		1,406	1,406			
4063053BV	Sunset Beach	NC		12/30/2025				(103)			(103)		5,206	5,206			
4063055BV	Alexandria	VA		12/30/2025				(49)			(49)		2,125	2,125			
4063058BV	Oakland	CA		12/30/2025				(49)			(49)		2,792	2,792			
4063062BV	Auburn	AL		12/30/2025				(38)			(38)		1,971	1,971			
4063065BV	Show Low	AZ		12/30/2025				(31)			(31)		1,100	1,100			
4063066BV	Boca Raton	FL		12/30/2025				(55)			(55)		1,823	1,823			
4063067BV	Garland	TX		12/30/2025				(31)			(31)		767	767			
4063068BV	Tempe	AZ		12/30/2025				(28)			(28)		765	765			
4063069BV	Savage	MN		12/30/2025				(40)			(40)		1,749	1,749			
4063072BV	Morgan Hill	CA		12/30/2025				(38)			(38)		1,825	1,825			
4063077BV	Dewitt	MI		12/30/2025				(32)			(32)		1,347	1,347			
4063082BV	Walnut Creek	CA		12/30/2025				(75)			(75)		3,143	3,143			
4063083BV	San Jose	CA		12/30/2025				(76)			(76)		3,438	3,438			
4063086BV	Sadieville	KY		12/30/2025				(42)			(42)		1,200	1,200			
4063088BV	Roslindale	MA		12/30/2025				(40)			(40)		1,610	1,610			
4063090BV	Los Angeles	CA		12/30/2025				(35)			(35)		1,494	1,494			
4063099BV	Augusta	WV		12/30/2025				(36)			(36)		799	799			
4063100BV	Chalmette	LA		12/30/2025				(35)			(35)		945	945			
4063101BV	Bedford	NH		12/30/2025				(45)			(45)		1,988	1,988			
4063102BV	Chicago	IL		12/30/2025				(233)			(233)		9,617	9,617			
4063104BV	Seattle	WA		12/30/2025				(17)			(17)		679	679			
4063106BV	El Cajon	CA		12/30/2025				(14)			(14)		542	542			
4063108BV	Houston	TX		12/30/2025				(20)			(20)		706	706			
4063109BV	Sugar Land	TX		12/30/2025				(33)			(33)		951	951			
4063111BV	Lakeland	FL		12/30/2025				(9)			(9)		329	329			
4063116BV	San Rafael	CA		12/30/2025				(29)			(29)		1,230	1,230			
4063118BV	De Pere	WI		12/30/2025				(28)			(28)		917	917			
4063119BV	Marietta	GA		12/30/2025				(36)			(36)		1,635	1,635			
4063120BV	Orland Hills	IL		12/30/2025				(41)			(41)		1,222	1,222			
4063121BV	Rathdrum	ID		12/30/2025				(63)			(63)		2,120	2,120			
4063123BV	Pensacola	FL		12/30/2025				(183)			(183)		4,512	4,512			
4063124BV	Grafton	WI		12/30/2025				(35)			(35)		1,016	1,016			
4063129BV	Cranston	RI		12/30/2025				(33)			(33)		917	917			

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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
4063131BV	Advance	NC		12/30/2025				(17)			(17)		432	432			
4063132BV	Tucson	AZ		12/30/2025				(45)			(45)		1,233	1,233			
4063134BV	Metairie	LA		12/30/2025				(37)			(37)		1,269	1,269			
4063136BV	Liberty Twp	OH		12/30/2025				(27)			(27)		976	976			
4063139BV	San Diego	CA		12/30/2025				(77)			(77)		2,118	2,118			
4063142BV	Hanson	MA		12/30/2025				(416)			(416)		12,437	12,437			
4063143BV	Saint Helens	OR		12/30/2025				(5)			(5)		618	618			
4063147BV	Indio	CA		12/30/2025				(47)			(47)		1,252	1,252			
4063148BV	Republic	MO		12/30/2025				(60)			(60)		2,724	2,724			
4063151BV	Lakeland	FL		12/30/2025				12			12		483	483			
4063153BV	South Windham	CT		12/30/2025				(16)			(16)		735	735			
4063867BV	Roach	MO		12/31/2025				(20)			(20)		666	666			
4063868BV	Metairie	LA		12/31/2025				(16)			(16)		517	517			
4064184BV	Ashland	MO		01/02/2026				(10)			(10)		465	465			
4064193BV	Long Pond	PA		01/02/2026				(29)			(29)		1,064	1,064			
4064197BV	Dallas	TX		01/02/2026				(24)			(24)		1,133	1,133			
4064210BV	Winter Haven	FL		01/02/2026				(11)			(11)		526	526			
4064212BV	Lubbock	TX		01/02/2026				(20)			(20)		713	713			
4064214BV	Ponchatoula	LA		01/02/2026				(19)			(19)		428	428			
4064217BV	Lexington	KY		01/02/2026				(8)			(8)		264	264			
4064221BV	Hazel Park	MI		01/02/2026				(15)			(15)		516	516			
4064231BV	Chestertown	NY		01/02/2026				(31)			(31)		1,163	1,163			
4064232BV	Covington	GA		01/02/2026				(102)			(102)		3,880	3,880			
4064242BV	Detroit	MI		01/02/2026				(9)			(9)		253	253			
4064243BV	Mount Juliet	TN		01/02/2026				(2)			(2)		1,007	1,007			
4064244BV	Reading	PA		01/02/2026				(19)			(19)		490	490			
4064245BV	Grand Prairie	TX		01/02/2026				(7)			(7)		699	699			
4064246BV	Anderson	IN		01/02/2026				(11)			(11)		374	374			
4064699BV	New Port Richey	FL		01/05/2026				33			33		1,145	1,145			
4064702BV	Wofford Heights	CA		01/05/2026				(14)			(14)		386	386			
4064711BV	Whitewater	WI		01/05/2026				(12)			(12)		449	449			
4064714BV	BLOWING ROCK	NC		01/05/2026				(34)			(34)		1,103	1,103			
4064715BV	Denver	CO		01/05/2026				(14)			(14)		790	790			
4064718BV	Canton	GA		01/05/2026				(24)			(24)		772	772			
4065325BV	Huntersville	NC		01/06/2026				(16)			(16)		777	777			
4065331BV	Pittsburgh	PA		01/06/2026				6			6		817	817			
4065332BV	Jackson Township	NJ		01/06/2026				(16)			(16)		1,015	1,015			
4065343BV	Tannersville	PA		01/06/2026				(9)			(9)		746	746			
4065355BV	Richardsville	VA		01/06/2026				(10)			(10)		264	264			
4065357BV	Indian Trail	NC		01/06/2026				(35)			(35)		981	981			
4065877BV	Beltsville	MD		01/07/2026				3			3		1,049	1,049			
4065883BV	Saratoga Springs	UT		01/07/2026				(19)			(19)		708	708			
4065886BV	Wexford	PA		01/07/2026				(3)			(3)		1,040	1,040			
4065891BV	Elkmont	AL		01/07/2026				(12)			(12)		507	507			
4065901BV	Baldwin City	KS		01/07/2026				(12)			(12)		427	427			
4065913BV	Springfield	NJ		01/07/2026				(26)			(26)		1,071	1,071			
4066465BV	Riverside	CA		01/08/2026				38			38		1,351	1,351			
4066469BV	Wexford	PA		01/08/2026				(6)			(6)		911	911			
4066470BV	Westampton	NJ		01/08/2026				(8)			(8)		836	836			
4066471BV	Westampton	NJ		01/08/2026				(12)			(12)		754	754			
4066473BV	Tobyhanna	PA		01/08/2026				(27)			(27)		1,537	1,537			

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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
4066479BV	Ogden	UT		01/08/2026				(41)			(41)		2,810	2,810			
4066485BV	Mount Juliet	TN		01/08/2026				(2)			(2)		1,061	1,061			
4066486BV	Anderson	IN		01/08/2026				(1)			(1)		318	318			
4067257BV	Nesquehoning	PA		01/09/2026				(4)			(4)		286	286			
4067262BV	Herriman	UT		01/09/2026				(27)			(27)		877	877			
4067287BV	Crystal River	FL		01/09/2026				(15)			(15)		394	394			
4067288BV	Ocala	FL		01/09/2026				(126)			(126)		5,601	5,601			
4067296BV	Atlanta	GA		01/09/2026				(12)			(12)		1,680	1,680			
4067302BV	Columbus	OH		01/09/2026				(9)			(9)		233	233			
4067305BV	Estes Park	CO		01/09/2026				(39)			(39)		1,915	1,915			
4067312BV	Jacksonville	FL		01/09/2026				(23)			(23)		614	614			
4067755BV	Cumming	GA		01/12/2026				(29)			(29)		1,145	1,145			
4067757BV	Perry	GA		01/12/2026				(36)			(36)		1,645	1,645			
4067770BV	Jackson Township	NJ		01/12/2026				(12)			(12)		672	672			
4067791BV	Rifle	CO		01/12/2026				(32)			(32)		1,147	1,147			
4067794BV	Sims	NC		01/12/2026				(11)			(11)		516	516			
4068686BV	Pineville	NC		01/13/2026				(18)			(18)		471	471			
4068693BV	Abilene	TX		01/13/2026				(22)			(22)		582	582			
4068699BV	Pensacola	FL		01/13/2026				(97)			(97)		2,255	2,255			
4068702BV	Pocatello	ID		01/13/2026				(16)			(16)		898	898			
4068704BV	Austin	TX		01/13/2026				(19)			(19)		1,229	1,229			
4068709BV	Spokane	WA		01/13/2026				(48)			(48)		1,273	1,273			
4068710BV	Spokane	WA		01/13/2026				(50)			(50)		1,273	1,273			
4068713BV	Indianapolis	IN		01/13/2026				(13)			(13)		338	338			
4068714BV	CULPEPER	VA		01/13/2026				(28)			(28)		923	923			
4069168BV	Corpus Christi	TX		01/14/2026				(10)			(10)		786	786			
4069169BV	Saint Helen	MI		01/14/2026				(19)			(19)		614	614			
4069174BV	Ballard	WV		01/14/2026				1			1		623	623			
4069175BV	Millsboro	DE		01/14/2026				(35)			(35)		982	982			
4069177BV	Baltimore	MD		01/14/2026				(22)			(22)		669	669			
4069206BV	East Windsor	NJ		01/14/2026				(13)			(13)		994	994			
4069818BV	Madison	AL		01/15/2026				(6)			(6)		288	288			
4069824BV	Anacortes	WA		01/15/2026				(37)			(37)		994	994			
4069837BV	Lithonia	GA		01/15/2026				(18)			(18)		437	437			
4070344BV	Chattanooga	TN		01/16/2026				(21)			(21)		831	831			
4070357BV	Branson	MO		01/16/2026				1			1		363	363			
4070358BV	Springvale	ME		01/16/2026				(16)			(16)		780	780			
4070360BV	Spokane	WA		01/16/2026				(5)			(5)		542	542			
4070362BV	Myrtle Beach	SC		01/16/2026				(29)			(29)		908	908			
4070366BV	Minocqua	WI		01/16/2026				(43)			(43)		1,838	1,838			
4070368BV	Charlotte	NC		01/16/2026				(30)			(30)		1,462	1,462			
4070393BV	Charleston	SC		01/16/2026				(47)			(47)		1,171	1,171			
4070394BV	Pensacola	FL		01/16/2026				(12)			(12)		272	272			
4070395BV	Hilton Head Island	SC		01/16/2026				(146)			(146)		3,784	3,784			
4070398BV	Duncanville	TX		01/16/2026				(9)			(9)		288	288			
4071110BV	Tuscaloosa	AL		01/20/2026				(4)			(4)		411	411			
4071113BV	Lower Twp	NJ		01/20/2026				(10)			(10)		950	950			
4071115BV	Milford	DE		01/20/2026				(7)			(7)		551	551			
4071129BV	Mandeville	LA		01/20/2026				(17)			(17)		548	548			
4073339BV	Edmond	OK		01/21/2026				(10)			(10)		301	301			
4073350BV	Indian Hills	CO		01/21/2026				(30)			(30)		1,212	1,212			

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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					
4073357BV	Apple Valley	CA		01/21/2026				(31)			(31)		760	760			
4073358BV	Midland	GA		01/21/2026				(26)			(26)		2,161	2,161			
4073993BV	Lehigh Acres	FL		01/22/2026				(24)			(24)		756	756			
4073995BV	Spokane	WA		01/22/2026				(22)			(22)		681	681			
4073996BV	Spokane	WA		01/22/2026				(27)			(27)		876	876			
4073997BV	Del Rio	TX		01/22/2026				(27)			(27)		799	799			
4074005BV	Martinsburg	WV		01/22/2026				(14)			(14)		390	390			
4074008BV	Ellicott City	MD		01/22/2026				(26)			(26)		1,455	1,455			
4074009BV	Luray	VA		01/22/2026				(803)			(803)		50,487	50,487			
4074032BV	GATLINBURG	TN		01/22/2026				(46)			(46)		1,094	1,094			
4074708BV	Spring Valley	NY		01/23/2026				(43)			(43)		1,630	1,630			
4074716BV	Maggie Valley	NC		01/23/2026				(15)			(15)		787	787			
4074718BV	Allentown	PA		01/23/2026				(9)			(9)		287	287			
4074719BV	Frankford	DE		01/23/2026				24			24		2,042	2,042			
4074724BV	Pattonville	TX		01/23/2026				(8)			(8)		273	273			
4074745BV	Richmond	TX		01/23/2026				(143)			(143)		3,990	3,990			
4074752BV	Paterson	NJ		01/23/2026				(13)			(13)		724	724			
4075580BV	Portales	NM		01/26/2026				(20)			(20)		667	667			
4075581BV	Stratton	VT		01/26/2026				(23)			(23)		1,210	1,210			
4075584BV	Springdale	AR		01/26/2026				(12)			(12)		470	470			
4090724BV	Rahway	NJ		01/27/2026				(29)			(29)		1,584	1,584			
4090735BV	Port Charlotte	FL		01/27/2026				(21)			(21)		705	705			
4090736BV	SAN ANTONIO	TX		01/27/2026				(19)			(19)		521	521			
4090737BV	Sevierville	TN		01/27/2026				(5)			(5)		1,468	1,468			
4091312BV	Phillipsburg	NJ		01/28/2026				(13)			(13)		568	568			
4091330BV	Phoenix	AZ		01/28/2026				(29)			(29)		760	760			
4091333BV	Huntsville	TX		01/28/2026				(10)			(10)		286	286			
4091336BV	Oak Island	NC		01/28/2026				(40)			(40)		1,587	1,587			
4091338BV	Naples	FL		01/28/2026				(7,969)			(7,969)		250,000	250,000			
4091339BV	Whitehall	MI		01/28/2026				(9)			(9)		388	388			
4091775BV	Farmingdale	NY		01/29/2026				(64)			(64)		1,677	1,677			
4091779BV	Hiram	GA		01/29/2026				(8)			(8)		612	612			
4091791BV	Fort Lauderdale	FL		01/29/2026				(11)			(11)		894	894			
4091801BV	Bradenton	FL		01/29/2026				(32)			(32)		793	793			
4092200BV	Key West	FL		01/30/2026				(179)			(179)		9,718	9,718			
4092209BV	Lake Havasu City	AZ		01/30/2026				(31)			(31)		792	792			
4092225BV	Bronx	NY		01/30/2026				(83)			(83)		2,043	2,043			
4092229BV	Anchorage	AK		01/30/2026				(24)			(24)		728	728			
4092693BV	El Mirage	AZ		02/02/2026				(45)			(45)		1,129	1,129			
4092696BV	Wilmington	DE		02/02/2026				(9)			(9)		335	335			
4092701BV	Summerville	SC		02/02/2026				(29)			(29)		675	675			
4092716BV	Utica	NY		02/02/2026				(856)			(856)		17,498	17,498			
4093309BV	Naples	FL		02/03/2026				(25)			(25)		821	821			
4093311BV	Pittsburgh	PA		02/03/2026				(23)			(23)		515	515			
4093905BV	Long Barn	CA		02/04/2026				(12)			(12)		337	337			
4093915BV	Hanover	PA		02/04/2026				(29)			(29)		615	615			
4093917BV	Paterson	NJ		02/04/2026				(12)			(12)		651	651			
4110956BV	McKinney	TX		02/05/2026				(21)			(21)		433	433			
4110958BV	Chicago	IL		02/05/2026				(16)			(16)		711	711			
4110962BV	Canton	OH		02/05/2026				(12)			(12)		192	192			
4110963BV	Marrero	LA		02/05/2026				(14)			(14)		378	378			

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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					
4110968BV	Brigantine	NJ		02/05/2026				(17)			(17)		1,190	1,190			
4110975BV	Memphis	TN		02/05/2026				(1)			(1)		647	647			
4111336BV	Winterport	ME		02/06/2026				(37)			(37)		807	807			
4111352BV	Ocean Isle Beach	NC		02/06/2026				41			41		1,136	1,136			
4111360BV	Fall River Mills	CA		02/06/2026				(6)			(6)		519	519			
4111375BV	Sanibel	FL		02/06/2026				(22)			(22)		754	754			
4111386BV	Sulphur	OK		02/06/2026				(15)			(15)		546	546			
4111892BV	Galax	VA		02/09/2026				(6,585)			(6,585)		224,089	224,089			
4112594BV	Cedar Key	FL		02/10/2026				(30)			(30)		772	772			
4112598BV	Binghamton	NY		02/10/2026				(18)			(18)		396	396			
4113489BV	Savannah	GA		02/11/2026				(12)			(12)		595	595			
4115248BV	Fogelsville	PA		02/12/2026				(10)			(10)		601	601			
4115250BV	Franklin	NJ		02/12/2026				(9)			(9)		317	317			
4115252BV	Tampa	FL		02/12/2026				(5)			(5)		753	753			
4115262BV	Palm Coast	FL		02/12/2026				(25)			(25)		663	663			
4115266BV	Taos	NM		02/12/2026				(15)			(15)		423	423			
4115277BV	Hondo	TX		02/12/2026				(15)			(15)		352	352			
4115282BV	Mentor	OH		02/12/2026				(9)			(9)		165	165			
4115287BV	Tucson	AZ		02/12/2026				(9)			(9)		216	216			
4115558BV	Bronx	NY		02/13/2026				(54)			(54)		1,392	1,392			
4115562BV	North Port	FL		02/13/2026				(240)			(240)		5,192	5,192			
4115570BV	Dover	NJ		02/13/2026				(14)			(14)		495	495			
4115579BV	Paterson	NJ		02/13/2026				(4)			(4)		211	211			
4128450BV	Allen	TX		02/17/2026				7			7		624	624			
4128451BV	Lavonia	GA		02/17/2026				(14)			(14)		489	489			
4128452BV	Sahuarita	AZ		02/17/2026				(2)			(2)		409	409			
4128469BV	Mc Gaheysville	VA		02/17/2026				(8)			(8)		622	622			
4128479BV	Longview	TX		02/17/2026				(20)			(20)		517	517			
4128492BV	Gloucester City	NJ		02/17/2026				(19)			(19)		466	466			
4128496BV	Ocala	FL		02/17/2026				(29)			(29)		741	741			
4128497BV	Upper Darby	PA		02/17/2026				(15)			(15)		363	363			
4128498BV	Rockwall	TX		02/17/2026				(17)			(17)		667	667			
4128506BV	Melbourne	FL		02/17/2026				(25)			(25)		664	664			
4128508BV	New Orleans	LA		02/17/2026				(15)			(15)		432	432			
4129006BV	Richmond	TX		02/18/2026				17			17		754	754			
4129696BV	Los Banos	CA		02/19/2026				(21)			(21)		561	561			
4129697BV	Amanda	OH		02/19/2026				(23)			(23)		563	563			
4129699BV	Ammon	ID		02/19/2026				(23)			(23)		537	537			
4129700BV	Spartanburg	SC		02/19/2026				(20)			(20)		432	432			
4129900BV	Bloomington	IL		02/20/2026				(8)			(8)		313	313			
4129909BV	Houston	TX		02/20/2026				(15)			(15)		678	678			
4129920BV	Stockton Springs	ME		02/20/2026				(184)			(184)		3,453	3,453			
4129929BV	Long Barn	CA		02/20/2026				(16)			(16)		438	438			
4129932BV	Bangor	MI		02/20/2026				(53)			(53)		1,139	1,139			
4129933BV	NORTH MYRTLE BEACH	SC		02/20/2026				(18)			(18)		616	616			
4129938BV	Lafayette	LA		02/20/2026				(14)			(14)		319	319			
4129939BV	CUMBERLAND	RI		02/20/2026				(48)			(48)		1,195	1,195			
4129943BV	Bakersfield	CA		02/20/2026				(18)			(18)		455	455			
4129945BV	Sun City West	AZ		02/20/2026				(20)			(20)		535	535			
4129946BV	SPARTANBURG	SC		02/20/2026				(17)			(17)		334	334			
4129947BV	Sarasota	FL		02/20/2026				42			42		1,255	1,255			

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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					
4129949BV	Glendale	CA		02/20/2026				(49)			(49)		2,029	2,029			
4129951BV	Gulfport	MS		02/20/2026				(19)			(19)		511	511			
4129953BV	Punta Gorda	FL		02/20/2026				(38)			(38)		636	636			
4130657BV	Spanish Fork	UT		02/23/2026				(41)			(41)		1,022	1,022			
4130664BV	New Port Richey	FL		02/23/2026				(27)			(27)		495	495			
4130971BV	Logan	OH		02/24/2026				(24)			(24)		1,011	1,011			
4130986BV	Ormond Beach	FL		02/24/2026				(65)			(65)		1,825	1,825			
4130989BV	Hilton Head Island	SC		02/24/2026				(12)			(12)		455	455			
4130999BV	Palm Bay	FL		02/24/2026				(27)			(27)		649	649			
4131003BV	Coatesville	PA		02/24/2026				(13)			(13)		262	262			
4131006BV	The Villages	FL		02/24/2026				(45)			(45)		852	852			
4131013BV	New Braunfels	TX		02/24/2026				(86)			(86)		2,171	2,171			
4131497BV	Pittsburgh	PA		02/25/2026				(8)			(8)		451	451			
4131502BV	Centerton	AR		02/25/2026				(15)			(15)		389	389			
4131512BV	Dorchester	MA		02/25/2026				(52)			(52)		1,748	1,748			
4131516BV	Pensacola	FL		02/25/2026				(18)			(18)		370	370			
4131907BV	Crown King	AZ		02/26/2026				(16)			(16)		487	487			
4131910BV	Easton	WA		02/26/2026				(30)			(30)		743	743			
4131913BV	Torrance	CA		02/26/2026				(54)			(54)		2,052	2,052			
4134789BV	Hardeeville	SC		02/27/2026				(40)			(40)		991	991			
4134792BV	San Diego	CA		02/27/2026				(27)			(27)		708	708			
4134793BV	Mesa	AZ		02/27/2026				(15)			(15)		568	568			
4134795BV	Saint Louis	MO		02/27/2026				(9)			(9)		156	156			
4134799BV	Bethany Beach	DE		02/27/2026				(22)			(22)		711	711			
4134803BV	Vienna	VA		02/27/2026				(39)			(39)		1,177	1,177			
4134804BV	Shawnee	OK		02/27/2026				(20)			(20)		397	397			
4134818BV	Mosheim	TN		02/27/2026				(29)			(29)		498	498			
4134819BV	Jacksonville	FL		02/27/2026				(7)			(7)		228	228			
4134829BV	Ferguson	NC		02/27/2026				(25)			(25)		620	620			
4134837BV	Azle	TX		02/27/2026				(39)			(39)		1,138	1,138			
4134849BV	CALABASH	NC		02/27/2026				(23)			(23)		421	421			
4134863BV	Wichita	KS		02/27/2026				(3)			(3)		568	568			
4135479BV	Petersburg	VA		03/02/2026				(12)			(12)		266	266			
4135481BV	Copperopolis	CA		03/02/2026				(23)			(23)		729	729			
4135489BV	Miramar Beach	FL		03/02/2026				(30)			(30)		1,043	1,043			
4135495BV	Houston	TX		03/02/2026				(25)			(25)		3,861	3,861			
4136129BV	San Juan Bautista	CA		03/03/2026				(17)			(17)		394	394			
4136131BV	College Station	TX		03/03/2026				(20)			(20)		403	403			
4136147BV	Punta Gorda	FL		03/03/2026				(6)			(6)		474	474			
4136159BV	Seaside Heights	NJ		03/03/2026				(16)			(16)		443	443			
4136662BV	Naples	FL		03/04/2026				(20)			(20)		626	626			
4136663BV	Ellensburg	WA		03/04/2026				(6)			(6)		317	317			
4136667BV	Vallejo	CA		03/04/2026				(20)			(20)		705	705			
4136668BV	Ridgewood	NY		03/04/2026				(78)			(78)		2,659	2,659			
4136672BV	Myrtle Beach	SC		03/04/2026				(11)			(11)		460	460			
4136675BV	Melbourne	FL		03/04/2026				(36)			(36)		903	903			
4136680BV	Laguna Heights	TX		03/04/2026				(35)			(35)		718	718			
4136693BV	San Antonio	TX		03/04/2026				(33)			(33)		868	868			
4136701BV	Franklin	TN		03/04/2026				(45)			(45)		1,379	1,379			
4137281BV	Pocono Lake	PA		03/05/2026				(13)			(13)		1,527	1,527			
4137293BV	Ooltewah	TN		03/05/2026				(1,779)			(1,779)		104,177	104,177			

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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					
4137297BV	South Padre Island	TX		03/05/2026				(23)			(23)		629	629			
4137763BV	Willis	TX		03/06/2026				(4)			(4)		209	209			
4137766BV	Conway	SC		03/06/2026				(39)			(39)		828	828			
4137768BV	Lake Toxaway	NC		03/06/2026				(26)			(26)		1,022	1,022			
4137769BV	Crosby	TX		03/06/2026				(16)			(16)		336	336			
4137773BV	Kent	WA		03/06/2026				(48)			(48)		1,127	1,127			
4137783BV	Marlboro	NY		03/06/2026				(20)			(20)		411	411			
4137786BV	Kalispell	MT		03/06/2026				(32)			(32)		634	634			
4137793BV	Meridian	ID		03/06/2026				8			8		1,393	1,393			
4137794BV	Sevierville	TN		03/06/2026				(49)			(49)		983	983			
4137797BV	Port Saint Joe	FL		03/06/2026				(42)			(42)		1,053	1,053			
4137818BV	Louisville	KY		03/06/2026				(12)			(12)		262	262			
4137820BV	Washington	DC		03/06/2026				(24)			(24)		507	507			
4137821BV	Gordonville	TX		03/06/2026				(29)			(29)		791	791			
4137823BV	Fort McDowell	AZ		03/06/2026				(37)			(37)		1,194	1,194			
4137825BV	Westlake	LA		03/06/2026				(17)			(17)		350	350			
4137831BV	Michigan City	IN		03/06/2026				(31)			(31)		868	868			
4138537BV	Kissimmee	FL		03/09/2026				3			3		457	457			
4138542BV	Plano	TX		03/09/2026				10			10		2,653	2,653			
4138548BV	Florence	AZ		03/09/2026				(29)			(29)		618	618			
4138553BV	Largo	FL		03/09/2026				(32)			(32)		860	860			
4138573BV	Madison	AL		03/09/2026				(17)			(17)		304	304			
4140597BV	Lake Ariel	PA		03/10/2026				(17)			(17)		323	323			
4140599BV	Aurora	IL		03/10/2026				(13)			(13)		231	231			
4140603BV	Granite Shoals	TX		03/10/2026				(6)			(6)		271	271			
4140605BV	Chehalis	WA		03/10/2026				(27)			(27)		700	700			
4140607BV	Southbridge	MA		03/10/2026				(24)			(24)		651	651			
4140609BV	Flagler Beach	FL		03/10/2026				(23)			(23)		686	686			
4140620BV	WAXAHACHIE	TX		03/10/2026				(12)			(12)		416	416			
4141248BV	Gold Bar	WA		03/11/2026				(18)			(18)		542	542			
4141255BV	Gloucester City	NJ		03/11/2026				(8)			(8)		179	179			
4141257BV	Decatur	GA		03/11/2026				(14)			(14)		330	330			
4141260BV	Brooklyn	NY		03/11/2026				(56)			(56)		1,186	1,186			
4141261BV	Stockbridge	GA		03/11/2026				(9)			(9)		159	159			
4141268BV	Dinuba	CA		03/11/2026				(19)			(19)		1,181	1,181			
4141269BV	WEST VALLEY CITY	UT		03/11/2026				(24)			(24)		494	494			
4141270BV	Pompano Beach	FL		03/11/2026				(6)			(6)		225	225			
4141275BV	Toms River	NJ		03/11/2026				(21)			(21)		369	369			
4141283BV	Emerald Isle	NC		03/11/2026				(13)			(13)		486	486			
4141285BV	Bronx	NY		03/11/2026				(28)			(28)		598	598			
4141298BV	Clermont	FL		03/11/2026				(12)			(12)		253	253			
4141306BV	Tallahassee	FL		03/11/2026				(7)			(7)		230	230			
4141308BV	North Palm Beach	FL		03/11/2026				(19)			(19)		640	640			
4142598BV	Glen Allen	VA		03/12/2026				(9)			(9)		441	441			
4142616BV	Summit Hill	PA		03/12/2026				(5)			(5)		100	100			
4142622BV	Theodosia	MO		03/12/2026				(6)			(6)		91	91			
4143103BV	Gilbert	AZ		03/13/2026				(3)			(3)		268	268			
4143118BV	SARASOTA	FL		03/13/2026				(15)			(15)		323	323			
4143120BV	Lawton	OK		03/13/2026				(4)			(4)		87	87			
4143125BV	Henderson	NV		03/13/2026				(19)			(19)		759	759			
4143135BV	Astoria	NY		03/13/2026				(42)			(42)		900	900			

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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					
4143137BV	Dallas	TX		03/13/2026				(4)			(4)		185	185			
4143139BV	Lagrange	IN		03/13/2026				(4)			(4)		79	79			
4143973BV	Cordova	TN		03/16/2026				(5)			(5)		211	211			
4143974BV	Arlington	TX		03/16/2026				(527)			(527)		15,693	15,693			
4143978BV	Guffey	CO		03/16/2026				(12)			(12)		256	256			
4143984BV	Louisiana	MO		03/16/2026				(5)			(5)		95	95			
4143986BV	Saint Louis	MO		03/16/2026				(20)			(20)		769	769			
4143997BV	Nashville	TN		03/16/2026				(12)			(12)		267	267			
4144017BV	Manchester	CT		03/16/2026				(12)			(12)		239	239			
4144019BV	Cushing	OK		03/16/2026				(3)			(3)		115	115			
4159661BV	Martinsburg	WV		03/17/2026				(21)			(21)		1,210	1,210			
4159662BV	Daytona Beach	FL		03/17/2026				(4)			(4)		275	275			
4159669BV	Dallas	TX		03/17/2026				(14)			(14)		468	468			
4159681BV	Auburn	CA		03/17/2026				(17)			(17)		497	497			
4159683BV	Maysville —	GA		03/17/2026				(11)			(11)		342	342			
4159685BV	Spring	TX		03/17/2026				(6)			(6)		306	306			
4159694BV	Coldwater	MI		03/17/2026				(6)			(6)		98	98			
4159696BV	Palm Coast	FL		03/17/2026				(7)			(7)		218	218			
4159705BV	Rialto	CA		03/17/2026				(30)			(30)		626	626			
4160421BV	Tucson	AZ		03/18/2026				(7)			(7)		220	220			
4160422BV	Palm Bay	FL		03/18/2026				(11)			(11)		210	210			
4160423BV	Denison	TX		03/18/2026				(4)			(4)		127	127			
4160424BV	North Myrtle Beach	SC		03/18/2026				(63)			(63)		1,431	1,431			
4160425BV	North Plains	OR		03/18/2026				(7)			(7)		268	268			
4160440BV	Titusville	FL		03/18/2026				(5)			(5)		237	237			
4160445BV	Venice	FL		03/18/2026				(13)			(13)		257	257			
4160446BV	Sevierville	TN		03/18/2026				(14)			(14)		288	288			
4160447BV	Modesto	CA		03/18/2026				(11)			(11)		171	171			
4160450BV	Waterford	CA		03/18/2026				(4)			(4)		277	277			
4160454BV	Chandler	AZ		03/18/2026				(4)			(4)		319	319			
4160466BV	Philadelphia	PA		03/18/2026				(3)			(3)		108	108			
4160469BV	Jacksonville	FL		03/18/2026				(13)			(13)		250	250			
4160471BV	Idaho Falls	ID		03/18/2026				(8)			(8)		195	195			
4160473BV	Knoxville	TN		03/18/2026				(8)			(8)		147	147			
4160476BV	San Jose	CA		03/18/2026				(25)			(25)		837	837			
4160479BV	Bakersfield	CA		03/18/2026				(9)			(9)		171	171			
4160481BV	Lutherville Timonium	MD		03/18/2026				(6)			(6)		246	246			
4160484BV	Franklin	NC		03/18/2026				(2)			(2)		297	297			
4160490BV	Fargo	ND		03/18/2026				(4)			(4)		86	86			
4160498BV	Charlotte	NC		03/18/2026				(9)			(9)		232	232			
4160502BV	Dothan	AL		03/18/2026				(14)			(14)		252	252			
4160506BV	Scottsboro	AL		03/18/2026				(8)			(8)		160	160			
4160513BV	Memphis	TN		03/18/2026				(9)			(9)		169	169			
4160514BV	Little Rock	AR		03/18/2026				(4)			(4)		85	85			
4161150BV	New Smyrna Beach	FL		03/19/2026				(38)			(38)		1,421	1,421			
4161160BV	Thomaston	GA		03/19/2026				(8)			(8)		212	212			
4161162BV	Lanoka Harbor	NJ		03/19/2026				(8)			(8)		232	232			
4161168BV	Julesburg	CO		03/19/2026				(7)			(7)		242	242			
4161687BV	Clermont	FL		03/20/2026				(20)			(20)		411	411			
4161692BV	Chicopee	MA		03/20/2026				(6)			(6)		237	237			
4161703BV	Little Rock	AR		03/20/2026				(8)			(8)		247	247			

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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					
4161710BV	Ocean City	MD		03/20/2026				(8)			(8)		209	209			
4162331BV	The Villages	FL		03/23/2026				(100)			(100)		2,915	2,915			
4162342BV	Utica	NY		03/23/2026				(9)			(9)		178	178			
4162345BV	San Antonio	TX		03/23/2026				(4)			(4)		83	83			
4162352BV	Union City	NJ		03/23/2026				(14)			(14)		313	313			
4162353BV	Jacksonville	FL		03/23/2026				(6)			(6)		201	201			
4176822BV	Janesville	WI		03/24/2026				(3)			(3)		125	125			
4176824BV	Henderson	NV		03/24/2026				(11)			(11)		931	931			
4176828BV	Murfreesboro	TN		03/24/2026				(13)			(13)		487	487			
4176834BV	Converse	TX		03/24/2026				(10)			(10)		169	169			
4176835BV	Meridian	ID		03/24/2026				(5)			(5)		296	296			
4176837BV	Hobbs	NM		03/24/2026				(8)			(8)		206	206			
4176839BV	Port Charlotte	FL		03/24/2026				(12)			(12)		228	228			
4176843BV	Longview	WA		03/24/2026				(6)			(6)		237	237			
4176845BV	North Charleston	SC		03/24/2026				(12)			(12)		416	416			
4176849BV	Houston	TX		03/24/2026				(8)			(8)		184	184			
4176850BV	Lake Ariel	PA		03/24/2026				(18)			(18)		401	401			
4176854BV	San Diego	CA		03/24/2026				(4)			(4)		544	544			
4176858BV	Cape Coral	FL		03/24/2026				(40)			(40)		846	846			
4176859BV	Bartlett	TN		03/24/2026				(7)			(7)		171	171			
4177430BV	Rio Rancho	NM		03/26/2026				(18)			(18)		594	594			
4177435BV	Brooklyn	NY		03/25/2026				(36)			(36)		702	702			
4177441BV	Covington	LA		03/25/2026				(7)			(7)		158	158			
4177444BV	Wayne	NJ		03/25/2026				(8)			(8)		287	287			
4177447BV	Louisville	KY		03/25/2026				(7)			(7)		126	126			
4177448BV	Davenport	FL		03/25/2026				(4)			(4)		185	185			
4177451BV	Panama City	FL		03/25/2026				(4)			(4)		127	127			
4177454BV	San Jose	CA		03/25/2026				(6)			(6)		799	799			
4177459BV	LORIS	SC		03/25/2026				(8)			(8)		235	235			
4177461BV	Nampa	ID		03/25/2026				(25)			(25)		836	836			
4179453BV	Carrollton	GA		03/26/2026				(3)			(3)		219	219			
4179496BV	Boise	ID		03/26/2026				(14)			(14)		294	294			
4179509BV	Chicago	IL		03/26/2026				(4)			(4)		100	100			
4179512BV	Richlands	NC		03/26/2026				(2)			(2)		139	139			
4183628BV	Everett	MA		03/27/2026				(11)			(11)		653	653			
4183632BV	Oakland	MD		03/27/2026				(8)			(8)		264	264			
4183634BV	Hilton Head Island	SC		03/27/2026				(10)			(10)		281	281			
4183646BV	Plant City	FL		03/27/2026				(3)			(3)		243	243			
4183647BV	Mountain View	AR		03/27/2026				(11)			(11)		277	277			
4183649BV	Lake Geneva	WI		03/27/2026				(7)			(7)		298	298			
4183651BV	Conroe	TX		03/27/2026				(5)			(5)		153	153			
4183654BV	Wilkes Barre	PA		03/27/2026				(6)			(6)		114	114			
4183655BV	Hephzibah	GA		03/27/2026				(5)			(5)		150	150			
4183658BV	COALDALE	CO		03/27/2026				(47)			(47)		780	780			
4184175BV	Danbury	CT		03/30/2026				(3)			(3)		194	194			
4184176BV	Culver	OR		03/30/2026				(11)			(11)		291	291			
4184185BV	Baltimore	MD		03/30/2026				(5)			(5)		188	188			
4184187BV	Iron Station	NC		03/30/2026				(15)			(15)		281	281			
4184189BV	La Porte	IN		03/30/2026				(4)			(4)		196	196			
4184197BV	Waukegan	IL		03/30/2026				(12)			(12)		251	251			
4184205BV	Hialeah	FL		03/30/2026				(18)			(18)		399	399			

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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					
4184206BV	Hempstead	NY		03/30/2026				(16)			(16)		323	323			
4184208BV	Pomona	NY		03/30/2026				(17)			(17)		488	488			
4185041BV	Lehigh Acres	FL		03/31/2026									203	203			
4185047BV	Davenport	FL		03/31/2026				(8)			(8)		265	265			
4185050BV	Lubbock	TX		03/31/2026				(2)			(2)		104	104			
4185051BV	Mineral	VA		03/31/2026				(7)			(7)		379	379			
4185069BV	Essex	MT		03/31/2026				(6)			(6)		258	258			
4185070BV	Abilene	TX		03/31/2026				(11)			(11)		230	230			
4185076BV	Redmond	OR		03/31/2026				(6)			(6)		358	358			
4185079BV	ORMOND BEACH	FL		03/31/2026				(15)			(15)		328	328			
4185080BV	Las Cruces	NM		03/31/2026				(23)			(23)		587	587			
4185083BV	Manteno	IL		03/31/2026				(4)			(4)		197	197			
4185085BV	Palm Springs	CA		03/31/2026				(11)			(11)		492	492			
4185090BV	Olive Branch	MS		03/31/2026				(8)			(8)		302	302			
4185095BV	Bartlesville	OK		03/31/2026				(16)			(16)		445	445			
4185099BV	Brentwood	CA		03/31/2026				(38)			(38)		1,478	1,478			
4185100BV	Pine Grove	CA		03/31/2026				(11)			(11)		280	280			
4185102BV	Attleboro	MA		03/31/2026				(11)			(11)		465	465			
4185106BV	Bakersfield	CA		03/31/2026				(7)			(7)		171	171			
4185111BV	Sanford	FL		03/31/2026				(3)			(3)		161	161			
4185114BV	Greenville	NC		03/31/2026				(4)			(4)		101	101			
4185115BV	NASHVILLE	TN		03/31/2026				(13)			(13)		296	296			
4185589BV	Auburn	WA		04/01/2026				(6)			(6)		289	289			
4185590BV	Ellenwood	GA		04/01/2026				(4)			(4)		192	192			
4185592BV	Scottsdale	AZ		04/01/2026				(32)			(32)		910	910			
4185595BV	Panama City Beach	FL		04/01/2026				(5)			(5)		164	164			
4185596BV	San Mateo	CA		04/01/2026				(81)			(81)		2,013	2,013			
4185603BV	San Antonio	TX		04/01/2026				(7)			(7)		133	133			
4185624BV	Coeur d Alene	ID		04/01/2026				(105)			(105)		2,270	2,270			
4185626BV	Round Lake Beach	IL		04/01/2026				(3)			(3)		153	153			
4185630BV	Katy	TX		04/01/2026				(7)			(7)		272	272			
4185637BV	Virginia Beach	VA		04/01/2026				(6)			(6)		237	237			
4185638BV	Lake Hughes	CA		04/01/2026				(10)			(10)		327	327			
4185655BV	Port Huron	MI		04/01/2026				(29)			(29)		2,419	2,419			
4185668BV	Springfield	MA		04/01/2026				(8)			(8)		202	202			
4185670BV	Lilburn	GA		04/01/2026				(8)			(8)		251	251			
4186176BV	Saint Augustine	FL		04/02/2026				(9)			(9)		361	361			
4186192BV	Franklin	VA		04/02/2026				(14)			(14)		447	447			
4186198BV	Josephine	TX		04/02/2026				2			2		133	133			
4186199BV	Upper Marlboro	MD		04/02/2026				(4)			(4)		291	291			
4186234BV	Keller	TX		04/02/2026				(11)			(11)		217	217			
4186681BV	Beloit	WI		04/03/2026				(3)			(3)		86	86			
4186685BV	Tucson	AZ		04/03/2026				(12)			(12)		312	312			
4186694BV	Greenbrier	AR		04/03/2026				(7)			(7)		397	397			
4186696BV	San Diego	CA		04/03/2026				(9)			(9)		221	221			
4187323BV	Springfield	MO		04/06/2026				(11)			(11)		255	255			
4187324BV	Whitney	TX		04/06/2026				(3)			(3)		134	134			
4187329BV	Ocean City	MD		04/06/2026				(5)			(5)		304	304			
4187344BV	EL PASO	TX		04/06/2026				(5)			(5)		114	114			
4187348BV	Estero	FL		04/06/2026				(14)			(14)		254	254			
4187359BV	Colorado Springs	CO		04/06/2026				(5)			(5)		283	283			

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			
4187360BV	Ocean City	MD		04/06/2026				(4)			(4)		285	285			
4187362BV	North Salem	IN		04/06/2026				(4)			(4)		121	121			
4187384BV	Harrisburg	NC		04/06/2026				(3)			(3)		351	351			
4187386BV	Petal	MS		04/06/2026				(9)			(9)		176	176			
4187394BV	Port Charlotte	FL		04/06/2026				(11)			(11)		322	322			
4187395BV	Claremont	CA		04/06/2026				(19)			(19)		382	382			
4189086BV	Lyman	SC		04/07/2026				(3)			(3)		134	134			
4189088BV	Kenosha	WI		04/07/2026				(3)			(3)		140	140			
4189093BV	Tallahassee	FL		04/07/2026				(4)			(4)		110	110			
4189096BV	Bella Vista	AR		04/07/2026				(9)			(9)		266	266			
4189107BV	Port Charlotte	FL		04/07/2026				(9)			(9)		325	325			
4189108BV	Mount Airy	MD		04/07/2026				(22)			(22)		671	671			
4189118BV	Tampa	FL		04/07/2026				3			3		561	561			
4189119BV	Saint George	UT		04/07/2026				(13)			(13)		1,001	1,001			
4189122BV	Florissant	CO		04/07/2026				(32)			(32)		931	931			
4189125BV	Lehigh Acres	FL		04/07/2026				(16)			(16)		357	357			
4189777BV	Virginia Beach	VA		04/08/2026				(14)			(14)		297	297			
4189778BV	Fairfax	VA		04/08/2026				(19)			(19)		366	366			
4189780BV	Pflugerville	TX		04/08/2026				(4)			(4)		372	372			
4189784BV	Arcadia	CA		04/08/2026				(14)			(14)		313	313			
4189785BV	Phoenix	AZ		04/08/2026				(11)			(11)		330	330			
4189786BV	Concord Township	OH		04/08/2026				(44)			(44)		962	962			
4189789BV	Oak Hills	CA		04/08/2026				(128)			(128)		5,037	5,037			
4189795BV	Daytona Beach	FL		04/08/2026				(9)			(9)		171	171			
4189800BV	Charles Town	WV		04/08/2026				(13)			(13)		279	279			
4189807BV	Mahwah	NJ		04/08/2026				(17)			(17)		360	360			
4189813BV	Gastonia	NC		04/08/2026				(8)			(8)		261	261			
4189818BV	Lawrence Township	NJ		04/08/2026				(9)			(9)		188	188			
4189827BV	Hemet	CA		04/08/2026				(22)			(22)		867	867			
4189830BV	Ball Ground	GA		04/08/2026				(36)			(36)		1,657	1,657			
4189838BV	Ooltewah	TN		04/08/2026				(2)			(2)		136	136			
4189848BV	Flemington	NJ		04/08/2026				(21)			(21)		519	519			
4189854BV	North Myrtle Beach	SC		04/08/2026				(14)			(14)		423	423			
4189886BV	Lake Ozark	MO		04/08/2026				(3)			(3)		114	114			
4189944BV	Clearwater	FL		04/08/2026				(12)			(12)		372	372			
4190472BV	OCALA	FL		04/09/2026				(139)			(139)		3,726	3,726			
4190476BV	Newark	NJ		04/09/2026				(26)			(26)		797	797			
4190479BV	Palm Bay	FL		04/09/2026				(15)			(15)		299	299			
4190482BV	Plant City	FL		04/09/2026				(27)			(27)		773	773			
4190486BV	Eagle Pass	TX		04/09/2026				(3)			(3)		92	92			
4190487BV	Haysville	KS		04/09/2026				(4)			(4)		204	204			
4190488BV	San Antonio	TX		04/09/2026				(19)			(19)		537	537			
4190494BV	Bonners Ferry	ID		04/09/2026				(16)			(16)		1,405	1,405			
4190498BV	Weston	FL		04/09/2026				(21)			(21)		427	427			
4190507BV	Rye	CO		04/09/2026				(8)			(8)		216	216			
4190513BV	Mobile	AL		04/09/2026				(5)			(5)		102	102			
4190516BV	Millsboro	DE		04/09/2026				1			1		825	825			
4194578BV	Fort Worth	TX		04/10/2026				(5)			(5)		195	195			
4194582BV	Rock Hall	MD		04/10/2026				(4)			(4)		228	228			
4194589BV	Rochester	MN		04/10/2026				(4)			(4)		228	228			
4195232BV	Stuart	FL		04/13/2026													

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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					
4195244BV	Albany	NY		04/13/2026				(3)			(3)		107	107			
4195245BV	Pflugerville	TX		04/13/2026				(5)			(5)		199	199			
4195255BV	Naples	FL		04/13/2026				(8)			(8)		186	186			
4195293BV	Pueblo	CO		04/13/2026				(6)			(6)		113	113			
4198181BV	Webster	MA		04/14/2026				(9)			(9)		354	354			
4198182BV	Davenport	FL		04/14/2026				(37)			(37)		698	698			
4198186BV	Ellijay	GA		04/14/2026				(16)			(16)		478	478			
4200272BV	Amarillo	TX		04/15/2026				(8)			(8)		165	165			
4200983BV	Valdosta	GA		04/16/2026				(1)			(1)		147	147			
4201001BV	Hartfield	VA		04/16/2026				(5)			(5)		408	408			
4201005BV	Surprise	AZ		04/16/2026				(5)			(5)		248	248			
4201018BV	Port Mansfield	TX		04/16/2026				(2)			(2)		91	91			
4201021BV	Largo	FL		04/16/2026				(20)			(20)		438	438			
4201022BV	Jackson	OH		04/16/2026				(6)			(6)		126	126			
4201331BV	Pawleys Island	SC		04/17/2026				(7)			(7)		220	220			
4202077BV	Oceanport	NJ		04/20/2026				(12)			(12)		854	854			
4202084BV	Starkville	MS		04/20/2026				(5)			(5)		205	205			
4202125BV	Overgaard	AZ		04/20/2026				(7)			(7)		182	182			
4202132BV	Artesia	NM		04/20/2026				(9)			(9)		232	232			
4202138BV	Richfield	UT		04/20/2026				(4)			(4)		87	87			
4202140BV	Poinciana	FL		04/20/2026				(6)			(6)		212	212			
4202936BV	Webb City	MO		04/21/2026				(2)			(2)		108	108			
4202975BV	Melrose Park	IL		04/21/2026				(25)			(25)		792	792			
4202985BV	Monroe	MI		04/21/2026				(5)			(5)		98	98			
4203575BV	Sebring	FL		04/22/2026				(2)			(2)		203	203			
4203615BV	Tampa	FL		04/22/2026				(8)			(8)		182	182			
4204251BV	Plant City	FL		04/23/2026				(6)			(6)		227	227			
4204271BV	Pampa	TX		04/23/2026				(15)			(15)		356	356			
4204272BV	Jacksonville	FL		04/23/2026				(5)			(5)		120	120			
4204275BV	Cape Coral	FL		04/23/2026				(9)			(9)		444	444			
4204288BV	Sarasota	FL		04/23/2026				(21)			(21)		455	455			
4205949BV	Frankford	DE		04/24/2026				(3)			(3)		158	158			
4205959BV	Conway	SC		04/24/2026				(108)			(108)		10,000	10,000			
4205980BV	Deland	FL		04/24/2026				(9)			(9)		239	239			
4205981BV	Philadelphia	PA		04/24/2026				(5)			(5)		76	76			
4205987BV	Pembroke Pines	FL		04/24/2026				(15)			(15)		324	324			
4206304BV	Mission	TX		04/27/2026				(7)			(7)		358	358			
4206305BV	Mission	TX		04/27/2026				(8)			(8)		358	358			
4206317BV	Mesa	AZ		04/27/2026				(6)			(6)		240	240			
4206851BV	Hemet	CA		04/28/2026				(13)			(13)		472	472			
4208304BV	Crowley	TX		04/29/2026				(6)			(6)		168	168			
4208325BV	Baton Rouge	LA		04/29/2026				(8)			(8)		165	165			
4238320BV	Fort Myers	FL		05/01/2026				(5)			(5)		321	321			
4238321BV	Jacksonville	FL		05/01/2026				(8)			(8)		164	164			
4240199BV	Elberton	GA		05/04/2026				(9)			(9)		218	218			
4240227BV	Emerald Isle	NC		05/04/2026				(18)			(18)		503	503			
4254493BV	Houston	TX		05/05/2026				(3)			(3)		389	389			
4255188BV	Pittsburgh	PA		05/06/2026				(1,222)			(1,222)		50,000	50,000			
4255238BV	Salisbury	MD		05/06/2026				(14)			(14)		450	450			
4269529BV	Garden City	KS		05/07/2026				(7)			(7)		188	188			
4269543BV	Breinigsville	PA		05/07/2026				(4)			(4)		265	265			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
42698988V	Bartow	FL		05/08/2026				16			16		228	228			
0299999. Mortgages with partial repayments								(229,442)			(229,442)		157,613,955	157,613,955			
730002	Spring	TX		12/20/2022	04/22/2026	50,000,000			1,745,869		(1,745,869)		48,254,131	47,872,586		(381,545)	(381,545)
730003	VARIOUS	US		12/29/2022	04/22/2026	96,000,001			2,148,253		(2,148,253)		93,851,748	94,002,206		150,458	150,458
730004	VARIOUS	US		12/30/2022	04/22/2026	70,701,769			46,654		(46,654)		70,655,116	70,580,335		(74,781)	(74,781)
730011	Philadelphia	PA		03/04/2025	04/22/2026	39,877,253		122,747			122,747		40,000,000	40,234,962		234,962	234,962
730012	Glendale	CA		01/16/2026	04/22/2026	48,000,000							48,000,000	48,000,000			
3991338BV	Mount Vernon	MO		10/21/2025	05/29/2026	197,425		(17)			(17)		197,408	197,778		370	370
0399999. Mortgages disposed						304,776,448		122,730	3,940,776		(3,818,045)		300,958,403	300,887,866		(70,537)	(70,537)
0599999 - Totals						932,075,502		(1,261,586)	3,940,776		(5,202,362)		1,032,776,875	1,032,706,338		(70,537)	(70,537)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
NI1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Brookfield Infrastructure Fund GP II LLC		11/19/2013			129,543		1,162,061	1.250
NI1075-87-3	STRATEGIC PARTNERS FUND VI LP	New York	NY	Strategic Partners Fund Solutions Associates VI L.P.		06/24/2014	3		42,732		4,154,348	1.040
NI1086-56-3	PEG GLOBAL PRIVATE EQUITY INSTITUTIONAL INVESTORS V LLC	New York	NY	Board of Managers		05/06/2015	3		40,284		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		5,917		13,134,822	0.390
NI1093-46-3	NORTH HAVEN CAPITAL PARTNERS VI LP	George Town	CYM	MS Capital Partners VI GP LP		10/16/2015	3		1,092,062		2,322,408	10.940
NI1093-09-3	GLOBAL INFRASTRUTURE PARTNERS CAPITAL SOLUTIONS FUND LP	George Town	CYM	Global Infrastructure Partners Capital Solutions GP, L.P.		11/19/2015			36,641		9,299,781	0.850
NI1097-08-3	STRATEGIC PARTNERS FUND VII LP	New York	NY	Strategic Partners Fund Solutions Associates VII L.P.		06/27/2016	3		49,063		6,710,393	0.330
NI1088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP	New York	NY	Blackstone Management Associates VII L.L.C.		10/17/2016	3		39,886		1,241,938	0.140
NI1110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	HPS GP, Ltd		05/17/2017			27,251		10,081,069	10.090
NI1101-99-3	KKR AMERICAS FUND XII LP	George Town	CYM	KKR Associates Americas XII L.P.		10/31/2017	3		199,831		2,284,752	0.200
NI1122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	New York	NY	Blackstone Tactical Opportunities Associates III, L.L.C.		02/08/2019	3		61,418		10,445,794	0.760
NI1174-54-3	JPM VENTURE CAPITAL III	New York	NY	LLC Board of Managers		06/30/2020	3		2,302		13,697	0.330
NI1199-76-3	METLIFE PE PARTNERS LP	Wilmington	DE	MetLife Investment Private Equity Partners GP, LP		03/31/2022	3		309,598		3,247,233	1.780
999227-96-0	EMERALD HOLDINGS PARTNERSHIP	Wilmington	DE	Emerald Holdings GP, LLC		02/27/2023	3		43,330			0.300
999426-41-4	MALDIVES HOLDINGS LLC	Wilmington	DE	Board of Managers		08/04/2023	3		0			0.530
BHM2NY-LF-8	ARLINGTON CAPITAL PARTNERS VI	Chevy Chase	MD	Arlington Capital Partners		12/21/2023	3		2,239,768		2,128,661	0.540
NI1220-78-3	DEXTRA STRATEGIC PARTNERS B-5	New York	NY	Dextra Strategic Partners B-5 GP, LP		12/28/2023	3		6,059,800		118,246,877	89.770
NI1220-96-3	METACOMET FUND L.P.	Albany	NY	GPE GP LLC		02/14/2024	3		6,152,885		166,732,917	88.880
BHM2PB-4R-9	AMULET CAPITAL PARTNERS III LP	Greenwich	CT	Amulet Capital Fund III GP, L.P.		02/16/2024	3		72,005		8,327,733	0.570
NI1223-56-3	DEXTRA CO-INVESTMENT VII	Hesperange	LUX	Dextra Co-investment VII (Lux) GP S.a r.l.		03/01/2024	3		4,124,197		15,975,194	16.440
BHM1N0-07-5	ARLINGTON CAPITAL PARTNERS IV	Wilmington	DE	Arlington Capital Group IV, LLC		03/28/2024	3		71,434		574,275	2.580
BHM1SN-JU-9	ONE ROCK CAPITAL PARTNERS II L	Wilmington	DE	One Rock Capital Partners II GP, LLC		03/28/2024	3		102,507		3,014,791	1.720
NI1224-45-3	DOVER STREET XI FEEDER FUND LP	Boston	MA	HarbourVest Partners, LLC		04/05/2024	3		6,500,000		38,500,000	1.000
NI1224-44-3	SECONDARY OVERFLOW FUND V LP	Boston	MA	HarbourVest Partners, LLC		05/10/2024	3		2,595,946		13,716,675	2.350
BHM2PB-4T-5	TRINITY HUNT PARTNERS VII LP	Dallas	TX	THP VII GP, LP		10/18/2024	3		2,967,149		8,432,643	4.040
BHM2QY-3K-4	VANCE STREET CAPITAL IV LP	Wilmington	DE	VS Capital Partners IV GP, L.P.		10/10/2024	3		178,005		2,878,183	1.110
NI1229-46-3	ELK 2 COINVEST II LP	Dallas	TX	Elk Coinvest GP, LLC		07/01/2025	3		57,600			20.000
994240-71-1	LBPM Holdings LLC	Dallas	TX	Board of Directors		01/26/2026	3		247,820			0.900
930078-10-6	WCF Topco LLC	Westport	CT	PineBridge Aggregator General Partner, LLC		01/30/2026	3		0			3.900
994684-84-3	PineBridge Ski Holdings L.P.	New York	NY	Board of Directors		03/03/2026	3		0			1.710
BHM2X8-2L-2	ARLINGTON CAPITAL PARTNERS VII	Bethesda	MD	Arlington Capital Group VII, LLC		01/22/2026	3		886,708		8,393,099	0.170
995437-23-3	MPC Summit Co-Invest LP	Dallas	TX	MPC Summit Co-Invest GP LP		06/01/2026	3	2,017,243				4.360
995450-13-7	Abracon TopCo LLC	Chicago	IL	Board of Directors		06/08/2026	3	6,233,700				2.700
995456-15-9	Maldives Holdings LLC	Wilmington	DE	Board of Managers		06/30/2026	3	185,806				0.520
NI1238-80-3	STERLING INVESTMENT PARTNERS V	Greenwich	CT	Sterling Investment Partners Management V, LLC		06/26/2026	3	914,721			6,585,279	0.500
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								9,351,469	34,335,682		458,613,677	XXX
	AIR LORRAINE, LLC	Des Moines	IA			03/01/2001			123,077			100.000
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA			09/04/1969			58,069,280		145,873,441	100.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									58,192,357		145,873,441	XXX
74260*-10-0	PRINCIPAL REAL ESTATE HOLDING COMPANY LLC	Des Moines	IA			09/30/2005			57,000,000			100.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									57,000,000			XXX
NI1242-44-4	TPG REAL ESTATE CREDIT	Forth Worth	TX	TPG Real Estate Credit Opportunities GenPar, L.P.		12/24/2025			2,217,385		90,004,383	5.580
NI1243-17-4	BDT & MSD REAL ESTATE CREDIT	Wilmington	DE	BDT & MSD Partners (GP) RCOF III, LLC		12/10/2025			3,810,471		94,647,696	40.000
NI1245-12-4	GOLDEN ROAD IT L 2 FINANCE LLC	Dallas	TX	Sixth Street Golden Road IT Mgr, LLC		01/06/2026			5,710,084			5.000
NI1245-69-4	GOLDEN ROAD IT RTL LLC	Dallas	TX	Sixth Street Golden Road IT Mgr, LLC		03/26/2026			8,062,992		4,316,900	5.000
NI1247-60-4	GOLDEN ROAD IT 3 LLC	Dallas	TX	Sixth Street Golden Road IT Mgr, LLC		04/24/2026		19,718,742	69,913,268		17,820,948	25.000
NI1247-66-4	GOLDEN ROAD IT H 1 LLC	Dallas	TX	Sixth Street Golden Road IT Mgr, LLC		06/23/2026		471,028			34,528,972	7.000
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated								20,189,770	89,714,200		241,318,899	XXX
NI1141-72-3	PRINCIPAL REAL ESTATE PARTICIPATING LOAN FUND LLC	Des Moines	IA			12/17/2018			312,500		2,831,250	2.500
NI1214-14-3	PRIN RE OPEN END DEBT FUND	Des Moines	IA	Principal Real Estate Open-End Debt Fund GP, LLC		03/01/2024			31,225			16.440
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated									343,725		2,831,250	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Administrative 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
	MIDWEST HOUSING EQUITY GROUP 53	Omaha	NE	Midwest Housing Equity Group, Inc.		09/10/2021			1,374,668		3,271,171	17.889
	ENTERPRISE HOUSING PARTNERS XXXVII, LP	Columbia	MD	Enterprise Housing Partners XXXVII LP		11/17/2021			643,716		6,724,809	18.729
	RED STONE EQUITY FUND 95 LP	New York	NY	Red Stone Equity Manager LLC		06/13/2022			1,688,582		2,142,727	12.917
	MIDWEST HOUSING EQUITY GROUP 56	Omaha	NE	Midwest Housing Equity Group, Inc.		11/09/2022			5,758,678		4,041,826	13.879
	CITI - ESG LIHTC PARTNERS I, LLC	New York	NY	Citi - ESG LIHTC Partners I, LLC		02/10/2023			4,542,355		29,703,645	4.620
	RED STONE EQUITY FUND 103 LP	New York	NY	Red Stone Equity Manager LLC		12/13/2023			1,693,046		13,604,495	19.700
4899999. Qualifying federal tax credit investments - unaffiliated									15,701,045		59,488,674	XXX
83013#-10-7	SIXTH STREET CMS DYNAMIC CREDI	Wilmington	DE	Sixth Street CMS Dynamic Credit Management, LLC		11/08/2022			1,587,096		4,340,967	90.000
83014#-10-8	SSLP NOTE ISSUER LLC	Wilmington	DE	Sixth Street Lending Partners Advisers LLC		06/26/2023			1,723,407		24,500,798	56.960
N1230-61-3	GOLUB CAPITAL STRATEGIC PARTNE	Wilmington	DE	Golub Onshore GP 3, LLC		12/20/2024			4,050,000		58,950,000	90.000
N1247-05-4	GOLUB CAPITAL DIRECT LENDING R	Huntersville	NC	Golub Onshore GP 4, LLC		06/11/2026		4,050,000			49,950,000	90.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								4,050,000	7,360,503		137,741,766	XXX
91868#-10-6	ABOC II-R LP RESIDUAL INTEREST	Wilmington	DE	VPC Asset Backed Opportunistic Credit Fund UGP II, LLC		01/05/2024			908,587			49.130
N1230-88-3	STEAM MH FUNDING I LL	Wilmington	DE	Blackstone ABF Whole Loan Associates LLC		10/29/2024			30,049			31.330
N1242-32-4	CSS MH 2025-1 TOPCO AGG LLC	Wilmington	DE	CSS MH 2023-1 Topco Manager LLC		09/29/2025			428,327		1,272,290	52.570
N1240-13-3	STRATUS MH TOPCO A LP	Wilmington	DE	Blackstone ABF Whole Loan Associates LLC		07/25/2025			23,604		49,948	0.670
N1243-57-4	GROVE STREET HOLDINGS LLC	Minneapolis	MN	Castlelake, LP		12/17/2025			153,248		221,752	23.500
N1247-20-4	BVCAR 2026-A	Wilmington	DE	BVCAR Parent Ltd.		05/04/2026		1,948,581				60.000
52612C-10-4	LENDR 2026-P3 R	San Francisco	CA	LendingClub Bank		05/14/2026		24,702				58.000
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated								1,973,283	1,543,815		1,543,990	XXX
7899999. Total - unaffiliated								35,564,523	148,655,245		898,707,005	XXX
7999999. Total - affiliated									115,536,082		148,704,691	XXX
8099999 - Totals								35,564,523	264,191,328		1,047,411,696	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
N1068-96-3	BROOKFIELD INFRASTRUCTURE FUND II-B LP	New York	NY	Return of Capital	11/19/2013	05/31/2026	2,414,027							2,414,027	2,414,027				
N1072-87-3	STARWOOD ENERGY INFRASTRUCTURE FUND II GLOBAL LP	Greenwhich	CT	Return of Capital	06/25/2014	06/30/2026	2,438,040							2,438,040	2,438,040				
N1085-79-3	CRESCENT DIRECT LENDING LEVERED FUND LP	Boston	MA	Sale	05/06/2015	04/30/2026	18,788	79,432				79,432		98,220	0		(98,220)	(98,220)	0
N1090-94-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND II LP	New York	NY	Return of Capital	08/20/2015	06/30/2026	67,402							67,402	67,402				
N1078-60-3	MOLPUS WOODLANDS FUND IV LP	Jackson	MS	Return of Capital	09/04/2015	06/30/2026	2,114,983							2,114,983	2,114,983				

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
N11093-46-3	NORTH HAVEN CAPITAL PARTNERS VI LP	George Town	CYM	Return of Capital	10/16/2015	05/31/2026	1,438,003							1,438,003	1,438,003				
N11093-09-3	GLOBAL INFRASTRUTURE PARTNERS CAPITAL SOLUTIONS FUND LP	George Town	CYM	Return of Capital	11/19/2015	05/31/2026	1,288,678							1,288,678	1,288,678				
N11088-37-3	BLACKSTONE CAPITAL PARTNERS VII LP	New York	NY	Return of Capital	10/17/2016	06/30/2026	412,950							412,950	412,950				
N11110-23-3	SPECIALTY LOAN FUND 2016-L LP	Grand Cayman	CYM	Return of Capital	05/17/2017	06/30/2026	1,964,761							1,964,761	1,964,761				
N11101-99-3	KKR AMERICAS FUND XII LP	George Town	CYM	Return of Capital	10/31/2017	06/30/2026	1,795,369							1,795,369	1,795,369				
N11121-32-3	MACQUARIE INFRASTRUCTURE PARTNERS IV LP	New York	NY	Return of Capital	05/17/2018	05/31/2026	5,428							5,428	5,428				
N11115-96-3	STARWOOD ENERGY INFRASTRUCTURE FUND III GLOBAL LP	Greenwhich	CT	Return of Capital	12/03/2018	06/30/2026	585,112							585,112	585,112				
N11122-62-3	BLACKSTONE TACTICAL OPPORTUNITIES FUND III LP	New York	NY	Return of Capital	02/08/2019	05/31/2026	4,330,463							4,330,463	4,330,463				
N11180-62-3	BLACKROCK SEC LIQUID SOL LP	New York	NY	Return of Capital	12/31/2020	06/30/2026	3,000,000							3,000,000	3,000,000				
N11180-63-3	BLACKROCK SEC LIQUID SOL C LP	New York	NY	Return of Capital	12/31/2020	06/30/2026	6,000,000							6,000,000	6,000,000				
N11184-10-3	SILVERPOINT SPEC CREDIT FND II	Greenwich	CT	Return of Capital	03/05/2021	05/31/2026	695,651							695,651	695,651				
N11190-19-3	PTNRS GRP DIRECT EQ 2019 A LP	New York	NY	Return of Capital	08/12/2021	06/30/2026	16,875							16,875	16,875				
N11199-76-3	METLIFE PE PARTNERS LP	Wilmington	DE	Return of Capital	03/31/2022	06/30/2026	335,579							335,579	335,579				
998961-77-5	GS AMP TOPCO LLC	San Francisco	CA	Sale Adjustment	07/06/2022	06/30/2026	500,000								0				
999329-22-0	COA NEW HOLDINGS, LLC	Wilmington	DE	Sale Adjustment	03/31/2023	05/31/2026	180,087								0				
N11217-37-3	MACQUARIE INFRASTRUCT PTNRS VI	New York	NY	Return of Capital	10/27/2023	05/31/2026	19,270							19,270	19,270				
999721-74-9	GS AMP TOPCO LLC	San Francisco	CA	Sale Adjustment	12/28/2023	06/30/2026									0				
N11220-78-3	DEXTRA STRATEGIC PARTNERS B-5	New York	NY	Return of Capital	12/28/2023	06/30/2026	2,083,808							2,083,808	2,083,808				
999874-79-5	COA New Holdings LLC	Wilmington	DE	Sale	01/18/2024	05/31/2026	0							0	0				
999846-25-6	BP I LM Holdings LLC	Wilmington	DE		02/01/2024	06/30/2026													6,532
N11223-56-3	DEXTRA CO-INVESTMENT VII	Hesperange	LUX	Return of Capital	03/01/2024	05/31/2026	743,142							743,142	743,142				
BHMSN-JU-9	ONE ROCK CAPITAL PARTNERS II L	Wilmington	DE	Return of Capital	03/28/2024	06/30/2026	30,623							30,623	30,623				
N11224-45-3	DOVER STREET XI FEEDER FUND LP	Boston	MA	Return of Capital	04/05/2024	06/30/2026	3,000,104							3,000,104	3,000,104				
N11224-44-3	SECONDARY OVERFLOW FUND V LP	Boston	MA	Return of Capital	05/10/2024	06/30/2026	1,222,582							1,222,582	1,222,582				
N11224-13-3	STEPSTONE SECONDARY OPPORTUNITIES FUND V OFFSHORE LP	Wilmington	DE	Return of Capital	05/31/2024	05/31/2026	1,010,630							1,010,630	1,010,630				
N11224-14-3	HPC GPFS - PREFERRED	New York	NY	Return of Capital	03/11/2025	06/30/2026	5,896,580							5,896,580	5,896,580				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							42,928,847	759,519		712,212		47,306		43,008,279	42,910,060		(98,220)	(98,220)	6,532
	AIR LORRAINE, LLC	Des Moines	IA	Return of Capital	03/01/2001	06/30/2026	651,400							651,400	651,400				
74255#-10-3	PRINCIPAL HOLDING COMPANY, LLC	Des Moines	IA	Return of Capital	09/04/1969	06/30/2026	12,300,000							12,300,000	12,300,000				
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							12,951,400							12,951,400	12,951,400				
N11071-07-3	RICHMAN MORTGAGE ASSETS COMPANY I LLC	Greenwhich	CT	Return of Capital	11/26/2008	06/30/2026	107,390							107,390	107,390				
N11213-37-3	GOLDEN ROAD IT 1 LLC	Wilmington	DE	Return of Capital	08/16/2023	06/30/2026	33,735,750							33,735,750	33,735,750				
	NEIGHBORHOOD FINANCE CORPORATION	Des Moines	IA	Return of Principal	07/20/1995	06/30/2026	440							440	440				
N11243-82-4	GOLDEN ROAD IT 3 LLC	Dallas	TX	Return of Capital	11/25/2025	06/30/2026	4,934,306							4,934,306	4,934,306				
N11245-12-4	GOLDEN ROAD IT L 2 FINANCE LLC	Dallas	TX	Return of Capital	01/06/2026	06/30/2026	338,668							338,668	338,668				
N11245-69-4	GOLDEN ROAD IT RTL LLC	Dallas	TX	Return of Capital	03/26/2026	06/30/2026	637,834							637,834	637,834				
N11247-60-4	GOLDEN ROAD IT 3 LLC	Dallas	TX	Return of Capital	04/24/2026	06/30/2026	2,152,842							2,152,842	2,152,842				
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							41,907,230							41,907,230	41,907,230				
N11072-90-3	AIMS SENIOR LOAN ACCESS LP	New York	NY		03/21/2014	04/30/2026													(139,342)
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated																			(139,342)
036734-AA-9	ANTHEM INSURANCE	Indianapolis	IN	Partial Sale	03/20/2006	04/30/2026	20,915,313							507,949	515,054		7,106	7,106	
2799999. Surplus notes - unaffiliated							20,915,313							507,949	515,054		7,106	7,106	
05565A-M3-4	BNP PARIBAS SA	Paris	FRA	Partial Sale	08/08/2022	06/30/2026	6,566,747							6,566,747	6,871,600		304,853	304,853	
2999999. Capital notes - unaffiliated							6,566,747							6,566,747	6,871,600		304,853	304,853	
	OKLAHOMA EQUITY FUND II, L.P.	Omaha	NE	Return of Capital	10/01/2011	05/14/2026	290,288							290,288	290,288				
	EQUITY FUND OF NEBRASKA XII, L.P.	Omaha	NE	Return of Capital	10/01/2011	05/08/2026	113,674							113,674	113,674				
	GARNET LIHTC FUND XXIV, LLC	Cedar Rapids	IA	Return of Capital	02/28/2012	04/21/2026	1,104							1,104	1,104				
4899999. Qualifying federal tax credit investments - unaffiliated							405,066							405,066	405,066				
72203D-20-4	PIMCO PIF FEEDER II LLC	Newport Beach	CA	Return of Capital	08/01/2022	05/31/2026	1,647,366							1,647,366	1,647,366				

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
83013#-10-7	SIXTH STREET CMS DYNAMIC CREDI	Wilmington	DE		11/08/2022	04/30/2026													(1,477,104)
NI1234-02-3	SIXTH STREET SPECIALTY LENDING	Dallas	TX	Return of Capital	09/24/2025	06/30/2026	2,197,980							2,197,980	2,197,980				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							3,845,345							3,845,345	3,845,345				(1,477,104)
NI1221-96-3	PRINCIPAL ALTERNATIVE CREDIT R	Des Moines	IA	Return of Capital	03/01/2024	04/30/2026	267,692							267,692	267,692				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							267,692							267,692	267,692				
NI1203-83-3	PIMCO COMMERCIAL REAL ESTATE D	Newport Beach	CA	Return of Capital	08/25/2022	06/30/2026	3,178,007							3,178,007	3,178,007				
6399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							3,178,007							3,178,007	3,178,007				
91868#-10-6	ABOC II-R LP RESIDUAL INTEREST	Wilmington	DE	Return of Capital	01/05/2024	06/30/2026	710,279							710,279	710,279				
NI1230-88-3	STEAM MH FUNDING I LL	Wilmington	DE	Sale	10/29/2024	04/30/2026	3,358,180							3,388,229	6,922,353		3,534,124	3,534,124	1,396,799
525946-AG-4	LENDR 2025-SP2 R	San Francisco	CA	Sale	11/19/2025	04/30/2026	20,543							20,543	29,508		8,965	8,965	
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							4,089,002							4,119,051	7,662,140		3,543,089	3,543,089	1,396,799
7899999. Total - unaffiliated							123,835,559	759,519		712,212		47,306		103,537,675	107,294,502		3,756,827	3,756,827	(213,115)
7999999. Total - affiliated							13,219,092							13,219,092	13,219,092				
8099999 - Totals							137,054,651	759,519		712,212		47,306		116,756,768	120,513,594		3,756,827	3,756,827	(213,115)

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-UU-0	UNITED STATES TREASURY NOTE/BO SENIOR 5.0000 05/15/2056 5.000% 05/15/56	06/30/2026	WELLS FARGO SECURITIES LLC		15,197,461	15,000,000	95,788	1.A
91282C-QT-1	UNITED STATES TREASURY NOTE/BO SENIOR 4.2500 05/31/2033 4.250% 05/31/33	06/30/2026	THE TORONTO-DOMINION BANK		49,847,656	50,000,000	179,986	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					65,045,117	65,000,000	275,774	XXX
491026-WK-2	KENTON COUNTY AIRPORT BOARD SENIOR 5.2500 01/01/2054 5.250% 01/01/54	04/29/2026	Various		4,069,353	3,955,000	66,011	1.E FE
795576-MD-6	CITY OF SALT LAKE CITY UT AIRP SENIOR 5.2500 07/01/2053 5.250% 07/01/53	04/29/2026	DA DAVIDSON & CO		2,362,902	2,305,000	40,001	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					6,432,255	6,260,000	106,012	XXX
07367A-AA-7	BEACON POINT DC LLC 1ST LIEN 6.1290 11/30/2042 6.129% 11/30/42	06/04/2026	Various		43,909,400	43,800,000		2.B FE
123921-AA-6	BWC MISSISSIPPI LLC BWC MISSISSIPPI LLC 12/30/30	06/16/2026	DAIWA CAPITAL MARKETS AMERICA		12,857,143	12,857,143		2.C Z
21881P-AA-2	COREWEAVE COMPUTE COREWEAVE COMPUTE 03/31/32	06/30/2026	No Broker		23,656,058	23,984,183		1.G Z
233848-AA-4	DFW33220N, LLC & DFW33220N 10/31/30	06/23/2026	No Broker		1,704,007	1,721,219		3.B Z
418168-AA-4	HASI MILITARY HOUSING III TRUS SECURED 6.7800 02/10/2054 6.780% 02/10/54	04/01/2026	VARIOUS		243,347	243,347		1.G
73349A-AA-2	PORT ARTHUR LNG LLC SECURED 6.4300 06/15/2048 6.430% 06/15/48	04/01/2026	SMBC NIKKO SECURITIES		25,000,000	25,000,000		2.B PL
74941Y-AA-0	RD MICHIGAN PROPERTY OWNER I L 1ST LIEN 7.5000 03/30/2045 7.500% 03/30/45	04/24/2026	MERRILL LYNCH PIERCE FENNER &		19,750,000	20,000,000		2.B FE
779538-AA-1	ROWAN FREDERICK III LLC ROWAN FREDERICK DDTL 07/31/30	06/30/2026	No Broker		2,532,563	2,532,563		2.C Z
862148-AA-7	STONEPEAK WALLABY I HOLDINGS L SENIOR 6.4900 12/31/2050 6.490% 12/31/50	06/29/2026	VARIOUS		9,400,000	9,400,000		2.A Z
995048-12-1	DB HOLDING 14 SARL SECURED 9.4438 06/13/2033 7.975% 06/13/33	05/19/2026	VARIOUS		33,933,509	34,626,030		4.A Z
995048-12-1	DB HOLDING 14 SARL SECURED 9.4438 06/13/2033 7.975% 06/13/33	06/30/2026	Interest Capitalization		139,623	140,954		4.A Z
995194-24-8	DB DATA CENTER RED OAK 11 LLC SECURED 6.6600 03/06/2029 6.732% 03/06/29	06/22/2026	MITSUBISHI SECURITIES		58,978,571	59,541,071		2.C Z
L16459-AA-0	CIRCUITUS HOLDCO I SARL SECURED 6.2500 06/13/2030 6.250% 06/13/30	06/30/2026	Interest Capitalization		655,008	586,775		5.C PL
P8000*-AA-4	PAR-DOM IV SUBHOLDING S.A. SENIOR 6.0000 10/20/2042 6.000% 10/20/42	04/02/2026	BNP PARIBAS		17,600,000	17,600,000		1.D PL
P9738#-AA-7	VENTOS DC 1 SUBHOLDING S.A. SENIOR 6.0500 04/20/2050 6.050% 04/20/50	04/02/2026	BNP PARIBAS		70,400,000	70,400,000		1.D PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					320,759,229	322,433,285		XXX
02311*-AD-2	AMAROK PARENT LLC SECURED 7.4400 03/31/2032 7.440% 03/31/32	04/01/2026	CANADIAN IMPERIAL BANK OF COMM		14,000,000	14,000,000		3.B PL
05936*-AB-4	BAM GLOBAL LLC SENIOR 5.6600 04/15/2031 5.660% 04/15/31	04/01/2026	GOLDMAN SACHS & CO., INC.		10,000,000	10,000,000		1.F PL
05936*-AC-2	BAM GLOBAL LLC SENIOR 5.9500 04/15/2033 5.950% 04/15/33	04/01/2026	GOLDMAN SACHS & CO., INC.		15,000,000	15,000,000		1.F PL
05936*-AD-0	BAM GLOBAL LLC SENIOR 6.2400 04/15/2036 6.240% 04/15/36	04/01/2026	GOLDMAN SACHS & CO., INC.		15,000,000	15,000,000		1.F PL
14627*-AF-1	CARTER MACHINERY COMPANY INC SECURED 5.4100 06/24/2031 5.410% 06/24/31	05/28/2026	MERRILL LYNCH PIERCE FENNER &		8,000,000	8,000,000		2.C Z
14627*-AG-9	CARTER MACHINERY COMPANY INC SECURED 5.6400 06/24/2033 5.640% 06/24/33	05/29/2026	MERRILL LYNCH PIERCE FENNER &		8,000,000	8,000,000		2.C Z
233758-AD-9	DH MASI FINANCE INC SENIOR 2.2500 06/03/2038 2.250% 06/03/38	05/21/2026	MIZUHO SECURITIES USA INC		38,034,865	38,034,865		1.F FE
233758-AE-7	DH MASI FINANCE INC SENIOR 2.3800 06/03/2041 2.380% 06/03/41	05/21/2026	MIZUHO SECURITIES USA INC		38,034,865	38,034,865		1.F FE
233758-AG-2	DH MASI FINANCE INC SENIOR 2.5000 06/03/2056 2.500% 06/03/56	05/21/2026	MIZUHO SECURITIES USA INC		25,356,577	25,356,577		1.F FE
50227*-AB-8	LSP GRID HOLDINGS, LLC SENIOR 4.9700 03/24/2031 4.970% 03/24/31	04/01/2026	SMBC NIKKO SECURITIES		17,394,060	17,394,060		2.A PL
53803#-AB-2	LIVE NATION VENUE CO LLC SECURED 5.6700 12/31/2047 5.670% 12/31/47	04/02/2026	GOLDMAN SACHS & CO., INC.		17,299,500	17,299,500		2.B PL
53803#-AE-6	LIVE NATION VENUE CO LLC SECURED 5.0300 12/31/2032 5.030% 12/31/32	04/02/2026	GOLDMAN SACHS & CO., INC.		51,889,500	51,889,500		2.B PL
63745*-AD-0	NATIONAL RURAL UTILITIES COOPE SUBORDINATED 5.9500 04/20/2056 5.950% 04/20/56	04/01/2026	MIZUHO SECURITIES USA INC		10,000,000	10,000,000		1.G FE
65719*-AA-3	NORTH AMERICAN TRANSMISSION CO SENIOR 5.7000 05/21/2033 5.700% 05/21/33	05/13/2026	ROYAL BANK OF CANADA		5,000,000	5,000,000		2.A Z
65719*-AB-1	NORTH AMERICAN TRANSMISSION CO SENIOR 5.9800 05/21/2036 5.980% 05/21/36	05/13/2026	ROYAL BANK OF CANADA		36,000,000	36,000,000		2.A Z
65719*-AC-9	NORTH AMERICAN TRANSMISSION CO SENIOR 6.1200 05/21/2038 6.120% 05/21/38	05/13/2026	ROYAL BANK OF CANADA		13,000,000	13,000,000		2.A Z
88283#-AD-1	TEXAS TRANSMISSION FINCO LLC SECURED 5.1500 05/15/2033 5.150% 05/15/33	04/01/2026	MIZUHO SECURITIES USA INC		25,000,000	25,000,000		2.B PL
G2283#-AK-9	COLOMBO BIDCO LIMITED SECURED 6.3100 05/20/2033 6.310% 05/20/33	05/13/2026	NATWEST MARKETS PLC		29,000,000	29,000,000		2.B PL
G2283#-AL-7	COLOMBO BIDCO LIMITED SECURED 5.0600 05/20/2033 5.060% 05/20/33	05/13/2026	NATWEST MARKETS PLC		18,732,800	18,732,800		2.C Z
G4804#-AE-9	INFLEXION STRATEGIC PARTNERS L SENIOR 4.9800 05/20/2036 4.980% 05/20/36	04/09/2026	GOLDMAN SACHS & CO., INC.		11,684,000	11,684,000		1.F PL
980883-33-2	THAMES WATER SUPER SENIOR ISSU SECURED 9.7500 10/10/2027 9.750% 10/10/27	05/01/2026	Tax Free Exchange		311,245	333,608	4,698	4.B FE
B1401#-AU-1	BRUSSELS AIRPORT COMPANY NV/SA SECURED 3.6500 04/15/2033 3.650% 04/15/33	04/01/2026	BNP PARIBAS		8,302,700	8,302,700		1.G FE
DL2806-29-7	THAMES WATER SUPER SENIOR ISSU SECURED 9.7500 10/10/2027 9.750% 10/10/27	06/08/2026	VARIOUS		315,977	329,143		4.B Z
F4596*-AD-8	GROUPE PETIT FORESTIER SENIOR 5.6300 06/10/2032 5.630% 06/10/32	04/30/2026	BNP PARIBAS		30,000,000	30,000,000		2.C Z
G5791#-AB-7	MANCHESTER UNITED FOOTBALL CLU SECURED 5.3600 06/10/2031 5.360% 06/10/31	06/03/2026	MERRILL LYNCH PIERCE FENNER &		60,000,000	60,000,000		1.G Z
T6228*-AB-8	ITALO - NUOVO TRASPORTO VIAGGI SECURED 4.9300 06/23/2038 4.930% 06/23/38	06/04/2026	INTESA SANPAOLO SPA		58,125,000	58,125,000		2.A Z
T6228*-AD-4	ITALO - NUOVO TRASPORTO VIAGGI SECURED 5.1200 06/23/2041 5.120% 06/23/41	06/04/2026	INTESA SANPAOLO SPA		29,059,607	29,059,607		2.A Z
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					592,540,696	592,576,225	4,698	XXX
02377Q-AA-1	AAL 2026-2 ENGINE EETC CLASS A SECURED 5.4600 06/20/2033 5.460% 06/20/33	05/28/2026	VARIOUS		90,000,000	90,000,000		1.E PL
02377R-AA-9	AAL 2026-2 ENGINE EETC CLASS B SECURED SUBORD 6.0400 06/20/20 6.040% 06/20/31	05/28/2026	VARIOUS		8,000,000	8,000,000		2.A PL
41242*-CY-6	HARDWOOD FUNDING, LLC SECURED 4.9000 06/07/2033 4.900% 06/07/33	04/01/2026	MERRILL LYNCH PIERCE FENNER &		2,000,000	2,000,000		1.G FE
G2964#-AA-7	AP GRANGE HOLDINGS LLC SECURED 6.5000 03/20/2045 6.500% 03/20/45	04/01/2026	Interest Capitalization		(118,403)	(118,403)		2.A PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					99,881,597	99,881,597		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00269#-AA-0	ACR IV PULP RESOURCES LP SECURED 9.2500 05/07/2030 9.596% 05/07/30	06/30/2026	Interest Capitalization		240,077	240,077		1.G PL
00269*-AA-4	ACR IV AUTO HOLDINGS LLC SECURED 9.2500 05/07/2030 9.596% 05/07/30	06/30/2026	Interest Capitalization		167,289	167,289		1.G PL
00272#-AA-5	ACR IV OCEAN HOLDINGS LP SECURED 9.2500 05/07/2030 9.596% 05/07/30	06/30/2026	Interest Capitalization		67,378	67,378		1.G PL
993761-01-4	17CAPITAL CREDIT FUND 2 17Capital DDTL 12/15/35	04/28/2026	No Broker		17,828,742	18,153,742		1.G Z
995428-40-6	17CAPITAL (SENATOR) SECURED 7.4000 06/29/2033 7.400% 06/29/33	06/25/2026	VARIOUS		170,000,000	170,000,000		1.E FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					188,303,486	188,628,486		XXX
048848-AB-7	Atlantic Pipe Services LLC 12/25 Delayed Draw Term Loan 12/01/31	06/01/2026	No Broker		429,092	432,698		3.A PL
068520-AB-0	Barricade Holdings LLC 09/25 Revolver 09/30/30	06/29/2026	No Broker		3,382,298	3,425,480		3.C Z
068520-AC-8	Barricade Holdings LLC 02/26 Delayed Draw Term Loan 09/30/30	06/12/2026	No Broker		4,277,098	4,342,232		3.C PL
18505#-AH-1	Clearone Advantage LLC 5/26 Funded TL A Corp Note 05/04/31	05/04/2026	Taxable Exchange		237,067	237,067		6. Z
18505#-AJ-7	Clearone Advantage LLC 5/26 Funded ABL 05/04/31	05/04/2026	Taxable Exchange		3,352,208	3,352,208		6. Z
18505#-AJ-7	Clearone Advantage LLC 5/26 Funded ABL 05/04/31	06/26/2026	No Broker		237,710	237,710		6. Z
185078-AB-4	Cleartelligence LLC 07/24 Revolver 07/10/29	06/25/2026	No Broker		142,684	145,225		3.C PL
423290-AA-2	Array Architects LLC 04/26 Term Loan 04/28/32	04/28/2026	VARIOUS		14,621,541	14,806,624		3.C Z
423290-AC-8	Array Architects LLC 04/26 Revolver 04/28/32	04/28/2026	No Broker		903,386	914,821		3.C
74380#-AB-7	Prosource Holdings MP LLC 12/24 Delayed Draw Term Loan 12/30/30	04/10/2026	No Broker		887,243	898,474		3.C PL
769468-AC-9	Riverview Landscape Holdings L 01/25 Revolver 01/29/30	06/30/2026	No Broker		1,854,519	1,854,519		3.B PL
78511#-AC-8	SSA Acquisition Holdco LLC 10/24 Revolver 07/25/29	06/29/2026	No Broker		540,586	551,619		3.C PL
785278-AA-6	SSA Acquisition Holdco LLC 11/25 Incremental DDTL 07/25/29	05/20/2026	No Broker		2,330,182	2,377,737		3.C PL
87331#-AC-9	TPS Intermediate LLC 06/22 Revolver 06/08/29	04/07/2026	No Broker		588,000	600,000		3.A PL
91866*-AA-0	VPD Management Inc 11/21 Revolver 11/02/27	06/30/2026	No Broker		600,000	600,000		3.A PL
91866*-AD-4	VPD Management Inc 05/24 Delayed Draw Term Loan 11/02/27	06/01/2026	No Broker		2,872,181	2,919,320		3.A PL
94689*-AA-9	We Are Rosie LLC 01/22 Term Loan 03/31/27	06/30/2026	Interest Capitalization		661,520	661,520		3.B PL
94690#-AB-0	WB Group Acquisition Company 02/26 Initial Revolver 02/03/32	04/23/2026	No Broker		630,629	638,612		4.A Z
98519*-AA-6	YAU Intermediate LLC 06/26 Term Loan 06/10/32	06/10/2026	VARIOUS		11,619,598	11,736,968		3.C Z
994964-78-1	Finn Partners Inc 04/26 Term Loan 04/29/31	04/29/2026	VARIOUS		17,497,594	17,764,055		3.A Z
994964-79-9	Finn Partners Inc 04/26 Revolver 04/29/31	04/29/2026	No Broker		6,719,778	6,822,110		3.A Z
995334-65-3	Barricade Holdings LLC 06/26 Incremental Term Loan 09/30/30	06/12/2026	VARIOUS		3,903,097	3,962,535		3.C Z
995449-94-9	Lucky Bucks LLC 05/26 First Out Term Loan B 10/02/28	05/18/2026	Tax Free Exchange		559,115	584,090		5.A Z
995449-95-6	Lucky Bucks LLC 05/26 Second Out Term Loan B 10/02/29	05/18/2026	Tax Free Exchange		1,203,687	1,220,988		5.B Z
995450-12-9	Abracon Borrower LLC 06/26 Term Loan 06/08/30	06/08/2026	VARIOUS		9,824,863	9,824,863		5.A Z
995456-14-2	Maldives Acquisition LLC 06/26 Fourth Amendment Term Lo 07/15/31	06/30/2026	VARIOUS		3,700,371	3,737,749		3.C Z
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					93,576,047	94,649,224		XXX
001538-AB-9	AEP Passion Intermediate Holdi 10/21 Revolver 10/05/27	06/30/2026	Interest Capitalization		9,881	9,881		4.B Z
001538-AC-7	AEP Passion Intermediate Holdi 10/21 Term Loan 10/05/27	05/27/2026	Interest Capitalization		142,501	142,501		4.B Z
001538-AD-5	AEP Passion Intermediate Holdi 10/21 Delayed Draw Term Loan 10/05/27	06/30/2026	Interest Capitalization		25,346	25,346		4.B Z
001538-AE-3	AEP Passion Intermediate Holdi 02/23 Incremental Term Loan 10/05/27	05/29/2026	Interest Capitalization		47,196	47,196		4.B Z
001538-AF-0	AEP Passion Intermediate Holdi 02/23 Incremental Delayed Draw 10/05/27	06/30/2026	Interest Capitalization		2,837	2,837		4.B Z
002718-AB-6	AKS Engineering & Forestry LLC 01/25 Revolver 01/07/31	06/04/2026	No Broker		630,360	639,959		3.B PL
00375E-AC-0	Abracon Group Holding LLC 07/22 Revolver 07/06/28	06/08/2026	VARIOUS			76,901		4.B PL
00375E-AD-8	Abracon Group Holding LLC 07/22 Term Loan 07/06/28	06/08/2026	VARIOUS			1,083,589		4.B PL
00457*-AE-8	Accupac LLC 12/24 Term Loan 12/31/29	04/01/2026	Interest Capitalization		(268,514)	(268,514)		5.A Z
00800#-AD-0	Advanced Medical Management LL 12/20 Revolver 06/18/28	04/15/2026	No Broker		315,789	315,789		3.A PL
00862*-AA-5	Advantage Surveillance LLC 11/25 Revolver 11/04/30	06/30/2026	No Broker		558,430	564,071		4.A PL
028698-AC-8	American Nuts Operations LLC 03/25 Reinstated TL A 03/26/28	04/01/2026	Interest Capitalization		236,692	236,692		4.B PL
028698-AD-6	American Nuts Operations LLC 03/25 Reinstated TL B 03/26/28	04/02/2026	Interest Capitalization		236,692	236,692		4.B PL
028698-AE-4	American Nuts Operations LLC 03/26 Priority TL C 03/26/28	05/01/2026	Interest Capitalization		508	508		4.C Z
171098-AA-0	Christy Sports LLC 01/20 Term Loan 11/30/27	05/29/2026	VARIOUS			316,981		4.A PL
171098-AE-2	Christy Sports LLC 03/26 Incremental DDTL 11/30/27	06/18/2026	No Broker		151,739	151,739		4.A PL
18505#-AC-2	Clearone Advantage LLC 01/24 First Out Term Loan A 05/18/27	05/01/2026	Interest Capitalization		105,945	105,945		4.C PL
18505#-AG-3	Clearone Advantage LLC 5/26 Supplemental Note 05/04/31	05/04/2026	Taxable Exchange		197,188	197,188		6. Z
204698-AK-6	Comprehensive Eyecare Partners 08/25 Mezzanine Term Loan 02/28/31	06/30/2026	Interest Capitalization		26,147	26,147		4.B PL
219278-AA-2	Cornhusker Buyer Inc. 10/22 Term A Loan 10/31/28	04/30/2026	Interest Capitalization		108	108		3.C PL
219278-AB-0	Cornhusker Buyer Inc. 10/22 Delayed Draw Term Loan 10/31/28	06/30/2026	Interest Capitalization		4,283	4,283		3.C PL
22439*-AC-9	Crane 1 Services Inc 08/21 Revolver 08/16/27	05/29/2026	No Broker		368,232	368,421		3.A PL
238048-AE-8	Datalink LLC 2/26 Revolver 02/05/33	04/01/2026	No Broker		122	122		6. 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
238048-AF-5	Datalink LLC 2/26 Term Loan 02/05/33	04/01/2026	Interest Capitalization		4,387	4,387		6. PL
25971@-AE-0	Douglas Holdings Inc. 08/24 Synthetic PIK DDTL 08/27/30	06/30/2026	No Broker		410,334	410,334		3.C PL
27004#-AA-3	EagleRider Holding Inc. 06/23 Term Loan 12/31/27	04/30/2026	Interest Capitalization		26,113	26,113		3.B PL
29287V-AC-8	Engineered Products Co. LLC 08/25 Revolver 08/12/31	04/21/2026	No Broker		676,903	683,741		3.B PL
34519U-AB-2	Force Electrical Buyerco LLC 10/25 Delayed Draw Term Loan 10/21/32	06/25/2026	No Broker		974,499	984,342		3.A PL
34519U-AC-0	Force Electrical Buyerco LLC 10/25 Revolver 10/21/32	04/29/2026	No Broker		251,160	253,696		3.A PL
38064*-AA-1	Gold Medal Holdings Inc 03/22 Term Loan 09/17/28	04/30/2026	VARIOUS		4,568,765	4,614,915		3.B PL
38064*-AC-7	Gold Medal Holdings Inc 06/24 Delayed Draw Term Loan 09/17/28	04/30/2026	No Broker		2,249,025	2,271,743		3.B PL
43612@-AA-6	Hollywood Beauty LLC 12/21 Term Loan 12/21/26	06/01/2026	Interest Capitalization		91,565	91,565		4.A PL
43612@-AB-4	Hollywood Beauty LLC 12/21 Revolver 12/21/26	04/02/2026	Interest Capitalization		7,193	7,193		4.A PL
45175*-AA-2	Ilending LLC 05/25 Term Loan A 12/21/28	06/30/2026	Interest Capitalization		41,973	41,973		3.C PL
51809*-AA-4	Lash Opco LLC 08/21 Term Loan 09/17/27	04/30/2026	Interest Capitalization		45,816	45,816		3.C PL
51809*-AB-2	Lash Opco LLC 08/21 Revolver 09/17/27	06/30/2026	Interest Capitalization		260	260		3.C PL
51809*-AB-2	Lash Opco LLC 08/21 Revolver 09/17/27	04/30/2026	No Broker		30,791	30,791		3.C PL
54951E-AH-8	Lucky Bucks LLC 10/23 First Out Term Loan 10/02/28	05/18/2026	Interest Capitalization		52,068	52,068		4.C FE
54951E-AK-1	Lucky Bucks LLC 10/23 Second Out Term Loan 10/02/29	05/18/2026	Interest Capitalization		95,395	95,395		5.B FE
561138-AG-9	Maldives Acquisition LLC 08/23 RLOC 07/15/31	06/26/2026	No Broker		381,818	381,818		3.B PL
59000*-AB-2	Merit Financial Group LLC 08/25 Initial Delayed Draw Ter 08/27/32	06/01/2026	No Broker		4,265,397	4,308,482		3.B PL
59000*-AC-0	Merit Financial Group LLC 08/25 Initial Revolver 08/27/32	05/27/2026	No Broker		2,070,505	2,070,505		3.B PL
65108*-AB-0	Newcleus LLC 08/21 Delayed Draw Term Loan 05/04/27	06/30/2026	Interest Capitalization		34,546	34,546		3.B PL
65251@-AA-5	Velosity Buyer LLC 12/21 Term Loan 10/01/27	06/30/2026	Interest Capitalization		112,598	112,598		4.A PL
65251@-AB-3	Velosity Buyer LLC 12/21 Revolver 10/01/27	06/30/2026	Interest Capitalization		10,647	10,647		4.A PL
65251@-AB-3	Velosity Buyer LLC 12/21 Revolver 10/01/27	06/24/2026	No Broker		188,209	188,209		4.A PL
65960*-AA-9	North Haven USHC Acquisition I 10/20 Initial Term Loan 10/29/27	04/01/2026	Interest Capitalization		13,401	13,401		3.B PL
65960*-AC-5	North Haven USHC Acquisition I 10/20 Initial Delayed Draw Ter 10/29/27	04/01/2026	Interest Capitalization		4,418	4,418		3.B PL
65960*-AD-3	North Haven USHC Acquisition I 09/21 Third Amendment Delayed 10/29/27	04/01/2026	Interest Capitalization		8,927	8,927		3.B PL
65960*-AE-1	North Haven USHC Acquisition I 09/22 Term Loan 10/29/27	04/29/2026	Interest Capitalization		49,896	49,896		3.B PL
65960*-AF-8	North Haven USHC Acquisition I 09/22 Delayed Draw Term Loan 10/29/27	04/13/2026	Interest Capitalization		35,761	35,761		3.B PL
67450*-AB-0	Obra Capital Inc 06/24 Term Loan 06/21/29	06/22/2026	Interest Capitalization		15,135	15,135		3.A PL
68292#-AA-8	Onecare Media LLC 09/21 Term Loan 12/31/27	05/29/2026	VARIOUS			72,853		5.B PL
68381*-AA-4	OptConnect Management LLC 02/26 Delayed Draw Term Loan A 11/22/28	06/30/2026	No Broker		1,994,109	2,004,130		3.C Z
74063*-AH-2	Premier Imaging LLC 01/22 Term Loan 10/31/27	06/30/2026	Interest Capitalization		150,995	150,995		5.B PL
74063*-AJ-8	Premier Imaging LLC 01/22 Delayed Draw Term Loan 10/31/27	06/30/2026	Interest Capitalization		41,908	41,908		5.B PL
74623@-AC-4	PureTech Scientific LLC 07/23 Initial Revolver 07/31/28	04/01/2026	No Broker		441,377	443,038		3.B PL
75622@-AA-6	Recharged Opco LLC 01/22 Term Loan 02/07/28	06/30/2026	Interest Capitalization		566,175	566,175		5.A PL
75622@-AB-4	Recharged Opco LLC 01/22 Delayed Draw Term Loan 02/07/28	06/30/2026	Interest Capitalization		243,792	243,792		5.A PL
75622@-AC-2	Recharged Opco LLC 01/22 Revolver 02/07/28	06/30/2026	Interest Capitalization		83,033	83,033		5.A PL
75622@-AD-0	Recharged Opco LLC 7/24 Priority RC 02/07/28	06/30/2026	Interest Capitalization		19,381	19,381		5.A PL
75622@-AE-8	Recharged Opco LLC 9/24 Priority RC 2 02/07/28	06/30/2026	Interest Capitalization		19,176	19,176		5.A PL
75622@-AF-5	Recharged Opco LLC 11/24 Priority RC 3 02/07/28	06/30/2026	Interest Capitalization		42,234	42,234		5.A PL
75622@-AG-3	Recharged Opco LLC 01/25 Priority RC 4 02/07/28	06/30/2026	Interest Capitalization		9,243	9,243		5.A PL
75622@-AH-1	Recharged Opco LLC 02/25 Priority RC 5 02/07/28	06/30/2026	Interest Capitalization		28,274	28,274		5.A PL
75622@-AJ-7	Recharged Opco LLC 10/25 Priority RC 6 02/07/28	06/30/2026	Interest Capitalization		99,770	99,770		5.A PL
75622@-AK-4	Recharged Opco LLC 12/25 Priority RC 7 02/07/28	06/30/2026	Interest Capitalization		26,622	26,622		5.A PL
78166C-AB-5	Ruppert Landscape LLC 12/22 Revolver 12/01/29	06/02/2026	No Broker		345,993	347,626		3.C Z
78434C-AC-9	SDG MGMT Company LLC 07/22 Revolver 07/03/28	05/08/2026	No Broker		644,600	656,582		4.A PL
78434C-AG-0	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	05/27/2026	No Broker		2,492,773	2,530,734		4.A PL
86181#-AC-0	Stonegrove Roofing LLC 04/26 Revolver 04/17/30	06/18/2026	No Broker		5,503,260	5,587,066		3.C Z
86181#-AD-8	Stonegrove Roofing LLC 09/25 Delayed Draw Term Loan I 04/17/30	06/25/2026	No Broker		1,615,685	1,648,658		2.C PL
86181#-AE-6	Stonegrove Roofing LLC 01/26 Delayed Draw Term Loan I 04/17/30	06/25/2026	No Broker		3,601,631	3,675,134		2.C PL
86323@-AJ-6	Streamland Media Midco LLC 3/25 First Out Term Loan 03/31/29	06/30/2026	Interest Capitalization		8,277	8,277		4.A PL
86323@-AK-3	Streamland Media Midco LLC 3/25 Last Out Term Loan 03/31/29	06/30/2026	Interest Capitalization		8,038	8,038		4.B PL
86323@-AL-1	Streamland Media Midco LLC 03/25 Revolver 03/31/29	06/30/2026	Interest Capitalization		1,168	1,168		4.A PL
92215*-AF-5	Vardiman Black Holdings LLC 03/24 Priming Delayed Draw Ter 03/18/27	06/01/2026	Interest Capitalization		102,203	102,203		4.B PL
92215*-AG-3	Vardiman Black Holdings LLC 03/24 Term Loan A 03/18/27	06/22/2026	VARIOUS			897,792		4.B PL
92262#-AA-4	Venbrook Buyer LLC 04/21 Term Loan 09/30/26	06/01/2026	VARIOUS		28,967	304,098		4.A PL
92262#-AA-4	Venbrook Buyer LLC 04/21 Term Loan 09/30/26	06/30/2026	Interest Capitalization		83,205	83,205		4.A PL

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92262#-AB-2	Venbrook Buyer LLC 04/21 Delayed Draw Term Loan 09/30/26	06/01/2026	VARIOUS		62,073	651,655		4.A PL
92262#-AB-2	Venbrook Buyer LLC 04/21 Delayed Draw Term Loan 09/30/26	06/30/2026	Interest Capitalization		93,299	93,299		4.A PL
95218#-AD-6	West Coast Fitness LLC 08/23 Term Loan A 09/30/27	04/30/2026	VARIOUS		50,996	50,996		4.C PL
993916-73-3	Venbrook Buyer LLC 12/25 Term Loan 09/30/26	06/01/2026	VARIOUS		1,858	19,502		5.A Z
993916-73-3	Venbrook Buyer LLC 12/25 Term Loan 09/30/26	06/30/2026	Interest Capitalization		4,188	4,188		5.A Z
994046-81-1	Venbrook Buyer LLC 12/25 Term Loan II 09/30/26	06/01/2026	VARIOUS		74,477	76,780		5.A Z
994046-81-1	Venbrook Buyer LLC 12/25 Term Loan II 09/30/26	06/30/2026	Interest Capitalization		16,490	16,490		5.A Z
994323-67-3	Venbrook Buyer LLC 02/26 Term Loan III 09/30/26	06/30/2026	Interest Capitalization		5,264	5,264		5.A Z
994472-20-7	Venbrook Buyer LLC 02/26 Term Loan IV 09/30/26	06/30/2026	Interest Capitalization		7,154	7,154		5.A Z
994765-18-8	Cornhusker Buyer Inc. 04/26 First Out Term Loan 10/31/28	04/03/2026	VARIOUS		363,435	370,852		4.A Z
994765-18-8	Cornhusker Buyer Inc. 04/26 First Out Term Loan 10/31/28	06/30/2026	Interest Capitalization		1,813	1,813		4.A Z
994860-93-0	LCP BUYER, LLC LCP BUYER, LLC 03/31/32	05/01/2026	No Broker		29,700,000	30,000,000		3.C Z
994874-03-0	Venbrook Buyer LLC 04/26 Term Loan V 09/30/26	04/13/2026	VARIOUS		300,626	300,626		5.A Z
994874-03-0	Venbrook Buyer LLC 04/26 Term Loan V 09/30/26	06/29/2026	Interest Capitalization		14,493	14,493		5.A Z
994919-22-3	LB Property Management Inc. 04/26 1st Amendment Term Loan 01/26/31	04/21/2026	VARIOUS		12,194,254	12,333,000		3.C Z
994958-10-6	Venbrook Buyer LLC 04/26 Term Loan VI 09/30/26	04/28/2026	VARIOUS		120,250	120,250		5.A Z
994958-10-6	Venbrook Buyer LLC 04/26 Term Loan VI 09/30/26	04/29/2026	Interest Capitalization		3,608	3,608		5.A Z
994970-33-3	Wolverine Seller Holdings LLC 05/26 3rd Amendment Term Loan 01/17/30	05/01/2026	VARIOUS		4,025,060	4,086,355		3.C Z
994972-47-9	Seahawk Buyer LLC 05/26 Term Loan 04/30/32	05/01/2026	VARIOUS		15,636,394	15,714,969		3.C Z
994972-55-2	Seahawk Buyer LLC 05/26 Revolver 04/30/32	05/18/2026	No Broker		801,685	805,714		3.C Z
994972-83-4	AKS Engineering & Forestry LLC 05/26 Delayed Draw Term Loan 01/07/31	05/01/2026	No Broker		783,791	791,708		3.C Z
P7925#-AA-4	GIP PUERTO ANTIOQUIA HOLDINGS PANTIOQ 12/29 DDTL 12/07/29	04/30/2026	Interest Capitalization		300,640	300,640		4.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					102,221,728	106,603,818		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,468,760,155	1,476,032,635	386,484	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					1,468,760,155	1,476,032,635	386,484	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,468,760,155	1,476,032,635	386,484	XXX
38378Y-JZ-3	GNR 2013-169 ZK SECURED 2.5000 11/20/2043 2.500% 11/20/43	06/01/2026	Interest Capitalization		33,759	33,759		1.A
38378Y-KD-0	GNR 2013-169 ZG SECURED 2.5000 11/16/2043 2.500% 11/16/43	06/01/2026	Interest Capitalization		54,300	54,300		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					88,059	88,059		XXX
313785-7H-0	FHR 4257 DZ SECURED 2.5000 10/15/2043 2.500% 10/15/43	06/01/2026	Interest Capitalization		1,026	1,026		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)					1,026	1,026		XXX
10638R-AB-5	BABS 2023-SRM1 M1 SECURED SUBORD 4.0000 09/25/20 4.000% 09/25/63	06/25/2026	Interest Capitalization		16,625	16,625		1.C FE
10638R-AC-3	BABS 2023-SRM1 M2 SECURED SUBORD 4.0000 09/25/20 4.000% 09/25/63	06/25/2026	Interest Capitalization		22,166	22,166		1.F FE
21874B-AA-2	CAFL 2026-1 A SECURED 5.3640 06/15/2059 5.364% 06/15/59	06/18/2026	GOLDMAN SACHS & CO., INC.		15,150,741	15,151,000	130,935	1.A FE
57419U-Y2-8	MARYLAND DEPARTMENT OF HOUSING SENIOR 4.8000 09/01/2052 4.800% 09/01/52	04/16/2026	WELLS FARGO SECURITIES LLC		20,000,000	20,000,000		1.B FE
594654-S2-2	MICHIGAN STATE HOUSING DEVELOP SENIOR 5.0000 12/01/2056 5.000% 12/01/56	04/01/2026	ROYAL BANK OF CANADA		8,000,000	8,000,000		1.C FE
614916-AA-2	MOOST 2026-RM2 A1 SECURED 4.7500 06/25/2066 4.750% 06/25/66	05/22/2026	GUGGENHEIM		42,317,246	44,000,000		1.A FE
614916-AB-0	MOOST 2026-RM2 A1A SECURED 4.7500 06/25/2066 4.750% 06/25/66	05/22/2026	GUGGENHEIM		21,191,267	22,000,000		1.A FE
68278E-AC-5	OLIT 2025-HB1 M2 SECURED 3.0000 06/25/2038 3.000% 06/25/38	05/07/2026	PERFORMANCE TRUST CAPITAL LLC		5,646,563	6,000,000	6,500	1.G FE
68278K-AA-5	OLIT 2026-HB3 A SECURED 3.0000 06/25/2039 3.000% 06/25/39	06/18/2026	NOMURA SECURITIES INTERNATIONA		63,676,860	65,000,000		1.A Z
68278K-AB-3	OLIT 2026-HB3 M1 SECURED SUBORD 3.0000 06/25/20 3.000% 06/25/39	06/18/2026	NOMURA SECURITIES INTERNATIONA		10,977,588	11,845,000		1.C Z
68278K-AC-1	OLIT 2026-HB3 M2 SECURED SUBORD 3.0000 06/25/20 3.000% 06/25/39	06/18/2026	NOMURA SECURITIES INTERNATIONA		5,973,899	6,500,000		1.F Z
68278K-AD-9	OLIT 2026-HB3 M3 SECURED SUBORD 3.0000 06/25/20 3.000% 06/25/39	06/18/2026	NOMURA SECURITIES INTERNATIONA		2,715,387	3,000,000		2.B Z
68279M-AA-0	OLIT 2026-HB2 A SECURED 3.0000 05/25/2039 3.000% 05/25/39	05/21/2026	BARCLAYS CAPITAL INC		63,677,205	65,000,000		1.A FE
68279M-AB-8	OLIT 2026-HB2 M1 SECURED SUBORD 3.0000 05/25/20 3.000% 05/25/39	05/21/2026	BARCLAYS CAPITAL INC		12,463,927	13,470,000		1.D FE
68279M-AC-6	OLIT 2026-HB2 M2 SECURED SUBORD 3.0000 05/25/20 3.000% 05/25/39	05/21/2026	BARCLAYS CAPITAL INC		2,749,097	3,000,000		1.G FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					274,578,571	283,004,791	137,435	XXX
05495B-BN-5	BANK 2026-BNK52 XA SECURED 0.9210 06/15/2036 0.000% 06/15/36	06/15/2026	MORGAN STANLEY & CO LLC		3,599,552		9,900	1.A FE
055292-AV-8	BBCMS 2026-5C41 XA SECURED 1.3751 05/15/2069 1.159% 05/15/69	05/01/2026	BARCLAYS CAPITAL INC		1,324,908		19,862	1.A FE
05557K-AA-9	BAMLL 2026-HRHB A SECURED 5.3618 05/05/2040 5.362% 05/05/40	04/29/2026	MERRILL LYNCH PIERCE FENNER &		5,000,000	5,000,000	14,149	1.A FE
05557K-AC-5	BAMLL 2026-HRHB B SECURED SUBORD 5.6614 05/05/20 5.661% 05/05/40	04/29/2026	MERRILL LYNCH PIERCE FENNER &		15,000,000	15,000,000	44,820	1.D FE
05595B-AE-5	BOSTN 2026-LYRK C SECURED SUBORD 5.8934 05/11/20 5.893% 05/11/31	04/17/2026	MORGAN STANLEY & CO LLC		3,790,000	3,790,000	2,482	1.G FE

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

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05595D-AG-6	BX 2026-PNDA D SECURED SUBORD 5.7254 05/15/20 5.725% 05/15/43	05/01/2026	MORGAN STANLEY & CO LLC		6,300,000	6,300,000		2.C FE
05595F-AA-4	BODI 2026-DC1 A SECURED 5.3590 03/13/2052 5.359% 03/13/52	06/11/2026	JP MORGAN SECURITIES LLC		10,000,000	10,000,000	43,170	1.A Z
05595F-AC-0	BODI 2026-DC1 B SECURED SUBORD 5.6019 03/13/20 5.602% 03/13/52	06/11/2026	JP MORGAN SECURITIES LLC		20,000,000	20,000,000	90,253	1.D Z
05618U-AA-4	BX 2026-VLT9 A SECURED 5.3254 03/15/2045 5.325% 03/15/45	05/01/2026	S/A Prin Pen Risk Transfer AFS		9,981,250	10,000,000	23,799	1.A FE
05620T-AA-3	BX 2026-VLT10 A SECURED 5.3580 07/13/2058 5.358% 07/13/58	06/09/2026	WELLS FARGO SECURITIES LLC		14,468,738	15,000,000	49,115	1.A FE
06211K-BS-5	BANK5 2026-5YR23 XA SECURED 1.3000 07/15/2031 0.000% 07/15/31	06/29/2026	MORGAN STANLEY & CO LLC		3,428,679		33,456	1.A FE
072935-AX-7	BBCMS 2026-5C42 XA SECURED 1.1363 06/15/2059 1.136% 06/15/59	06/02/2026	BARCLAYS CAPITAL INC		2,820,227		40,891	1.A FE
081942-AT-1	BMARK 2026-V22 XA SECURED 1.2181 05/15/2059 1.006% 05/15/59	05/08/2026	CITIGROUP GLOBAL MARKETS, INC		1,561,963		29,605	1.A FE
123915-AA-8	BX 2026-CLS A SECURED 5.0254 05/15/2043 5.025% 05/15/43	05/01/2026	GOLDMAN SACHS & CO., INC.		11,000,000	11,000,000		1.A FE
123917-AG-1	BX 2026-CIP D SECURED SUBORD 5.7254 05/15/20 5.725% 05/15/38	05/07/2026	DEUTSCHE BANK AG		3,593,750	3,593,750		2.C FE
20681A-AA-9	CONE 2026-DFW3 A SECURED 5.7506 05/15/2043 5.751% 05/15/43	05/01/2026	WELLS FARGO SECURITIES LLC		30,000,000	30,000,000	91,052	1.A FE
26916M-AC-3	ESTN 2026-TOWN B SECURED SUBORD 5.7377 05/12/20 5.738% 05/12/46	05/01/2026	GOLDMAN SACHS & CO., INC.		7,000,000	7,000,000	12,272	1.D FE
26916M-AE-9	ESTN 2026-TOWN C SECURED SUBORD 5.9376 05/12/20 5.938% 05/12/46	05/01/2026	GOLDMAN SACHS & CO., INC.		8,250,000	8,250,000	14,968	1.G FE
29439D-AA-9	EQT 2024-EXTR A SECURED 5.3308 07/05/2041 5.331% 07/05/41	04/28/2026	JP MORGAN SECURITIES LLC		1,256,614	1,236,900	5,128	1.A
36275V-AC-7	GGP 2026-SSP B SECURED SUBORD 5.3569 07/05/20 5.357% 07/05/43	05/21/2026	WELLS FARGO SECURITIES LLC		4,800,000	4,800,000	7,143	1.D FE
46665L-AA-0	JPMCC 2026-FUN A SECURED 5.2500 06/15/2039 5.293% 06/15/39	06/05/2026	JP MORGAN SECURITIES LLC		10,000,000	10,000,000		1.A FE
46665L-AC-6	JPMCC 2026-FUN B SECURED SUBORD 5.5000 06/15/20 5.543% 06/15/39	06/05/2026	JP MORGAN SECURITIES LLC		15,000,000	15,000,000		1.D FE
501970-AC-1	LEXT 2026-450 B SECURED SUBORD 5.3254 03/15/20 5.325% 03/15/43	04/30/2026	STONEX FINANCIAL		1,248,828	1,250,000	2,975	1.D FE
55361C-AA-8	MSRW 2026-FAYM A SECURED 5.9433 05/15/2041 5.943% 05/15/41	04/29/2026	MESIROW FINANCIAL		4,999,995	5,000,000		1.A FE
55361C-AB-6	MSRW 2026-FAYM B SECURED SUBORD 6.6998 05/15/20 6.700% 05/15/41	04/29/2026	MESIROW FINANCIAL		3,499,999	3,500,000		1.D FE
55361C-AC-4	MSRW 2026-FAYM C SECURED SUBORD 7.4361 05/15/20 7.436% 05/15/41	04/29/2026	MESIROW FINANCIAL		8,670,000	8,670,000		1.G FE
94990L-AE-8	WFCM 2026-5C9 XB SECURED 0.9601 05/15/2059 0.739% 05/15/59	05/11/2026	WELLS FARGO SECURITIES LLC		1,822,326		37,160	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					208,416,829	194,390,650	572,200	XXX
14319X-AA-2	CGMS 2025-1A E SECURED SUBORD CDO-LNA 9.3666 9.367% 04/25/38	04/09/2026	MIZUHO SECURITIES USA INC		2,345,300	2,350,000	45,253	3.C FE
55952E-AL-5	MAGNE 2024-38A A1R SECURED CDO-LNA 4.8822 07/15/2 4.854% 07/15/39	06/26/2026	RBC CAPITAL MARKETS		6,000,000	6,000,000	13,833	1.A FE
693975-AS-3	PPMC 2022-6RA A2RR SECURED SUBORD CDO-LNA 5.3252 5.325% 01/20/37	04/10/2026	SMBC NIKKO SECURITIES		2,500,000	2,500,000		1.A FE
74970V-AS-1	RIN 2024-1AR A1R SECURED CDO-LNA 0.0000 07/20/2 4.975% 07/20/37	06/26/2026	BNP PARIBAS		25,000,000	25,000,000		1.A FE
74970V-AW-2	RIN 2024-1AR BR SECURED SUBORD CDO-LNA 0.0000 5.275% 07/20/37	06/26/2026	BNP PARIBAS		22,500,000	22,500,000		1.D FE
74970V-AY-8	RIN 2024-1AR CR SECURED SUBORD CDO-LNA 0.0000 5.525% 07/20/37	06/26/2026	BNP PARIBAS		13,500,000	13,500,000		1.G FE
74970V-BA-9	RIN 2024-1AR DR SECURED SUBORD CDO-LNA 0.0000 6.425% 07/20/37	06/26/2026	BNP PARIBAS		9,000,000	9,000,000		3.C FE
82811G-AA-9	SPCSL 2026-10A A1 SECURED CDO-LNA 0.0000 07/20/2 5.338% 07/20/38	06/23/2026	MERRILL LYNCH PIERCE FENNER &		70,000,000	70,000,000		1.A FE
82811G-AC-5	SPCSL 2026-10A A2 SECURED CDO-LNA 0.0000 07/20/2 5.488% 07/20/38	06/23/2026	MERRILL LYNCH PIERCE FENNER &		5,000,000	5,000,000		1.A FE
82811G-AE-1	SPCSL 2026-10A B SECURED CDO-LNA 0.0000 07/20/2 5.738% 07/20/38	06/23/2026	MERRILL LYNCH PIERCE FENNER &		5,000,000	5,000,000		2.A FE
00120V-AS-5	AGL 2024-30RA CR SECURED SUBORD CDO-LNA 5.5289 5.557% 04/21/37	05/22/2026	MIZUHO SECURITIES USA INC		10,000,000	10,000,000		1.E FE
03770U-AG-0	APID 2024-47A ER SECURED SUBORD CDO-LNA 8.9815 9.067% 04/26/39	04/02/2026	BNP PARIBAS		3,000,000	3,000,000		3.B FE
08182N-AS-1	BSP 2021-24A ARR SECURED CDO-LNA 4.8960 07/20/2 4.964% 07/20/39	06/18/2026	SCOTIA CAPITAL (USA) INC		7,500,000	7,500,000		1.A Z
09090R-AU-6	BGCLO 2025-14A D1R SECURED SUBORD CDO-LNA 6.2996 6.314% 07/22/39	06/10/2026	Wells Fargo Foothill Inc		4,500,000	4,500,000	60,891	2.C FE
12517W-AA-8	CBAMR 2017-3AR ER2 SECURED SUBORD CDO-LNA 9.8068 9.790% 07/17/39	06/09/2026	BANK OF AMERICA NA		2,970,000	3,000,000		3.B Z
12559D-AG-6	CIFC 2020-1A ER2 SECURED SUBORD CDO-LNA 9.1378 9.144% 07/15/39	05/01/2026	CITICORP SECURITIES INC.		2,375,000	2,375,000		3.C FE
14016C-AY-2	C4US 2022-1A AR2 SECURED CDO-LNA 5.0552 01/20/2 5.055% 01/20/37	04/13/2026	SMBC NIKKO SECURITIES		9,000,000	9,000,000		1.A FE
14016C-BA-3	C4US 2022-1A BR2 SECURED SUBORD CDO-LNA 5.4752 5.475% 01/20/37	04/13/2026	SMBC NIKKO SECURITIES		11,000,000	11,000,000		1.C FE
14319A-AG-9	CGMS 2024-2A ER SECURED SUBORD CDO-LNA 10.1541 10.157% 04/25/39	04/23/2026	JP MORGAN SECURITIES LLC		1,500,000	1,500,000		3.C FE
14688J-AE-8	CARVL 2024-1A ER SECURED SUBORD CDO-LNA 10.1601 10.164% 04/20/37	04/24/2026	BARCLAYS BANK PLC		3,000,000	3,000,000		3.C FE
34967N-AA-7	FCO 2026-41A A1 SECURED CDO-LNA 0.0000 07/20/2 5.138% 07/20/34	06/16/2026	DEUTSCHE BANK SECURITIES INC		50,000,000	50,000,000		1.A FE
38139A-BC-4	GLM 2024-21A DR SECURED SUBORD CDO-LNA 6.2444 6.345% 10/20/39	06/12/2026	Wells Fargo Foothill Inc		10,000,000	10,000,000		2.C FE
38139M-AW-5	GLM 2024-20A CR SECURED SUBORD CDO-LNA 5.2855 5.316% 04/20/39	05/07/2026	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000		1.F FE
46604K-AL-2	IVYH 2024-22A AR SECURED CDO-LNA 5.1075 07/20/2 5.141% 07/20/38	05/20/2026	SOCIETE GENERALE SEC N.Y.		30,000,000	30,000,000		1.A FE
46604K-AN-8	IVYH 2024-22A BR SECURED SUBORD CDO-LNA 5.5275 5.561% 07/20/38	05/20/2026	SOCIETE GENERALE SEC N.Y.		5,500,000	5,500,000		1.C FE
46604K-AQ-1	IVYH 2024-22A CR SECURED SUBORD CDO-LNA 5.9275 5.961% 07/20/38	05/20/2026	SOCIETE GENERALE SEC N.Y.		3,500,000	3,500,000		1.F FE
55954P-AW-4	MAGNE 2019-21A AR2 SECURED CDO-LNA 4.6108 04/20/2 4.655% 04/20/34	05/19/2026	Nomura Corporate Funding Ameri		4,000,000	4,000,000	22,943	1.A FE
640973-AA-1	NELIB 2024-59A E SECURED SUBORD CDO-LNA 8.4661 8.466% 01/23/39	04/16/2026	PERFORMANCE TRUST CAPITAL LLC		1,967,500	2,000,000	40,943	3.C FE
67402P-AS-6	OAKCL 2024-25A BR SECURED SUBORD CDO-LNA 5.1275 5.161% 04/20/39	05/21/2026	SMBC NIKKO SECURITIES		5,000,000	5,000,000		1.C FE
67402P-AU-1	OAKCL 2024-25A CR SECURED SUBORD CDO-LNA 5.3275 5.361% 04/20/39	05/21/2026	SMBC NIKKO SECURITIES		5,000,000	5,000,000		1.F FE
69701W-AJ-5	PLMRS 2021-1A A1AR SECURED CDO-LNA 4.8252 04/20/2 4.825% 04/20/38	06/18/2026	SCOTIA CAPITAL (USA) INC		6,489,130	6,494,000	54,836	1.A FE
749771-AA-9	RRAM 2026-46A D SECURED SUBORD CDO-LNA 0.0000 8.738% 07/15/39	06/23/2026	RBC CAPITAL MARKETS		1,000,000	1,000,000		3.B Z
74989U-AJ-2	RRAM 2022-20A A1R SECURED CDO-LNA 4.6631 07/15/2 4.663% 07/15/37	06/23/2026	GOLDMAN SACHS & CO., INC.		4,998,750	5,000,000	45,336	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
758970-AQ-0	REGZT 2024-1A BR SECURED SUBORD CDO-LNA 5.1829 5.215% 07/26/39	05/26/2026	SOCIETE GENERALE SEC N.Y.		15,000,000	15,000,000		1.C FE
758970-AS-6	REGZT 2024-1A CR SECURED SUBORD CDO-LNA 5.3829 5.415% 07/26/39	05/26/2026	SOCIETE GENERALE SEC N.Y.		12,500,000	12,500,000		1.F FE
759010-AE-4	REG2B 2024-2A ER SECURED SUBORD CDO-LNA 0.0000 9.596% 07/25/39	06/09/2026	BANK OF AMERICA NA		1,950,000	2,000,000		3.C FE
81785B-AS-5	MMML 2024-1A CR SECURED SUBORD CDO-LNA 5.4721 5.449% 07/15/39	05/26/2026	NOMURA SECURITIES INTERNATIONA		6,000,000	6,000,000		1.F FE
88429P-BE-1	PUTNM 2022-1A A1R2 SECURED CDO-LNA 4.9415 04/15/2 4.911% 04/15/37	05/27/2026	SANTANDER INVESTMENT SEC INC		20,000,000	20,000,000		1.A FE
89642X-AU-8	TRNTS 2024-24A CR SECURED SUBORD CDO-LNA 5.4732 5.491% 04/25/39	05/07/2026	MIZUHO SECURITIES USA INC		12,000,000	12,000,000		1.F FE
92330D-AY-5	VENTR 2023-47A A1RR SECURED CDO-LNA 4.9475 04/20/2 4.947% 04/20/36	06/05/2026	JEFFERIES & CO., INC.		17,500,000	17,500,000		1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					438,095,680	438,219,000	284,035	XXX
03067F-AE-0	AMCAR 2025-1 B SECURED SUBORD ABS 4.2100 10/1 4.210% 10/18/30	06/03/2026	ROBERT W. BAIRD & CO.		4,965,430	5,000,000	9,356	1.B FE
12429B-AA-4	BVCAR 2026-A A SECURED ABS 5.0000 05/25/2036 5.000% 05/25/36	05/04/2026	VARIOUS		64,459,243	64,115,520		1.A Z
12429B-AB-2	BVCAR 2026-A B SECURED ABS 5.2500 05/25/2036 5.250% 05/25/36	05/04/2026	VARIOUS		4,888,457	4,851,840		1.B Z
12429B-AC-0	BVCAR 2026-A C SECURED ABS 5.5000 05/25/2036 5.500% 05/25/36	05/04/2026	VARIOUS		20,798,283	20,600,640		1.D Z
12429B-AD-8	BVCAR 2026-A D SECURED ABS 6.0000 05/25/2036 6.000% 05/25/36	05/04/2026	VARIOUS		13,089,652	12,912,480		1.G Z
12429B-AE-6	BVCAR 2026-A E SECURED ABS 6.0000 05/25/2036 6.000% 05/25/36	05/04/2026	VARIOUS		10,336,672	10,225,440		2.A Z
12429B-AF-3	BVCAR 2026-A F SECURED ABS 7.0000 05/25/2036 7.000% 05/25/36	05/04/2026	VARIOUS		4,840,063	4,702,560		2.B Z
12429B-AG-1	BVCAR 2026-A H SECURED ABS 7.0000 05/25/2036 7.000% 05/25/36	05/04/2026	VARIOUS		24,972,194	25,824,960		4.A Z
12429B-AH-9	BVCAR 2026-A I SECURED ABS 7.0000 05/25/2036 7.000% 05/25/36	05/04/2026	VARIOUS		1,142,958	1,194,240		4.B Z
12429B-AJ-5	BVCAR 2026-A AIO SECURED ABS 5.0000 05/25/2036 5.000% 05/25/36	05/04/2026	VARIOUS		5,899,077			1.A Z
12429B-AK-2	BVCAR 2026-A BIO SECURED ABS 5.0000 05/25/2036 5.000% 05/25/36	05/04/2026	VARIOUS		461,604			1.B Z
12429B-AL-0	BVCAR 2026-A CIO SECURED ABS 5.0000 05/25/2036 5.000% 05/25/36	05/04/2026	VARIOUS		1,983,100			1.D Z
12810B-AA-1	CSS MH 2025-1 LLC CSS MH 2025-1 A 09/30/58	06/01/2026	No Broker		8,842,510	8,842,510		1.C PL
12810B-AB-9	CSS MH 2025-1 LLC CSS MH 2025-1 B 09/30/58	06/01/2026	No Broker		1,905,192	1,905,192		1.G PL
12810B-AC-7	CSS MH 2025-1 LLC CSS MH 2025-1 C 09/30/58	06/01/2026	No Broker		737,884	737,884		2.C PL
12810B-AD-5	CSS MH 2025-1 LLC CSS MH 2025-1 D 09/30/58	06/01/2026	No Broker		852,800	852,800		3.C PL
22410M-AB-5	CPS 2026-A B SECURED SUBORD ABS 4.4300 09/1 4.430% 09/16/30	04/27/2026	Various		9,986,914	10,000,000	15,997	1.C FE
26207A-AF-0	DRIVE 2024-2 C SECURED SUBORD ABS 4.6700 05/1 4.670% 05/17/32	04/27/2026	BANK OF AMERICA NA		11,057,578	11,000,000	18,550	1.C FE
26208W-AE-4	DRIVE 2024-1 C SECURED SUBORD ABS 5.4300 11/1 5.430% 11/17/31	04/27/2026	WELLS FARGO SECURITIES LLC		3,567,300	3,520,000	6,902	1.A FE
26880#-AA-4	EDCNJ 11 SPRING STREET B LLC SECURED 0.0000 04/01/2033 0.000% 04/01/33	05/18/2026	VARIOUS		23,545,120	31,200,000		1.G Z
26880B-AA-6	EDCNJ 11 SPRING STREET B2 LLC SECURED 0.0000 04/01/2033 0.000% 04/01/33	05/18/2026	VARIOUS		5,886,280	7,800,000		1.G Z
30167A-AB-9	EART 2026-3A A2 SECURED ABS 4.3600 12/15/2028 4.360% 12/15/28	06/16/2026	WELLS FARGO SECURITIES LLC		11,023,945	11,024,000		1.A FE
30167A-AC-7	EART 2026-3A A3 SECURED ABS 4.4700 07/15/2030 4.470% 07/15/30	06/16/2026	WELLS FARGO SECURITIES LLC		12,474,991	12,475,000		1.A FE
30167A-AD-5	EART 2026-3A B SECURED SUBORD ABS 4.7000 03/1 4.700% 03/17/31	06/16/2026	WELLS FARGO SECURITIES LLC		7,437,010	7,438,000		1.C FE
30167M-AE-7	EART 2025-1A C SECURED SUBORD ABS 5.0900 05/1 5.090% 05/15/31	05/26/2026	WELLS FARGO SECURITIES LLC		5,426,445	5,380,000	9,128	1.F FE
37989K-AE-2	GCAR 2026-2A A3 SECURED ABS 4.3300 11/15/2029 4.330% 11/15/29	04/30/2026	BANK OF MONTREAL		4,999,367	5,000,000		1.A FE
37989K-AG-7	GCAR 2026-2A B SECURED SUBORD ABS 4.6300 09/1 4.630% 09/16/30	04/30/2026	BANK OF MONTREAL		4,999,494	5,000,000		1.C FE
38176#-AA-2	GOLUB CAPITAL STRATEGIC PARTNE SENIOR ABS 7.0604 09/01/2037 6.442% 09/01/37	05/04/2026	VARIOUS		12,150,000	12,150,000		2.C PL
38185#-AA-1	GOLUB CAPITAL DIRECT LENDING R SENIOR ABS 7.9189 04/01/2043 7.915% 04/01/43	06/11/2026	VARIOUS		10,125,000	10,125,000		2.B Z
38185#-AB-9	GOLUB CAPITAL DIRECT LENDING R SENIOR ABS 9.4189 04/01/2043 9.415% 04/01/43	06/11/2026	VARIOUS		6,075,000	6,075,000		3.C Z
52612C-AA-2	LENDR 2026-P3 A SECURED ABS 7.5500 12/15/2037 7.550% 12/15/37	05/14/2026	JP MORGAN SECURITIES LLC		52,911,171	50,755,500		1.A FE
52612C-AB-0	LENDR 2026-P3 B SECURED SUBORD ABS 6.2500 12/1 6.250% 12/15/37	05/14/2026	JP MORGAN SECURITIES LLC		9,482,273	9,372,600		1.C FE
52612C-AC-8	LENDR 2026-P3 C SECURED SUBORD ABS 2.9500 12/1 2.950% 12/15/37	05/14/2026	JP MORGAN SECURITIES LLC		9,727,076	10,180,800		1.F FE
52612C-AD-6	LENDR 2026-P3 D SECURED SUBORD ABS 1.4500 12/1 1.450% 12/15/37	05/14/2026	JP MORGAN SECURITIES LLC		6,583,765	7,074,900		2.B FE
52612C-AE-4	LENDR 2026-P3 E SECURED SUBORD ABS 1.0100 12/1 1.010% 12/15/37	05/14/2026	JP MORGAN SECURITIES LLC		4,443,682	4,986,000		3.B FE
52612C-AF-1	LENDR 2026-P3 F SECURED SUBORD ABS 0.8600 12/1 0.860% 12/15/37	05/14/2026	JP MORGAN SECURITIES LLC		3,174,480	3,768,300		4.B FE
68269H-AA-3	OMFIT 2023-2A A1 SECURED ABS 5.8400 09/15/2036 5.840% 09/15/36	05/28/2026	TD SECURITIES USA LLC		6,392,704	6,315,000	15,367	1.A FE
74990L-AA-8	RKTL 2026-2A A SECURED ABS 4.3300 05/25/2035 4.330% 05/25/35	05/21/2026	GOLDMAN SACHS & CO., INC.		6,499,972	6,500,000		1.A FE
80288D-AF-3	SDART 2025-1 D SECURED SUBORD ABS 5.4300 03/1 5.430% 03/17/31	06/25/2026	Various		17,683,691	17,500,000	36,954	2.B FE
80292Q-AF-5	SDART 2024-5 C SECURED SUBORD ABS 4.7800 01/1 4.780% 01/15/31	05/27/2026	WELLS FARGO SECURITIES LLC		2,044,301	2,035,000	3,513	1.F FE
80292S-AE-2	SDART 2025-4 C SECURED SUBORD ABS 4.5200 01/1 4.520% 01/15/32	04/27/2026	BANK OF AMERICA NA		13,711,515	13,696,000	22,355	1.F FE
83013B-AA-7	SIXTH STREET CMS DYNAMIC CREDI SENIOR ABS 5.0000 12/31/2042 5.000% 12/31/42	04/14/2026	VARIOUS		8,993,544	8,993,544		1.G PL
83014B-AB-4	SIXTH STREET LENDING PARTNERS SENIOR ABS 8.0500 12/31/2053 6.674% 12/31/53	06/18/2026	VARIOUS		9,765,973	9,765,973		2.A PL
83022B-AA-6	SIXTH STREET PRIVATE ASSET BAS SENIOR SECURED ABS 7.6027 01/1 5.923% 01/15/64	06/24/2026	VARIOUS		6,826,471	6,826,471		2.A PL
83022B-AC-2	SIXTH STREET PRIVATE ASSET BAS SECURED SUBORD ABS 7.8527 01/1 7.173% 01/15/64	06/24/2026	VARIOUS		2,275,494	2,275,494		2.C PL
83022B-AE-8	SIXTH STREET PRIVATE ASSET BAS SECURED SUBORD ABS 9.8100 01/1 8.173% 01/15/64	06/24/2026	VARIOUS		1,422,168	1,422,168		3.B PL
83408C-AA-5	SCLP 2026-3 A SECURED ABS 4.4600 06/25/2035 4.460% 06/25/35	06/24/2026	GOLDMAN SACHS & CO., INC.		18,331,814	18,333,000		2.A FE
83408E-AA-1	SCLP 2026-2 A SECURED ABS 4.2700 03/25/2036 4.270% 03/25/36	05/01/2026	BANK OF AMERICA NA		6,999,908	7,000,000		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
863168-AA-4	STRATUS MH FUNDING I LLC SENIOR ABS 5.0250 09/15/2060 5.025% 09/15/60	06/15/2026	VARIOUS		848,363	848,363		1.D PL
863168-AB-2	STRATUS MH FUNDING I LLC SUBORDINATED ABS 5.5750 09/15/ 5.575% 09/15/60	06/15/2026	VARIOUS		73,247	73,247		1.G PL
863168-AC-0	STRATUS MH FUNDING I LLC SUBORDINATED ABS 6.8750 09/15/ 6.875% 09/15/60	06/15/2026	VARIOUS		56,190	56,190		2.C PL
863168-AD-8	STRATUS MH FUNDING I LLC SUBORDINATED ABS 8.4750 09/15/ 8.475% 09/15/60	06/15/2026	VARIOUS		57,193	57,193		3.C PL
881938-AA-2	TSET 2026-1A A SECURED ABS 5.3100 05/20/2052 5.310% 05/20/52	05/20/2026	CITIGROUP GLOBAL MARKETS, INC		99,967,080	100,000,000		1.A FE
881938-AB-0	TSET 2026-1A B SECURED SUBORD ABS 5.7300 05/2 5.730% 05/20/52	05/20/2026	CITIGROUP GLOBAL MARKETS, INC		3,699,063	3,700,000		1.C FE
881938-AC-8	TSET 2026-1A C SECURED SUBORD ABS 6.3500 05/2 6.350% 05/20/52	05/20/2026	CITIGROUP GLOBAL MARKETS, INC		3,698,788	3,700,000		1.F FE
91868*-AB-6	ABOC II-R LP SECURED ABS 7.6400 01/31/2029 5.910% 01/31/29	06/11/2026	VARIOUS		18,371,203	18,371,203		1.G PL
91868*-AD-2	ABOC II-R LP SECURED SUBORD ABS 8.6400 06/3 6.910% 06/30/29	06/11/2026	VARIOUS		7,571,557	7,571,557		2.C PL
959926-AG-1	WLAKE 2023-2A D SECURED SUBORD ABS 7.0100 11/1 7.010% 11/15/28	05/04/2026	Various		10,633,066	10,500,000	30,669	1.E FE
96041G-AB-9	WLAKE 2026-2A A2A SECURED ABS 4.2600 06/15/2029 4.260% 06/15/29	05/08/2026	BANK OF MONTREAL		9,999,506	10,000,000		1.A FE
96041G-AD-5	WLAKE 2026-2A A3 SECURED ABS 4.3500 04/15/2030 4.350% 04/15/30	05/08/2026	BANK OF MONTREAL		12,249,211	12,250,000		1.A FE
96041G-AE-3	WLAKE 2026-2A B SECURED SUBORD ABS 4.5300 03/1 4.530% 03/15/32	05/08/2026	BANK OF MONTREAL		14,158,472	14,160,000		1.C FE
96041K-AF-1	WLAKE 2025-2A C SECURED SUBORD ABS 4.8500 01/1 4.850% 01/15/31	06/04/2026	Various		4,903,995	4,888,000	13,709	1.F FE
96042X-AG-0	WLAKE 2023-1A D SECURED SUBORD ABS 6.7900 11/1 6.790% 11/15/28	06/10/2026	WELLS FARGO SECURITIES LLC		6,790,468	6,710,000	32,905	1.F FE
96043C-AF-7	WLAKE 2024-3A C SECURED SUBORD ABS 4.9200 11/1 4.920% 11/15/29	06/25/2026	ROBERT W. BAIRD & CO.		14,063,438	14,000,000	21,047	1.F FE
96043Q-AE-9	WLAKE 2025-3A B SECURED SUBORD ABS 4.2800 07/1 4.280% 07/15/31	05/08/2026	JP MORGAN SECURITIES LLC		998,555	1,000,000	3,091	1.C FE
96043Q-AF-6	WLAKE 2025-3A C SECURED SUBORD ABS 4.6800 07/1 4.680% 07/15/31	06/25/2026	WELLS FARGO SECURITIES LLC		5,851,254	5,865,000	8,387	1.F FE
96043R-AF-4	WLAKE 2024-1A C SECURED SUBORD ABS 5.6500 02/1 5.650% 02/15/29	04/28/2026	WELLS FARGO SECURITIES LLC		5,973,999	5,927,000	13,023	1.B FE
96043R-AG-2	WLAKE 2024-1A D SECURED SUBORD ABS 6.0200 10/1 6.020% 10/15/29	04/28/2026	WELLS FARGO SECURITIES LLC		7,353,423	7,212,000	16,884	1.E FE
96043V-AG-3	WLAKE 2025-1A C SECURED SUBORD ABS 5.1400 10/1 5.140% 10/15/30	06/25/2026	Various		28,684,138	28,460,000	52,609	1.F FE
993691-32-8	GROVE STREET WH LLC GROVE STREET B 11/12/37	06/30/2026	VARIOUS		82,176	82,176		2.C PL
993691-33-6	GROVE STREET WH LLC GROVE STREET A 11/12/37	06/30/2026	VARIOUS		1,196,241	1,196,241		1.G PL
993691-34-4	GROVE STREET WH LLC GROVE STREET C 11/12/37	06/30/2026	VARIOUS		53,414	53,414		3.C PL
993691-58-3	GROVE STREET WH LLC GROVE STREET D 11/12/37	06/30/2026	VARIOUS		36,979	36,979		4.C PL
G4935*-AA-3	INVICTUS OPPORTUNITY FEEDER IV SENIOR ABS 6.0000 07/01/2032 6.000% 07/01/32	04/01/2026	Interest Capitalization		241,272	241,272		2.C PL
G4935*-AB-1	INVICTUS OPPORTUNITY FEEDER IV SECURED ABS 7.0000 07/01/2032 7.000% 07/01/32	04/01/2026	Interest Capitalization		43,339	43,339		3.B PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					743,855,195	743,756,990	330,446	XXX
69867V-AJ-7	PANTHEON GLOBAL PANTHEON GLOBAL 04/20/36	06/30/2026	Various		50,100,000	50,100,000		1.G PL
69867V-AK-4	PANTHEON GLOBAL PANTHEON GLOBAL 04/20/36	06/30/2026	Various		4,500,000	4,500,000		2.C PL
702940-AA-5	PATRIA CLARENDON 1 LP Class A 12/18/29	06/04/2026	DIRECT TO COMPANY		506,250	506,250		1.G PL
702940-AA-5	PATRIA CLARENDON 1 LP Class A 12/18/29	06/04/2026	No Broker		506,250	506,250		1.G PL
702940-AB-3	PATRIA CLARENDON 1 LP Class B 07/18/30	06/04/2026	DIRECT TO COMPANY		225,000	225,000		2.C PL
702940-AB-3	PATRIA CLARENDON 1 LP Class B 07/18/30	06/04/2026	No Broker		225,000	225,000		2.C PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					56,062,500	56,062,500		XXX
995181-65-8	MERIDIAN 2026-1 LTD MERIDIAN 2026-1 LTD 07/01/41	06/30/2026	VARIOUS		3,443,878	3,443,878		1.G Z
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					3,443,878	3,443,878		XXX
246921-AJ-9	DEFT 2026-1A C SECURED SUBORD ABS 4.8000 12/2 4.800% 12/22/31	04/08/2026	BARCLAYS CAPITAL INC		4,749,914	4,750,000		1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					4,749,914	4,750,000		XXX
09606B-AA-2	BSTRM 2023-1A A2 SECURED ABS 5.3980 05/20/2053 5.398% 05/20/53	05/01/2026	S/A Prin Pen Risk Transfer AFS		30,117,909	30,000,000	49,482	1.F FE
138011-AA-9	CANON 2026-1A A SECURED ABS 5.5210 05/01/2076 5.521% 05/01/76	04/23/2026	ACADEMY SECURITIES, INC		29,998,815	30,000,000		1.F FE
33769G-AA-4	FLF 2026-1A A2 SECURED ABS 5.8730 06/20/2056 5.873% 06/20/56	06/25/2026	MORGAN STANLEY & CO LLC		14,489,221	14,500,000		1.G FE
98919W-AU-7	ZAYO 2026-1A A2 SECURED ABS 5.5460 04/20/2056 5.546% 04/20/56	04/13/2026	BARCLAYS CAPITAL INC		9,000,000	9,000,000		1.G FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					83,605,945	83,500,000	49,482	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,812,897,597	1,807,216,894	1,373,598	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					1,812,897,597	1,807,216,894	1,373,598	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,812,897,597	1,807,216,894	1,373,598	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					3,281,657,752	3,283,249,529	1,760,082	XXX
143106-D8-8	CARLYLE TACTICAL PRIVATE CREDI SUBORDINATED 6.0900 06/23/2036	04/01/2026	GOLDMAN SACHS & CO., INC.	800,000.000	20,000,000			1.F Z
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					20,000,000	XXX		XXX
4509999997. Total - preferred stocks - Part 3					20,000,000	XXX		XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					20,000,000	XXX		XXX
464287-20-0	ISHARES CORE S&P 500 ETF	05/29/2026	BNP PARIBAS	525,000.000	399,026,250			
74255R-10-7	PRINCIPAL PRIVATE CREDIT FUND	06/29/2026	VARIOUS	20.212	205			
74255R-20-6	PRINCIPAL PRIVATE CREDIT FUND	06/29/2026	VARIOUS	86,826.874	889,975			
74255R-30-5	PRINCIPAL PRIVATE CREDIT FUND	06/29/2026	VARIOUS	20.982	214			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					399,916,644	XXX		XXX
5989999997. Total - common stocks - Part 3					399,916,644	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					399,916,644	XXX		XXX
5999999999. Total - preferred and common stocks					419,916,644	XXX		XXX
6009999999 - Totals					3,701,574,396	XXX	1,760,082	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
..195325-CU-7	COLOMBIA GOVERNMENT INTERNATIO SENIOR 5.0000 06/15/2045 5.000% 06/15/45	04/28/2026	GOLDMAN SACHS & CO., INC.		1,352,400	1,680,000	1,643,510	1,650,076		295		295		1,650,371		(297,971)	(297,971)	31,033	06/15/2045	3.B FE
..29134W-AB-3	ABU DHABI GOVERNMENT INTERNATI SENIOR 3.1250 05/03/2026 3.125% 05/03/26	05/03/2026	Various		280,000	280,000	279,308	279,973		27		27		280,000				4,375	05/03/2026	1.C FE
..698299-AW-4	PANAMA GOVERNMENT INTERNATIONA SENIOR 6.7000 01/26/2036 6.700% 01/26/36	06/25/2026	HSBC SECURITIES, INC.		941,236	870,000	1,080,975	997,337		(5,571)		(5,571)		991,765		(50,530)	(50,530)	53,433	01/26/2036	2.C FE
..698299-BB-9	PANAMA GOVERNMENT INTERNATIONA SENIOR 4.3000 04/29/2053 4.300% 04/29/53	06/29/2026	Various		5,562,773	7,201,000	6,683,849	6,751,814		4,371		4,371		6,756,185		(1,193,412)	(1,193,412)	207,289	04/29/2053	2.C FE
..698299-BG-8	PANAMA GOVERNMENT INTERNATIONA SENIOR 4.5000 05/15/2047 4.500% 05/15/47	06/30/2026	Various		5,858,700	7,080,000	7,062,937	7,065,628		214		214		7,065,842		(1,207,142)	(1,207,142)	200,010	05/15/2047	2.C FE
..698299-BH-6	PANAMA GOVERNMENT INTERNATIONA SENIOR 4.5000 04/16/2050 4.500% 04/16/50	06/25/2026	Various		3,658,783	4,531,000	4,511,471	4,513,874		208		208		4,514,083		(855,300)	(855,300)	141,594	04/16/2050	2.C FE
..698299-BM-5	PANAMA GOVERNMENT INTERNATIONA SENIOR 4.5000 04/01/2056 4.500% 04/01/56	06/25/2026	HSBC SECURITIES, INC.		1,969,650	2,500,000	2,500,000	2,500,000						2,500,000		(530,350)	(530,350)	82,813	04/01/2056	2.C FE
..698299-BR-4	PANAMA GOVERNMENT INTERNATIONA SENIOR 3.2980 01/19/2033 3.298% 01/19/33	06/25/2026	HSBC SECURITIES, INC.		6,237,000	7,000,000	7,000,000	7,000,000						7,000,000		(763,000)	(763,000)	216,111	01/19/2033	2.C FE
..698299-BS-2	PANAMA GOVERNMENT INTERNATIONA SENIOR 4.5000 01/19/2063 4.500% 01/19/63	06/25/2026	CITIGROUP GLOBAL MARKETS, INC.		3,090,000	4,000,000	3,975,000	3,975,877		110		110		3,975,986		(885,986)	(885,986)	168,500	01/19/2063	2.C FE
..71568P-AJ-8	PERUSAHAAN PERSEROAN PERSERO P SENIOR 3.8750 07/17/2029 3.875% 07/17/29	04/23/2026	Prin Reins Co of Vermont		628,531	650,000	646,003	648,402		131		131		648,533		(20,002)	(20,002)	19,310	07/17/2029	2.B FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					29,579,073	35,792,000	35,383,053	35,382,981		(215)		(215)		35,382,765		(5,803,693)	(5,803,693)	1,124,468	XXX	XXX
..64966H-4K-3	CITY OF NEW YORK NY SENIOR 5.5170 10/01/2037 5.517% 10/01/37	04/23/2026	Prin Reins Co of Vermont		1,010,417	1,000,000	1,078,220	1,043,329		(1,143)		(1,143)		1,042,187		(31,770)	(31,770)	30,957	10/01/2037	1.C FE
..64966H-YM-6	CITY OF NEW YORK NY SENIOR 5.9680 03/01/2036 5.968% 03/01/36	05/08/2026	Various		28,123,076	27,155,000	33,685,894	31,146,953		(160,960)		(160,960)		30,985,993		(2,862,917)	(2,862,917)	1,125,424	03/01/2036	1.C FE
..686053-BN-8	OREGON SCHOOL BOARDS ASSOCIATI SENIOR 5.5500 06/30/2028 5.550% 06/30/28	06/30/2026	Various		3,927,681	3,927,681	4,375,908	3,986,967		(59,287)		(59,287)		3,927,681				108,993	06/30/2028	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					33,061,174	32,082,681	39,140,022	36,177,249		(221,390)		(221,390)		35,955,861		(2,894,687)	(2,894,687)	1,265,374	XXX	XXX
..04780M-3C-1	CITY OF ATLANTA GA DEPARTMENT SENIOR 5.2500 07/01/2050 5.250% 07/01/50	04/23/2026	PRCD_II		2,091,243	2,000,000	2,063,640	2,061,904		(1,851)		(1,851)		2,060,053		31,190	31,190	60,958	07/01/2050	1.C FE
..04780M-3D-9	CITY OF ATLANTA GA DEPARTMENT SENIOR 5.5000 07/01/2055 5.500% 07/01/55	04/23/2026	PRCD_II		2,124,497	2,000,000	2,100,540	2,097,876		(2,928)		(2,928)		2,094,948		29,549	29,549	63,861	07/01/2055	1.C FE
..072031-AR-8	BAY AREA WATER SUPPLY & CONSER SENIOR 3.9940 10/01/2034 3.994% 10/01/34	04/23/2026	Prin Reins Co of Vermont		966,121	1,000,000	1,000,000	1,000,000						1,000,000		(33,879)	(33,879)	22,411	10/01/2034	1.D FE
..114894-XU-7	COUNTY OF BROWARD FL AIRPORT S SENIOR 5.0000 10/01/2047 5.000% 10/01/47	04/23/2026	Prin Reins Co of Vermont		501,803	500,000	582,940	516,538		(2,843)		(2,843)		513,695		(11,892)	(11,892)	14,028	10/01/2047	1.E FE
..13032U-VD-7	CALIFORNIA HEALTH FACILITIES F SENIOR 2.3610 06/01/2026 2.361% 06/01/26	06/01/2026	Maturity		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				11,805	06/01/2026	1.D FE
..13033W-3Y-7	CALIFORNIA INFRASTRUCTURE & EC SENIOR 6.4860 05/15/2049 6.486% 05/15/49	05/15/2026	Various		470,000	470,000	604,021	563,918		(93,918)		(93,918)		470,000				15,242	05/15/2049	1.D FE
..249182-LK-0	CITY & COUNTY OF DENVER CO AIR SENIOR 5.0000 12/01/2036 5.000% 12/01/36	04/23/2026	Prin Reins Co of Vermont		559,692	500,000	580,615	554,574		(1,254)		(1,254)		553,320		6,372	6,372	9,861	12/01/2036	1.E FE
..254845-MQ-0	DISTRICT OF COLUMBIA WATER & S SENIOR 4.0000 10/01/2038 4.000% 10/01/38	04/15/2026	Redemption 100.0000		4,500,000	4,500,000	4,792,545	4,508,323		(8,323)		(8,323)		4,500,000				97,000	10/01/2038	1.C FE
..271012-DL-7	EAST BAY MUNICIPAL UTILITY DIS SENIOR 5.1760 06/01/2040 5.176% 06/01/40	05/19/2026	Various		7,900,000	7,900,000	8,484,916	8,304,688		(7,597)		(7,597)		8,297,091		(397,091)	(397,091)	191,958	06/01/2040	1.B FE
..419794-A5-1	STATE OF HAWAII AIRPORTS SYSTE SENIOR 5.0000 07/01/2048 5.000% 07/01/48	04/23/2026	Prin Reins Co of Vermont		503,394	500,000	556,320	516,218		(1,936)		(1,936)		514,282		(10,889)	(10,889)	20,278	07/01/2048	1.D FE
..432308-P7-3	HILLSBOROUGH COUNTY AVIATION A SENIOR 5.0000 10/01/2047 5.000% 10/01/47	04/23/2026	Prin Reins Co of Vermont		2,035,591	2,000,000	2,114,980	2,075,824		(3,600)		(3,600)		2,072,223		(36,632)	(36,632)	56,111	10/01/2047	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
	CITY OF HOUSTON TX AIRPORT SYS SENIOR 5.5000																			
442349-JV-9	07/01/2055 5.500% 07/01/55	04/23/2026	Prin Reins Co of Vermont		4,230,517	4,000,000	4,073,000	4,070,568		(1,801)		(1,801)		4,068,767		161,750	161,750	152,778	07/01/2055	1.E FE
	STATE OF ILLINOIS SALES TAX RE SENIOR 4.6200																			
452227-JN-2	06/15/2038 4.620% 06/15/38	06/15/2026	Various		666,667	666,667	718,987	693,635		(26,969)		(26,969)		666,667				15,400	06/15/2038	1.F FE
	CITY OF LOS ANGELES DEPARTMENT SENIOR 6.5820																			
544435-C3-2	05/15/2039 6.582% 05/15/39	05/15/2026	Redemption 100.0000		10,000	10,000	13,360	12,165		(2,165)		(2,165)		10,000				329	05/15/2039	1.D FE
	MASSACHUSETTS PORT AUTHORITY SENIOR 5.0000																			
575896-RR-8	07/01/2043 5.000% 07/01/43	04/23/2026	PRCD_II		1,500,755	1,500,000	1,821,060	1,518,141		(11,225)		(11,225)		1,506,916		(6,160)	(6,160)	60,833	07/01/2043	1.C FE
	MASSACHUSETTS SCHOOL BUILDING SENIOR 5.0000																			
576000-E5-8	02/15/2055 5.000% 02/15/55	04/23/2026	Prin Reins Co of Vermont		4,153,386	4,000,000	4,038,680	4,037,622		(1,072)		(1,072)		4,036,551		116,835	116,835	119,444	02/15/2055	1.C FE
	METROPOLITAN GOVERNMENT NASHVI SENIOR 4.0530																			
592041-WJ-2	07/01/2026 4.053% 07/01/26	05/02/2026	Various		23,816,000	23,816,000	24,844,181	23,847,272		(31,272)		(31,272)		23,816,000				789,192	07/01/2026	1.F FE
	MUNICIPAL ELECTRIC AUTHORITY O SENIOR 6.6370																			
626207-YF-5	04/01/2057 6.637% 04/01/57	04/01/2026	Various		156,000	156,000	163,142	162,662		(6,662)		(6,662)		156,000				5,177	04/01/2057	1.G FE
	MUNICIPAL ELECTRIC AUTHORITY O SENIOR 6.6550																			
626207-YM-0	04/01/2057 6.655% 04/01/57	04/01/2026	Various		264,000	264,000	312,611	308,087		(44,087)		(44,087)		264,000				8,785	04/01/2057	1.F FE
	MUNICIPAL ELECTRIC AUTHORITY O SENIOR 7.0550																			
626207-YS-7	04/01/2057 7.055% 04/01/57	04/01/2026	Various		42,000	42,000	42,368	42,347		(347)		(347)		42,000				1,482	04/01/2057	2.A FE
	NEW YORK STATE DORMITORY AUTHO SENIOR 5.0000																			
64990K-JE-4	03/15/2055 5.000% 03/15/55	04/23/2026	Prin Reins Co of Vermont		2,067,239	2,000,000	2,010,940	2,010,677		(256)		(256)		2,010,421		56,818	56,818	61,667	03/15/2055	1.B FE
	NORTH TEXAS TOLLWAY AUTHORITY SENIOR 5.0000																			
66285W-WB-8	01/01/2039 5.000% 01/01/39	04/09/2026	MORGAN STANLEY & CO LLC		4,624,875	4,500,000	5,240,520	4,664,492		(21,976)		(21,976)		4,642,515		(17,640)	(17,640)	174,375	01/01/2039	1.D FE
	OHIO STATE UNIVERSITY/THE SENIOR 3.6730																			
677632-QV-6	06/01/2033 3.673% 06/01/33	06/01/2026	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				826	06/01/2033	1.B FE
	PORT AUTHORITY OF NEW YORK & N SENIOR 5.3100																			
73358W-RQ-9	08/01/2046 5.310% 08/01/46	04/23/2026	PRCD_II		488,330	500,000	500,000	500,000						500,000		(11,670)	(11,670)	19,323	08/01/2046	1.D FE
	PORT OF OAKLAND SENIOR 1.5170 05/01/2026																			
735000-TN-1	1.517% 05/01/26	05/01/2026	Maturity		420,705	420,705	420,705	420,705						420,705				3,191	05/01/2026	1.E FE
	PORT OF SEATTLE WA SENIOR 5.0000 04/01/2026																			
735389-WE-4	5.000% 04/01/26	04/01/2026	Various		325,000	325,000	366,408	325,000						325,000				8,125	04/01/2026	1.D FE
	SAN DIEGO COUNTY WATER AUTHORI SENIOR 6.1380																			
79741T-AR-5	05/01/2049 6.138% 05/01/49	05/01/2026	Various		150,000	150,000	175,799	171,737		(21,737)		(21,737)		150,000				4,603	05/01/2049	1.B FE
	SAN FRANCISCO CITY & COUNTY A1 SENIOR 5.0000																			
79766D-GE-3	05/01/2041 5.000% 05/01/41	06/02/2026	Various		5,165,000	5,165,000	6,062,419	5,200,260		(35,260)		(35,260)		5,165,000				151,363	05/01/2041	1.D FE
	SAN FRANCISCO CITY & COUNTY A1 SENIOR 5.0000																			
79766D-GF-0	05/01/2046 5.000% 05/01/46	06/02/2026	Various		10,845,000	10,845,000	12,679,866	10,917,246		(72,246)		(72,246)		10,845,000				317,819	05/01/2046	1.D FE
	TARRANT COUNTY CULTURAL EDUCAT SENIOR 5.0000																			
87638T-JS-3	11/15/2055 5.000% 11/15/55	04/23/2026	Prin Reins Co of Vermont		1,026,055	1,000,000	975,550	975,682		306		306		975,987		50,067	50,067	34,722	11/15/2055	1.C FE
	UNIVERSITY OF CINCINNATI SENIOR 2.2620																			
914119-U6-7	06/01/2026 2.262% 06/01/26	06/01/2026	Maturity		750,000	750,000	750,000	750,000						750,000				8,483	06/01/2026	1.D FE
	UNIVERSITY OF MASSACHUSETTS BU SENIOR 5.4500																			
914440-LJ-9	11/01/2040 5.450% 11/01/40	05/12/2026	Various		10,034,874	9,920,000	10,631,661	10,517,217		(15,994)		(15,994)		10,501,223		(466,349)	(466,349)	288,341	11/01/2040	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					93,433,744	92,445,372	99,766,774	94,390,378		(417,013)		(417,013)		93,973,364		(539,621)	(539,621)	2,789,771	XXX	XXX
	ATTICUS ENERGY LLC SECURED 6.6900 04/23/2045																			
04988*-AA-6	6.690% 04/23/45	04/30/2026	Redemption 100.0000		741,504	741,504	741,504	741,504						741,504				24,803	04/23/2045	3.B
	BOWIE ACQUISITIONS LLC SECURED 3.9200																			
10240*-AA-7	09/30/2038 3.920% 09/30/38	06/30/2026	Various		645,872	645,872	645,872	645,872						645,872				12,659	09/30/2038	2.C PL
	CED CALIFORNIA HOLDINGS 4, LL SECURED 3.8200																			
12610@-AA-3	12/31/2038 3.820% 12/31/38	06/30/2026	Various		129,042	129,042	129,042	129,042						129,042				2,465	12/31/2038	2.C
	CAMP PENDLETON & QUANTICO HOUS SECURED 5.9370																			
134011-AA-3	10/01/2043 5.937% 10/01/43	04/01/2026	Various		100,000	100,000	100,000	100,000						100,000				2,969	10/01/2043	2.B
	CPMRK 2007-VAND A SECURED 5.9310 11/10/2052																			
14070C-AA-7	5.931% 11/10/52	06/10/2026	Paydown		53,056	53,056	65,969	63,932		(10,876)		(10,876)		53,056				1,312	11/10/2052	1.F YE

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
22959#-AA-9	CSOLAR IV SOUTH LLC SECURED 5.3710 09/30/2038 5.371% 09/30/38	06/30/2026	Various		113,249	113,249	113,249	113,249						113,249				3,041	09/30/2038	2.A FE
249816-AA-9	DERIVA ENERGY PP PORTFOLIO 1 B SECURED 6.1100 01/31/2047 6.110% 01/31/47	05/28/2026	Call 100.0000		3,821,274	3,821,274	3,821,274	3,821,274						3,821,274				134,899	01/31/2047	2.C PL
249816-AA-9	DERIVA ENERGY PP PORTFOLIO 1 B SECURED 6.1100 01/31/2047 6.110% 01/31/47	04/30/2026	Redemption 100.0000		80,155	80,155	80,155	80,155						80,155				2,449	01/31/2047	2.C PL
25048#-AA-5	DESERTLINK LLC 1ST MORTGAGE 2.5700 12/17/2050 2.570% 12/17/50	06/30/2026	Various		98,232	98,232	98,232	98,232						98,232				1,262	12/17/2050	1.F PL
30288*-AE-0	FLNG LIQUEFACTION 2 LLC SECURED 4.3900 12/31/2038 4.390% 12/31/38	06/30/2026	Redemption 100.0000		385,700	385,700	385,700	385,700						385,700				8,466	12/31/2038	2.B FE
30306V-A#-6	FLNG LIQUEFACTION 3 LLC SECURED 3.0800 06/30/2039 3.080% 06/30/39	06/30/2026	Various		875,000	875,000	875,000	875,000						875,000				13,475	06/30/2039	2.B FE
36187Y-AA-2	GMACN 2007-CAMP A SECURED 5.6670 12/10/2048 5.667% 12/10/48	06/10/2026	Paydown		149,653	149,653	177,098	171,990		(22,337)		(22,337)		149,653				3,536	12/10/2048	1.E YE
37270*-AA-3	GEORGETOWN ENERGY PARTNERS, L SECURED 3.5800 06/30/2051 3.580% 06/30/51	06/30/2026	Various		38,814	38,814	38,814	38,814						38,814				1,039	06/30/2051	1.G PL
38013A-AA-0	GMACN 2007-DRUM A SECURED 6.0990 05/10/2050 6.099% 05/10/50	06/10/2026	Paydown		91,979	91,979	115,285	111,130		(19,151)		(19,151)		91,979				2,339	05/10/2050	2.C FE
40480#-AG-6	HA MUNI RECEIVABLES I TRUST SENIOR 5.8520 02/11/2038 5.852% 02/11/38	06/11/2026	Redemption 100.0000		84,158	84,158	84,158	84,158						84,158				2,053	02/11/2038	1.F
40480#-AH-4	HA MUNI RECEIVABLES I TRUST SENIOR 5.5800 06/11/2048 5.580% 06/11/48	06/11/2026	Redemption 100.0000		43,318	43,318	43,318	43,318						43,318				1,008	06/11/2048	1.F
40480#-AJ-0	HA MUNI RECEIVABLES I TRUST SENIOR 5.9100 09/11/2048 5.910% 09/11/48	06/11/2026	Redemption 100.0000		71,906	71,906	71,906	71,906						71,906				1,772	09/11/2048	1.F
40480#-AK-7	HA MUNI RECEIVABLES I TRUST SENIOR 6.4200 11/11/2048 6.420% 11/11/48	06/11/2026	Redemption 100.0000		81,985	81,985	81,985	81,985						81,985				2,195	11/11/2048	1.F
40486@-AA-5	HA MILITARY HOUSING 1 TRUST SECURED 4.3210 07/07/2049 4.321% 07/07/49	06/07/2026	Redemption 100.0000		80,215	80,215	80,215	80,215						80,215				1,445	07/07/2049	2.A Z
40490*-AA-1	HA MILITARY HOUSING I I TRUST SENIOR 5.6800 01/07/2044 5.680% 01/07/44	06/07/2026	Redemption 100.0000		28,452	28,452	28,452	28,452						28,452				674	01/07/2044	1.G Z
40490*-AB-9	HA MILITARY HOUSING I I TRUST SENIOR 6.0900 04/07/2044 6.090% 04/07/44	06/07/2026	Redemption 100.0000		5,931	5,931	5,931	5,931						5,931				152	04/07/2044	1.G Z
44919*-AC-2	I 595 EXPRESS LLC SECURED 3.3100 12/31/2031 3.310% 12/31/31	06/30/2026	Various		299,228	299,228	299,228	299,228						299,228				4,952	12/31/2031	1.F PL
50230*-AA-5	LRE FINANCING I LLC SECURED 6.4000 03/31/2050 6.400% 03/31/50	06/30/2026	Redemption 100.0000		313,972	313,972	313,972	313,972						313,972				10,020	03/31/2050	2.C PL
526788-AB-6	LERADO INVESTMENTS LLC SECURED 6.2900 03/31/2036 6.290% 03/31/36	06/30/2026	Redemption 100.0000		877,755	877,755	877,755	877,755						877,755				27,605	03/31/2036	2.B PL
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS L SECURED 6.8800 12/31/2047 6.880% 12/31/47	06/30/2026	Various		595,986	595,986	840,175	793,862		(197,876)		(197,876)		595,986				20,502	12/31/2047	1.E PL
677071-AB-8	OHANA MILITARY COMMUNITIES LLC SENIOR 6.0430 10/01/2034 6.043% 10/01/34	04/01/2026	Various		100,000	100,000	100,000	100,000						100,000				3,021	10/01/2034	1.D FE
73557*-AB-0	PORT WASHINGTON GENERATING STA SENIOR 6.0000 06/15/2033 6.000% 06/15/33	06/15/2026	Various		88,111	88,111	88,111	88,111						88,111				2,204	06/15/2033	1.F
760848-AA-5	REPUBLIC TRANSMISSION LLC 1ST MORTGAGE 2.6200 12/17/2050 2.620% 12/17/50	06/30/2026	Redemption 100.0000		22,184	22,184	22,184	22,184						22,184				291	12/17/2050	1.G PL
78507@-AA-0	SPOWER MIS 2 FINANCE LLC ACED SECURED 6.7000 05/31/2050 6.700% 05/31/50	05/31/2026	Redemption 100.0000		22,703	22,703	22,703	22,703						22,703				765	05/31/2050	2.C PL
78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED SECURED 6.7000 05/31/2050 6.700% 05/31/50	05/31/2026	Redemption 100.0000		140,312	140,312	140,312	140,312						140,312				4,727	05/31/2050	2.C PL
78507@-AC-6	SPOWER MIS 2 FINANCE LLC ACED SECURED 6.0800 11/30/2050 6.080% 11/30/50	05/31/2026	Redemption 100.0000		173,678	173,678	173,678	173,678						173,678				4,664	11/30/2050	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..82812#-AA-0	SILVER RUN ELECTRIC LLC 1ST MORTGAGE 2.5700 12/17/2050 2.570% 12/17/50	06/30/2026	Various		89,036	89,036	89,036	89,036						89,036				1,144	12/17/2050	1.F PL
..83416W-AB-9	SOLAR STAR FUNDING LLC 1ST LIEN 3.9500 06/30/2035 3.950% 06/30/35	06/30/2026	Various		48,910	48,910	48,910	48,910						48,910				966	06/30/2035	2.B FE
..852398-AC-6	ST EDWARDS HOUSING DEVELOPMENT SENIOR 5.9800 07/15/2055 5.980% 07/15/55	06/15/2026	Various		70,106	70,106	70,106	70,106						70,106				1,747	07/15/2055	1.E PL
..85827!-A*-0	TRANSMISSION SERVICES HOLDINGS SECURED 3.8200 06/30/2047 3.820% 06/30/47	06/30/2026	Various		63,087	63,087	63,087	63,087						63,087				1,205	06/30/2047	2.B PL
..89307#-AA-7	TRANS BAY CABLE LLC 1ST LIEN 2.9300 06/30/2047 2.930% 06/30/47	06/30/2026	Various		120,000	120,000	120,000	120,000						120,000				1,758	06/30/2047	1.E PL
..91403#-AA-6	UNIVERSITY OF IOWA ENERGY COLL SECURED 3.6200 06/30/2050 3.620% 06/30/50	06/30/2026	Various		165,647	165,647	165,647	165,647						165,647				2,998	06/30/2050	1.G PL
..92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY SECURED 3.9300 06/30/2030 3.930% 06/30/30	06/30/2026	Various		115,097	115,097	115,097	113,383		1,714		1,714		115,097				2,262	06/30/2030	1.F PL
..928388-AA-1	VISTA RIDGE LLC SECURED 2.5700 10/14/2049 2.570% 10/14/49	06/30/2026	Various		134,576	134,576	134,576	134,576						134,576				1,729	10/14/2049	1.F PL
..L1645#-AA-0	CIRCUITUS HOLDCO I SARL SECURED 6.2500 06/12/2030 6.250% 06/12/30	06/30/2026	Interest Capitalization												(68,233)		(68,233)		06/12/2030	3.C PL
..92984*-AA-5	WEC INFRASTRUCTURE WIND HLDGS SENIOR 2.7500 12/31/2032 2.750% 12/31/32	06/30/2026	Various		1,753,178	1,753,178	1,753,178	1,603,718		149,461		149,461		1,753,178				24,106	12/31/2032	2.B PL
..92993*-AA-4	WEC INFRASTRUCTURE ENERGY HOLD SECURED 5.7300 12/31/2039 5.730% 12/31/39	06/30/2026	Redemption 100.0000		1,504,932	1,504,932	1,504,932	1,504,932						1,504,932				43,116	12/31/2039	2.B PL
..992793-65-3	QTS FAYETTEVILLE II QTS FAYETTEVILLE II 05/16/28	04/15/2026	Redemption 100.0000		50,000,000	50,000,000	49,682,088	49,715,224		284,776		284,776		50,000,000				1,330,528	05/16/2028	3.A Z
..993431-27-9	EE TLB Borrower, LLC EE TLB Borrower, LLC 11/14/32	06/30/2026	Redemption 100.0000		1,771,587	1,771,587	1,753,872	1,754,037		17,551		17,551		1,771,587				66,521	11/14/2032	3.C FE
..P3585W-AA-7	DESARROLLO ELECTRICO SURIA SAS SECURED 5.9400 11/30/2042 5.940% 11/30/42	05/31/2026	Various		60,680	60,680	60,680	60,680						60,680				1,802	11/30/2042	2.C PL
..Y2574*-AB-1	FLOATING INFRASTRUCTURE HOLDIN SECURED 9.0000 08/15/2027 9.000% 08/15/27	06/30/2026	Call 100.0000		268,966	268,966	263,748	265,101		2,347		2,347		267,448		1,518	1,518	12,226	08/15/2027	4.C PL
..Y2574*-AB-1	FLOATING INFRASTRUCTURE HOLDIN SECURED 9.0000 08/15/2027 9.000% 08/15/27	06/30/2026	Redemption 100.0000		145,474	145,474	142,652	143,384		2,090		2,090		145,474				7,565	08/15/2027	4.C PL
..088068-AA-7	TEC HEDLAND PTY LTD SECURED 4.0700 06/30/2042 4.070% 06/30/42	06/30/2026	Various		185,501	185,501	191,579	178,553					13,027	185,501	(6,078)		(6,078)	3,753	06/30/2042	2.B PL
..315413-A#-1	FERROCARRIL CENTRAL URUGUAY IS SECURED 5.9230 09/15/2038 5.923% 09/15/38	06/15/2026	Redemption 100.0000		34,400	34,400	34,400	34,400						34,400				515	09/15/2038	2.C
..315413-A@-3	FERROCARRIL CENTRAL URUGUAY IS SECURED 5.7490 09/15/2038 5.749% 09/15/38	06/15/2026	Redemption 100.0000		158,000	158,000	158,000	158,000						158,000				4,592	09/15/2038	2.C
..532522-AA-7	LIMA METRO LINE 2 FINANCE LTD 1ST LIEN 5.8750 07/05/2034 5.875% 07/05/34	04/05/2026	Various		96,622	96,622	96,622	96,622						96,622				2,838	07/05/2034	2.C FE
..532522-AB-5	LIMA METRO LINE 2 FINANCE LTD 1ST LIEN 4.3500 04/05/2036 4.350% 04/05/36	04/05/2026	Various		58,493	58,493	58,493	58,493						58,493				1,272	04/05/2036	2.C FE
..53566T-AA-9	LINE ONE PERU METRO EXPANSION 1ST LIEN 4.7370 01/10/2033 4.737% 01/10/33	04/10/2026	Various		297,528	297,528	298,106	297,844		(316)		(316)		297,528				7,047	01/10/2033	2.C FE
..53566T-AB-7	LINE ONE PERU METRO EXPANSION SECURED 4.7370 04/10/2033 4.737% 04/10/33	04/10/2026	Various		226,658	226,658	227,243	226,983		(325)		(325)		226,658				5,368	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	04/10/2026	Various		171,094	171,094	171,094	171,094						171,094				2,980	10/10/2033	2.C FE
..83363R-AA-5	SOCIEDAD CONCESIONARIA AUTOPIS SECURED 6.2230 12/15/2026 6.223% 12/15/26	06/15/2026	Various		671,875	671,875	671,875	671,875						671,875				20,955	12/15/2026	1.G FE
..E7826*-AA-0	APK FINTECO SA SECURED 5.0670 01/22/2035 5.067% 01/22/35	06/30/2026	Redemption 100.0000		64,105	64,105	58,330	65,852					(7,522)	64,105	5,775		5,775	1,611	01/22/2035	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
..F3420#-AA-4	FCT OL STADCO SECURED 5.8300 06/30/2044 5.830% 06/30/44	06/30/2026	Redemption 100.0000		803,872	803,872	749,239	825,776					(76,536)	803,872	54,633		54,633	23,433	06/30/2044	2.A FE
..N2820#-AB-1	EFA IMPACT FUND 1 BV SENIOR 6.0300 06/16/2035 6.030% 06/16/35	06/16/2026	Redemption 100.0000		313,890	313,890	313,890	313,890						313,890				9,464	06/16/2035	1.D
..P8952#-AA-8	ALZ TAG NORTE HOLDING S DE RL SECURED 5.0400 12/16/2039 5.040% 12/16/39	06/30/2026	Various		120,000	120,000	120,000	120,000						120,000				3,024	12/16/2039	2.C PL
..02464#-AB-9	CIVIC NEXUS FINANCE PTY LTD SENIOR 3.4000 09/01/2032 3.400% 09/01/32	06/01/2026	Various		1,171,743	1,171,743	1,171,743	1,171,743						1,171,743				19,920	09/01/2032	1.E FE
..04436#-AA-2	HALLETT HILL NO. 2 PTY LTD SECURED 3.7800 06/27/2027 3.780% 06/27/27	06/27/2026	Various		110,858	110,858	110,858	110,858						110,858				2,095	06/27/2027	2.B FE
..W3569*-AA-0	NORDIQUS INFRASTRUCTURE AB SECURED 4.4500 10/03/2034 4.450% 10/03/34	04/03/2026	Redemption 100.0000		74,779	74,779	65,005	76,494					(11,488)	74,779	9,774		9,774	1,685	10/03/2034	2.A PL
..W3569*-AB-8	NORDIQUS INFRASTRUCTURE AB SECURED 4.6600 10/03/2039 4.660% 10/03/39	04/03/2026	Redemption 100.0000		71,113	71,113	61,819	72,744					(10,925)	71,113	9,295		9,295	1,678	10/03/2039	2.A PL
..W3569*-AC-6	NORDIQUS INFRASTRUCTURE AB SECURED 5.5200 10/03/2034 5.520% 10/03/34	04/03/2026	Redemption 100.0000		34,703	34,703	30,319	33,472					(3,154)	34,703	4,384		4,384	943	10/03/2034	2.A PL
..W3569*-AD-4	NORDIQUS INFRASTRUCTURE AB SECURED 5.6300 10/03/2039 5.630% 10/03/39	04/03/2026	Redemption 100.0000		29,223	29,223	25,534	28,187					(2,653)	29,223	3,689		3,689	810	10/03/2039	2.A PL
..99504B-12-1	DB HOLDING 14 SARL SECURED 9.4438 06/13/2033 7.975% 06/13/33	06/30/2026	Interest Capitalization												1,331		1,331		06/13/2033	4.A Z
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					71,359,157	71,359,157	71,243,035	71,168,365		207,058		207,058	(99,251)	71,357,639	14,570	1,518	16,088	1,916,420	XXX	XXX
..00287Y-AV-1	ABBVIE INC SENIOR 4.3000 05/14/2036 4.300% 05/14/36	04/15/2026	Various		240,630	252,000	301,797	288,617		(948)		(948)		287,669		(47,040)	(47,040)	4,575	05/14/2036	1.G FE
..00914A-AE-2	AIR LEASE CORP SENIOR 3.2500 10/01/2029 3.250% 10/01/29	04/15/2026	Various		4,708,610	4,940,000	4,884,820	4,917,240		1,647		1,647		4,918,887		(210,277)	(210,277)	86,965	10/01/2029	2.B FE
..02343U-AG-0	AMCOR FINANCE USA INC SENIOR 3.6250 04/28/2026 3.625% 04/28/26	04/28/2026	Various		8,297,000	8,297,000	8,286,023	8,296,343		657		657		8,297,000				150,383	04/28/2026	2.B FE
..03939C-AB-9	ARCH CAPITAL FINANCE LLC SENIOR 5.0310 12/15/2046 5.031% 12/15/46	06/18/2026	Call 94.2300		989,415	1,050,000	1,050,000	1,050,000						1,050,000				(33,732)	12/15/2046	1.G FE
..070101-F#-2	BASIN ELECTRIC POWER COOPERATI 1ST MORTGAGE 4.1000 06/15/2034 4.100% 06/15/34	06/15/2026	Various		663,385	663,385	663,385	663,385						663,385				13,599	06/15/2034	1.F
..070101-F#-4	BASIN ELECTRIC POWER COOPERATI 1ST MORTGAGE 3.7400 06/15/2027 3.740% 06/15/27	06/15/2026	Various		1,675,000	1,675,000	1,675,000	1,675,000						1,675,000				31,323	06/15/2027	1.G FE
..085770-AA-3	BERRY GLOBAL INC 1ST LIEN 4.8750 07/15/2026 4.875% 07/15/26	04/15/2026	Various		3,679,000	3,679,000	3,699,540	3,679,000						3,679,000				134,513	07/15/2026	2.B FE
..097023-CH-6	BOEING CO/THE SENIOR 3.1000 05/01/2026 3.100% 05/01/26	05/01/2026	Maturity		750,000	750,000	747,893	749,890		110		110		750,000				11,625	05/01/2026	2.C FE
..11135F-BV-2	BROADCOM INC SENIOR 4.9260 05/15/2037 4.926% 05/15/37	06/18/2026	VARIOUS		491,005	500,000	490,637	492,630		225		225		492,855		(1,850)	(1,850)	14,573	05/15/2037	1.G FE
..11135F-CQ-2	BROADCOM INC SENIOR 2.4500 02/15/2031 2.450% 02/15/31	04/15/2026	JANE STREET EXECUTION SERVICES		457,835	500,000	495,436	495,596		236		236		495,831		(37,996)	(37,996)	8,201	02/15/2031	1.G FE
..11135F-CT-6	BROADCOM INC SENIOR 3.4690 04/15/2034 3.469% 04/15/34	04/15/2026	JANE STREET EXECUTION SERVICES		273,153	300,000	310,927	310,697		(340)		(340)		310,358		(37,205)	(37,205)	5,232	04/15/2034	1.G FE
..115236-AC-5	BROWN & BROWN INC SENIOR 2.3750 03/15/2031 2.375% 03/15/31	04/15/2026	Various		4,192,059	4,721,000	4,715,807	4,718,252		144		144		4,718,396		(526,337)	(526,337)	65,717	03/15/2031	2.C FE
..12527G-AF-0	CF INDUSTRIES INC SENIOR 5.1500 03/15/2034 5.150% 03/15/34	04/15/2026	JANE STREET EXECUTION SERVICES		5,015,750	5,000,000	6,050,000	5,687,410		(21,224)		(21,224)		5,666,186		(650,436)	(650,436)	150,924	03/15/2034	2.B FE
..14040H-BK-0	CAPITAL ONE FINANCIAL CORP SUBORDINATED 3.7500 07/28/2026 3.750% 07/28/26	06/29/2026	Various		321,000	321,000	319,860	320,923		67		67		320,989		11	11	11,068	07/28/2026	2.B FE
..15135B-AR-2	CENTENE CORP SENIOR 4.2500 12/15/2027 4.250% 12/15/27	04/01/2026	Redemption 0.0000															48,922	12/15/2027	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
15135B-AX-9	CENTENE CORP SENIOR 2.5000 03/01/2031 2.500% 03/01/31	04/15/2026	JANE STREET EXECUTION SERVICES		12,920,700	15,000,000	15,000,000	15,000,000						15,000,000		(2,079,300)	(2,079,300)	234,375	03/01/2031	2.C FE
16412X-AJ-4	CHENIERE CORPUS CHRISTI HOLDIN 1ST LIEN 3.7000 11/15/2029 3.700% 11/15/29	04/15/2026	JANE STREET EXECUTION SERVICES		2,880,115	2,950,000	2,947,968	2,949,074		65		65		2,949,139		(69,025)	(69,025)	45,782	11/15/2029	2.B
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION I 1ST MORTGAGE 2.9100 10/30/2050 2.910% 10/30/50	04/30/2026	Various		24,762	24,762	24,762	24,762						24,762				360	10/30/2050	1.G
171265-C8-8	CHUGACH ELECTRIC ASSOCIATION I 1ST MORTGAGE 2.3800 10/30/2039 2.380% 10/30/39	04/30/2026	Various		378,182	378,182	378,182	378,182						378,182				4,500	10/30/2039	1.G
172967-AR-2	CITIGROUP INC SENIOR 6.6250 01/15/2028 6.625% 01/15/28	04/15/2026	JANE STREET EXECUTION SERVICES		309,088	297,000	360,530	313,897		(2,330)		(2,330)		311,567		(2,479)	(2,479)	14,812	01/15/2028	1.G FE
172967-LS-8	CITIGROUP INC SENIOR 3.5200 10/27/2028 3.520% 10/27/28	04/28/2026	PRCD_II		493,649	500,000	500,000	500,000						500,000		(6,351)	(6,351)	8,849	10/27/2028	1.G FE
172967-ME-8	CITIGROUP INC SENIOR 3.9800 03/20/2030 3.980% 03/20/30	04/15/2026	JANE STREET EXECUTION SERVICES		2,956,950	3,000,000	3,000,000	3,000,000						3,000,000		(43,050)	(43,050)	68,323	03/20/2030	1.G FE
195869-AJ-1	COLONIAL PIPELINE CO SENIOR 6.5800 08/28/2032 6.580% 08/28/32	04/23/2026	PRCD_II		526,306	500,000	499,635	499,854		5		5		499,859		26,447	26,447	21,294	08/28/2032	2.C FE
20030N-CA-7	COMCAST CORP SENIOR 3.1500 02/15/2028 3.150% 02/15/28	06/05/2026	Various		640,480	651,000	652,338	651,343		(79)		(79)		651,264				5,735	02/15/2028	1.G FE
20454P-AA-1	COMPEER FINANCIAL FLCA/COMPEER SUBORDINATED 2.7500 06/01/2031 2.750% 06/01/31	06/01/2026	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				137,500	06/01/2031	2.B FE
25466A-AJ-0	CAPITAL ONE NA SENIOR 3.4500 07/27/2026 3.450% 07/27/26	04/27/2026	Call 100.0000		722,000	722,000	721,213	721,948		29		29		721,977		23	23	18,682	07/27/2026	2.A FE
257469-AJ-5	DOMINION ENERGY INC SENIOR 5.2500 08/01/2033 5.250% 08/01/33	04/15/2026	JANE STREET EXECUTION SERVICES		355,982	350,000	442,065	412,146		(2,148)		(2,148)		409,998		(54,017)	(54,017)	13,016	08/01/2033	2.B FE
29364P-AP-8	ENTERGY NEW ORLEANS LLC 1ST LIEN 4.0000 06/01/2026 4.000% 06/01/26	06/01/2026	Various		12,871,000	12,871,000	12,871,000	12,871,000						12,871,000				257,420	06/01/2026	2.B FE
345370-DA-5	FORD MOTOR CO SENIOR 3.2500 02/12/2032 3.250% 02/12/32	04/15/2026	JANE STREET EXECUTION SERVICES		6,095,035	6,910,000	6,920,725	6,916,689		(296)		(296)		6,916,393		(821,358)	(821,358)	152,212	02/12/2032	3.A FE
364760-AQ-1	GAP INC/THE SENIOR 3.8750 10/01/2031 3.875% 10/01/31	06/24/2026	Various		13,300,800	14,598,000	14,755,095	14,677,166		(9,246)		(9,246)		14,667,920		(1,367,120)	(1,367,120)	403,100	10/01/2031	3.C FE
36962G-XZ-2	GENERAL ELECTRIC CO SENIOR 6.7500 03/15/2032 6.750% 03/15/32	04/15/2026	Various		9,281,819	8,275,000	9,480,272	8,849,952		(23,326)		(23,326)		8,826,626		455,193	455,193	327,380	03/15/2032	1.G
373628-AD-4	GEORGIA TRANSMISSION CORP 1ST MORTGAGE 5.6400 09/30/2053 5.640% 09/30/53	06/30/2026	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				2,115	09/30/2053	1.E
404119-BT-5	HCA INC SENIOR 5.2500 06/15/2026 5.250% 06/15/26	05/27/2026	Call 100.0000		550,000	550,000	551,375	550,000						550,000				12,994	06/15/2026	2.C FE
404119-BX-6	HCA INC SENIOR 4.1250 06/15/2029 4.125% 06/15/29	04/15/2026	JANE STREET EXECUTION SERVICES		3,954,196	3,985,000	3,964,955	3,977,134		616		616		3,977,750		(23,554)	(23,554)	55,250	06/15/2029	2.C FE
404121-AH-8	HCA INC SENIOR 5.3750 09/01/2026 5.375% 09/01/26	05/27/2026	Various		11,002,000	11,002,000	10,945,680	10,996,079		3,515		3,515		10,999,594		2,406	2,406	436,948	09/01/2026	2.C FE
418751-AE-3	HAT HOLDINGS I LLC / HAT HOLDI SENIOR 3.3750 06/15/2026 3.375% 06/15/26	06/15/2026	Maturity		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				126,563	06/15/2026	2.C FE
428291-AN-8	HEXCEL CORP SENIOR 4.2000 02/15/2027 4.200% 02/15/27	05/28/2026	Call 100.0860		4,253,655	4,250,000	4,231,258	4,247,484		894		894		4,248,377		1,623	1,623	143,976	02/15/2027	3.A FE
443510-AH-5	HUBBELL INC SENIOR 3.1500 08/15/2027 3.150% 08/15/27	04/23/2026	Prin Reins Co of Vermont		492,040	500,000	499,145	499,844		29		29		499,873		(7,832)	(7,832)	10,850	08/15/2027	2.A FE
46590X-AP-1	JBS NV/JBS USA FOODS GROUP HOL SENIOR 3.0000 05/15/2032 3.000% 05/15/32	04/15/2026	JANE STREET EXECUTION SERVICES		13,554,918	15,121,000	14,953,659	14,994,849		5,212		5,212		15,000,061		(1,445,143)	(1,445,143)	190,273	05/15/2032	2.C FE
46647P-AM-8	JPMORGAN CHASE & CO SENIOR 3.5090 01/23/2029 3.509% 01/23/29	04/23/2026	PRCD_II		492,918	500,000	500,000	500,000						500,000		(7,082)	(7,082)	13,159	01/23/2029	1.F FE
49326E-EG-4	KEYCORP SENIOR 4.1000 04/30/2028 4.100% 04/30/28	04/15/2026	JANE STREET EXECUTION SERVICES		3,483,340	3,500,000	3,494,015	3,498,383		192		192		3,498,575		(15,235)	(15,235)	66,169	04/30/2028	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
49327V-2A-1	KEYBANK NATIONAL ASSOCIATION SUBORDINATED 3.4000 05/20/2026 3.400% 05/20/26	05/20/2026	Various		2,817,000	2,817,000	2,810,127	2,816,691		309		309		2,817,000				47,889	05/20/2026	2.B FE
501044-BZ-3	KROGER CO/THE SENIOR 7.5000 04/01/2031 7.500% 04/01/31	04/15/2026	JANE STREET EXECUTION SERVICES		1,471,870	1,305,000	1,792,600	1,552,998		(12,451)		(12,451)		1,540,546		(68,676)	(68,676)	53,016	04/01/2031	2.A FE
52532X-AJ-4	LEIDOS INC SENIOR 5.7500 03/15/2033 5.750% 03/15/33	04/23/2026	PRCD_II		1,046,547	1,000,000	992,970	994,595		188		188		994,782		51,765	51,765	34,819	03/15/2033	2.B FE
550268-AA-0	LUMINANCE TF GEMINI, LLC SECURED 5.9900 03/31/2040 5.990% 03/31/40	06/30/2026	Redemption 100.0000		541,849	541,849	541,849	541,849						541,849				16,228	03/31/2040	2.C PL
55354G-AH-3	MSCI INC SENIOR 4.0000 11/15/2029 4.000% 11/15/29	04/15/2026	Various		10,075,503	10,340,000	10,366,959	10,347,090		(1,066)		(1,066)		10,346,024		(270,522)	(270,522)	173,482	11/15/2029	2.C FE
617446-8P-7	MORGAN STANLEY SENIOR 3.6220 04/01/2031 3.622% 04/01/31	04/15/2026	JANE STREET EXECUTION SERVICES		1,485,130	1,540,000	1,540,000	1,540,000						1,540,000		(54,870)	(54,870)	30,214	04/01/2031	1.E FE
61744Y-AP-3	MORGAN STANLEY SENIOR 3.7720 01/24/2029 3.772% 01/24/29	04/15/2026	JANE STREET EXECUTION SERVICES		2,474,850	2,500,000	2,500,000	2,500,000						2,500,000		(25,150)	(25,150)	68,629	01/24/2029	1.G FE
637432-NK-7	NATIONAL RURAL UTILITIES COOPE SUBORDINATED 5.2500 04/20/2046 5.250% 04/20/46	04/20/2026	Various		14,222,000	14,222,000	14,222,000	14,222,000						14,222,000				373,328	04/20/2046	2.A FE
653458-AB-1	NEXUS WATER GROUP INC SENIOR 5.4200 03/30/2033 5.420% 03/30/33	04/01/2026	Prin Reins Co of Vermont		2,553,624	2,500,000	2,500,000							2,500,000		53,624	53,624	1,882	03/30/2033	2.B Z
65486A-AB-9	NLV FINANCIAL CORP SENIOR 6.5000 03/15/2035 6.500% 03/15/35	04/23/2026	PRCD_II		1,556,850	1,500,000	1,489,230	1,494,366		139		139		1,494,505		62,345	62,345	59,042	03/15/2035	2.A FE
65819#-AC-4	NORTH CAROLINA ELECTRIC MEMBER 1ST MORTGAGE 5.7900 05/30/2054 5.790% 05/30/54	05/30/2026	Redemption 100.0000		833,333	833,333	833,333	833,333						833,333				24,125	05/30/2054	1.G
677050-AK-2	OGLETHORPE POWER CORP 1ST LIEN 4.5500 06/01/2044 4.550% 06/01/44	06/29/2026	Various		10,000,000	10,000,000	9,937,000	9,951,887		830		830		9,952,718		47,282	47,282	262,889	06/01/2044	2.A FE
68389X-AE-5	ORACLE CORP SENIOR 6.5000 04/15/2038 6.500% 04/15/38	05/06/2026	GOLDMAN SACHS & CO., INC.		1,139,533	1,120,000	1,653,065	1,513,520		(9,214)		(9,214)		1,504,306		(364,773)	(364,773)	40,849	04/15/2038	2.B FE
68389X-AH-8	ORACLE CORP SENIOR 6.125% 07/08/39	05/07/2026	MERRILL LYNCH PIERCE FENNER &		1,685,705	1,745,000	2,263,647	2,122,289		(7,491)		(7,491)		2,114,798		(429,093)	(429,093)	89,068	07/08/2039	2.B FE
68389X-AM-7	ORACLE CORP SENIOR 5.3750 07/15/2040 5.375% 07/15/40	05/07/2026	MORGAN STANLEY & CO LLC		2,481,415	2,805,000	3,353,471	3,223,797		(7,526)		(7,526)		3,216,270		(734,855)	(734,855)	122,709	07/15/2040	2.B FE
68389X-AV-7	ORACLE CORP SENIOR 4.3000 07/08/2034 4.300% 07/08/34	05/06/2026	GOLDMAN SACHS & CO., INC.		725,872	807,000	867,628	839,992		(1,242)		(1,242)		838,750		(112,878)	(112,878)	28,821	07/08/2034	2.B FE
68389X-BE-4	ORACLE CORP SENIOR 3.9000 05/15/2035 3.900% 05/15/35	05/08/2026	MERRILL LYNCH PIERCE FENNER &		8,486,374	9,940,000	11,032,108	10,641,770		(24,929)		(24,929)		10,616,842		(2,130,467)	(2,130,467)	189,523	05/15/2035	2.B FE
68389X-BH-7	ORACLE CORP SENIOR 3.8500 07/15/2036 3.850% 07/15/36	05/11/2026	Various		11,321,993	13,650,000	13,704,702	13,687,177		(1,156)		(1,156)		13,686,021		(2,364,029)	(2,364,029)	433,558	07/15/2036	2.B FE
68389X-BP-9	ORACLE CORP SENIOR 3.8000 11/15/2037 3.800% 11/15/37	05/07/2026	MORGAN STANLEY & CO LLC		3,988,650	5,000,000	4,981,200	4,987,211		301		301		4,987,512		(998,862)	(998,862)	91,306	11/15/2037	2.B FE
69352P-AL-7	PPL CAPITAL FUNDING INC SENIOR 3.1000 05/15/2026 3.100% 05/15/26	05/15/2026	Maturity		116,000	116,000	118,499	116,055		(55)		(55)		116,000				1,798	05/15/2026	2.A FE
73102Q-AA-4	POLAR TANKERS INC SENIOR 5.9510 05/10/2037 5.951% 05/10/37	05/10/2026	Redemption 100.0000		414,576	414,576	389,204	403,860		10,716		10,716		414,576				12,336	05/10/2037	1.F FE
747525-AJ-2	QUALCOMM INC SENIOR 4.6500 05/20/2035 4.650% 05/20/35	04/15/2026	Various		531,009	535,000	579,232	564,030		(864)		(864)		563,166		(32,157)	(32,157)	10,089	05/20/2035	1.F FE
759351-AM-1	REINSURANCE GROUP OF AMERICA I SENIOR 3.9500 09/15/2026 3.950% 09/15/26	04/23/2026	PRCD_II		499,145	500,000	499,980	499,996		2		2		499,998		(853)	(853)	11,960	09/15/2026	2.A FE
771196-AU-6	ROCHE HOLDINGS INC SENIOR 7.0000 03/01/2039 7.000% 03/01/39	04/15/2026	Various		702,607	596,000	874,085	802,359		(3,540)		(3,540)		798,819		(96,212)	(96,212)	26,075	03/01/2039	1.C FE
771196-BP-6	ROCHE HOLDINGS INC SENIOR 3.6250 09/17/2028 3.625% 09/17/28	04/15/2026	JANE STREET EXECUTION SERVICES		12,047,615	12,140,000	12,133,930	12,138,136		190		190		12,138,326		(90,712)	(90,712)	255,488	09/17/2028	1.C FE
81725W-AK-9	SENSATA TECHNOLOGIES BV SENIOR 4.0000 04/15/2029 4.000% 04/15/29	06/01/2026	Various		1,329,750	1,350,000	1,350,000	1,350,000						1,350,000		(20,250)	(20,250)	34,050	04/15/2029	3.B FE

SCHEDULE D - PART 4

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
830867-AB-3	DELTA AIR LINES INC / SKYMILES 1ST LIEN 4.7500 10/20/2028 4.750% 10/20/28	04/20/2026	Various		442,937	442,937	489,446	454,444		(11,507)		(11,507)		442,937				10,520	10/20/2028	2.A FE
86787G-AJ-1	TRUIST BANK SUBORDINATED 3.3000 05/15/2026 3.300% 05/15/26	05/15/2026	Maturity		48,000	48,000	47,757	47,990		10		10		48,000				792	05/15/2026	1.G FE
880812-A*-3	TERMINAL RAILROAD ASSOCIATION SENIOR 6.2100 11/21/2053 6.210% 11/21/53	05/21/2026	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				6,210	11/21/2053	2.A
88224Q-AA-5	TEXAS CAPITAL BANCSHARES INC SUBORDINATED 4.0000 05/06/2031 4.000% 05/06/31	05/06/2026	Various		5,802,000	5,802,000	5,802,000	5,802,000						5,802,000				116,040	05/06/2031	2.C FE
88947E-AT-7	TOLL BROTHERS FINANCE CORP SENIOR 4.3500 02/15/2028 4.350% 02/15/28	04/23/2026	PRCD_II		498,790	500,000	500,000	500,000						500,000		(1,210)	(1,210)	14,983	02/15/2028	2.B FE
893939-AE-8	TRAVELERS PROPERTY CASUALTY CO SENIOR 7.7500 04/15/2026 7.750% 04/15/26	04/15/2026	Various		9,011,000	9,011,000	10,530,649	9,046,758		(35,758)		(35,758)		9,011,000				349,176	04/15/2026	1.F FE
92047W-AG-6	VALVOLINE INC SENIOR 3.6250 06/15/2031 3.625% 06/15/31	06/23/2026	MERRILL LYNCH PIERCE FENNER & JANE STREET EXECUTION SERVICES		4,158,675	4,545,000	4,545,000	4,545,000						4,545,000		(386,325)	(386,325)	155,145	06/15/2031	4.A FE
92343V-EA-8	VERIZON COMMUNICATIONS INC SENIOR 4.5000 08/10/2033 4.500% 08/10/33	04/15/2026			2,150,478	2,200,000	2,594,438	2,438,622		(8,126)		(8,126)		2,430,495		(280,017)	(280,017)	67,650	08/10/2033	2.A FE
92840V-AB-8	VISTRA OPERATIONS CO LLC SENIOR 5.6250 02/15/2027 5.625% 02/15/27	04/22/2026	Call 100.0000		2,500,000	2,500,000	2,646,880	2,500,000						2,500,000				96,484	02/15/2027	2.C FE
93333B-A*-9	DR HORTON INC (SENIOR SECURED SECURED 6.4700 12/08/2028 6.474% 12/08/28	06/25/2026	Redemption 100.0000		766,663	766,663	766,663	766,663						766,663				29,467	12/08/2028	1.G
94974B-FY-1	WELLS FARGO & CO SUBORDINATED 4.1000 06/03/2026 4.100% 06/03/26	06/03/2026	Maturity		721,000	721,000	720,257	720,967		33		33		721,000				14,781	06/03/2026	2.B FE
95000U-2F-9	WELLS FARGO & CO SENIOR 3.1960 06/17/2027 3.196% 06/17/27	06/17/2026	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				31,960	06/17/2027	1.E FE
06368B-GS-1	BANK OF MONTREAL SUBORDINATED 3.8030 12/15/2032 3.803% 12/15/32	04/15/2026	JANE STREET EXECUTION SERVICES		9,859,100	10,000,000	10,000,000	10,000,000						10,000,000		(140,900)	(140,900)	127,823	12/15/2032	2.A FE
0778FP-AA-7	BELL TELEPHONE CO OF CANADA OR SENIOR 4.4640 04/01/2048 4.464% 04/01/48	06/05/2026	Various		3,160,756	3,779,000	3,779,000	3,779,000						3,779,000				(503,907)	04/01/2048	2.B FE
11271L-AA-0	BROOKFIELD FINANCE INC SENIOR 4.2500 06/02/2026 4.250% 06/02/26	06/02/2026	Various		9,062,000	9,062,000	8,974,642	9,057,555		4,445		4,445		9,062,000				192,568	06/02/2026	1.G
89356B-AC-2	TRANSCANADA TRUST SUBORDINATED 5.3000 03/15/2077 5.300% 03/15/77	04/23/2026	Prin Reins Co of Vermont		498,042	500,000	500,000	500,000						500,000		(1,958)	(1,958)	16,047	03/15/2077	2.C FE
00084D-AL-4	ABN AMRO BANK NV SUBORDINATED 4.8000 04/18/2026 4.800% 04/18/26	04/18/2026	Various		12,000,000	12,000,000	11,979,240	11,999,242		758		758		12,000,000				288,000	04/18/2026	2.B FE
00388W-AJ-0	ABU DHABI NATIONAL ENERGY CO P SENIOR 2.0000 04/29/2028 2.000% 04/29/28	04/30/2026	Prin Reins Co of Vermont		475,112	500,000	498,995	499,651		48		48		499,699		(24,587)	(24,587)	5,028	04/29/2028	1.D FE
00652X-AA-6	ADANI TRANSMISSION STEP-ONE LT 1ST LIEN 4.0000 08/03/2026 4.000% 08/03/26	04/15/2026	Various		2,321,000	2,321,000	2,299,670	2,319,489		730		730		2,320,219		781	781	64,988	08/03/2026	2.C FE
00774M-AX-3	AERCAP IRELAND CAPITAL DAC / A SENIOR 3.3000 01/30/2032 3.300% 01/30/32	04/15/2026	JANE STREET EXECUTION SERVICES		9,169,619	9,975,000	9,937,494	9,951,031		1,034		1,034		9,952,066		(782,447)	(782,447)	234,080	01/30/2032	2.A FE
054536-AA-5	AXA SA SUBORDINATED 8.6000 12/15/2030 8.600% 12/15/30	06/15/2026	Various		1,566,206	1,370,000	1,552,137	1,436,338		(5,118)		(5,118)		1,431,220		134,986	134,986	58,910	12/15/2030	1.F FE
05565A-AR-4	BNP PARIBAS SA SUBORDINATED 4.3750 05/12/2026 4.375% 05/12/26	05/12/2026	Various		6,614,000	6,614,000	6,602,359	6,613,486		514		514		6,614,000				144,681	05/12/2026	2.A FE
05971K-AL-3	BANCO SANTANDER SA SUBORDINATED 3.2250 11/22/2032 3.225% 11/22/32	04/15/2026	JANE STREET EXECUTION SERVICES		13,595,400	15,000,000	15,000,000	15,000,000						15,000,000		(1,404,600)	(1,404,600)	193,500	11/22/2032	2.A FE
09952A-A*-7	BORAL FINANCE PTY LTD SENIOR 4.0500 04/16/2026 4.050% 04/16/26	04/16/2026	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				121,500	04/16/2026	2.B FE
15132H-AH-4	CENCOSUD SA SENIOR 4.3750 07/17/2027 4.375% 07/17/27	04/15/2026	Various		3,441,293	3,431,000	3,419,130	3,428,817		395		395		3,429,212		1,788	1,788	122,039	07/17/2027	2.C FE
22540J-AF-5	UBS GROUP AG SENIOR 3.8690 01/12/2029 3.869% 01/12/29	04/23/2026	Prin Reins Co of Vermont		495,176	500,000	500,000	500,000						500,000		(4,824)	(4,824)	15,100	01/12/2029	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
25156P-AD-5	DEUTSCHE TELEKOM INTERNATIONAL SENIOR 9.2500 06/01/2032 9.250% 06/01/32	04/15/2026	Various		494,757	402,000	661,363	565,324		(6,833)		(6,833)		558,491		(63,734)	(63,734)	13,944	06/01/2032	2.A FE
37827Z-BE-7	GLENCORE FUNDING LLC SENIOR 2.8500 04/27/2031 2.850% 04/27/31	04/15/2026	JANE STREET EXECUTION SERVICES		5,951,790	6,500,000	6,492,720	6,495,872		208		208		6,496,080		(544,290)	(544,290)	86,965	04/27/2031	2.A FE
45662N-A@-2	INFINEON TECHNOLOGIES AG SENIOR 4.1000 04/05/2026 4.100% 04/05/26	04/05/2026	Various		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				145,094	04/05/2026	2.A
556079-AD-3	MACQUARIE BANK LTD SUBORDINATED 3.0520 03/03/2036 3.052% 03/03/36	04/15/2026	JANE STREET EXECUTION SERVICES		3,400,725	3,750,000	3,750,000	3,750,000						3,750,000		(349,275)	(349,275)	70,895	03/03/2036	2.A FE
55608J-AK-4	MACQUARIE GROUP LTD SENIOR 3.7630 11/28/2028 3.763% 11/28/28	04/23/2026	Prin Reins Co of Vermont		494,130	500,000	500,000	500,000						500,000		(5,870)	(5,870)	7,578	11/28/2028	1.F FE
59284B-AG-3	ORBIA ADVANCE CORP SAB DE CV SENIOR 5.5000 01/15/2048 5.500% 01/15/48	04/23/2026	Various		6,929,467	9,295,000	8,111,488	8,184,222		7,114		7,114		8,191,336		(1,261,869)	(1,261,869)	393,908	01/15/2048	3.A FE
607120-FQ-0	MOBILE AIRPORT AUTHORITY SECURED 5.1300 11/09/2042 5.130% 11/09/42	05/09/2026	Redemption 100.0000		319,404	319,404	319,404	319,404						319,404				8,193	11/09/2042	1.F
607120-FR-8	MOBILE AIRPORT AUTHORITY SECURED 5.2500 11/09/2042 5.250% 11/09/42	05/09/2026	Redemption 100.0000		175,619	175,619	175,619	175,619						175,619				4,610	11/09/2042	1.F
62954H-AJ-7	NXP BV / NXP FUNDING LLC / NXP SENIOR 2.6500 02/15/2032 2.650% 02/15/32	04/15/2026	JANE STREET EXECUTION SERVICES		8,900,200	10,000,000	9,976,089	9,984,397		679		679		9,985,076		(1,084,876)	(1,084,876)	177,403	02/15/2032	2.A FE
62954H-AY-4	NXP BV / NXP FUNDING LLC / NXP SENIOR 3.4000 05/01/2030 3.400% 05/01/30	04/15/2026	JANE STREET EXECUTION SERVICES		1,095,132	1,141,000	1,213,300	1,181,061		(2,710)		(2,710)		1,178,352		(83,220)	(83,220)	17,781	05/01/2030	2.A FE
62983P-AA-3	NAKILAT INC 1ST LIEN 6.0670 12/31/2033 6.067% 12/31/33	06/30/2026	Various		731,255	731,255	731,255	697,728		33,526		33,526		731,255				22,183	12/31/2033	1.D FE
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUBORDINATED 4.1250 10/18/2032 4.125% 10/18/32	04/15/2026	JANE STREET EXECUTION SERVICES		4,948,400	5,000,000	4,995,550	4,997,646		87		87		4,997,733		(49,333)	(49,333)	101,979	10/18/2032	2.A FE
63859W-AF-6	NATIONWIDE BUILDING SOCIETY SUBORDINATED 4.1250 10/18/2032 4.125% 10/18/32	04/23/2026	Prin Reins Co of Vermont		989,137	1,000,000	999,110	999,529		19		19		999,548		(10,411)	(10,411)	21,198	10/18/2032	2.A FE
639057-AB-4	NATWEST GROUP PLC SUBORDINATED 3.0320 11/28/2035 3.032% 11/28/35	04/15/2026	JANE STREET EXECUTION SERVICES		9,193,400	10,000,000	10,000,000	10,000,000						10,000,000		(806,600)	(806,600)	116,227	11/28/2035	2.A FE
780097-BA-8	NATWEST GROUP PLC SENIOR 4.8000 04/05/2026 4.800% 04/05/26	04/05/2026	Various		241,000	241,000	240,564	240,986		14		14		241,000				5,784	04/05/2026	1.G FE
846150-AA-8	SPACE FLORIDA SECURED 6.0500 04/01/2053 6.050% 04/01/53	04/01/2026	Redemption 100.0000		90,465	90,465	90,465	90,465						90,465				2,737	04/01/2053	1.G
853254-AZ-3	STANDARD CHARTERED PLC SENIOR 4.0500 04/12/2026 4.050% 04/12/26	04/12/2026	Various		9,563,000	9,563,000	9,584,654	9,563,760		(760)		(760)		9,563,000				193,651	04/12/2026	1.G FE
87124V-AF-6	SYDNEY AIRPORT FINANCE CO PTY 1ST LIEN 3.6250 04/28/2026 3.625% 04/28/26	04/28/2026	Various		11,800,000	11,800,000	11,795,302	11,799,791		209		209		11,800,000				213,875	04/28/2026	2.A FE
872898-AC-5	TSMC ARIZONA CORP SENIOR 2.5000 10/25/2031 2.500% 10/25/31	04/15/2026	JANE STREET EXECUTION SERVICES		1,821,880	2,000,000	1,991,220	1,994,628		248		248		1,994,876		(172,996)	(172,996)	23,750	10/25/2031	1.D FE
872898-AD-3	TSMC ARIZONA CORP SENIOR 3.1250 10/25/2041 3.125% 10/25/41	04/15/2026	JANE STREET EXECUTION SERVICES		9,246,825	11,250,000	11,126,025	11,145,901		1,465		1,465		11,147,366		(1,900,541)	(1,900,541)	166,992	10/25/2041	1.D FE
872898-AE-1	TSMC ARIZONA CORP SENIOR 3.2500 10/25/2051 3.250% 10/25/51	04/15/2026	JANE STREET EXECUTION SERVICES		8,559,563	11,250,000	11,099,025	11,112,268		979		979		11,113,246		(2,553,684)	(2,553,684)	173,672	10/25/2051	1.D FE
89680Y-AA-3	TRITON CONTAINER INTERNATIONAL SENIOR 2.0500 04/15/2026 2.050% 04/15/26	04/15/2026	Various		490,000	490,000	489,490	489,970		30		30		490,000				5,023	04/15/2026	2.C FE
89681L-AA-0	TRITON CONTAINER INTERNATIONAL SENIOR 3.2500 03/15/2032 3.250% 03/15/32	04/15/2026	JANE STREET EXECUTION SERVICES		7,209,040	8,000,000	7,968,000	7,979,494		864		864		7,980,357		(771,317)	(771,317)	152,389	03/15/2032	2.C FE
90351D-AF-4	UBS GROUP AG SENIOR 4.1250 04/15/2026 4.125% 04/15/26	04/15/2026	Various		8,581,000	8,581,000	8,562,036	8,580,351		649		649		8,581,000				176,983	04/15/2026	1.F FE
92852L-AA-7	VITERRA FINANCE BV SENIOR 2.0000 04/21/2026 2.000% 04/21/26	04/21/2026	Maturity		120,000	120,000	119,659	119,978		22		22		120,000				1,200	04/21/2026	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	WESTPAC BANKING CORP SUBORDINATED 3.0200		JANE STREET EXECUTION SERVICES																	
..961214-EX-7	11/18/2036 3.020% 11/18/36	04/15/2026			6,745,125	7,500,000	7,500,000	7,500,000						7,500,000		(754,875)	(754,875)	93,117	11/18/2036	1.G FE
	THAMES WATER SUPER SENIOR ISSU 1ST MORTGAGE																			
..994638-82-3	9.7500 04/10/2027 9.750% 04/10/27	05/01/2026	Tax Free Exchange		314,046	325,797	312,765			1,281		1,281		314,046				1,897	04/10/2027	4.B Z
	ANGLIAN WATER SERVICES FINANCI SECURED 3.2900																			
..G03698-AW-6	04/27/2026 3.290% 04/27/26	04/27/2026	Various		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				213,850	04/27/2026	2.B FE
	FLINDERS PORT HOLDINGS PTY LTD SECURED 4.2700																			
..03917#-AB-0	09/18/2026 4.270% 09/18/26	06/24/2026	Various		6,000,484	6,000,000	6,000,000	6,000,000						6,000,000				196,904	09/18/2026	2.B FE
	TRANSPOWER NEW ZEALAND SENIOR 2.8100																			
..091948-AG-2	06/28/2026 2.810% 06/28/26	06/28/2026	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				140,500	06/28/2026	1.D
	VEON MIDCO BV SENIOR 3.3750 11/25/2027																			
..YX4781-52-3	3.375% 11/25/27	06/04/2026	VARIOUS		16,404,350	16,612,000	16,612,000	16,612,000						16,612,000		(207,650)	(207,650)	294,344	11/25/2027	3.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					512,785,018	538,902,227	545,589,676	538,822,217		(118,604)		(118,604)		541,516,375		(28,056,181)	(28,056,181)	11,186,889	XXX	XXX
	AMZN AIR CARGO LOGISTICS FT WO SECURED 4.4940																			
..009098-A*-5	11/10/2039 4.494% 11/10/39	06/10/2026	Various		71,489	71,489	71,489	71,489						71,489				1,339	11/10/2039	1.D
	AMZN AIR CARGO LOGISTICS SAN B SECURED 4.5330																			
..00910G-A*-4	03/10/2041 4.533% 03/10/41	06/10/2026	Various		102,595	102,595	102,595	102,595						102,595				1,939	03/10/2041	1.E
	AMERICAN AIRLINES 2018-1 CLASS SECURED 4.1400																			
..02376*-AA-0	06/15/2027 4.140% 06/15/27	06/15/2026	Various		850,179	850,179	850,179	850,179						850,179				17,599	06/15/2027	1.E PL
	AMERICAN AIRLINES 2016-2 CLASS 2ND LIEN																			
..023764-AA-1	3.6500 06/15/2028 3.650% 06/15/28	06/15/2026	Various		219,375	219,375	219,375	219,375						219,375				4,004	06/15/2028	2.C FE
	AMERICAN AIRLINES 2016-2 CLASS 1ST LIEN																			
..023765-AA-8	3.2000 06/15/2028 3.200% 06/15/28	06/15/2026	Various		219,375	219,375	219,375	219,375						219,375				3,510	06/15/2028	1.F FE
	AMERICAN AIRLINES 2017-2 CLASS 1ST LIEN																			
..02376A-AA-7	3.3500 10/15/2029 3.350% 10/15/29	04/15/2026	Various		324,733	324,733	324,959	324,841		(108)		(108)		324,733				5,439	10/15/2029	1.E FE
	AMERICAN AIRLINES 2015-1 CLASS 1ST LIEN																			
..023770-AA-8	3.3750 05/01/2027 3.375% 05/01/27	05/01/2026	Various		113,884	113,884	113,884	113,884						113,884				1,922	05/01/2027	2.B FE
	AMERICAN AIRLINES 2016-3 CLASS 1ST LIEN																			
..023771-R9-1	3.0000 10/15/2028 3.000% 10/15/28	04/15/2026	Various		74,220	74,220	74,220	74,220						74,220				1,113	10/15/2028	1.F FE
	AMERICAN AIRLINES 2016-3 CLASS 2ND LIEN																			
..023771-S2-5	3.2500 10/15/2028 3.250% 10/15/28	04/15/2026	Various		72,224	72,224	72,224	72,224						72,224				1,174	10/15/2028	2.B FE
	AMERICAN AIRLINES 2014-1 CLASS 1ST LIEN																			
..02377A-AA-6	3.7000 10/01/2026 3.700% 10/01/26	06/22/2026	Various		4,233,224	4,233,224	4,239,193	4,233,707		(483)		(483)		4,233,224				111,873	10/01/2026	2.B FE
	AMERICAN AIRLINES 2019-1 CLASS SECURED 3.5300																			
..02379*-AA-7	06/15/2026 3.530% 06/15/26	06/15/2026	Various		9,481,250	9,481,250	9,481,250	9,481,250						9,481,250				167,344	06/15/2026	1.E PL
	BTMU CAPITAL CORPORATION SECURED 3.9300																			
..05577@-AR-1	05/05/2026 3.930% 05/05/26	05/05/2026	Various		99,576	99,576	99,576	99,576						99,576				1,957	05/05/2026	1.D
	BNSF RAILWAY CO 2015-1 PASS TH 1ST LIEN																			
..0558 1J-AA-2	3.4420 06/16/2028 3.442% 06/16/28	06/16/2026	Various		232,950	232,950	232,950	232,950						232,950				4,009	06/16/2028	1.B FE
	ESSENTIAL FACILITIES-BPHQ, LL SECURED 3.5400																			
..05590#-AA-9	11/15/2032 3.540% 11/15/32	06/15/2026	Various		245,946	245,946	245,946	245,946						245,946				3,629	11/15/2032	1.F
	CVS PASS-THROUGH TRUST 1ST LIEN 5.9260																			
..126650-BY-5	01/10/2034 5.926% 01/10/34	06/10/2026	Various		121,182	121,182	121,182	121,182						121,182				2,962	01/10/2034	2.C FE
	CVS PASS-THROUGH TRUST 1ST LIEN 5.9260																			
..126650-BY-5	01/10/2034 5.926% 01/10/34	04/23/2026	Prin Reins Co of Vermont		771,951	757,020	757,020	757,020						757,020		14,931	14,931	16,574	01/10/2034	2.C FE
	CVS PASS-THROUGH TRUST SERIES 1ST LIEN 4.7040																			
..12665U-AA-2	01/10/2036 4.704% 01/10/36	06/10/2026	Various		173,305	173,305	173,305	173,305						173,305				3,399	01/10/2036	2.C FE
	CVS PASS-THROUGH TRUST SERIES 1ST LIEN 4.1630																			
..12665V-AA-0	08/11/2036 4.163% 08/11/36	06/10/2026	Various		242,495	242,495	241,394	241,880		615		615		242,495				4,208	08/11/2036	2.B FE
	CGA MORTGAGE CAPITAL LLC 1ST MORTGAGE 6.0100																			
..12767@-AA-4	03/15/2055 6.010% 03/15/55	06/15/2026	Various		1,121	1,121	1,121	1,121						1,121				28	03/15/2055	2.B
	CHEMICAL BANK TOWER LEASE-BACK SECURED 4.5890																			
..16372#-AA-0	06/10/2044 4.589% 06/10/44	06/10/2026	Various		121,352	121,352	121,352	121,352						121,352				2,321	06/10/2044	2.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
	CORP 500 LEASE-BACKED PASS-THR 1ST LIEN																			
..21986*-AA-2	3.8210 10/31/2056 3.821% 10/31/56	06/15/2026	Redemption 100.0000		11,555	11,555	11,786	11,761		(206)		(206)		11,555				184	10/31/2056	1.D PL
	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600																			
..31953*-AL-6	10/15/2027 5.960% 10/15/27	05/15/2026	Various		111,816	111,816	111,816	111,816						111,816				3,332	10/15/2027	1.B
	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600																			
..31953*-AM-4	10/15/2027 5.960% 10/15/27	05/15/2026	Various		10,581	10,581	10,581	10,581						10,581				315	10/15/2027	1.B
	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600																			
..31953*-AN-2	10/15/2027 5.960% 10/15/27	05/15/2026	Various		68,823	68,823	68,823	68,823						68,823				2,051	10/15/2027	1.B
	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600																			
..31953*-AP-7	10/15/2027 5.960% 10/15/27	05/15/2026	Various		28,334	28,334	28,334	28,334						28,334				844	10/15/2027	1.B
	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600																			
..31953*-AQ-5	10/15/2027 5.960% 10/15/27	05/15/2026	Various		37,605	37,605	37,605	37,605						37,605				1,121	10/15/2027	1.B
	FIRST CHICAGO LEASING CORPORAT SECURED 5.9600																			
..31953*-AR-3	12/13/2027 5.960% 12/13/27	05/15/2026	Various		32,538	32,538	32,538	32,538						32,538				970	12/13/2027	1.B
	HARDWOOD FUNDING, LLC SECURED 3.4200																			
..41242*-BB-7	06/07/2026 3.420% 06/07/26	06/08/2026	Various		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				68,400	06/07/2026	1.G FE
	INWOOD SHELTER LEASE-BACKED TR 1ST MORTGAGE																			
..46186#-AC-9	5.6000 10/15/2054 5.600% 10/15/54	06/15/2026	Various		28,055	28,055	28,055	28,055						28,055				655	10/15/2054	1.C
	HP GATEWAY UNIT TWO OWNER LLC 1ST MORTGAGE																			
..46672#-AA-4	3.9740 02/15/2037 3.974% 02/15/37	06/15/2026	Redemption 100.0000		128,925	128,925	130,214	129,901		(976)		(976)		128,925				2,136	02/15/2037	2.B PL
	JLL SECURITIES CREDIT LEASE BA 1ST MORTGAGE																			
..46674@-AA-4	3.5100 12/15/2043 3.510% 12/15/43	06/15/2026	Various		413,142	413,142	421,405	420,031		(6,889)		(6,889)		413,142				6,045	12/15/2043	1.D
	JACKSON NATIONAL LIFE GLOBAL F SECURED 3.0500																			
..46849L-SQ-5	04/29/2026 3.050% 04/29/26	04/29/2026	Maturity		660,000	660,000	634,507	658,976		1,024		1,024		660,000				10,065	04/29/2026	1.F FE
	JETBLUE 2019-1 CLASS AA PASS T 1ST LIEN																			
..477143-AH-4	2.7500 05/15/2032 2.750% 05/15/32	05/15/2026	Various		91,300	91,300	91,300	91,300						91,300				1,255	05/15/2032	2.C FE
	JETBLUE 2019-1 CLASS A PASS TH 2ND LIEN																			
..477143-AJ-0	2.9500 05/15/2028 2.950% 05/15/28	05/15/2026	Various		365,786	365,786	365,786	365,786						365,786				5,395	05/15/2028	3.B FE
	LOGAN FOUNTAIN SHELTER LEASE-B SECURED 5.5500																			
..54089*-AA-9	11/15/2054 5.550% 11/15/54	05/15/2026	Various		118,281	118,281	118,281	118,281						118,281				3,282	11/15/2054	1.E PL
	LOGISTICS 1 MI TN VA SENIOR NO SECURED 2.6540																			
..54143M-AA-4	10/10/2042 2.654% 10/10/42	06/10/2026	Redemption 100.0000		64,035	64,035	64,035	64,035						64,035				708	10/10/2042	1.D FE
	BNSF RAILWAY COMPANY SECURED 6.0100																			
..65605*-AC-6	12/31/2028 6.010% 12/31/28	06/30/2026	Various		410,256	410,256	410,256	410,256						410,256				12,328	12/31/2028	1.F
	AMZN PROJECT BONDURANT IA CTL SECURED 3.3270																			
..74352*-AA-7	01/10/2041 3.327% 01/10/41	06/10/2026	Various		331,684	331,684	331,684	331,684						331,684				4,599	01/10/2041	1.D
	AMZN PROJECT DIXIE MARKHAM IL SECURED 2.9800																			
..74352@-AA-5	08/10/2041 2.980% 08/10/41	06/10/2026	Various		109,867	109,867	109,867	109,867						109,867				1,365	08/10/2041	1.D
	AMZN PROJECT 1600 OSGOOD NORTH SECURED 3.3560																			
..74353#-AA-2	10/10/2042 3.366% 10/10/42	06/10/2026	Redemption 100.0000		56,667	56,667	56,667	56,667						56,667				795	10/10/2042	1.D
	AMZN PROJECT EL PASO TX CTL SECURED 2.7100																			
..74353*-AA-6	10/10/2041 2.695% 10/10/41	06/10/2026	Various		143,503	143,503	143,503	143,503						143,503				1,612	10/10/2041	1.D
	TRADEMARK ROYALTY 2018-1 LLC SECURED 4.9200																			
..89255#-AA-9	07/01/2048 4.920% 07/01/48	06/01/2026	Various		67,071	67,071	67,071	67,071						67,071				1,376	07/01/2048	1.F PL
	UNION PACIFIC RAILROAD CO 2014 1ST LIEN																			
..907825-AA-1	3.2270 05/14/2026 3.227% 05/14/26	05/14/2026	Various		6,464,049	6,464,049	6,430,997	6,454,071		9,978		9,978		6,464,049				104,297	05/14/2026	1.D FE
	UNION PACIFIC RAILROAD CO 2007 1ST LIEN																			
..90783X-AA-9	6.1760 01/02/2031 6.176% 01/02/31	04/22/2026	Various		416,260	416,260	416,260	416,260						416,260				41,208	01/02/2031	1.C FE
	UNITED AIRLINES 2019-2 CLASS A 1ST LIEN																			
..90932J-AA-0	2.7000 05/01/2032 2.700% 05/01/32	05/01/2026	Various		77,755	77,755	77,866	77,819		(64)		(64)		77,755				1,050	05/01/2032	1.E FE
	UNITED AIRLINES 2015-1 CLASS A 1ST LIEN																			
..90932L-AA-5	3.4500 12/01/2027 3.450% 12/01/27	06/01/2026	Various		169,236	169,236	169,236	169,236						169,236				2,919	12/01/2027	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
	UNITED AIRLINES 2019-2 CLASS A 2ND LIEN																			
90932M-AA-3	2.9000 05/01/2028 2.900% 05/01/28	05/01/2026	Various		358,400	358,400	358,617	358,472		(72)		(72)		358,400				5,197	05/01/2028	2.A FE
	PROJECT 10TH STREET OWNER SECURED 3.0080																			
92778*-AA-5	09/15/2049 3.008% 09/15/49	06/15/2026	Various		10,012	10,012	10,012	10,012						10,012				126	09/15/2049	1.A
	DHC WFBT 07 02 SUCCESSOR BORRO SENIOR 7.3800																			
94978#-AU-1	05/15/2032 7.380% 05/15/32	06/15/2026	Various		199,062	199,062	203,797	202,038		(2,976)		(2,976)		199,062				6,126	05/15/2032	1.B
	AIR CANADA 2015-2 CLASS AA PAS 1ST LIEN																			
009088-AA-3	3.7500 12/15/2027 3.750% 12/15/27	06/15/2026	Redemption 100.0000		241,107	241,107	241,107	241,107						241,107				4,521	12/15/2027	1.E FE
	AZ BATTERY PROPERTY LLC 1ST MORTGAGE 6.7300																			
002528-AA-1	02/22/2046 6.730% 02/22/46	06/20/2026	Redemption 100.0000		111,192	111,192	111,192	111,192						111,192				3,120	02/22/2046	2.B PL
	BRITISH AIRWAYS 2018-1 CLASS A 1ST LIEN																			
11042T-AA-1	3.8000 09/20/2031 3.800% 09/20/31	06/20/2026	Various		230,399	230,399	230,399	230,399						230,399				4,378	09/20/2031	1.C FE
	BRITISH AIRWAYS 2018-1 CLASS A 2ND LIEN																			
11043H-AA-6	4.1250 09/20/2031 4.125% 09/20/31	06/20/2026	Various		230,644	230,644	230,644	230,644						230,644				4,757	09/20/2031	1.G FE
	CAYMAN UNIVERSE HOLDINGS LLC SECURED 3.8000																			
G1981*-AA-2	09/30/2045 3.800% 09/30/45	06/30/2026	Various		319,968	319,968	316,346	314,198		5,770		5,770		319,968				8,007	09/30/2045	1.D PL
	AP GRANGE HOLDINGS LLC SECURED 6.5000																			
G2964#-AA-7	03/20/2045 6.500% 03/20/45	04/10/2026	Call 109.9258		113,190,616	102,969,977	102,969,977	101,426,900						102,969,977				12,135,553	03/20/2045	2.A PL
	AP GRANGE HOLDINGS LLC SECURED 6.5000																			
G2964#-AA-7	03/20/2045 6.500% 03/20/45	04/01/2026	Redemption 0.0000					(673)										673	03/20/2045	2.A PL
	OMEGA LEASING (NO. 14) LIMIT SECURED 3.9900																			
G6748#-AA-1	07/12/2028 3.990% 07/12/28	04/12/2026	Various		401,785	401,785	401,785	401,785						401,785				8,016	07/12/2028	2.A
	OMEGA LEASING (NO. 9) LIMITE SECURED 2.4000																			
G6764#-AA-0	10/12/2026 2.400% 10/12/26	04/12/2026	Various		578,947	578,947	578,947	578,947						578,947				6,947	10/12/2026	2.A
	OMEGA LEASING (NO. 12) LIMIT SECURED 2.9600																			
G6764#-AA-2	04/12/2027 2.960% 04/12/27	04/12/2026	Various		570,389	570,389	570,389	570,389						570,389				8,442	04/12/2027	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					148,632,071	138,396,501	138,354,274	136,847,138		5,613		5,613		138,396,501		14,931	14,931	12,830,513	XXX	XXX
	CUBESMART LP SENIOR 3.0000 02/15/2030		JANE STREET EXECUTION SERVICES																	
22966R-AF-3	3.000% 02/15/30	04/15/2026			7,100,625	7,500,000	7,471,725	7,487,588		818		818		7,488,406		(387,781)	(387,781)	150,625	02/15/2030	2.B FE
	DAWSON 6 SPA LP SENIOR SECURED ABS 4.3327																			
23932*-AA-3	03/2 6.782% 03/26/30	06/08/2026	Redemption 100.0000		1,181,011	1,181,011	1,179,658	1,180,584		427		427		1,181,011				42,226	03/26/2030	1.F PL
	ESSEX PORTFOLIO LP SENIOR 3.3750 04/15/2026																			
29717P-AQ-0	3.375% 04/15/26	04/15/2026	Various		2,696,000	2,696,000	2,621,924	2,692,803		3,197		3,197		2,696,000				45,495	04/15/2026	2.A FE
	EXTRA SPACE STORAGE LP SENIOR 3.8750		JANE STREET EXECUTION SERVICES																	
30225V-AM-9	12/15/2027 3.875% 12/15/27	04/15/2026			4,965,950	5,000,000	4,988,429	4,994,681		762		762		4,995,443		(29,493)	(29,493)	65,122	12/15/2027	2.B FE
	HPS MEZZANINE PARTNERS 2019 LP HPS MEZZANINE																			
40489@-AA-2	01/21/28	06/05/2026	Redemption 100.0000		10,156,250	10,156,250	10,156,250							10,156,250				259,457	01/21/2028	1.F PL
	HEALTHCARE REALTY HOLDINGS LP SENIOR 3.5000																			
42225U-AD-6	08/01/2026 3.500% 08/01/26	05/20/2026	Various		5,890,000	5,890,000	5,884,259	5,889,511		121		121		5,889,632		368	368	165,493	08/01/2026	2.B FE
	OMEGA HEALTHCARE INVESTORS INC SENIOR 3.2500		JANE STREET EXECUTION SERVICES																	
681936-BN-9	04/15/2033 3.250% 04/15/33	04/15/2026			11,571,560	13,000,000	12,909,520	12,941,528		2,051		2,051		12,943,579		(1,372,019)	(1,372,019)	212,424	04/15/2033	2.C FE
	PRISA LHC LLC SENIOR 3.7500 04/01/2026																			
74264*-AC-0	3.750% 04/01/26	04/01/2026	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				131,250	04/01/2026	1.G
	REALTY INCOME CORP SENIOR 4.8750 06/01/2026																			
756109-BF-0	4.875% 06/01/26	06/01/2026	Various		4,621,000	4,621,000	4,648,148	4,622,279		(1,279)		(1,279)		4,621,000				112,637	06/01/2026	1.G FE
	REXFORD INDUSTRIAL REALTY LP SENIOR 2.1250		JANE STREET EXECUTION SERVICES																	
76169X-AA-2	12/01/2030 2.125% 12/01/30	04/15/2026			13,057,883	14,667,000	14,551,277	14,607,210		3,335		3,335		14,610,545		(1,552,661)	(1,552,661)	116,878	12/01/2030	2.A FE
	VENTAS REALTY LP SENIOR 3.0000 01/15/2030		JANE STREET EXECUTION SERVICES																	
92277G-AU-1	3.000% 01/15/30	04/15/2026			805,188	850,000	833,485	842,431		512		512		842,943		(37,755)	(37,755)	19,196	01/15/2030	2.A FE
	VICI PROPERTIES LP / VICI NOTE SENIOR 4.6250																			
92564R-AB-1	12/01/2029 4.625% 12/01/29	04/15/2026	Various		3,322,936	3,368,000	3,491,358	3,402,629		(5,054)		(5,054)		3,397,574		(74,638)	(74,638)	58,414	12/01/2029	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
..925808-AA-1	VICOF III TRUST SECURED ABS 4.0000 11/20/2029 4.000% 11/20/29	. 05/20/2026 .	Paydown		3,921,962	3,921,962	3,721,628	3,893,200		28,762		28,762		3,921,962				64,494	. 11/20/2029 .	1.F PL
..925808-AC-7	VICOF III TRUST SECURED ABS 8.1000 11/20/2029 8.100% 11/20/29	. 05/20/2026 .	Paydown		2,072,957	2,072,957	2,052,536	2,069,005		3,952		3,952		2,072,957				69,029	. 11/20/2029 .	1.F PL
..G8047#-AA-5	SEQUOIA VENTURE II LP SENIOR ABS 8.8580 02/10/2038 7.139% 02/10/38	. 04/22/2026 .	VARIOUS		55,670,602	55,880,956	55,684,269	55,838,045		(2,005)	134,961	(136,966)		55,701,079		(30,477)	(30,477)	1,361,029	. 02/10/2038 .	1.G PL
..G8047#-AA-5	SEQUOIA VENTURE II LP SENIOR ABS 8.8580 02/10/2038 7.139% 02/10/38	. 04/20/2026 .	Paydown		626,671	626,671	624,466	626,190		1,995	1,514	481		626,671				14,889	. 02/10/2038 .	1.G PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					134,660,595	138,431,807	137,818,932	128,087,684		37,594	136,475	(98,881)		138,145,052		(3,484,456)	(3,484,456)	2,888,658	XXX	XXX
..048848-AA-9	Atlantic Pipe Services LLC 12/25 Term Loan 12/01/31	. 04/01/2026 .	VARIOUS		5,175,891	5,241,409	5,175,891	5,176,351		2,116		2,116		5,178,467		(2,575)	(2,575)	108,670	. 12/01/2031 .	3.A PL
..048848-AA-9	Atlantic Pipe Services LLC 12/25 Term Loan 12/01/31	. 04/01/2026 .	Redemption 0.0000															1,022	. 12/01/2031 .	3.A PL
..048848-AC-5	Atlantic Pipe Services LLC 12/25 Revolver 12/01/31	. 04/22/2026 .	Redemption 100.0000		782,885	782,885	773,099	773,144		9,741		9,741		782,885				23,604	. 12/01/2031 .	3.A PL
..068528-AA-2	Barricade Holdings LLC 09/25 Term Loan 09/30/30	. 04/01/2026 .	VARIOUS		1,701,127	1,727,033	1,701,127	1,702,186		1,048		1,048		1,703,234		(2,107)	(2,107)	30,731	. 09/30/2030 .	3.C PL
..068528-AA-2	Barricade Holdings LLC 09/25 Term Loan 09/30/30	. 06/30/2026 .	Redemption 100.0000		43,044	43,044	42,399	42,425		619		619		43,044				1,821	. 09/30/2030 .	3.C PL
..068528-AB-0	Barricade Holdings LLC 09/25 Revolver 09/30/30	. 06/12/2026 .	Redemption 100.0000		7,106,050	7,106,050	6,999,459	3,590,835		105,222		105,222		7,106,050				205,109	. 09/30/2030 .	3.C PL
..068528-AD-6	Barricade Holdings LLC 02/26 Incremental Term Loan 09/30/30	. 06/08/2026 .	VARIOUS		1,259,651	1,278,833	1,259,651			941		941		1,260,591		(941)	(941)	33,928	. 09/30/2030 .	3.C Z
..12821#-AA-6	Cy's Holdings LLC 03/26 Term Loan 03/04/31	. 06/08/2026 .	VARIOUS		3,908,708	3,988,477	3,908,708			3,142		3,142		3,911,849		(3,142)	(3,142)	100,627	. 03/04/2031 .	3.C Z
..149028-AA-6	Catapult Print and Packaging L 05/22 Term Loan 05/23/28	. 06/30/2026 .	Various		16,402	16,402	16,074	16,197		205		205		16,402				1,507	. 05/23/2028 .	3.B PL
..149028-AC-2	Catapult Print and Packaging L 06/24 Incremental Term Loan 05/23/28	. 06/30/2026 .	Redemption 100.0000		5,575	5,575	5,463	5,487		88		88		5,575				265	. 05/23/2028 .	3.B PL
..15991*-AA-7	Charles IT LLC 11/25 Term Loan 11/14/30	. 05/08/2026 .	VARIOUS		1,472,414	1,496,250	1,473,806	1,474,185		1,179		1,179		1,475,364		(2,950)	(2,950)	38,887	. 11/14/2030 .	3.C PL
..18505#-AJ-7	Clearone Advantage LLC 5/26 Funded ABL 05/04/31	. 06/18/2026 .	Redemption 100.0000		13,494	13,494	13,494							13,494				11,126	. 05/04/2031 .	6. Z
..185078-AA-6	Cleartelligence LLC 07/24 Term Loan 07/10/29	. 06/30/2026 .	Redemption 100.0000		32,396	32,396	31,829	31,955		441		441		32,396				1,574	. 07/10/2029 .	3.C PL
..20470#-AA-3	CompletePet Florida LLC 07/25 First Amendment Incremen 02/06/30	. 06/30/2026 .	Redemption 100.0000		625	625	616	616		9		9		625				26	. 02/06/2030 .	3.C PL
..23208#-AA-6	CompletePet Florida LLC 02/25 Term Loan 02/06/30	. 04/01/2026 .	VARIOUS		5,729,415	5,750,000	5,663,750	5,676,482		3,717		3,717		5,680,199		49,216	49,216	129,840	. 02/06/2030 .	3.C PL
..23208#-AA-6	CompletePet Florida LLC 02/25 Term Loan 02/06/30	. 06/30/2026 .	Redemption 100.0000		62,288	62,288	61,353	61,491		796		796		62,288				2,536	. 02/06/2030 .	3.C PL
..23208#-AB-4	CompletePet Florida LLC 02/25 Revolver 02/06/30	. 05/29/2026 .	Redemption 100.0000		1,575,989	1,575,989	1,552,349	1,554,133		21,856		21,856		1,575,989				47,671	. 02/06/2030 .	3.C PL
..252888-AA-6	Diaspora Tea & Herb Company LL 02/26 Term Loan 02/18/32	. 06/03/2026 .	VARIOUS		5,484,600	5,540,000	5,484,600			1,777		1,777		5,486,377		(1,777)	(1,777)	111,696	. 02/18/2032 .	3.B Z
..31802#-AA-9	Finn Partners Inc 06/21 Term Loan 07/01/26	. 04/29/2026 .	Various		8,833,077	8,833,077	8,656,415	8,806,786		26,291		26,291		8,833,077				301,579	. 07/01/2026 .	2.A PL
..31802#-AB-7	Finn Partners Inc 06/21 Revolver 07/01/26	. 04/29/2026 .	Various		9,662,000	9,662,000	9,662,000	9,662,000						9,662,000				328,248	. 07/01/2026 .	2.A PL
..33939*-AA-5	Flexpak Investment Corp 07/21 Term Loan 07/30/27	. 06/30/2026 .	Various		26,605	26,605	26,127	26,437		168		168		26,605				1,139	. 07/30/2027 .	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
..339398-AA-3	Flexpak Investment Corp 07/22 First Incremental Term L 07/30/27	04/01/2026	Various															329	07/30/2027	3.A PL
..339398-AB-1	Flexpak Investment Corp 01/23 2nd Incremental Term Loa 07/30/27	06/30/2026	Redemption 100.0000		11,248	11,248	10,910	11,081		167		167		11,248				820	07/30/2027	3.A PL
..351268-AA-1	Fowler Route Co. Inc 02/25 Term Loan 02/28/30	06/30/2026	Redemption 100.0000		34,287	34,287	33,601	33,694		593		593		34,287				1,580	02/28/2030	3.C PL
..37944*-AA-9	Global Precision Research LLC 10/25 Term Loan 10/28/31	04/01/2026	VARIOUS		731,292	748,125	736,903	737,157		330		330		737,487		(6,195)	(6,195)	6,770	10/28/2031	2.C PL
..42329B-AC-8	Array Architects LLC 04/26 Revolver 04/28/32	05/27/2026	Redemption 100.0000		914,821	914,821	903,386			11,435		11,435		914,821				6,196	04/28/2032	3.C
..43140#-AA-5	Hill Country Dairies Inc. 8/24 Term Loan 08/01/30	06/30/2026	Redemption 100.0000		19,518	19,518	19,159	19,174		344		344		19,518				1,683	08/01/2030	3.A PL
..554168-AB-6	MDME Holding Corp 08/22 Term Loan 08/03/27	06/30/2026	Various		62,280	62,280	60,954	61,587		693		693		62,280				4,725	08/03/2027	3.C PL
..554168-AC-4	MDME Holding Corp 07/25 Fourth Incremental TL 08/03/27	06/30/2026	Redemption 100.0000		2,081	2,081	2,050	2,057		24		24		2,081				106	08/03/2027	3.C PL
..74380#-AA-9	Prosource Holdings MP LLC 12/24 Term Loan 12/30/30	06/30/2026	Redemption 100.0000		20,639	20,639	20,381	20,416		223		223		20,639				849	12/30/2030	3.C PL
..75023*-AA-3	Radial Automotive Buyer LLC 04/24 Term Loan 04/08/30	04/01/2026	Redemption 0.0000															657	04/08/2030	3.A PL
..75023*-AA-3	Radial Automotive Buyer LLC 04/24 Term Loan 04/08/30	06/30/2026	Redemption 100.0000		23,544	23,544	22,956	23,024		521		521		23,544				1,700	04/08/2030	4.A Z
..75029#-AA-3	Radial Automotive Buyer LLC 12/24 Incremental Term Loan 04/08/30	04/01/2026	Redemption 0.0000															355	04/08/2030	3.A PL
..75029#-AA-3	Radial Automotive Buyer LLC 12/24 Incremental Term Loan 04/08/30	06/30/2026	Redemption 100.0000		12,905	12,905	12,647	12,655		251		251		12,905				927	04/08/2030	4.A Z
..76946@-AA-3	Riverview Landscape Holdings L 01/25 Term Loan 01/29/30	04/01/2026	Redemption 0.0000															36	01/29/2030	3.C Z
..76946@-AA-3	Riverview Landscape Holdings L 01/25 Term Loan 01/29/30	06/30/2026	Redemption 100.0000		24,529	24,529	24,038	24,109		419		419		24,529				1,248	01/29/2030	3.C PL
..76946@-AB-1	Riverview Landscape Holdings L 01/25 Delayed Draw Term Loan 01/29/30	04/01/2026	VARIOUS		5,238,308	5,300,000	5,194,000	5,203,308		4,637		4,637		5,207,945		30,363	30,363	137,413	01/29/2030	3.C Z
..78502@-AA-5	SSP Midco LLC 07/23 Initial Term Loan 07/07/28	06/30/2026	Redemption 100.0000		47,399	47,399	46,214	46,575		823		823		47,399				5,015	07/07/2028	3.A PL
..78502@-AB-3	SSP Midco LLC 07/23 Revolver 07/07/28	05/15/2026	Redemption 100.0000		1,000,000	1,000,000	980,625	985,199		14,801		14,801		1,000,000				41,412	07/07/2028	3.A PL
..78511#-AA-2	SSA Acquisition Holdco LLC 10/24 Term Loan 07/25/29	06/30/2026	Redemption 100.0000		26,663	26,663	26,129	26,238		425		425		26,663				1,980	07/25/2029	3.C PL
..78511#-AB-0	SSA Acquisition Holdco LLC 10/24 Delayed Draw Term Loan 07/25/29	04/01/2026	VARIOUS		2,265,260	2,306,736	2,260,601	2,262,760		2,540		2,540		2,265,300		(39)	(39)	57,859	07/25/2029	3.C PL
..78511#-AB-0	SSA Acquisition Holdco LLC 10/24 Delayed Draw Term Loan 07/25/29	04/01/2026	Redemption 0.0000															542	07/25/2029	3.C PL
..78511#-AC-8	SSA Acquisition Holdco LLC 10/24 Revolver 07/25/29	06/04/2026	Redemption 100.0000		441,295	441,295	432,469			8,826		8,826		441,295				7,929	07/25/2029	3.C PL
..78521@-AA-2	SSB Purchaser LLC 06/25 Initial Term Loan 06/24/31	06/30/2026	Redemption 100.0000		28,128	28,128	27,636	27,677		451		451		28,128				1,264	06/24/2031	3.B PL
..87331@-AA-3	TPS Intermediate LLC 06/22 Term Loan 06/08/29	04/01/2026	Various															1,265	06/08/2029	3.A PL
..87331@-AC-9	TPS Intermediate LLC 06/22 Revolver 06/08/29	05/27/2026	Redemption 100.0000		1,200,000	1,200,000	1,176,000			24,000		24,000		1,200,000				15,927	06/08/2029	3.A PL
..87350#-AA-7	TPS Intermediate LLC 09/24 Incremental Term Loan 06/08/29	06/30/2026	Redemption 100.0000		8,726	8,726	8,552	8,591		135		135		8,726				388	06/08/2029	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
..87350#-AB-5	TPS Intermediate LLC 09/24 Incremental Delayed Draw 06/08/29	04/01/2026	VARIOUS		1,886,576	1,917,252	1,878,907	1,880,020		2,300		2,300		1,882,321		4,255	4,255	76,939	06/08/2029	3.A PL
..87350#-AB-5	TPS Intermediate LLC 09/24 Incremental Delayed Draw 06/08/29	04/01/2026	Redemption 0.0000															609	06/08/2029	3.A PL
..89629*-AA-2	Trident Borrower LLC 03/26 Term Loan 03/05/32	06/08/2026	VARIOUS		2,818,990	2,847,465	2,818,990			936		936		2,819,926		(936)	(936)	59,379	03/05/2032	3.C Z
..90387@-AA-0	UKi Buyer LLC 01/26 Term Loan 01/13/32	05/08/2026	VARIOUS		4,431,100	4,500,000	4,432,500			1,921		1,921		4,434,421		(3,321)	(3,321)	86,233	01/13/2032	3.C Z
..91866*-AB-8	VPD Management Inc 11/21 Term Loan 11/02/27	06/30/2026	Redemption 100.0000		6,424	6,424	6,295	6,375		48		48		6,424				308	11/02/2027	3.A PL
..91866*-AC-6	VPD Management Inc 11/21 Delayed Draw Term Loan 11/02/27	06/30/2026	Redemption 100.0000		33,197	33,197	32,533	32,864		333		333		33,197				1,575	11/02/2027	3.A PL
..92542#-AA-6	Vert Markets LLC 12/24 Term Loan 12/18/29	06/30/2026	Redemption 100.0000		19,583	19,583	19,192	19,258		325		325		19,583				878	12/18/2029	3.B FE
..94690#-AA-2	WB Group Acquisition Company 02/26 Initial Term Loan 02/03/32	05/08/2026	VARIOUS		6,093,324	6,170,455	6,093,324			1,629		1,629		6,094,953		(1,629)	(1,629)	116,982	02/03/2032	4.A Z
..94690#-AB-0	WB Group Acquisition Company 02/26 Initial Revolver 02/03/32	06/04/2026	Redemption 100.0000		1,687,761	1,687,761	1,666,664			21,097		21,097		1,687,761				27,426	02/03/2032	4.A Z
..994645-79-4	B'laster Holdings LLC 03/26 Term Loan B 10/25/29	06/08/2026	VARIOUS		841,500	850,000	841,500			362		362		841,862		(362)	(362)	6,568	10/25/2029	3.C Z
..995450-12-9	Abracon Borrower LLC 06/26 Term Loan 06/08/30	06/22/2026	Redemption 100.0000		235,861	235,861	235,861							235,861				1,320	06/08/2030	5.A Z
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					83,059,475	83,683,354	82,533,187	50,044,529		279,945		279,945		83,001,615		57,860	57,860	2,158,798	XXX	XXX
..001538-AB-9	AEP Passion Intermediate Holdi 10/21 Revolver 10/05/27	05/05/2026	Redemption 100.0000		358,100	358,100	358,075	353,892		15		15		358,100				9,106	10/05/2027	3.A PL
..001538-AC-7	AEP Passion Intermediate Holdi 10/21 Term Loan 10/05/27	04/01/2026	Redemption 0.0000															(270)	10/05/2027	3.A PL
..001538-AC-7	AEP Passion Intermediate Holdi 10/21 Term Loan 10/05/27	06/30/2026	Redemption 100.0000		29,433	29,433	29,018	28,844		239		239		29,433				1,029	10/05/2027	4.B Z
..001538-AD-5	AEP Passion Intermediate Holdi 10/21 Delayed Draw Term Loan 10/05/27	06/30/2026	Redemption 100.0000		5,194	5,194	5,121	5,086		46		46		5,194				136	10/05/2027	4.B Z
..001538-AE-3	AEP Passion Intermediate Holdi 02/23 Incremental Term Loan 10/05/27	04/01/2026	Redemption 0.0000															(89)	10/05/2027	3.A PL
..001538-AE-3	AEP Passion Intermediate Holdi 02/23 Incremental Term Loan 10/05/27	06/30/2026	Redemption 100.0000		9,647	9,647	9,375	9,382		151		151		9,647				337	10/05/2027	4.B Z
..001538-AF-0	AEP Passion Intermediate Holdi 02/23 Incremental Delayed Draw 10/05/27	04/01/2026	Redemption 100.0000		571	571	555	529		36		36		571				15	10/05/2027	3.A PL
..00160*-AA-4	AIDC Intermediate Co 2 LLC 07/22 First Lien Term Loan 07/22/27	06/30/2026	Various		59,231	59,231	58,046	58,768		462		462		59,231				2,655	07/22/2027	3.B PL
..00160*-AB-2	AIDC Intermediate Co 2 LLC 07/23 First Lien Term Loan 07/22/27	06/30/2026	Redemption 100.0000		1,497	1,497	1,459	1,479		17		17		1,497				67	07/22/2027	3.B PL
..00271@-AA-8	AKS Engineering & Forestry LLC 01/25 Term Loan 01/07/31	04/01/2026	Redemption 0.0000															715	01/07/2031	3.B PL
..00271@-AC-4	AKS Engineering & Forestry LLC 10/25 Term Loan 01/07/31	04/01/2026	Redemption 0.0000															198	01/07/2031	3.B PL
..00375E-AC-0	Abracon Group Holding LLC 07/22 Revolver 07/06/28	06/08/2026	VARIOUS		1,064,140	1,931,048	1,038,322	1,832,016		2,511	796,205	(793,694)		1,038,322		25,818	25,818		07/06/2028	4.B PL
..00375E-AD-8	Abracon Group Holding LLC 07/22 Term Loan 07/06/28	06/08/2026	Various		14,994,423	27,209,711	14,630,629	25,849,376		32,665	11,251,413	(11,218,748)		14,630,629		363,794	363,794		07/06/2028	4.B PL
..00457*-AE-8	Accupac LLC 12/24 Term Loan 12/31/29	06/01/2026	Redemption 100.0000		(43,832)	(43,832)	(43,007)	(43,108)		(725)		(725)		(43,832)					12/31/2029	3.C PL
..00800#-AC-2	Advanced Medical Management LL 12/20 Initial Term Loan 06/18/28	06/30/2026	Redemption 100.0000		20,212	20,212	19,807	20,036		176		176		20,212				1,000	06/18/2028	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
00800#-AD-0	Advanced Medical Management LL 12/20 Revolver 06/18/28	06/18/2026	Redemption 100.0000		1,368,421	1,368,421	1,368,421	736,842						1,368,421				44,746	06/18/2028	3.A PL
00862*-AB-3	Advantage Surveillance LLC 11/25 Term Loan 11/04/30	04/01/2026	VARIOUS		2,306,005	2,336,449	2,313,084	2,313,556		959		959		2,314,515		(8,511)	(8,511)	79,752	11/04/2030	4.A PL
00937@-AA-4	AIREON AIREON 10/28 TL 10/06/28	06/30/2026	Redemption 100.0000		150,000	150,000	147,000	148,141		1,859		1,859		150,000				7,493	10/06/2028	3.C PL
02023@-AA-5	Ally Medical Holdings L.L.C. 01/26 Initial Term Loan 01/15/30	04/01/2026	VARIOUS		3,215,082	3,280,696	3,215,082			2,686		2,686		3,217,768		(2,686)	(2,686)	73,945	01/15/2030	2.B PL
02023@-AA-5	Ally Medical Holdings L.L.C. 01/26 Initial Term Loan 01/15/30	05/29/2026	Redemption 100.0000		74,730	74,730	73,235			1,495		1,495		74,730				2,651	01/15/2030	2.B PL
03874R-AC-1	Arax MidCo LLC 04/24 Term Loan 04/11/29	04/01/2026	Redemption 0.0000															9,444	04/11/2029	3.A PL
04649V-BE-9	ASURION LLC ASUCOR B-13 TL 09/19/30	04/01/2026	Redemption 100.0000		6,368	6,368	6,350			18		18		6,368				125	09/19/2030	3.C FE
05634*-AA-1	B'laster Holdings LLC 10/23 Term Loan 10/25/29	04/01/2026	Redemption 0.0000															232	10/25/2029	3.A PL
05634*-AC-7	B'laster Holdings LLC 10/23 Revolver 10/25/29	06/12/2026	Redemption 100.0000		672,000	672,000	666,977	667,173		4,827		4,827		672,000				29,502	10/25/2029	3.A PL
05634*-AD-5	B'laster Holdings LLC 12/24 Term Loan B 10/25/29	04/01/2026	Redemption 0.0000															145	10/25/2029	3.A PL
1265M*-AA-2	CPS HOLDCO INC 03/25 Term Loan 03/28/31	06/30/2026	Redemption 100.0000		24,927	24,927	24,553	24,591		337		337		24,927				1,057	03/28/2031	3.C PL
1265M*-AB-0	CPS HOLDCO INC 03/25 Delayed Draw Term Loan A 03/28/31	04/01/2026	Redemption 0.0000															517	03/28/2031	3.C PL
1265M*-AC-8	CPS HOLDCO INC 03/25 Delayed Draw Term Loan B 03/28/31	04/01/2026	Redemption 0.0000															61	03/28/2031	3.C PL
12756*-AE-1	ConvenientMD 5/24 Extended Term Loan 06/09/29	06/30/2026	Redemption 100.0000		27,107	27,107	26,890	26,860		247		247		27,107				2,530	06/09/2029	3.B PL
12772@-AA-7	CC Amulet Management LLC 08/21 Term Loan 08/31/27	06/30/2026	Redemption 100.0000		16,052	16,052	15,812	15,929		123		123		16,052				1,461	08/31/2027	3.A PL
18505#-AC-2	Clearone Advantage LLC 01/24 First Out Term Loan A 05/18/27	05/04/2026	Redemption 100.0000		4,666,551	4,666,551	4,688,533	4,619,506		(7,706)		(7,706)		4,666,551				54,761	05/18/2027	4.C PL
18505#-AC-2	Clearone Advantage LLC 01/24 First Out Term Loan A 05/18/27	05/04/2026	Taxable Exchange		3,786,464	4,363,329	4,383,883	4,319,341		399		399		4,370,934		(584,471)	(584,471)	51,184	05/18/2027	4.C PL
18505#-AD-0	Clearone Advantage LLC 04/23 Incremental Term Loan B 05/18/27	05/04/2026	VARIOUS			793,239		793,239			793,239	(793,239)							05/18/2027	4.C PL
18505#-AE-8	Clearone Advantage LLC 04/23 Last Out Delayed Draw Te 05/18/27	05/04/2026	VARIOUS			533,887		533,887			533,887	(533,887)							05/18/2027	4.C PL
18505#-AF-5	Clearone Advantage LLC 01/24 Last Out Term Loan A 05/18/27	05/04/2026	VARIOUS			2,196,876		2,196,579		1,608	2,198,187	(2,196,579)							05/18/2027	4.C PL
18505#-AG-3	Clearone Advantage LLC 5/26 Supplemental Note 05/04/31	06/04/2026	Redemption 100.0000		645	645	645							645				431	05/04/2031	6. Z
20985@-AA-3	LB Property Management Inc. 01/26 Term Loan 01/26/31	04/01/2026	VARIOUS		3,487,198	3,522,423	3,487,198			968		968		3,488,166		(968)	(968)	51,959	01/26/2031	3.C Z
21927@-AA-2	Cornhusker Buyer Inc. 10/22 Term A Loan 10/31/28	04/01/2026	Various		(104)	(104)	(101)	(204)		(2)		(2)		(104)				627	10/31/2028	3.C PL
21927@-AB-0	Cornhusker Buyer Inc. 10/22 Delayed Draw Term Loan 10/31/28	04/01/2026	Redemption 100.0000		(9)	(9)	(9)	(18)						(9)				56	10/31/2028	3.C PL
22439*-AA-3	Crane 1 Services Inc 08/21 Term Loan 08/16/27	04/01/2026	Redemption 100.0000		16,051	16,051	15,810	15,966		85		85		16,051				371	08/16/2027	3.A PL
22439*-AB-1	Crane 1 Services Inc 08/21 Delayed Draw Term Loan 08/16/27	04/01/2026	Redemption 100.0000		5,985	5,985	5,895	5,951		34		34		5,985				138	08/16/2027	3.A PL
22439*-AD-7	Crane 1 Services Inc 06/24 Incremental TL 08/16/27	04/01/2026	Redemption 100.0000		1,503	1,503	1,473	1,486		17		17		1,503				35	08/16/2027	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
..22439*-AE-5	Crane 1 Services Inc 08/24 Incremental Term Loan 08/16/27	. 04/01/2026 .	Redemption 100.0000		8,192	8,192	8,028	8,096		96		96		8,192				189	. 08/16/2027 .	3.C Z
..22439*-AF-2	Crane 1 Services Inc 10/24 Incremental Term Loan 08/16/27	. 04/01/2026 .	Redemption 100.0000		6,176	6,176	6,053	6,101		75		75		6,176				143	. 08/16/2027 .	3.C Z
..24345*-AA-2	DecisionPoint Technologies Inc 09/25 Delayed Draw Term Loan 08/31/29	. 04/01/2026 .	VARIOUS		3,243,300	3,297,477	3,256,259	3,258,519		2,195		2,195		3,260,714		(17,414)	(17,414)	83,007	. 08/31/2029 .	3.A PL
..24345*-AA-2	DecisionPoint Technologies Inc 09/25 Delayed Draw Term Loan 08/31/29	. 04/01/2026 .	Redemption 100.0000		7,420	7,420	7,327	7,333		88		88		7,420				611	. 08/31/2029 .	3.A PL
..24345*-AB-0	DecisionPoint Technologies Inc 09/25 Incremental Term Loan 08/31/29	. 04/01/2026 .	Redemption 0.0000															165	. 08/31/2029 .	3.A PL
..26916#-AA-2	ES Ventures LLC 12/22 Term Loan 12/13/28	. 04/01/2026 .	Redemption 100.0000		38,322	38,322	37,460	37,832		490		490		38,322				1,098	. 12/13/2028 .	3.A PL
..26916#-AC-8	ES Ventures LLC 09/23 Incremental Term Loan 12/13/28	. 04/01/2026 .	Redemption 100.0000		12,324	12,324	12,047	12,149		175		175		12,324				353	. 12/13/2028 .	3.A PL
..26916#-AD-6	ES Ventures LLC 11/23 Incremental Term Loan 12/13/28	. 04/01/2026 .	Redemption 100.0000		182	182	178	179		2		2		182				5	. 12/13/2028 .	3.A PL
..26916#-AE-4	ES Ventures LLC 05/25 Incremental Term Loan 12/13/28	. 04/01/2026 .	Redemption 100.0000		5,773	5,773	5,701	5,713		61		61		5,773				165	. 12/13/2028 .	3.A PL
..26916#-AF-1	ES Ventures LLC 08/25 Incremental Term Loan B 12/13/28	. 04/01/2026 .	VARIOUS		4,127,387	4,189,986	4,137,611	4,143,279		3,473		3,473		4,146,751		(19,364)	(19,364)	119,690	. 12/13/2028 .	3.A PL
..26916#-AF-1	ES Ventures LLC 08/25 Incremental Term Loan B 12/13/28	. 04/01/2026 .	Redemption 100.0000		21,689	21,689	21,418	21,448		242		242		21,689				619	. 12/13/2028 .	3.A PL
..26916#-AG-9	ES Ventures LLC 08/25 Incremental TL C 12/13/28	. 04/01/2026 .	VARIOUS		985,711	1,000,661	988,153	989,447		834		834		990,281		(4,569)	(4,569)	30,456	. 12/13/2028 .	3.A PL
..26916#-AG-9	ES Ventures LLC 08/25 Incremental TL C 12/13/28	. 04/01/2026 .	Redemption 100.0000		14,977	14,977	14,790	14,809		168		168		14,977				434	. 12/13/2028 .	3.A PL
..27004#-AA-3	EagleRider Holding Inc. 06/23 Term Loan 12/31/27	. 04/01/2026 .	Redemption 100.0000		(69)	(69)	(69)	(69)						(69)					. 12/31/2027 .	3.B PL
..29287V-AB-0	Engineered Products Co. LLC 08/25 Initial Term Loan 08/12/31	. 04/01/2026 .	Redemption 0.0000															1,025	. 08/12/2031 .	3.B PL
..29287V-AC-8	Engineered Products Co. LLC 08/25 Revolver 08/12/31	. 05/22/2026 .	Redemption 100.0000		455,827	455,827	451,269			4,558		4,558		455,827				13,190	. 08/12/2031 .	3.B PL
..30208*-AB-3	Exo Group LLC 08/21 Term Loan 09/01/26	. 06/30/2026 .	Redemption 100.0000		5,417	5,417	5,322	5,385		32		32		5,417				556	. 09/01/2026 .	3.C PL
..30208*-AD-9	Exo Group LLC 02/23 Incremental Term Loan 09/01/26	. 06/30/2026 .	Redemption 100.0000		9,568	9,568	9,401	9,503		64		64		9,568				487	. 09/01/2026 .	3.C PL
..30687@-AA-3	Costanzo's Bakery LLC 12/22 Term Loan 06/18/27	. 05/01/2026 .	Redemption 100.0000		64,257	64,257	62,972	63,753		504		504		64,257				2,959	. 06/18/2027 .	3.A PL
..30687@-AA-3	Costanzo's Bakery LLC 12/22 Term Loan 06/18/27	. 06/30/2026 .	Redemption 100.0000		18,567	18,567	18,195	18,421		146		146		18,567				855	. 06/18/2027 .	3.B Z
..30687@-AC-9	Costanzo's Bakery LLC 02/24 Delayed Draw Term Loan 06/18/27	. 05/01/2026 .	Redemption 100.0000		293,785	293,785	289,447	290,074		3,710		3,710		293,785				12,895	. 06/18/2027 .	3.A PL
..30687@-AC-9	Costanzo's Bakery LLC 02/24 Delayed Draw Term Loan 06/18/27	. 06/30/2026 .	Redemption 100.0000		5,746	5,746	5,661	5,673		73		73		5,746				252	. 06/18/2027 .	3.B Z
..34519U-AC-0	Force Electrical Buyerco LLC 10/25 Revolver 10/21/32	. 06/26/2026 .	Redemption 100.0000		177,588	177,588	175,812	62,786		1,780		1,780		177,588				3,168	. 10/21/2032 .	3.A PL
..36215*-AA-3	GC Champion Acquisition LLC 08/22 Term Loan 08/21/28	. 06/30/2026 .	Various		32,215	32,215	31,648	31,788		426		426		32,215				23,243	. 08/21/2028 .	3.C PL
..36215*-AB-1	GC Champion Acquisition LLC 08/22 Delayed Draw Term Loan 08/21/28	. 04/01/2026 .	Redemption 100.0000		7,824	7,824	7,667	7,734		90		90		7,824				354	. 08/21/2028 .	3.C PL
..36215*-AC-9	GC Champion Acquisition LLC 08/23 Incremental Term Loan 08/21/28	. 06/30/2026 .	Redemption 100.0000		13,525	13,525	13,120	13,250		276		276		13,525				1,245	. 08/21/2028 .	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..36250*-AA-9	OptConnect Management LLC 02/26 Term Loan A 11/22/28	05/15/2026	VARIOUS		4,366,665	4,410,773	4,366,665			3,554		3,554		4,370,219		(3,554)	(3,554)	96,280	11/22/2028	3.C Z
..3625M#-AA-1	G-2 Lather Acquisition Corp. 01/25 Term Loan 01/31/31	06/30/2026	Redemption 100.0000		25,548	25,548	25,164	25,210		337		337		25,548				1,113	01/31/2031	3.C Z
..36261*-AB-4	Guided Practice Solutions 11/21 Term Loan 11/24/26	06/30/2026	Redemption 100.0000		4,615	4,615	4,523	4,595		20		20		4,615				233	11/24/2026	3.B PL
..38064*-AA-1	Gold Medal Holdings Inc 03/22 Term Loan 09/17/28	06/30/2026	Redemption 100.0000		56,994	56,994	56,297	46,227		442		442		56,994				1,853	09/17/2028	3.B PL
..38064*-AB-9	Gold Medal Holdings Inc 03/22 Revolver 09/17/28	04/30/2026	Redemption 100.0000		1,000,000	1,000,000	999,882	999,912		88		88		1,000,000				34,524	09/17/2028	3.B PL
..38064*-AC-7	Gold Medal Holdings Inc 06/24 Delayed Draw Term Loan 09/17/28	04/01/2026	Redemption 0.0000															1	09/17/2028	3.B PL
..40178#-AA-6	Guided Practice Solutions 09/22 Third Amendment Delayed 11/24/26	06/30/2026	Redemption 100.0000		1,081	1,081	1,059	1,075		6		6		1,081				55	11/24/2026	3.B PL
..40178#-AB-4	Guided Practice Solutions 03/23 Incremental Delayed Draw 11/24/26	06/30/2026	Redemption 100.0000		3,750	3,750	3,638	3,714		36		36		3,750				189	11/24/2026	3.B PL
..40494*-AB-5	HEF Safety Ultimate Holdings L 11/23 Delayed Draw Term Loan 11/19/29	04/01/2026	Redemption 100.0000		5,469	5,469	5,332	5,341		128		128		5,469				121	11/19/2029	3.A PL
..42801@-AB-7	Herspiegel Consulting LLC 12/21 Term Loan 12/14/26	04/01/2026	Redemption 100.0000		3,750	3,750	3,675	3,733		17		17		3,750				93	12/14/2026	3.A PL
..42801@-AC-5	Herspiegel Consulting LLC 12/21 Delayed Draw Term Loan 12/14/26	04/01/2026	Redemption 100.0000		3,750	3,750	3,675	3,727		23		23		3,750				93	12/14/2026	3.A PL
..43612@-AA-6	Hollywood Beauty LLC 12/21 Term Loan 12/21/26	04/01/2026	VARIOUS		2,014,746	2,021,539	1,979,106	2,009,312		2,937		2,937		2,012,249		2,497	2,497	46,148	12/21/2026	4.A PL
..43612@-AA-6	Hollywood Beauty LLC 12/21 Term Loan 12/21/26	05/22/2026	Redemption 100.0000		165,372	165,372	162,221	163,824		805		805		165,372				5,045	12/21/2026	4.A PL
..44939*-AA-2	ID Images Acquisition LLC 07/21 Term Loan 07/30/27	05/19/2026	Various		9,363,794	9,410,848	9,269,685	9,385,615		18,055		18,055		9,403,670		(39,876)	(39,876)	342,583	07/30/2027	3.B PL
..44939*-AB-0	ID Images Acquisition LLC 07/21 Delayed Draw Term Loan 07/30/27	05/19/2026	Various		4,943,235	4,968,075	4,885,665	4,953,592		10,300		10,300		4,963,892		(20,658)	(20,658)	180,853	07/30/2027	3.B PL
..44939*-AB-0	ID Images Acquisition LLC 07/21 Delayed Draw Term Loan 07/30/27	04/01/2026	Various		13,506	13,506	13,282	13,467		39		39		13,506				319	07/30/2027	3.B PL
..44939*-AD-6	ID Images Acquisition LLC 09/21 First Incremental Term L 07/30/27	05/19/2026	VARIOUS		4,989,051	5,014,121	4,918,565	4,997,603		11,628		11,628		5,009,231		(20,180)	(20,180)	182,529	07/30/2027	3.B PL
..44939*-AF-1	ID Images Acquisition LLC 07/24 Incremental Term Loan 07/30/27	05/19/2026	VARIOUS		1,081,685	1,087,120	1,065,378	1,079,903		4,897		4,897		1,084,800		(3,115)	(3,115)	39,553	07/30/2027	3.B PL
..45000@-AA-1	IPC Pain Acquisition LLC 05/22 Term Loan 05/19/27	05/11/2026	Various		13,477	13,477	13,242	13,393		85		85		13,477				519	05/19/2027	3.A PL
..45000@-AB-9	IPC Pain Acquisition LLC 05/22 Delayed Draw Term Loan 05/19/27	05/11/2026	Redemption 100.0000		158,008	158,008	155,243	156,870		1,138		1,138		158,008				6,072	05/19/2027	3.A PL
..45000@-AD-5	IPC Pain Acquisition LLC 12/25 Term Loan 05/19/27	04/01/2026	VARIOUS		1,026,423	1,031,581	1,026,423	1,026,510		859		859		1,027,369		(945)	(945)	26,358	05/19/2027	3.B Z
..45000@-AD-5	IPC Pain Acquisition LLC 12/25 Term Loan 05/19/27	05/11/2026	Redemption 100.0000		53,594	53,594	53,326	53,331		263		263		53,594				2,007	05/19/2027	3.B Z
..48278#-AC-4	KNPC Holdco LLC 05/22 Initial Term Loan 10/22/29	04/01/2026	Various															1,035	10/22/2029	3.A PL
..48278#-AC-4	KNPC Holdco LLC 05/22 Initial Term Loan 10/22/29	06/30/2026	Various		31,445	31,445	30,973	31,065		380		380		31,445				2,071	10/22/2029	3.C Z
..48278#-AD-2	KNPC Holdco LLC 12/22 Incremental Term Loan 10/22/29	04/01/2026	Redemption 0.0000															204	10/22/2029	3.A PL
..48278#-AD-2	KNPC Holdco LLC 12/22 Incremental Term Loan 10/22/29	06/30/2026	Redemption 100.0000		5,484	5,484	5,320	5,362		122		122		5,484				409	10/22/2029	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
48278#-AF-7	KNPC Holdco LLC 12/24 Incremental Term Loan 10/22/29	04/01/2026	Redemption 0.0000															1,845	10/22/2029	3.A PL
48278#-AF-7	KNPC Holdco LLC 12/24 Incremental Term Loan 10/22/29	06/30/2026	Redemption 100.0000		53,584	53,584	53,048	53,004		580		580		53,584				3,658	10/22/2029	3.C Z
48281@-AA-5	KL Moon Acquisition LLC 02/23 Revolver 02/01/29	06/09/2026	Redemption 100.0000		173,913	173,913	172,550	151,854		961		961		173,913				8,682	02/01/2029	3.C PL
48281@-AB-3	KL Moon Acquisition LLC 02/23 Term Loan 02/01/29	04/01/2026	Redemption 100.0000		13,806	13,806	13,405	13,559		247		247		13,806				738	02/01/2029	3.C PL
48281@-AC-1	KL Moon Acquisition LLC 02/23 Delayed Draw Term Loan 02/01/29	04/01/2026	Redemption 100.0000		3,186	3,186	3,093	3,122		64		64		3,186				170	02/01/2029	3.C PL
48281@-AD-9	KL Moon Acquisition LLC 02/24 Incremental Term Loan 02/01/29	04/01/2026	Redemption 100.0000		8,320	8,320	8,079	8,149		171		171		8,320				445	02/01/2029	3.C PL
48464@-AB-2	Kano Intermediate Inc. 12/24 Delayed Draw Term Loan A 12/17/30	04/01/2026	Redemption 100.0000		1,279	1,279	1,263			16		16		1,279				30	12/17/2030	3.B PL
48752#-AE-5	Keg Logistics LLC 12/21 Term Loan 10/01/26	04/17/2026	Redemption 100.0000		13,789,368	13,789,368	13,585,938	13,749,375		39,993		39,993		13,789,368				198,575	10/01/2026	3.C PL
48752#-AF-2	Keg Logistics LLC 10/22 First Incremental Term L 10/01/26	04/17/2026	Redemption 100.0000		1,179,977	1,179,977	1,138,902	1,170,214		9,764		9,764		1,179,977				29,795	10/01/2026	3.C PL
48752#-AG-0	Keg Logistics LLC 12/21 Revolver 10/01/26	04/17/2026	Redemption 100.0000		1,795,499	1,795,499	1,795,499	1,795,499						1,795,499				80,955	10/01/2026	3.C PL
51809*-AA-4	Lash Opco LLC 08/21 Term Loan 09/17/27	04/01/2026	Redemption 100.0000		21,051	21,051	20,626	21,009		42		42		21,051					09/17/2027	3.C PL
51809*-AB-2	Lash Opco LLC 08/21 Revolver 09/17/27	05/29/2026	Redemption 100.0000		9,739	9,739	9,952	(21,002)		(25)		(25)		9,739					09/17/2027	3.C PL
54951E-AH-8	Lucky Bucks LLC 10/23 First Out Term Loan 10/02/28	04/10/2026	Redemption 100.0000		1,361	1,361	1,263	1,297		63		63		1,361					10/02/2028	4.C PL
54951E-AH-8	Lucky Bucks LLC 10/23 First Out Term Loan 10/02/28	05/18/2026	Tax Free Exchange		559,115	584,090	546,099	507,277		(231)		(231)		559,115				52,068	10/02/2028	4.C PL
54951E-AK-1	Lucky Bucks LLC 10/23 Second Out Term Loan 10/02/29	04/10/2026	Redemption 100.0000		2,768	2,768	2,711	2,644		44		44		2,768				124	10/02/2029	5.B PL
54951E-AK-1	Lucky Bucks LLC 10/23 Second Out Term Loan 10/02/29	05/18/2026	Tax Free Exchange		1,203,687	1,220,988	1,197,560	1,093,321		816		816		1,203,687				109,551	10/02/2029	5.B PL
55250#-AA-5	M&D Midco Inc 09/22 Term Loan 08/31/28	06/30/2026	Various		12,979	12,979	12,719	12,807		172		172		12,979				1,276	08/31/2028	4.B PL
55250#-AB-3	M&D Midco Inc 09/22 Delayed Draw Term Loan 08/31/28	06/30/2026	Redemption 100.0000		7,610	7,610	7,458	7,491		119		119		7,610				751	08/31/2028	4.B PL
55255*-AA-4	M&D Midco Inc 03/24 Incremental DDTL 08/31/28	04/01/2026	VARIOUS		1,456,225	1,456,225	1,427,100	1,430,761		5,911		5,911		1,436,672		19,553	19,553	49,760	08/31/2028	3.A PL
55255*-AA-4	M&D Midco Inc 03/24 Incremental DDTL 08/31/28	04/01/2026	Redemption 0.0000															531	08/31/2028	3.A PL
55255*-AB-2	M&D Midco Inc 12/24 Incremental TL 08/31/28	06/30/2026	Redemption 100.0000		15,618	15,618	15,462	15,459		159		159		15,618				1,560	08/31/2028	3.A PL
561138-AC-8	Maldives Acquisition LLC 08/23 Term Loan 07/15/31	04/01/2026	Redemption 0.0000															299	07/15/2031	3.B PL
561138-AD-6	Maldives Acquisition LLC 08/23 DDTL A 07/15/31	04/01/2026	Redemption 100.0000		2,658	2,658	2,578	2,603		55		55		2,658				65	07/15/2031	3.B PL
561138-AE-4	Maldives Acquisition LLC 08/23 DDTL B 07/15/31	04/01/2026	Redemption 100.0000		2,658	2,658	2,578	2,603		55		55		2,658				65	07/15/2031	3.B PL
561138-AF-1	Maldives Acquisition LLC 08/23 DDTL C 07/15/31	04/01/2026	Redemption 100.0000		2,367	2,367	2,296	2,309		58		58		2,367				58	07/15/2031	3.B PL
561138-AH-7	Maldives Acquisition LLC 06/24 Incremental Term Loan 07/15/31	04/01/2026	Redemption 100.0000		5,183	5,183	5,079	5,110		73		73		5,183				127	07/15/2031	3.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
578788-AA-5	Mazcon A Kurtz Bros. Company L 02/26 Initial Term Loan 11/25/30	05/21/2026	VARIOUS		5,191,297	5,257,009	5,191,297			2,422		2,422		5,193,718		(2,422)	(2,422)	99,557	11/25/2030	3.C Z
59000*-AA-4	Merit Financial Group LLC 08/25 Initial Term Loan 08/27/32	04/01/2026	VARIOUS		3,590,296	3,623,926	3,587,687	3,588,811		954		954		3,589,765		531	531	67,628	08/27/2032	3.B PL
59000*-AA-4	Merit Financial Group LLC 08/25 Initial Term Loan 08/27/32	06/30/2026	Redemption 100.0000		35,240	35,240	34,888	34,899		341		341		35,240				1,507	08/27/2032	3.B PL
59000*-AB-2	Merit Financial Group LLC 08/25 Initial Delayed Draw Ter 08/27/32	04/01/2026	Redemption 0.0000															156	08/27/2032	3.B PL
59000*-AC-0	Merit Financial Group LLC 08/25 Initial Revolver 08/27/32	05/27/2026	Redemption 100.0000		4,294,886	4,294,886	4,294,886							4,294,886				7,492	08/27/2032	3.B PL
631108-AA-1	NAS LLC 11/20 Term Loan 05/15/26	04/01/2026	Redemption 0.0000															390	05/15/2026	3.C PL
631108-AA-1	NAS LLC 11/20 Term Loan 05/15/26	05/15/2026	Maturity		2,822,678	2,822,678	2,780,338	2,811,691		10,987		10,987		2,822,678				196,739	05/15/2026	3.C PL
631108-AC-7	NAS LLC 12/21 First Incremental Term L 05/15/26	04/01/2026	Redemption 0.0000															157	05/15/2026	3.C PL
631108-AC-7	NAS LLC 12/21 First Incremental Term L 05/15/26	05/15/2026	Maturity		1,136,296	1,136,296	1,119,252	1,132,101		4,195		4,195		1,136,296				79,199	05/15/2026	3.C PL
636078-AD-5	National Fire & Safety Inc 12/24 Term Loan 08/02/28	04/01/2026	Redemption 100.0000		25,753	25,753	25,543	25,595		159		159		25,753				780	08/02/2028	3.C PL
65108*-AB-0	Newcleus LLC 08/21 Delayed Draw Term Loan 05/04/27	05/04/2026	Redemption 100.0000		116,554	116,554	115,197	115,945		609		609		116,554					05/04/2027	3.B PL
65251@-AB-3	Velosity Buyer LLC 12/21 Revolver 10/01/27	05/05/2026	Redemption 100.0000		191,445	191,445	191,445	190,739						191,445				9,031	10/01/2027	4.A PL
65960*-AA-9	North Haven USHC Acquisition I 10/20 Initial Term Loan 10/29/27	04/01/2026	Redemption 0.0000					(34)										37	10/29/2027	3.B PL
65960*-AC-5	North Haven USHC Acquisition I 10/20 Initial Delayed Draw Ter 10/29/27	06/30/2026	Redemption 100.0000		548	548	542	522		3		3		548				37	10/29/2027	3.B PL
65960*-AD-3	North Haven USHC Acquisition I 09/21 Third Amendment Delayed 10/29/27	06/30/2026	Redemption 100.0000		1,095	1,095	1,085	1,044		6		6		1,095				73	10/29/2027	3.B PL
65960*-AE-1	North Haven USHC Acquisition I 09/22 Term Loan 10/29/27	06/30/2026	Various		19,527	19,527	19,258	19,225		174		174		19,527				757	10/29/2027	3.B PL
65960*-AF-8	North Haven USHC Acquisition I 09/22 Delayed Draw Term Loan 10/29/27	06/30/2026	Redemption 100.0000		4,328	4,328	4,266	4,194		44		44		4,328				304	10/29/2027	3.B PL
67450*-AB-0	Obra Capital Inc 06/24 Term Loan 06/21/29	04/01/2026	VARIOUS		3,378,203	3,398,116	3,296,173	3,312,376		13,489		13,489		3,325,865		52,339	52,339	104,336	06/21/2029	3.A PL
67450*-AB-0	Obra Capital Inc 06/24 Term Loan 06/21/29	06/30/2026	Redemption 100.0000		56,294	56,294	54,607	54,836		1,419		1,419		56,294				3,335	06/21/2029	3.A PL
68248M-AG-5	One Stop Mailing LLC 05/21 Term Loan 05/07/27	04/01/2026	Various		420,848	420,848	412,431	418,225		2,623		2,623		420,848				30,021	05/07/2027	3.B Z
68640@-AA-9	Orion Midco LLC 11/24 Term Loan 05/21/31	04/01/2026	Redemption 0.0000															1,474	05/21/2031	3.C Z
69430#-AD-3	PJ Whelihan's 3/25 Term Loan 11/16/29	06/30/2026	Redemption 100.0000		52,718	52,718	52,297	52,353		364		364		52,718				1,820	11/16/2029	3.A PL
705338-AH-0	Pediatric Home Respiratory Ser 12/24 Term Loan 12/23/30	04/01/2026	Redemption 0.0000															2,701	12/23/2030	3.A PL
705338-AL-1	Pediatric Home Respiratory Ser 11/25 Incremental TL 12/23/30	06/18/2026	VARIOUS		7,584,546	7,600,000	7,562,000	7,561,996		1,806		1,806		7,563,803		20,743	20,743	227,130	12/23/2030	3.A PL
705338-AL-1	Pediatric Home Respiratory Ser 11/25 Incremental TL 12/23/30	04/01/2026	Redemption 0.0000															1,248	12/23/2030	3.A PL
709778-AC-4	Peoplease Holdings LLC 07/22 Term Loan 07/15/27	05/27/2026	Various		179,701	179,701	177,904	178,957		744		744		179,701				8,575	07/15/2027	3.B PL
72584D-AF-1	KFC HOLDING CO YUM 03/28 TL 03/15/28	06/30/2026	Various		24,209	24,209	24,182	24,193		16		16		24,209				722	03/15/2028	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
..74063*-AH-2	Premier Imaging LLC 01/22 Term Loan 10/31/27	04/01/2026	Redemption 100.0000		(132)	(132)	(131)	(132)						(132)					10/31/2027	5.B PL
..74063*-AJ-8	Premier Imaging LLC 01/22 Delayed Draw Term Loan 10/31/27	04/01/2026	Redemption 100.0000		(37)	(37)	(36)	(37)						(37)					10/31/2027	5.B PL
..74972G-A#-0	RPX Corporation 08/24 Term Loan 08/02/30	04/27/2026	VARIOUS		4,950,000	5,000,000	4,925,000	4,925,653		17,971		17,971		4,943,624		6,376	6,376	180,346	08/02/2030	4.A
..74972G-A#-0	RPX Corporation 08/24 Term Loan 08/02/30	06/30/2026	Redemption 100.0000		8,571	8,571	8,443	8,444		127		127		8,571				994	08/02/2030	4.A
..75977*-AA-9	GIP REMURIATE ARKANSAS REMUR 10/30 DDTL 10/04/30	06/30/2026	Redemption 100.0000		28,918	28,918	28,339	28,470		448		448		28,918				1,527	10/04/2030	3.C PL
..77542H-AK-1	Rohrer Corporation 03/21 Term Loan 03/15/27	04/01/2026	Various		18,074	18,074	17,758	17,986		88		88		18,074				840	03/15/2027	3.A PL
..77542H-AL-9	Rohrer Corporation 12/21 Second Amendment Term Lo 03/15/27	04/01/2026	Redemption 100.0000		1,695	1,695	1,661	1,685		9		9		1,695				79	03/15/2027	3.A PL
..77542H-AM-7	Rohrer Corporation 10/21 First Incremental Term L 03/15/27	04/01/2026	Redemption 100.0000		6,637	6,637	6,505	6,599		39		39		6,637				309	03/15/2027	3.A PL
..778798-AE-4	Rotolo Consultants Inc. 6th Amendment 01/25 Delayed Dr 01/31/31	06/30/2026	Redemption 100.0000		14,557	14,557	14,366	14,384		173		173		14,557				690	01/31/2031	3.B PL
..778798-AF-1	Rotolo Consultants Inc. 01/25 Term Loan 01/31/31	06/30/2026	Redemption 100.0000		37,795	37,795	37,397	37,444		351		351		37,795				1,794	01/31/2031	3.B PL
..78166C-AC-3	Ruppert Landscape LLC 12/22 Delayed Draw Term Loan 12/01/29	04/01/2026	Redemption 100.0000		5,048	5,048	4,871	4,907		141		141		5,048				223	12/01/2029	3.A PL
..78166C-AD-1	Ruppert Landscape LLC 12/22 Term Loan 12/01/29	04/01/2026	Redemption 0.0000															563	12/01/2029	3.A PL
..78166C-AD-1	Ruppert Landscape LLC 12/22 Term Loan 12/01/29	06/30/2026	Redemption 100.0000		19,355	19,355	18,771	18,923		432		432		19,355				1,155	12/01/2029	3.C Z
. 78170*-AA-8	Ruppert Landscape LLC 04/24 Delayed Draw Term Loan 12/01/29	04/01/2026	Redemption 100.0000		7,078	7,078	7,025	7,027		51		51		7,078				154	12/01/2029	3.A PL
. 78170*-AB-6	Ruppert Landscape LLC 04/25 Term Loan 12/01/29	04/01/2026	Redemption 0.0000															420	12/01/2029	3.A PL
. 78170*-AB-6	Ruppert Landscape LLC 04/25 Term Loan 12/01/29	06/30/2026	Redemption 100.0000		14,444	14,444	14,300	14,280		164		164		14,444				862	12/01/2029	3.C Z
..78434C-AB-1	SDG MGMT Company LLC 07/22 Term Loan 07/03/28	06/30/2026	Various		20,206	20,206	19,806	20,000		205		205		20,206				1,975	07/03/2028	4.A PL
..78434C-AD-7	SDG MGMT Company LLC 07/22 Delayed Draw Term Loan 07/03/28	04/01/2026	Redemption 100.0000		14,123	14,123	13,840	13,958		165		165		14,123				336	07/03/2028	4.A PL
..78434C-AE-5	SDG MGMT Company LLC 12/23 1st Amendment Term Loan 07/03/28	06/30/2026	Redemption 100.0000		4,710	4,710	4,616	4,651		59		59		4,710				232	07/03/2028	4.A PL
..78434C-AF-2	SDG MGMT Company LLC 12/23 1st Amendment Delayed Dr 07/03/28	04/01/2026	Redemption 100.0000		2,394	2,394	2,346	2,355		39		39		2,394				77	07/03/2028	4.A PL
..78434C-AG-0	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	04/01/2026	Redemption 100.0000		7,369	7,369	7,259	7,277		93		93		7,369				234	07/03/2028	4.A PL
..78434C-AH-8	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	04/01/2026	VARIOUS		244,181	244,361	240,696	241,488		254		254		241,742		2,439	2,439	8,108	07/03/2028	4.A PL
..78434C-AH-8	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	06/30/2026	Redemption 100.0000		15,181	15,181	14,954	15,003		179		179		15,181				880	07/03/2028	4.A PL
..78434C-AK-1	SDG MGMT Company LLC 12/24 3rd Amendment Delayed Dr 07/03/28	04/01/2026	VARIOUS		199,352	199,500	196,508	196,664		249		249		196,913		2,440	2,440	25,284	07/03/2028	4.A PL
..78445*-AA-7	Source 4 Solutions LLC 12/21 Term Loan 12/28/26	04/01/2026	Redemption 0.0000		25,120,341	25,120,341	24,595,091	25,050,649		63,831		63,831		25,056,510				1,063,812	12/28/2026	3.C PL
..78445*-AA-7	Source 4 Solutions LLC 12/21 Term Loan 12/28/26	04/01/2026	Redemption 0.0000															1,384	12/28/2026	3.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
78445*-AB-5	Source 4 Solutions LLC 12/21 Delayed Draw Term Loan 12/28/26	05/29/2026	Redemption 100.0000		7,492,119	7,492,120	7,342,278	7,466,242		24,130		24,130		7,467,990				317,281	12/28/2026	3.C PL
78445*-AB-5	Source 4 Solutions LLC 12/21 Delayed Draw Term Loan 12/28/26	05/29/2026	Redemption 100.0000		19,214	19,214	18,829	19,092		121		121		19,214				539	12/28/2026	3.C PL
78445*-AC-3	Source 4 Solutions LLC 06/23 Delayed Draw Term Loan 12/28/26	05/29/2026	Redemption 100.0000		929,985	929,985	906,736	925,792		3,976		3,976		926,009				39,384	12/28/2026	3.C PL
78445*-AC-3	Source 4 Solutions LLC 06/23 Delayed Draw Term Loan 12/28/26	05/29/2026	Redemption 100.0000		1,584	1,584	1,545	1,570		14		14		1,584				67	12/28/2026	3.C PL
79470#-AA-9	Sales Performance Internationa 8/23 Term Loan 08/24/28	04/01/2026	VARIOUS		235,586	236,247	232,703	232,152		1,752		1,752		233,904		1,682	1,682	8,923	08/24/2028	3.B PL
79470#-AA-9	Sales Performance Internationa 8/23 Term Loan 08/24/28	05/07/2026	Redemption 100.0000		428,170	428,170	421,748	420,748		7,422		7,422		428,170				22,388	08/24/2028	3.B PL
79470#-AB-7	Sales Performance Internationa 9/24 Term Loan 08/24/28	04/01/2026	VARIOUS		433,199	434,559	428,040	427,117		3,147		3,147		430,264		2,935	2,935	15,745	08/24/2028	3.B PL
79470#-AB-7	Sales Performance Internationa 9/24 Term Loan 08/24/28	05/07/2026	Redemption 100.0000		266,531	266,531	262,533	261,966		4,564		4,564		266,531				15,004	08/24/2028	3.B PL
79558#-AA-4	Salt Dental Collective LLC 07/23 Term Loan 02/15/28	06/30/2026	Redemption 100.0000		8,697	8,697	8,523	8,602		95		95		8,697				460	02/15/2028	3.B PL
79558#-AB-2	Salt Dental Collective LLC 08/23 2nd Incremental Term Loa 02/15/28	06/30/2026	Redemption 100.0000		15,000	15,000	14,700	14,835		165		165		15,000				793	02/15/2028	3.B PL
81750#-AA-6	SENS Intermediate Holdings LLC 2/25 Term Loan 03/10/31	06/30/2026	Redemption 100.0000		50,069	50,069	49,318	49,394		675		675		50,069				2,547	03/10/2031	3.B Z
83068@-AA-1	The Skin Center Management LLC 12/21 First Out Term Loan 12/29/26	06/30/2026	Redemption 100.0000		2,126,225	2,126,225	2,084,576	2,111,453		14,773		14,773		2,126,225				103,683	12/29/2026	3.A PL
83068@-AB-9	The Skin Center Management LLC 12/21 First Out Delayed Draw 12/29/26	06/30/2026	Redemption 100.0000		537,171	537,171	526,648	532,478		4,692		4,692		537,171				26,195	12/29/2026	3.A PL
83068@-AC-7	The Skin Center Management LLC 05/23 Incremental Delayed Draw 12/29/26	06/30/2026	Redemption 100.0000		266,554	266,554	261,356	264,027		2,527		2,527		266,554				13,001	12/29/2026	3.A PL
86181#-AC-0	Stonegrove Roofing LLC 04/26 Revolver 04/17/30	06/25/2026	Redemption 100.0000		5,222,214	5,222,214	5,143,880			78,333		78,333		5,222,214				50,413	04/17/2030	3.C Z
86368*-AA-3	PTS HoldCo Inc. 03/26 Initial Term Loan 03/04/31	06/08/2026	VARIOUS		2,682,116	2,730,000	2,682,121			1,643		1,643		2,683,764		(1,649)	(1,649)	78,413	03/04/2031	4.A Z
86530#-AA-2	Sullivan Holding Company 11/22 Term Loan 11/22/27	04/20/2026	Redemption 100.0000		18,504	18,504		2,703		18,504	2,703	15,801		18,504				194	11/22/2027	5.B Z
87338#-AE-6	TCI Buyer LLC 11/24 Delayed Draw Term Loan 11/25/30	04/01/2026	Redemption 0.0000															38	11/25/2030	3.B PL
87339*-AA-7	TVG Quad ECE Buyer LLC 06/23 Initial Term Loan 07/02/29	06/30/2026	Redemption 100.0000		23,090	23,090	22,513	22,704		386		386		23,090				1,006	07/02/2029	3.A PL
87606*-AA-3	Emerald USA Holdings Inc. 03/25 US Term Loan 02/28/29	06/30/2026	Redemption 100.0000		4,358	4,358	4,293	4,303		55		55		4,358				240	02/28/2029	3.B PL
88325#-AA-7	DecisionPoint Technologies Inc 09/23 Term Loan 08/31/29	06/30/2026	Redemption 100.0000		20,447	20,447	19,833	19,971		476		476		20,447				2,045	08/31/2029	3.A PL
88325#-AB-5	DecisionPoint Technologies Inc 09/23 Delayed Draw Term Loan 08/31/29	06/30/2026	Redemption 100.0000		1,482	1,482	1,437	1,447		34		34		1,482				454	08/31/2029	3.A PL
88325#-AD-1	DecisionPoint Technologies Inc 07/24 Incremental Term Loan 08/31/29	04/01/2026	VARIOUS		440,384	447,741	437,666	438,793		1,722		1,722		440,515		(131)	(131)	21,520	08/31/2029	3.A PL
88325#-AD-1	DecisionPoint Technologies Inc 07/24 Incremental Term Loan 08/31/29	06/30/2026	Redemption 100.0000		20,252	20,252	19,796	19,847		405		405		20,252				1,995	08/31/2029	3.A PL
91840#-AA-7	VSM Management LLC 11/19 Term Loan 08/31/26	04/01/2026	Various		14,753	14,753	14,434	14,733		20		20		14,753				525	08/31/2026	3.C PL
91840#-AB-5	VSM Management LLC 11/19 Delayed Draw Term Loan 08/31/26	04/01/2026	Various		2,747	2,747	2,744	2,746						2,747				98	08/31/2026	3.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..918708-AA-2	VTC Buyer Corp. 07/25 Term Loan 07/15/31	06/30/2026	Redemption 100.0000		12,477	12,477	12,477	12,446		31		31		12,477				1,190	07/15/2031	4.B PL
..918708-AB-0	VTC Buyer Corp. 07/25 DDTL A 07/15/31	04/01/2026	Redemption 0.0000															1,399	07/15/2031	4.B PL
..918708-AC-8	VTC Buyer Corp. 07/25 DDTL B 07/15/31	04/01/2026	Redemption 100.0000		12,975	12,975	12,975	12,975						12,975				585	07/15/2031	4.B PL
..92215*-AF-5	Vardiman Black Holdings LLC 03/24 Priming Delayed Draw Ter 03/18/27	04/01/2026	Redemption 100.0000		5,015	5,015	4,887	4,817		68		68		5,015				130	03/18/2027	4.B PL
..96607#-AA-9	Whitestone Home Furnishings 08/21 Term Loan 08/20/26	05/29/2026	Redemption 100.0000		18,109	18,109	17,747	18,053		56		56		18,109				620	08/20/2026	2.A PL
..97808#-AA-4	Wolverine Seller Holdings LLC 01/24 Term Loan 01/17/30	06/30/2026	Redemption 100.0000		13,476	13,476	13,206	13,277		199		199		13,476				597	01/17/2030	3.B PL
..97808#-AC-0	Wolverine Seller Holdings LLC 01/24 Revolver 01/17/30	05/01/2026	Redemption 100.0000		104,475	104,475	102,395	56,519		1,954		1,954		104,475				1,972	01/17/2030	3.B PL
..97808#-AD-8	Wolverine Seller Holdings LLC 10/25 2nd Amendment DDTL 01/17/30	06/30/2026	Redemption 100.0000		22,520	22,520	22,295	9,372		223		223		22,520				797	01/17/2030	3.B PL
..98148U-AB-6	World Insurance Associates 02/25 Initial Term Loan 04/03/30	06/30/2026	Redemption 100.0000		83,343	83,343	82,687	82,775		568		568		83,343				3,640	04/03/2030	3.C Z
..993353-45-7	Emerald Storage Holdings LLC EMERALD STORAGE HOLDINGS 05/27/27	06/30/2026	Redemption 100.0000		562,500	562,500	562,500	562,500						562,500				23,213	05/27/2027	2.C
..994700-20-1	KL Charlie Acquisition Company 03/26 4th Amendment DDTL 12/30/29	06/30/2026	Redemption 100.0000		6,482	6,482	6,455			27		27		6,482				80	12/30/2029	3.B Z
..994700-21-9	KL Charlie Acquisition Company 03/26 7th Amendment DDTL 12/30/29	04/01/2026	Redemption 100.0000		921	921	916			6		6		921				1	12/30/2029	3.B Z
..994700-22-7	KL Charlie Acquisition Company 03/26 6th Amendment DDTL 12/30/29	06/30/2026	Redemption 100.0000		12,690	12,690	12,600			90		90		12,690				157	12/30/2029	3.B Z
..994700-23-5	KL Charlie Acquisition Company 03/26 2nd Amendment DDTL 1 12/30/29	04/01/2026	Redemption 100.0000		15,234	15,234	15,178			56		56		15,234				18	12/30/2029	3.B Z
..994700-24-3	KL Charlie Acquisition Company 03/26 2nd Amendment DDTL 2 12/30/29	06/30/2026	Redemption 100.0000		8,257	8,257	8,216			42		42		8,257				102	12/30/2029	3.B Z
..994700-26-8	KL Charlie Acquisition Company 03/26 2nd Amendment Term Loan 12/30/29	04/01/2026	Redemption 100.0000		17,249	17,249	17,186			63		63		17,249				21	12/30/2029	3.B Z
..994700-28-4	KL Charlie Acquisition Company 03/26 Closing Date Term Loan 12/30/29	04/01/2026	Redemption 100.0000		12,864	12,864	12,736			129		129		12,864				16	12/30/2029	3.B Z
..05400K-AJ-9	AVOLON TLB BORROWER 1 US LLC AVOL 06/28 TL 06/21/30	06/30/2026	Redemption 100.0000		4,950	4,950	4,954	4,954		(3)		(3)		4,950				142	06/21/2030	2.A FE
..G3031#-AA-4	Emerald Buyer Limited 02/23 Term Loan 02/28/29	06/30/2026	Redemption 100.0000		58,876	58,876	57,109	57,783		1,093		1,093		58,876				3,237	02/28/2029	3.B PL
..P5002*-AA-8	GIP GROUP ENERGY GAS PANAMA GATUNH 12/32 DDTL 12/15/32	05/11/2026	Redemption 100.0000		11,068,908	11,068,908	10,884,786	11,369,022		(300,114)		(300,114)		11,068,908				772,518	12/15/2032	3.C PL
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					188,700,782	206,589,888	187,071,416	174,192,728		177,913	15,575,634	(15,397,721)		188,838,211		(229,366)	(229,366)	5,907,544	XXX	XXX
..08589#-AA-6	Berto LLCSenior Secured 7.940 09/15/2027	06/02/2026	Payments		108,481	108,481	108,481	790,639						108,481				12,486	09/15/2027	2.B
..18228#-AA-4	Clarkstown Holdings LLCSenior Secured 5.900 02/15/2033	06/05/2026	Payments		263,807	263,807	263,807	10,148,816						263,807				143,876	02/15/2033	2.A
..26739#-AA-9	DV I I LLCSenior Secured 4.860 11/15/2031	06/22/2026	Payments		181,463	181,463	181,598	3,618,818		(371)		(371)		181,463				41,948	11/15/2031	1.C
..35085#-AA-8	Sloane Broadway LLCSenior Secured 7.253 02/01/2029	06/01/2026	Payments		718,611	718,611	721,574	9,907,664		(4)		(4)		718,611				158,141	02/01/2029	3.A
..47214#-AA-7	JCM Minnesota LLCSenior Secured 7.650 05/15/2027	06/29/2026	Payments		68,687	68,687	68,687	374,728						68,687				5,645	05/15/2027	4.A
..67094*-AA-4	OFX White Stag LLCSenior Secured 4.080 11/10/2045	06/26/2026	Payments		281,672	281,672	282,576	33,978,584		(1,826)		(1,826)		281,672				341,891	11/10/2045	1.D
..69329#-AA-5	PDMED Bedford LLCSenior Secured 5.280 12/15/2030	06/05/2026	Payments		211,939	211,939	212,546	4,760,144		(71)		(71)		211,939				58,573	12/15/2030	2.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
..80283#-AA-4	Santee Bell Cotton Development LLCSenior Secured 6.900 10/15/2027	06/30/2026	Payments		59,164	59,164	59,164	428,895						59,164				6,214	10/15/2027	4.A
..815198-AA-0	SED-Eisenhower LLCSenior Secured 8.490 01/15/2028	06/15/2026	Payments		60,429	60,429	60,429	533,724						60,429				9,517	01/15/2028	4.A
0229999999. Subtotal - issuer credit obligations - mortgage loans that qualify as SVO-identified credit tenant loans (unaffiliated)					1,954,253	1,954,253	1,958,861	64,542,012		(2,272)		(2,272)		1,954,253				778,291	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,297,225,342	1,339,637,240	1,338,859,230	1,329,655,281		(51,371)	15,712,109	(15,763,480)	(99,251)	1,328,521,636	14,570	(40,933,695)	(40,919,125)	42,846,726	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					1,297,225,342	1,339,637,240	1,338,859,230	1,329,655,281		(51,371)	15,712,109	(15,763,480)	(99,251)	1,328,521,636	14,570	(40,933,695)	(40,919,125)	42,846,726	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					1,297,225,342	1,339,637,240	1,338,859,230	1,329,655,281		(51,371)	15,712,109	(15,763,480)	(99,251)	1,328,521,636	14,570	(40,933,695)	(40,919,125)	42,846,726	XXX	XXX
..36179Y-AT-1	GINNIE MAE II POOL POOL #MA9018 6.0000 07/20/2053 6.000% 07/20/53	06/01/2026	Paydown		1,488,717	1,488,717	1,494,283	1,492,969		(4,252)		(4,252)		1,488,717				35,631	07/20/2053	1.A
..36179Y-DK-7	GINNIE MAE II POOL POOL #MA9106 5.5000 08/20/2053 5.500% 08/20/53	06/01/2026	Paydown		376,172	376,172	371,309	372,220		3,953		3,953		376,172				8,519	08/20/2053	1.A
..36200M-Q3-0	GINNIE MAE I POOL POOL #604474 5.0000 07/15/2033 5.000% 07/15/33	06/01/2026	Paydown		10,423	10,423	10,338	10,364		59		59		10,423				217	07/15/2033	1.A
..36200Q-PC-2	GINNIE MAE I POOL POOL #569319 6.5000 04/15/2032 6.500% 04/15/32	06/01/2026	Paydown		2,137	2,137	2,195	2,178		(42)		(42)		2,137				57	04/15/2032	1.A
..36201B-NH-5	GINNIE MAE I POOL POOL #578292 6.5000 06/15/2032 6.500% 06/15/32	06/01/2026	Paydown		1,510	1,510	1,549	1,564		(54)		(54)		1,510				41	06/15/2032	1.A
..36201E-JN-1	GINNIE MAE I POOL POOL #580869 6.0000 12/15/2031 6.000% 12/15/31	06/01/2026	Paydown		4,570	4,570	4,520	4,521		49		49		4,570				114	12/15/2031	1.A
..36201F-WD-5	GINNIE MAE I POOL POOL #582144 6.5000 06/15/2032 6.500% 06/15/32	06/01/2026	Paydown		673	673	690	704		(31)		(31)		673				18	06/15/2032	1.A
..36201J-GB-9	GINNIE MAE I POOL POOL #584394 6.5000 05/15/2032 6.500% 05/15/32	06/01/2026	Paydown		2,675	2,675	2,743	2,791		(116)		(116)		2,675				73	05/15/2032	1.A
..36201J-GG-8	GINNIE MAE I POOL POOL #584399 6.5000 05/15/2032 6.500% 05/15/32	06/01/2026	Paydown		1,435	1,435	1,471	1,501		(66)		(66)		1,435				39	05/15/2032	1.A
..36201J-JT-7	GINNIE MAE I POOL POOL #584474 6.5000 06/15/2032 6.500% 06/15/32	06/01/2026	Paydown		2,884	2,884	2,958	3,005		(121)		(121)		2,884				78	06/15/2032	1.A
..36202C-2W-2	GINNIE MAE II POOL POOL #2589 6.0000 05/20/2028 6.000% 05/20/28	06/01/2026	Paydown		201	201	194	199		2		2		201				5	05/20/2028	1.A
..36202C-3X-9	GINNIE MAE II POOL POOL #2614 6.0000 07/20/2028 6.000% 07/20/28	06/01/2026	Paydown		259	259	250	256		3		3		259				6	07/20/2028	1.A
..36202C-N7-4	GINNIE MAE II POOL POOL #2214 6.0000 05/20/2026 6.000% 05/20/26	04/01/2026	Paydown		241	241	222	239		2		2		241				4	05/20/2026	1.A
..36202C-NP-4	GINNIE MAE II POOL POOL #2198 6.0000 04/20/2026 6.000% 04/20/26	04/01/2026	Paydown		8	8	9	8						8					04/20/2026	1.A
..36202D-2S-9	GINNIE MAE II POOL POOL #3485 4.0000 11/20/2033 4.000% 11/20/33	06/01/2026	Paydown		7,976	7,976	7,249	7,595		381		381		7,976				132	11/20/2033	1.A
..36202D-2U-4	GINNIE MAE II POOL POOL #3487 5.0000 12/20/2033 5.000% 12/20/33	06/01/2026	Paydown		2,531	2,531	2,505	2,511		19		19		2,531				55	12/20/2033	1.A
..36202D-2V-2	GINNIE MAE II POOL POOL #3488 5.5000 12/20/2033 5.500% 12/20/33	06/01/2026	Paydown		3,883	3,883	3,970	3,943		(60)		(60)		3,883				90	12/20/2033	1.A
..36202D-3F-6	GINNIE MAE II POOL POOL #3498 4.5000 01/20/2034 4.500% 01/20/34	06/01/2026	Paydown		2,482	2,482	2,350	2,392		90		90		2,482				47	01/20/2034	1.A
..36202D-6D-8	GINNIE MAE II POOL POOL #3568 5.0000 06/20/2034 5.000% 06/20/34	06/01/2026	Paydown		1,300	1,300	1,288	1,290		10		10		1,300				27	06/20/2034	1.A
..36202D-A5-0	GINNIE MAE II POOL POOL #2728 6.0000 03/20/2029 6.000% 03/20/29	06/01/2026	Paydown		851	851	823	838		12		12		851				21	03/20/2029	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
	GINNIE MAE II POOL POOL #3358 4.5000																			
36202D-WT-4	03/20/2033 4.500% 03/20/33	06/01/2026	Paydown		1,498	1,498	1,419	1,452		46		46		1,498				28	03/20/2033	1.A
	GINNIE MAE II POOL POOL #3427 4.5000																			
36202D-YY-1	08/20/2033 4.500% 08/20/33	06/01/2026	Paydown		3,110	3,110	3,023	3,055		56		56		3,110				56	08/20/2033	1.A
	GINNIE MAE II POOL POOL #3443 5.5000																			
36202D-ZG-9	09/20/2033 5.500% 09/20/33	06/01/2026	Paydown		1,864	1,864	1,895	1,885		(21)		(21)		1,864				42	09/20/2033	1.A
	GINNIE MAE I POOL POOL #610314 5.0000																			
36202V-AP-6	09/15/2033 5.000% 09/15/33	06/01/2026	Paydown		6,463	6,463	6,490	6,476		(13)		(13)		6,463				135	09/15/2033	1.A
	GINNIE MAE I POOL POOL #434165 6.5000																			
36207K-JJ-0	01/15/2029 6.500% 01/15/29	06/01/2026	Paydown		776	776	732	753		23		23		776				21	01/15/2029	1.A
	GINNIE MAE II POOL POOL #737744 5.5000																			
3620AR-S9-3	12/20/2040 5.500% 12/20/40	06/01/2026	Paydown		544	544	577	614		(70)		(70)		544				13	12/20/2040	1.A
	GINNIE MAE II POOL POOL #737748 5.5000																			
3620AR-TD-3	06/20/2038 5.500% 06/20/38	06/01/2026	Paydown		325	325	344	358		(34)		(34)		325				8	06/20/2038	1.A
	GINNIE MAE II POOL POOL #737751 5.5000																			
3620AR-TG-6	01/20/2036 5.500% 01/20/36	06/01/2026	Paydown		877	877	930	943		(66)		(66)		877				20	01/20/2036	1.A
	GINNIE MAE I POOL POOL #486876 6.0000																			
36210A-2H-9	01/15/2029 6.000% 01/15/29	06/01/2026	Paydown		362	362	335	350		12		12		362				9	01/15/2029	1.A
	GINNIE MAE I POOL POOL #552607 6.5000																			
36213E-3Q-7	06/15/2032 6.500% 06/15/32	06/01/2026	Paydown		1,387	1,387	1,425	1,413		(25)		(25)		1,387				38	06/15/2032	1.A
	GINNIE MAE I POOL POOL #552609 6.5000																			
36213E-3S-3	06/15/2032 6.500% 06/15/32	06/01/2026	Paydown		390	390	400	403		(13)		(13)		390				11	06/15/2032	1.A
	GINNIE MAE I POOL POOL #552561 6.5000																			
36213E-Z2-5	05/15/2032 6.500% 05/15/32	06/01/2026	Paydown		40,322	40,322	41,418	41,134		(812)		(812)		40,322				1,091	05/15/2032	1.A
	GINNIE MAE I POOL POOL #616019 5.5000																			
36290S-K8-3	10/15/2033 5.500% 10/15/33	06/01/2026	Paydown		5,789	5,789	5,859	5,847		(58)		(58)		5,789				133	10/15/2033	1.A
	GNR 2015-36 GJ SECURED 3.5000 03/16/2045																			
38379J-B7-5	3.500% 03/16/45	06/01/2026	Paydown		246,934	246,934	252,393	249,058		(2,125)		(2,125)		246,934				3,613	03/16/2045	1.A
	GNR 2015-118 EL SECURED 3.5000 08/20/2045																			
38379M-PV-0	3.500% 08/20/45	06/01/2026	Paydown		184,037	184,037	190,105	187,380		(3,343)		(3,343)		184,037				2,760	08/20/2045	1.A
	GNR 2018-97 DM SECURED 4.0000 07/20/2048																			
38380X-H6-7	4.000% 07/20/48	06/01/2026	Paydown		166,072	166,072	168,745	167,666		(1,593)		(1,593)		166,072				2,771	07/20/2048	1.A
	GNR 2018-124 CY SECURED 4.0000 09/20/2048																			
38380Y-3J-2	4.000% 09/20/48	06/01/2026	Paydown		12,501	12,501	12,198	12,069		432		432		12,501				209	09/20/2048	1.A
	GNR 2018-112 LD SECURED 4.0000 07/20/2048																			
38380Y-GM-1	4.000% 07/20/48	06/01/2026	Paydown		386,607	386,607	394,701	391,528		(4,921)		(4,921)		386,607				6,706	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)					2,970,786	2,970,786	2,993,905	2,983,472		(12,687)		(12,687)		2,970,786				62,838	XXX	XXX
	FARM 2024-2 A SECURED ABS 5.1551 08/01/2054																			
307910-AC-3	5.155% 08/01/54	06/01/2026	Paydown		595,158	595,158	577,825	572,737		22,421		22,421		595,158				14,243	08/01/2054	1.A
	FREDDIE MAC GOLD POOL POOL #N30518 6.0000																			
31281A-SF-0	12/01/2028 6.000% 12/01/28	06/01/2026	Paydown		191	191	187	189		2		2		191				5	12/01/2028	1.A
	FREDDIE MAC GOLD POOL POOL #N30717 6.5000																			
31281A-YN-6	10/01/2030 6.500% 10/01/30	06/01/2026	Paydown		594	594	586	588		7		7		594				16	10/01/2030	1.A
	FREDDIE MAC GOLD POOL POOL #G00810 7.0000																			
31283G-3T-2	11/01/2027 7.000% 11/01/27	06/01/2026	Paydown		115	115	116	115						115				3	11/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #G00702 7.5000																			
31283G-X7-7	05/01/2027 7.500% 05/01/27	06/01/2026	Paydown		41	41	42	41						41				1	05/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #G01041 6.0000																			
31283H-EN-1	06/01/2029 6.000% 06/01/29	06/01/2026	Paydown		902	902	800	848		54		54		902				23	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C61408 5.5000																			
31287L-R5-3	12/01/2031 5.500% 12/01/31	06/01/2026	Paydown		537	537	533	534		3		3		537				12	12/01/2031	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
	FREDDIE MAC GOLD POOL POOL #D69892 6.0000																			
..3128F9-7D-6	04/01/2026 6.000% 04/01/26	. 04/01/2026 .	Paydown		101	101	91	101		1		1		101				2	04/01/2026 .	1.A
	FREDDIE MAC GOLD POOL POOL #D70357 6.0000																			
..3128FB-ME-2	04/01/2026 6.000% 04/01/26	. 04/01/2026 .	Paydown		315	315	282	313		2		2		315				6	04/01/2026 .	1.A
	FREDDIE MAC GOLD POOL POOL #D72189 6.0000																			
..3128FD-NE-7	06/01/2026 6.000% 06/01/26	. 04/01/2026 .	Paydown		328	328	293	326		2		2		328				7	06/01/2026 .	1.A
	FREDDIE MAC NON GOLD POOL POOL #1B2324 6.5170																			
..3128JM-PJ-0	09/01/2035 6.517% 09/01/35	. 05/01/2026 .	Paydown		11	11	11	11						11					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	. 05/01/2026 .	Paydown		285	285	293	286		(1)		(1)		285				7	04/01/2038 .	1.A
	FREDDIE MAC GOLD POOL POOL #A47999 5.0000																			
..3128K8-3G-9	08/01/2035 5.000% 08/01/35	. 06/01/2026 .	Paydown		672	672	685	684		(11)		(11)		672				14	08/01/2035 .	1.A
	FREDDIE MAC GOLD POOL POOL #A52723 6.0000																			
..3128KF-AY-6	10/01/2036 6.000% 10/01/36	. 06/01/2026 .	Paydown		3,902	3,902	3,916	3,912		(10)		(10)		3,902				100	10/01/2036 .	1.A
	FREDDIE MAC GOLD POOL POOL #A63864 5.5000																			
..3128KU-JH-1	07/01/2037 5.500% 07/01/37	. 06/01/2026 .	Paydown		3,643	3,643	3,628	3,629		14		14		3,643				86	07/01/2037 .	1.A
	FREDDIE MAC GOLD POOL POOL #A68619 5.5000																			
..3128L0-SG-8	11/01/2037 5.500% 11/01/37	. 06/01/2026 .	Paydown		10,474	10,474	10,320	10,354		120		120		10,474				239	11/01/2037 .	1.A
	FREDDIE MAC GOLD POOL POOL #A75189 6.0000																			
..3128L8-XS-9	04/01/2038 6.000% 04/01/38	. 06/01/2026 .	Paydown		4,827	4,827	4,853	4,847		(20)		(20)		4,827				121	04/01/2038 .	1.A
	FREDDIE MAC GOLD POOL POOL #G03164 5.5000																			
..3128M4-Z5-5	07/01/2037 5.500% 07/01/37	. 06/01/2026 .	Paydown		7,888	7,888	7,838	7,844		44		44		7,888				181	07/01/2037 .	1.A
	FREDDIE MAC GOLD POOL POOL #G03383 5.5000																			
..3128M5-CU-2	08/01/2037 5.500% 08/01/37	. 06/01/2026 .	Paydown		1,661	1,661	1,654	1,654		6		6		1,661				38	08/01/2037 .	1.A
	FREDDIE MAC GOLD POOL POOL #G03689 5.0000																			
..3128M5-NE-6	06/01/2036 5.000% 06/01/36	. 06/01/2026 .	Paydown		4,311	4,311	4,188	4,181		130		130		4,311				85	06/01/2036 .	1.A
	FREDDIE MAC GOLD POOL POOL #G05638 5.0000																			
..3128M7-S3-1	09/01/2039 5.000% 09/01/39	. 06/01/2026 .	Paydown		64,083	64,083	69,296	69,168		(5,085)		(5,085)		64,083				1,521	09/01/2039 .	1.A
	FREDDIE MAC GOLD POOL POOL #G07895 3.0000																			
..3128MA-C8-0	04/01/2043 3.000% 04/01/43	. 06/01/2026 .	Paydown		3,827	3,827	3,920	3,917		(90)		(90)		3,827				47	04/01/2043 .	1.A
	FREDDIE MAC GOLD POOL POOL #G14517 2.5000																			
..3128MD-G2-3	07/01/2027 2.500% 07/01/27	. 06/01/2026 .	Paydown		7,523	7,523	7,853	7,567		(44)		(44)		7,523				79	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	. 05/01/2026 .	Paydown		950	950	980	881		69		69		950				24	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	. 05/01/2026 .	Paydown		225	225	229	236		(12)		(12)		225				6	12/01/2036 .	1.A
	FREDDIE MAC NON GOLD POOL POOL #1J1546 6.1180																			
..3128NH-WF-6	01/01/2037 6.118% 01/01/37	. 05/01/2026 .	Paydown		178	178	183	186		(8)		(8)		178				4	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	. 05/01/2026 .	Paydown		100	100	103	102		(2)		(2)		100				3	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	. 05/01/2026 .	Paydown		3,364	3,364	3,520	3,403		(39)		(39)		3,364				84	04/01/2037 .	1.A
	FREDDIE MAC NON GOLD POOL POOL #1J1827 6.6400																			
..3128NJ-A4-1	07/01/2038 6.640% 07/01/38	. 05/01/2026 .	Paydown		483	483	502	477		5		5		483				12	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	. 05/01/2026 .	Paydown		752	752	770	752						752				19	07/01/2037 .	1.A
	FREDDIE MAC NON GOLD POOL POOL #1Q2623 6.4900																			
..3128QS-4G-8	03/01/2037 6.490% 03/01/37	. 05/01/2026 .	Paydown		31	31	32	32		(1)		(1)		31				1	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	. 05/01/2026 .	Paydown		402	402	418	409		(7)		(7)		402				9	05/01/2037 .	1.A
	FREDDIE MAC NON GOLD POOL POOL #100805 6.6010																			
..3128S4-3N-5	07/01/2039 6.601% 07/01/39	. 05/01/2026 .	Paydown		753	753	777	756		(3)		(3)		753				19	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 5.906% 05/01/35																			
3128S4-ZX-8		05/01/2026	Paydown		988	988	1,030	1,065		(78)		(78)		988				23	05/01/2035	1.A
	FREDDIE MAC NON GOLD POOL POOL #100925 6.350% 01/01/40																			
3128S5-A2-0		05/01/2026	Paydown		569	569	569	569						569				14	01/01/2040	1.A
	FREDDIE MAC GOLD POOL POOL #C00784 6.000% 06/01/29																			
31292G-2R-6		06/01/2026	Paydown		707	707	628	667		41		41		707				18	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00785 6.500% 06/01/29																			
31292G-2S-4		06/01/2026	Paydown		608	608	574	588		20		20		608				17	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00834 6.000% 07/01/29																			
31292G-4T-0		06/01/2026	Paydown		777	777	689	732		45		45		777				19	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00835 6.500% 07/01/29																			
31292G-4U-7		06/01/2026	Paydown		579	579	553	562		17		17		579				16	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00843 6.500% 08/01/29																			
31292G-5C-6		06/01/2026	Paydown		1,250	1,250	1,158	1,196		54		54		1,250				33	08/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00844 7.000% 08/01/29																			
31292G-5D-4		06/01/2026	Paydown		172	172	170	171		1		1		172				5	08/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00859 6.500% 09/01/29																			
31292G-5U-6		06/01/2026	Paydown		195	195	181	187		9		9		195				5	09/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00873 6.500% 10/01/29																			
31292G-6J-0		06/01/2026	Paydown		1,990	1,990	1,843	1,902		88		88		1,990				54	10/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00882 7.500% 11/01/29																			
31292G-6T-8		06/01/2026	Paydown		10	10	10	10		(1)		(1)		10					11/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00570 7.000% 12/01/27																			
31292G-T3-0		06/01/2026	Paydown		187	187	189	187						187				5	12/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #C00545 6.500% 07/01/27																			
31292G-TA-4		06/01/2026	Paydown		4,906	4,906	4,836	4,882		24		24		4,906				132	07/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #C00561 6.500% 10/01/27																			
31292G-TS-5		06/01/2026	Paydown		317	317	311	321		(4)		(4)		317				9	10/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #C00566 7.500% 12/01/27																			
31292G-TX-4		06/01/2026	Paydown		76	76	78	77						76				2	12/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #C00610 6.500% 05/01/28																			
31292G-VB-9		06/01/2026	Paydown		417	417	412	415		2		2		417				11	05/01/2028	1.A
	FREDDIE MAC GOLD POOL POOL #C00730 6.000% 03/01/29																			
31292G-Y3-4		06/01/2026	Paydown		1,556	1,556	1,391	1,475		81		81		1,556				39	03/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00764 6.000% 05/01/29																			
31292G-Z5-8		06/01/2026	Paydown		1,133	1,133	1,013	1,071		62		62		1,133				30	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C00760 6.500% 05/01/29																			
31292G-ZZ-2		06/01/2026	Paydown		4,337	4,337	4,148	4,219		118		118		4,337				117	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C01080 8.000% 10/01/30																			
31292H-FV-1		06/01/2026	Paydown		2	2	2	3						2					10/01/2030	1.A
	FREDDIE MAC GOLD POOL POOL #C01567 5.000% 05/01/33																			
31292H-W4-2		06/01/2026	Paydown		3,107	3,107	3,192	3,191		(84)		(84)		3,107				65	05/01/2033	1.A
	FREDDIE MAC GOLD POOL POOL #C01847 5.500% 06/01/34																			
31292J-BQ-2		06/01/2026	Paydown		726	726	717	720		6		6		726				17	06/01/2034	1.A
	FREDDIE MAC GOLD POOL POOL #C03858 3.500% 04/01/42																			
31292L-JB-2		06/01/2026	Paydown		40,217	40,217	42,253	42,254		(2,037)		(2,037)		40,217				586	04/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #C14182 6.500% 08/01/28																			
31292Y-UF-2		06/01/2026	Paydown		118	118	118	118						118				3	08/01/2028	1.A
	FREDDIE MAC GOLD POOL POOL #A84491 5.000% 02/01/39																			
312930-7C-8		06/01/2026	Paydown		1,892	1,892	1,938	1,931		(40)		(40)		1,892				39	02/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A86624 5.000% 06/01/39																			
312933-LD-4		06/01/2026	Paydown		2,515	2,515	2,537	2,533		(18)		(18)		2,515				52	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	06/01/2026	Paydown		4,966	4,966	5,140	5,130		(164)		(164)		4,966				103	07/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A87909 5.0000																			
312934-YE-6	08/01/2039 5.000% 08/01/39	06/01/2026	Paydown		10,710	10,710	11,093	11,056		(346)		(346)		10,710				226	08/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A88885 5.0000																			
312935-2S-7	09/01/2039 5.000% 09/01/39	06/01/2026	Paydown		6,453	6,453	6,668	6,657		(204)		(204)		6,453				131	09/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A88516 5.0000																			
312935-N9-6	09/01/2039 5.000% 09/01/39	06/01/2026	Paydown		12,711	12,711	13,134	13,088		(377)		(377)		12,711				269	09/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #A89284 4.5000																			
312936-J5-7	10/01/2039 4.500% 10/01/39	06/01/2026	Paydown		13,121	13,121	13,578	13,517		(396)		(396)		13,121				246	10/01/2039	1.A
	FREDDIE MAC GOLD POOL POOL #C25359 6.5000																			
31293N-5U-0	04/01/2029 6.500% 04/01/29	06/01/2026	Paydown		938	938	869	909		30		30		938				25	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C24585 6.5000																			
31293N-CW-8	04/01/2029 6.500% 04/01/29	06/01/2026	Paydown		665	665	616	638		27		27		665				18	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C24945 6.5000																			
31293N-P6-1	04/01/2029 6.500% 04/01/29	06/01/2026	Paydown		2,739	2,739	2,537	2,664		75		75		2,739				74	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25095 6.0000																			
31293N-UU-2	04/01/2029 6.000% 04/01/29	06/01/2026	Paydown		1,513	1,513	1,352	1,439		74		74		1,513				38	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C26262 6.5000																			
31293P-5X-9	05/01/2029 6.500% 05/01/29	06/01/2026	Paydown		348	348	322	333		15		15		348				9	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25560 6.0000																			
31293P-E9-2	04/01/2029 6.000% 04/01/29	06/01/2026	Paydown		290	290	259	273		16		16		290				7	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25546 6.0000																			
31293P-ET-8	04/01/2029 6.000% 04/01/29	06/01/2026	Paydown		332	332	295	311		22		22		332				8	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25547 6.5000																			
31293P-EU-5	04/01/2029 6.500% 04/01/29	06/01/2026	Paydown		173	173	166	169		5		5		173				5	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25637 6.0000																			
31293P-HN-8	04/01/2029 6.000% 04/01/29	06/01/2026	Paydown		828	828	734	783		45		45		828				21	04/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C25930 6.0000																			
31293P-ST-3	05/01/2029 6.000% 05/01/29	06/01/2026	Paydown		342	342	306	322		20		20		342				9	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C26622 6.5000																			
31293Q-LB-7	05/01/2029 6.500% 05/01/29	06/01/2026	Paydown		645	645	616	627		18		18		645				18	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C26876 6.5000																			
31293Q-T9-4	05/01/2029 6.500% 05/01/29	06/01/2026	Paydown		220	220	203	212		8		8		220				6	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C26878 6.0000																			
31293Q-UB-7	05/01/2029 6.000% 05/01/29	06/01/2026	Paydown		2,951	2,951	2,637	2,803		148		148		2,951				74	05/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C27220 6.5000																			
31293R-AV-3	06/01/2029 6.500% 06/01/29	06/01/2026	Paydown		464	464	429	444		20		20		464				13	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C27715 6.5000																			
31293R-SC-6	06/01/2029 6.500% 06/01/29	06/01/2026	Paydown		250	250	231	241		9		9		250				7	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C28384 6.5000																			
31293S-J5-9	06/01/2029 6.500% 06/01/29	06/01/2026	Paydown		1,420	1,420	1,315	1,384		36		36		1,420				38	06/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C29067 6.0000																			
31293T-CC-9	07/01/2029 6.000% 07/01/29	06/01/2026	Paydown		1,064	1,064	951	1,015		49		49		1,064				27	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C29110 6.0000																			
31293T-DP-9	07/01/2029 6.000% 07/01/29	06/01/2026	Paydown		301	301	267	282		19		19		301				7	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C29168 6.5000																			
31293T-FH-5	07/01/2029 6.500% 07/01/29	06/01/2026	Paydown		279	279	263	270		9		9		279				8	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C29215 6.0000																			
31293T-GY-7	07/01/2029 6.000% 07/01/29	06/01/2026	Paydown		2,007	2,007	1,794	1,899		108		108		2,007				50	07/01/2029	1.A
	FREDDIE MAC GOLD POOL POOL #C30264 6.5000																			
31293V-JH-6	08/01/2029 6.500% 08/01/29	06/01/2026	Paydown		152	152	148	150		2		2		152				4	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	06/01/2026	Paydown		248,113	248,113	257,688	256,536		(8,423)		(8,423)		248,113				4,495	06/01/2040	1.A
..312940-4X-4	FREDDIE MAC GOLD POOL POOL #A92638 4.5000 06/01/2040 4.500% 06/01/40	06/01/2026	Paydown		185,348	185,348	191,662	191,086		(5,738)		(5,738)		185,348				3,571	06/01/2040	1.A
..312940-KJ-7	FREDDIE MAC GOLD POOL POOL #A92097 4.5000 05/01/2040 4.500% 05/01/40	06/01/2026	Paydown		4,811	4,811	5,002	5,032		(221)		(221)		4,811				90	05/01/2040	1.A
..312940-NH-8	FREDDIE MAC GOLD POOL POOL #A92192 4.5000 05/01/2040 4.500% 05/01/40	06/01/2026	Paydown		44,036	44,036	45,736	45,575		(1,538)		(1,538)		44,036				732	05/01/2040	1.A
..312942-TE-5	FREDDIE MAC GOLD POOL POOL #A94149 4.0000 10/01/2040 4.000% 10/01/40	06/01/2026	Paydown		6,467	6,467	6,726	6,657		(191)		(191)		6,467				108	10/01/2040	1.A
..312944-2S-9	FREDDIE MAC GOLD POOL POOL #A96185 4.0000 01/01/2041 4.000% 01/01/41	06/01/2026	Paydown		1,699	1,699	1,658	1,657		42		42		1,699				28	01/01/2041	1.A
..312945-TV-0	FREDDIE MAC GOLD POOL POOL #A96864 4.5000 02/01/2041 4.500% 02/01/41	06/01/2026	Paydown		32,022	32,022	32,522	32,430		(408)		(408)		32,022				607	02/01/2041	1.A
..31294D-AF-8	FREDDIE MAC GOLD POOL POOL #C36306 7.0000 02/01/2030 7.000% 02/01/30	06/01/2026	Paydown		113	113	108	109		3		3		113				3	02/01/2030	1.A
..31294E-EF-2	FREDDIE MAC GOLD POOL POOL #C37334 6.5000 03/01/2030 6.500% 03/01/30	06/01/2026	Paydown		1,651	1,651	1,529	1,591		60		60		1,651				45	03/01/2030	1.A
..31294F-PP-5	FREDDIE MAC GOLD POOL POOL #C38530 7.0000 05/01/2030 7.000% 05/01/30	06/01/2026	Paydown		520	520	499	499		21		21		520				15	05/01/2030	1.A
..31294M-P3-9	FREDDIE MAC GOLD POOL POOL #E03142 3.0000 05/01/2027 3.000% 05/01/27	06/01/2026	Paydown		16,527	16,527	17,266	16,648		(121)		(121)		16,527				205	05/01/2027	1.A
..31296P-T8-5	FREDDIE MAC GOLD POOL POOL #A15075 4.5000 10/01/2033 4.500% 10/01/33	06/01/2026	Paydown		49,830	49,830	48,631	49,093		737		737		49,830				1,086	10/01/2033	1.A
..31296X-DW-2	FREDDIE MAC GOLD POOL POOL #A21017 5.0000 04/01/2034 5.000% 04/01/34	06/01/2026	Paydown		5,548	5,548	5,412	5,459		89		89		5,548				115	04/01/2034	1.A
..312979-LT-2	FREDDIE MAC GOLD POOL POOL #B32138 5.0000 02/01/2039 5.000% 02/01/39	06/01/2026	Paydown		863	863	880	880		(17)		(17)		863				18	02/01/2039	1.A
..31297C-NJ-5	FREDDIE MAC GOLD POOL POOL #A24893 6.0000 07/01/2034 6.000% 07/01/34	06/01/2026	Paydown		5,933	5,933	6,055	6,051		(118)		(118)		5,933				149	07/01/2034	1.A
..31297K-EV-0	FREDDIE MAC GOLD POOL POOL #A30148 5.5000 12/01/2034 5.500% 12/01/34	06/01/2026	Paydown		4,690	4,690	4,767	4,733		(42)		(42)		4,690				108	12/01/2034	1.A
..31297K-H2-1	FREDDIE MAC GOLD POOL POOL #A30249 5.5000 12/01/2034 5.500% 12/01/34	06/01/2026	Paydown		4,722	4,722	4,798	4,766		(45)		(45)		4,722				108	12/01/2034	1.A
..31297M-KW-7	FREDDIE MAC GOLD POOL POOL #A32109 5.5000 04/01/2035 5.500% 04/01/35	06/01/2026	Paydown		2,410	2,410	2,440	2,427		(16)		(16)		2,410				55	04/01/2035	1.A
..31297S-LL-7	FREDDIE MAC GOLD POOL POOL #A36631 5.0000 08/01/2035 5.000% 08/01/35	06/01/2026	Paydown		388	388	397	398		(10)		(10)		388				8	08/01/2035	1.A
..31297S-ZD-0	FREDDIE MAC GOLD POOL POOL #A37040 5.0000 09/01/2035 5.000% 09/01/35	06/01/2026	Paydown		2,429	2,429	2,406	2,410		19		19		2,429				51	09/01/2035	1.A
..31326F-V7-0	FREDDIE MAC NON GOLD POOL POOL #2B1538 6.3830 07/01/2043 6.383% 07/01/43	05/01/2026	Paydown		2,268	2,268	2,242	2,340		(73)		(73)		2,268				56	07/01/2043	1.A
..31326F-WN-4	FREDDIE MAC NON GOLD POOL POOL #2B1553 6.1450 07/01/2043 6.145% 07/01/43	05/01/2026	Paydown		117,368	117,368	114,942	120,604		(3,236)		(3,236)		117,368				2,482	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	05/01/2026	Paydown		523	523	522	542		(19)		(19)		523				12	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	05/01/2026	Paydown		91	91	94	96		(5)		(5)		91				2	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	05/01/2026	Paydown		2,110	2,110	2,092	2,184		(74)		(74)		2,110				50	12/01/2043	1.A
..31329Q-VH-1	FREDDIE MAC POOL POOL #ZA6916 3.5000 04/01/2049 3.500% 04/01/49	06/01/2026	Paydown		189,953	189,953	195,636	217,686		(27,733)		(27,733)		189,953				2,224	04/01/2049	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
	FREDDIE MAC POOL POOL #SD0074 3.0000																			
3132DM-CK-9	09/01/2049 3.000% 09/01/49	06/01/2026	Paydown		148,478	148,478	151,789	153,840		(5,363)		(5,363)		148,478				2,092	09/01/2049	1.A
	FREDDIE MAC POOL POOL #SD0118 3.5000																			
3132DM-DX-0	10/01/2049 3.500% 10/01/49	06/01/2026	Paydown		14,089	14,089	14,590	14,948		(860)		(860)		14,089				169	10/01/2049	1.A
	FREDDIE MAC POOL POOL #SD1643 4.5000																			
3132DN-ZG-1	09/01/2052 4.500% 09/01/52	06/01/2026	Paydown		1,081,601	1,081,601	1,045,097	1,047,464		34,138		34,138		1,081,601				20,373	09/01/2052	1.A
	FREDDIE MAC POOL POOL #SD1827 4.5000																			
3132DP-A4-0	11/01/2052 4.500% 11/01/52	06/01/2026	Paydown		548,632	548,632	535,087	536,104		12,527		12,527		548,632				10,900	11/01/2052	1.A
	FREDDIE MAC POOL POOL #SD1926 5.5000																			
3132DP-D7-0	11/01/2052 5.500% 11/01/52	06/01/2026	Paydown		923,784	923,784	941,249	938,110		(14,326)		(14,326)		923,784				20,393	11/01/2052	1.A
	FREDDIE MAC POOL POOL #SD2381 5.5000																			
3132DP-UE-6	03/01/2053 5.500% 03/01/53	06/01/2026	Paydown		444,957	444,957	446,626	446,152		(1,195)		(1,195)		444,957				9,972	03/01/2053	1.A
	FREDDIE MAC POOL POOL #SD3531 4.5000																			
3132DQ-4Q-6	07/01/2053 4.500% 07/01/53	06/01/2026	Paydown		1,074,051	1,074,051	987,120	985,403		88,648		88,648		1,074,051				18,879	07/01/2053	1.A
	FREDDIE MAC POOL POOL #SD4633 6.0000																			
3132DS-EE-8	02/01/2054 6.000% 02/01/54	06/01/2026	Paydown		1,771,412	1,771,412	1,803,519	1,794,393		(22,981)		(22,981)		1,771,412				43,852	02/01/2054	1.A
	FREDDIE MAC POOL POOL #SD5762 5.5000																			
3132DT-MK-3	05/01/2054 5.500% 05/01/54	06/01/2026	Paydown		1,060,388	1,060,388	1,073,892	1,072,063		(11,675)		(11,675)		1,060,388				23,349	05/01/2054	1.A
	FREDDIE MAC POOL POOL #SD6327 6.0000																			
3132DU-A4-9	09/01/2054 6.000% 09/01/54	06/01/2026	Paydown		1,065,751	1,065,751	1,087,233	1,082,484		(16,733)		(16,733)		1,065,751				23,787	09/01/2054	1.A
	FREDDIE MAC POOL POOL #SD8029 2.5000																			
3132DV-4N-2	12/01/2049 2.500% 12/01/49	06/01/2026	Paydown		280,863	280,863	283,978	286,502		(5,639)		(5,639)		280,863				2,928	12/01/2049	1.A
	FREDDIE MAC POOL POOL #SD7410 5.5000																			
3132DV-GT-6	01/01/2055 5.500% 01/01/55	06/01/2026	Paydown		420,708	420,708	417,503	417,676		3,032		3,032		420,708				9,648	01/01/2055	1.A
	FREDDIE MAC POOL POOL #SD4395 5.0000																			
3132E0-3C-4	11/01/2053 5.000% 11/01/53	06/01/2026	Paydown		536,698	536,698	530,324	530,596		6,102		6,102		536,698				11,944	11/01/2053	1.A
	FREDDIE MAC POOL POOL #SD3753 5.0000																			
3132E0-E2-4	07/01/2053 5.000% 07/01/53	06/01/2026	Paydown		516,369	516,369	497,408	500,198		16,171		16,171		516,369				10,309	07/01/2053	1.A
	FREDDIE MAC GOLD POOL POOL #U69007 3.0000																			
3132FY-AH-0	12/01/2042 3.000% 12/01/42	06/01/2026	Paydown		8,918	8,918	9,345	9,253		(335)		(335)		8,918				111	12/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #U70130 2.5000																			
3132G0-EB-2	11/01/2027 2.500% 11/01/27	06/01/2026	Paydown		4,304	4,304	4,505	4,333		(30)		(30)		4,304				47	11/01/2027	1.A
	FREDDIE MAC GOLD POOL POOL #Q02754 4.0000																			
3132GG-BX-2	08/01/2041 4.000% 08/01/41	06/01/2026	Paydown		45,387	45,387	47,359	47,527		(2,140)		(2,140)		45,387				749	08/01/2041	1.A
	FREDDIE MAC GOLD POOL POOL #Q04017 4.0000																			
3132GK-DW-3	10/01/2041 4.000% 10/01/41	06/01/2026	Paydown		36,560	36,560	37,886	38,176		(1,616)		(1,616)		36,560				610	10/01/2041	1.A
	FREDDIE MAC GOLD POOL POOL #Q07040 3.5000																			
3132GS-EM-7	03/01/2042 3.500% 03/01/42	06/01/2026	Paydown		37,030	37,030	38,708	38,602		(1,571)		(1,571)		37,030				524	03/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #Q08046 3.5000																			
3132GT-HX-8	05/01/2042 3.500% 05/01/42	06/01/2026	Paydown		4,199	4,199	4,436	4,396		(197)		(197)		4,199				61	05/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #Q08860 3.5000																			
3132GU-E9-1	06/01/2042 3.500% 06/01/42	06/01/2026	Paydown		13,062	13,062	13,069	13,067		(5)		(5)		13,062				191	06/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #Q12965 3.0000																			
3132HP-JJ-4	11/01/2042 3.000% 11/01/42	06/01/2026	Paydown		50,411	50,411	52,961	52,497		(2,086)		(2,086)		50,411				652	11/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #Q13062 3.5000																			
3132HP-MK-7	11/01/2042 3.500% 11/01/42	06/01/2026	Paydown		9,759	9,759	10,493	10,415		(656)		(656)		9,759				142	11/01/2042	1.A
	FREDDIE MAC GOLD POOL POOL #K90384 3.0000																			
3132J2-M9-1	04/01/2033 3.000% 04/01/33	06/01/2026	Paydown		31,636	31,636	32,491	32,059		(423)		(423)		31,636				397	04/01/2033	1.A
	FREDDIE MAC GOLD POOL POOL #G30756 3.0000																			
3132J4-B2-4	06/01/2035 3.000% 06/01/35	06/01/2026	Paydown		60,412	60,412	61,469	61,092		(680)		(680)		60,412				772	06/01/2035	1.A
	FREDDIE MAC GOLD POOL POOL #Q15419 2.5000																			
3132J6-PD-0	02/01/2043 2.500% 02/01/43	06/01/2026	Paydown		42,684	42,684	42,027	42,111		572		572		42,684				444	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
	FREDDIE MAC GOLD POOL POOL #G18240 3.0000																			
3132J9-S6-6	05/01/2043 3.000% 05/01/43	06/01/2026	Paydown		120,222	120,222	120,673	120,506		(284)		(284)		120,222				1,740	05/01/2043	1.A
	FREDDIE MAC GOLD POOL POOL #Q20792 3.5000																			
3132JM-2Z-1	08/01/2043 3.500% 08/01/43	06/01/2026	Paydown		301,849	301,849	306,329	306,288		(4,439)		(4,439)		301,849				4,400	08/01/2043	1.A
	FREDDIE MAC GOLD POOL POOL #K91209 3.5000																			
3132JN-GS-9	09/01/2033 3.500% 09/01/33	06/01/2026	Paydown		118,170	118,170	121,069	119,713		(1,544)		(1,544)		118,170				1,712	09/01/2033	1.A
	FREDDIE MAC GOLD POOL POOL #Q27850 3.5000																			
3132M8-L7-9	08/01/2044 3.500% 08/01/44	06/01/2026	Paydown		13,373	13,373	14,149	14,339		(966)		(966)		13,373				195	08/01/2044	1.A
	FREDDIE MAC GOLD POOL POOL #Q31401 3.0000																			
3132M-RX-1	02/01/2045 3.000% 02/01/45	06/01/2026	Paydown		128,742	128,742	131,076	130,905		(2,162)		(2,162)		128,742				1,345	02/01/2045	1.A
	FREDDIE MAC GOLD POOL POOL #Q32759 3.0000																			
3132QP-B5-2	04/01/2045 3.000% 04/01/45	06/01/2026	Paydown		23,143	23,143	23,562	23,542		(399)		(399)		23,143				293	04/01/2045	1.A
	FREDDIE MAC GOLD POOL POOL #Q35151 3.0000																			
3132QR-WM-8	05/01/2045 3.000% 05/01/45	06/01/2026	Paydown		47,919	47,919	49,754	49,658		(1,739)		(1,739)		47,919				598	05/01/2045	1.A
	FREDDIE MAC GOLD POOL POOL #Q38462 3.0000																			
3132QV-ML-2	01/01/2046 3.000% 01/01/46	06/01/2026	Paydown		424,767	424,767	436,365	436,600		(11,833)		(11,833)		424,767				5,484	01/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #Q40082 3.0000																			
3132WD-CU-6	04/01/2046 3.000% 04/01/46	06/01/2026	Paydown		167,886	167,886	172,818	173,097		(5,211)		(5,211)		167,886				2,274	04/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #Q42589 3.0000																			
3132WF-2X-6	08/01/2046 3.000% 08/01/46	06/01/2026	Paydown		22,155	22,155	23,031	23,149		(994)		(994)		22,155				277	08/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #Q43248 2.5000																			
3132WG-TE-7	09/01/2046 2.500% 09/01/46	06/01/2026	Paydown		87,258	87,258	88,011	87,957		(699)		(699)		87,258				906	09/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #Q44454 3.0000																			
3132WH-5Q-4	11/01/2046 3.000% 11/01/46	06/01/2026	Paydown		65,330	65,330	64,422	64,435		895		895		65,330				833	11/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #Q44272 3.0000																			
3132WH-XA-8	11/01/2046 3.000% 11/01/46	06/01/2026	Paydown		31,195	31,195	30,771	30,758		437		437		31,195				388	11/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #Q45092 3.0000																			
3132WJ-US-8	12/01/2046 3.000% 12/01/46	06/01/2026	Paydown		179,754	179,754	177,198	177,110		2,644		2,644		179,754				2,276	12/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #Q45163 3.5000																			
3132WJ-WZ-0	12/01/2046 3.500% 12/01/46	06/01/2026	Paydown		18,751	18,751	19,208	19,302		(551)		(551)		18,751				274	12/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #Q45662 3.0000																			
3132WK-JG-4	01/01/2047 3.000% 01/01/47	06/01/2026	Paydown		51,971	51,971	51,751	51,759		211		211		51,971				653	01/01/2047	1.A
	FREDDIE MAC GOLD POOL POOL #Q55258 4.0000																			
3132XX-ZY-8	04/01/2048 4.000% 04/01/48	06/01/2026	Paydown		9,544	9,544	9,761	9,976		(432)		(432)		9,544				159	04/01/2048	1.A
	FREDDIE MAC GOLD POOL POOL #Q56279 4.0000																			
3132XY-6R-3	05/01/2048 4.000% 05/01/48	06/01/2026	Paydown		23,079	23,079	23,565	23,754		(675)		(675)		23,079				385	05/01/2048	1.A
	FREDDIE MAC GOLD POOL POOL #Q55932 4.0000																			
3132XY-SW-8	05/01/2048 4.000% 05/01/48	06/01/2026	Paydown		204,067	204,067	207,574	210,758		(6,692)		(6,692)		204,067				2,787	05/01/2048	1.A
	FREDDIE MAC GOLD POOL POOL #Q57244 4.0000																			
3132Y1-BN-7	07/01/2048 4.000% 07/01/48	06/01/2026	Paydown		23,473	23,473	23,987	24,304		(831)		(831)		23,473				374	07/01/2048	1.A
	FREDDIE MAC POOL POOL #QA1503 3.5000																			
31334X-U4-9	08/01/2049 3.500% 08/01/49	06/01/2026	Paydown		125,191	125,191	129,709	133,670		(8,479)		(8,479)		125,191				1,506	08/01/2049	1.A
	FREDDIE MAC POOL POOL #QA1820 3.5000																			
31334Y-AV-9	08/01/2049 3.500% 08/01/49	06/01/2026	Paydown		45,670	45,670	47,197	48,615		(2,946)		(2,946)		45,670				668	08/01/2049	1.A
	FREDDIE MAC POOL POOL #QA2255 3.0000																			
31334Y-QG-5	09/01/2049 3.000% 09/01/49	06/01/2026	Paydown		13,870	13,870	14,139	14,486		(616)		(616)		13,870				173	09/01/2049	1.A
	FREDDIE MAC GOLD POOL POOL #G60810 3.0000																			
31335A-3T-3	11/01/2046 3.000% 11/01/46	06/01/2026	Paydown		205,847	205,847	202,792	202,638		3,210		3,210		205,847				2,733	11/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G60860 3.5000																			
31335A-5V-6	11/01/2046 3.500% 11/01/46	06/01/2026	Paydown		31,363	31,363	32,015	32,260		(897)		(897)		31,363				451	11/01/2046	1.A
	FREDDIE MAC GOLD POOL POOL #G60509 3.0000																			
31335A-R6-7	07/01/2043 3.000% 07/01/43	06/01/2026	Paydown		157,406	157,406	161,531	161,444		(4,038)		(4,038)		157,406				1,926	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
..31335A-R7-5	FREDDIE MAC GOLD POOL POOL #G60510 3.0000 03/01/2046 3.000% 03/01/46	06/01/2026	Paydown		11,427	11,427	11,754	11,764		(336)		(336)		11,427				131	03/01/2046	1.A
..31335A-YU-6	FREDDIE MAC GOLD POOL POOL #G60723 3.0000 10/01/2046 3.000% 10/01/46	06/01/2026	Paydown		224,359	224,359	221,239	221,061		3,298		3,298		224,359				2,754	10/01/2046	1.A
..31335A-ZE-1	FREDDIE MAC GOLD POOL POOL #G60741 3.0000 10/01/2046 3.000% 10/01/46	06/01/2026	Paydown		91,198	91,198	90,044	89,874		1,325		1,325		91,198				1,252	10/01/2046	1.A
..31335B-XJ-0	FREDDIE MAC GOLD POOL POOL #G61581 4.0000 08/01/2048 4.000% 08/01/48	06/01/2026	Paydown		104,588	104,588	107,056	109,217		(4,629)		(4,629)		104,588				1,770	08/01/2048	1.A
..31335G-NC-5	FREDDIE MAC GOLD POOL POOL #C80387 6.5000 04/01/2026 6.500% 04/01/26	04/01/2026	Paydown		15	15	14	15						15					04/01/2026	1.A
..31335G-NL-5	FREDDIE MAC GOLD POOL POOL #C80395 6.0000 04/01/2026 6.000% 04/01/26	04/01/2026	Paydown		4	4	3	4						4					04/01/2026	1.A
..31335G-NV-3	FREDDIE MAC GOLD POOL POOL #C80404 8.0000 05/01/2026 8.000% 05/01/26	04/01/2026	Paydown		12	12	12	12						12					05/01/2026	1.A
..3133GU-GM-6	FREDDIE MAC POOL POOL #QA3804 3.0000 10/01/2049 3.000% 10/01/49	06/01/2026	Paydown		472,051	472,051	477,951	482,111		(10,061)		(10,061)		472,051				5,456	10/01/2049	1.A
..3133A0-CZ-5	FREDDIE MAC POOL POOL #QA5488 3.0000 12/01/2049 3.000% 12/01/49	06/01/2026	Paydown		365,378	365,378	371,601	373,781		(8,403)		(8,403)		365,378				4,423	12/01/2049	1.A
..3133AS-HQ-9	FREDDIE MAC POOL POOL #QC7439 2.0000 09/01/2051 2.000% 09/01/51	06/01/2026	Paydown		751,080	751,080	754,366	753,825		(2,746)		(2,746)		751,080				5,848	09/01/2051	1.A
..3133AT-QM-1	FREDDIE MAC POOL POOL #QC8176 2.0000 10/01/2051 2.000% 10/01/51	06/01/2026	Paydown		155,387	155,387	156,104	156,042		(655)		(655)		155,387				1,286	10/01/2051	1.A
..3133AU-KV-9	FREDDIE MAC POOL POOL #QC9308 2.5000 10/01/2051 2.500% 10/01/51	06/01/2026	Paydown		340,540	340,540	350,809	350,401		(9,861)		(9,861)		340,540				3,848	10/01/2051	1.A
..3133KG-WA-2	FREDDIE MAC POOL POOL #RA1541 3.0000 11/01/2049 3.000% 11/01/49	06/01/2026	Paydown		77,757	77,757	78,886	79,396		(1,639)		(1,639)		77,757				867	11/01/2049	1.A
..3133KP-6L-7	FREDDIE MAC POOL POOL #RA8075 5.0000 11/01/2052 5.000% 11/01/52	06/01/2026	Paydown		1,003,274	1,003,274	1,004,215	1,003,791		(517)		(517)		1,003,274				21,396	11/01/2052	1.A
..3133KP-6M-5	FREDDIE MAC POOL POOL #RA8076 5.0000 11/01/2052 5.000% 11/01/52	06/01/2026	Paydown		567,503	567,503	567,503	567,503						567,503				12,456	11/01/2052	1.A
..3133KP-6W-3	FREDDIE MAC POOL POOL #RA8085 5.0000 10/01/2052 5.000% 10/01/52	06/01/2026	Paydown		560,369	560,369	546,228	547,904		12,465		12,465		560,369				11,868	10/01/2052	1.A
..3133KP-DK-1	FREDDIE MAC POOL POOL #RA7306 4.0000 05/01/2052 4.000% 05/01/52	06/01/2026	Paydown		561,848	561,848	566,501	565,849		(4,001)		(4,001)		561,848				9,530	05/01/2052	1.A
..3133KQ-WJ-7	FREDDIE MAC POOL POOL #RA8770 5.0000 03/01/2053 5.000% 03/01/53	06/01/2026	Paydown		1,375,915	1,375,915	1,357,211	1,359,235		16,680		16,680		1,375,915				29,480	03/01/2053	1.A
..3133KQ-WJ-7	FREDDIE MAC POOL POOL #RA8770 5.0000 03/01/2053 5.000% 03/01/53	04/23/2026	Prin Reins Co of Vermont		802,692	799,254	788,389	789,565		411		411		789,976		12,716	12,716	15,763	03/01/2053	1.A
..3133KR-4Z-4	FREDDIE MAC POOL POOL #RA9840 5.5000 09/01/2053 5.500% 09/01/53	06/01/2026	Paydown		915,424	915,424	894,719	897,949		17,475		17,475		915,424				20,820	09/01/2053	1.A
..3133KR-5A-8	FREDDIE MAC POOL POOL #RA9841 5.5000 09/01/2053 5.500% 09/01/53	06/01/2026	Paydown		1,742,068	1,742,068	1,656,734	1,672,627		69,442		69,442		1,742,068				40,176	09/01/2053	1.A
..3133KS-C3-4	FREDDIE MAC POOL POOL #RA9990 5.5000 10/01/2053 5.500% 10/01/53	06/01/2026	Paydown		287,914	287,914	290,389	289,748		(1,834)		(1,834)		287,914				6,179	10/01/2053	1.A
..31346Y-BL-6	FREDDIE MAC POOL POOL #QA4543 3.0000 11/01/2049 3.000% 11/01/49	06/01/2026	Paydown		111,454	111,454	113,395	113,451		(1,997)		(1,997)		111,454				1,390	11/01/2049	1.A
..3136A0-KH-9	FNR 2011-74 AY SECURED 3.5000 08/25/2031 3.500% 08/25/31	06/01/2026	Paydown		167,282	167,282	167,988	167,095		186		186		167,282				2,460	08/25/2031	1.A
..3136A5-S7-2	FNR 2012-49 TB SECURED 3.5000 05/25/2042 3.500% 05/25/42	06/01/2026	Paydown		6,078	6,078	6,166	6,104		(25)		(25)		6,078				85	05/25/2042	1.A
..3136AF-VT-8	FNR 2013-66 MB SECURED 3.0000 07/25/2043 3.000% 07/25/43	06/01/2026	Paydown		27,744	27,744	27,588	27,641		103		103		27,744				344	07/25/2043	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
..3136AK-V9-1	FNR 2014-55 ZD SECURED 3.0000 12/25/2043 3.000% 12/25/43	06/01/2026	Paydown		62,545	62,545	61,609	61,994		551		551		62,545				800	12/25/2043	1.A
..3136AK-W2-5	FNR 2014-55 BZ SECURED 3.0000 12/25/2043 3.000% 12/25/43	06/01/2026	Paydown		62,545	62,545	61,609	61,994		551		551		62,545				800	12/25/2043	1.A
..3136AK-W3-3	FNR 2014-55 ZB SECURED 3.0000 12/25/2043 3.000% 12/25/43	06/01/2026	Paydown		62,545	62,545	61,609	61,994		551		551		62,545				800	12/25/2043	1.A
..3136AK-W4-1	FNR 2014-55 AZ SECURED 3.0000 12/25/2043 3.000% 12/25/43	06/01/2026	Paydown		62,545	62,545	61,609	61,994		551		551		62,545				800	12/25/2043	1.A
..3136AL-3A-7	FNR 2014-84 WB SECURED 3.0000 12/25/2044 3.000% 12/25/44	06/01/2026	Paydown		95,135	95,135	88,150	90,997		4,139		4,139		95,135				1,170	12/25/2044	1.A
..3136AL-PS-4	FNR 2014-77 ML SECURED 3.0000 11/25/2044 3.000% 11/25/44	06/01/2026	Paydown		62,836	62,836	58,503	60,903		1,933		1,933		62,836				811	11/25/2044	1.A
..3136AM-EC-9	FNR 2014-92 BL SECURED 3.5000 01/25/2045 3.500% 01/25/45	06/01/2026	Paydown		61,593	61,593	61,698	61,563		30		30		61,593				898	01/25/2045	1.A
..3136AP-BC-5	FNR 2015-38 GB SECURED 3.0000 06/25/2045 3.000% 06/25/45	06/01/2026	Paydown		152,238	152,238	141,861	147,073		5,165		5,165		152,238				1,904	06/25/2045	1.A
..3136AP-F9-8	FNR 2015-55 CL SECURED 3.0000 08/25/2045 3.000% 08/25/45	06/01/2026	Paydown		233,973	233,973	223,663	228,869		5,104		5,104		233,973				2,920	08/25/2045	1.A
..3136AP-FQ-0	FNR 2015-44 LC SECURED 3.0000 07/25/2045 3.000% 07/25/45	06/01/2026	Paydown		132,689	132,689	125,785	129,148		3,541		3,541		132,689				1,650	07/25/2045	1.A
..3136AQ-BS-8	FNR 2015-75 LW SECURED 3.5000 05/25/2045 3.500% 05/25/45	06/01/2026	Paydown		342,314	342,314	345,577	343,569		(1,254)		(1,254)		342,314				4,826	05/25/2045	1.A
..3136AT-H2-3	FNR 2016-74 PB SECURED 3.0000 10/25/2046 3.000% 10/25/46	06/01/2026	Paydown		153,922	153,922	148,102	150,880		3,041		3,041		153,922				1,986	10/25/2046	1.A
..3136AU-S5-1	FNR 2016-104 LY SECURED 3.5000 01/25/2047 3.500% 01/25/47	06/01/2026	Paydown		38,130	38,130	37,397	37,718		413		413		38,130				565	01/25/2047	1.A
..3136AX-WU-5	FNR 2017-64 JT SECURED 3.5000 08/25/2047 3.500% 08/25/47	06/01/2026	Paydown		39,393	39,393	39,602	39,514		(120)		(120)		39,393				575	08/25/2047	1.A
..3136B0-DD-5	FNR 2017-97 LQ SECURED 3.5000 12/25/2047 3.500% 12/25/47	06/01/2026	Paydown		20,394	20,394	19,228	19,728		666		666		20,394				307	12/25/2047	1.A
..3136B2-QP-0	FNR 2018-47 JE SECURED 3.5000 07/25/2048 3.500% 07/25/48	06/01/2026	Paydown		6,807	6,807	6,633	6,669		138		138		6,807				99	07/25/2048	1.A
..3136BJ-UW-3	FNR 2021-80 KB SECURED 2.0000 11/25/2051 2.000% 11/25/51	06/01/2026	Paydown		317,164	317,164	255,317	264,650		52,513		52,513		317,164				2,682	11/25/2051	1.A
..31371F-JN-3	FANNIE MAE POOL POOL #250569 6.0000 05/01/2026 6.000% 05/01/26	04/01/2026	Paydown		22	22	20	22						22					05/01/2026	1.A
..31371G-EF-3	FANNIE MAE POOL POOL #251334 6.5000 11/01/2027 6.500% 11/01/27	06/01/2026	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	06/01/2026	Paydown		207	207	207	207						207				6	01/01/2035	1.A
..31371L-DH-9	FANNIE MAE POOL POOL #254904 5.5000 10/01/2033 5.500% 10/01/33	06/01/2026	Paydown		736	736	745	742		(6)		(6)		736				16	10/01/2033	1.A
..31371L-PJ-2	FANNIE MAE POOL POOL #255225 5.5000 06/01/2034 5.500% 06/01/34	06/01/2026	Paydown		890	890	879	881		9		9		890				21	06/01/2034	1.A
..31371M-DT-1	FANNIE MAE POOL POOL #255814 5.5000 08/01/2035 5.500% 08/01/35	06/01/2026	Paydown		835	835	839	838		(3)		(3)		835				18	08/01/2035	1.A
..31371N-UC-7	FANNIE MAE POOL POOL #257179 4.5000 04/01/2028 4.500% 04/01/28	06/01/2026	Paydown		1,998	1,998	2,004	1,998		(1)		(1)		1,998				38	04/01/2028	1.A
..31374F-2A-6	FANNIE MAE POOL POOL #313169 6.0000 08/01/2026 6.000% 08/01/26	06/01/2026	Paydown		70	70	63	69		1		1		70				1	08/01/2026	1.A
..31374G-GL-5	FANNIE MAE POOL POOL #313503 6.5000 04/01/2027 6.500% 04/01/27	06/01/2026	Paydown		5	5	5	5						5					04/01/2027	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
..31375L-3Z-6	FANNIE MAE POOL POOL #338416 6.5000 05/01/2026 6.500% 05/01/26	. 04/01/2026 .	Paydown		45	45	41	44						45				1	. 05/01/2026 .	1.A
..31375T-W3-8	FANNIE MAE POOL POOL #344566 6.5000 04/01/2026 6.500% 04/01/26	. 04/01/2026 .	Paydown		2	2	2	2						2					. 04/01/2026 .	1.A
..31377G-RH-9	FANNIE MAE POOL POOL #376788 6.5000 10/01/2027 6.500% 10/01/27	. 06/01/2026 .	Paydown		140	140	136	139		1		1		140				3	. 10/01/2027 .	1.A
..31378D-X2-1	FANNIE MAE POOL POOL #395897 6.5000 12/01/2027 6.500% 12/01/27	. 06/01/2026 .	Paydown		81	81	79	81		1		1		81				2	. 12/01/2027 .	1.A
..31378E-N7-9	FANNIE MAE POOL POOL #396514 6.5000 09/01/2027 6.500% 09/01/27	. 06/01/2026 .	Paydown		1,250	1,250	1,217	1,239		11		11		1,250				34	. 09/01/2027 .	1.A
..31378F-CZ-6	FANNIE MAE POOL POOL #397088 6.5000 09/01/2027 6.500% 09/01/27	. 06/01/2026 .	Paydown		33	33	32	33						33				1	. 09/01/2027 .	1.A
..31378J-S2-4	FANNIE MAE POOL POOL #400237 6.5000 09/01/2027 6.500% 09/01/27	. 06/01/2026 .	Paydown		23	23	22	22						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	. 06/01/2026 .	Paydown		105	105	102	104		1		1		105				3	. 11/01/2027 .	1.A
..31378P-CM-3	FANNIE MAE POOL POOL #404276 6.5000 11/01/2027 6.500% 11/01/27	. 06/01/2026 .	Paydown		37	37	36	37						37				1	. 11/01/2027 .	1.A
..31379L-2H-3	FANNIE MAE POOL POOL #422976 6.5000 04/01/2028 6.500% 04/01/28	. 06/01/2026 .	Paydown		33	33	32	32						33				1	. 04/01/2028 .	1.A
..3137AT-CU-4	FHR 4091 BQ SECURED 2.0000 08/15/2042 2.000% 08/15/42	. 06/01/2026 .	Paydown		126,344	126,344	96,120	116,140		10,204		10,204		126,344				1,064	. 08/15/2042 .	1.A
..3137AW-LM-5	FHR 4136 QD SECURED 1.7500 09/15/2042 1.750% 09/15/42	. 06/01/2026 .	Paydown		61,958	61,958	58,444	59,591		2,367		2,367		61,958				457	. 09/15/2042 .	1.A
..3137B5-US-0	FHR 4274 KC SECURED 2.5000 02/15/2036 2.500% 02/15/36	. 06/01/2026 .	Paydown		30,314	30,314	31,021	30,429		(114)		(114)		30,314				314	. 02/15/2036 .	1.A
..3137B9-PM-1	FHR 4330 QA SECURED 3.0000 05/15/2040 3.000% 05/15/40	. 06/01/2026 .	Paydown		72,198	72,198	74,511	73,060		(862)		(862)		72,198				973	. 05/15/2040 .	1.A
..3137BB-WG-1	FHR 4348 A SECURED 3.0000 06/15/2039 3.000% 06/15/39	. 06/01/2026 .	Paydown		62,426	62,426	64,416	63,698		(1,272)		(1,272)		62,426				778	. 06/15/2039 .	1.A
..3137BD-TV-8	FHR 4385 L SECURED 3.0000 09/15/2044 3.000% 09/15/44	. 06/01/2026 .	Paydown		109,488	109,488	104,100	106,946		2,542		2,542		109,488				1,373	. 09/15/2044 .	1.A
..3137BE-ML-5	FHR 4402 PY SECURED 3.0000 10/15/2044 3.000% 10/15/44	. 06/01/2026 .	Paydown		204,846	204,846	192,171	198,738		6,108		6,108		204,846				2,773	. 10/15/2044 .	1.A
..3137BE-MT-8	FHR 4402 YB SECURED 3.0000 10/15/2044 3.000% 10/15/44	. 06/01/2026 .	Paydown		36,136	36,136	33,977	35,136		1,000		1,000		36,136				497	. 10/15/2044 .	1.A
..3137BG-PC-7	FHR 4445 CG SECURED 3.0000 03/15/2045 3.000% 03/15/45	. 06/01/2026 .	Paydown		15,116	15,116	15,045	15,046		70		70		15,116				190	. 03/15/2045 .	1.A
..3137BP-5W-5	FHR 4569 ZP SECURED 3.0000 04/15/2046 3.000% 04/15/46	. 06/01/2026 .	Paydown		105,198	105,198	102,810	103,866		1,332		1,332		105,198				1,316	. 04/15/2046 .	1.A
..3137F5-3L-1	FHR 4788 KB SECURED 4.0000 04/15/2048 4.000% 04/15/48	. 06/01/2026 .	Paydown		64,574	64,574	65,235	65,042		(468)		(468)		64,574				1,065	. 04/15/2048 .	1.A
..3137F5-GQ-6	FHR 4784 PY SECURED 3.5000 03/15/2048 3.500% 03/15/48	. 06/01/2026 .	Paydown		295,165	295,165	290,541	292,594		2,571		2,571		295,165				3,923	. 03/15/2048 .	1.A
..3137FE-3D-0	FHR 4753 WT SECURED 3.5000 02/15/2048 3.500% 02/15/48	. 06/01/2026 .	Paydown		14,232	14,232	13,248	13,555		678		678		14,232				207	. 02/15/2048 .	1.A
..3137FE-QP-8	FHR 4767 AY SECURED 4.0000 02/01/2048 4.000% 08/15/47	. 06/01/2026 .	Paydown		123,730	123,730	127,239	125,687		(1,956)		(1,956)		123,730				2,054	. 08/15/2047 .	1.A
..31382J-NT-4	FANNIE MAE POOL POOL #483802 5.5000 02/01/2029 5.500% 02/01/29	. 06/01/2026 .	Paydown		6,246	6,246	5,623	6,059		187		187		6,246				143	. 02/01/2029 .	1.A
..31384V-WL-2	FANNIE MAE POOL POOL #535351 8.0000 06/01/2030 8.000% 06/01/30	. 06/01/2026 .	Paydown		2	2	2	2						2					. 06/01/2030 .	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 #545792 6.5000																			
31385J-KD-9	07/01/2032 6.500% 07/01/32	06/01/2026	Paydown		45,558	45,558	46,619	46,294		(736)		(736)		45,558				1,335	07/01/2032	1.A
	FANNIE MAE POOL POOL #AH5850 4.5000																			
3138A7-QC-5	02/01/2041 4.500% 02/01/41	06/01/2026	Paydown		86,334	86,334	88,128	87,789		(1,455)		(1,455)		86,334				1,692	02/01/2041	1.A
	FANNIE MAE POOL POOL #AH6621 4.0000																			
3138A8-LB-0	03/01/2041 4.000% 03/01/41	06/01/2026	Paydown		178,862	178,862	175,152	175,746		3,116		3,116		178,862				3,035	03/01/2041	1.A
	FANNIE MAE POOL POOL #AH6783 4.0000																			
3138A8-RD-0	03/01/2041 4.000% 03/01/41	06/01/2026	Paydown		3,332	3,332	3,524	3,571		(240)		(240)		3,332				57	03/01/2041	1.A
	FANNIE MAE POOL POOL #AH7951 4.0000																			
3138A9-ZR-8	10/01/2041 4.000% 10/01/41	06/01/2026	Paydown		6,005	6,005	6,253	6,299		(294)		(294)		6,005				100	10/01/2041	1.A
	FANNIE MAE POOL POOL #AH8964 4.0000																			
3138AA-6A-4	04/01/2031 4.000% 04/01/31	06/01/2026	Paydown		18,214	18,214	18,607	18,394		(180)		(180)		18,214				303	04/01/2031	1.A
	FANNIE MAE POOL POOL #AH9362 4.0000																			
3138AB-ML-0	04/01/2031 4.000% 04/01/31	06/01/2026	Paydown		21,660	21,660	22,117	21,917		(257)		(257)		21,660				361	04/01/2031	1.A
	FANNIE MAE POOL POOL #AJ5303 4.0000																			
3138AW-3M-3	11/01/2041 4.000% 11/01/41	06/01/2026	Paydown		32,026	32,026	33,528	34,182		(2,155)		(2,155)		32,026				554	11/01/2041	1.A
	FANNIE MAE POOL POOL #AJ5427 4.0000																			
3138AX-A5-0	10/01/2041 4.000% 10/01/41	06/01/2026	Paydown		81,652	81,652	86,137	85,554		(3,901)		(3,901)		81,652				1,465	10/01/2041	1.A
	FANNIE MAE POOL POOL #AJ6640 3.0000																			
3138AY-LW-7	12/01/2026 3.000% 12/01/26	06/01/2026	Paydown		3,623	3,623	3,739	3,628		(5)		(5)		3,623				45	12/01/2026	1.A
	FANNIE MAE POOL POOL #AJ6642 3.0000																			
3138AY-LY-3	12/01/2026 3.000% 12/01/26	06/01/2026	Paydown		7,451	7,451	7,684	7,461		(10)		(10)		7,451				93	12/01/2026	1.A
	FANNIE MAE POOL POOL #AJ7862 3.5000																			
3138E0-WY-1	12/01/2041 3.500% 12/01/41	06/01/2026	Paydown		17,995	17,995	18,545	18,480		(485)		(485)		17,995				264	12/01/2041	1.A
	FANNIE MAE POOL POOL #AK1764 3.0000																			
3138E5-6A-1	01/01/2027 3.000% 01/01/27	06/01/2026	Paydown		3,372	3,372	3,496	3,379		(8)		(8)		3,372				42	01/01/2027	1.A
	FANNIE MAE POOL POOL #AK2767 3.0000																			
3138E7-CD-4	03/01/2027 3.000% 03/01/27	06/01/2026	Paydown		47,263	47,263	49,227	47,454		(191)		(191)		47,263				566	03/01/2027	1.A
	FANNIE MAE POOL POOL #AK4953 3.5000																			
3138E9-QF-0	03/01/2042 3.500% 03/01/42	06/01/2026	Paydown		44,655	44,655	46,312	46,088		(1,433)		(1,433)		44,655				649	03/01/2042	1.A
	FANNIE MAE POOL POOL #AL4349 6.0610																			
3138EL-ZP-1	11/01/2043 6.061% 11/01/43	06/01/2026	Paydown		4,958	4,958	4,895	5,051		(93)		(93)		4,958				128	11/01/2043	1.A
	FANNIE MAE POOL POOL #AL4520 6.0950																			
3138EM-AW-1	11/01/2043 6.095% 11/01/43	06/01/2026	Paydown		5,218	5,218	5,278	5,411		(192)		(192)		5,218				121	11/01/2043	1.A
	FANNIE MAE POOL POOL #AL4647 6.1190																			
3138EM-EV-9	12/01/2043 6.119% 12/01/43	06/01/2026	Paydown		7,431	7,431	7,347	7,645		(214)		(214)		7,431				205	12/01/2043	1.A
	FANNIE MAE POOL POOL #AL6957 3.0000																			
3138EP-WT-7	06/01/2045 3.000% 06/01/45	06/01/2026	Paydown		385,047	385,047	387,814	387,526		(2,479)		(2,479)		385,047				4,358	06/01/2045	1.A
	FANNIE MAE POOL POOL #AL9619 3.5000																			
3138ER-VM-9	12/01/2046 3.500% 12/01/46	06/01/2026	Paydown		32,472	32,472	33,446	33,636		(1,165)		(1,165)		32,472				474	12/01/2046	1.A
	FANNIE MAE POOL POOL #AL8303 3.0000																			
3138ET-GM-2	01/01/2045 3.000% 01/01/45	06/01/2026	Paydown		19,578	19,578	20,151	20,232		(654)		(654)		19,578				237	01/01/2045	1.A
	FANNIE MAE POOL POOL #AO7976 3.0000																			
3138LY-2J-5	06/01/2027 3.000% 06/01/27	06/01/2026	Paydown		4,532	4,532	4,810	4,567		(35)		(35)		4,532				57	06/01/2027	1.A
	FANNIE MAE POOL POOL #AP5418 3.0000																			
3138M9-AU-5	09/01/2042 3.000% 09/01/42	06/01/2026	Paydown		10,807	10,807	10,936	10,923		(116)		(116)		10,807				135	09/01/2042	1.A
	FANNIE MAE POOL POOL #AO0809 3.5000																			
3138MF-3T-2	12/01/2042 3.500% 12/01/42	06/01/2026	Paydown		21,593	21,593	21,943	21,922		(329)		(329)		21,593				316	12/01/2042	1.A
	FANNIE MAE POOL POOL #AO5368 3.0000																			
3138ML-6E-9	12/01/2042 3.000% 12/01/42	06/01/2026	Paydown		10,459	10,459	11,047	10,934		(475)		(475)		10,459				131	12/01/2042	1.A
	FANNIE MAE POOL POOL #AO4879 3.5000																			
3138ML-M5-0	12/01/2042 3.500% 12/01/42	06/01/2026	Paydown		12,900	12,900	13,899	13,855		(955)		(955)		12,900				187	12/01/2042	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 #AO7153 3.0000																			
3138MN-5P-1	01/01/2043 3.000% 01/01/43	06/01/2026	Paydown		15,899	15,899	16,320	16,384		(485)		(485)		15,899				199	01/01/2043	1.A
	FANNIE MAE POOL POOL #AO9016 3.0000																			
3138MR-AS-0	01/01/2033 3.000% 01/01/33	06/01/2026	Paydown		29,527	29,527	30,786	30,053		(526)		(526)		29,527				370	01/01/2033	1.A
	FANNIE MAE POOL POOL #AO9316 2.5000																			
3138MR-K6-7	01/01/2043 2.500% 01/01/43	06/01/2026	Paydown		18,380	18,380	17,401	17,506		874		874		18,380				183	01/01/2043	1.A
	FANNIE MAE POOL POOL #AR4193 2.5000																			
3138W1-UT-2	03/01/2028 2.500% 03/01/28	06/01/2026	Paydown		44,719	44,719	45,635	44,842		(123)		(123)		44,719				462	03/01/2028	1.A
	FANNIE MAE POOL POOL #AR5272 3.0000																			
3138W2-2E-4	03/01/2043 3.000% 03/01/43	06/01/2026	Paydown		193,502	193,502	190,237	190,314		3,189		3,189		193,502				2,100	03/01/2043	1.A
	FANNIE MAE POOL POOL #AR5452 3.0000																			
3138W3-BW-2	02/01/2033 3.000% 02/01/33	06/01/2026	Paydown		90,155	90,155	93,818	91,818		(1,663)		(1,663)		90,155				1,203	02/01/2033	1.A
	FANNIE MAE POOL POOL #AR6322 2.5000																			
3138W4-AY-7	02/01/2043 2.500% 02/01/43	06/01/2026	Paydown		46,487	46,487	46,385	46,388		98		98		46,487				482	02/01/2043	1.A
	FANNIE MAE POOL POOL #AR6378 3.0000																			
3138W4-CQ-2	02/01/2043 3.000% 02/01/43	06/01/2026	Paydown		6,781	6,781	7,013	6,995		(214)		(214)		6,781				87	02/01/2043	1.A
	FANNIE MAE POOL POOL #AS0726 3.5000																			
3138W9-YY-0	10/01/2033 3.500% 10/01/33	06/01/2026	Paydown		38,843	38,843	39,990	39,458		(615)		(615)		38,843				562	10/01/2033	1.A
	FANNIE MAE POOL POOL #AS1276 3.5000																			
3138WA-M2-0	12/01/2033 3.500% 12/01/33	06/01/2026	Paydown		38,330	38,330	39,594	39,101		(771)		(771)		38,330				557	12/01/2033	1.A
	FANNIE MAE POOL POOL #AS1278 3.5000																			
3138WA-M4-6	12/01/2033 3.500% 12/01/33	06/01/2026	Paydown		52,960	52,960	54,569	53,885		(925)		(925)		52,960				773	12/01/2033	1.A
	FANNIE MAE POOL POOL #AS1501 3.0000																			
3138WA-U3-9	01/01/2034 3.000% 01/01/34	06/01/2026	Paydown		70,804	70,804	70,671	70,668		137		137		70,804				837	01/01/2034	1.A
	FANNIE MAE POOL POOL #AS2927 3.0000																			
3138WC-HD-8	07/01/2034 3.000% 07/01/34	06/01/2026	Paydown		19,945	19,945	20,301	20,204		(259)		(259)		19,945				254	07/01/2034	1.A
	FANNIE MAE POOL POOL #AS3227 3.0000																			
3138WC-SR-5	09/01/2034 3.000% 09/01/34	06/01/2026	Paydown		7,503	7,503	7,656	7,621		(118)		(118)		7,503				94	09/01/2034	1.A
	FANNIE MAE POOL POOL #AS4784 3.0000																			
3138WE-J6-7	04/01/2045 3.000% 04/01/45	06/01/2026	Paydown		99,758	99,758	100,475	100,432		(673)		(673)		99,758				1,194	04/01/2045	1.A
	FANNIE MAE POOL POOL #AS4807 3.5000																			
3138WE-KV-0	04/01/2045 3.500% 04/01/45	06/01/2026	Paydown		26,665	26,665	27,677	27,726		(1,061)		(1,061)		26,665				386	04/01/2045	1.A
	FANNIE MAE POOL POOL #AS5443 3.0000																			
3138WF-BM-7	07/01/2045 3.000% 07/01/45	06/01/2026	Paydown		81,460	81,460	81,854	81,855		(395)		(395)		81,460				926	07/01/2045	1.A
	FANNIE MAE POOL POOL #AS5632 3.0000																			
3138WF-HJ-8	08/01/2045 3.000% 08/01/45	06/01/2026	Paydown		48,645	48,645	48,888	48,880		(235)		(235)		48,645				614	08/01/2045	1.A
	FANNIE MAE POOL POOL #AS7611 2.5000																			
3138WH-N5-7	07/01/2046 2.500% 07/01/46	06/01/2026	Paydown		54,266	54,266	54,953	55,058		(792)		(792)		54,266				541	07/01/2046	1.A
	FANNIE MAE POOL POOL #AT2710 5.9350																			
3138WQ-AL-6	06/01/2043 5.935% 06/01/43	06/01/2026	Paydown		7,694	7,694	7,569	7,935		(241)		(241)		7,694				199	06/01/2043	1.A
	FANNIE MAE POOL POOL #AT2721 3.0000																			
3138WQ-AX-0	05/01/2043 3.000% 05/01/43	06/01/2026	Paydown		61,744	61,744	60,722	60,749		996		996		61,744				720	05/01/2043	1.A
	FANNIE MAE POOL POOL #AT2976 3.5000																			
3138WQ-JW-3	05/01/2043 3.500% 05/01/43	06/01/2026	Paydown		43,056	43,056	45,727	45,793		(2,737)		(2,737)		43,056				675	05/01/2043	1.A
	FANNIE MAE POOL POOL #AT4253 3.0000																			
3138WR-WP-1	06/01/2043 3.000% 06/01/43	06/01/2026	Paydown		92,918	92,918	91,030	91,114		1,804		1,804		92,918				1,180	06/01/2043	1.A
	FANNIE MAE POOL POOL #AT6305 3.5000																			
3138WU-AF-0	06/01/2043 3.500% 06/01/43	06/01/2026	Paydown		30,485	30,485	30,606	30,577		(92)		(92)		30,485				439	06/01/2043	1.A
	FANNIE MAE POOL POOL #AU4222 6.3100																			
3138X3-VQ-2	09/01/2043 6.310% 09/01/43	06/01/2026	Paydown		11,450	11,450	11,458	11,881		(431)		(431)		11,450				301	09/01/2043	1.A
	FANNIE MAE POOL POOL #AU8066 3.0000																			
3138X7-6C-2	09/01/2043 3.000% 09/01/43	06/01/2026	Paydown		126,938	126,938	124,637	124,751		2,187		2,187		126,938				1,629	09/01/2043	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
	FANNIE MAE POOL POOL #AZ0857 3.0000																			
3138YR-5T-1	07/01/2045 3.000% 07/01/45	06/01/2026	Paydown		40,223	40,223	40,632	40,645		(422)		(422)		40,223				472	07/01/2045	1.A
	FANNIE MAE POOL POOL #AZ4412 3.5000																			
3138YV-3W-7	07/01/2045 3.500% 07/01/45	06/01/2026	Paydown		27,022	27,022	28,037	28,121		(1,100)		(1,100)		27,022				397	07/01/2045	1.A
	FANNIE MAE POOL POOL #AZ5700 3.5000																			
3138YX-KN-4	08/01/2045 3.500% 08/01/45	06/01/2026	Paydown		98,685	98,685	102,648	103,448		(4,763)		(4,763)		98,685				1,632	08/01/2045	1.A
	FANNIE MAE POOL POOL #646273 6.5000																			
31390G-6J-1	07/01/2032 6.500% 07/01/32	06/01/2026	Paydown		3,809	3,809	3,898	3,876		(67)		(67)		3,809				101	07/01/2032	1.A
	FANNIE MAE POOL POOL #645994 6.5000																			
31390G-UT-2	06/01/2032 6.500% 06/01/32	06/01/2026	Paydown		2,484	2,484	2,542	2,538		(54)		(54)		2,484				67	06/01/2032	1.A
	FANNIE MAE POOL POOL #646071 6.5000																			
31390G-W8-6	06/01/2032 6.500% 06/01/32	06/01/2026	Paydown		7,682	7,682	7,861	7,810		(128)		(128)		7,682				209	06/01/2032	1.A
	FANNIE MAE POOL POOL #646103 6.5000																			
31390G-X8-5	07/01/2032 6.500% 07/01/32	06/01/2026	Paydown		2,858	2,858	2,925	2,909		(51)		(51)		2,858				77	07/01/2032	1.A
	FANNIE MAE POOL POOL #646086 6.5000																			
31390G-XP-7	06/01/2032 6.500% 06/01/32	06/01/2026	Paydown		8,560	8,560	8,759	8,710		(151)		(151)		8,560				239	06/01/2032	1.A
	FNGT 2003-T4 2A5 SECURED ABS 4.4425																			
31393A-V6-1	09/26/2033 4.443% 09/26/33	06/01/2026	Paydown		14,633	14,633	14,625	14,419		214		214		14,633				269	09/26/2033	1.B FE
	FNW 2003-W13 AF5 SECURED 4.8595 10/25/2033																			
31393C-7C-1	4.860% 10/25/33	06/01/2026	Paydown		14,510	14,510	14,073	14,448		61		61		14,510				297	10/25/2033	1.A
	FNR 2006-79 DF SECURED 4.0922 08/25/2036																			
31396K-YA-4	4.092% 08/25/36	06/25/2026	Paydown		13,615	13,615	13,615	12,911		704		704		13,615				370	08/25/2036	1.A
	FNR 2011-24 ZH SECURED 4.0000 04/25/2041																			
31397S-QV-9	4.000% 04/25/41	06/01/2026	Paydown		267,799	267,799	266,456	266,704		1,095		1,095		267,799				4,422	04/25/2041	1.A
	FNR 2011-65 C SECURED 4.0000 07/25/2041																			
31397U-K6-5	4.000% 07/25/41	06/01/2026	Paydown		20,788	20,788	19,771	19,974		814		814		20,788				350	07/25/2041	1.A
	FNR 3510 LG SECURED 7.7263 03/15/2038																			
31397Y-ZH-7	7.726% 03/15/38	06/01/2026	Paydown		4,728	4,728	4,728	4,728						4,728				124	03/15/2038	1.A
	FNR 3515 LA SECURED 1.4098 03/15/2039																			
31398C-AT-5	1.410% 03/15/39	06/01/2026	Paydown		21,151	21,151	21,732	19,449		1,701		1,701		21,151				124	03/15/2039	1.A
	FNR 2010-35 W SECURED 4.2200 01/25/2040																			
31398P-JE-0	4.220% 01/25/40	06/01/2026	Paydown		11,060	11,060	11,107	11,100		(40)		(40)		11,060				201	01/25/2040	1.A
	FANNIE MAE POOL POOL #683120 6.0000																			
31400B-4D-5	02/01/2033 6.000% 02/01/33	06/01/2026	Paydown		1,667	1,667	1,683	1,676		(9)		(9)		1,667				42	02/01/2033	1.A
	FANNIE MAE POOL POOL #683343 6.0000																			
31400C-EQ-3	02/01/2033 6.000% 02/01/33	06/01/2026	Paydown		177	177	179	178		(1)		(1)		177				4	02/01/2033	1.A
	FANNIE MAE POOL POOL #683879 5.5000																			
31400C-XG-4	01/01/2033 5.500% 01/01/33	06/01/2026	Paydown		50,885	50,885	52,011	51,445		(560)		(560)		50,885				1,080	01/01/2033	1.A
	FANNIE MAE POOL POOL #689115 5.5000																			
31400J-SC-4	02/01/2033 5.500% 02/01/33	06/01/2026	Paydown		3,174	3,174	3,157	3,159		15		15		3,174				73	02/01/2033	1.A
	FANNIE MAE POOL POOL #694551 5.5000																			
31400Q-TG-8	04/01/2033 5.500% 04/01/33	06/01/2026	Paydown		15,630	15,630	15,874	15,794		(164)		(164)		15,630				361	04/01/2033	1.A
	FANNIE MAE POOL POOL #694731 5.5000																			
31400Q-Y4-9	04/01/2033 5.500% 04/01/33	06/01/2026	Paydown		14,468	14,468	14,692	14,639		(171)		(171)		14,468				333	04/01/2033	1.A
	FANNIE MAE POOL POOL #703396 5.0000																			
31401B-NM-3	04/01/2033 5.000% 04/01/33	06/01/2026	Paydown		1,699	1,699	1,764	1,751		(53)		(53)		1,699				36	04/01/2033	1.A
	FANNIE MAE POOL POOL #711170 5.0000																			
31401L-CF-8	08/01/2033 5.000% 08/01/33	06/01/2026	Paydown		4,156	4,156	4,268	4,264		(108)		(108)		4,156				94	08/01/2033	1.A
	FANNIE MAE POOL POOL #724011 5.5000																			
31402B-KY-9	07/01/2033 5.500% 07/01/33	06/01/2026	Paydown		40,074	40,074	40,412	40,228		(155)		(155)		40,074				965	07/01/2033	1.A
	FANNIE MAE POOL POOL #725423 5.5000																			
31402C-4G-4	05/01/2034 5.500% 05/01/34	06/01/2026	Paydown		8,275	8,275	8,381	8,354		(79)		(79)		8,275				190	05/01/2034	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
	FANNIE MAE POOL POOL #725205 5.0000																			
31402C-U6-7	03/01/2034 5.000% 03/01/34	06/01/2026	Paydown		23,092	23,092	23,136	23,100		(7)		(7)		23,092				473	03/01/2034	1.A
	FANNIE MAE POOL POOL #725591 5.0000																			
31402D-C4-0	07/01/2034 5.000% 07/01/34	06/01/2026	Paydown		6,867	6,867	6,791	6,807		60		60		6,867				147	07/01/2034	1.A
	FANNIE MAE POOL POOL #725690 6.0000																			
31402D-F7-0	08/01/2034 6.000% 08/01/34	06/01/2026	Paydown		24,458	24,458	24,724	24,667		(208)		(208)		24,458				606	08/01/2034	1.A
	FANNIE MAE POOL POOL #727121 5.5000																			
31402E-YS-1	10/01/2033 5.500% 10/01/33	06/01/2026	Paydown		8,365	8,365	8,320	8,324		41		41		8,365				191	10/01/2033	1.A
	FANNIE MAE POOL POOL #727137 5.5000																			
31402E-ZA-9	09/01/2033 5.500% 09/01/33	06/01/2026	Paydown		5,275	5,275	5,344	5,311		(36)		(36)		5,275				121	09/01/2033	1.A
	FANNIE MAE POOL POOL #735193 5.4250																			
31402Q-XW-6	01/01/2035 5.425% 01/01/35	06/01/2026	Paydown		10,226	10,226	10,630	10,270		(44)		(44)		10,226				297	01/01/2035	1.A
	FANNIE MAE POOL POOL #740300 5.0000																			
31402W-NR-5	10/01/2033 5.000% 10/01/33	06/01/2026	Paydown		204	204	203	203		1		1		204				4	10/01/2033	1.A
	FANNIE MAE POOL POOL #745297 5.6750																			
31403C-7J-4	12/01/2035 5.675% 12/01/35	06/01/2026	Paydown		175	175	185	178		(3)		(3)		175				4	12/01/2035	1.A
	FANNIE MAE POOL POOL #745168 6.3730																			
31403C-Z9-5	09/01/2035 6.373% 09/01/35	06/01/2026	Paydown		406	406	424	422		(16)		(16)		406				11	09/01/2035	1.A
	FANNIE MAE POOL POOL #775729 5.0000																			
31404Q-Y2-9	05/01/2034 5.000% 05/01/34	06/01/2026	Paydown		803	803	784	788		15		15		803				17	05/01/2034	1.A
	FANNIE MAE POOL POOL #776708 5.0000																			
31404R-3R-6	05/01/2034 5.000% 05/01/34	06/01/2026	Paydown		1,500	1,500	1,539	1,533		(32)		(32)		1,500				30	05/01/2034	1.A
	FANNIE MAE POOL POOL #780886 5.0000																			
31404W-RF-5	05/01/2034 5.000% 05/01/34	06/01/2026	Paydown		113	113	111	111		1		1		113				2	05/01/2034	1.A
	FANNIE MAE POOL POOL #781436 6.3020																			
31404X-EH-3	08/01/2034 6.302% 08/01/34	06/01/2026	Paydown		41	41	41	42		(1)		(1)		41				1	08/01/2034	1.A
	FANNIE MAE POOL POOL #788303 5.5000																			
31405F-X8-0	06/01/2034 5.500% 06/01/34	06/01/2026	Paydown		612	612	603	605		7		7		612				14	06/01/2034	1.A
	FANNIE MAE POOL POOL #790463 6.0480																			
31405J-FC-3	09/01/2034 6.048% 09/01/34	06/01/2026	Paydown		1,423	1,423	1,452	1,423						1,423				36	09/01/2034	1.A
	FANNIE MAE POOL POOL #805377 5.5000																			
31406B-XE-5	01/01/2035 5.500% 01/01/35	06/01/2026	Paydown		1,979	1,979	2,009	2,002		(23)		(23)		1,979				45	01/01/2035	1.A
	FANNIE MAE POOL POOL #806760 5.0000																			
31406D-JD-9	10/01/2034 5.000% 10/01/34	06/01/2026	Paydown		848	848	874	868		(19)		(19)		848				18	10/01/2034	1.A
	FANNIE MAE POOL POOL #815415 5.0000																			
31406N-3Y-8	02/01/2035 5.000% 02/01/35	06/01/2026	Paydown		1,346	1,346	1,325	1,329		16		16		1,346				28	02/01/2035	1.A
	FANNIE MAE POOL POOL #821932 5.8050																			
31406W-ED-2	06/01/2035 5.805% 06/01/35	06/01/2026	Paydown		532	532	557	523		9		9		532				13	06/01/2035	1.A
	FANNIE MAE POOL POOL #822411 5.6410																			
31406W-VC-5	04/01/2035 5.641% 04/01/35	06/01/2026	Paydown		143	143	142	147		(4)		(4)		143				4	04/01/2035	1.A
	FANNIE MAE POOL POOL #822787 5.0000																			
31406X-CY-6	04/01/2035 5.000% 04/01/35	06/01/2026	Paydown		2,249	2,249	2,298	2,297		(48)		(48)		2,249				46	04/01/2035	1.A
	FANNIE MAE POOL POOL #831400 6.0000																			
31407H-UZ-7	04/01/2036 6.000% 04/01/36	06/01/2026	Paydown		38	38	37	37						38				1	04/01/2036	1.A
	FANNIE MAE POOL POOL #832101 6.1100																			
31407J-NS-7	07/01/2035 6.110% 07/01/35	06/01/2026	Paydown		441	441	460	442		(1)		(1)		441				12	07/01/2035	1.A
	FANNIE MAE POOL POOL #832348 5.0000																			
31407J-WH-1	08/01/2035 5.000% 08/01/35	06/01/2026	Paydown		313	313	308	309		4		4		313				7	08/01/2035	1.A
	FANNIE MAE POOL POOL #842332 5.0000																			
31407V-Y5-8	10/01/2035 5.000% 10/01/35	06/01/2026	Paydown		3,448	3,448	3,318	3,277		171		171		3,448				72	10/01/2035	1.A
	FANNIE MAE POOL POOL #865227 6.0000																			
31409A-HC-6	12/01/2035 6.000% 12/01/35	06/01/2026	Paydown		5,515	5,515	5,561	5,552		(36)		(36)		5,515				138	12/01/2035	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
31409B-GF-8	FANNIE MAE POOL POOL #866098 5.9250 03/01/2036 5.925% 03/01/36	06/01/2026	Paydown		1,601	1,601	1,651	1,501		99		99		1,601				40	03/01/2036	1.A
31409D-UF-8	FANNIE MAE POOL POOL #868282 6.5000 04/01/2036 6.500% 04/01/36	06/01/2026	Paydown		12,513	12,513	12,759	12,704		(191)		(191)		12,513				370	04/01/2036	1.A
3140E2-HS-3	FANNIE MAE POOL POOL #AZ9240 3.5000 10/01/2045 3.500% 10/01/45	06/01/2026	Paydown		27,465	27,465	28,735	28,976		(1,511)		(1,511)		27,465				402	10/01/2045	1.A
3140E6-KT-8	FANNIE MAE POOL POOL #BA2105 2.5000 08/01/2045 2.500% 08/01/45	06/01/2026	Paydown		14,683	14,683	14,750	14,772		(89)		(89)		14,683				152	08/01/2045	1.A
3140EU-2P-3	FANNIE MAE POOL POOL #BC0781 3.0000 04/01/2046 3.000% 04/01/46	06/01/2026	Paydown		25,918	25,918	26,638	26,858		(941)		(941)		25,918				321	04/01/2046	1.A
3140EU-5G-0	FANNIE MAE POOL POOL #BC0846 3.0000 04/01/2046 3.000% 04/01/46	06/01/2026	Paydown		215,136	215,136	221,859	221,988		(6,852)		(6,852)		215,136				2,494	04/01/2046	1.A
3140EV-H4-2	FANNIE MAE POOL POOL #BC1150 2.5000 06/01/2046 2.500% 06/01/46	06/01/2026	Paydown		179,120	179,120	179,820	179,888		(767)		(767)		179,120				1,866	06/01/2046	1.A
3140F1-RV-6	FANNIE MAE POOL POOL #BC5899 3.0000 07/01/2046 3.000% 07/01/46	06/01/2026	Paydown		17,667	17,667	17,629	17,628		40		40		17,667				222	07/01/2046	1.A
3140F7-RQ-4	FANNIE MAE POOL POOL #BD0494 3.5000 07/01/2046 3.500% 07/01/46	06/01/2026	Paydown		24,910	24,910	25,585	25,910		(1,000)		(1,000)		24,910				376	07/01/2046	1.A
3140FB-DK-3	FANNIE MAE POOL POOL #BD3705 3.5000 08/01/2046 3.500% 08/01/46	06/01/2026	Paydown		36,522	36,522	37,236	37,618		(1,096)		(1,096)		36,522				543	08/01/2046	1.A
3140FB-DY-3	FANNIE MAE POOL POOL #BD3718 3.5000 08/01/2046 3.500% 08/01/46	06/01/2026	Paydown		13,822	13,822	14,197	14,383		(561)		(561)		13,822				199	08/01/2046	1.A
3140FB-LU-2	FANNIE MAE POOL POOL #BD3938 3.0000 09/01/2046 3.000% 09/01/46	06/01/2026	Paydown		198,706	198,706	207,089	207,618		(8,912)		(8,912)		198,706				2,086	09/01/2046	1.A
3140FG-4S-5	FANNIE MAE POOL POOL #BD8932 3.0000 10/01/2046 3.000% 10/01/46	06/01/2026	Paydown		15,396	15,396	15,268	15,245		151		151		15,396				196	10/01/2046	1.A
3140FG-7F-0	FANNIE MAE POOL POOL #BD8993 3.0000 11/01/2046 3.000% 11/01/46	06/01/2026	Paydown		103,046	103,046	105,912	106,134		(3,088)		(3,088)		103,046				1,429	11/01/2046	1.A
3140H8-QD-0	FANNIE MAE POOL POOL #BJ6751 4.0000 05/01/2048 4.000% 05/01/48	06/01/2026	Paydown		349,047	349,047	359,546	364,149		(15,102)		(15,102)		349,047				6,403	05/01/2048	1.A
3140J6-EN-3	FANNIE MAE POOL POOL #BM1940 3.5000 11/01/2046 3.500% 11/01/46	06/01/2026	Paydown		81,741	81,741	82,050	82,112		(370)		(370)		81,741				1,128	11/01/2046	1.A
3140J8-SS-3	FANNIE MAE POOL POOL #BM4128 4.0000 05/01/2048 4.000% 05/01/48	06/01/2026	Paydown		212,803	212,803	219,553	223,069		(10,266)		(10,266)		212,803				3,672	05/01/2048	1.A
3140J9-BY-6	FANNIE MAE POOL POOL #BM4554 4.0000 09/01/2048 4.000% 09/01/48	06/01/2026	Paydown		137,289	137,289	137,889	138,277		(988)		(988)		137,289				1,892	09/01/2048	1.A
3140JN-TJ-9	FANNIE MAE POOL POOL #BO2352 3.0000 10/01/2049 3.000% 10/01/49	06/01/2026	Paydown		6,970	6,970	7,139	7,214		(244)		(244)		6,970				87	10/01/2049	1.A
3140JY-JQ-0	FANNIE MAE POOL POOL #BO3870 3.5000 08/01/2049 3.500% 08/01/49	06/01/2026	Paydown		10,208	10,208	10,588	11,119		(911)		(911)		10,208				149	08/01/2049	1.A
3140K2-TG-9	FANNIE MAE POOL POOL #BO6850 3.0000 10/01/2049 3.000% 10/01/49	06/01/2026	Paydown		12,529	12,529	12,771	12,903		(375)		(375)		12,529				157	10/01/2049	1.A
3140K4-F9-6	FANNIE MAE POOL POOL #BO8291 3.0000 11/01/2049 3.000% 11/01/49	06/01/2026	Paydown		16,017	16,017	16,296	16,421		(404)		(404)		16,017				200	11/01/2049	1.A
3140K9-DW-6	FANNIE MAE POOL POOL #BP1916 3.0000 02/01/2050 3.000% 02/01/50	06/01/2026	Paydown		5,910	5,910	6,085	6,229		(319)		(319)		5,910				74	02/01/2050	1.A
3140Q9-TZ-6	FANNIE MAE POOL POOL #CA2367 4.0000 09/01/2048 4.000% 09/01/48	06/01/2026	Paydown		106,577	106,577	107,809	108,859		(2,282)		(2,282)		106,577				1,700	09/01/2048	1.A
3140Q9-WT-6	FANNIE MAE POOL POOL #CA2457 4.0000 10/01/2048 4.000% 10/01/48	06/01/2026	Paydown		78,239	78,239	80,341	82,115		(3,876)		(3,876)		78,239				1,344	10/01/2048	1.A
3140QA-CL-2	FANNIE MAE POOL POOL #CA2774 4.0000 12/01/2048 4.000% 12/01/48	06/01/2026	Paydown		20,849	20,849	21,232	21,564		(715)		(715)		20,849				347	12/01/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	FANNIE MAE POOL POOL #CA4422 3.0000																			
31400B-4G-0	10/01/2049 3.000% 10/01/49	06/01/2026	Paydown		250,864	250,864	257,332	260,396		(9,532)		(9,532)		250,864				3,309	10/01/2049	1.A
	FANNIE MAE POOL POOL #CA4021 3.5000																			
31400B-PF-9	08/01/2049 3.500% 08/01/49	06/01/2026	Paydown		107,488	107,488	111,216	114,908		(7,420)		(7,420)		107,488				1,511	08/01/2049	1.A
	FANNIE MAE POOL POOL #CA4249 3.0000																			
31400B-WK-0	10/01/2049 3.000% 10/01/49	06/01/2026	Paydown		110,847	110,847	113,133	114,508		(3,661)		(3,661)		110,847				1,519	10/01/2049	1.A
	FANNIE MAE POOL POOL #CB1831 2.0000																			
31400M-A9-5	10/01/2051 2.000% 10/01/51	06/01/2026	Paydown		248,742	248,742	251,074	250,798		(2,055)		(2,055)		248,742				2,030	10/01/2051	1.A
	FANNIE MAE POOL POOL #CB4167 5.0000																			
31400P-TZ-0	07/01/2052 5.000% 07/01/52	06/01/2026	Paydown		495,550	495,550	489,200	489,597		5,953		5,953		495,550				9,943	07/01/2052	1.A
	FANNIE MAE POOL POOL #CB4167 5.0000																			
31400P-TZ-0	07/01/2052 5.000% 07/01/52	04/23/2026	Prin Reins Co of Vermont		646,146	641,844	633,621	634,134		371		371		634,506		11,640	11,640	12,659	07/01/2052	1.A
	FANNIE MAE POOL POOL #CB4297 4.5000																			
31400P-X3-6	08/01/2052 4.500% 08/01/52	06/01/2026	Paydown		757,234	757,234	750,135	750,486		6,748		6,748		757,234				13,753	08/01/2052	1.A
	FANNIE MAE POOL POOL #CB4552 4.5000																			
31400Q-BW-4	09/01/2052 4.500% 09/01/52	06/01/2026	Paydown		433,019	433,019	388,144	390,200		42,819		42,819		433,019				8,369	09/01/2052	1.A
	FANNIE MAE POOL POOL #CB4694 5.5000																			
31400Q-GC-3	09/01/2052 5.500% 09/01/52	06/01/2026	Paydown		3,073,037	3,073,037	3,095,676	3,090,812		(17,775)		(17,775)		3,073,037				70,907	09/01/2052	1.A
	FANNIE MAE POOL POOL #CB4915 5.5000																			
31400Q-N9-2	10/01/2052 5.500% 10/01/52	06/01/2026	Paydown		530,161	530,161	528,421	528,371		1,789		1,789		530,161				13,042	10/01/2052	1.A
	FANNIE MAE POOL POOL #CB4915 5.5000																			
31400Q-N9-2	10/01/2052 5.500% 10/01/52	04/23/2026	Prin Reins Co of Vermont		590,507	576,265	574,374	574,320		(19)		(19)		574,301		16,206	16,206	12,502	10/01/2052	1.A
	FANNIE MAE POOL POOL #CB4944 4.5000																			
31400Q-P6-6	10/01/2052 4.500% 10/01/52	06/01/2026	Paydown		446,695	446,695	424,989	427,220		19,476		19,476		446,695				8,790	10/01/2052	1.A
	FANNIE MAE POOL POOL #CB5229 5.0000																			
31400Q-Y3-3	12/01/2052 5.000% 12/01/52	06/01/2026	Paydown		1,397,993	1,397,993	1,398,539	1,397,964		29		29		1,397,993				29,074	12/01/2052	1.A
	FANNIE MAE POOL POOL #CB6222 5.5000																			
31400R-4G-5	05/01/2053 5.500% 05/01/53	06/01/2026	Paydown		1,015,294	1,015,294	1,022,354	1,021,476		(6,181)		(6,181)		1,015,294				22,318	05/01/2053	1.A
	FANNIE MAE POOL POOL #CB5637 5.0000																			
31400R-HP-1	02/01/2053 5.000% 02/01/53	06/01/2026	Paydown		361,665	361,665	361,721	361,625		39		39		361,665				7,789	02/01/2053	1.A
	FANNIE MAE POOL POOL #CB5673 4.5000																			
31400R-JT-1	02/01/2053 4.500% 02/01/53	06/01/2026	Paydown		279,238	279,238	270,905	271,462		7,776		7,776		279,238				4,653	02/01/2053	1.A
	FANNIE MAE POOL POOL #CB5691 5.5000																			
31400R-KD-4	02/01/2053 5.500% 02/01/53	06/01/2026	Paydown		713,530	713,530	718,435	717,398		(3,868)		(3,868)		713,530				16,012	02/01/2053	1.A
	FANNIE MAE POOL POOL #CB5692 5.5000																			
31400R-KE-2	02/01/2053 5.500% 02/01/53	06/01/2026	Paydown		910,877	910,877	921,933	919,598		(8,721)		(8,721)		910,877				20,946	02/01/2053	1.A
	FANNIE MAE POOL POOL #CB5839 5.0000																			
31400R-PZ-0	03/01/2053 5.000% 03/01/53	06/01/2026	Paydown		913,418	913,418	898,289	899,519		13,899		13,899		913,418				19,391	03/01/2053	1.A
	FANNIE MAE POOL POOL #CB7125 6.0000																			
31400S-4K-4	09/01/2053 6.000% 09/01/53	06/01/2026	Paydown		794,184	794,184	814,411	807,578		(13,394)		(13,394)		794,184				19,873	09/01/2053	1.A
	FANNIE MAE POOL POOL #CB6727 5.0000																			
31400S-PM-7	07/01/2053 5.000% 07/01/53	06/01/2026	Paydown		1,017,417	1,017,417	1,002,792	1,003,816		13,602		13,602		1,017,417				21,692	07/01/2053	1.A
	FANNIE MAE POOL POOL #CB6915 5.5000																			
31400S-VH-1	08/01/2053 5.500% 08/01/53	06/01/2026	Paydown		532,890	532,890	538,094	537,178		(4,288)		(4,288)		532,890				12,042	08/01/2053	1.A
	FANNIE MAE POOL POOL #CB7046 5.0000																			
31400S-ZL-8	09/01/2053 5.000% 09/01/53	06/01/2026	Paydown		305,036	305,036	281,777	284,196		20,841		20,841		305,036				6,958	09/01/2053	1.A
	FANNIE MAE POOL POOL #CB7422 5.5000																			
31400T-G8-6	11/01/2053 5.500% 11/01/53	06/01/2026	Paydown		352,329	352,329	354,971	354,207		(1,878)		(1,878)		352,329				7,793	11/01/2053	1.A
	FANNIE MAE POOL POOL #CB7500 6.0000																			
31400T-KN-8	11/01/2053 6.000% 11/01/53	06/01/2026	Paydown		1,639,616	1,639,616	1,635,773	1,634,952		4,664		4,664		1,639,616				39,511	11/01/2053	1.A
	FANNIE MAE POOL POOL #CB7774 5.0000																			
31400T-T8-2	01/01/2054 5.000% 01/01/54	06/01/2026	Paydown		363,373	363,373	356,673	357,240		6,133		6,133		363,373				7,300	01/01/2054	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 #FA0505 6.0000																			
3140W0-R3-1	11/01/2054 6.000% 11/01/54	06/01/2026	Paydown		1,014,997	1,014,997	1,029,271	1,026,789		(11,792)		(11,792)		1,014,997				25,422	11/01/2054	1.A
	FANNIE MAE POOL POOL #FA3179 5.5000																			
3140W3-Q9-3	10/01/2055 5.500% 10/01/55	06/01/2026	Paydown		1,895,512	1,895,512	1,935,199	1,934,159		(38,647)		(38,647)		1,895,512				42,182	10/01/2055	1.A
	FANNIE MAE POOL POOL #FM1675 3.0000																			
3140X4-2H-8	10/01/2049 3.000% 10/01/49	06/01/2026	Paydown		154,390	154,390	156,175	157,854		(3,464)		(3,464)		154,390				1,960	10/01/2049	1.A
	FANNIE MAE POOL POOL #FM1449 3.5000																			
3140X4-TF-3	09/01/2049 3.500% 09/01/49	06/01/2026	Paydown		100,228	100,228	103,266	107,692		(7,464)		(7,464)		100,228				1,452	09/01/2049	1.A
	FANNIE MAE POOL POOL #FM1483 3.0000																			
3140X4-UH-7	09/01/2049 3.000% 09/01/49	06/01/2026	Paydown		81,612	81,612	83,002	83,562		(1,950)		(1,950)		81,612				1,041	09/01/2049	1.A
	FANNIE MAE POOL POOL #FM2625 3.0000																			
3140X5-4K-6	03/01/2050 3.000% 03/01/50	06/01/2026	Paydown		649,865	649,865	671,494	680,872		(31,007)		(31,007)		649,865				7,009	03/01/2050	1.A
	FANNIE MAE POOL POOL #FM1867 3.0000																			
3140X5-CD-3	11/01/2049 3.000% 11/01/49	06/01/2026	Paydown		56,051	56,051	57,066	57,883		(1,833)		(1,833)		56,051				678	11/01/2049	1.A
	FANNIE MAE POOL POOL #FM2199 3.5000																			
3140X5-NR-0	01/01/2050 3.500% 01/01/50	06/01/2026	Paydown		18,543	18,543	19,239	19,743		(1,199)		(1,199)		18,543				270	01/01/2050	1.A
	FANNIE MAE POOL POOL #FM2482 3.0000																			
3140X5-XL-2	02/01/2050 3.000% 02/01/50	06/01/2026	Paydown		260,423	260,423	269,457	273,817		(13,394)		(13,394)		260,423				3,471	02/01/2050	1.A
	FANNIE MAE POOL POOL #FS1674 4.0000																			
3140XG-2G-3	05/01/2052 4.000% 05/01/52	06/01/2026	Paydown		285,014	285,014	286,751	286,563		(1,549)		(1,549)		285,014				5,382	05/01/2052	1.A
	FANNIE MAE POOL POOL #FS1151 3.0000																			
3140XG-H5-1	03/01/2052 3.000% 03/01/52	06/01/2026	Paydown		359,483	359,483	343,868	345,370		14,112		14,112		359,483				4,501	03/01/2052	1.A
	FANNIE MAE POOL POOL #FS1833 4.0000																			
3140XH-BB-2	05/01/2052 4.000% 05/01/52	06/01/2026	Paydown		110,035	110,035	110,078	110,054		(19)		(19)		110,035				1,818	05/01/2052	1.A
	FANNIE MAE POOL POOL #FS3582 5.5000																			
3140XJ-6U-2	08/01/2053 5.500% 08/01/53	06/01/2026	Paydown		320,012	320,012	316,086	316,573		3,439		3,439		320,012				6,582	08/01/2053	1.A
	FANNIE MAE POOL POOL #FS3583 5.5000																			
3140XJ-6V-0	08/01/2053 5.500% 08/01/53	06/01/2026	Paydown		639,998	639,998	626,998	629,370		10,628		10,628		639,998				15,253	08/01/2053	1.A
	FANNIE MAE POOL POOL #FS2894 4.5000																			
3140XJ-GC-1	09/01/2052 4.500% 09/01/52	06/01/2026	Paydown		759,251	759,251	740,566	741,440		17,811		17,811		759,251				13,843	09/01/2052	1.A
	FANNIE MAE POOL POOL #FS2965 5.0000																			
3140XJ-JK-0	10/01/2052 5.000% 10/01/52	06/01/2026	Paydown		1,005,380	1,005,380	994,540	995,373		10,006		10,006		1,005,380				22,124	10/01/2052	1.A
	FANNIE MAE POOL POOL #FS3046 5.0000																			
3140XJ-L4-3	10/01/2052 5.000% 10/01/52	06/01/2026	Paydown		328,527	328,527	321,290	322,246		6,282		6,282		328,527				6,811	10/01/2052	1.A
	FANNIE MAE POOL POOL #FS3036 4.5000																			
3140XJ-LS-0	10/01/2052 4.500% 10/01/52	06/01/2026	Paydown		864,085	864,085	823,851	828,155		35,930		35,930		864,085				16,525	10/01/2052	1.A
	FANNIE MAE POOL POOL #FS3351 4.5000																			
3140XJ-MM-1	11/01/2052 4.500% 11/01/52	06/01/2026	Paydown		504,360	504,360	497,977	498,305		6,055		6,055		504,360				9,697	11/01/2052	1.A
	FANNIE MAE POOL POOL #FS3833 4.5000																			
3140XK-HK-9	08/01/2052 4.500% 08/01/52	06/01/2026	Paydown		419,182	419,182	403,331	403,992		15,189		15,189		419,182				7,295	08/01/2052	1.A
	FANNIE MAE POOL POOL #FS4101 5.5000																			
3140XK-RX-0	03/01/2053 5.500% 03/01/53	06/01/2026	Paydown		600,155	600,155	610,095	608,124		(7,969)		(7,969)		600,155				13,845	03/01/2053	1.A
	FANNIE MAE POOL POOL #FS4305 5.0000																			
3140XK-YB-0	04/01/2053 5.000% 04/01/53	06/01/2026	Paydown		897,570	897,570	901,076	900,594		(3,024)		(3,024)		897,570				17,231	04/01/2053	1.A
	FANNIE MAE POOL POOL #FS5396 5.0000																			
3140XL-7J-1	07/01/2053 5.000% 07/01/53	06/01/2026	Paydown		789,351	789,351	779,237	779,885		9,465		9,465		789,351				16,640	07/01/2053	1.A
	FANNIE MAE POOL POOL #FS5438 5.5000																			
3140XM-BG-0	08/01/2053 5.500% 08/01/53	06/01/2026	Paydown		751,888	751,888	757,880	756,933		(5,045)		(5,045)		751,888				17,864	08/01/2053	1.A
	FANNIE MAE POOL POOL #FS6310 6.0000																			
3140XN-AL-8	11/01/2053 6.000% 11/01/53	06/01/2026	Paydown		791,088	791,088	802,708	799,301		(8,212)		(8,212)		791,088				20,182	11/01/2053	1.A
	FANNIE MAE POOL POOL #FS6379 5.5000																			
3140XN-CR-3	11/01/2053 5.500% 11/01/53	06/01/2026	Paydown		448,337	448,337	452,540	451,444		(3,107)		(3,107)		448,337				10,421	11/01/2053	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 #FS6810 5.0000																			
3140XN-R8-9	12/01/2053 5.000% 12/01/53	06/01/2026	Paydown		597,383	597,383	587,956	588,767		8,617		8,617		597,383				11,858	12/01/2053	1.A
	FANNIE MAE POOL POOL #FS7957 5.5000																			
3140XP-ZX-0	05/01/2054 5.500% 05/01/54	06/01/2026	Paydown		2,417,249	2,417,249	2,419,137	2,417,848		(599)		(599)		2,417,249				53,646	05/01/2054	1.A
	FANNIE MAE POOL POOL #FS7959 5.5000																			
3140XP-ZZ-5	05/01/2054 5.500% 05/01/54	06/01/2026	Paydown		440,802	440,802	439,700	439,645		1,157		1,157		440,802				10,816	05/01/2054	1.A
	FANNIE MAE POOL POOL #FS8308 5.0000																			
3140XQ-GS-0	06/01/2054 5.000% 06/01/54	06/01/2026	Paydown		172,961	172,961	173,745	173,728		(767)		(767)		172,961				3,530	06/01/2054	1.A
	FANNIE MAE POOL POOL #FS8622 6.0000																			
3140XQ-SL-2	07/01/2054 6.000% 07/01/54	06/01/2026	Paydown		1,086,178	1,086,178	1,106,205	1,102,227		(16,049)		(16,049)		1,086,178				25,714	07/01/2054	1.A
	FANNIE MAE POOL POOL #FS9527 5.0000																			
3140XR-SR-7	10/01/2054 5.000% 10/01/54	06/01/2026	Paydown		1,032,944	1,032,944	1,008,008	1,010,399		22,545		22,545		1,032,944				21,504	10/01/2054	1.A
	FANNIE MAE POOL POOL #889617 6.5000																			
31410K-K6-0	06/01/2038 6.500% 06/01/38	06/01/2026	Paydown		14,010	14,010	14,568	14,751		(741)		(741)		14,010				352	06/01/2038	1.A
	FANNIE MAE POOL POOL #899167 5.5000																			
31410V-6C-9	02/01/2037 5.500% 02/01/37	06/01/2026	Paydown		98	98	101	102		(4)		(4)		98				2	02/01/2037	1.A
	FANNIE MAE POOL POOL #903014 5.5000																			
31411B-GX-5	12/01/2036 5.500% 12/01/36	06/01/2026	Paydown		8,060	8,060	8,016	8,019		41		41		8,060				189	12/01/2036	1.A
	FANNIE MAE POOL POOL #903055 5.5000																			
31411B-H8-9	12/01/2036 5.500% 12/01/36	06/01/2026	Paydown		4,362	4,362	4,338	4,340		22		22		4,362				100	12/01/2036	1.A
	FANNIE MAE POOL POOL #905638 5.5000																			
31411E-EK-9	12/01/2036 5.500% 12/01/36	06/01/2026	Paydown		10,739	10,739	10,681	10,686		54		54		10,739				246	12/01/2036	1.A
	FANNIE MAE POOL POOL #905687 5.5000																			
31411E-F4-4	12/01/2036 5.500% 12/01/36	06/01/2026	Paydown		73,400	73,400	72,826	72,855		545		545		73,400				2,001	12/01/2036	1.A
	FANNIE MAE POOL POOL #906059 5.5000																			
31411E-TQ-0	01/01/2037 5.500% 01/01/37	06/01/2026	Paydown		6,539	6,539	6,490	6,493		46		46		6,539				146	01/01/2037	1.A
	FANNIE MAE POOL POOL #915876 6.0000																			
31411V-Q5-1	04/01/2037 6.000% 04/01/37	06/01/2026	Paydown		5,489	5,489	5,553	5,555		(66)		(66)		5,489				137	04/01/2037	1.A
	FANNIE MAE POOL POOL #918437 6.0000																			
31411Y-LS-0	05/01/2037 6.000% 05/01/37	06/01/2026	Paydown		1,216	1,216	1,199	1,201		14		14		1,216				30	05/01/2037	1.A
	FANNIE MAE POOL POOL #929083 5.0000																			
31412M-FY-9	02/01/2038 5.000% 02/01/38	06/01/2026	Paydown		1,468	1,468	1,511	1,519		(51)		(51)		1,468				31	02/01/2038	1.A
	FANNIE MAE POOL POOL #931557 5.0000																			
31412P-5S-6	07/01/2039 5.000% 07/01/39	06/01/2026	Paydown		7,525	7,525	7,676	7,659		(133)		(133)		7,525				158	07/01/2039	1.A
	FANNIE MAE POOL POOL #930901 5.0000																			
31412P-GJ-4	04/01/2039 5.000% 04/01/39	06/01/2026	Paydown		30,384	30,384	31,424	31,643		(1,259)		(1,259)		30,384				633	04/01/2039	1.A
	FANNIE MAE POOL POOL #931147 5.0000																			
31412P-P8-8	05/01/2039 5.000% 05/01/39	06/01/2026	Paydown		13,488	13,488	13,774	13,785		(296)		(296)		13,488				279	05/01/2039	1.A
	FANNIE MAE POOL POOL #931166 5.0000																			
31412P-QT-1	05/01/2039 5.000% 05/01/39	06/01/2026	Paydown		42,032	42,032	42,938	43,038		(1,006)		(1,006)		42,032				712	05/01/2039	1.A
	FANNIE MAE POOL POOL #932503 5.0000																			
31412R-AC-1	02/01/2040 5.000% 02/01/40	06/01/2026	Paydown		132,459	132,459	139,957	139,092		(6,634)		(6,634)		132,459				2,757	02/01/2040	1.A
	FANNIE MAE POOL POOL #932902 4.0000																			
31412R-NT-0	01/01/2041 4.000% 01/01/41	06/01/2026	Paydown		24,565	24,565	24,388	24,388		176		176		24,565				403	01/01/2041	1.A
	FANNIE MAE POOL POOL #933779 6.5000																			
31412S-2L-8	05/01/2038 6.500% 05/01/38	06/01/2026	Paydown		811	811	839	854		(43)		(43)		811				22	05/01/2038	1.A
	FANNIE MAE POOL POOL #933745 6.0000																			
31412S-ZJ-7	04/01/2038 6.000% 04/01/38	06/01/2026	Paydown		2,355	2,355	2,378	2,377		(23)		(23)		2,355				59	04/01/2038	1.A
	FANNIE MAE POOL POOL #935494 5.0000																			
31412U-XX-3	07/01/2039 5.000% 07/01/39	06/01/2026	Paydown		1,097	1,097	1,123	1,125		(28)		(28)		1,097				24	07/01/2039	1.A
	FANNIE MAE POOL POOL #936997 6.0000																			
31412W-NN-2	06/01/2037 6.000% 06/01/37	06/01/2026	Paydown		5,524	5,524	5,584	5,583		(59)		(59)		5,524				138	06/01/2037	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 #937894 5.5000																			
31412X-NK-6	07/01/2037 5.500% 07/01/37	06/01/2026	Paydown		11,525	11,525	11,395	11,395		130		130		11,525				267	07/01/2037	1.A
	FANNIE MAE POOL POOL #937925 5.8540																			
31412X-PJ-7	07/01/2037 5.854% 07/01/37	06/01/2026	Paydown		1,214	1,214	1,240	1,150		64		64		1,214				31	07/01/2037	1.A
	FANNIE MAE POOL POOL #946531 6.0000																			
31413J-AB-7	09/01/2037 6.000% 09/01/37	06/01/2026	Paydown		2,496	2,496	2,505	2,503		(7)		(7)		2,496				62	09/01/2037	1.A
	FANNIE MAE POOL POOL #947402 6.0000																			
31413K-AB-7	10/01/2037 6.000% 10/01/37	06/01/2026	Paydown		3,464	3,464	3,475	3,473		(9)		(9)		3,464				89	10/01/2037	1.A
	FANNIE MAE POOL POOL #953724 5.5000																			
31413S-AZ-7	11/01/2037 5.500% 11/01/37	06/01/2026	Paydown		7,862	7,862	7,751	7,759		103		103		7,862				180	11/01/2037	1.A
	FANNIE MAE POOL POOL #960388 5.5000																			
31414A-ND-0	12/01/2037 5.500% 12/01/37	06/01/2026	Paydown		3,264	3,264	3,267	3,265		(2)		(2)		3,264				75	12/01/2037	1.A
	FANNIE MAE POOL POOL #960408 5.5000																			
31414A-NZ-1	12/01/2037 5.500% 12/01/37	06/01/2026	Paydown		6,838	6,838	6,844	6,840		(2)		(2)		6,838				160	12/01/2037	1.A
	FANNIE MAE POOL POOL #960476 5.5000																			
31414A-Q5-4	01/01/2038 5.500% 01/01/38	06/01/2026	Paydown		11,687	11,687	11,639	11,640		47		47		11,687				273	01/01/2038	1.A
	FANNIE MAE POOL POOL #960461 5.5000																			
31414A-QN-5	12/01/2037 5.500% 12/01/37	06/01/2026	Paydown		2,125	2,125	2,118	2,118		8		8		2,125				49	12/01/2037	1.A
	FANNIE MAE POOL POOL #960536 5.5000																			
31414A-SZ-6	01/01/2038 5.500% 01/01/38	06/01/2026	Paydown		4,856	4,856	4,836	4,837		20		20		4,856				111	01/01/2038	1.A
	FANNIE MAE POOL POOL #961564 6.5000																			
31414B-WZ-9	02/01/2038 6.500% 02/01/38	06/01/2026	Paydown		2,530	2,530	2,615	2,677		(147)		(147)		2,530				68	02/01/2038	1.A
	FANNIE MAE POOL POOL #963219 5.5000																			
31414D-SG-2	05/01/2038 5.500% 05/01/38	06/01/2026	Paydown		3,890	3,890	4,024	4,054		(164)		(164)		3,890				89	05/01/2038	1.A
	FANNIE MAE POOL POOL #964221 6.3000																			
31414E-VN-1	07/01/2038 6.300% 07/01/38	06/01/2026	Paydown		253	253	263	249		4		4		253				7	07/01/2038	1.A
	FANNIE MAE POOL POOL #973203 6.5000																			
31414Q-U4-7	02/01/2038 6.500% 02/01/38	06/01/2026	Paydown		2,448	2,448	2,552	2,549		(101)		(101)		2,448				66	02/01/2038	1.A
	FANNIE MAE POOL POOL #973825 5.9100																			
31414R-LE-3	04/01/2038 5.910% 04/01/38	06/01/2026	Paydown		1,109	1,109	1,149	1,104		5		5		1,109				30	04/01/2038	1.A
	FANNIE MAE POOL POOL #974507 5.8150																			
31414S-DL-4	03/01/2038 5.815% 03/01/38	06/01/2026	Paydown		865	865	897	871		(7)		(7)		865				23	03/01/2038	1.A
	FANNIE MAE POOL POOL #974579 5.9400																			
31414S-FU-2	04/01/2038 5.940% 04/01/38	06/01/2026	Paydown		657	657	692	701		(44)		(44)		657				18	04/01/2038	1.A
	FANNIE MAE POOL POOL #974878 6.0160																			
31414S-Q7-1	04/01/2038 6.016% 04/01/38	06/01/2026	Paydown		779	779	815	817		(38)		(38)		779				22	04/01/2038	1.A
	FANNIE MAE POOL POOL #979963 6.1250																			
31414Y-FC-9	06/01/2038 6.125% 06/01/38	06/01/2026	Paydown		250	250	258	239		11		11		250				7	06/01/2038	1.A
	FANNIE MAE POOL POOL #982646 6.0000																			
31415C-ET-0	06/01/2038 6.000% 06/01/38	06/01/2026	Paydown		248	248	250	249		(1)		(1)		248				6	06/01/2038	1.A
	FANNIE MAE POOL POOL #984275 5.5000																			
31415M-MY-8	05/01/2038 5.500% 05/01/38	06/01/2026	Paydown		2,230	2,230	2,304	2,302		(71)		(71)		2,230				51	05/01/2038	1.A
	FANNIE MAE POOL POOL #984327 6.0000																			
31415M-PL-3	05/01/2038 6.000% 05/01/38	06/01/2026	Paydown		3,736	3,736	3,755	3,754		(18)		(18)		3,736				93	05/01/2038	1.A
	FANNIE MAE POOL POOL #984355 6.0000																			
31415M-QG-3	05/01/2038 6.000% 05/01/38	06/01/2026	Paydown		15,584	15,584	15,662	15,678		(95)		(95)		15,584				465	05/01/2038	1.A
	FANNIE MAE POOL POOL #984357 6.0000																			
31415M-QJ-7	05/01/2038 6.000% 05/01/38	06/01/2026	Paydown		1,401	1,401	1,408	1,412		(11)		(11)		1,401				35	05/01/2038	1.A
	FANNIE MAE POOL POOL #993434 6.1350																			
31415Y-SX-8	06/01/2039 6.135% 06/01/39	06/01/2026	Paydown		7,546	7,546	7,737	7,692		(146)		(146)		7,546				204	06/01/2039	1.A
	FANNIE MAE POOL POOL #993477 6.5700																			
31415Y-UA-5	09/01/2039 6.570% 09/01/39	06/01/2026	Paydown		1,020	1,020	1,040	974		46		46		1,020				27	09/01/2039	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 #995107 6.5160																			
31416B-NY-0	11/01/2038 6.516% 11/01/38	06/01/2026	Paydown		11	11	11	11						11					11/01/2038	1.A
	FANNIE MAE POOL POOL #995829 5.9440																			
31416C-HE-9	06/01/2039 5.944% 06/01/39	06/01/2026	Paydown		2,945	2,945	3,039	2,887		58		58		2,945				80	06/01/2039	1.A
	FANNIE MAE POOL POOL #995831 6.1130																			
31416C-HG-4	06/01/2035 6.113% 06/01/35	06/01/2026	Paydown		1,292	1,292	1,346	1,299		(7)		(7)		1,292				33	06/01/2035	1.A
	FANNIE MAE POOL POOL #AA0320 5.0000																			
31416H-LA-1	02/01/2039 5.000% 02/01/39	06/01/2026	Paydown		46	46	47	47		(1)		(1)		46				1	02/01/2039	1.A
	FANNIE MAE POOL POOL #AA0321 5.0000																			
31416H-LB-9	03/01/2039 5.000% 03/01/39	06/01/2026	Paydown		193	193	198	199		(6)		(6)		193				4	03/01/2039	1.A
	FANNIE MAE POOL POOL #AA4410 5.0000																			
31416M-3U-6	03/01/2039 5.000% 03/01/39	06/01/2026	Paydown		12,128	12,128	12,981	12,841		(713)		(713)		12,128				253	03/01/2039	1.A
	FANNIE MAE POOL POOL #AA5819 5.0000																			
31416P-PD-3	05/01/2039 5.000% 05/01/39	06/01/2026	Paydown		2,682	2,682	2,776	2,822		(140)		(140)		2,682				57	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA5880 5.0000																			
31416P-RA-7	07/01/2039 5.000% 07/01/39	06/01/2026	Paydown		2,527	2,527	2,626	2,618		(91)		(91)		2,527				53	07/01/2039	1.A
	FANNIE MAE POOL POOL #AA6026 5.0000																			
31416P-VU-8	05/01/2039 5.000% 05/01/39	06/01/2026	Paydown		979	979	999	1,000		(21)		(21)		979				20	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA6060 5.0000																			
31416P-WW-3	05/01/2039 5.000% 05/01/39	06/01/2026	Paydown		2,231	2,231	2,311	2,337		(107)		(107)		2,231				46	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA7184 5.0000																			
31416Q-6W-0	05/01/2039 5.000% 05/01/39	06/01/2026	Paydown		11,740	11,740	12,430	12,406		(666)		(666)		11,740				245	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA7185 5.0000																			
31416Q-6X-8	05/01/2039 5.000% 05/01/39	06/01/2026	Paydown		4,534	4,534	4,651	4,647		(113)		(113)		4,534				95	05/01/2039	1.A
	FANNIE MAE POOL POOL #AA7001 5.0000																			
31416Q-X7-5	06/01/2039 5.000% 06/01/39	06/01/2026	Paydown		2,529	2,529	2,589	2,584		(55)		(55)		2,529				53	06/01/2039	1.A
	FANNIE MAE POOL POOL #AA7413 5.0000																			
31416R-GX-5	06/01/2039 5.000% 06/01/39	06/01/2026	Paydown		52,660	52,660	53,927	53,902		(1,242)		(1,242)		52,660				1,096	06/01/2039	1.A
	FANNIE MAE POOL POOL #AA8173 5.0000																			
31416S-CK-5	06/01/2039 5.000% 06/01/39	06/01/2026	Paydown		3,967	3,967	4,099	4,099		(131)		(131)		3,967				83	06/01/2039	1.A
	FANNIE MAE POOL POOL #AA8586 5.0000																			
31416S-RG-8	07/01/2039 5.000% 07/01/39	06/01/2026	Paydown		74,716	74,716	76,957	76,478		(1,762)		(1,762)		74,716				1,670	07/01/2039	1.A
	FANNIE MAE POOL POOL #AA8700 5.0000																			
31416S-U2-5	06/01/2039 5.000% 06/01/39	06/01/2026	Paydown		1,521	1,521	1,552	1,558		(36)		(36)		1,521				32	06/01/2039	1.A
	FANNIE MAE POOL POOL #AA8740 4.5000																			
31416S-WA-5	06/01/2029 4.500% 06/01/29	06/01/2026	Paydown		18,744	18,744	19,124	18,830		(86)		(86)		18,744				350	06/01/2029	1.A
	FANNIE MAE POOL POOL #AB1015 4.5000																			
31416W-DV-1	05/01/2040 4.500% 05/01/40	06/01/2026	Paydown		2,978	2,978	3,113	3,106		(128)		(128)		2,978				56	05/01/2040	1.A
	FANNIE MAE POOL POOL #AB1611 3.5000																			
31416W-YH-9	10/01/2040 3.500% 10/01/40	06/01/2026	Paydown		53,192	53,192	54,102	54,002		(809)		(809)		53,192				705	10/01/2040	1.A
	FANNIE MAE POOL POOL #AB1619 4.0000																			
31416W-YR-7	10/01/2040 4.000% 10/01/40	06/01/2026	Paydown		12,959	12,959	13,455	13,416		(457)		(457)		12,959				210	10/01/2040	1.A
	FANNIE MAE POOL POOL #AB1952 4.0000																			
31416X-E2-2	12/01/2040 4.000% 12/01/40	06/01/2026	Paydown		217,572	217,572	217,122	217,096		476		476		217,572				3,396	12/01/2040	1.A
	FANNIE MAE POOL POOL #AB1953 4.0000																			
31416X-E3-0	12/01/2040 4.000% 12/01/40	06/01/2026	Paydown		248,786	248,786	246,204	246,480		2,306		2,306		248,786				4,032	12/01/2040	1.A
	FANNIE MAE POOL POOL #AB2274 4.5000																			
31416X-Q4-5	02/01/2041 4.500% 02/01/41	06/01/2026	Paydown		84,258	84,258	85,620	85,610		(1,352)		(1,352)		84,258				1,581	02/01/2041	1.A
	FANNIE MAE POOL POOL #AB3509 4.0000																			
31416Y-3T-3	09/01/2041 4.000% 09/01/41	06/01/2026	Paydown		20,852	20,852	21,784	21,799		(947)		(947)		20,852				345	09/01/2041	1.A
	FANNIE MAE POOL POOL #AB3400 4.0000																			
31416Y-X6-0	08/01/2031 4.000% 08/01/31	06/01/2026	Paydown		4,172	4,172	4,407	4,306		(134)		(134)		4,172				71	08/01/2031	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 #AB3822 4.0000																			
31417A-G8-6	11/01/2041 4.000% 11/01/41	06/01/2026	Paydown		7,874	7,874	8,301	8,343		(468)		(468)		7,874				133	11/01/2041	1.A
	FANNIE MAE POOL POOL #AB4225 3.5000																			
31417A-VT-3	01/01/2042 3.500% 01/01/42	06/01/2026	Paydown		23,958	23,958	24,684	24,591		(633)		(633)		23,958				361	01/01/2042	1.A
	FANNIE MAE POOL POOL #AB4265 4.0000																			
31417A-W3-9	01/01/2032 4.000% 01/01/32	06/01/2026	Paydown		62,818	62,818	66,538	65,056		(2,238)		(2,238)		62,818				1,046	01/01/2032	1.A
	FANNIE MAE POOL POOL #AB5371 3.5000																			
31417B-6H-5	06/01/2042 3.500% 06/01/42	06/01/2026	Paydown		5,656	5,656	5,976	5,954		(298)		(298)		5,656				83	06/01/2042	1.A
	FANNIE MAE POOL POOL #AB5462 3.0000																			
31417C-B8-7	06/01/2042 3.000% 06/01/42	06/01/2026	Paydown		10,669	10,669	10,964	10,939		(270)		(270)		10,669				127	06/01/2042	1.A
	FANNIE MAE POOL POOL #AB5466 3.0000																			
31417C-CC-7	06/01/2042 3.000% 06/01/42	06/01/2026	Paydown		3,641	3,641	3,742	3,741		(99)		(99)		3,641				45	06/01/2042	1.A
	FANNIE MAE POOL POOL #AB6670 3.0000																			
31417D-MU-4	10/01/2042 3.000% 10/01/42	06/01/2026	Paydown		16,208	16,208	17,026	16,864		(656)		(656)		16,208				203	10/01/2042	1.A
	FANNIE MAE POOL POOL #AB6862 3.0000																			
31417D-TU-7	11/01/2032 3.000% 11/01/32	06/01/2026	Paydown		102,973	102,973	106,631	104,773		(1,799)		(1,799)		102,973				1,292	11/01/2032	1.A
	FANNIE MAE POOL POOL #AB7931 3.0000																			
31417E-Y5-4	02/01/2043 3.000% 02/01/43	06/01/2026	Paydown		2,115	2,115	2,166	2,163		(48)		(48)		2,115				26	02/01/2043	1.A
	FANNIE MAE POOL POOL #AB8898 3.0000																			
31417F-3G-1	04/01/2043 3.000% 04/01/43	06/01/2026	Paydown		37,716	37,716	37,081	37,096		620		620		37,716				484	04/01/2043	1.A
	FANNIE MAE POOL POOL #AB8538 3.0000																			
31417F-PY-8	03/01/2033 3.000% 03/01/33	06/01/2026	Paydown		99,675	99,675	103,472	101,469		(1,794)		(1,794)		99,675				1,255	03/01/2033	1.A
	FANNIE MAE POOL POOL #AB8683 2.5000																			
31417F-UH-9	03/01/2028 2.500% 03/01/28	06/01/2026	Paydown		137,381	137,381	140,171	137,829		(449)		(449)		137,381				1,427	03/01/2028	1.A
	FANNIE MAE POOL POOL #AB8713 3.0000																			
31417F-VF-2	03/01/2043 3.000% 03/01/43	06/01/2026	Paydown		27,176	27,176	27,454	27,432		(256)		(256)		27,176				338	03/01/2043	1.A
	FANNIE MAE POOL POOL #AB9339 3.0000																			
31417G-LV-6	05/01/2043 3.000% 05/01/43	06/01/2026	Paydown		1,647	1,647	1,689	1,686		(38)		(38)		1,647				21	05/01/2043	1.A
	FANNIE MAE POOL POOL #AB9341 3.0000																			
31417G-LX-2	05/01/2043 3.000% 05/01/43	06/01/2026	Paydown		43,364	43,364	42,578	42,644		721		721		43,364				556	05/01/2043	1.A
	FANNIE MAE POOL POOL #AB9765 3.0000																			
31417G-Z7-4	06/01/2043 3.000% 06/01/43	06/01/2026	Paydown		16,563	16,563	16,266	16,274		289		289		16,563				206	06/01/2043	1.A
	FANNIE MAE POOL POOL #AC0770 5.0000																			
31417J-2C-3	09/01/2039 5.000% 09/01/39	06/01/2026	Paydown		23,294	23,294	24,062	23,986		(692)		(692)		23,294				405	09/01/2039	1.A
	FANNIE MAE POOL POOL #AC0939 6.5900																			
31417K-BH-9	07/01/2039 6.590% 07/01/39	06/01/2026	Paydown		110,160	110,160	109,890	109,202		958		958		110,160				3,021	07/01/2039	1.A
	FANNIE MAE POOL POOL #AC1238 5.0000																			
31417K-LU-9	08/01/2039 5.000% 08/01/39	06/01/2026	Paydown		23,234	23,234	24,067	23,924		(691)		(691)		23,234				492	08/01/2039	1.A
	FANNIE MAE POOL POOL #AC3129 5.0000																			
31417M-PP-2	09/01/2039 5.000% 09/01/39	06/01/2026	Paydown		5,755	5,755	5,945	5,935		(180)		(180)		5,755				120	09/01/2039	1.A
	FANNIE MAE POOL POOL #AC3264 4.5000																			
31417M-TW-3	10/01/2029 4.500% 10/01/29	06/01/2026	Paydown		29,041	29,041	29,631	29,171		(130)		(130)		29,041				491	10/01/2029	1.A
	FANNIE MAE POOL POOL #AC3305 5.0000																			
31417M-U7-6	10/01/2039 5.000% 10/01/39	06/01/2026	Paydown		9,271	9,271	9,606	9,586		(315)		(315)		9,271				194	10/01/2039	1.A
	FANNIE MAE POOL POOL #AC3323 4.5000																			
31417M-VR-1	10/01/2029 4.500% 10/01/29	06/01/2026	Paydown		14,815	14,815	15,130	14,894		(79)		(79)		14,815				289	10/01/2029	1.A
	FANNIE MAE POOL POOL #AC3324 4.5000																			
31417M-VS-9	10/01/2029 4.500% 10/01/29	06/01/2026	Paydown		7,506	7,506	7,658	7,543		(37)		(37)		7,506				141	10/01/2029	1.A
	FANNIE MAE POOL POOL #MA0885 3.5000																			
31417Y-6X-0	10/01/2031 3.500% 10/01/31	06/01/2026	Paydown		34,001	34,001	35,049	34,712		(711)		(711)		34,001				507	10/01/2031	1.A
	FANNIE MAE POOL POOL #MA0667 4.0000																			
31417Y-W5-2	03/01/2031 4.000% 03/01/31	06/01/2026	Paydown		128,446	128,446	130,237	129,262		(816)		(816)		128,446				2,141	03/01/2031	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 #MA0641 4.0000																			
31417Y-WB-9	02/01/2031 4.000% 02/01/31	06/01/2026	Paydown		33,291	33,291	35,013	34,255		(964)		(964)		33,291				556	02/01/2031	1.A
	FANNIE MAE POOL POOL #MA0695 4.0000																			
31417Y-XZ-5	04/01/2031 4.000% 04/01/31	06/01/2026	Paydown		35,013	35,013	35,470	35,209		(196)		(196)		35,013				588	04/01/2031	1.A
	FANNIE MAE POOL POOL #MA1688 3.5000																			
31418A-2W-7	12/01/2033 3.500% 12/01/33	06/01/2026	Paydown		59,835	59,835	61,827	61,120		(1,285)		(1,285)		59,835				888	12/01/2033	1.A
	FANNIE MAE POOL POOL #MA1287 3.0000																			
31418A-ND-6	12/01/2042 3.000% 12/01/42	06/01/2026	Paydown		35,767	35,767	37,829	37,541		(1,774)		(1,774)		35,767				407	12/01/2042	1.A
	FANNIE MAE POOL POOL #MA1401 3.0000																			
31418A-RX-8	04/01/2033 3.000% 04/01/33	06/01/2026	Paydown		86,012	86,012	86,287	86,088		(77)		(77)		86,012				1,073	04/01/2033	1.A
	FANNIE MAE POOL POOL #AD1124 4.5000																			
31418N-HA-1	01/01/2040 4.500% 01/01/40	06/01/2026	Paydown		4,576	4,576	4,682	4,665		(89)		(89)		4,576				85	01/01/2040	1.A
	FANNIE MAE POOL POOL #AD5768 4.5000																			
31418T-MS-3	05/01/2040 4.500% 05/01/40	06/01/2026	Paydown		2,124	2,124	2,182	2,172		(48)		(48)		2,124				40	05/01/2040	1.A
	FANNIE MAE POOL POOL #AD9874 4.0000																			
31418X-6L-7	10/01/2040 4.000% 10/01/40	06/01/2026	Paydown		26,655	26,655	28,072	27,941		(1,286)		(1,286)		26,655				438	10/01/2040	1.A
	FANNIE MAE POOL POOL #AD9372 4.0000																			
31418X-MW-5	09/01/2040 4.000% 09/01/40	06/01/2026	Paydown		7,444	7,444	7,691	7,639		(196)		(196)		7,444				124	09/01/2040	1.A
	FANNIE MAE POOL POOL #AE4411 4.0000																			
31419E-3V-9	11/01/2040 4.000% 11/01/40	06/01/2026	Paydown		45,387	45,387	44,916	44,958		429		429		45,387				653	11/01/2040	1.A
	FANNIE MAE POOL POOL #AE3649 4.0000																			
31419E-BT-5	09/01/2040 4.000% 09/01/40	06/01/2026	Paydown		23,875	23,875	24,662	24,593		(718)		(718)		23,875				388	09/01/2040	1.A
	FANNIE MAE POOL POOL #AE4789 4.0000																			
31419F-KB-1	10/01/2040 4.000% 10/01/40	06/01/2026	Paydown		56,893	56,893	59,050	58,663		(1,770)		(1,770)		56,893				903	10/01/2040	1.A
	FANNIE MAE POOL POOL #AE6354 4.5000																			
31419H-BY-7	12/01/2040 4.500% 12/01/40	06/01/2026	Paydown		31,836	31,836	33,082	32,928		(1,092)		(1,092)		31,836				640	12/01/2040	1.A
	FANNIE MAE POOL POOL #AE8077 4.0000																			
31419J-6P-8	11/01/2040 4.000% 11/01/40	06/01/2026	Paydown		3,560	3,560	3,752	3,796		(235)		(235)		3,560				60	11/01/2040	1.A
	FANNIE MAE POOL POOL #AE7958 4.0000																			
31419J-ZY-7	12/01/2040 4.000% 12/01/40	06/01/2026	Paydown		44,056	44,056	43,598	43,651		405		405		44,056				786	12/01/2040	1.A
	FANNIE MAE POOL POOL #AE8381 4.0000																			
31419K-J3-0	11/01/2040 4.000% 11/01/40	06/01/2026	Paydown		114,475	114,475	111,523	111,728		2,746		2,746		114,475				2,097	11/01/2040	1.A
	FANNIE MAE POOL POOL #AE9755 3.5000																			
31419L-ZV-8	12/01/2040 3.500% 12/01/40	06/01/2026	Paydown		28,398	28,398	28,742	28,845		(446)		(446)		28,398				449	12/01/2040	1.A
	FREDDIE MAC POOL POOL #RJ0996 5.5000																			
3142GR-DA-5	03/01/2054 5.500% 03/01/54	06/01/2026	Paydown		770,972	770,972	766,876	767,128		3,844		3,844		770,972				16,867	03/01/2054	1.A
	FREDDIE MAC POOL POOL #RJ2854 5.0000																			
3142GT-E4-4	11/01/2054 5.000% 11/01/54	06/01/2026	Paydown		846,592	846,592	850,031	849,934		(3,341)		(3,341)		846,592				17,592	11/01/2054	1.A
	FREDDIE MAC POOL POOL #RJ3298 6.0000																			
3142GT-UY-0	01/01/2055 6.000% 01/01/55	06/01/2026	Paydown		1,627,630	1,627,630	1,647,975	1,644,027		(16,397)		(16,397)		1,627,630				39,379	01/01/2055	1.A
	SCRT 2019-4 MT SECURED 3.0000 02/25/2059																			
35563P-MK-2	3.000% 02/25/59	06/01/2026	Paydown		501,963	501,963	432,629	433,429		68,534		68,534		501,963				6,338	02/25/2059	1.A
	SCRT 2025-2 MTU SECURED 3.2500 06/25/2065																			
35563V-AY-2	3.250% 06/25/65	06/01/2026	Paydown		964,404	964,404	823,042	824,476		139,927		139,927		964,404				13,348	06/25/2065	1.A
	SLST 2020-1 A1D SECURED 2.0000 07/25/2030																			
35564C-EV-5	2.000% 07/25/30	06/01/2026	Paydown		724,559	724,559	651,990	664,360		60,199		60,199		724,559				6,099	07/25/2030	1.A
	SLST 2024-2 A1 SECURED 3.2500 10/25/2034																			
35564C-M2-0	3.250% 10/25/34	06/01/2026	Paydown		1,414,615	1,414,615	1,308,308	1,320,145		94,471		94,471		1,414,615				19,888	10/25/2034	1.A
	STACR 2023-DNA1 M1A SECURED SUBORD 5.7301																			
35564K-P3-7	03/25/20 5.728% 03/25/43	06/25/2026	Paydown		422,468	422,468	422,468	422,468						422,468				10,473	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)					82,182,943	82,160,961	81,530,153	81,674,293		468,092		468,092		82,142,381		40,562	40,562	1,592,589	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
..3137F6-4R-5	FHMS K739 X1 SECURED 1.2652 09/25/2027 1.167% 09/25/27	06/01/2026	Paydown				23,759	8,152		(8,152)		(8,152)						2,565	09/25/2027	1.A FE
..3137F7-2D-6	FHMS K740 X1 SECURED 0.8041 09/25/2027 0.717% 09/25/27	06/01/2026	Paydown				10,366	3,650		(3,650)		(3,650)						997	09/25/2027	1.A
..3137FE-TQ-3	FHMS K073 X1 SECURED 0.4320 01/25/2028 0.300% 01/25/28	06/01/2026	Paydown				9,122	5,190		(5,190)		(5,190)						1,162	01/25/2028	1.A
..3137FF-3Z-8	FHMS K741 X1 SECURED 0.6223 12/25/2027 0.538% 12/25/27	06/01/2026	Paydown				4,369	4,190		(4,190)		(4,190)						982	12/25/2027	1.A FE
..3137FK-UR-5	FHMS K087 X1 SECURED 0.4862 12/25/2028 0.339% 12/25/28	06/01/2026	Paydown				5,756	5,630		(5,630)		(5,630)						853	12/25/2028	1.A
..3137FL-6G-4	FHMS K088 X1 SECURED 0.6490 01/25/2029 0.503% 01/25/29	06/01/2026	Paydown				5,575	2,923		(2,923)		(2,923)						445	01/25/2029	1.A
..3137FL-6R-0	FHMS K089 X1 SECURED 0.6838 01/25/2029 0.537% 01/25/29	06/01/2026	Paydown				41,744	15,967		(15,967)		(15,967)						2,442	01/25/2029	1.A
..3137FL-YX-6	FHMS K092 X1 SECURED 0.8486 04/25/2029 0.705% 04/25/29	06/01/2026	Paydown				57,087	20,477		(20,477)		(20,477)						2,955	04/25/2029	1.A
..3137FM-U8-3	FHMS K735 X1 SECURED 0.9682 05/25/2026 0.968% 05/25/26	05/01/2026	Paydown				3,412,476	175,908		(175,908)		(175,908)						263,801	05/25/2026	1.A
..3137FN-WZ-9	FHMS K736 X1 SECURED 1.2627 07/25/2026 1.176% 07/25/26	06/01/2026	Paydown				340,927	386,806		(366,801)	20,005	(386,806)						491,524	07/25/2026	1.A
..3137FQ-XL-2	FHMS K737 X1 SECURED 0.7138 10/25/2026 0.536% 10/25/26	06/01/2026	Paydown				1,178,077	124,346		(124,346)		(124,346)						106,756	10/25/2026	1.A
..3137FT-FU-6	FHMS K738 X1 SECURED 1.5876 01/25/2027 1.473% 01/25/27	06/01/2026	Paydown				38,884	6,035		(6,035)		(6,035)						3,097	01/25/2027	1.A
..3137FW-G9-5	FHMS K115 X1 SECURED 1.4092 06/25/2030 1.307% 06/25/30	06/01/2026	Paydown				9,362	4,420		(4,420)		(4,420)						471	06/25/2030	1.A FE
..3137FX-3T-3	FHMS K117 X1 SECURED 1.3089 08/25/2030 1.209% 08/25/30	06/01/2026	Paydown				40,795	20,072		(20,072)		(20,072)						2,139	08/25/2030	1.A FE
..3137H0-GP-7	FHMS K742 X1 SECURED 0.6938 03/25/2028 0.601% 03/25/28	06/01/2026	Paydown				17,927	3,782		(3,782)		(3,782)						1,161	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)							5,196,226	787,548		(767,543)	20,005	(787,548)						881,350	XXX	XXX
..049915-AA-9	ATLX 2024-RPL1 A1 SECURED 3.8500 04/25/2064 3.850% 04/25/64	06/01/2026	Paydown		518,520	518,520	502,928	505,843		12,677		12,677		518,520				8,603	04/25/2064	1.A
..049919-AA-1	ATLX 2024-RPL2 A1 SECURED 3.8500 04/25/2063 3.850% 04/25/63	06/01/2026	Paydown		464,451	464,451	445,229	449,146		15,305		15,305		464,451				7,460	04/25/2063	1.A
..07336J-BA-5	BVINV 2021-5 A20 SECURED 2.5000 11/25/2051 2.500% 11/25/51	06/01/2026	Paydown		522,755	522,755	519,161	519,294		3,461		3,461		522,755				5,401	11/25/2051	1.A
..10638R-AA-7	BABS 2023-SRM1 A SECURED 4.0000 09/25/2063 4.000% 09/25/63	06/25/2026	Paydown		268,217	268,217	254,261	262,605		5,612		5,612		268,217				4,765	09/25/2063	1.A FE
..12530Q-AB-2	CFMT 2023-HB12 M1 SECURED 4.2500 04/25/2033 4.250% 04/25/33	06/25/2026	Paydown		14,500,000	14,500,000	13,099,684	14,230,308		269,692		269,692		14,500,000				308,125	04/25/2033	1.A FE
..12530Q-AC-0	CFMT 2023-HB12 M2 SECURED 4.2500 04/25/2033 4.250% 04/25/33	06/25/2026	Paydown		18,000,000	18,000,000	15,546,481	17,494,086		505,914		505,914		18,000,000				382,500	04/25/2033	1.A FE
..12530V-AA-3	CFMT 2024-HB13 A SECURED 3.0000 05/25/2034 3.000% 05/25/34	05/25/2026	Paydown		1,587,003	1,587,003	1,512,898	1,557,155		29,848		29,848		1,587,003				17,504	05/25/2034	1.A FE
..12530V-AA-3	CFMT 2024-HB13 A SECURED 3.0000 05/25/2034 3.000% 05/25/34	05/28/2026	Redemption 100.0000		21,697,808	21,697,808	20,684,629	21,289,721		408,087		408,087		21,697,808				276,647	05/25/2034	1.A FE
..12530V-AB-1	CFMT 2024-HB13 M1 SECURED 3.0000 05/25/2034 3.000% 05/25/34	05/28/2026	Redemption 100.0000		4,000,000	4,000,000	3,580,110	3,792,378		207,622		207,622		4,000,000				51,000	05/25/2034	1.D FE
..12530V-AC-9	CFMT 2024-HB13 M2 SECURED 3.0000 05/25/2034 3.000% 05/25/34	05/28/2026	Redemption 100.0000		2,100,000	2,100,000	1,817,236	1,957,071		142,929		142,929		2,100,000				26,775	05/25/2034	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
12530X-AA-9	CFMT 2024-HB14 A SECURED 3.0000 06/25/2034 3.000% 06/25/34	06/25/2026	Paydown		2,731,392	2,731,392	2,592,918	2,676,977		54,415		54,415		2,731,392				33,625	06/25/2034	1.A FE
12530Y-AA-7	CFMT 2024-R1 A1 SECURED 4.0000 10/25/2054 4.000% 10/25/54	06/25/2026	Paydown		720,072	720,072	702,410	706,045		14,027		14,027		720,072				12,121	10/25/2054	1.A
12531B-AA-6	CFMT 2025-HB16 A SECURED 3.0000 03/25/2035 3.000% 03/25/35	06/25/2026	Paydown		1,486,279	1,486,279	1,443,791	1,458,398		27,881		27,881		1,486,279				18,876	03/25/2035	1.A FE
12566P-BE-4	CIM 2021-INV1 A29 SECURED 2.5000 07/01/2051 2.500% 07/01/51	06/01/2026	Paydown		119,567	119,567	121,286	121,071		(1,504)		(1,504)		119,567				1,318	07/01/2051	1.A
12568P-AA-1	CIM 2020-J2 A1 SECURED 2.5000 01/25/2051 2.500% 01/25/51	06/01/2026	Paydown		79,248	79,248	82,294	82,260		(3,012)		(3,012)		79,248				770	01/25/2051	1.A
12568P-AU-7	CIM 2020-J2 A19 SECURED 2.5000 01/25/2051 2.500% 01/25/51	06/01/2026	Paydown		47,549	47,549	49,139	49,122		(1,573)		(1,573)		47,549				462	01/25/2051	1.A
12659T-BX-2	CSMC 2021-INV2 A15A SECURED 2.5000 11/25/2056 2.500% 11/25/56	06/01/2026	Paydown		149,288	149,288	148,448	148,496		792		792		149,288				1,520	11/25/2056	1.A
12668A-ST-3	CWALT 2005-J12 1A5 SECURED 5.9150 11/25/2035 5.915% 11/25/35	06/01/2026	Paydown		5,686	5,686	4,597	2,242		3,443		3,443		5,686				70	11/25/2035	1.A FM
12668A-Y2-5	CWALT 2005-65CB 1A8 SECURED 5.5000 01/25/2036 5.500% 01/25/36	06/01/2026	Paydown		34,221	34,221	28,231	21,870		12,351		12,351		34,221				727	01/25/2036	1.A FM
12668B-EH-2	CWALT 2005-85CB 2A3 SECURED 5.5000 02/25/2036 5.500% 02/25/36	06/01/2026	Paydown		21,279	21,279	18,182	17,033		4,246		4,246		21,279				477	02/25/2036	1.A FM
126694-UM-8	CWHL 2005-31 2A2 SECURED 4.3440 01/25/2036 4.344% 01/25/36	06/01/2026	Paydown		10,464	10,464	7,801	8,540		1,924		1,924		10,464				191	01/25/2036	1.A FM
12669E-WE-2	CWHL 2003-46 3A1 SECURED 6.7408 01/19/2034 6.741% 01/19/34	06/01/2026	Paydown		4,696	4,696	4,722	4,622		74		74		4,696				132	01/19/2034	1.A FM
13033D-AK-1	CAHFA 2021-3 X SECURED 0.7939 08/20/2036 0.770% 08/20/36	06/01/2026	Paydown				16,751	12,524		(12,524)		(12,524)						750	08/20/2036	2.B
147275-AA-9	CFMT 2024-RM5 A SECURED 4.0000 10/25/2054 4.000% 10/25/54	06/25/2026	Paydown		717,075	717,075	694,001	700,963		16,112		16,112		717,075				12,473	10/25/2054	1.A FE
15723A-AA-9	CFMT 2024-HB15 A SECURED 4.0000 08/25/2034 4.000% 08/25/34	06/25/2026	Paydown		691,409	691,409	678,187	686,190		5,219		5,219		691,409				11,086	08/25/2034	1.A FE
15723J-AA-0	CFMT 2025-AB3 A SECURED 4.0000 05/25/2055 4.000% 05/25/55	06/25/2026	Paydown		1,927,238	1,927,238	1,817,487	1,827,871		99,367		99,367		1,927,238				33,715	05/25/2055	1.A FE
16158R-AR-7	CHASE 2019-ATR1 A15 SECURED 4.0000 04/25/2049 4.000% 04/25/49	06/01/2026	Paydown		2,759	2,759	2,776	2,839		(80)		(80)		2,759				45	04/25/2049	1.A
16160D-AU-7	CHASE 2024-1 A9 SECURED 6.5000 01/25/2055 6.500% 01/25/55	06/01/2026	Paydown		619,624	619,624	620,592	620,434		(810)		(810)		619,624				15,417	01/25/2055	1.A
16160V-AB-9	CHASE 2025-RPL1 A1A SECURED 3.3750 05/25/2064 3.375% 04/25/65	06/01/2026	Paydown		279,066	279,066	250,416	251,042		28,024		28,024		279,066				3,972	04/25/2065	1.A
161929-AS-3	CHASE 2024-2 A9 SECURED 6.5000 02/25/2055 6.500% 02/25/55	06/01/2026	Paydown		1,339,905	1,339,905	1,337,812	1,337,737		2,168		2,168		1,339,905				33,766	02/25/2055	1.A
17329P-BH-4	CMLTI 2021-INV1 A4A SECURED 2.5000 05/25/2051 2.500% 05/25/51	06/01/2026	Paydown		170,173	170,173	171,635	171,352		(1,180)		(1,180)		170,173				1,757	05/25/2051	1.A
17329P-CL-4	CMLTI 2021-INV1 A7A SECURED 2.5000 05/25/2051 2.500% 05/25/51	06/01/2026	Paydown		141,238	141,238	144,912	143,744		(2,506)		(2,506)		141,238				1,458	05/25/2051	1.A
196480-HC-4	COLORADO HOUSING AND FINANCE A SENIOR 3.5000 05/01/2050 3.500% 05/01/50	05/01/2026	Various		720,000	720,000	796,781	750,923		(30,923)		(30,923)		720,000				12,600	05/01/2050	1.A FE
20775C-MV-3	CONNECTICUT HOUSING FINANCE AU SENIOR 3.5000 05/15/2039 3.500% 05/15/39	05/15/2026	Various		30,000	30,000	31,944	30,085		(85)		(85)		30,000				525	05/15/2039	1.A FE
31735E-AA-4	FAHB 2025-HB1 A SECURED 4.5000 11/25/2035 4.500% 11/25/35	06/25/2026	Paydown		2,545,477	2,545,477	2,531,406	2,531,398		14,080		14,080		2,545,477				45,782	11/25/2035	1.A FE
31737B-AA-8	FAHB 2026-HB1 A SECURED 4.2500 03/25/2029 4.250% 03/25/29	06/25/2026	Paydown		1,299,430	1,299,430	1,284,866			14,564		14,564		1,299,430				8,726	03/25/2029	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
31739V-AA-2	FASST 2024-S2 A1 SECURED CDO-LNA 3.5000 04/25/2 3.500% 04/25/74	06/25/2026	Paydown		461,430	461,430	441,247	450,848		10,582		10,582		461,430				6,563	04/25/2074	1.A FE
31739W-AB-8	FASST 2024-S3 A1 SECURED 3.5000 04/25/2074 3.500% 04/25/74	06/25/2026	Paydown		1,370,336	1,370,336	1,292,327	1,326,268		44,068		44,068		1,370,336				18,458	04/25/2074	1.A FE
31741B-AB-0	FASST 2025-S1 A1 SECURED 3.5000 02/25/2075 3.500% 02/25/75	06/25/2026	Paydown		342,240	342,240	322,030	327,186		15,055		15,055		342,240				5,379	02/25/2075	1.A FE
32051G-KG-9	FHAMS 2005-FA3 1A6 SECURED 5.5000 05/25/2035 5.500% 05/25/35	06/01/2026	Paydown		25,594	25,594	19,074	15,999		9,595		9,595		25,594				620	05/25/2035	1.A FM
33849N-AL-9	FSMT 2018-5 A11 SECURED 4.0000 09/25/2048 4.000% 09/25/48	06/01/2026	Paydown		6,290	6,290	6,232	6,140		150		150		6,290				102	09/25/2048	1.A
33851G-AF-2	FSMT 2021-6INV A6 SECURED 2.5000 08/25/2051 2.500% 08/25/51	06/01/2026	Paydown		312,737	312,737	321,337	319,165		(6,428)		(6,428)		312,737				3,291	08/25/2051	1.A
33851P-AS-4	FSMT 2021-5INV A16 SECURED 2.5000 07/25/2051 2.500% 07/25/51	06/01/2026	Paydown		162,412	162,412	163,757	163,628		(1,216)		(1,216)		162,412				1,709	07/25/2051	1.A
33851T-AU-1	FSMT 2021-11IN A18 SECURED 2.5000 11/25/2051 2.500% 11/25/51	06/01/2026	Paydown		559,056	559,056	557,047	557,091		1,965		1,965		559,056				6,114	11/25/2051	1.A
33852B-AB-1	FSMT 2019-2 A2 SECURED 3.5000 12/25/2049 3.500% 12/25/49	06/01/2026	Paydown		52,259	52,259	52,908	54,291		(2,032)		(2,032)		52,259				831	12/25/2049	1.A
33852B-AL-9	FSMT 2019-2 A11 SECURED 3.5000 12/25/2049 3.500% 12/25/49	06/01/2026	Paydown		26,343	26,343	26,537	26,841		(499)		(499)		26,343				419	12/25/2049	1.A
33852C-AE-3	FSMT 2021-3INV A5 SECURED 2.5000 06/25/2051 2.500% 06/25/51	06/01/2026	Paydown		295,825	295,825	304,145	301,774		(5,949)		(5,949)		295,825				3,116	06/25/2051	1.A
33852C-AS-2	FSMT 2021-3INV A16 SECURED 2.5000 06/25/2051 2.500% 06/25/51	06/01/2026	Paydown		284,584	284,584	287,208	286,779		(2,195)		(2,195)		284,584				2,998	06/25/2051	1.A
33852F-AE-6	FSMT 2021-4 A5 SECURED 2.5000 06/01/2051 2.500% 06/01/51	06/01/2026	Paydown		46,383	46,383	47,558	47,179		(796)		(796)		46,383				483	06/01/2051	1.A
33852F-AW-6	FSMT 2021-4 A21 SECURED 2.5000 06/01/2051 2.500% 06/01/51	06/01/2026	Paydown		202,927	202,927	204,576	204,256		(1,328)		(1,328)		202,927				2,111	06/01/2051	1.A
34074M-UL-3	FLORIDA HOUSING FINANCE CORP SENIOR 3.5000 07/01/2051 3.500% 07/01/51	04/01/2026	Redemption 100.0000		90,000	90,000	99,408	93,896		(3,896)		(3,896)		90,000				2,363	07/01/2051	1.A FE
36168W-AA-9	GCAT 2022-NQM5 A1 SECURED 5.7100 08/25/2067 5.710% 08/25/67	06/01/2026	Paydown		143,631	143,631	139,089	142,058		1,572		1,572		143,631				3,314	08/25/2067	1.A
36169B-AA-4	GCAT 2023-NQM1 A1 SECURED 4.2500 10/25/2057 4.250% 10/25/57	06/01/2026	Paydown		116,667	116,667	106,350	107,186		9,481		9,481		116,667				2,107	10/25/2057	1.A FE
36169D-AA-0	GCAT 2023-NQM2 A1 SECURED 5.8370 11/25/2067 5.837% 11/25/67	06/01/2026	Paydown		829,524	829,524	829,520	827,458		2,066		2,066		829,524				24,713	11/25/2067	1.A
362341-FJ-3	GSR 2005-AR4 3A1 SECURED 4.4794 07/25/2035 4.479% 07/25/35	06/01/2026	Paydown		287	288	289	212		75		75		287				6	07/25/2035	5.C FM
36258F-AD-1	GSMBS 2020-PJ1 A4 SECURED 3.5000 05/25/2050 3.500% 05/25/50	06/01/2026	Paydown		6,281	6,281	6,382	6,560		(279)		(279)		6,281				100	05/25/2050	1.A
36258K-AS-7	GSMBS 2020-INV1 A14 SECURED 2.9075 10/25/2050 2.907% 10/25/50	06/01/2026	Paydown		157,697	157,697	162,600	166,738		(9,041)		(9,041)		157,697				1,929	10/25/2050	1.A
36258W-AD-4	GSMBS 2020-PJ3 A4 SECURED 3.0000 10/25/2050 3.000% 10/25/50	06/01/2026	Paydown		155,642	155,642	157,877	160,513		(4,870)		(4,870)		155,642				1,762	10/25/2050	1.A
36259V-AD-5	GSMBS 2020-PJ4 A4 SECURED 3.0000 01/25/2051 3.000% 01/25/51	06/01/2026	Paydown		84,304	84,304	86,293	88,422		(4,118)		(4,118)		84,304				1,101	01/25/2051	1.A
36260R-AD-1	GSMBS 2020-PJ6 A4 SECURED 2.5000 05/25/2051 2.500% 05/25/51	06/01/2026	Paydown		103,771	103,771	107,159	107,284		(3,513)		(3,513)		103,771				1,091	05/25/2051	1.A
36261M-AD-1	GSMBS 2021-PJ1 A4 SECURED 2.5000 06/25/2051 2.500% 06/25/51	06/01/2026	Paydown		289,635	289,635	299,365	298,783		(9,147)		(9,147)		289,635				2,875	06/25/2051	1.A
36262A-AD-6	GSMBS 2021-PJ3 A4 SECURED 2.5000 08/25/2051 2.500% 08/25/51	06/01/2026	Paydown		241,383	241,383	245,003	244,545		(3,162)		(3,162)		241,383				2,410	08/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36263K-AD-3	GSMBS 2021-INV1 A4 SECURED 2.5000 12/25/2051 2.500% 12/25/51	06/01/2026	Paydown		188,869	188,869	191,938	191,693		(2,824)		(2,824)		188,869				1,949	12/25/2051	1.A
36263T-AD-4	GSMBS 2021-GR3 A4 SECURED 2.5000 04/25/2052 2.500% 04/25/52	06/01/2026	Paydown		440,714	440,714	436,720	437,009		3,705		3,705		440,714				4,723	04/25/2052	1.A
36263T-AH-5	GSMBS 2021-GR3 A8 SECURED 2.5000 04/25/2052 2.500% 04/25/52	04/23/2026	PRCD_II		688,492	1,000,000	652,813	681,657		3,815		3,815		685,472		3,020	3,020	9,861	04/25/2052	1.A
36263V-AD-9	GSMBS 2021-PJ11 A4 SECURED 2.5000 04/25/2052 2.500% 04/25/52	06/01/2026	Paydown		804,017	804,017	800,248	800,574		3,442		3,442		804,017				8,609	04/25/2052	1.A
36264D-AD-8	GSMBS 2021-PJ2 A4 SECURED 2.5000 07/25/2051 2.500% 07/25/51	06/01/2026	Paydown		174,538	174,538	180,565	179,933		(5,395)		(5,395)		174,538				1,910	07/25/2051	1.A
36264J-AD-5	GSMBS 2021-MM1 A4 SECURED 2.5000 04/25/2052 2.500% 04/25/52	06/01/2026	Paydown		539,266	539,266	535,643	536,060		3,206		3,206		539,266				5,850	04/25/2052	1.B
36266T-AG-4	GSMBS 2022-GR1 A4 SECURED 3.0000 06/25/2052 3.000% 06/25/52	06/01/2026	Paydown		632,950	632,950	631,665	631,696		1,254		1,254		632,950				7,965	06/25/2052	1.A
36272X-CJ-9	GSMBS 2025-PJ8 B1 SECURED SUBORD 6.5277 02/25/20 6.528% 02/25/56	06/01/2026	Paydown		10,534	10,534	10,988	10,978		(444)		(444)		10,534				287	02/25/2056	1.A
362949-BP-3	GSMBS 2024-PJ7 A24 SECURED 6.0000 11/25/2054 6.000% 11/25/54	06/01/2026	Paydown		290,364	290,364	289,003	289,000		1,365		1,365		290,364				6,777	11/25/2054	1.A
362949-CG-2	GSMBS 2024-PJ7 B1 SECURED SUBORD 6.6310 11/25/20 6.631% 11/25/54	06/01/2026	Paydown		47,926	47,926	49,388	49,126		(1,199)		(1,199)		47,926				1,331	11/25/2054	1.A
373539-6T-7	GEORGIA HOUSING & FINANCE AUTH SENIOR 4.0000 12/01/2047 4.000% 12/01/47	06/01/2026	Various		25,000	25,000	26,916	25,098		(98)		(98)		25,000				500	12/01/2047	1.A FE
373539-7Z-2	GEORGIA HOUSING & FINANCE AUTH SENIOR 4.0000 12/01/2047 4.000% 12/01/47	06/01/2026	Various		95,000	95,000	104,637	96,068		(1,068)		(1,068)		95,000				1,900	12/01/2047	1.A FE
45201Y-7D-3	ILLINOIS HOUSING DEVELOPMENT A SENIOR 3.0000 10/01/2050 3.000% 10/01/50	04/01/2026	Redemption 100.0000		870,000	870,000	957,331	905,013		(35,013)		(35,013)		870,000				13,050	10/01/2050	1.A FE
45203M-NZ-0	ILLINOIS HOUSING DEVELOPMENT A SENIOR 5.7500 10/01/2053 5.750% 10/01/53	04/01/2026	Redemption 100.0000		260,000	260,000	268,161	266,267		(6,267)		(6,267)		260,000				7,475	10/01/2053	1.A FE
45254N-EG-8	IMM 2003-4 3A1 SECURED 4.8350 07/25/2033 4.835% 07/25/33	05/01/2026	Paydown		6,629	6,629	6,654	6,652		(23)		(23)		6,629				120	07/25/2033	1.A FM
45254N-PY-7	IMM 2005-5 M1 SECURED SUBORD 4.5278 08/25/20 4.464% 08/25/35	06/25/2026	Paydown		150	150	150	68		82		82		150				4	08/25/2035	1.A FM
45254T-NG-5	IMSA 2003-3 A1 SECURED 5.2000 08/25/2033 5.200% 08/25/33	06/01/2026	Paydown		19,198	19,198	19,045	19,003		195		195		19,198				343	08/25/2033	1.A FM
45254T-NX-8	IMSA 2004-1 A5 SECURED 5.4251 03/25/2034 5.425% 03/25/34	06/01/2026	Paydown		17,436	17,436	17,208	17,230		206		206		17,436				410	03/25/2034	1.A FM
45505W-EL-4	INDIANA HOUSING & COMMUNITY DE SENIOR 4.7500 07/01/2051 4.750% 07/01/51	04/23/2026	Prin Reins Co of Vermont		2,012,044	2,000,000	2,000,000							2,000,000		12,044	12,044	15,569	07/01/2051	1.A FE
46590Y-AA-2	JPMMT 2017-5 A1 SECURED 4.7257 10/26/2048 4.726% 10/26/48	06/01/2026	Paydown		51,935	51,935	52,535	54,122		(2,187)		(2,187)		51,935				945	10/26/2048	1.A
46592D-BG-2	JPMMT 2020-9 AX1 SECURED 0.5935 05/25/2051 0.593% 05/25/51	06/01/2026	Paydown				20,128	21,614		(21,614)		(21,614)						3,103	05/25/2051	1.A FE
46592D-BH-0	JPMMT 2020-9 B1 SECURED SUBORD 3.0935 05/25/20 3.094% 05/25/51	06/01/2026	Paydown		71,616	71,616	73,166	72,555		(939)		(939)		71,616				905	05/25/2051	1.B FE
46592D-BJ-6	JPMMT 2020-9 B2 SECURED SUBORD 3.0935 05/25/20 3.094% 05/25/51	06/01/2026	Paydown		34,023	34,023	34,182	34,013		9		9		34,023				430	05/25/2051	1.C FE
46592D-BK-3	JPMMT 2020-9 B3 SECURED SUBORD 3.0935 05/25/20 3.094% 05/25/51	06/01/2026	Paydown		34,023	34,023	32,109	32,336		1,686		1,686		34,023				430	05/25/2051	1.F FE
46592D-BQ-0	JPMMT 2020-9 AM SECURED 2.5000 05/25/2051 2.500% 05/25/51	06/01/2026	Paydown		137,125	137,125	139,824	140,233		(3,109)		(3,109)		137,125				1,371	05/25/2051	1.A FE
46592E-BM-7	JPMMT 2021-1 A15 SECURED 2.5000 06/25/2051 2.500% 06/25/51	06/01/2026	Paydown		332,493	332,493	344,130	345,413		(12,920)		(12,920)		332,493				3,478	06/25/2051	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
46592K-BL-5	JPMMT 2021-3 A15 SECURED 2.5000 07/25/2051 2.500% 07/25/51	06/01/2026	Paydown		169,898	169,898	174,464	174,311		(4,413)		(4,413)		169,898				1,810	07/25/2051	1.A
46592L-AH-3	JPMMT 2021-5 A4 SECURED 2.5000 08/25/2051 2.500% 08/25/51	06/01/2026	Paydown		1,886,876	1,886,876	1,953,403	1,937,098		(50,222)		(50,222)		1,886,876				18,335	08/25/2051	1.A FE
46592L-BH-2	JPMMT 2021-5 AM SECURED 2.5000 08/25/2051 2.500% 08/25/51	06/01/2026	Paydown		249,260	249,260	255,696	255,246		(5,986)		(5,986)		249,260				2,422	08/25/2051	1.A FE
46592L-BL-3	JPMMT 2021-5 AX1 SECURED 0.3306 08/25/2051 0.330% 08/25/51	06/01/2026	Paydown				33,434	29,034		(29,034)		(29,034)						3,043	08/25/2051	1.A FE
46592L-BM-1	JPMMT 2021-5 B1 SECURED SUBORD 2.8306 08/25/20 2.831% 08/25/51	06/01/2026	Paydown		94,347	94,347	98,593	97,184		(2,837)		(2,837)		94,347				1,072	08/25/2051	1.B FE
46592L-BN-9	JPMMT 2021-5 B2 SECURED SUBORD 2.8306 08/25/20 2.831% 08/25/51	06/01/2026	Paydown		41,412	41,412	42,602	42,135		(723)		(723)		41,412				471	08/25/2051	1.D FE
46592L-BP-4	JPMMT 2021-5 B3 SECURED SUBORD 2.8306 08/25/20 2.831% 08/25/51	06/01/2026	Paydown		43,722	43,722	43,284	43,312		409		409		43,722				497	08/25/2051	2.A FE
46593A-AC-7	JPMMT 2021-INV3 A3 SECURED 2.5000 12/25/2051 2.500% 12/25/51	06/01/2026	Paydown		3,323,138	3,323,138	3,377,139	3,361,252		(38,115)		(38,115)		3,323,138				37,795	12/25/2051	1.A FE
46593A-AE-3	JPMMT 2021-INV3 A5 SECURED 2.5000 12/25/2051 2.500% 12/25/51	06/01/2026	Paydown		387,268	387,268	388,479	388,262		(994)		(994)		387,268				4,404	12/25/2051	1.A FE
46593A-AG-8	JPMMT 2021-INV3 AX1 SECURED 0.5834 12/25/2051 0.585% 12/25/51	06/01/2026	Paydown				121,032	109,140		(109,140)		(109,140)						12,903	12/25/2051	1.A FE
46593A-AH-6	JPMMT 2021-INV3 B1 SECURED SUBORD 3.0834 12/25/20 3.083% 12/25/51	06/01/2026	Paydown		48,512	48,512	49,960	49,489		(977)		(977)		48,512				623	12/25/2051	1.C FE
46593A-AJ-2	JPMMT 2021-INV3 B2 SECURED SUBORD 3.0834 12/25/20 3.083% 12/25/51	06/01/2026	Paydown		50,876	50,876	51,576	51,298		(422)		(422)		50,876				654	12/25/2051	1.E FE
46593A-AK-9	JPMMT 2021-INV3 B3 SECURED SUBORD 3.0834 12/25/20 3.083% 12/25/51	06/01/2026	Paydown		34,315	34,315	33,715	33,806		509		509		34,315				441	12/25/2051	2.B FE
46593A-AL-7	JPMMT 2021-INV3 B4 SECURED SUBORD 3.0834 12/25/20 3.083% 12/25/51	06/01/2026	Paydown		18,925	18,925	16,835	17,319		1,606		1,606		18,925				243	12/25/2051	3.A FE
46593A-AM-5	JPMMT 2021-INV3 B5 SECURED SUBORD 3.0834 12/25/20 3.083% 12/25/51	06/01/2026	Paydown		2,464	2,464	1,812	1,859		605		605		2,464				32	12/25/2051	4.A FE
46593D-BQ-9	JPMMT 2024-9 B2A SECURED SUBORD 6.2029 02/25/20 6.203% 02/25/55	06/01/2026	Paydown		34,525	34,525	35,647	35,512		(987)		(987)		34,525				893	02/25/2055	1.C
46597T-BC-2	JPMMT 2024-7 B1 SECURED SUBORD 3.4049 04/25/20 3.405% 04/25/53	06/01/2026	Paydown		14,180	14,180	11,719	11,879		2,302		2,302		14,180				202	04/25/2053	1.B
46597T-BD-0	JPMMT 2024-7 B2 SECURED SUBORD 3.4049 04/25/20 3.405% 04/25/53	06/01/2026	Paydown		35,451	35,451	28,949	29,332		6,119		6,119		35,451				504	04/25/2053	1.E
465975-AG-5	JPMMT 2022-INV2 A3 SECURED 2.5000 07/25/2052 2.500% 07/25/52	06/01/2026	Paydown		3,052,229	3,052,229	3,061,768	3,057,787		(5,558)		(5,558)		3,052,229				31,493	07/25/2052	1.A FE
465975-AN-0	JPMMT 2022-INV2 A5 SECURED 2.5000 07/25/2052 2.500% 07/25/52	06/01/2026	Paydown		323,226	323,226	317,620	318,215		5,011		5,011		323,226				3,335	07/25/2052	1.A FE
465975-AR-1	JPMMT 2022-INV2 AX1 SECURED 0.8368 07/25/2052 0.844% 07/25/52	06/01/2026	Paydown				126,467	122,736		(122,736)		(122,736)						13,947	07/25/2052	1.A FE
465975-AS-9	JPMMT 2022-INV2 B1 SECURED SUBORD 3.3368 07/25/20 3.337% 07/25/52	06/01/2026	Paydown		69,501	69,501	70,857	70,471		(970)		(970)		69,501				967	07/25/2052	1.A FE
465975-AT-7	JPMMT 2022-INV2 B2 SECURED SUBORD 3.3368 07/25/20 3.337% 07/25/52	06/01/2026	Paydown		51,807	51,807	52,074	51,944		(137)		(137)		51,807				721	07/25/2052	1.C FE
465975-AU-4	JPMMT 2022-INV2 B3 SECURED SUBORD 3.3368 07/25/20 3.337% 07/25/52	06/01/2026	Paydown		34,113	34,113	33,778	33,806		307		307		34,113				475	07/25/2052	1.F FE
465976-AA-6	JPMMT 2022-LTV1 A1 SECURED 3.2500 07/25/2052 3.250% 07/25/52	06/01/2026	Paydown		76,549	76,549	75,158	75,296		1,253		1,253		76,549				1,049	07/25/2052	1.A
465976-AB-4	JPMMT 2022-LTV1 A2 SECURED 3.5082 07/25/2052 3.508% 07/25/52	06/01/2026	Paydown		402,349	402,349	393,945	394,580		7,769		7,769		402,349				5,949	07/25/2052	1.A

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
465976-AC-2	JPMMT 2022-LTV1 A3 SECURED 3.5082 07/25/2052 3.508% 07/25/52	06/01/2026	Paydown		230,129	230,129	223,680	224,033		6,095		6,095		230,129				3,403	07/25/2052	1.A
465977-BC-9	JPMMT 2022-5 B1 SECURED SUBORD 2.9522 09/25/20 2.952% 09/25/52	06/01/2026	Paydown		167,389	167,389	140,408	145,091		22,298		22,298		167,389				2,060	09/25/2052	1.B
465977-BD-7	JPMMT 2022-5 B2 SECURED SUBORD 2.9522 09/25/20 2.952% 09/25/52	06/01/2026	Paydown		82,170	82,170	67,152	69,799		12,371		12,371		82,170				1,011	09/25/2052	1.F
465978-AM-6	JPMMT 2023-1 A4A SECURED 5.0000 06/25/2053 5.000% 06/25/53	06/01/2026	Paydown		406,813	406,813	400,838	402,284		4,529		4,529		406,813				7,464	06/25/2053	1.A
465978-AN-4	JPMMT 2023-1 A4B SECURED 5.5000 06/25/2053 5.500% 06/25/53	06/01/2026	Paydown		1,505,207	1,505,207	1,508,029	1,505,647		(440)		(440)		1,505,207				30,380	06/25/2053	1.A
465986-BC-0	JPMMT 2023-10 A9 SECURED 6.0000 05/25/2054 6.000% 05/25/54	06/01/2026	Paydown		55,899	55,899	54,266	54,434		1,464		1,464		55,899				1,309	05/25/2054	1.A
465988-AK-9	JPMMT 2023-9 A6 SECURED 6.0000 03/25/2054 6.000% 04/25/54	06/01/2026	Paydown		730,972	730,972	688,028	692,941		38,032		38,032		730,972				18,836	04/25/2054	1.A
465989-AG-6	JPMMT 2023-6 A6 SECURED 6.0000 12/26/2053 6.000% 12/26/53	06/01/2026	Paydown		458,749	458,749	450,506	451,072		7,677		7,677		458,749				11,323	12/26/2053	1.A
465989-AH-4	JPMMT 2023-6 A6A SECURED 5.5000 12/26/2053 5.500% 12/26/53	06/01/2026	Paydown		305,833	305,833	295,129	295,914		9,919		9,919		305,833				6,919	12/26/2053	1.A
466247-E8-2	JPMMT 2006-A1 2A3 SECURED 4.9417 02/25/2036 4.942% 02/25/36	06/01/2026	Paydown		196,226	181,707	156,897	121,465		74,761		74,761		196,226				4,699	02/25/2036	1.A FM
466247-GE-7	JPMMT 2004-A5 4A5 SECURED 6.2439 12/25/2034 6.244% 12/25/34	06/01/2026	Paydown		1,408	1,408	1,404	1,408						1,408				37	12/25/2034	5.C FM
466247-H9-7	JPMMT 2006-A2 1A2 SECURED 4.6377 04/25/2036 4.638% 04/25/36	06/01/2026	Paydown		37,082	37,082	31,762	31,857		5,225		5,225		37,082				724	04/25/2036	1.A FM
466247-QP-1	JPMMT 2005-A3 7CA1 SECURED 5.4907 06/25/2035 5.491% 06/25/35	06/01/2026	Paydown		12,371	12,371	11,880	10,535		1,837		1,837		12,371				325	06/25/2035	1.A FM
46627M-AQ-0	JPALT 2005-S1 2A5 SECURED 5.5000 12/25/2035 5.500% 12/25/35	06/01/2026	Paydown		1,790	1,790	1,362	1,368		445	23	422		1,790				46	12/25/2035	5.B FM
46628A-AC-6	JPMBS 2006-R1 1A3 SECURED 4.9285 09/28/2044 4.929% 09/28/44	06/01/2026	Paydown		17,477	(95,465)	(34,891)	(24,475)		41,952		41,952		17,477				2,683	09/28/2044	1.A FM
46628C-AF-5	JPALT 2006-S2 A5 SECURED 6.8800 05/25/2036 6.880% 05/25/36	06/01/2026	Paydown		62,020	62,264	60,564	60,864		1,157		1,157		62,020				1,352	05/25/2036	2.C FM
46628L-AD-0	JPMMT 2006-A4 1A4 SECURED 4.6899 06/25/2036 4.690% 06/25/36	06/01/2026	Paydown		3,034	3,034	3,008	2,015		1,019		1,019		3,034				58	06/25/2036	1.A FM
46630G-BH-7	JPMMT 2007-A1 B1 SECURED SUBORD 5.8162 07/25/20 5.816% 07/25/35	06/01/2026	Paydown			4,860	2,959	1,848		(1,848)		(1,848)						273	07/25/2035	1.A FM
46630P-AF-2	JPMMT 2007-A2 2A2 SECURED 5.1684 04/25/2037 5.168% 04/25/37	06/01/2026	Paydown		26,848	26,848	26,854	21,801		5,047		5,047		26,848				526	04/25/2037	1.A FM
46651Y-BG-4	JPMMT 2019-9 A15 SECURED 3.5000 05/25/2050 3.500% 05/25/50	06/01/2026	Paydown		28,554	28,554	28,814	29,299		(745)		(745)		28,554				403	05/25/2050	1.A
46652H-BM-7	JPMMM 2020-ATR1 A15 SECURED 3.0000 02/25/2050 3.000% 02/25/50	06/01/2026	Paydown		30,034	30,034	30,888	31,759		(1,725)		(1,725)		30,034				404	02/25/2050	1.A
46652K-BM-0	JPMMT 2020-INV2 A15 SECURED 3.0000 10/25/2050 3.000% 10/25/50	06/01/2026	Paydown		15,794	15,794	16,221	16,735		(940)		(940)		15,794				193	10/25/2050	1.A
46653Q-BP-9	JPMMT 2021-14 A15 SECURED 2.5000 05/25/2052 2.500% 05/25/52	06/01/2026	Paydown		479,931	479,931	473,707	474,227		5,704		5,704		479,931				5,118	05/25/2052	1.A
46653V-AH-7	JPMMT 2021-LTV1 A4 SECURED 2.5000 02/25/2052 2.500% 02/25/52	06/01/2026	Paydown		3,701,996	3,701,996	3,761,575	3,748,841		(46,845)		(46,845)		3,701,996				36,191	02/25/2052	1.A FE
46653V-BE-3	JPMMT 2021-LTV1 AM SECURED 2.5000 02/25/2052 2.500% 02/25/52	06/01/2026	Paydown		485,535	485,535	483,389	483,394		2,141		2,141		485,535				4,747	02/25/2052	1.A FE
46653V-BH-6	JPMMT 2021-LTV1 AX1 SECURED 0.8548 02/25/2052 0.859% 02/25/52	06/01/2026	Paydown				122,700	113,786		(113,786)		(113,786)						12,591	02/25/2052	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
	JPMMT 2021-LTV1 B1 SECURED SUBORD 3.3548																			
46653V-BJ-2	02/25/20 3.355% 02/25/52	06/01/2026	Paydown		87,677	87,677	93,148	91,722		(4,046)		(4,046)		87,677				1,228	02/25/2052	1.B FE
	JPMMT 2021-LTV1 B2 SECURED SUBORD 3.3548																			
46653V-BK-9	02/25/20 3.355% 02/25/52	06/01/2026	Paydown		64,659	64,659	67,878	66,922		(2,263)		(2,263)		64,659				906	02/25/2052	1.C FE
	JPMMT 2021-LTV1 B3 SECURED SUBORD 3.3548																			
46653V-BL-7	02/25/20 3.355% 02/25/52	06/01/2026	Paydown		67,941	67,941	70,201	69,495		(1,555)		(1,555)		67,941				952	02/25/2052	1.E FE
	JPMMT 2021-LTV1 B4 SECURED SUBORD 3.3548																			
46653V-BM-5	02/25/20 3.355% 02/25/52	06/01/2026	Paydown		48,224	48,224	44,702	45,500		2,724		2,724		48,224				676	02/25/2052	2.A FE
	JPMMT 2021-LTV1 B5 SECURED SUBORD 3.3548																			
46653V-BN-3	02/25/20 3.355% 02/25/52	06/01/2026	Paydown		37,259	37,259	30,634	32,020		5,239		5,239		37,259				522	02/25/2052	3.A FE
	JPMMT 2021-11 A15 SECURED 2.5000 01/25/2052																			
46654K-BP-1	2.500% 01/25/52	06/01/2026	Paydown		347,308	347,308	349,424	349,187		(1,879)		(1,879)		347,308				3,834	01/25/2052	1.A
	JPMMT 2022-4 B1 SECURED SUBORD 3.2390																			
46655G-BJ-3	10/25/20 3.239% 10/25/52	06/01/2026	Paydown		96,643	96,643	84,465	86,633		10,010		10,010		96,643				1,305	10/25/2052	1.C
	JPMMT 2022-4 B2 SECURED SUBORD 3.2390																			
46655G-BK-0	10/25/20 3.239% 10/25/52	06/01/2026	Paydown		78,657	78,657	67,228	69,325		9,333		9,333		78,657				1,062	10/25/2052	1.F
	JPMMT 2022-LTV2 B1 SECURED SUBORD 3.6599																			
46655L-AT-1	09/25/20 3.660% 09/25/52	06/01/2026	Paydown		50,033	50,033	44,664	45,648		4,385		4,385		50,033				877	09/25/2052	1.B
	JPMMT 2022-LTV2 B2 SECURED SUBORD 3.6599																			
46655L-AU-8	09/25/20 3.660% 09/25/52	06/01/2026	Paydown		39,810	39,810	34,779	35,731		4,079		4,079		39,810				698	09/25/2052	1.E
	JPMMT 2023-2 A4B SECURED 5.5000 07/25/2053																			
46656D-AN-1	5.500% 07/25/53	06/01/2026	Paydown		449,762	449,762	446,951	447,185		2,577		2,577		449,762				10,370	07/25/2053	1.A
	JPMMT 2023-3 A4A SECURED 5.0000 10/25/2053																			
46656R-AM-2	5.000% 10/25/53	06/01/2026	Paydown		1,578,989	1,578,989	1,545,929	1,553,694		25,295		25,295		1,578,989				32,982	10/25/2053	1.A
	JPMMT 2023-3 A15A SECURED 5.0000 10/25/2053																			
46656R-CU-2	5.000% 10/25/53	06/01/2026	Paydown		633,131	633,131	600,683	603,161		29,970		29,970		633,131				13,225	10/25/2053	1.A
	JPMMT 2023-3 A15B SECURED 5.5000 10/25/2053																			
46656R-CV-0	5.500% 10/25/53	06/01/2026	Paydown		289,992	289,992	281,383	281,998		7,993		7,993		289,992				6,663	10/25/2053	1.A
	JPMMT 2023-5 A3 SECURED 5.5000 11/25/2053																			
46657A-AC-0	5.500% 11/25/53	06/01/2026	Paydown		6,344,607	6,344,607	6,269,265	6,283,080		61,528		61,528		6,344,607				150,448	11/25/2053	1.A FE
	JPMMT 2023-5 A5 SECURED 5.5000 11/25/2053																			
46657A-AE-6	5.500% 11/25/53	06/01/2026	Paydown		206,890	206,890	201,394	201,731		5,159		5,159		206,890				4,906	11/25/2053	1.A FE
	JPMMT 2023-5 AX1 SECURED 0.0925 11/25/2053																			
46657A-AF-3	0.077% 11/25/53	06/01/2026	Paydown				42,044	90,697		(40,455)	50,242	(90,697)						12,091	11/25/2053	1.A FE
	JPMMT 2023-5 B1 SECURED SUBORD 5.5925																			
46657A-AH-9	11/25/20 5.592% 11/25/53	06/01/2026	Paydown		40,923	40,923	39,798	39,832		1,092		1,092		40,923				960	11/25/2053	1.C FE
	JPMMT 2023-5 B2 SECURED SUBORD 5.5925																			
46657A-AJ-5	11/25/20 5.592% 11/25/53	06/01/2026	Paydown		29,023	29,023	27,064	27,290		1,733		1,733		29,023				681	11/25/2053	1.F FE
	JPMMT 2023-5 B3 SECURED SUBORD 5.5925																			
46657A-AK-2	11/25/20 5.592% 11/25/53	06/01/2026	Paydown		17,855	17,855	14,820	14,970		2,885		2,885		17,855				419	11/25/2053	2.B FE
	JPMMT 2024-1 A9 SECURED 6.0000 06/25/2054																			
46657P-AU-7	6.000% 06/25/54	06/01/2026	Paydown		1,327,060	1,327,060	1,306,326	1,307,056		20,004		20,004		1,327,060				31,644	06/25/2054	1.A
	JPMMT 2024-3 B1 SECURED SUBORD 3.3263																			
46657Q-BC-4	05/25/20 3.326% 05/25/54	06/01/2026	Paydown		64,894	64,894	52,505	53,554		11,340		11,340		64,894				901	05/25/2054	1.A
	JPMMT 2024-3 B2 SECURED SUBORD 3.3263																			
46657Q-BD-2	05/25/20 3.326% 05/25/54	06/01/2026	Paydown		45,069	45,069	36,046	36,787		8,283		8,283		45,069				626	05/25/2054	1.A
	JPMMT 2024-2 A9 SECURED 6.5000 08/25/2054																			
46657T-AU-9	6.500% 08/25/54	06/01/2026	Paydown		754,693	754,693	751,155	750,970		3,723		3,723		754,693				18,896	08/25/2054	1.A
	JPMMT 2024-4 A9 SECURED 6.5000 10/25/2054																			
46657W-AU-2	6.500% 10/25/54	06/01/2026	Paydown		568,541	568,541	566,853	566,834		1,707		1,707		568,541				15,127	10/25/2054	1.A
	JPMMT 2024-8 A9 SECURED 6.0000 01/25/2055																			
46658G-AT-9	6.000% 01/25/55	06/01/2026	Paydown		714,347	714,347	714,682	714,991		(645)		(645)		714,347				17,348	01/25/2055	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
46658R-AJ-7	JPMMT 2024-5 A9 SECURED 6.5000 11/25/2054 6.500% 11/25/54	06/01/2026	Paydown		1,562,243	1,562,243	1,568,346	1,567,814		(5,571)		(5,571)		1,562,243				39,974	11/25/2054	1.A
46659P-AX-9	JPSMT 2025-1 A9 SECURED 3.6553 01/25/2063 3.655% 01/25/63	06/01/2026	Paydown		327,210	327,210	290,549	290,144		37,066		37,066		327,210				4,936	01/25/2063	1.A
46659P-BC-4	JPSMT 2025-1 B1 SECURED SUBORD 3.6553 01/25/20 3.655% 01/25/63	06/01/2026	Paydown		34,998	34,998	29,852	29,977		5,021		5,021		34,998				537	01/25/2063	1.A
46659P-BD-2	JPSMT 2025-1 B2 SECURED SUBORD 3.6553 01/25/20 3.655% 01/25/63	06/01/2026	Paydown		32,249	32,249	27,116	27,206		5,043		5,043		32,249				495	01/25/2063	1.A
46659P-BE-0	JPSMT 2025-1 B3 SECURED SUBORD 3.6553 01/25/20 3.655% 01/25/63	06/01/2026	Paydown		30,249	30,249	24,635	24,732		5,517		5,517		30,249				464	01/25/2063	1.B
55287A-AA-3	MFRA 2024-RPL1 A1 SECURED 4.2500 02/25/2066 4.250% 02/25/66	06/01/2026	Paydown		421,652	421,652	399,044	401,089		20,563		20,563		421,652				7,738	02/25/2066	1.A FE
57586N-YT-2	MASSACHUSETTS HOUSING FINANCE SENIOR 4.3140 12/01/2035 4.314% 12/01/35	05/01/2026	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				360	12/01/2035	1.C FE
57586N-YV-7	MASSACHUSETTS HOUSING FINANCE SENIOR 4.6140 12/01/2053 4.614% 12/01/53	05/01/2026	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				288	12/01/2053	1.C FE
57587A-DM-7	MASSACHUSETTS HOUSING FINANCE SENIOR 3.9500 12/01/2029 3.950% 12/01/29	06/01/2026	Redemption 100.0000		45,000	45,000	45,000	45,000						45,000				889	12/01/2029	1.C FE
57587A-WC-8	MASSACHUSETTS HOUSING FINANCE SENIOR 4.0000 06/01/2043 4.000% 06/01/43	06/29/2026	Various		1,095,000	1,095,000	1,190,035	1,105,510		(10,510)		(10,510)		1,095,000				25,151	06/01/2043	1.B FE
57587G-EM-3	MASSACHUSETTS HOUSING FINANCE SENIOR 3.0000 12/01/2050 3.000% 12/01/50	06/29/2026	Various		250,000	250,000	275,753	262,569		(12,569)		(12,569)		250,000				4,333	12/01/2050	1.B FE
585490-BR-5	MELLO 2022-INV1 A14 SECURED 3.0000 03/25/2052 3.000% 03/25/52	06/01/2026	Paydown		492,167	492,167	489,168	489,409		2,758		2,758		492,167				6,239	03/25/2052	1.A
59166C-AD-1	MST 2020-INV1 A2 SECURED 3.0000 05/25/2050 3.000% 05/25/50	06/01/2026	Paydown		163,840	163,840	170,276	174,981		(11,141)		(11,141)		163,840				1,929	05/25/2050	1.A
59166C-AN-9	MST 2020-INV1 A5 SECURED 3.0000 05/25/2050 3.000% 05/25/50	06/01/2026	Paydown		33,309	33,309	34,303	35,308		(2,000)		(2,000)		33,309				392	05/25/2050	1.A
59166E-AB-1	MST 2019-1A A1A SECURED 3.7500 04/25/2058 3.750% 04/25/58	06/01/2026	Paydown		101,957	101,957	103,809	102,415		(458)		(458)		101,957				1,608	04/25/2058	1.A
60416S-6S-4	MINNESOTA HOUSING FINANCE AGEN SENIOR 3.5000 07/01/2050 3.500% 07/01/50	05/01/2026	Various		15,000	15,000	16,481	15,611		(611)		(611)		15,000				408	07/01/2050	1.B FE
60416S-UC-2	MINNESOTA HOUSING FINANCE AGEN SENIOR 4.0000 07/01/2047 4.000% 07/01/47	05/01/2026	Redemption 100.0000		10,000	10,000	10,875	10,104		(104)		(104)		10,000				317	07/01/2047	1.B FE
60637B-WK-2	MISSOURI HOUSING DEVELOPMENT C SENIOR 3.8750 05/01/2050 3.875% 05/01/50	05/01/2026	Redemption 100.0000		415,000	415,000	457,127	431,006		(16,006)		(16,006)		415,000				8,041	05/01/2050	1.B FE
61212W-CF-0	MONTANA BOARD OF HOUSING SENIOR 3.5000 06/01/2044 3.500% 06/01/44	06/01/2026	Various		115,000	115,000	123,980	115,000						115,000				2,013	06/01/2044	1.B FE
61772A-AJ-4	MSRM 2021-1 A3 SECURED 2.5000 03/25/2051 2.500% 03/25/51	06/01/2026	Paydown		219,126	219,126	220,291	220,211		(1,085)		(1,085)		219,126				2,223	03/25/2051	1.A
61772M-AV-1	MSRM 2021-4 A9 SECURED 2.5000 07/25/2051 2.500% 07/25/51	06/01/2026	Paydown		126,267	126,267	127,529	127,342		(1,075)		(1,075)		126,267				1,204	07/25/2051	1.A
61775Y-AQ-3	MSRM 2024-1 A9 SECURED 6.0000 12/25/2053 6.000% 12/25/53	06/01/2026	Paydown		359,738	359,738	355,073	355,526		4,212		4,212		359,738				8,483	12/25/2053	1.A
61776Q-AQ-9	MSRM 2024-3 B1 SECURED SUBORD 6.7736 07/25/20 6.774% 07/25/54	06/01/2026	Paydown		21,560	21,560	22,395	22,267		(707)		(707)		21,560				609	07/25/2054	1.A
61776Q-AT-3	MSRM 2024-3 B2 SECURED SUBORD 6.7736 07/25/20 6.774% 07/25/54	06/01/2026	Paydown		12,936	12,936	13,045	13,020		(84)		(84)		12,936				366	07/25/2054	1.B
61776Q-AW-6	MSRM 2024-3 B3 SECURED SUBORD 6.7736 07/25/20 6.774% 07/25/54	06/01/2026	Paydown		8,624	8,624	8,516	8,518		106		106		8,624				244	07/25/2054	1.D
61776Y-AA-7	MSRM 2024-RPL1 A1 SECURED 4.0000 06/25/2064 4.000% 06/25/64	06/01/2026	Paydown		2,510,682	2,510,682	2,406,102	2,428,516		82,166		82,166		2,510,682				42,761	06/25/2064	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
..647200-6Z-2	NEW MEXICO MORTGAGE FINANCE AU SENIOR 3.7500 03/01/2048 3.750% 03/01/48	. 06/01/2026 .	Various		25,000	25,000	26,810	25,253		(253)		(253)		25,000				703	03/01/2048	1.B FE
..64828E-AA-3	NRZT 2019-NQM4 A1 SECURED 2.4919 09/25/2059 2.492% 09/25/59	. 06/01/2026 .	Paydown		185,394	185,394	185,394	185,302		92		92		185,394				2,145	09/25/2059	1.A
..64830E-BP-5	NRZT 2019-3A B4 SECURED SUBORD 5.1677 11/25/20 5.168% 11/25/58	. 06/01/2026 .	Paydown		93,947	93,947	92,494	92,444		1,503		1,503		93,947				2,017	11/25/2058	1.C
..64830K-BU-0	NRZT 2018-3A B4 SECURED SUBORD 4.7886 05/25/20 4.789% 05/25/58	. 06/01/2026 .	Paydown		473,201	473,201	461,962	462,179		11,021		11,021		473,201				9,335	05/25/2058	1.D
..64830V-AA-1	NRZT 2020-NQM1 A1 SECURED 2.4641 01/26/2060 2.464% 01/26/60	. 06/01/2026 .	Paydown		3,534	3,534	3,534	3,534						3,534				40	01/26/2060	1.A
..64831G-AD-7	NRZT 2021-INV2 A4 SECURED 2.5000 09/25/2051 2.500% 09/25/51	. 06/01/2026 .	Paydown		125,532	125,532	124,964	124,977		556		556		125,532				1,352	09/25/2051	1.A
..649883-2W-4	STATE OF NEW YORK MORTGAGE AGE SENIOR 4.0000 10/01/2037 4.000% 10/01/37	. 04/01/2026 .	Various		105,000	105,000	113,448	105,798		(798)		(798)		105,000				2,100	10/01/2037	1.B FE
..649883-Y9-0	STATE OF NEW YORK MORTGAGE AGE SENIOR 3.5000 10/01/2047 3.500% 10/01/47	. 04/01/2026 .	Various		485,000	485,000	518,868	486,062		(1,061)		(1,061)		485,000				8,488	10/01/2047	1.B FE
..65820B-EP-7	NORTH CAROLINA HOUSING FINANCE SENIOR 4.7000 07/01/2057 4.700% 07/01/57	. 04/23/2026 .	Prin Reins Co of Vermont		747,755	750,000	750,000							750,000		(2,245)	(2,245)	1,469	07/01/2057	1.B FE
..67113A-AP-5	OBX 2019-EXP3 1A8 SECURED 3.5000 10/25/2059 3.500% 10/25/59	. 06/01/2026 .	Paydown		67,321	67,321	67,984	68,152		(831)		(831)		67,321				837	10/25/2059	1.A
..67113K-AD-0	OBX 2019-EXP2 1A4 SECURED 4.0000 06/25/2059 4.000% 07/25/59	. 06/01/2026 .	Paydown		3,357	3,357	3,412	3,446		(88)		(88)		3,357				55	07/25/2059	1.A
..67113K-AX-6	OBX 2019-EXP2 1A3 SECURED 4.0000 06/25/2059 4.000% 06/25/59	. 06/01/2026 .	Paydown		6,715	6,715	6,844	6,922		(208)		(208)		6,715				110	06/25/2059	1.A
..67117D-AA-8	OBX 2022-NQM7 A1 SECURED 5.3500 08/25/2062 5.110% 08/25/62	. 06/01/2026 .	Paydown		335,103	335,103	335,103	334,195		908		908		335,103				7,322	08/25/2062	1.A
..67117J-AV-9	OBX 2021-INV3 A19 SECURED 2.5000 10/25/2051 2.500% 10/25/51	. 06/01/2026 .	Paydown		448,902	448,902	446,307	446,518		2,385		2,385		448,902				4,682	10/25/2051	1.A
..67448T-AP-0	OBX 2020-EXP1 1A8 SECURED 3.5000 02/25/2060 3.500% 02/25/60	. 06/01/2026 .	Paydown		99,737	99,737	102,026	104,443		(4,707)		(4,707)		99,737				1,597	02/25/2060	1.A
..67448V-AF-7	OBX 2020-EXP2 A8 SECURED 3.0000 05/25/2060 3.000% 05/25/60	. 06/01/2026 .	Paydown		97,506	97,506	99,933	102,971		(5,464)		(5,464)		97,506				1,249	05/25/2060	1.A FE
..67448V-AG-5	OBX 2020-EXP2 A9 SECURED 3.0000 05/25/2060 3.000% 05/25/60	. 06/01/2026 .	Paydown		44,321	44,321	45,216	46,354		(2,033)		(2,033)		44,321				568	05/25/2060	1.A FE
..67578K-AB-2	OLIT 2023-HB1 M1 SECURED SUBORD 3.0000 06/25/20 3.000% 06/25/36	. 05/28/2026 .	Redemption 100.0000		2,000,000	2,000,000	1,731,452	1,952,286		47,714		47,714		2,000,000				25,500	06/25/2036	1.A FE
..67578K-AC-0	OLIT 2023-HB1 M2 SECURED SUBORD 3.0000 06/25/20 3.000% 06/25/36	. 05/28/2026 .	Redemption 100.0000		4,000,000	4,000,000	3,300,547	3,873,083		126,917		126,917		4,000,000				51,000	06/25/2036	1.C FE
..675952-AA-3	OLIT 2024-HB1 A SECURED 3.0000 02/25/2037 3.000% 02/25/37	. 06/25/2026 .	Paydown		648,733	648,733	616,221	630,279		18,454		18,454		648,733				7,827	02/25/2037	1.A FE
..67647L-AD-3	COMT 2021-1 A4 SECURED 2.5000 05/25/2051 2.500% 05/25/51	. 06/01/2026 .	Paydown		227,103	227,103	233,951	231,926		(4,823)		(4,823)		227,103				2,532	05/25/2051	1.A
..67647L-AU-5	COMT 2021-1 A19 SECURED 2.5000 05/25/2051 2.500% 05/25/51	. 06/01/2026 .	Paydown		123,340	123,340	124,901	124,700		(1,359)		(1,359)		123,340				1,375	05/25/2051	1.A
..67647V-AU-3	COMT 2021-3 A19 SECURED 2.5000 06/25/2051 2.500% 06/25/51	. 06/01/2026 .	Paydown		126,689	126,689	128,074	127,846		(1,157)		(1,157)		126,689				1,291	06/25/2051	1.A
..677560-UY-1	OHIO HOUSING FINANCE AGENCY SENIOR 4.5000 03/01/2047 4.500% 03/01/47	. 06/01/2026 .	Various		10,000	10,000	10,964	10,078		(78)		(78)		10,000				338	03/01/2047	1.B FE
..68278D-AA-1	OLIT 2024-HB2 A SECURED 5.0000 08/25/2037 5.000% 08/25/37	. 06/25/2026 .	Paydown		1,326,144	1,326,144	1,321,089	1,322,262		3,882		3,882		1,326,144				25,938	08/25/2037	1.A FE
..68278D-AA-1	OLIT 2024-HB2 A SECURED 5.0000 08/25/2037 5.000% 08/25/37	. 04/27/2026 .	PRCD_II		593,118	593,272	591,011	591,536		549		549		592,085		1,033	1,033	10,053	08/25/2037	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
68278E-AA-9	OLIT 2025-HB1 A SECURED 3.0000 06/25/2038 3.000% 06/25/38	06/25/2026	Paydown		1,291,738	1,291,738	1,256,227	1,244,396		47,342		47,342		1,291,738				16,197	06/25/2038	1.A FE
68278F-AA-6	OLIT 2025-HB2 A SECURED 3.0000 11/25/2038 3.000% 11/25/38	06/25/2026	Paydown		4,475,516	4,475,516	4,366,160	3,644,124		831,392		831,392		4,475,516				57,415	11/25/2038	1.A FE
68278H-AA-2	OLIT 2026-HB1 A SECURED 3.0000 03/25/2039 3.000% 03/25/39	06/25/2026	Paydown		18,527,959	18,527,959	17,936,598			591,361		591,361		18,527,959				81,030	03/25/2039	1.A FE
68279M-AA-0	OLIT 2026-HB2 A SECURED 3.0000 05/25/2039 3.000% 05/25/39	06/25/2026	Paydown		18,441,549	18,441,549	18,066,251			375,298		375,298		18,441,549				41,493	05/25/2039	1.A FE
693650-AJ-2	PSMC 2021-1 A9 SECURED 2.5000 03/25/2051 2.500% 03/25/51	06/01/2026	Paydown		63,055	63,055	61,474	61,825		1,230		1,230		63,055				672	03/25/2051	1.A
693650-AL-7	PSMC 2021-1 A11 SECURED 2.5000 03/25/2051 2.500% 03/25/51	06/01/2026	Paydown		149,114	149,114	153,145	152,250		(3,136)		(3,136)		149,114				1,574	03/25/2051	1.A
69381L-AA-5	PRPM 2024-RPL3 A1 SECURED 4.0000 11/25/2054 4.000% 11/25/54	06/25/2026	Paydown		700,711	700,711	675,432	681,242		19,469		19,469		700,711				11,124	11/25/2054	1.A FE
69392L-AA-2	PRET 2025-RPL2 A1 SECURED 4.0000 08/25/2064 4.000% 08/25/64	06/01/2026	Paydown		727,123	727,123	692,959	697,914		29,209		29,209		727,123				12,058	08/25/2064	1.A
69392M-AA-0	PRPM 2025-RPL2 A1 SECURED 3.7500 04/25/2055 3.750% 04/25/55	06/01/2026	Paydown		829,861	829,861	796,122	802,711		27,150		27,150		829,861				12,755	04/25/2055	1.A FE
69392N-AA-8	PRPM 2025-RPL3 A1 SECURED 3.2500 04/25/2055 3.250% 04/25/55	06/01/2026	Paydown		634,332	634,332	598,933	605,610		28,723		28,723		634,332				8,113	04/25/2055	1.A
708796-4R-5	PENNSYLVANIA HOUSING FINANCE A SENIOR 4.0000 10/01/2046 4.000% 10/01/46	04/01/2026	Redemption 100.0000		75,000	75,000	79,786	75,147		(147)		(147)		75,000				1,500	10/01/2046	1.B FE
708796-5R-4	PENNSYLVANIA HOUSING FINANCE A SENIOR 4.0000 04/01/2039 4.000% 04/01/39	04/01/2026	Various		55,000	55,000	58,907	55,357		(357)		(357)		55,000				1,100	04/01/2039	1.B FE
708796-6T-9	PENNSYLVANIA HOUSING FINANCE A SENIOR 4.0000 10/01/2038 4.000% 10/01/38	04/01/2026	Various		305,000	305,000	328,821	307,226		(2,226)		(2,226)		305,000				6,100	10/01/2038	1.B FE
73016B-BC-7	PMTLT 2021-INV2 A27 SECURED 2.5000 11/25/2051 2.500% 11/25/51	06/01/2026	Paydown		340,738	340,738	336,905	337,369		3,369		3,369		340,738				3,552	11/25/2051	1.A
74387V-AN-9	PRMT 2021-INV1 A14 SECURED 2.5000 08/25/2051 2.500% 08/25/51	06/01/2026	Paydown		198,506	198,506	202,104	201,410		(2,905)		(2,905)		198,506				2,104	08/25/2051	1.A
74390R-AA-1	PRPM 2025-ROF1 A1 SECURED 4.5000 02/25/2055 4.500% 02/25/55	06/25/2026	Paydown		936,580	936,580	916,621	920,123		16,457		16,457		936,580				16,783	02/25/2055	1.A
74448M-AA-4	PRPM 2024-RPL4 A1 SECURED 4.0000 12/25/2054 4.000% 12/25/54	06/25/2026	Paydown		1,123,317	1,123,317	1,079,004	1,088,415		34,902		34,902		1,123,317				19,235	12/25/2054	1.A FE
74939K-BB-1	ROCT 2021-6 A25 SECURED 2.5000 12/25/2051 2.500% 12/25/51	06/01/2026	Paydown		492,486	492,486	486,792	487,413		5,073		5,073		492,486				5,379	12/25/2051	1.A
75409Q-BG-5	RATE 2021-J2 A31 SECURED 2.5000 08/25/2051 2.500% 08/25/51	06/01/2026	Paydown		198,987	198,987	200,044	199,848		(861)		(861)		198,987				2,063	08/25/2051	1.A
75409T-BG-9	RATE 2021-J3 A31 SECURED 2.5000 10/25/2051 2.500% 10/25/51	06/01/2026	Paydown		254,690	254,690	255,366	255,181		(491)		(491)		254,690				2,554	10/25/2051	1.A
75409X-BG-0	RATE 2021-HB1 A31 SECURED 2.5000 12/25/2051 2.500% 12/25/51	06/01/2026	Paydown		172,379	172,379	170,197	170,508		1,871		1,871		172,379				1,923	12/25/2051	1.A
75410R-AN-6	RATE 2022-J1 A13 SECURED 2.5000 01/25/2052 2.500% 01/25/52	04/23/2026	Prin Reins Co of Vermont		677,194	1,000,000	643,594	671,571		3,614		3,614		675,186		2,008	2,008	9,861	01/25/2052	1.A
76221S-QK-0	RHODE ISLAND HOUSING & MORTGAG SENIOR 4.7500 10/01/2056 4.750% 10/01/56	04/23/2026	Prin Reins Co of Vermont		675,952	675,000	675,000							675,000		952	952	2,494	10/01/2056	1.B FE
81743A-AU-3	SEMT 2019-5 A19 SECURED 3.5000 12/25/2049 3.500% 12/25/49	06/01/2026	Paydown		7,393	7,393	7,486	7,471		(78)		(78)		7,393				120	12/25/2049	1.A
81743C-AB-1	SEMT 2024-5 A2 SECURED 6.0000 06/25/2054 6.000% 06/25/54	06/01/2026	Paydown		1,229,040	1,229,040	1,222,510	1,222,508		6,531		6,531		1,229,040				29,759	06/25/2054	1.A
81743C-AU-9	SEMT 2024-5 A19 SECURED 6.5000 06/25/2054 6.500% 06/25/54	06/01/2026	Paydown		1,024,200	1,024,200	1,024,680	1,024,557		(357)		(357)		1,024,200				26,866	06/25/2054	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
81743J-AU-4	SEMT 2023-4 A19 SECURED 5.5823 11/25/2053 5.582% 11/25/53	06/01/2026	Paydown		1,128,964	1,128,964	1,066,166	1,070,546		58,419		58,419		1,128,964				26,955	11/25/2053	1.A
81746Y-AU-8	SEMT 2019-2 A19 SECURED 4.0000 06/25/2049 4.000% 06/25/49	06/01/2026	Paydown		9,864	9,864	10,004	10,140		(276)		(276)		9,864				183	06/25/2049	1.A
81747K-AU-7	SEMT 2021-1 A19 SECURED 2.5000 03/25/2051 2.500% 03/25/51	06/01/2026	Paydown		352,824	352,824	365,558	364,320		(11,497)		(11,497)		352,824				3,785	03/25/2051	1.A
81748C-AU-4	SEMT 2021-9 A19 SECURED 2.5000 01/25/2052 2.500% 01/25/52	06/01/2026	Paydown		155,587	155,587	154,420	154,544		1,044		1,044		155,587				1,541	01/25/2052	1.A
81748G-BN-0	SEMT 2019-CH3 A19 SECURED 4.0000 09/25/2049 4.000% 09/25/49	06/01/2026	Paydown		13,444	13,444	13,681	14,286		(842)		(842)		13,444				223	09/25/2049	1.A
81748J-AU-9	SEMT 2019-4 A19 SECURED 3.5000 11/25/2049 3.500% 11/25/49	06/01/2026	Paydown		18,725	18,725	19,000	19,389		(664)		(664)		18,725				270	11/25/2049	1.A
81748K-BN-1	SEMT 2020-2 A19 SECURED 3.5000 03/25/2050 3.500% 03/25/50	06/01/2026	Paydown		24,261	24,261	24,841	25,222		(961)		(961)		24,261				348	03/25/2050	1.A
81748M-AU-2	SEMT 2020-1 A19 SECURED 3.5000 02/25/2050 3.500% 02/25/50	06/01/2026	Paydown		10,760	10,760	10,985	11,256		(496)		(496)		10,760				157	02/25/2050	1.A
81748R-AV-9	SEMT 2020-4 A20 SECURED 2.5000 11/25/2050 2.500% 11/25/50	06/01/2026	Paydown		70,154	70,154	71,689	71,950		(1,796)		(1,796)		70,154				730	11/25/2050	1.A
81748V-AD-0	SEMT 2021-3 A4 SECURED 2.5000 05/25/2051 2.500% 05/25/51	06/01/2026	Paydown		611,633	611,633	628,500	623,233		(11,600)		(11,600)		611,633				6,463	05/25/2051	1.A
81748V-AU-2	SEMT 2021-3 A19 SECURED 2.5000 05/25/2051 2.500% 05/25/51	06/01/2026	Paydown		385,194	385,194	388,926	388,313		(3,119)		(3,119)		385,194				4,070	05/25/2051	1.A
81748Y-AU-6	SEMT 2021-6 A19 SECURED 2.5000 10/25/2051 2.500% 10/25/51	06/01/2026	Paydown		304,139	304,139	306,658	306,261		(2,122)		(2,122)		304,139				3,390	10/25/2051	1.A
81749B-AD-3	SEMT 2023-1 A4 SECURED 5.0000 01/25/2053 5.000% 01/25/53	06/01/2026	Paydown		838,030	838,030	832,175	832,899		5,131		5,131		838,030				16,759	01/25/2053	1.A
81749H-AT-5	SEMT 2024-2 A19 SECURED 5.9154 03/25/2054 5.915% 03/25/54	06/01/2026	Paydown		446,607	446,607	442,211	442,247		4,361		4,361		446,607				9,865	03/25/2054	1.A
81749J-AU-8	SEMT 2024-3 A19 SECURED 5.9970 04/25/2054 5.997% 04/25/54	06/01/2026	Paydown		300,646	300,646	296,653	296,836		3,810		3,810		300,646				6,753	04/25/2054	1.A
81749N-CH-6	SEMT 2024-8 B2A SECURED SUBORD 6.0000 09/25/20 6.000% 09/25/54	06/01/2026	Paydown		17,373	17,373	16,793	16,851		522		522		17,373				435	09/25/2054	1.B
81749Q-CE-6	SEMT 2024-10 B1A SECURED SUBORD 6.0000 11/25/20 6.000% 11/25/54	06/01/2026	Paydown		33,624	33,624	33,759	33,728		(104)		(104)		33,624				841	11/25/2054	1.A
81749Q-CH-9	SEMT 2024-10 B2A SECURED SUBORD 6.0000 11/25/20 6.000% 11/25/54	06/01/2026	Paydown		24,239	24,239	23,850	23,877		363		363		24,239				607	11/25/2054	1.B
83756C-QM-0	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 4.0000 11/01/2047 4.000% 11/01/47	05/01/2026	Various		135,000	135,000	146,916	136,191		(1,191)		(1,191)		135,000				2,700	11/01/2047	1.A FE
83756C-QZ-1	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 4.0000 05/01/2039 4.000% 05/01/39	05/01/2026	Various		70,000	70,000	75,765	70,578		(578)		(578)		70,000				1,400	05/01/2039	1.A FE
83756C-SA-4	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 3.0600 11/01/2037 3.060% 11/01/37	05/01/2026	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				153	11/01/2037	1.A FE
83756C-ZA-6	SOUTH DAKOTA HOUSING DEVELOPME SENIOR 4.0000 11/01/2049 4.000% 11/01/49	05/01/2026	Various		750,000	750,000	825,405	772,535		(22,535)		(22,535)		750,000				15,000	11/01/2049	1.A FE
88046K-BD-7	TENNESSEE HOUSING DEVELOPMENT SENIOR 5.0000 01/01/2053 5.000% 01/01/53	04/01/2026	Redemption 100.0000		175,000	175,000	187,044	182,855		(7,855)		(7,855)		175,000				6,563	01/01/2053	1.B FE
88275F-SG-5	TEXAS DEPARTMENT OF HOUSING & SENIOR 3.5000 03/01/2051 3.500% 03/01/51	06/01/2026	Redemption 100.0000		45,000	45,000	49,903	47,822		(2,822)		(2,822)		45,000				1,021	03/01/2051	1.B FE
88632A-AU-2	TBMLT 2018-3 A19 SECURED 4.0000 11/25/2048 4.000% 11/25/48	06/01/2026	Paydown		15,048	15,048	14,744	14,286		762		762		15,048				233	11/25/2048	1.A
89176L-AA-2	TPMT 2018-6 A1A SECURED 3.7500 03/25/2058 3.750% 03/25/58	06/01/2026	Paydown		200,638	200,638	199,803	200,104		534		534		200,638				3,054	03/25/2058	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
..89176V-AK-8	TPMT 2018-5 A1A SECURED 3.2500 07/25/2058 3.250% 07/25/58	06/01/2026	Paydown		240,488	240,488	237,319	239,554		935		935		240,488				3,385	07/25/2058	1.A
..90355D-AY-9	UWM 2021-INV5 A14 SECURED 3.0000 12/31/2050 3.000% 01/25/52	06/01/2026	Paydown		204,366	204,366	206,313	205,945		(1,580)		(1,580)		204,366				2,567	01/25/2052	1.A
..92922F-6X-1	WAMU 2005-AR16 1A2 SECURED 4.3814 12/25/2035 4.381% 12/25/35	06/01/2026	Paydown		29,480	29,309	28,867	28,609		871		871		29,480				489	12/25/2035	5.C FM
..92922F-BL-5	WAMU 2005-AR18 1A2 SECURED 4.6257 01/25/2036 4.626% 01/25/36	06/01/2026	Paydown		20,656	20,656	20,436	18,579		2,077		2,077		20,656				359	01/25/2036	1.A FM
..939336-PC-1	WAMU 2003-AR1 A6 SECURED 5.3651 03/25/2033 5.365% 03/25/33	06/01/2026	Paydown		54	54	55	54		1		1		54				1	03/25/2033	1.A FM
..93935B-AE-0	WMALT 2006-5 3A4A SECURED 6.9830 07/25/2036 6.983% 07/25/36	06/01/2026	Paydown		5,770	5,770	1,249	1,242		4,529		4,529		5,770				24	07/25/2036	1.A FM
..93978T-WE-5	WASHINGTON STATE HOUSING FINAN SENIOR 4.0000 06/01/2039 4.000% 06/01/39	06/01/2026	Redemption 100.0000		5,000	5,000	5,333	5,036		(36)		(36)		5,000				200	06/01/2039	1.A FE
..93978T-XF-1	WASHINGTON STATE HOUSING FINAN SENIOR 4.0000 12/01/2047 4.000% 12/01/47	06/01/2026	Redemption 100.0000		15,000	15,000	16,104	15,120		(120)		(120)		15,000				300	12/01/2047	1.A FE
..949796-AA-4	WFMBS 2020-RR1 A1 SECURED 3.0000 05/25/2050 3.000% 05/25/50	06/01/2026	Paydown		31,367	31,367	32,318	34,092		(2,725)		(2,725)		31,367				401	05/25/2050	1.A
..949796-AS-5	WFMBS 2020-RR1 A17 SECURED 3.0000 05/25/2050 3.000% 05/25/50	06/01/2026	Paydown		10,885	10,885	11,147	11,644		(759)		(759)		10,885				139	05/25/2050	1.A
..949831-AS-0	WFMBS 2019-3 A17 SECURED 3.5000 07/25/2049 3.500% 07/25/49	06/01/2026	Paydown		14,771	14,771	14,914	15,435		(663)		(663)		14,771				186	07/25/2049	1.A
..95001T-AS-4	WFMBS 2019-1 A17 SECURED 3.9151 11/25/2048 3.915% 11/25/48	06/01/2026	Paydown		1,571	1,571	1,557	1,528		43		43		1,571				25	11/25/2048	1.A
..95002F-AS-3	WFMBS 2019-4 A17 SECURED 3.4969 09/25/2049 3.497% 09/25/49	06/01/2026	Paydown		85,255	85,255	86,348	88,638		(3,383)		(3,383)		85,255				1,268	09/25/2049	1.A
..95002K-AS-2	WFMBS 2020-1 A17 SECURED 3.0000 12/25/2049 3.000% 12/25/49	06/01/2026	Paydown		10,063	10,063	10,151	10,305		(242)		(242)		10,063				126	12/25/2049	1.A
..95002Q-AS-9	WFMBS 2020-2 A17 SECURED 3.0000 12/25/2049 3.000% 12/25/49	06/01/2026	Paydown		127,244	127,244	130,366	133,604		(6,360)		(6,360)		127,244				1,588	12/25/2049	1.A
..95002T-AC-8	WFMBS 2020-3 A3 SECURED 3.0000 06/25/2050 3.000% 06/25/50	06/01/2026	Paydown		29,446	29,446	30,132	29,531		(85)		(85)		29,446				360	06/25/2050	1.A
..95002T-AS-3	WFMBS 2020-3 A17 SECURED 3.0000 06/25/2050 3.000% 06/25/50	06/01/2026	Paydown		58,271	58,271	59,819	61,175		(2,904)		(2,904)		58,271				713	06/25/2050	1.A
..95003A-AS-3	WFMBS 2021-1 A17 SECURED 2.5000 12/25/2050 2.500% 12/25/50	06/01/2026	Paydown		228,977	228,977	232,376	232,135		(3,158)		(3,158)		228,977				2,300	12/25/2050	1.A
..95003B-AS-1	WFMBS 2020-5 A17 SECURED 2.5000 09/25/2050 2.500% 09/25/50	06/01/2026	Paydown		93,727	93,727	95,763	96,013		(2,285)		(2,285)		93,727				1,002	09/25/2050	1.A
..07336L-AE-3	BVINV 2021-2 A5 SECURED 2.5000 06/25/2051 2.500% 06/25/51	06/01/2026	Paydown		119,781	119,781	123,486	122,547		(2,767)		(2,767)		119,781				1,229	06/25/2051	1.A
..07336L-BL-6	BVINV 2021-2 A20 SECURED 2.5000 06/25/2051 2.500% 06/25/51	06/01/2026	Paydown		110,253	110,253	112,251	112,071		(1,819)		(1,819)		110,253				1,132	06/25/2051	1.A
..07336N-AW-9	BVINV 2022-2 A19 SECURED 3.0000 12/25/2051 3.000% 12/25/51	06/01/2026	Paydown		347,697	347,697	347,371	347,329		368		368		347,697				4,580	12/25/2051	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					209,561,215	210,062,405	201,544,674	164,887,606		3,994,352	50,265	3,944,087		209,544,403		16,812	16,812	3,004,725	XXX	XXX
..00249H-AA-1	AXMF 2025-SBR1 A SECURED 5.9800 04/27/2058 5.980% 04/27/58	04/08/2026	VARIOUS		3,100,392	3,098,498	3,051,410	3,052,940		756		756		3,053,696		46,696	46,696	65,881	04/27/2058	1.G FE
..00249H-AA-1	AXMF 2025-SBR1 A SECURED 5.9800 04/27/2058 5.980% 04/27/58	05/01/2026	Paydown		18,659	18,659	18,375	18,384		274		274		18,659				580	04/27/2058	1.G FE
..00249H-AC-7	AXMF 2025-SBR1 B SECURED SUBORD 6.7400 04/27/20 6.740% 04/27/58	04/08/2026	VARIOUS		1,638,142	1,668,422	1,626,518	1,627,210		(7)		(7)		1,627,203		10,939	10,939	39,983	04/27/2058	2.C FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00249H-AC-7	AXMF 2025-SBRR1 B SECURED SUBORD 6.7400 04/27/20 6.740% 04/27/58	05/01/2026	Paydown		10,047	10,047	9,795	9,799		248		248		10,047				352	04/27/2058	2.C FE
03881V-BA-6	AMMST 2021-MF2 XA SECURED 1.2013 06/15/2054 1.085% 06/15/54	06/01/2026	Paydown				46,869	24,876		(24,876)		(24,876)						2,426	06/15/2054	1.A FE
03882K-AN-2	AMMST 2021-MF3 XA SECURED 0.8256 10/15/2054 0.719% 10/15/54	06/01/2026	Paydown				3,732	2,581		(2,581)		(2,581)						313	10/15/2054	1.A FE
05492J-BA-9	BBCMS 2019-C5 XA SECURED 0.9367 11/15/2052 0.810% 11/15/52	06/01/2026	Paydown				24,464	21,811		(21,811)		(21,811)						3,334	11/15/2052	1.A FE
05492V-AG-0	BBCMS 2020-C7 XA SECURED 1.6986 04/15/2053 1.586% 04/15/53	06/01/2026	Paydown				21,389	8,755		(8,755)		(8,755)						1,341	04/15/2053	1.A FE
05493E-AZ-5	BBCMS 2021-C9 XA SECURED 1.6582 02/15/2054 1.536% 02/15/54	06/01/2026	Paydown				30,216	29,758		(29,758)		(29,758)						2,730	02/15/2054	1.A FE
05493Y-AJ-7	BBCMS 2024-C30 XA SECURED 1.0666 11/15/2057 0.855% 11/15/57	06/01/2026	Paydown				1,555	1,418		(1,418)		(1,418)						90	11/15/2057	1.A FE
05494F-BY-3	BANK 2025-BNK49 XA SECURED 0.8307 03/15/2058 0.623% 03/15/58	06/01/2026	Paydown				1,139			(1,139)		(1,139)						43	03/15/2058	1.A FE
05494N-AF-8	BBCMS 2025-5C37 XA SECURED 1.8799 09/15/2058 1.660% 09/15/58	06/01/2026	Paydown				325	310		(310)		(310)						33	09/15/2058	1.A FE
05494R-BR-2	BANK5 2025-5YR19 XA SECURED 1.3373 12/15/2058 1.127% 12/15/58	06/01/2026	Paydown				232	231		(231)		(231)						23	12/15/2058	1.A FE
054975-AG-2	BBCMS 2022-C18 XA SECURED 0.6561 12/15/2055 0.479% 12/15/55	06/01/2026	Paydown				3,687	2,938		(2,938)		(2,938)						205	12/15/2055	1.A FE
055292-AV-8	BBCMS 2026-5C41 XA SECURED 1.3751 05/15/2069 1.159% 05/15/69	06/01/2026	Paydown				182			(182)		(182)						4	05/15/2069	1.A FE
05550M-AV-6	BBCMS 2019-C3 XA SECURED 1.4662 05/15/2052 1.307% 05/15/52	06/01/2026	Paydown				10,914	10,648		(10,648)		(10,648)						1,580	05/15/2052	1.A FE
05552A-BG-2	BBCMS 2020-C8 XA SECURED 1.9089 10/15/2053 1.787% 10/15/53	06/01/2026	Paydown				35,556	18,571		(36,182)	251	(36,433)						4,151	10/15/2053	1.A FE
05552X-BJ-6	BBCMS 2021-C12 XA SECURED 1.0379 11/15/2054 0.920% 11/15/54	06/01/2026	Paydown				8,179	8,450		(8,439)	11	(8,450)						798	11/15/2054	1.A FE
05553R-AE-0	BBCMS 2023-C19 XA SECURED 1.0219 04/15/2056 0.809% 04/15/56	06/01/2026	Paydown				31,851	32,789		(32,190)	599	(32,789)						2,883	04/15/2056	1.A FE
05553W-AG-4	BBCMS 2023-C21 XA SECURED 0.3359 09/15/2056 0.197% 09/15/56	06/01/2026	Paydown				270	233		(233)		(233)						23	09/15/2056	1.A FE
05554V-AC-4	BBCMS 2024-5C25 XA SECURED 1.4309 03/15/2057 1.193% 03/15/57	06/01/2026	Paydown				94	64		(64)		(64)						10	03/15/2057	1.A FE
05555F-AH-7	BBCMS 2024-5C27 XA SECURED 1.0413 07/15/2057 0.816% 07/15/57	06/01/2026	Paydown				737	577		(577)		(577)						85	07/15/2057	1.A FE
05555P-AD-4	BBCMS 2024-5C29 XA SECURED 1.8188 09/15/2057 1.596% 09/15/57	06/01/2026	Paydown				1,077	1,121		(1,113)	8	(1,121)						131	09/15/2057	1.A FE
05556C-AD-2	BBCMS 2025-5C36 XA SECURED 1.2862 08/15/2058 1.069% 08/15/58	06/01/2026	Paydown				232	216		(216)		(216)						23	08/15/2058	1.A FE
05557A-AD-5	BBCMS 2026-5C40 XA SECURED 1.4429 02/15/2059 1.230% 02/15/59	06/01/2026	Paydown				1,201			(1,201)		(1,201)						74	02/15/2059	1.A FE
05593F-AF-5	BMO 2023-C7 XA SECURED 1.0425 12/15/2056 0.805% 12/15/56	06/01/2026	Paydown				572	535		(535)		(535)						43	12/15/2056	1.A FE
05593H-AF-1	BMO 2024-C8 XA SECURED 1.4015 03/15/2057 1.174% 03/15/57	06/01/2026	Paydown				618	529		(529)		(529)						36	03/15/2057	1.A FE
05593M-AF-0	BMO 2024-C9 XA SECURED 1.0776 07/15/2057 0.860% 07/15/57	06/01/2026	Paydown				1,818	1,614		(1,614)		(1,614)						103	07/15/2057	1.A FE
05593Q-AD-6	BMO 2024-5C6 XA SECURED 1.5740 09/15/2057 1.353% 09/15/57	06/01/2026	Paydown				125	96		(96)		(96)						13	09/15/2057	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
05594L-AG-9	BX 2025-JDI D SECURED SUBORD 6.0254 11/15/20 6.025% 11/15/42	06/15/2026	Paydown		271,460	271,460	271,460	271,460						271,460				8,336	11/15/2042	1.A
055986-AD-5	BMO 2023-5C1 XA SECURED 0.8206 08/15/2056 0.583% 08/15/56	06/01/2026	Paydown				120	66		(66)		(66)						12	08/15/2056	1.A FE
05610C-AG-9	BMO 2023-C4 XA SECURED 0.8985 02/15/2056 0.703% 02/15/56	06/01/2026	Paydown				5,266	4,008		(4,008)		(4,008)						294	02/15/2056	1.A FE
05610Q-AD-5	BMO 2023-5C2 XA SECURED 0.3087 11/15/2056 0.262% 11/15/56	06/01/2026	Paydown				65	70		(69)	1	(70)						13	11/15/2056	1.A FE
05613X-AE-5	BMO 2025-C11 XA SECURED 1.3228 02/15/2058 1.099% 02/15/58	06/01/2026	Paydown				4,611	4,306		(4,306)		(4,306)						267	02/15/2058	1.A FE
060352-AG-6	BANK 2017-BNK6 XA SECURED 0.8890 07/15/2060 0.748% 07/15/60	06/01/2026	Paydown				16,978	18,670		(18,391)	280	(18,671)						6,196	07/15/2060	1.A FE
06035R-BH-8	BANK 2018-BN14 XA SECURED 0.6491 09/15/2060 0.499% 09/15/60	06/01/2026	Paydown				4,210	2,598		(2,598)		(2,598)						558	09/15/2060	1.A FE
06054M-AE-3	BACM 2016-UB10 A4 SECURED 3.1700 07/15/2049 3.170% 07/15/49	05/01/2026	Paydown		1,237,775	1,237,775	1,217,032	1,232,635		5,140		5,140		1,237,775				15,499	07/15/2049	1.A
06054M-AF-0	BACM 2016-UB10 XA SECURED 1.6694 07/15/2049 1.669% 07/15/49	05/01/2026	Paydown				807,834	21,511		(21,511)		(21,511)						146,279	07/15/2049	1.A FE
06054M-AG-8	BACM 2016-UB10 XB SECURED 1.3237 07/15/2049 0.972% 07/15/49	06/01/2026	Paydown				135,804	145,423		(138,183)	7,240	(145,423)						309,988	07/15/2049	1.D FE
06054M-AH-6	BACM 2016-UB10 AS SECURED SUBORD 3.3850 07/15/20 3.385% 07/15/49	06/01/2026	Paydown		15,313,000	15,313,000	15,771,932	15,308,989		4,011		4,011		15,313,000				252,065	07/15/2049	1.A
06054M-AJ-2	BACM 2016-UB10 B SECURED SUBORD 3.7900 07/15/20 3.790% 07/15/49	06/01/2026	Paydown		1,078,976	1,078,976	1,111,269	1,078,557		419		419		1,078,976				20,447	07/15/2049	1.A
06211C-AM-7	BANK5 2023-5YR2 XA SECURED 0.7728 07/15/2056 0.534% 07/15/56	06/01/2026	Paydown				1,543	838		(838)		(838)						162	07/15/2056	1.A FE
06211E-AM-3	BANK5 2023-5YR3 XA SECURED 1.0382 09/15/2056 0.794% 09/15/56	06/01/2026	Paydown				122	77		(77)		(77)						14	09/15/2056	1.A FE
06211G-AM-8	BANK5 2025-5YR17 XA SECURED 1.3966 11/15/2058 1.186% 11/15/58	06/01/2026	Paydown				1,095	1,056		(1,056)		(1,056)						111	11/15/2058	1.A FE
06211U-BR-5	BANK5 2024-5YR7 XA SECURED 1.5705 06/15/2057 1.334% 06/15/57	06/01/2026	Paydown				244	176		(176)		(176)						25	06/15/2057	1.A FE
06427D-AT-0	BACM 2017-BNK3 XA SECURED 1.1400 02/15/2050 0.990% 02/15/50	06/01/2026	Paydown				2,591	2,889		(2,889)		(2,889)						1,564	02/15/2050	1.A FE
06539W-BC-9	BANK 2020-BN25 XA SECURED 0.9835 01/15/2063 0.870% 01/15/63	06/01/2026	Paydown				15,543	9,084		(9,084)		(9,084)						1,119	01/15/2063	1.A FE
06539X-AN-4	BANK 2020-BN27 XA SECURED 1.2610 04/15/2063 1.154% 04/15/63	06/01/2026	Paydown				5,206	2,535		(2,535)		(2,535)						285	04/15/2063	1.A FE
065402-BD-0	BANK 2019-BN18 XA SECURED 1.0241 05/15/2062 0.878% 05/15/62	06/01/2026	Paydown				121,139	43,601		(43,601)		(43,601)						7,767	05/15/2062	1.A FE
065403-BD-8	BANK 2019-BN17 XA SECURED 1.1501 04/15/2052 0.997% 04/15/52	06/01/2026	Paydown				11,142	6,273		(6,273)		(6,273)						925	04/15/2052	1.A FE
065405-AJ-1	BANK 2019-BN16 XA SECURED 1.0889 02/15/2052 0.928% 02/15/52	06/01/2026	Paydown				3,723	3,624		(3,624)		(3,624)						634	02/15/2052	1.A FE
06540B-BE-8	BANK 2019-BN21 XA SECURED 0.9317 10/17/2052 0.812% 10/17/52	06/01/2026	Paydown				11,611	11,369		(11,369)		(11,369)						1,517	10/17/2052	1.A FE
06540C-BL-0	BANK 2021-BN35 XA SECURED 1.1206 06/15/2064 1.002% 06/15/64	06/01/2026	Paydown				899,284	540,801		(540,801)		(540,801)						64,087	06/15/2064	1.A FE
06540D-BN-4	BANK 2021-BN36 XA SECURED 0.9646 09/15/2064 0.858% 09/15/64	06/01/2026	Paydown				291,915	244,441		(244,441)		(244,441)						28,319	09/15/2064	1.A FE
06540E-AQ-6	BANK 2021-BN38 XA SECURED 0.9126 12/15/2064 0.805% 12/15/64	06/01/2026	Paydown				4,751	2,964		(2,964)		(2,964)						250	12/15/2064	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
06540J-BM-3	BANK 2020-BN26 XA SECURED 1.3048 03/15/2063 1.189% 03/15/63	06/01/2026	Paydown				5,824	4,773		(4,773)		(4,773)						607	03/15/2063	1.A FE
06540L-BL-0	BANK 2021-BN37 XA SECURED 0.6844 11/15/2064 0.580% 11/15/64	06/01/2026	Paydown				6,505	3,462		(3,462)		(3,462)						371	11/15/2064	1.A FE
06540R-AF-1	BANK 2017-BNK9 XA SECURED 0.8460 11/15/2054 0.704% 11/15/54	06/01/2026	Paydown				3,366	3,090		(3,090)		(3,090)						888	11/15/2054	1.A FE
06540V-BC-8	BANK 2019-BN24 XA SECURED 0.7492 11/15/2062 0.632% 11/15/62	06/01/2026	Paydown				17,900	10,118		(10,118)		(10,118)						1,370	11/15/2062	1.A FE
06540W-BH-5	BANK 2019-BN19 XA SECURED 1.0691 08/15/2061 0.935% 08/15/61	06/01/2026	Paydown				4,220	3,137		(3,137)		(3,137)						431	08/15/2061	1.A FE
06540X-BH-3	BANK 2019-BN22 XA SECURED 0.6937 11/15/2062 0.579% 11/15/62	06/01/2026	Paydown				5,880	2,578		(2,578)		(2,578)						309	11/15/2062	1.A FE
06540Y-AN-9	BANK 2020-BN28 XA SECURED 1.8749 03/15/2063 1.759% 03/15/63	06/01/2026	Paydown				5,492	2,019		(4,372)		(4,372)						384	03/15/2063	1.A FE
06541A-BM-1	BANK 2021-BN31 XA SECURED 1.3848 02/15/2054 1.279% 02/15/54	06/01/2026	Paydown				15,565	14,390		(14,390)		(14,390)						1,373	02/15/2054	1.A FE
06541B-BQ-0	BANK 2023-BNK45 XA SECURED 1.2806 02/15/2056 1.070% 02/15/56	06/01/2026	Paydown				7,618	7,376		(7,376)		(7,376)						617	02/15/2056	1.A FE
06541F-BB-4	BANK 2017-BNK4 XA SECURED 1.4812 05/15/2050 1.320% 05/15/50	06/01/2026	Paydown				6,714	7,187		(7,140)	47	(7,187)						3,212	05/15/2050	1.A FE
06541G-AN-7	BANK 2024-BNK48 XA SECURED 1.3470 10/15/2057 1.142% 10/15/57	06/01/2026	Paydown				5,932	6,013		(6,013)		(6,013)						465	10/15/2057	1.A FE
06541H-AF-2	BANK 2025-BNK51 XA SECURED 1.1310 12/25/2067 0.926% 12/25/67	06/01/2026	Paydown				10,282	10,266		(10,266)		(10,266)						590	12/25/2067	1.A FE
06541J-AR-2	BANK 2021-BN34 XA SECURED 1.0661 06/15/2063 0.954% 06/15/63	06/01/2026	Paydown				29,980	26,800		(26,800)		(26,800)						3,530	06/15/2063	1.A FE
06541R-BC-6	BANK 2019-BN23 XA SECURED 0.7978 12/15/2052 0.681% 12/15/52	06/01/2026	Paydown				3,302	2,156		(2,156)		(2,156)						262	12/15/2052	1.A FE
06541T-BL-2	BANK 2020-BN29 XA SECURED 1.4047 11/15/2053 1.291% 11/15/53	06/01/2026	Paydown				119,275	101,065		(101,065)		(101,065)						12,666	11/15/2053	1.A FE
06541W-AY-8	BANK 2017-BNK5 XA SECURED 1.0691 06/15/2060 0.922% 06/15/60	06/01/2026	Paydown				37,921	44,418		(43,047)	1,371	(44,418)						16,665	06/15/2060	1.A FE
06541W-BB-7	BANK 2017-BNK5 B SECURED SUBORD 3.8960 06/15/20 3.896% 06/15/60	04/23/2026	Prin Reins Co of Vermont		487,605	500,000	514,976	501,899		(556)		(556)		501,342		(13,738)	(13,738)	7,684	06/15/2060	1.A
06541X-AG-5	BANK 2017-BNK7 XA SECURED 0.7918 09/15/2060 0.659% 09/15/60	06/01/2026	Paydown				8,179	5,336		(5,336)		(5,336)						1,595	09/15/2060	1.A FE
06542B-BN-6	BANK 2021-BN32 XA SECURED 0.8112 04/15/2054 0.703% 04/15/54	06/01/2026	Paydown				8,835	4,610		(4,610)		(4,610)						496	04/15/2054	1.A FE
065923-BD-5	BANK5 2024-5YR8 XA SECURED 1.1247 08/15/2057 0.899% 08/15/57	06/01/2026	Paydown				1,010	762		(762)		(762)						105	08/15/2057	1.A FE
065924-AM-4	BANK5 2025-5YR15 XA SECURED 1.4375 07/15/2058 1.220% 07/15/58	06/01/2026	Paydown				280	257		(257)		(257)						28	07/15/2058	1.A FE
065934-BD-2	BANK5 2025-5YR16 XA SECURED 1.2755 08/15/2063 1.069% 08/15/63	06/01/2026	Paydown				561			(561)		(561)						38	08/15/2063	1.A FE
066043-AX-8	BANK5 2024-5YR6 XA SECURED 0.9748 05/15/2057 0.742% 05/15/57	06/01/2026	Paydown				202	141		(141)		(141)						21	05/15/2057	1.A FE
06604A-AH-7	BANK5 2024-5YR10 XA SECURED 1.3992 10/15/2057 1.186% 10/15/57	06/01/2026	Paydown				2,295	1,801		(1,801)		(1,801)						236	10/15/2057	1.A FE
06604C-AD-2	BANK5 2025-5YR18 XA SECURED 1.2511 12/15/2058 1.047% 12/15/58	06/01/2026	Paydown				887	878		(878)		(878)						89	12/15/2058	1.A FE
06604M-AD-0	BANK5 2025-5YR14 XA SECURED 1.2001 04/15/2058 0.982% 04/15/58	06/01/2026	Paydown				423	370		(370)		(370)						43	04/15/2058	1.A FE

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
06644E-BB-3	BANK5 2023-5YR1 XA SECURED 0.4644 04/15/2056 0.247% 04/15/56	06/01/2026	Paydown				55,246	61,606		(56,680)	4,925	(61,605)						10,579	04/15/2056	1.A FE
06644V-CC-2	BANK5 2024-5YR9 XA SECURED 1.2463 08/15/2057 1.027% 08/15/57	06/01/2026	Paydown				2,600	1,984		(1,984)		(1,984)						267	08/15/2057	1.A FE
06650C-AM-5	BANK5 2025-5YR13 XA SECURED 1.2835 01/15/2058 1.061% 01/15/58	06/01/2026	Paydown				156	132		(132)		(132)						16	01/15/2058	1.A FE
0650J-AM-0	BANK5 2026-5YR20 XA SECURED 1.5169 02/15/2059 1.309% 02/15/59	06/01/2026	Paydown				70			(70)		(70)						4	02/15/2059	1.A FE
072924-AH-6	BBCMS 2025-5C33 XA SECURED 1.0379 03/15/2058 0.817% 03/15/58	06/01/2026	Paydown				331	281		(281)		(281)						34	03/15/2058	1.A FE
07335C-AK-0	BBCMS 2019-C4 XA SECURED 1.6490 08/15/2052 1.500% 08/15/52	06/01/2026	Paydown				56,742	44,700		(44,700)		(44,700)						6,633	08/15/2052	1.A FE
07336A-AG-2	BBCMS 2022-C14 XA SECURED 0.7953 02/15/2055 0.676% 02/15/55	06/01/2026	Paydown				22,286	13,639		(13,639)		(13,639)						1,211	02/15/2055	1.A FE
07336D-AY-7	BBCMS 2023-C20 XA SECURED 1.0399 07/15/2056 0.858% 07/15/56	06/01/2026	Paydown				7,555	6,719		(6,719)		(6,719)						666	07/15/2056	1.A FE
07336V-AZ-4	BBCMS 2024-C24 XA SECURED 1.8626 02/15/2057 1.623% 02/15/57	06/01/2026	Paydown				5,057	4,735		(4,735)		(4,735)						366	02/15/2057	1.A FE
07336W-BC-2	BBCMS 2024-C28 XA SECURED 1.3248 09/15/2057 1.107% 09/15/57	06/01/2026	Paydown				3,460	3,078		(3,078)		(3,078)						204	09/15/2057	1.A FE
07336Y-AG-0	BBCMS 2024-5C31 XA SECURED 1.2807 12/15/2057 1.061% 12/15/57	06/01/2026	Paydown				127	104		(104)		(104)						13	12/15/2057	1.A FE
07337D-AH-3	BBCMS 2025-C35 XA SECURED 0.8570 07/15/2058 0.651% 07/15/58	06/01/2026	Paydown				1,455	1,403		(1,403)		(1,403)						82	07/15/2058	1.A FE
07388V-AY-4	BSCMS 2007-T26 X1 SECURED 1.1726 01/12/2045 0.956% 01/12/45	06/01/2026	Paydown				2		21	(22)		(1)						185	01/12/2045	6. *
08160B-AF-1	BMARK 2018-B5 XA SECURED 0.6035 07/15/2051 0.450% 07/15/51	06/01/2026	Paydown				6,971	4,515		(4,515)		(4,515)						988	07/15/2051	1.D FE
08160J-AG-2	BMARK 2019-B9 XA SECURED 1.1631 03/15/2052 0.997% 03/15/52	06/01/2026	Paydown				7,817	6,679		(6,679)		(6,679)						1,278	03/15/2052	1.B FE
08161B-BD-4	BMARK 2018-B3 XA SECURED 0.7132 04/10/2051 0.562% 04/10/51	06/01/2026	Paydown				17,547	10,312		(10,312)		(10,312)						2,267	04/10/2051	1.A FE
08161C-AG-6	BMARK 2018-B2 XA SECURED 0.5688 02/15/2051 0.427% 02/15/51	06/01/2026	Paydown				11,025	5,186		(5,186)		(5,186)						1,519	02/15/2051	1.D FE
08161N-AG-2	BMARK 2020-B16 XA SECURED 0.9064 02/15/2053 0.906% 02/15/53	06/01/2026	Paydown				29,660	29,052		(29,052)		(29,052)						3,677	02/15/2053	1.A FE
08162B-BG-6	BMARK 2019-B11 XA SECURED 1.0863 05/15/2052 0.938% 05/15/52	06/01/2026	Paydown				103,567	103,799		(103,799)		(103,799)						21,277	05/15/2052	1.D FE
08162C-AJ-9	BMARK 2018-B6 XA SECURED 0.5442 10/10/2051 0.390% 10/10/51	06/01/2026	Paydown				57,332	19,596		(19,596)		(19,596)						7,188	10/10/2051	1.D FE
08162D-AF-5	BMARK 2019-B13 XA SECURED 1.2100 08/15/2057 1.078% 08/15/57	06/01/2026	Paydown				35,438	15,893		(15,893)		(15,893)						2,452	08/15/2057	1.C FE
08162F-AK-9	BMARK 2019-B12 XA SECURED 1.1311 08/15/2052 0.995% 08/15/52	06/01/2026	Paydown				84,795	86,160		(86,160)		(86,160)						16,070	08/15/2052	1.C FE
08162N-AF-3	BMARK 2020-IG2 XA SECURED 0.9328 09/15/2048 0.824% 09/15/48	05/01/2026	Paydown				37,546	10,439		(10,439)		(10,439)						2,932	09/15/2048	1.B FE
08162P-AY-7	BMARK 2018-B1 XA SECURED 0.6403 01/15/2051 0.499% 01/15/51	06/01/2026	Paydown				29,551	13,839		(13,839)		(13,839)						3,875	01/15/2051	1.A FE
08162Q-AJ-8	BMARK 2020-IG3 XA SECURED 0.7598 09/15/2048 0.682% 09/15/48	06/01/2026	Paydown				2,000	2,206		(2,206)		(2,206)						739	09/15/2048	1.A FE
08162R-AF-4	BMARK 2021-B23 XA SECURED 1.3518 02/15/2054 1.245% 02/15/54	06/01/2026	Paydown				212,958	111,212		(111,212)		(111,212)						12,710	02/15/2054	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
..08162V-AF-5	BMARK 2019-B10 XA SECURED 1.3780 03/15/2062 1.215% 03/15/62	06/01/2026	Paydown				724	792		(792)		(792)						148	03/15/2062	1.D FE
..08162W-BF-2	BMARK 2020-B19 XA SECURED 1.7632 09/15/2053 1.653% 09/15/53	06/01/2026	Paydown				3,357	3,457		(3,457)		(3,457)						495	09/15/2053	1.A FE
..08162X-BJ-2	BMARK 2020-B20 XA SECURED 1.6196 10/15/2053 1.508% 10/15/53	06/01/2026	Paydown				25,687	21,033		(21,033)		(21,033)						2,791	10/15/2053	1.A FE
..08163A-AF-0	BMARK 2020-B18 XA SECURED 1.8737 07/15/2053 1.746% 07/15/53	06/01/2026	Paydown				13,073	12,973		(12,973)		(12,973)						2,379	07/15/2053	1.A FE
..08163B-BF-7	BMARK 2020-B22 XA SECURED 1.6017 01/15/2054 1.488% 01/15/54	06/01/2026	Paydown				10,533	5,428		(5,428)		(5,428)						530	01/15/2054	1.A FE
..08163C-BE-8	BMARK 2021-B24 XA SECURED 1.1949 03/15/2054 1.073% 03/15/54	06/01/2026	Paydown				206,541	103,076		(103,076)		(103,076)						14,016	03/15/2054	1.A FE
..08163D-AG-2	BMARK 2021-B25 XA SECURED 1.1624 04/15/2054 1.044% 04/15/54	06/01/2026	Paydown				15,938	13,162		(13,162)		(13,162)						1,378	04/15/2054	1.A FE
..08163E-BE-4	BMARK 2021-B26 XA SECURED 0.9343 06/15/2054 0.823% 06/15/54	06/01/2026	Paydown				194,460	175,248		(175,248)		(175,248)						17,869	06/15/2054	1.A FE
..08163G-AZ-3	BMARK 2021-B28 XA SECURED 1.3276 08/15/2054 1.215% 08/15/54	06/01/2026	Paydown				13,563	12,314		(12,314)		(12,314)						1,214	08/15/2054	1.A FE
..08163J-AG-9	BMARK 2021-B29 XA SECURED 1.0977 09/15/2054 0.988% 09/15/54	06/01/2026	Paydown				15,621	16,440		(15,856)	585	(16,441)						1,819	09/15/2054	1.A FE
..08163K-BH-3	BMARK 2021-B30 XA SECURED 0.8933 11/15/2054 0.783% 11/15/54	06/01/2026	Paydown				3,884	3,787		(3,787)		(3,787)						310	11/15/2054	1.A FE
..08163L-AL-3	BMARK 2020-B21 XA SECURED 1.5087 12/17/2053 1.398% 12/17/53	06/01/2026	Paydown				17,562	8,775		(8,775)		(8,775)						918	12/17/2053	1.A FE
..08163M-AG-2	BMARK 2021-B31 XA SECURED 0.8702 12/15/2054 0.757% 12/15/54	06/01/2026	Paydown				12,545	7,509		(7,509)		(7,509)						668	12/15/2054	1.A FE
..08163N-BL-8	BMARK 2022-B32 XA SECURED 0.5551 01/15/2055 0.453% 01/15/55	06/01/2026	Paydown				3,776	1,785		(1,785)		(1,785)						251	01/15/2055	1.A FE
..08163Q-BK-3	BMARK 2022-B36 XA SECURED 0.8077 07/15/2055 0.637% 07/15/55	06/01/2026	Paydown				29,351	21,603		(21,603)		(21,603)						1,389	07/15/2055	1.A FE
..08163T-AG-7	BMARK 2023-V2 XA SECURED 1.2200 05/15/2055 0.994% 05/15/55	06/01/2026	Paydown				4,071	677		(3,425)		(3,425)						639	05/15/2055	1.A FE
..08163U-AD-1	BMARK 2024-V10 XA SECURED 1.5223 09/15/2057 1.305% 09/15/57	06/01/2026	Paydown				50	39		(39)		(39)						5	09/15/2057	1.A FE
..08163V-AD-9	BMARK 2023-V3 XA SECURED 1.0522 07/15/2056 0.813% 07/15/56	06/01/2026	Paydown				753	411		(411)		(411)						78	07/15/2056	1.A FE
..08163W-AH-8	BMARK 2023-B40 XA SECURED 1.4288 12/15/2056 1.174% 12/15/56	06/01/2026	Paydown				1,960	1,556		(1,556)		(1,556)						153	12/15/2056	1.A FE
..08163X-AZ-6	BMARK 2024-V5 XA SECURED 1.2977 01/10/2057 1.065% 01/10/57	06/01/2026	Paydown				48	51		(50)		(50)						8	01/10/2057	1.A FE
..08163Y-AV-3	BMARK 2024-V7 XA SECURED 0.8805 05/15/2056 0.652% 05/15/56	06/01/2026	Paydown				187	138		(138)		(138)						23	05/15/2056	1.A FE
..08164C-AD-0	BMARK 2025-V15 XA SECURED 1.3490 06/15/2058 1.119% 06/15/58	06/01/2026	Paydown				269	242		(242)		(242)						27	06/15/2058	1.A FE
..08164E-AG-9	BMARK 2025-V18 XA SECURED 1.4722 10/15/2058 1.257% 10/15/58	06/01/2026	Paydown				1,058	1,029		(1,029)		(1,029)						106	10/15/2058	1.A FE
..08164F-AL-5	BMARK 2026-B42 XA SECURED 1.2760 03/15/2059 1.073% 03/15/59	06/01/2026	Paydown				4,512			(4,512)		(4,512)						113	03/15/2059	1.A FE
..08164H-BE-6	BMARK 2026-V21 XA SECURED 1.6481 03/15/2059 1.430% 03/15/59	06/01/2026	Paydown				688			(688)		(688)						29	03/15/2059	1.A FE
..08164K-AX-8	BMARK 2026-V20 XA SECURED 1.4352 02/15/2059 1.224% 02/15/59	06/01/2026	Paydown				1,094			(1,094)		(1,094)						67	02/15/2059	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
08164R-AD-7	BMARK 2025-V16 XA SECURED 1.1651 08/15/2058 0.956% 08/15/58	06/01/2026	Paydown				115	107		(107)		(107)						12	08/15/2058	1.A FE
08190A-AG-5	BMARK 2024-V8 XA SECURED 0.9903 07/15/2057 0.787% 07/15/57	06/01/2026	Paydown				3,414	2,516		(2,516)		(2,516)						355	07/15/2057	1.A FE
081916-AF-5	BMARK 2023-B38 XA SECURED 0.7725 04/15/2056 0.564% 04/15/56	06/01/2026	Paydown				4,838	3,367		(3,367)		(3,367)						331	04/15/2056	1.A FE
081919-AP-7	BMARK 2024-V9 XA SECURED 1.2625 08/15/2057 1.039% 08/15/57	06/01/2026	Paydown				527	402		(402)		(402)						54	08/15/2057	1.A FE
081921-BA-5	BMARK 2024-V11 XA SECURED 0.7727 11/15/2057 0.560% 11/15/57	06/01/2026	Paydown				43	35		(35)		(35)						4	11/15/2057	1.A FE
081926-AF-4	BMARK 2023-V4 XA SECURED 0.7321 11/15/2056 0.522% 11/15/56	06/01/2026	Paydown				77	83		(81)	2	(83)						14	11/15/2056	1.A FE
081927-AC-9	BMARK 2024-V6 XA SECURED 1.5767 03/15/2057 1.335% 03/15/57	06/01/2026	Paydown				338	262		(262)		(262)						40	03/15/2057	1.A FE
081942-AT-1	BMARK 2026-V22 XA SECURED 1.2181 05/15/2059 1.006% 05/15/59	06/01/2026	Paydown				108			(108)		(108)						2	05/15/2059	1.A FE
09660Q-AU-8	BMO 2024-5C3 XA SECURED 1.3486 02/15/2057 1.120% 02/15/57	06/01/2026	Paydown				40	22		(28)		(28)						4	02/15/2057	1.A FE
09660W-AV-3	BMO 2024-5C7 XA SECURED 1.1428 11/15/2057 0.930% 11/15/57	06/01/2026	Paydown				193	154		(154)		(154)						20	11/15/2057	1.A FE
09663V-AD-2	BMO 2025-5C12 XA SECURED 1.6592 10/15/2058 1.440% 10/15/58	06/01/2026	Paydown				157	151		(151)		(151)						16	10/15/2058	1.A FE
09664J-AD-8	BMO 2025-5C13 XA SECURED 1.4057 12/15/2058 1.195% 12/15/58	06/01/2026	Paydown				2,071	2,070		(2,070)		(2,070)						211	12/15/2058	1.A FE
096920-AB-9	BMO 2024-C10 A3 SECURED 5.7852 11/15/2057 6.013% 11/15/57	06/01/2026	Paydown		3,971	3,971	4,090	4,074		(102)		(102)		3,971				153	11/15/2057	1.A
096942-AX-5	BMO 2026-C14 XA SECURED 1.3376 02/15/2059 1.127% 02/15/59	06/01/2026	Paydown				2,652			(2,652)		(2,652)						99	02/15/2059	1.A FE
123917-AG-1	BX 2026-CIP D SECURED SUBORD 5.7254 05/15/20 5.725% 05/15/38	06/15/2026	Paydown		25,253	25,253	25,253							25,253				100	05/15/2038	2.C FE
125039-AG-2	CD 2017-CD6 XA SECURED 1.0112 11/13/2050 0.856% 11/13/50	06/01/2026	Paydown				64,917	17,053		(17,053)		(17,053)						6,490	11/13/2050	1.A FE
12508G-AV-8	CCUBS 2017-C1 XA SECURED 1.0863 11/15/2050 0.939% 11/15/50	06/01/2026	Paydown				6,607	6,263		(6,263)		(6,263)						2,352	11/15/2050	1.A FE
12515A-BF-6	CD 2016-CD2 XA SECURED 0.6703 11/10/2049 0.638% 11/10/49	06/01/2026	Paydown				79,760	21,449		(21,449)		(21,449)						20,326	11/10/2049	1.B FE
12515B-AF-5	CD 2019-CD8 XA SECURED 1.5227 08/15/2057 1.382% 08/15/57	06/01/2026	Paydown				6,947	5,639		(5,639)		(5,639)						748	08/15/2057	1.A FE
12515D-AS-3	CD 2017-CD4 XA SECURED 1.3560 05/10/2050 1.195% 05/10/50	06/01/2026	Paydown				27,474	28,252		(28,252)		(28,252)						18,020	05/10/2050	1.B FE
12515G-AJ-6	CD 2017-CD3 XA SECURED 1.1004 02/10/2050 0.948% 02/10/50	06/01/2026	Paydown				2,910	1,552		(1,552)		(1,552)						816	02/10/2050	1.D FE
12515H-BJ-3	CD 2017-CD5 XA SECURED 0.8981 08/15/2050 0.744% 08/15/50	06/01/2026	Paydown				97,788	113,245		(110,405)	2,840	(113,245)						46,704	08/15/2050	1.A FE
12528Y-AG-8	CF 2019-CF2 XA SECURED 1.2577 11/15/2052 1.114% 11/15/52	06/01/2026	Paydown				82,710	82,542		(82,542)		(82,542)						13,786	11/15/2052	1.A FE
12592K-BD-5	COMM 2014-UBS5 XA SECURED 0.6899 09/10/2047 0.533% 09/10/47	06/01/2026	Paydown				2,909	5	46	(51)		(5)						1,073	09/10/2047	6. *
12592X-AA-4	COMM 2015-CR22 XB SECURED 0.0000 03/10/2048 0.000% 03/10/48	06/01/2026	Paydown				626	626		(626)		(626)							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	06/01/2026	Paydown		2,930,682	2,930,682	2,915,565	2,919,674		24,891	13,883	11,008		2,930,682				47,625	03/10/2048	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
12594C-BJ-8	COMM 2016-DC2 B SECURED SUBORD 4.7610 02/10/20 4.761% 02/10/49	06/01/2026	Paydown		167,080	167,080	167,577	166,930		150		150		167,080				3,262	02/10/2049	1.A
12594M-BD-9	COMM 2016-COR1 XA SECURED 1.3560 10/10/2049 1.088% 10/10/49	06/01/2026	Paydown				1,860,928	89,422		(89,422)		(89,422)						113,153	10/10/2049	1.B FE
12595B-AF-8	CSAIL 2017-C8 XA SECURED 1.1937 06/15/2050 1.046% 06/15/50	06/01/2026	Paydown				10,315	3,738		(3,738)		(3,738)						1,402	06/15/2050	1.A FE
12595E-AE-5	COMM 2017-COR2 XA SECURED 1.3000 09/10/2050 1.147% 09/10/50	06/01/2026	Paydown				10,373	10,529		(10,529)		(10,529)						4,228	09/10/2050	1.A FE
12595F-AG-7	CSAIL 2017-CX9 XA SECURED 0.7129 09/15/2050 0.578% 09/15/50	06/01/2026	Paydown				424	514		(493)	21	(514)						239	09/15/2050	1.A FE
12595J-AN-4	CSAIL 2017-CX10 XA SECURED 0.9779 11/15/2050 0.852% 11/15/50	06/01/2026	Paydown				36,032	32,723		(32,723)		(32,723)						12,774	11/15/2050	1.A FE
12596W-AE-4	CSAIL 2019-C16 XA SECURED 1.6875 06/15/2052 1.527% 06/15/52	06/01/2026	Paydown				6,444	6,842		(6,792)	50	(6,842)						1,134	06/15/2052	1.A FE
12597B-AW-9	CSAIL 2019-C17 XA SECURED 1.4497 09/15/2052 1.308% 09/15/52	06/01/2026	Paydown				14,289	13,977		(13,977)		(13,977)						2,096	09/15/2052	1.A FE
12597N-AU-7	CSAIL 2020-C19 XA SECURED 1.2052 03/15/2053 1.086% 03/15/53	06/01/2026	Paydown				9,716	6,120		(6,120)		(6,120)						793	03/15/2053	1.A FE
12629N-AG-0	COMM 2015-DC1 XA SECURED 0.6974 02/10/2048 0.555% 02/10/48	06/01/2026	Paydown				2,445	36		(36)		(36)						715	02/10/2048	1.A FE
12652U-AW-9	CSAIL 2018-CX11 XA SECURED 0.9288 04/15/2051 0.770% 04/15/51	06/01/2026	Paydown				20,651	19,059		(19,059)		(19,059)						5,355	04/15/2051	1.A FE
12655T-BN-8	COMM 2019-GC44 XA SECURED 0.7232 08/15/2057 0.606% 08/15/57	06/01/2026	Paydown				6,673	3,140		(3,140)		(3,140)						453	08/15/2057	1.A FE
17290Y-AT-5	CGCMT 2016-C1 AS SECURED SUBORD 3.5140 05/10/20 3.514% 05/10/49	05/01/2026	Paydown		5,914,090	5,914,090	6,091,292	5,916,503		(2,413)		(2,413)		5,914,090				86,592	05/10/2049	1.A
17290Y-AU-2	CGCMT 2016-C1 B SECURED SUBORD 4.1170 05/10/20 4.117% 05/10/49	05/01/2026	Paydown		4,290,057	4,290,057	4,417,705	4,291,328		(1,271)		(1,271)		4,290,057				73,592	05/10/2049	1.A
17290Y-AW-8	CGCMT 2016-C1 XA SECURED 1.5582 05/10/2049 1.558% 05/10/49	05/01/2026	Paydown				239,307	203,224		(203,224)		(203,224)						451,360	05/10/2049	1.A FE
17291C-BW-4	CGCMT 2016-C2 XA SECURED 1.7504 08/10/2049 1.585% 08/10/49	06/01/2026	Paydown				335,702	276,845		(276,845)		(276,845)						354,694	08/10/2049	1.A FE
17291D-AF-0	CGCMT 2018-C5 AS SECURED SUBORD 4.4080 06/10/20 4.408% 06/10/51	04/23/2026	PRCD_II		987,535	1,000,000	942,500	971,312		3,432		3,432		974,744		12,791	12,791	17,387	06/10/2051	1.A
17291E-BB-6	CGCMT 2016-P6 XA SECURED 0.6884 12/10/2049 0.547% 12/10/49	06/01/2026	Paydown				36,820	30,889		(30,889)		(30,889)						18,639	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	06/01/2026	Paydown		29,881	29,881	29,250	29,839		42		42		29,881				468	04/10/2048	1.A
17323V-BG-9	CGCMT 2015-GC29 XB SECURED 0.3481 04/10/2048 0.216% 04/10/48	06/01/2026	Paydown				2,772	56		(56)		(56)						1,137	04/10/2048	1.D FE
17324K-AS-7	CGCMT 2015-GC35 B SECURED SUBORD 4.3460 11/10/20 4.346% 11/10/48	06/23/2026	Various		1,825,374	2,179,551	2,268,765	2,185,422		(2,142)		(2,142)		2,183,280		(357,906)	(357,906)	53,413	11/10/2048	1.A
17324K-AV-0	CGCMT 2015-GC35 XA SECURED 0.5704 11/10/2048 0.425% 11/10/48	06/01/2026	Paydown				15,722	171		(171)		(171)						1,996	11/10/2048	2.C FE
17324T-AE-9	CGCMT 2016-GC36 A5 SECURED 3.6160 02/10/2049 3.616% 02/10/49	06/01/2026	Paydown		979,730	979,730	1,032,897	979,730						979,730				16,861	02/10/2049	1.A
17324T-AG-4	CGCMT 2016-GC36 XA SECURED 1.1058 02/10/2049 0.914% 02/10/49	06/01/2026	Paydown				25,355	3,766		(3,766)		(3,766)						32,318	02/10/2049	1.B FE
17326C-BE-3	CGCMT 2017-B1 XA SECURED 0.8423 08/15/2050 0.701% 08/15/50	06/01/2026	Paydown				14,544	14,279		(14,279)		(14,279)						5,052	08/15/2050	1.A FE
17326D-AJ-1	CGCMT 2017-P8 XA SECURED 0.9807 09/15/2050 0.838% 09/15/50	06/01/2026	Paydown				7,500	7,551		(7,551)		(7,551)						2,610	09/15/2050	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
17326F-AF-4	CGCMT 2017-C4 XA SECURED 1.1194 10/12/2050 0.968% 10/12/50	06/01/2026	Paydown				80,604	76,741		(76,741)		(76,741)						28,491	10/12/2050	1.A FE
17327F-BG-0	CGCMT 2018-B2 XA SECURED 0.8349 03/10/2051 0.680% 03/10/51	06/01/2026	Paydown				23,678	25,591		(25,591)		(25,591)						6,034	03/10/2051	1.A FE
17327G-AU-8	CGCMT 2018-C6 XA SECURED 0.8882 11/10/2051 0.720% 11/10/51	06/01/2026	Paydown				3,255	3,638		(3,218)	420	(3,638)						591	11/10/2051	1.A FE
17328C-AJ-1	CGCMT 2019-C7 XA SECURED 0.9385 12/15/2072 0.812% 12/15/72	06/01/2026	Paydown				45,185	47,199		(47,046)	153	(47,199)						5,595	12/15/2072	1.A FE
17328F-BB-0	CGCMT 2019-GC41 XA SECURED 1.1316 08/10/2056 1.004% 08/10/56	06/01/2026	Paydown				7,120	3,677		(3,677)		(3,677)						554	08/10/2056	1.A FE
17328R-BE-8	CGCMT 2020-GC46 XA SECURED 1.0753 02/15/2053 0.955% 02/15/53	06/01/2026	Paydown				21,271	12,100		(12,100)		(12,100)						1,478	02/15/2053	1.A FE
200474-BH-6	COMM 2015-LC19 C SECURED SUBORD 4.5681 02/10/20 4.568% 02/10/48	06/01/2026	Paydown		665,927	665,927	664,912	665,927						665,927				13,929	02/10/2048	1.A
20047B-AA-6	COMM 2004-LB2A X1 SECURED 1.9758 03/10/2039 1.751% 03/10/39	06/01/2026	Paydown				178	170	6	(176)		(170)						65	03/10/2039	6. *
22945D-AL-7	CSAIL 2019-C15 XA SECURED 1.1521 03/15/2052 0.985% 03/15/52	06/01/2026	Paydown				16,386	7,401		(7,401)		(7,401)						1,215	03/15/2052	1.A FE
22945E-AW-1	CSAIL 2021-C20 XA SECURED 1.1094 03/15/2054 0.986% 03/15/54	06/01/2026	Paydown				10,784	8,809		(8,809)		(8,809)						915	03/15/2054	1.A FE
23306J-AW-6	DBJPM 2020-C9 XA SECURED 1.6971 09/15/2053 1.581% 09/15/53	06/01/2026	Paydown				2,112	2,190		(2,190)		(2,190)						386	09/15/2053	1.A FE
23312J-AG-8	DBJPM 2017-C6 XA SECURED 1.0186 06/10/2050 0.876% 06/10/50	06/01/2026	Paydown				23,216	26,688		(26,327)	360	(26,687)						9,554	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	06/01/2026	Paydown		7,375,064	7,375,064	7,399,472	7,365,312		9,752		9,752		7,375,064				108,954	05/10/2049	1.A
23312L-AW-8	DBJPM 2016-C1 XA SECURED 1.1171 05/10/2049 0.967% 05/10/49	06/01/2026	Paydown				518,756	7,467		(7,467)		(7,467)						55,194	05/10/2049	1.C FE
23312V-AG-1	DBJPM 2016-C3 XA SECURED 1.4063 08/10/2049 1.252% 08/10/49	06/01/2026	Paydown				150,328	116,446		(116,446)		(116,446)						157,811	08/10/2049	1.B FE
337964-AD-2	F1VE 2023-V1 XA SECURED 0.8654 02/10/2056 0.654% 02/10/56	06/01/2026	Paydown				281	272		(272)		(272)						65	02/10/2056	1.A FE
36250V-AF-9	GSMS 2015-GC34 XA SECURED 0.7859 10/10/2048 0.634% 10/10/48	04/01/2026	Paydown					525		(525)		(525)						7,821	10/10/2048	3.A FE
36250V-AH-5	GSMS 2015-GC34 AS SECURED SUBORD 3.9110 10/10/20 3.911% 10/10/48	04/01/2026	Paydown		1,196,688	1,196,688	1,232,522	1,217,297		(20,609)		(20,609)		1,196,688				39,408	10/10/2048	1.A
36252H-AF-8	GSMS 2017-GS5 XA SECURED 0.9675 03/10/2050 0.836% 03/10/50	06/01/2026	Paydown				46,865	68,674		(65,105)	3,569	(68,674)						39,128	03/10/2050	1.C FE
36252T-AT-2	GSMS 2016-GS2 XA SECURED 1.4693 05/10/2049 1.317% 05/10/49	05/01/2026	Paydown				18,630	4,132		(4,132)		(4,132)						21,649	05/10/2049	1.A FE
36253P-AE-2	GSMS 2017-GS6 XA SECURED 1.1372 05/10/2050 1.003% 05/10/50	06/01/2026	Paydown				25,898	11,753		(11,753)		(11,753)						5,585	05/10/2050	1.A FE
36254K-AP-7	GSMS 2017-GS8 XA SECURED 1.0674 11/10/2050 0.923% 11/10/50	06/01/2026	Paydown				7,686	5,034		(5,034)		(5,034)						1,434	11/10/2050	1.A FE
36255N-AV-7	GSMS 2018-GS9 XA SECURED 0.5517 03/10/2051 0.407% 03/10/51	06/01/2026	Paydown				2,197	2,120		(2,120)		(2,120)						489	03/10/2051	1.A FE
36255N-AX-3	GSMS 2018-GS9 AS SECURED SUBORD 4.1410 03/10/20 4.141% 03/10/51	04/23/2026	Prin Reins Co of Vermont		721,517	750,000	772,463	755,013		(812)		(812)		754,201		(32,684)	(32,684)	12,250	03/10/2051	1.A
36257H-BR-6	GSMS 2019-GC40 XA SECURED 1.2300 07/10/2052 1.089% 07/10/52	06/01/2026	Paydown				7,900	8,475		(8,204)	271	(8,475)						1,619	07/10/2052	1.E FE
36257U-AN-7	GSMS 2019-GC42 XA SECURED 0.9407 09/10/2052 0.816% 09/10/52	06/01/2026	Paydown				6,474	5,565		(5,565)		(5,565)						842	09/10/2052	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
36258R-BC-6	GSMS 2020-GC47 XA SECURED 1.2355 05/12/2053 1.120% 05/12/53	06/01/2026	Paydown				7,880	3,804		(3,804)		(3,804)						428	05/12/2053	1.A FE
36258Y-BJ-6	GSMS 2020-GC45 XA SECURED 0.7248 02/13/2053 0.611% 02/13/53	06/01/2026	Paydown				6,081	4,028		(4,028)		(4,028)						476	02/13/2053	1.A FE
36260J-AF-4	GSMS 2019-GC39 XA SECURED 1.2204 05/10/2052 1.067% 05/10/52	06/01/2026	Paydown				3,720	3,633		(3,633)		(3,633)						537	05/10/2052	1.A FE
36261P-AV-4	GSMS 2019-GSA1 XA SECURED 0.9262 11/10/2052 0.799% 11/10/52	06/01/2026	Paydown				9,022	7,806		(7,806)		(7,806)						994	11/10/2052	1.A FE
36263U-AQ-2	GSMS 2021-GSA3 XA SECURED 1.2158 12/15/2054 1.094% 12/15/54	06/01/2026	Paydown				2,992	2,438		(2,438)		(2,438)						243	12/15/2054	1.A FE
36264K-AX-8	GSMS 2020-GSA2 XA SECURED 1.7663 12/12/2053 1.652% 12/12/53	06/01/2026	Paydown				27,458	26,991		(26,991)		(26,991)						2,852	12/12/2053	1.A FE
46590J-AY-3	JPMBB 2015-C32 XA SECURED 1.1258 11/15/2048 0.976% 11/15/48	06/01/2026	Paydown				26,878	227		(227)		(227)						5,027	11/15/2048	3.B FE
46590K-AN-4	JPMCC 2015-JP1 XA SECURED 0.8685 01/15/2049 0.710% 01/15/49	06/01/2026	Paydown				105	15		(15)		(15)						123	01/15/2049	1.D FE
46590M-AT-7	JPMCC 2016-JP2 XA SECURED 1.7255 08/15/2049 1.518% 08/15/49	06/01/2026	Paydown				322,201	130,390		(130,390)		(130,390)						230,786	08/15/2049	1.D FE
46590R-AG-4	JPMCC 2016-JP3 XA SECURED 1.3606 08/15/2049 1.328% 08/15/49	06/01/2026	Paydown				458,988	384,855		(384,855)		(384,855)						412,826	08/15/2049	1.A FE
46590T-AG-0	JPMDB 2017-C5 XA SECURED 1.0304 03/15/2050 0.878% 03/15/50	06/01/2026	Paydown				10,873	7,849		(7,849)		(7,849)						4,230	03/15/2050	1.D FE
46591E-AY-3	JPMCC 2019-COR5 XA SECURED 1.5705 06/13/2052 1.412% 06/13/52	06/01/2026	Paydown				246,877	262,579		(261,166)	1,413	(262,579)						42,655	06/13/2052	1.C FE
46643G-AG-5	JPMBB 2014-C24 XA SECURED 0.8476 11/15/2047 0.695% 11/15/47	06/01/2026	Paydown				1,384	11		(11)		(11)						471	11/15/2047	1.F FE
46644Y-AX-8	JPMBB 2015-C31 XA SECURED 0.5780 08/15/2048 0.427% 08/15/48	06/01/2026	Paydown				792	113		(113)		(113)						1,542	08/15/2048	1.E FE
46644Y-AZ-3	JPMBB 2015-C31 AS SECURED 4.1058 08/15/2048 4.105% 08/15/48	06/01/2026	Paydown		464,793	464,793	478,733	464,262		531		531		464,793				6,705	08/15/2048	1.A
46645J-AG-7	JPMBB 2015-C33 B SECURED SUBORD 4.2743 12/15/20 4.274% 12/15/48	06/01/2026	Paydown		176,514	176,514	179,586	176,333		180		180		176,514				3,559	12/15/2048	1.A
46647T-AU-2	JPMCC 2017-JP5 XA SECURED 0.9105 03/15/2050 0.761% 03/15/50	06/01/2026	Paydown				7,944	3,504		(3,504)		(3,504)						1,933	03/15/2050	1.A FE
46648K-AW-6	JPMDB 2017-C7 XA SECURED 0.9537 10/15/2050 0.813% 10/15/50	06/01/2026	Paydown				12,082	8,647		(8,647)		(8,647)						2,773	10/15/2050	1.A FE
46652J-AY-8	JPMDB 2020-COR7 XA SECURED 1.7561 05/13/2053 1.632% 05/13/53	06/01/2026	Paydown				9,890	10,111		(9,725)	386	(10,111)						1,241	05/13/2053	1.C FE
48128K-AV-3	JPMCC 2017-JP6 XA SECURED 1.1266 07/15/2050 0.978% 07/15/50	06/01/2026	Paydown				2,956	2,768		(2,768)		(2,768)						1,226	07/15/2050	1.A FE
48128Y-AY-7	JPMCC 2019-COR4 XA SECURED 1.2734 03/10/2052 1.106% 03/10/52	06/01/2026	Paydown				21,184	11,476		(11,476)		(11,476)						2,073	03/10/2052	1.D FE
53218C-AL-4	LIFE 2021-BMR F SECURED SUBORD 6.0895 03/15/20 6.090% 03/15/38	06/23/2026	BAY CREST PARTNERS		7,341,733	8,470,700	8,077,843	8,439,659		30,749		30,749		8,470,407		(1,128,674)	(1,128,674)	267,338	03/15/2038	1.A
55361C-AA-8	MSRW 2026-FAYM A SECURED 5.9433 05/15/2041 5.943% 05/15/41	06/01/2026	Paydown		9,751	9,751	9,751							9,751				48	05/15/2041	1.A FE
61691E-AZ-8	MSC 2016-UB12 A3 SECURED 3.3370 12/15/2049 3.337% 12/15/49	06/01/2026	Paydown		992,118	992,118	971,539	980,636		11,482		11,482		992,118				16,553	12/15/2049	1.A
61691E-BB-0	MSC 2016-UB12 XA SECURED 0.7578 12/15/2049 0.654% 12/15/49	06/01/2026	Paydown				28,153	39,333		(36,809)	2,523	(39,332)						28,549	12/15/2049	1.A FE
61691J-AW-4	MSC 2017-H1 XA SECURED 1.4041 06/15/2050 1.248% 06/15/50	06/01/2026	Paydown				90,349	57,207		(57,207)		(57,207)						33,547	06/15/2050	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
..61691J-AY-0	MSC 2017-H1 AS SECURED SUBORD 3.7730 06/15/20 3.773% 06/15/50	06/16/2026	Various		995,474	1,011,877	1,042,180	1,015,444		(1,671)		(1,671)		1,013,773		(18,300)	(18,300)	20,786	06/15/2050	1.A
..61691N-AF-2	MSC 2017-HR2 XA SECURED 0.9893 12/15/2050 0.845% 12/15/50	06/01/2026	Paydown				28,748	7,739		(7,739)		(7,739)						1,809	12/15/2050	1.A FE
..61691Q-AF-5	MSC 2018-L1 XA SECURED 0.6216 10/15/2051 0.462% 10/15/51	06/01/2026	Paydown				24,398	27,447		(24,018)	3,430	(27,448)						5,038	10/15/2051	1.A FE
..61691U-BF-5	MSC 2019-L3 XA SECURED 0.7232 11/15/2052 0.601% 11/15/52	06/01/2026	Paydown				3,058	2,999		(2,999)		(2,999)						366	11/15/2052	1.A FE
..61691Y-AP-6	MSC 2021-L5 XA SECURED 1.3012 05/15/2054 1.177% 05/15/54	06/01/2026	Paydown				249,520	227,567		(227,567)		(227,567)						19,989	05/15/2054	1.A FE
..61692B-BU-3	MSC 2020-HR8 XA SECURED 1.9041 07/15/2053 1.779% 07/15/53	06/01/2026	Paydown				14,541	6,430		(12,697)		(12,697)						1,300	07/15/2053	1.A FE
..61751X-AX-8	MSC 2007-T25 X SECURED 0.8153 11/12/2049 0.605% 11/12/49	06/01/2026	Paydown						5	(5)								166	11/12/2049	6. FE
..61765D-AX-6	MSC 2015-MS1 B SECURED SUBORD 4.1616 05/15/20 4.162% 05/15/48	06/01/2026	Paydown		33,744	33,744	33,605	33,678		67		67		33,744				572	05/15/2048	1.A
..61766C-AG-4	MSC 2016-UBS9 AS SECURED SUBORD 3.9030 03/15/20 3.903% 03/15/49	06/01/2026	Paydown		97,446	97,446	102,232	97,446						97,446				1,585	03/15/2049	1.A
..61766E-BE-4	MSBAM 2016-C29 A4 SECURED 3.3250 05/15/2049 3.325% 05/15/49	04/01/2026	Paydown		410,918	410,918	423,224	410,518		400		400		410,918				4,554	05/15/2049	1.A
. 61766E-BF-1	MSBAM 2016-C29 XA SECURED 1.4137 05/15/2049 1.414% 05/15/49	04/01/2026	Paydown				389,009	2,650		(2,650)		(2,650)						32,474	05/15/2049	1.A FE
..61766E-BH-7	MSBAM 2016-C29 AS SECURED SUBORD 3.6040 05/15/20 3.604% 05/15/49	06/01/2026	Paydown		13,059,241	13,059,241	13,179,762	13,033,829		25,412		25,412		13,059,241				156,935	05/15/2049	1.A
..61766N-BC-8	MSBAM 2016-C30 XA SECURED 1.3526 09/15/2049 1.153% 09/15/49	06/01/2026	Paydown				211,026	144,294		(136,371)	7,923	(144,294)						198,295	09/15/2049	1.A FE
. 61767C-AW-8	MSBAM 2017-C33 XA SECURED 1.3848 05/15/2050 1.228% 05/15/50	06/01/2026	Paydown				44,076	8,433		(8,433)		(8,433)						4,045	05/15/2050	1.A FE
. 61767Y-BA-7	MSC 2018-H3 XA SECURED 0.9445 07/15/2051 0.789% 07/15/51	06/01/2026	Paydown				70,063	79,066		(77,494)	1,572	(79,066)						19,493	07/15/2051	1.A FE
..61769J-BB-6	MSC 2019-H6 XA SECURED 1.4334 06/15/2052 1.280% 06/15/52	06/01/2026	Paydown				29,525	28,779		(28,779)		(28,779)						4,970	06/15/2052	1.A FE
. 61770K-AY-1	MSC 2020-L4 XA SECURED 1.1827 02/15/2053 1.060% 02/15/53	06/01/2026	Paydown				13,985	14,128		(14,128)		(14,128)						1,607	02/15/2053	1.A FE
. 61771M-AX-8	MSC 2019-H7 XA SECURED 1.3629 07/15/2052 1.217% 07/15/52	06/01/2026	Paydown				9,057	8,859		(8,859)		(8,859)						1,203	07/15/2052	1.A FE
..61772T-BN-3	MSC 2021-L7 XA SECURED 1.1677 10/15/2054 1.057% 10/15/54	06/01/2026	Paydown				148,543	157,109		(150,929)	6,180	(157,109)						19,451	10/15/2054	1.A FE
..61778G-AK-2	MSBAM 2025-5C1 XA SECURED 1.3772 03/15/2058 1.156% 03/15/58	06/01/2026	Paydown				81	38		(75)		(75)						7	03/15/2058	1.A FE
..61779C-AN-4	MSBAM 2025-C35 XA SECURED 1.1702 08/15/2058 0.953% 08/15/58	06/01/2026	Paydown				12,661	12,364		(12,364)		(12,364)						847	08/15/2058	1.A FE
..78419C-AD-6	SGCMS 2016-C5 A4 SECURED 3.0550 10/10/2048 3.055% 10/10/48	06/01/2026	Paydown		9,304,239	9,304,239	9,583,273	9,309,318		(5,079)		(5,079)		9,304,239				129,212	10/10/2048	1.A
..78419C-AG-9	SGCMS 2016-C5 XA SECURED 1.8108 10/10/2048 1.436% 10/10/48	06/01/2026	Paydown				40,266	69,314		(69,314)		(69,314)						204,226	10/10/2048	1.A FE
..88581E-AF-8	3650R 2021-PF1 XA SECURED 1.0983 11/15/2054 0.985% 11/15/54	06/01/2026	Paydown				32,655	18,272		(18,272)		(18,272)						1,930	11/15/2054	1.A FE
..89613G-AF-3	TAH 2020-SFR1 F SECURED SUBORD ABS 4.8820 07/1 4.882% 07/17/38	06/01/2026	Paydown		3,815,000	3,815,000	3,638,854	3,775,836		39,164		39,164		3,815,000				93,124	07/17/2038	1.F FE
..90276E-AF-4	UBSCM 2017-C1 XA SECURED 1.6059 06/15/2050 1.444% 06/15/50	06/01/2026	Paydown				9,309	7,172		(7,172)		(7,172)						2,957	06/15/2050	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
..90276R-BF-4	UBSCM 2017-C4 XA SECURED 1.2270 10/15/2050 1.076% 10/15/50	06/01/2026	Paydown				9,061	4,141		(4,141)		(4,141)						1,282	10/15/2050	1.A FE
..90276T-AH-7	UBSCM 2017-C5 XA SECURED 1.2295 11/15/2050 1.078% 11/15/50	06/01/2026	Paydown				121,412	49,519		(49,519)		(49,519)						18,142	11/15/2050	1.A FE
..90276V-AF-6	UBSCM 2018-C8 XA SECURED 0.9625 02/15/2051 0.806% 02/15/51	06/01/2026	Paydown				17,290	7,227		(7,227)		(7,227)						1,637	02/15/2051	1.A FE
..90278M-BB-2	UBSCM 2019-C17 XA SECURED 1.5772 10/15/2052 1.435% 10/15/52	06/01/2026	Paydown				33,851	14,580		(18,808)		(18,808)						2,318	10/15/2052	1.A FE
..92890K-BD-6	WFRBS 2014-C22 XA SECURED 0.3827 09/15/2057 0.239% 09/15/57	05/01/2026	Paydown				275	3		(3)		(3)						119	09/15/2057	1.C FE
..92890P-AL-8	WFRBS 2013-C14 XA SECURED 0.4556 06/15/2046 0.328% 06/15/46	06/01/2026	Paydown				3,872	1		(1)		(1)						518	06/15/2046	1.C FE
..933632-AA-9	WMCMS 2007-SL2 X SECURED 0.0000 12/27/2049 0.000% 12/27/49	06/01/2026	Paydown				271												12/27/2049	6. *
..933633-AA-7	WMCMS 2006-SL1 X SECURED 0.4288 11/23/2043 0.423% 11/23/43	06/01/2026	Paydown				339	4		(4)		(4)						97	11/23/2043	6. *
..94989M-AG-4	WFCM 2015-NXS2 AS SECURED SUBORD 4.1210 07/15/20 4.121% 07/15/58	06/01/2026	Paydown		702,848	702,848	710,536	701,903		946		946		702,848				13,663	07/15/2058	1.A
..949931-AD-1	WFCM 2025-5C4 XA SECURED 1.3449 05/15/2058 1.121% 05/15/58	06/01/2026	Paydown				508			(508)		(508)						36	05/15/2058	1.A FE
..95000C-BG-7	WFCM 2016-NXS5 B SECURED SUBORD 4.9225 01/15/20 4.922% 01/15/59	06/01/2026	Paydown		763,474	763,474	789,785	763,474						763,474				15,475	01/15/2059	1.A
..95000D-BF-7	WFCM 2016-C34 AS SECURED SUBORD 3.4840 06/15/20 3.484% 06/15/49	04/01/2026	Paydown		16,185,936	16,185,936	16,850,843	16,187,167		(1,232)		(1,232)		16,185,936				187,973	06/15/2049	1.A
..95000D-BG-5	WFCM 2016-C34 XA SECURED 1.8100 06/15/2049 1.810% 06/15/49	04/01/2026	Paydown				14,289	5,112		(3,530)	1,582	(5,112)						34,553	06/15/2049	1.A FE
..95000F-AV-8	WFCM 2016-C35 AS SECURED SUBORD 3.1840 07/15/20 3.184% 07/15/48	06/01/2026	Paydown		1,552,067	1,552,067	1,598,612	1,552,688		(621)		(621)		1,552,067				24,709	07/15/2048	1.A
..95000F-AV-8	WFCM 2016-C35 AS SECURED SUBORD 3.1840 07/15/20 3.184% 07/15/48	04/23/2026	PRCD_II		597,494	600,000	617,993	600,240		(661)		(661)		599,579		(2,085)	(2,085)	7,535	07/15/2048	1.A
..95000F-AW-6	WFCM 2016-C35 XA SECURED 1.7779 07/15/2048 1.435% 07/15/48	06/01/2026	Paydown				814,412	331,255		(331,255)		(331,255)						515,812	07/15/2048	1.A FE
..95000M-BS-9	WFCM 2016-C36 XA SECURED 1.2234 11/15/2059 1.064% 11/15/59	06/01/2026	Paydown				282,502	55,772		(55,720)	52	(55,772)						48,567	11/15/2059	1.A FE
..95000T-BV-7	WFCM 2017-RB1 XA SECURED 1.3038 03/15/2050 1.147% 03/15/50	06/01/2026	Paydown				68,235	22,475		(22,475)		(22,475)						10,062	03/15/2050	1.A FE
..95000X-AH-0	WFCM 2017-C39 XA SECURED 1.2009 09/15/2050 1.055% 09/15/50	06/01/2026	Paydown				14,240	15,392		(15,392)		(15,392)						6,088	09/15/2050	1.A FE
..95000Y-AZ-8	WFCM 2017-C40 XA SECURED 0.9591 10/15/2050 0.816% 10/15/50	06/01/2026	Paydown				112,069	39,069		(39,069)		(39,069)						12,784	10/15/2050	1.A FE
..95001F-BA-2	WFCM 2017-RC1 XA SECURED 1.5360 01/15/2060 1.370% 01/15/60	06/01/2026	Paydown				2,811	2,810		(2,810)		(2,810)						1,415	01/15/2060	1.A FE
..95001G-AG-8	WFCM 2017-C42 XA SECURED 0.9593 12/15/2050 0.812% 12/15/50	06/01/2026	Paydown				11,755	11,284		(11,284)		(11,284)						3,176	12/15/2050	1.A FE
..95001J-AY-3	WFCM 2018-C44 XA SECURED 0.8637 05/15/2051 0.703% 05/15/51	06/01/2026	Paydown				2,946	2,533		(2,533)		(2,533)						613	05/15/2051	1.A FE
..95001M-AH-3	WFCM 2017-C38 XA SECURED 1.0286 07/15/2050 0.886% 07/15/50	06/01/2026	Paydown				9,721	12,069		(11,820)	249	(12,069)						4,391	07/15/2050	1.A FE
..95001N-AZ-1	WFCM 2018-C45 XA SECURED 0.9201 06/15/2051 0.763% 06/15/51	06/01/2026	Paydown				5,145	5,830		(5,327)	503	(5,830)						1,082	06/15/2051	1.A FE
..95001Q-AV-3	WFCM 2018-C46 XA SECURED 1.0658 08/15/2051 0.901% 08/15/51	06/01/2026	Paydown				4,918	2,093		(2,093)		(2,093)						709	08/15/2051	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
..95001V-AV-2	WFCM 2019-C51 XA SECURED 1.4061 06/15/2052 1.258% 06/15/52	06/01/2026	Paydown				29,899	15,706		(15,706)		(15,706)						2,142	06/15/2052	1.A FE
..95001W-BC-1	WFCM 2019-C49 XA SECURED 1.3828 03/15/2052 1.212% 03/15/52	06/01/2026	Paydown				56,921	55,328		(55,328)		(55,328)						7,928	03/15/2052	1.A FE
..95002B-AF-0	WFCM 2019-C53 XA SECURED 1.1481 10/15/2052 1.015% 10/15/52	06/01/2026	Paydown				8,044	8,046		(8,046)		(8,046)						1,163	10/15/2052	1.A FE
..95002D-BK-4	WFCM 2018-C47 XA SECURED 0.7359 09/15/2061 0.572% 09/15/61	06/01/2026	Paydown				11,213	10,911		(10,911)		(10,911)						1,898	09/15/2061	1.A FE
..95002E-BF-3	WFCM 2020-C55 XA SECURED 1.3962 02/15/2053 1.266% 02/15/53	04/01/2026	Paydown				7,630	3,870		(3,870)		(3,870)						381	02/15/2053	1.A FE
..95002M-AY-5	WFCM 2019-C52 XA SECURED 1.6878 08/15/2052 1.541% 08/15/52	06/01/2026	Paydown				24,297	25,657		(25,358)	299	(25,657)						3,981	08/15/2052	1.A FE
..95002R-BB-3	WFCM 2020-C56 XA SECURED 1.3804 06/15/2053 1.264% 06/15/53	06/01/2026	Paydown				12,329	10,555		(10,555)		(10,555)						1,315	06/15/2053	1.A FE
..95002U-BE-0	WFCM 2020-C58 XA SECURED 1.8983 07/15/2053 1.774% 07/15/53	06/01/2026	Paydown				186,617	127,142		(127,142)		(127,142)						11,698	07/15/2053	1.A FE
..95003D-BP-2	WFCM 2021-C60 XA SECURED 1.6166 08/15/2054 1.508% 08/15/54	06/01/2026	Paydown				475,001	305,954		(305,954)		(305,954)						32,341	08/15/2054	1.A FE
..95003Q-BC-2	WFCM 2021-C61 XA SECURED 1.4576 11/15/2054 1.328% 11/15/54	06/01/2026	Paydown				104,073	102,753		(102,753)		(102,753)						9,740	11/15/2054	1.A FE
..95003V-AD-0	WFCM 2024-5C1 XA SECURED 1.2543 07/15/2057 1.025% 07/15/57	06/01/2026	Paydown				1,491	1,111		(1,111)		(1,111)						154	07/15/2057	1.A FE
..95004J-AD-6	WFCM 2025-5C3 XA SECURED 1.0433 01/15/2058 0.813% 01/15/58	06/01/2026	Paydown				532	447		(447)		(447)						54	01/15/2058	1.A FE
..95004M-AD-9	WFCM 2025-5C5 XA SECURED 1.5322 07/15/2058 1.308% 07/15/58	06/01/2026	Paydown				598	553		(553)		(553)						60	07/15/2058	1.A FE
..95004T-AD-4	WFCM 2025-5C6 XA SECURED 1.5803 10/15/2058 1.365% 10/15/58	06/01/2026	Paydown				238	228		(228)		(228)						24	10/15/2058	1.A FE
..95004W-AE-5	WFCM 2025-C65 XA SECURED 1.3117 10/15/2058 1.101% 10/15/58	06/01/2026	Paydown				8,512	8,386		(8,386)		(8,386)						491	10/15/2058	1.A FE
..95005C-AE-8	WFCM 2026-C66 XA SECURED 0.9221 04/15/2059 0.713% 04/15/59	06/01/2026	Paydown				1,768			(1,768)		(1,768)						31	04/15/2059	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					106,771,695	108,355,477	123,247,711	115,080,567	78	(6,845,978)	62,999	(6,908,899)		108,254,654		(1,482,961)	(1,482,961)	6,116,721	XXX	XXX
..00112K-AG-5	ABPCI 2025-20A C SECURED SUBORD CDO-LNA 5.7168 5.713% 04/30/37	04/07/2026	VARIOUS		4,937,500	5,000,000	4,975,261	5,000,000		73	24,739	(24,666)		4,975,334		(37,834)	(37,834)	129,232	04/30/2037	1.F FE
..00112K-AJ-9	ABPCI 2025-20A D SECURED SUBORD CDO-LNA 6.7668 6.763% 04/30/37	04/07/2026	VARIOUS		7,680,000	8,000,000	7,783,710	8,000,000		471	216,290	(215,819)		7,784,181		(104,181)	(104,181)	244,105	04/30/2037	2.C FE
..15672R-AN-5	CERB 2018-3A AR1 SECURED CDO-LNA 5.0231 07/15/2 5.023% 07/15/30	04/15/2026	Paydown		6,529,085	6,529,085	6,529,085	6,529,085						6,529,085				169,650	07/15/2030	1.A FE
..15675L-AA-3	CERB 2024-5A A SECURED CDO-LNA 5.0231 01/15/2 5.023% 01/15/34	04/15/2026	Paydown		686,306	686,306	686,306	686,306						686,306				17,833	01/15/2034	1.A FE
..34964R-AU-7	FCO 2022-19A CR SECURED SUBORD CDO-LNA 6.2222 6.223% 10/15/36	04/07/2026	VARIOUS		7,985,672	8,000,000	7,976,934	8,000,000		120	23,066	(22,946)		7,977,054		8,618	8,618	246,724	10/15/2036	1.F FE
..38179F-AS-0	GSMOR 2022-1A A1R SECURED CDO-LNA 5.1166 07/25/2 5.117% 07/25/33	04/27/2026	Paydown		230,986	230,986	230,986	230,986						230,986				6,088	07/25/2033	1.A FE
..381934-AJ-7	GOCAP 2025-78A C SECURED SUBORD CDO-LNA 5.6697 5.672% 04/21/39	04/07/2026	VARIOUS		2,958,000	3,000,000	2,987,258	3,000,000		39	12,742	(12,703)		2,987,297		(29,297)	(29,297)	81,384	04/21/2039	1.F FE
..381957-AA-7	GOCAP 2024-71A AR SECURED CDO-LNA 4.9977 05/09/2 4.998% 05/09/39	04/23/2026	Prin Reins Co of Vermont		1,986,923	2,000,000	2,000,000							2,000,000		(13,077)	(13,077)	9,511	05/09/2039	1.A FE
..50203V-AA-9	LJVI 2022-1A A1 SECURED CDO-LNA 5.5201 04/28/2 5.520% 04/28/34	04/28/2026	Paydown		775,064	775,064	775,064	775,064						775,064				22,007	04/28/2034	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
82810A-AA-3	SPCSL 2023-1A A1R SECURED CDO-LNA 4.9031 04/15/2 4.903% 04/15/33	04/15/2026	Paydown		3,851,078	3,851,078	3,851,078	3,851,078						3,851,078				97,729	04/15/2033	1.A FE
00039L-AE-8	ABBSL 2025-6A C SECURED SUBORD CDO-LNA 5.9676 5.975% 07/20/37	04/07/2026	VARIOUS		3,007,245	3,000,000	2,998,274	3,000,000		21	1,727	(1,706)		2,998,294		8,951	8,951	149,730	07/20/2037	1.F FE
001207-AW-9	AGL 2020-9A CR SECURED SUBORD CDO-LNA 6.1252 6.125% 04/20/37	05/15/2026	Redemption 100.0000		7,350,000	7,350,000	7,350,000	7,350,000						7,350,000				262,658	04/20/2037	1.E FE
00120V-AG-1	AGL 2024-30RA C SECURED SUBORD CDO-LNA 5.9721 5.972% 04/21/37	06/04/2026	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				189,956	04/21/2037	1.F FE
00120V-AJ-5	AGL 2024-30RA D SECURED SUBORD CDO-LNA 7.1221 7.122% 04/21/37	06/04/2026	Redemption 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				316,474	04/21/2037	2.C FE
00140N-BC-3	AIMCO 2020-11A D1R2 SECURED SUBORD CDO-LNA 6.6176 6.630% 07/17/37	04/07/2026	VARIOUS		6,848,919	6,840,000	6,819,595	6,840,000		83	20,405	(20,322)		6,819,678		29,241	29,241	221,384	07/17/2037	2.B FE
00901A-AW-7	AIMCO 2019-10A CRR SECURED SUBORD CDO-LNA 5.7192 5.714% 07/22/37	04/07/2026	VARIOUS		8,010,744	8,000,000	8,012,378	8,019,966		(1,143)	6,433	(7,576)		8,012,389		(1,645)	(1,645)	217,363	07/22/2037	1.F FE
00901U-AG-8	AIMCO 2024-22A D SECURED SUBORD CDO-LNA 7.0752 7.075% 04/19/37	05/27/2026	Redemption 100.0000		2,610,000	2,610,000	2,612,871	2,612,608		(2,608)		(2,608)		2,610,000				113,683	04/19/2037	2.C FE
03665J-AQ-1	ANTR 2017-1A A2RR SECURED SUBORD CDO-LNA 5.4252 5.425% 01/20/37	04/23/2026	PRCD_II		2,001,830	2,000,000	2,000,000	2,000,000						2,000,000		1,830	1,830	56,791	01/20/2037	1.A FE
03666B-BC-7	ANTR 2021-1A CR SECURED SUBORD CDO-LNA 5.8680 5.867% 10/25/38	04/07/2026	VARIOUS		3,472,000	3,500,000	3,482,096	3,500,000		47	17,904	(17,857)		3,482,142		(10,142)	(10,142)	102,051	10/25/2038	1.F FE
03769C-AG-3	APID 2021-38A C SECURED SUBORD CDO-LNA 5.8313 5.834% 01/21/34	04/07/2026	VARIOUS		3,001,074	3,000,000	2,983,558	3,004,978		(359)	20,996	(21,355)		2,983,623		17,451	17,451	83,660	01/21/2034	1.F FE
03769H-AG-2	APID 2021-37A D SECURED SUBORD CDO-LNA 6.9808 6.975% 10/22/34	04/07/2026	VARIOUS		1,993,674	2,000,000	1,869,000	1,897,009		3,502		3,502		1,900,511		93,163	93,163	66,116	10/22/2034	2.C FE
03769R-AU-9	APID 2022-40A D1R SECURED SUBORD CDO-LNA 6.5722 6.573% 07/15/37	04/07/2026	VARIOUS		10,019,750	10,000,000	9,911,731	10,000,000		238	88,269	(88,031)		9,911,969		107,781	107,781	325,419	07/15/2037	2.C FE
03770C-AU-9	APID 2022-41A CR SECURED SUBORD CDO-LNA 5.6176 5.625% 10/20/37	04/07/2026	VARIOUS		7,510,740	7,500,000	7,468,594	7,500,000		99	31,406	(31,307)		7,468,692		42,048	42,048	203,113	10/20/2037	1.F FE
03770C-AW-5	APID 2022-41A D1R SECURED SUBORD CDO-LNA 6.6676 6.675% 10/20/37	04/07/2026	VARIOUS		11,036,674	11,000,000	10,901,156	11,000,000		246	98,844	(98,598)		10,901,402		135,272	135,272	352,441	10/20/2037	2.C FE
03770U-AA-3	APID 2024-47A E SECURED SUBORD CDO-LNA 9.8680 9.867% 04/26/37	04/27/2026	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				151,106	04/26/2037	3.A FE
039953-AJ-3	ARES 2024-69A D SECURED SUBORD CDO-LNA 7.2722 7.273% 04/15/36	04/07/2026	VARIOUS		3,931,208	4,000,000	3,922,088	4,068,104		(1,631)	144,207	(145,838)		3,922,267		8,941	8,941	143,779	04/15/2036	2.C FE
04016N-BP-7	ARES 2017-44A BRR SECURED SUBORD CDO-LNA 5.4222 5.423% 04/15/34	04/07/2026	VARIOUS		3,882,395	3,900,000	3,879,718	3,900,000		94	20,282	(20,188)		3,879,812		2,584	2,584	105,111	04/15/2034	1.F FE
07355T-BL-5	BCHPK 2019-1A A1RR SECURED CDO-LNA 4.7376 01/17/2 4.750% 01/17/35	04/07/2026	VARIOUS		17,977,392	18,000,000	17,980,283	18,000,000		225	19,717	(19,492)		17,980,508		(3,116)	(3,116)	351,243	01/17/2035	1.A FE
08182Y-AE-8	BSP 2024-35A C SECURED SUBORD CDO-LNA 5.9680 5.967% 04/25/37	04/07/2026	VARIOUS		3,509,002	3,500,000	3,506,964	3,532,963		(871)	25,128	(25,999)		3,506,965		2,037	2,037	96,257	04/25/2037	1.F FE
09090R-AE-2	BGCLO 2025-14A C SECURED SUBORD CDO-LNA 5.8692 5.864% 07/22/37	04/07/2026	VARIOUS		3,005,055	3,000,000	2,996,722	3,000,000		23	3,278	(3,255)		2,996,744		8,311	8,311	147,294	07/22/2037	1.F FE
09090R-AG-7	BGCLO 2025-14A D1 SECURED SUBORD CDO-LNA 7.1636 7.164% 07/22/37	06/29/2026	Redemption 100.0000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				340,690	07/22/2037	2.C FE
09262W-AA-1	BLKMM 2023-2A A SECURED CDO-LNA 6.0552 10/20/2 6.055% 10/20/33	04/20/2026	Paydown		2,928,772	2,928,772	2,928,772	2,928,772						2,928,772				91,167	10/20/2033	1.A FE
09626Y-AU-4	BLUEM 2013-2A CR SECURED SUBORD CDO-LNA 5.8753 5.875% 10/22/30	04/22/2026	Paydown		376,517	376,517	376,517	376,517						376,517				11,375	10/22/2030	1.B FE
12553D-AY-3	CIFC 2019-1A CR2 SECURED SUBORD CDO-LNA 5.6676 5.675% 10/20/37	04/07/2026	VARIOUS		7,111,268	7,100,000	7,100,000	7,100,000						7,100,000		11,268	11,268	193,957	10/20/2037	1.F FE
12559D-AE-1	CIFC 2020-1A ER SECURED SUBORD CDO-LNA 10.1847 10.185% 07/15/36	05/13/2026	Redemption 100.0000		2,375,000	2,375,000	2,350,000	2,354,175		20,825		20,825		2,375,000				142,500	07/15/2036	3.C FE

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12567W-AL-3	CIFC 2022-4A AR SECURED CDO-LNA 4.7611 07/16/2 4.770% 07/16/35	04/07/2026	VARIOUS		2,996,658	3,000,000	2,996,736	3,001,736		(247)	4,720	(4,967)		2,996,769		(111)	(111)	70,742	07/16/2035	1.A FE
12574H-AQ-6	CIFC 2022-6A CR SECURED SUBORD CDO-LNA 5.6711 5.680% 10/16/38	04/07/2026	VARIOUS		9,014,283	9,000,000	9,000,000	9,000,000						9,000,000		14,283	14,283	251,812	10/16/2038	1.F FE
12574H-AS-2	CIFC 2022-6A D1R SECURED SUBORD CDO-LNA 6.6711 6.680% 10/16/38	04/07/2026	VARIOUS		8,806,081	8,800,000	8,720,782	8,800,000		207	79,218	(79,011)		8,720,988		85,093	85,093	288,749	10/16/2038	2.C FE
13887B-AA-4	CANYC 2023-2A E SECURED SUBORD CDO-LNA 10.3231 10.323% 05/15/37	06/03/2026	Redemption 100.0000		2,000,000	2,000,000	2,026,200	2,025,070		(25,070)		(25,070)		2,000,000				133,658	05/15/2037	3.C FE
14319K-AG-7	CGMS 2024-5A C SECURED SUBORD CDO-LNA 5.6180 5.617% 10/25/36	04/07/2026	VARIOUS		4,005,712	4,000,000	3,983,325	4,000,000		49	16,675	(16,626)		3,983,374		22,338	22,338	103,669	10/25/2036	1.F FE
14686N-AQ-4	CARVL 2022-2A CR SECURED SUBORD CDO-LNA 5.8192 5.814% 10/22/37	04/07/2026	VARIOUS		3,001,737	3,000,000	3,003,122	3,009,237		(458)	5,649	(6,107)		3,003,130		(1,393)	(1,393)	82,911	10/22/2037	1.F FE
14688J-AA-6	CARVL 2024-1A E SECURED SUBORD CDO-LNA 10.4252 10.425% 04/20/37	05/04/2026	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				171,826	04/20/2037	3.C FE
26244Y-BE-5	DRSLF 2016-42A BRR SECURED SUBORD CDO-LNA 5.5231 5.523% 07/15/37	06/11/2026	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				74,513	07/15/2037	1.C FE
26249M-AN-7	DRSLF 2015-37A AR SECURED CDO-LNA 5.0347 01/15/2 5.035% 01/15/31	04/15/2026	Paydown		831,428	831,428	833,091	832,539		(1,112)		(1,112)		831,428				21,652	01/15/2031	1.A FE
29001B-AJ-2	ELM25 2024-1A D SECURED SUBORD CDO-LNA 7.4176 7.430% 04/17/37	04/07/2026	VARIOUS		2,003,406	2,000,000	1,983,178	2,044,169		(952)	59,992	(60,944)		1,983,225		20,181	20,181	72,421	04/17/2037	2.C FE
29002G-AQ-4	ELMW4 2020-1A CR SECURED SUBORD CDO-LNA 5.9676 5.975% 04/18/37	04/20/2026	Paydown		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				245,790	04/18/2037	1.F FE
29003T-AG-7	ELM32 2024-8A C SECURED SUBORD CDO-LNA 5.5676 5.575% 10/18/37	04/07/2026	VARIOUS		8,008,872	8,000,000	7,971,251	8,058,835		(1,892)	85,581	(87,473)		7,971,363		37,509	37,509	214,765	10/18/2037	1.F FE
33882J-AJ-1	FLAT 2024-3A D1 SECURED SUBORD CDO-LNA 6.5676 6.575% 10/18/37	04/07/2026	VARIOUS		10,000,350	10,000,000	9,910,005	10,000,000		223	89,995	(89,772)		9,910,228		90,122	90,122	315,679	10/18/2037	2.C FE
34990G-AA-3	FCO 2025-31A A1 SECURED CDO-LNA 5.1752 07/20/2 5.175% 07/20/33	04/20/2026	Paydown		4,807,993	4,807,993	4,807,993	4,807,993						4,807,993				128,274	07/20/2033	1.A FE
38138H-AG-2	GLM 2021-9A ER SECURED SUBORD CDO-LNA 9.9676 9.975% 04/20/37	04/20/2026	Paydown		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				152,838	04/20/2037	3.C FE
38139A-AN-1	GLM RE4Z6K D SECURED SUBORD CDO-LNA 6.7252 6.725% 07/20/37	06/26/2026	Redemption 100.0000		5,000,000	5,000,000	5,022,900	5,020,746		(20,746)		(20,746)		5,000,000				235,159	07/20/2037	2.C FE
38139M-AG-0	GLM 2024-20A C SECURED SUBORD CDO-LNA 5.8752 5.875% 07/20/37	05/29/2026	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				365,830	07/20/2037	1.F FE
381733-AL-8	GCBSL 2022-60A BR SECURED SUBORD CDO-LNA 5.2666 5.267% 10/25/34	05/26/2026	Redemption 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				183,744	10/25/2034	1.B FE
38190B-AE-5	GCBSL RE4YSS C SECURED SUBORD CDO-LNA 6.0580 5.867% 07/25/37	06/26/2026	Redemption 100.0000		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000				229,563	07/25/2037	1.F FE
381948-AG-3	GOCAP 2020-47A CR SECURED SUBORD CDO-LNA 6.0632 6.058% 08/05/37	04/07/2026	VARIOUS		6,740,728	6,757,500	6,767,897	6,806,447		(1,454)	37,015	(38,469)		6,767,979		(27,251)	(27,251)	179,369	08/05/2037	1.F FE
46604K-AA-6	IVYH 2024-22A A SECURED CDO-LNA 5.5752 04/20/2 5.575% 04/20/36	06/10/2026	Redemption 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				585,596	04/20/2036	1.A FE
46604K-AC-2	IVYH 2024-22A B SECURED SUBORD CDO-LNA 6.1752 6.175% 04/20/36	06/10/2026	Redemption 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				141,691	04/20/2036	1.C FE
46604K-AE-8	IVYH 2024-22A C SECURED SUBORD CDO-LNA 6.9252 6.925% 04/20/36	06/10/2026	Redemption 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				113,343	04/20/2036	1.F FE
50200W-AC-6	LCM 28A B SECURED CDO-LNA 5.5292 10/20/2 5.537% 10/20/30	04/20/2026	Paydown		2,965,440	2,965,440	2,805,121	2,929,234		36,207		36,207		2,965,440				84,537	10/20/2030	1.A FE
510758-AA-3	LSHR 2021-1A XR SECURED CDO-LNA 4.9731 01/15/2 4.973% 01/15/37	04/15/2026	Paydown		859,453	859,453	859,453	859,453						859,453				22,115	01/15/2037	1.A FE
510760-AL-5	LSHR 2019-2A A1RR SECURED CDO-LNA 5.0804 10/17/2 5.080% 10/17/31	04/17/2026	Paydown		496,746	496,746	496,746	496,746						496,746				13,007	10/17/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
	LSHR 2022-1A XR SECURED CDO-LNA 4.9231																			
51076L-AJ-4	01/15/2 4.923% 01/15/37	04/15/2026	Paydown		1,164,667	1,164,667	1,164,667	1,164,667						1,164,667				29,674	01/15/2037	1.A FE
	THLLS 2019-1A A1R SECURED CDO-LNA 5.6347																			
510800-AC-9	04/15/2 5.635% 04/15/33	04/15/2026	Paydown		1,263,251	1,263,251	1,235,459	1,258,975		4,276		4,276		1,263,251				36,730	04/15/2033	1.A FE
	THLLS 2019-1A A1R SECURED CDO-LNA 5.6347																			
510800-AC-9	04/15/2 5.635% 04/15/33	04/23/2026	Various		952,433	952,659	931,700	949,434		367		367		949,801		2,633	2,633	28,892	04/15/2033	1.A FE
	LEVEY 2024-1A D1 SECURED SUBORD CDO-LNA																			
527911-AL-5	6.6221 6.622% 10/21/37	06/25/2026	GOLDMAN SACHS & CO., INC.		4,234,063	4,250,000	4,250,000	4,250,000						4,250,000		(15,938)	(15,938)	196,004	10/21/2037	2.C FE
	MAGNE 2019-21A AR SECURED CDO-LNA 4.9568																			
55954P-AN-4	04/20/2 4.957% 04/20/34	06/02/2026	Redemption 100.0000		4,000,000	4,000,000	4,010,000	4,008,804		(8,804)		(8,804)		4,000,000				125,984	04/20/2034	1.A FE
	MAGNE 2021-29A DR SECURED SUBORD CDO-LNA																			
55955K-AS-3	6.7222 6.723% 07/15/37	04/07/2026	VARIOUS		10,013,890	10,000,000	9,884,674	10,000,000		293	115,326	(115,033)		9,884,967		128,923	128,923	332,711	07/15/2037	2.C FE
	MAGNE 2024-44A A1 SECURED CDO-LNA 5.0222																			
55955U-AA-0	10/15/2 5.023% 10/15/37	04/07/2026	VARIOUS		16,019,888	16,000,000	15,992,461	16,000,000		99	7,539	(7,440)		15,992,560		27,328	27,328	400,115	10/15/2037	1.A FE
	MAGNE 2024-44A C SECURED SUBORD CDO-LNA																			
55955U-AG-7	5.5022 5.503% 10/15/37	04/07/2026	VARIOUS		6,007,368	6,000,000	5,970,499	6,000,000		94	29,501	(29,407)		5,970,593		36,775	36,775	164,043	10/15/2037	1.E FE
	MOMML 2022-1A A1N SECURED CDO-LNA 5.3161																			
61034J-AA-8	02/24/2 5.316% 02/24/34	05/26/2026	Paydown		1,647,261	1,647,261	1,647,261	1,647,261						1,647,261				45,649	02/24/2034	1.A FE
	NEUB 2024-59A D1 SECURED SUBORD CDO-LNA																			
640962-AJ-5	6.2661 6.266% 01/23/39	06/17/2026	CITICORP SECURITIES INC.		3,994,000	4,000,000	4,000,000	4,000,000						4,000,000		(6,000)	(6,000)	167,733	01/23/2039	2.C FE
	NEUB 2024-55A D1 SECURED SUBORD CDO-LNA																			
640969-AJ-0	7.1636 7.164% 04/22/38	05/27/2026	Redemption 100.0000		3,810,000	3,810,000	3,818,001	3,817,860		(7,860)		(7,860)		3,810,000				166,458	04/22/2038	2.B FE
	NEUB 2019-35A ARR SECURED CDO-LNA 4.7252																			
64133C-AS-8	01/19/2 4.725% 01/19/33	04/20/2026	Paydown		1,375,458	1,375,458	1,375,458	1,375,458						1,375,458				33,567	01/19/2033	1.A FE
	NEUB 2024-57A D1 SECURED SUBORD CDO-LNA																			
64136D-AJ-3	6.5680 6.567% 10/24/38	04/07/2026	VARIOUS		8,031,864	8,000,000	7,951,888	8,000,000		127	48,112	(47,985)		7,952,015		79,849	79,849	246,410	10/24/2038	2.C FE
	OAKCL 2024-25A B SECURED SUBORD CDO-LNA																			
67402P-AC-1	5.7252 5.725% 04/20/37	06/10/2026	Redemption 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				187,853	04/20/2037	1.C FE
	OAKCL 2024-25A C SECURED SUBORD CDO-LNA																			
67402P-AE-7	6.1752 6.175% 04/20/37	06/10/2026	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				80,966	04/20/2037	1.F FE
	OCT27 2016-1A CR SECURED SUBORD CDO-LNA																			
67590X-AQ-5	6.0338 6.035% 07/15/30	04/15/2026	Paydown		2,000,000	2,000,000	2,011,000	2,010,063		(10,063)		(10,063)		2,000,000				62,196	07/15/2030	1.B FE
	OAKC 2021-9A CR SECURED SUBORD CDO-LNA 5.6176																			
67690A-AW-1	5.625% 10/19/37	04/07/2026	VARIOUS		12,065,846	12,050,000	12,006,785	12,050,000		145	43,215	(43,070)		12,006,930		58,916	58,916	326,335	10/19/2037	1.F FE
	OR 2024-20A A SECURED CDO-LNA 5.0171 10/24/2																			
69122L-AA-9	5.017% 10/24/34	04/24/2026	Paydown		6,542,591	6,542,591	6,542,591	6,542,591						6,542,591				169,350	10/24/2034	1.A FE
	PLMRS 2022-5A CR SECURED SUBORD CDO-LNA																			
69702M-AS-6	5.6176 5.625% 10/20/37	04/07/2026	VARIOUS		9,030,699	9,000,000	8,962,329	9,000,000		119	37,671	(37,552)		8,962,447		68,252	68,252	243,736	10/20/2037	1.F FE
	PLMRS 2022-5A D1R SECURED SUBORD CDO-LNA																			
69702M-AU-1	6.7176 6.725% 10/20/37	04/07/2026	VARIOUS		6,983,599	7,000,000	6,916,887	7,000,000		193	83,113	(82,920)		6,917,080		66,519	66,519	225,933	10/20/2037	2.C FE
	PLMRS 2023-1A CR SECURED SUBORD CDO-LNA																			
69702T-AQ-5	5.4176 5.425% 01/20/38	04/07/2026	VARIOUS		4,983,310	5,000,000	4,990,042	5,000,000		42	9,958	(9,916)		4,990,084		(6,774)	(6,774)	130,687	01/20/2038	1.F FE
	PLMRS 2024-1A C SECURED SUBORD CDO-LNA 5.9722																			
69703J-AE-3	5.973% 04/15/37	04/10/2026	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				119,828	04/15/2037	1.F FE
	PLMRS 2024-1A D SECURED SUBORD CDO-LNA 7.0722																			
69703J-AG-8	7.073% 04/15/37	04/10/2026	Redemption 100.0000		7,500,000	7,500,000	7,553,400	7,539,257		(39,257)		(39,257)		7,500,000				265,240	04/15/2037	2.C FE
	POST 2024-1A A1 SECURED CDO-LNA 5.2752																			
73743E-AA-6	04/20/2 5.275% 04/20/37	05/22/2026	Various		27,000,000	27,000,000	27,004,840	25,000,000		(4,840)		(4,840)		27,000,000				860,597	04/20/2037	1.A FE
	POST 2024-1A C SECURED SUBORD CDO-LNA 6.1752																			
73743E-AG-3	6.175% 04/20/37	05/22/2026	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				297,792	04/20/2037	1.F FE
	POST 2024-1A D SECURED SUBORD CDO-LNA 7.4252																			
73743E-AJ-7	7.425% 04/20/37	05/22/2026	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				357,236	04/20/2037	2.C FE

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74042J-AC-7	PRESTL XXI SECURED CDO-PFDA 4.5760 03/22/ 4.575% 03/22/38	06/22/2026	Paydown		12,927	12,927	12,927	12,927						12,927				301	03/22/2038	1.E FE
..74042J-AJ-2	PRESTL XXI SECURED CDO-PFDA 0.7660 03/22/ 4.576% 03/22/38	06/22/2026	Paydown		8,226	8,226	8,226	8,226						8,226				192	03/22/2038	1.E FE
..758970-AE-7	REG27 2024-1A B SECURED SUBORD CDO-LNA 5.6666 5.667% 04/26/37	06/11/2026	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				289,747	04/26/2037	1.C FE
..758970-AG-2	REG27 2024-1A C SECURED SUBORD CDO-LNA 6.0166 6.017% 04/26/37	06/11/2026	Redemption 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				211,339	04/26/2037	1.F FE
..75903U-AA-1	REG30 2024-4A A1 SECURED CDO-LNA 4.9880 01/25/2 4.987% 01/25/38	04/07/2026	VARIOUS		11,505,394	11,500,000	11,510,097	11,533,321		(1,306)	21,916	(23,222)		11,510,099		(4,706)	(4,706)	265,245	01/25/2038	1.A FE
..76857J-AL-6	RVRPK 2024-1A D SECURED SUBORD CDO-LNA 6.2666 6.267% 01/25/38	06/22/2026	Wells Fargo Foothill Inc		5,880,000	6,000,000	6,000,000	6,000,000						6,000,000		(120,000)	(120,000)	252,544	01/25/2038	2.C FE
..803169-AU-5	SRANC 2014-3A CR SECURED SUBORD CDO-LNA 6.3062 6.289% 06/22/30	04/07/2026	Various		2,349,197	2,344,822	2,332,977	2,346,326		(302)		(302)		2,346,024		3,173	3,173	43,944	06/22/2030	1.A FE
..803169-AU-5	SRANC 2014-3A CR SECURED SUBORD CDO-LNA 6.3062 6.289% 06/22/30	06/22/2026	Paydown		4,677,842	4,677,842	4,566,586	4,660,491		17,351		17,351		4,677,842				149,051	06/22/2030	1.A FE
..80349B-CD-7	SARAT 2013-1A A1R4 SECURED CDO-LNA 4.9752 04/20/2 4.975% 04/20/33	04/20/2026	Paydown		1,798,721	1,798,721	1,798,721	1,798,721						1,798,721				46,170	04/20/2033	1.A FE
..81785B-AG-1	NWML 2024-1A C SECURED SUBORD CDO-LNA 6.0731 6.073% 04/15/37	06/09/2026	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				121,711	04/15/2037	1.F FE
..83607H-AQ-8	SNDPT 2015-1RA C1R SECURED SUBORD CDO-LNA 6.1847 6.185% 04/15/30	04/07/2026	Various		7,275,816	7,267,306	7,267,306	7,267,306						7,267,306		8,510	8,510	222,771	04/15/2030	1.A FE
..83607H-AQ-8	SNDPT 2015-1RA C1R SECURED SUBORD CDO-LNA 6.1847 6.185% 04/15/30	04/15/2026	Paydown		4,688,484	4,688,484	4,688,484	4,688,484						4,688,484				149,358	04/15/2030	1.A FE
..83607H-AQ-8	SNDPT 2015-1RA C1R SECURED SUBORD CDO-LNA 6.1847 6.185% 04/15/30	04/23/2026	Prin Reins Co of Vermont		431,685	430,285	430,285	430,285						430,285		1,400	1,400	14,299	04/15/2030	1.A FE
..83614D-AU-9	SNDPT 2019-4A A1R SECURED CDO-LNA 4.9466 04/25/2 4.947% 04/25/33	04/27/2026	Paydown		195,172	195,172	195,172	195,172						195,172				4,976	04/25/2033	1.A FE
..87232B-AK-8	TSYMP 2017-1A CR SECURED SUBORD CDO-LNA 5.7338 5.735% 07/15/30	04/07/2026	VARIOUS		6,508,242	6,500,000	6,235,590	6,370,065		13,567		13,567		6,383,632		124,610	124,610	185,032	07/15/2030	1.A FE
..88240K-AA-8	TCIFC 2024-1A E SECURED SUBORD CDO-LNA 9.6636 9.664% 04/22/37	06/29/2026	Redemption 100.0000		3,000,000	3,000,000	3,039,000	3,036,473		(36,473)		(36,473)		3,000,000				202,853	04/22/2037	3.C FE
..89642X-AG-9	TRNTS 2024-24A C SECURED SUBORD CDO-LNA 6.4166 6.417% 04/25/37	05/21/2026	Redemption 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				297,636	04/25/2037	1.F FE
..92915C-AU-8	VOYA 2016-1A BR SECURED SUBORD CDO-LNA 5.7292 5.737% 01/20/31	04/07/2026	VARIOUS		3,760,496	3,756,000	3,763,737	3,761,419		(824)		(824)		3,760,595		(99)	(99)	103,699	01/20/2031	1.D FE
..92916G-BF-0	INGIM 2012-4A A2R3 SECURED SUBORD CDO-LNA 5.3847 5.385% 10/15/30	04/15/2026	Paydown		561,882	561,882	561,882	561,882						561,882				15,627	10/15/2030	1.A FE
..98876N-AW-4	ZAIS 2019-13A A1AR SECURED CDO-LNA 4.9722 07/15/2 4.973% 07/15/32	04/15/2026	Paydown		14,195,690	14,195,690	14,195,690	14,195,690						14,195,690				365,269	07/15/2032	1.A FE
..98876N-AY-0	ZAIS 2019-13A A2AR SECURED SUBORD CDO-LNA 5.2222 5.223% 07/15/32	04/15/2026	Paydown		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				269,949	07/15/2032	1.A FE
..98877G-AQ-1	ZCOP 2019-1A A1R SECURED CDO-LNA 5.4511 07/16/2 5.451% 07/16/31	04/16/2026	Paydown		304,845	304,845	304,845	304,845						304,845				8,561	07/16/2031	1.A FE
..98877G-AU-2	ZCOP 2019-1A BR SECURED SUBORD CDO-LNA 5.9411 5.941% 07/16/31	04/16/2026	Paydown		9,977,347	9,977,347	9,977,347	9,977,347						9,977,347				304,927	07/16/2031	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					577,620,914	578,096,804	576,292,613	574,263,166		(68,807)	1,550,629	(1,619,436)		576,648,568		972,346	972,346	18,769,754	XXX	XXX
..00392#-AA-0	ABTEEN VENTURES LLC SENIOR 3.9300 08/15/2039 3.930% 08/15/39	06/15/2026	Various		644,264	644,264	644,264	644,264						644,264				10,554	08/15/2039	1.B PL
..004427-BM-1	ACE 2003-OP1 M1 SECURED SUBORD 4.8128 12/25/20 4.813% 12/25/33	06/25/2026	Paydown		83,906	83,906	83,906	86,083		(2,176)		(2,176)		83,906				322	12/25/2033	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
00835D-AA-0	AFFRM 2025-X2 A SECURED ABS 4.4500 10/15/2030 4.450% 10/15/30	06/15/2026	Paydown		15,177,027	15,177,027	15,176,449	15,176,398		629		629		15,177,027				278,668	10/15/2030	1.A FE
03236X-AB-3	AXIS 2022-2A A2 SECURED ABS 5.3000 06/21/2028 5.300% 06/21/28	06/20/2026	Paydown		333,890	333,890	333,837	333,885		5		5		333,890				6,712	06/21/2028	1.A FE
04542B-MT-6	ABFC 2005-AQ1 A5 SECURED 4.0625 06/25/2035 4.063% 06/25/35	06/01/2026	Paydown		99,552	99,552	99,574	98,465		1,087		1,087		99,552				1,624	06/25/2035	1.A FM
073250-BW-1	BAYRT 2005-E M1 SECURED SUBORD 5.3671 12/28/20 5.367% 12/28/40	06/29/2026	Paydown		40,101	40,101	44,998	53,070	44,871	(57,840)		(12,969)		40,101				763	12/28/2040	6. *
124298-AA-4	BVCAR 2026-A A SECURED ABS 5.0000 05/25/2036 5.000% 05/25/36	06/01/2026	Paydown		1,234,200	1,234,200	1,240,817			(6,617)		(6,617)		1,234,200				4,628	05/25/2036	1.A Z
124298-AB-2	BVCAR 2026-A B SECURED ABS 5.2500 05/25/2036 5.250% 05/25/36	06/01/2026	Paydown		93,396	93,396	94,101			(705)		(705)		93,396				368	05/25/2036	1.B Z
124298-AC-0	BVCAR 2026-A C SECURED ABS 5.5000 05/25/2036 5.500% 05/25/36	06/01/2026	Paydown		396,555	396,555	400,359			(3,805)		(3,805)		396,555				1,636	05/25/2036	1.D Z
124298-AD-8	BVCAR 2026-A D SECURED ABS 6.0000 05/25/2036 6.000% 05/25/36	06/01/2026	Paydown		248,560	248,560	251,971			(3,411)		(3,411)		248,560				1,119	05/25/2036	1.G Z
124298-AE-6	BVCAR 2026-A E SECURED ABS 6.0000 05/25/2036 6.000% 05/25/36	06/01/2026	Paydown		196,836	196,836	198,977			(2,141)		(2,141)		196,836				886	05/25/2036	2.A Z
124298-AF-3	BVCAR 2026-A F SECURED ABS 7.0000 05/25/2036 7.000% 05/25/36	06/01/2026	Paydown		90,523	90,523	93,169			(2,647)		(2,647)		90,523				475	05/25/2036	2.B Z
124298-AG-1	BVCAR 2026-A H SECURED ABS 7.0000 05/25/2036 7.000% 05/25/36	06/01/2026	Paydown		497,121	497,121	480,705			16,415		16,415		497,121				2,610	05/25/2036	4.A Z
124298-AH-9	BVCAR 2026-A I SECURED ABS 7.0000 05/25/2036 7.000% 05/25/36	06/01/2026	Paydown		22,989	22,989	22,002			987		987		22,989				121	05/25/2036	4.B Z
124298-AJ-5	BVCAR 2026-A A1O SECURED ABS 5.0000 05/25/2036 5.000% 05/25/36	06/01/2026	Paydown				113,555			(113,555)		(113,555)						4,628	05/25/2036	1.A Z
124298-AK-2	BVCAR 2026-A B1O SECURED ABS 5.0000 05/25/2036 5.000% 05/25/36	06/01/2026	Paydown				8,886			(8,886)		(8,886)						350	05/25/2036	1.B Z
124298-AL-0	BVCAR 2026-A C1O SECURED ABS 5.0000 05/25/2036 5.000% 05/25/36	06/01/2026	Paydown				38,174			(38,174)		(38,174)						1,487	05/25/2036	1.D Z
12630S-AA-9	CPS 2025-B A SECURED ABS 4.7400 02/15/2029 4.740% 02/15/29	06/15/2026	Paydown		1,534,539	1,534,539	1,534,481	1,533,487		1,052		1,052		1,534,539				30,172	02/15/2029	1.A FE
12664L-AC-9	CPS 2023-A C SECURED SUBORD ABS 5.5400 04/1 5.540% 04/16/29	04/15/2026	Paydown		438,428	438,428	438,358	438,427		1		1		438,428				8,096	04/16/2029	1.A FE
12667O-NZ-7	CWL 2005-16 2AF4 SECURED 4.3753 05/25/2036 4.375% 05/25/36	06/01/2026	Paydown		47,078	47,078	47,077	36,297		10,780		10,780		47,078				871	05/25/2036	1.A FM
12667O-QU-5	CWL 2005-17 1AF4 SECURED 6.5470 05/25/2036 6.547% 05/25/36	06/01/2026	Paydown		25,411	25,411	25,409	15,421		9,990		9,990		25,411				377	05/25/2036	1.A FM
12667O-TG-3	CWL 2006-1 AF5 SECURED 4.3571 07/25/2036 4.357% 07/25/36	06/01/2026	Paydown		46,240	46,240	27,442	41,180		5,060		5,060		46,240				834	07/25/2036	1.A FM
12667S-TF-9	CWL 2004-S1 M1 SECURED SUBORD 5.2520 02/25/20 5.252% 02/25/35	06/01/2026	Paydown		536	536	536	536						536				12	02/25/2035	1.A FM
12668W-AF-4	CWL 2007-4 A6 SECURED 4.3246 08/25/2035 4.325% 08/25/35	06/01/2026	Paydown		17,055	15,684	15,614	18,676		(1,620)		(1,620)		17,055				344	08/25/2035	1.A FM
12810B-AA-1	CSS MH 2025-1 LLC CSS MH 2025-1 A 09/30/58	06/25/2026	Redemption 100.0000		596,695	596,695	596,695	314,525						596,695				10,338	09/30/2058	1.C PL
14320A-AB-7	CARMX 2025-2 A2A SECURED ABS 4.5900 07/17/2028 4.590% 07/17/28	06/15/2026	Paydown		804,260	804,260	804,244	804,250		10		10		804,260				15,246	07/17/2028	1.A FE
14686K-AB-3	CRVNA 2021-N2 A2 SECURED ABS 0.9700 03/10/2028 0.970% 03/10/28	06/10/2026	Paydown		134,692	134,692	122,296	133,613		1,079		1,079		134,692				537	03/10/2028	1.A FE
14687K-AD-8	CRVNA 2021-P4 A4 SECURED ABS 1.6400 12/10/2027 1.640% 12/10/27	06/10/2026	Paydown		581,506	581,506	519,267	575,847		5,660		5,660		581,506				3,932	12/10/2027	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
161546-EQ-5	CFAB 2003-2 1A5 SECURED 4.9489 01/25/2033 4.949% 01/25/33	06/01/2026	Paydown		37,170	37,170	37,169	36,768		402		402		37,170				758	01/25/2033	1.A FM
161546-GK-6	CFAB 2003-5 1A5 SECURED 6.1450 06/25/2033 6.145% 06/25/33	06/01/2026	Paydown		49,427	49,427	49,151	48,350		1,077		1,077		49,427				981	06/25/2033	1.A FM
161546-HA-7	CFAB 2003-6 1A5 SECURED 4.8111 11/25/2034 4.811% 11/25/34	06/01/2026	Paydown		57,917	57,917	56,971	56,686		1,231		1,231		57,917				1,188	11/25/2034	1.A FM
161546-HS-8	CFAB 2004-1 1A5 SECURED 5.6380 11/25/2033 5.638% 11/25/33	06/01/2026	Paydown		44,054	44,054	44,043	43,784		269		269		44,054				873	11/25/2033	1.A FM
224927-AE-3	CAALT 2023-1A C SECURED SUBORD ABS 7.7100 07/1 7.710% 07/15/33	06/15/2026	Paydown		134,214	134,214	138,314	136,589		(2,375)		(2,375)		134,214				5,174	07/15/2033	1.D FE
22541S-5T-1	CSFB 2005-FIX1 A4 SECURED 6.0100 05/25/2035 6.010% 05/25/35	06/01/2026	Paydown		272,696	269,776	254,068	310,259		(37,563)		(37,563)		272,696				8,048	05/25/2035	1.A FM
25216B-AB-8	DEXT 2023-1 A2 SECURED ABS 5.9900 03/15/2032 5.990% 03/15/32	06/15/2026	Paydown		1,030,491	1,030,491	1,030,399	1,030,237		254		254		1,030,491				25,117	03/15/2032	1.A FE
26210Z-AB-2	DRIVE 2025-1 A2 SECURED ABS 4.8700 08/15/2028 4.870% 08/15/28	06/15/2026	Paydown		2,407,659	2,407,659	2,407,645	2,407,645		14		14		2,407,659				48,449	08/15/2028	1.A FE
30165B-AE-3	EART 2024-5A B SECURED SUBORD ABS 4.4800 04/1 4.480% 04/16/29	06/15/2026	Paydown		896,010	896,010	893,525	894,677		1,332		1,332		896,010				16,569	04/16/2029	1.C FE
30166A-AF-1	EART 2021-3A D SECURED SUBORD ABS 1.5500 06/1 1.550% 06/15/27	04/15/2026	Paydown		714,937	714,937	699,437	708,836		6,101		6,101		714,937				3,694	06/15/2027	1.A FE
30166B-AF-9	EART 2022-4A D SECURED SUBORD ABS 5.9800 12/1 5.980% 12/15/28	06/15/2026	Paydown		1,185,543	1,185,543	1,194,064	1,189,820		(4,276)		(4,276)		1,185,543				29,076	12/15/2028	1.D FE
30166Q-AF-6	EART 2022-2A D SECURED SUBORD ABS 4.5600 07/1 4.560% 07/17/28	06/15/2026	Paydown		488,327	488,327	485,753	487,020		1,307		1,307		488,327				9,164	07/17/2028	1.F FE
30166X-AB-0	EART 2025-3A A2 SECURED ABS 4.8300 01/18/2028 4.830% 01/18/28	06/15/2026	Paydown		3,591,372	3,591,372	3,591,199	3,591,296		76		76		3,591,372				68,881	01/18/2028	1.A FE
30166X-AC-8	EART 2025-3A A3 SECURED ABS 4.7800 07/16/2029 4.780% 07/16/29	06/15/2026	Paydown		246,826	246,826	246,795	246,805		21		21		246,826				5,899	07/16/2029	1.A FE
30166Y-AF-9	EART 2022-3A D SECURED SUBORD ABS 6.7600 09/1 6.760% 09/15/28	06/15/2026	Paydown		1,594,302	1,594,302	1,619,213	1,607,400		(13,098)		(13,098)		1,594,302				44,340	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	06/15/2026	Paydown		695,118	695,118	688,357	691,342		3,776		3,776		695,118				8,674	06/15/2028	1.A FE
30168C-AE-8	EART 2023-2A C SECURED SUBORD ABS 5.7500 07/1 5.750% 07/17/28	06/15/2026	Paydown		925,170	925,170	929,037	926,583		(1,413)		(1,413)		925,170				21,943	07/17/2028	1.A FE
30168D-AE-6	EART 2023-5A C SECURED SUBORD ABS 6.8500 01/1 6.850% 01/16/29	06/15/2026	Paydown		506,807	506,807	518,170	513,406		(6,600)		(6,600)		506,807				14,305	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	06/15/2026	Paydown		3,008,272	3,008,272	3,007,960	3,008,132		140		140		3,008,272				89,334	01/16/2029	1.A FE
30198Y-AE-9	EART 2023-3A C SECURED SUBORD ABS 6.2100 06/1 6.210% 06/15/28	06/15/2026	Paydown		873,401	873,401	880,941	876,094		(2,693)		(2,693)		873,401				22,353	06/15/2028	1.A FE
30296#-AE-6	FP SOLAR FINANCE HLDGS 08/2023 Rev 07/29/28	06/26/2026	Redemption 100.0000		2,318,609	2,318,609	2,318,609	1,991,074		327,536		327,536		2,318,609				75,595	07/29/2028	1.E PL
34528Q-HX-5	FORDF 2023-1 B SECURED SUBORD ABS 5.3100 05/1 5.310% 05/15/28	05/15/2026	Paydown		4,500,000	4,500,000	4,508,588	2,499,977		(8,694)		(8,694)		4,500,000				99,563	05/15/2028	1.B FE
34528Q-HZ-0	FORDF 2023-1 D SECURED SUBORD ABS 6.6200 05/1 6.620% 05/15/28	05/15/2026	Paydown		5,500,000	5,500,000	5,514,020	3,499,915		(14,767)		(14,767)		5,500,000				151,708	05/15/2028	2.A FE
36233A-ND-2	GSAA 2006-7 AF4A SECURED 6.7200 03/25/2046 6.720% 03/25/46	06/01/2026	Paydown		15,933	15,933	11,140	8,867		7,066		7,066		15,933				118	03/25/2046	1.A FM
36268#-AA-5	GLSF1 LP SECURED ABS 7.7500 06/21/2029 6.192% 06/21/29	06/22/2026	Paydown		71,500,000	71,500,000	71,500,000	71,500,000						71,500,000				2,919,877	06/21/2029	1.G PL
38217T-AC-9	GOODG 2020-1A C SECURED ABS 5.5300 04/15/2055 5.530% 04/15/55	06/15/2026	Paydown		64,059	64,059	59,573	59,860		4,199		4,199		64,059				1,587	04/15/2055	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
387422-AC-2	SOFGP 2023-1A A3 SECURED ABS 6.4600 09/20/2032 6.460% 09/20/32	05/20/2026	Paydown		834,569	834,569	834,500	834,554		15		15		834,569				20,635	09/20/2032	1.A FE
39571N-AD-8	GSKY 2025-1A A4 SECURED ABS 5.2200 03/25/2060 5.220% 03/25/60	06/25/2026	Paydown		282,211	282,211	282,192	282,190		21		21		282,211				6,092	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	06/25/2026	Paydown		653,815	653,815	653,761	653,755		61		61		653,815				13,776	10/27/2059	1.A FE
404688-AA-7	HA ECON 101 TRUST SECURED 3.5700 05/11/2041 3.570% 05/11/41	06/11/2026	Various		768,902	768,902	768,902	768,902						768,902				12,530	05/11/2041	1.F PL
40472Q-AC-1	HINTT 2024-A C SECURED SUBORD ABS 6.3200 03/15/43 6.320% 03/15/43	06/15/2026	Paydown		588,905	588,905	588,765	588,846		59		59		588,905				15,631	03/15/2043	2.C FE
43283D-AB-5	HGVT 2025-3EXT B SECURED SUBORD ABS 4.9000 10/2 4.900% 10/25/44	06/25/2026	Paydown		3,702,446	3,702,446	3,702,024	3,702,103		343		343		3,702,446				80,270	10/25/2044	1.G FE
43283N-AA-5	HGVT 2024-3A A SECURED ABS 4.9800 08/27/2040 4.980% 08/27/40	06/25/2026	Paydown		3,145,090	3,145,090	3,144,611	3,144,592		498		498		3,145,090				64,674	08/27/2040	1.A FE
43283N-AB-3	HGVT 2024-3A B SECURED SUBORD ABS 5.2700 08/25.270% 08/27/40	06/25/2026	Paydown		1,014,545	1,014,545	1,014,283	1,014,299		247		247		1,014,545				22,077	08/27/2040	1.G FE
433401-AB-2	HINTT 2025-B B SECURED SUBORD ABS 4.7500 05/14.750% 05/15/45	06/15/2026	Paydown		1,976,787	1,976,787	1,976,404	1,976,723		64		64		1,976,787				39,724	05/15/2045	1.G FE
433401-AC-0	HINTT 2025-B C SECURED SUBORD ABS 5.2400 05/15.240% 05/15/45	06/15/2026	Paydown		810,670	810,670	810,521	810,659		11		11		810,670				17,971	05/15/2045	2.C FE
46184*-AA-9	INVICTUS OPPORTUNITY FEEDER II SUBORDINATED ABS 5.0000 06/30/ 5.000% 06/30/31	06/11/2026	Paydown		22,885,504	22,885,504	22,885,504	21,213,798		1,671,706		1,671,706		22,885,504				655,722	06/30/2031	2.B PL
46630M-AE-2	JPMAC 2007-CH2 AF4 SECURED 4.0707 01/25/2037 4.071% 01/25/37	06/01/2026	Paydown		83,682	83,682	82,930	42,709		40,972		40,972		83,682				815	01/25/2037	1.A FM
50571Q-AD-5	LADAR 2023-1A C SECURED SUBORD ABS 6.1800 12/1 6.180% 12/15/27	06/15/2026	Paydown		3,900,528	3,900,528	3,899,971	3,900,434		94		94		3,900,528				91,445	12/15/2027	1.A FE
50571Q-AF-0	LADAR 2023-1A D SECURED SUBORD ABS 7.3000 06/1 7.300% 06/17/30	06/15/2026	Paydown		1,359,281	1,359,281	1,359,205	1,359,211		70		70		1,359,281				49,614	06/17/2030	1.A FE
525946-AA-7	LENDR 2025-SP2 A SECURED ABS 6.7800 01/15/2037 6.780% 01/15/37	04/10/2026	VARIOUS		2,859,083	2,796,612	2,876,316	2,794,597		71,114		71,114		2,865,711		(6,628)	(6,628)	74,791	01/15/2037	1.A FE
525946-AB-5	LENDR 2025-SP2 B SECURED SUBORD ABS 6.8100 01/1 6.810% 01/15/37	04/10/2026	VARIOUS		430,465	423,497	431,560	419,214		11,277		11,277		430,491		(27)	(27)	11,376	01/15/2037	1.C FE
525946-AC-3	LENDR 2025-SP2 C SECURED SUBORD ABS 3.1200 01/1 3.120% 01/15/37	04/10/2026	VARIOUS		389,004	400,490	385,744	374,584		12,140		12,140		386,724		2,280	2,280	4,929	01/15/2037	1.F FE
525946-AD-1	LENDR 2025-SP2 D SECURED SUBORD ABS 1.1869 01/1 1.187% 01/15/37	04/10/2026	VARIOUS		269,897	285,456	267,067	267,243		1,193		1,193		268,436		1,461	1,461	1,111	01/15/2037	2.B FE
525946-AE-9	LENDR 2025-SP2 E SECURED SUBORD ABS 1.0800 01/1 1.080% 01/15/37	04/10/2026	VARIOUS		104,170	115,034	104,151	101,236		3,723		3,723		104,959		(789)	(789)	490	01/15/2037	3.B FE
525946-AF-6	LENDR 2025-SP2 F SECURED SUBORD ABS 0.9800 01/1 0.980% 01/15/37	04/10/2026	VARIOUS		111,885	124,408	107,236	104,297		4,199		4,199		108,496		3,389	3,389	481	01/15/2037	4.B FE
52611R-AA-0	LENDR 2025-P3 A SECURED ABS 6.9700 09/15/2037 6.970% 09/15/37	06/15/2026	Paydown		1,848,581	1,848,581	1,920,130	1,915,254		(66,673)		(66,673)		1,848,581				57,929	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	05/15/2026	Paydown		202,983	202,983	208,012	207,722		(4,739)		(4,739)		202,983				5,378	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	05/15/2026	Paydown		192,852	192,852	184,309	184,449		8,403		8,403		192,852				2,311	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	05/15/2026	Paydown		137,691	137,691	126,911	127,054		10,637		10,637		137,691				670	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	05/15/2026	Paydown		69,536	69,536	61,310	61,403		8,133		8,133		69,536				308	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	05/15/2026	Paydown		69,570	69,570	58,356	58,464		11,106		11,106		69,570				271	09/15/2037	4.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
52611W-AA-9	LENDR 2026-P1 A SECURED ABS 6.9800 08/15/2037 6.980% 08/15/37	06/15/2026	Paydown		3,139,773	3,139,773	3,269,801			(130,027)		(130,027)		3,139,773				53,655	08/15/2037	1.A FE
52611W-AB-7	LENDR 2026-P1 B SECURED SUBORD ABS 6.8600 08/1 6.860% 08/15/37	06/15/2026	Paydown		773,628	773,628	795,787			(22,159)		(22,159)		773,628				12,993	08/15/2037	1.C FE
52611W-AC-5	LENDR 2026-P1 C SECURED SUBORD ABS 2.4000 08/1 2.400% 08/15/37	06/15/2026	Paydown		742,659	742,659	709,093			33,566		33,566		742,659				4,364	08/15/2037	1.G FE
52611W-AD-3	LENDR 2026-P1 D SECURED SUBORD ABS 1.1500 08/1 1.150% 08/15/37	06/15/2026	Paydown		519,325	519,325	484,812			34,513		34,513		519,325				1,462	08/15/2037	2.C FE
52611W-AE-1	LENDR 2026-P1 E SECURED SUBORD ABS 1.0000 08/1 1.000% 08/15/37	06/15/2026	Paydown		257,280	257,280	231,427			25,853		25,853		257,280				630	08/15/2037	3.A FE
52611W-AF-8	LENDR 2026-P1 F SECURED SUBORD ABS 0.9000 08/1 0.900% 08/15/37	06/15/2026	Paydown		262,045	262,045	223,588			38,457		38,457		262,045				577	08/15/2037	4.A FE
52612C-AA-2	LENDR 2026-P3 A SECURED ABS 7.5500 12/15/2037 7.550% 12/15/37	06/15/2026	Paydown		900,781	900,781	939,039			(38,258)		(38,258)		900,781				5,101	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	06/15/2026	Paydown		166,340	166,340	168,286			(1,946)		(1,946)		166,340				780	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	06/15/2026	Paydown		180,683	180,683	172,631			8,052		8,052		180,683				400	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	06/15/2026	Paydown		125,562	125,562	116,845			8,716		8,716		125,562				137	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	06/15/2026	Paydown		88,489	88,489	78,864			9,625		9,625		88,489				67	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	06/15/2026	Paydown		66,878	66,878	56,339			10,539		10,539		66,878				43	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	06/12/2026	Paydown		4,388,951	4,388,951	4,387,468	4,388,854		98		98		4,388,951				48,212	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	06/20/2026	Paydown		87,517	87,517	87,493	85,175		2,342		2,342		87,517				591	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	06/20/2026	Paydown		58,665	58,665	58,653	57,099		1,566		1,566		58,665				500	01/22/2041	1.F FE
55400D-AB-7	MVWOT 2019-2A B SECURED SUBORD ABS 2.4400 10/2 2.440% 10/20/38	04/20/2026	Paydown		495,545	495,545	471,274	479,690		15,855		15,855		495,545				4,030	10/20/2038	1.F FE
55400E-AA-7	MVWOT 2020-1A A SECURED ABS 1.7400 10/20/2037 1.740% 10/20/37	06/20/2026	Paydown		55,544	55,544	55,537	55,539		4		4		55,544				488	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	06/20/2026	Paydown		20,250	20,250	20,248	20,250		1		1		20,250				279	10/20/2037	1.F FE
55400W-AA-7	MVWOT 2023-2A A SECURED ABS 6.1800 11/20/2040 6.180% 11/20/40	06/20/2026	Paydown		486,847	486,847	486,749	486,778		69		69		486,847				12,521	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	06/20/2026	Paydown		365,135	365,135	365,104	365,114		21		21		365,135				9,619	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	06/20/2026	Paydown		243,424	243,424	243,407	243,412		12		12		243,424				7,152	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	06/20/2026	Paydown		236,439	236,439	236,435	236,472		(33)		(33)		236,439				5,953	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	06/20/2026	Paydown		315,611	315,611	315,599	315,388		222		222		315,611				7,806	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	06/20/2026	Paydown		450,873	450,873	450,865	450,530		343		343		450,873				12,260	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	04/01/2026	Paydown		995,966	995,966	995,966	995,966						995,966				28,273	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	04/01/2026	Paydown		497,983	497,983	497,983	497,983						497,983				16,493	01/01/2030	2.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
..63935C-AB-7	NAVSL 2019-FA A2 SECURED ABS 2.6000 08/15/2068 2.600% 08/15/68	06/15/2026	Paydown		88,565	88,565	88,533	88,553		12		12		88,565				948	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	06/15/2026	Paydown		99,593	99,593	99,585	99,589		4		4		99,593				504	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	06/15/2026	Paydown		16	16	16	16						16					05/15/2069	1.A FE
..64352V-ES-6	NCHET 2003-B M1 SECURED SUBORD 4.7378 10/25/20 4.738% 10/25/33	06/25/2026	Paydown		191,439	191,439	191,575	184,829		6,611		6,611		191,439				3,594	10/25/2033	1.A FM
..66981P-AJ-7	CFCC 2022-A B SECURED SUBORD ABS 8.1400 10/1 8.140% 10/15/30	06/15/2026	Paydown		19,000,000	19,000,000	19,035,923	19,002,401		(2,401)		(2,401)		19,000,000				651,806	10/15/2030	1.G FE
..67571G-AB-8	OCTL 2024-3A A2 SECURED ABS 4.9400 05/20/2030 4.940% 05/20/30	06/20/2026	Paydown		3,698,484	3,698,484	3,698,367	3,698,428		56		56		3,698,484				75,569	05/20/2030	1.A FE
..67571Q-AC-4	OCTL 2023-2A B SECURED SUBORD ABS 5.8900 06/2 5.890% 06/20/31	06/20/2026	Paydown		4,080,322	4,080,322	4,080,302	4,080,308		14		14		4,080,322				97,240	06/20/2031	1.A FE
..67571Q-AD-2	OCTL 2023-2A C SECURED ABS 6.2400 06/20/2031 6.240% 06/20/31	06/20/2026	Paydown		224,476	224,476	224,448	224,475		1		1		224,476				7,004	06/20/2031	1.B FE
..68267H-AA-5	OMFIT 2022-S1 A SECURED ABS 4.1300 05/14/2035 4.130% 05/14/35	06/14/2026	Paydown		786,322	786,322	782,789	784,309		2,012		2,012		786,322				13,477	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	06/14/2026	Paydown		1,727,885	1,727,885	1,731,732	1,729,218		(1,333)		(1,333)		1,727,885				38,558	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	06/14/2026	Paydown		725,964	725,964	702,058	713,553		12,411		12,411		725,964				5,268	09/14/2035	1.A FE
..68389F-ES-9	OOMLT 2004-1 M1 SECURED SUBORD 4.6628 01/25/20 4.663% 01/25/34	06/25/2026	Paydown		16,961	16,961	16,961	16,961						16,961				210	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	06/29/2026	Paydown		28,602,066	28,602,066	28,691,954	28,697,476		(95,410)		(95,410)		28,602,066				827,725	07/29/2032	2.A PL
..71384P-AT-8	PMNST 2023-1A A SECURED ABS 7.4700 09/17/2029 7.470% 09/17/29	06/22/2026	Redemption 100.0000		52,000,000	52,000,000	51,515,048	51,923,492		76,508		76,508		52,000,000				2,017,730	09/17/2029	1.F PL
..71384P-B#-7	PERIMETER MASTER NOTE BUSINESS SENIOR ABS 5.6900 09/30/2031 5.690% 09/30/31	04/16/2026	VARIOUS		4,981,250	5,000,000	5,000,000	5,000,000						5,000,000		(18,750)	(18,750)	96,414	09/30/2031	1.G PL
..71384P-C*-0	PERIMETER MASTER NOTE BUSINESS SECURED SUBORD ABS 6.2200 09/3 6.220% 09/30/31	04/16/2026	VARIOUS		512,356	514,285	514,285	514,285						514,285		(1,929)	(1,929)	10,841	09/30/2031	2.C PL
..71680B-DL-7	PPF CLEARCO LLC SENIOR SECURED ABS 6.3910 12/2 6.391% 12/20/58	04/15/2026	VARIOUS		24,360,680	24,391,240	24,366,848	24,947,343		287,776	868,296	(580,520)		24,366,823		(6,143)	(6,143)	593,039	12/20/2058	1.C PL
..71680B-DM-5	PPF CLEARCO LLC SENIOR SECURED ABS 6.9650 12/2 6.965% 12/20/58	04/15/2026	VARIOUS		309,510	308,750	309,583	316,174		(57)	6,537	(6,594)		309,580		(70)	(70)	6,332	12/20/2058	2.B PL
..71680B-EL-6	PPF CLEARCO LLC SENIOR SECURED ABS 6.3680 09/3 6.368% 09/30/53	04/15/2026	VARIOUS		2,590,488	2,608,785	2,592,610	2,655,091		(446)	62,009	(62,455)		2,592,637		(2,148)	(2,148)	48,915	09/30/2053	1.C PL
..71680B-EM-4	PPF CLEARCO LLC SENIOR SECURED ABS 6.9400 09/3 6.940% 09/30/53	04/15/2026	VARIOUS		32,921	33,023	32,950	33,740		3	793	(790)		32,950		(29)	(29)	675	09/30/2053	2.B PL
..73316P-JF-8	POPLR 2005-6 A5 SECURED 3.2645 01/25/2036 3.265% 01/25/36	06/01/2026	Paydown		350,799	344,371	283,598	347,799		3,000		3,000		350,799				2,399	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	06/18/2026	Paydown		292,526	292,526	292,524	292,551		(26)		(26)		292,526				7,747	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	06/18/2026	Paydown		5,566,967	5,566,967	5,566,894	5,566,866		101		101		5,566,967				117,640	11/18/2041	1.D FE
..74113G-AJ-2	PART 2023-1A C SECURED SUBORD ABS 5.6500 02/1 5.650% 02/15/28	06/15/2026	Paydown		1,570,384	1,570,384	1,571,022	1,046,924		(643)		(643)		1,570,384				36,336	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	06/25/2026	Paydown		442,939	442,939	442,937			2		2		442,939				1,438	05/25/2035	1.A FE
..759950-FF-0	RAMC 2005-1 AF5 SECURED 5.9510 05/25/2035 5.951% 05/25/35	06/01/2026	Paydown		29,207	29,207	29,206	29,154		53		53		29,207				766	05/25/2035	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
759950-FY-9	RAMC 2005-4 A4 SECURED 6.3250 02/25/2036 6.325% 02/25/36	06/01/2026	Paydown		344,178	344,178	328,276	344,845		(667)		(667)		344,178				4,093	02/25/2036	1.A FM
759950-GX-0	RAMC 2006-1 AF5 SECURED 6.1660 05/25/2036 6.166% 05/25/36	06/01/2026	Paydown		923					923		923		923				48	05/25/2036	1.A FM
784024-AC-5	SCFET 2023-1A A3 SECURED ABS 6.1700 05/20/2032 6.170% 05/20/32	06/20/2026	Paydown		510,085	510,085	509,968	510,036		49		49		510,085				13,212	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	06/15/2026	Paydown		96,173	96,173	96,166	96,167		5		5		96,173				427	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	06/15/2026	Paydown		338,680	338,680	338,597	338,663		17		17		338,680				5,006	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	06/15/2026	Paydown		323,536	323,536	323,477	323,524		12		12		323,536				4,674	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	06/15/2026	Paydown		171,454	171,454	171,383	171,435		19		19		171,454				2,586	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	06/15/2026	Paydown		56,087	56,087	56,086	56,086		1		1		56,087				303	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	06/25/2026	Paydown		50,218	50,218	50,193	50,217		1		1		50,218				745	01/25/2048	1.A FE
80286M-AE-8	SDART 2022-2 C SECURED SUBORD ABS 3.7600 07/1 3.760% 07/16/29	06/15/2026	Paydown		4,176,132	4,176,132	4,145,463	4,162,808		13,324		13,324		4,176,132				75,407	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	06/15/2026	Paydown		1,435,520	1,435,520	1,447,857	1,442,420		(6,900)		(6,900)		1,435,520				34,411	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	06/15/2026	Paydown		2,082,879	2,082,879	2,082,873	2,082,871		8		8		2,082,879				40,476	06/15/2028	1.A FE
82650B-AB-2	SRFC 2023-2A B SECURED SUBORD ABS 0.0000 04/2 6.280% 04/20/40	06/20/2026	Paydown		371,413	371,413	371,327	371,356		57		57		371,413				9,663	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	06/20/2026	Paydown		346,122	346,122	346,112	346,169		(47)		(47)		346,122				8,426	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	06/20/2026	Paydown		261,803	261,803	261,747	261,260		543		543		261,803				6,261	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	06/20/2026	Paydown		616,249	616,249	616,215	616,275		(26)		(26)		616,249				16,425	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	06/20/2026	Paydown		277,312	277,312	277,293	277,323		(11)		(11)		277,312				9,661	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	06/25/2026	Paydown		38,058,104	38,058,104	38,193,154	29,716,423		(45,958)		(45,958)		38,058,104				1,628,438	12/31/2042	1.G PL
83189D-AB-6	SMB 2017-B A2A SECURED ABS 2.8200 10/15/2035 2.820% 10/15/35	04/15/2026	Paydown		10,710	10,710	10,709	10,710						10,710				101	10/15/2035	1.A FE
83401A-AB-4	SOFI 2018-D A2FX SECURED ABS 3.6000 02/25/2048 3.600% 02/25/48	06/25/2026	Paydown		233,559	233,559	232,783	233,518		41		41		233,559				3,468	02/25/2048	1.A FE
83408E-AA-1	SCLP 2026-2 A SECURED ABS 4.2700 03/25/2036 4.270% 03/25/36	06/25/2026	Paydown		539,981	539,981	539,974			7		7		539,981				3,074	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	06/20/2026	Redemption 100.0000		19,250	19,250	19,130	19,225		25		25		19,250				496	03/20/2028	1.F FE
85790@-AA-1	STEAM MH FUNDING I LL SENIOR ABS 5.0000 12/31/2055 A 5.000% 12/31/55	04/15/2026	VARIOUS		112,101,825	112,721,740	112,101,771	112,721,740		(1,344)	619,970	(621,314)		112,100,426		1,399	1,399	1,898,572	12/31/2055	1.E PL
85790@-AB-9	STEAM MH FUNDING I LL SUBORDINATED ABS 6.1000 B 6.100% 12/31/55	04/21/2026	VARIOUS		8,865,098	8,846,774	8,846,774	8,846,774						8,846,774		18,324	18,324	181,383	12/31/2055	2.B PL
85790@-AC-7	STEAM MH FUNDING I LL SUBORDINATED ABS 7.7500 C 7.750% 12/31/55	04/21/2026	VARIOUS		7,641,598	7,646,295	7,646,295	7,646,295						7,646,295		(4,697)	(4,697)	199,176	12/31/2055	3.B PL
86283#-AB-9	STRATFORD FUND 40 LIMITED PART SECURED 0.0000 01/01/2033 0.000% 01/01/33	04/01/2026	PRCD_II		2,728,520	3,188,977	2,493,359	2,735,619		(35,568)		(35,568)		2,700,051		28,469	28,469		01/01/2033	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..863168-AA-4	STRATUS MH FUNDING I LLC SENIOR ABS 5.0250 09/15/2060 5.025% 09/15/60	06/15/2026	Paydown		41,519	41,519	41,519	25,463						41,519				698	09/15/2060	1.D PL
..863168-AB-2	STRATUS MH FUNDING I LLC SUBORDINATED ABS 5.5750 09/15/ 5.575% 09/15/60	06/15/2026	Paydown		3,170	3,170	3,170	1,948						3,170				59	09/15/2060	1.G PL
..863168-AC-0	STRATUS MH FUNDING I LLC SUBORDINATED ABS 6.8750 09/15/ 6.875% 09/15/60	06/15/2026	Paydown		11,858	11,858	11,858	7,278						11,858				265	09/15/2060	2.C PL
..863168-AD-8	STRATUS MH FUNDING I LLC SUBORDINATED ABS 8.4750 09/15/ 8.475% 09/15/60	06/15/2026	Paydown		12,070	12,070	12,070	7,408						12,070				333	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	06/15/2026	Paydown		425,765	425,765	425,690	425,690		75		75		425,765				10,962	07/15/2044	1.G FE
..86365Q-AB-6	SCLM2 2023-2 B SECURED SUBORD ABS 6.9200 09/2 6.920% 09/20/50	06/20/2026	Paydown		3,271,893	3,271,893	3,270,864	3,223,869		48,024		48,024		3,271,893				96,395	09/20/2050	2.B PL
..86746B-AA-1	SNVA 2023-GRID1 1A SECURED ABS 5.7500 12/20/2050 5.750% 12/20/50	06/20/2026	Paydown		104,401	104,401	101,828	102,657		1,744		1,744		104,401				2,466	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	06/20/2026	Paydown		39,685	39,685	39,684	39,684		1		1		39,685				917	07/20/2051	1.B FE
..881561-VY-7	TMTS 2005-12AL AF4 SECURED 4.1842 07/25/2036 4.184% 07/25/36	06/01/2026	Paydown		146,967	146,967	142,291	145,832		1,135		1,135		146,967				2,922	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	06/20/2026	Paydown		3,041,271	3,041,271	3,041,194	3,041,228		44		44		3,041,271				64,460	06/21/2050	1.A FE
..89231H-AB-2	TAOT 2025-B A2A SECURED ABS 4.4600 03/15/2028 4.460% 03/15/28	06/15/2026	Paydown		842,051	842,051	842,015	842,032		18		18		842,051				15,486	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	06/15/2026	Paydown		1,465,607	1,465,607	1,484,181			(18,574)		(18,574)		1,465,607				14,113	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	06/15/2026	Paydown		4,309,212	4,309,212	4,323,113	4,313,876		(4,664)		(4,664)		4,309,212				96,986	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	06/15/2026	Paydown		3,106,126	3,106,126	3,129,435	3,114,635		(8,509)		(8,509)		3,106,126				73,418	08/15/2028	1.A FE
..96042Y-AD-5	WLAKE 2024-2A A3 SECURED ABS 5.5600 02/15/2028 5.560% 02/15/28	06/15/2026	Paydown		763,851	763,851	769,371	765,659		(1,807)		(1,807)		763,851				17,523	02/15/2028	1.A FE
..96043P-AL-5	WLAKE 2022-3A C SECURED SUBORD ABS 6.4400 12/1 6.440% 12/15/27	04/15/2026	Paydown		448,277	448,277	451,411	449,269		(993)		(993)		448,277				9,623	12/15/2027	1.A FE
..96043P-AN-1	WLAKE 2022-3A D SECURED SUBORD ABS 6.6800 04/1 6.680% 04/17/28	06/15/2026	Paydown		515,542	515,542	524,745	520,775		(5,233)		(5,233)		515,542				14,830	04/17/2028	1.E FE
..993691-33-6	GROVE STREET WH LLC GROVE STREET A 11/12/37	04/20/2026	Redemption 100.0000		555,269	555,269	555,269	555,269						555,269				8,279	11/12/2037	1.G PL
..G4935*-AA-3	INVICTUS OPPORTUNITY FEEDER IV SENIOR ABS 6.0000 07/01/2032 6.000% 07/01/32	04/01/2026	Paydown		1,464,058	1,464,058	1,464,058	940,176						1,464,058				2,318	07/01/2032	2.C Z
..G4935*-AB-1	INVICTUS OPPORTUNITY FEEDER IV SECURED ABS 7.0000 07/01/2032 7.000% 07/01/32	04/01/2026	Paydown		225,240	225,240	225,240	144,643						225,240				486	07/01/2032	3.B Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					545,391,880	546,496,854	545,023,008	518,305,073	44,871	2,080,625	1,557,605	567,891		545,377,768		14,112	14,112	14,787,631	XXX	XXX
..04052A-BS-4	ARIZONA INDUSTRIAL DEVELOPMENT SENIOR 2.5110 05/01/2039 2.511% 05/01/39	05/05/2026	Various		500,000	500,000	500,000	500,000						500,000				6,278	05/01/2039	1.E PL
..04052A-BU-9	ARIZONA INDUSTRIAL DEVELOPMENT SENIOR 2.7110 05/01/2039 2.711% 05/01/39	05/05/2026	Various		859,403	859,403	859,403	859,403						859,403				11,649	05/01/2039	1.E PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					1,359,403	1,359,403	1,359,403	1,359,403						1,359,403				17,927	XXX	XXX
..095921-AB-8	OMLEF 2024-1A A2 SECURED ABS 5.0500 03/15/2029 5.050% 03/15/29	06/15/2026	Paydown		3,096,320	3,096,320	3,096,293	3,096,304		16		16		3,096,320				65,332	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	06/19/2026	Paydown		180,733	180,733	180,725	180,730		3		3		180,733				2,074	11/19/2049	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
	TRL 2020-1A A SECURED ABS 1.9600 10/17/2050																			
89657A-AC-0	1.960% 10/17/50	06/17/2026	Paydown		220,714	220,714	220,660	220,696		18		18		220,714				1,814	10/17/2050	1.F FE
	TRL 2019-2A A1 SECURED ABS 2.3900 10/18/2049																			
89657B-AB-0	2.390% 10/18/49	06/17/2026	Paydown		506,174	506,174	506,054	506,159		15		15		506,174				5,041	10/18/2049	1.F FE
	WFLF 2024-3A A1 SECURED ABS 4.8000 09/19/2039																			
96328G-BZ-9	4.800% 09/19/39	06/18/2026	Paydown		5,525,329	5,525,329	5,524,996	5,525,142		186		186		5,525,329				110,536	09/19/2039	1.A FE
	CFII 2023-1A B SECURED SUBORD ABS 5.5900 05/1																			
165183-CW-2	5.590% 05/15/35	05/15/2026	Paydown		2,250,000	2,250,000	2,249,787	2,249,965		35		35		2,250,000				52,406	05/15/2035	1.A FE
	CFII 2023-1A C SECURED SUBORD ABS 6.0700 05/1																			
165183-CX-0	6.070% 05/15/35	05/15/2026	Paydown		3,150,000	3,150,000	3,149,680	3,149,952		48		48		3,150,000				79,669	05/15/2035	1.C FE
	CFII 2023-1A D SECURED SUBORD ABS 6.6900 05/1																			
165183-CY-8	6.690% 05/15/35	05/15/2026	Paydown		4,240,000	4,240,000	4,239,166	4,239,883		117		117		4,240,000				118,190	05/15/2035	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					19,169,270	19,169,270	19,167,361	19,168,831		438		438		19,169,270				435,062	XXX	XXX
	CMRS 2014-A A3 SECURED ABS 3.5280 05/01/2029																			
210717-AC-8	3.528% 05/01/29	05/01/2026	Paydown		1,082,132	1,082,132	1,082,100	1,082,109		23		23		1,082,132				19,089	05/01/2029	1.A FE
	OASIS 2025-1A A SECURED ABS 6.3550 08/15/2039																			
53161A-AA-9	6.355% 08/15/39	04/08/2026	VARIOUS		57,256,065	57,035,850	57,031,099	57,025,449		(1,964)		(1,964)		57,023,486		232,580	232,580	1,147,799	08/15/2039	1.G FE
	LOUISIANA LOCAL GOVERNMENT ENV SENIOR 5.0810																			
54627R-AR-1	06/01/2031 5.081% 06/01/31	06/01/2026	Redemption 100.0000		363,867	363,867	363,867	363,867						363,867				9,244	06/01/2031	1.A FE
	DSD 2022-1A A SECURED ABS 5.6000 01/30/2063																			
687923-AA-0	5.600% 01/30/63	04/30/2026	Paydown		142,110	142,110	133,678	139,137		2,973		2,973		142,110				3,979	01/30/2063	1.G FE
	PIPER 2025-1 A1 SECURED ABS 5.2880 01/15/2046																			
72408K-A*-3	5.288% 01/15/46	04/16/2026	VARIOUS		1,788,513	1,791,992	1,781,419	1,791,992		17	10,573	(10,556)		1,781,436		7,077	7,077	33,166	01/15/2046	1.G PL
	PIPER 2025-1 A1 SECURED ABS 5.2880 01/15/2046																			
72408K-A*-3	5.288% 01/15/46	04/15/2026	Paydown		21,442	21,442	21,316	21,442		127	127			21,442				391	01/15/2046	1.G PL
	PIPER 2025-1 A2 SECURED ABS 6.0540 01/15/2046																			
72408K-A8-1	6.054% 01/15/46	04/16/2026	VARIOUS		3,137,220	3,140,876	3,120,774	3,140,876		31	20,102	(20,071)		3,120,805		16,415	16,415	66,552	01/15/2046	2.A Z
	PIPER 2025-1 A2 SECURED ABS 6.0540 01/15/2046																			
72408K-A8-1	6.054% 01/15/46	04/15/2026	Paydown		18,183	18,183	18,067	18,183		116	116			18,183				379	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)					63,809,532	63,596,452	63,552,320	63,583,055		1,323	30,918	(29,595)		63,553,461		256,072	256,072	1,280,599	XXX	XXX
	GBXL 2023-1A A SECURED ABS 6.4200 11/20/2053																			
361528-AC-6	6.420% 11/20/53	06/20/2026	Paydown		30,504	30,504	30,489	30,502		3		3		30,504				817	11/20/2053	1.C FE
	INSTR 2021-1A A SECURED ABS 2.3000 02/15/2054																			
45783N-AA-5	2.300% 02/15/54	06/15/2026	Paydown		127,921	127,921	127,852	127,919		2		2		127,921				1,230	02/15/2054	1.F FE
	LUNAR 2020-1A A SECURED ABS 3.3760 02/15/2045																			
55037L-AA-2	3.376% 02/15/45	06/15/2026	Paydown		48,724	48,724	48,724	48,727		(2)		(2)		48,724				674	02/15/2045	1.F FE
	TRP 2021-1 A SECURED ABS 2.0700 06/19/2051																			
87267C-AA-6	2.070% 06/19/51	06/17/2026	Paydown		202,660	202,660	202,618	202,660						202,660				1,748	06/19/2051	1.F FE
	TAL 2020-1A A SECURED ABS 2.0500 09/20/2045																			
87407R-AA-4	2.050% 09/20/45	06/20/2026	Paydown		210,000	210,000	209,916	209,980		20		20		210,000				1,794	09/20/2045	1.F FE
	TRP 2021-2 A SECURED ABS 2.1500 06/19/2051																			
89683L-AA-8	2.150% 06/19/51	06/17/2026	Paydown		520,324	520,324	520,110	520,279		45		45		520,324				4,385	06/19/2051	1.F FE
	STEAM 2021-1A A SECURED ABS 2.2500 02/28/2051																			
90352W-AD-6	2.250% 02/28/51	06/28/2026	Paydown		501,815	501,815	501,803	501,811		4		4		501,815				4,236	02/28/2051	1.F FE
	STEAM 2021-3A A SECURED ABS 2.2100 06/28/2051																			
90354P-AA-5	2.210% 06/28/51	06/28/2026	Paydown		765,740	765,740	765,442	765,766		(26)		(26)		765,740				7,039	06/28/2051	1.F FE
	WESTF 2025-A A SECURED ABS 5.5820 06/15/2050																			
97063R-AA-8	5.582% 06/15/50	06/15/2026	Paydown		445,734	445,734	445,722	445,721		13		13		445,734				10,568	06/15/2050	1.F FE
	WESTF 2025-A B SECURED SUBORD ABS 6.0700 06/1																			
97063R-AB-6	6.070% 06/15/50	06/15/2026	Paydown		84,101	84,101	84,098	84,098		3		3		84,101				2,168	06/15/2050	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
..97064F-AA-3	WESTF 2020-A A SECURED ABS 3.2280 03/15/2045 3.228% 03/15/45	06/15/2026	Paydown		331,197	331,197	318,698	324,062		7,135		7,135		331,197				4,440	03/15/2045	1.F FE
..97064F-AA-3	WESTF 2020-A A SECURED ABS 3.2280 03/15/2045 3.228% 03/15/45	04/23/2026	Prin Reins Co of Vermont		992,665	1,023,078	1,023,064	1,023,093		(2)		(2)		1,023,091		(30,427)	(30,427)	11,742	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	06/15/2026	Paydown		52,554	52,554	52,551	52,553		1		1		52,554				922	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	06/15/2026	Paydown		84,961	84,961	84,960	84,961						84,961				2,357	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	06/15/2026	Paydown		5,304,116	5,304,116	5,243,020	5,259,835		44,281		44,281		5,304,116				339,413	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	06/15/2026	Paydown		1,061,549	1,061,549	1,061,543	1,061,541		9		9		1,061,549				22,681	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	06/15/2026	Paydown		92,048	92,048	92,048	92,048						92,048				1,318	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	06/15/2026	Paydown		62,912	62,912	62,921	62,897		15		15		62,912				974	07/15/2039	2.C FE
..44040H-AB-8	HORZN 2019-1 B SECURED SUBORD ABS 4.7030 07/1 4.703% 07/15/39	05/15/2026	Paydown		41,071	41,071	41,087	41,043		28		28		41,071				805	07/15/2039	3.C FE
..44040J-AA-6	HORZN 2019-2 A SECURED ABS 3.4250 11/15/2039 3.425% 11/15/39	06/15/2026	Paydown		1,918,649	1,918,649	1,918,604	1,918,640		9		9		1,918,649				29,955	11/15/2039	2.C FE
..44040J-AB-4	HORZN 2019-2 B SECURED SUBORD ABS 4.4580 11/1 4.458% 11/15/39	06/15/2026	Paydown		616,247	616,247	616,234	616,244		3		3		616,247				12,389	11/15/2039	3.C FE
..55446M-AA-5	MAACH 2019-1 A SECURED ABS 3.4740 10/15/2039 3.474% 10/15/39	06/15/2026	Paydown		632,625	632,625	632,605	632,622		2		2		632,625				10,444	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	06/15/2026	Paydown		317,312	317,312	317,303	317,308		4		4		317,312				6,541	10/15/2039	2.B FE
..72353P-AA-4	PION 2019-1 A SECURED ABS 3.9670 06/15/2044 3.967% 06/15/44	05/15/2026	Paydown		3,093,210	3,093,210	3,093,192	3,093,200		10		10		3,093,210				47,877	06/15/2044	2.B FE
..872480-AA-6	TIF 2020-1A A SECURED ABS 2.0900 08/20/2045 2.090% 08/20/45	06/20/2026	Paydown		300,000	300,000	299,869	299,960		40		40		300,000				2,613	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	06/20/2026	Paydown		320,000	320,000	319,945	319,969		31		31		320,000				2,587	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	06/15/2026	Paydown		1,823,165	1,823,165	1,823,096	1,823,151		14		14		1,823,165				24,402	11/15/2039	2.A FE
..88607A-AB-5	TBOLT 2019-1 B SECURED SUBORD ABS 4.7500 11/1 4.750% 11/15/39	06/15/2026	Paydown		791,105	791,105	767,202	786,709		4,396		4,396		791,105				13,825	11/15/2039	3.C FE
..89680H-AA-0	TCF 2020-1A A SECURED ABS 2.1100 09/20/2045 2.110% 09/20/45	06/20/2026	Paydown		510,000	510,000	510,387	510,205		(205)		(205)		510,000				4,484	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	06/20/2026	Paydown		850,000	850,000	848,398	848,362		1,638		1,638		850,000				6,587	03/20/2046	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					22,132,909	22,163,322	22,063,501	22,105,866		57,471		57,471		22,163,335		(30,427)	(30,427)	581,015	XXX	XXX
..01983K-AA-2	ALLO 2023-1A A2 SECURED ABS 6.2000 06/20/2053 6.200% 06/20/53	06/02/2026	Redemption 101.0700		5,053,499	5,000,000	4,734,386	4,899,195		154,304		154,304		5,053,499				139,500	06/20/2053	1.G FE
..09606B-AE-4	BSTRM 2023-1A C SECURED SUBORD ABS 8.8980 05/2 8.898% 05/20/53	04/23/2026	Prin Reins Co of Vermont		2,030,829	2,000,000	1,856,076	1,948,651		11,721		11,721		1,960,372		70,457	70,457	60,803	05/20/2053	3.C FE
..499876-AA-8	BEATS 2024-1A A2 SECURED ABS 6.6250 04/07/2064 6.625% 04/07/64	04/06/2026	Paydown		926,360	926,360	926,344	926,217		143		143		926,360				30,907	04/07/2064	1.G FE
..552339-AA-1	LYRA 2024-2A A2 SECURED ABS 5.7600 12/22/2064 5.760% 12/22/64	06/20/2026	Paydown		1,747	1,747	1,702	1,710		37		37		1,747				50	12/22/2064	1.F FE
..00238*-AA-2	AP SUNRISE LLP SENIOR SECURED 6.0000 05/31/20 6.000% 05/31/48	05/31/2026	Redemption 100.0000		750,165	750,165	700,429	761,400		(5,893)		(5,893)	(62,012)	750,165	56,670		56,670	45,010	05/31/2048	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
L00048-AB-7	AP STARLIGHT LLP SENIOR SECURED 6.0000 06/15/20 6.000% 06/15/49	06/15/2026	Redemption 100.0000		659,166	659,166	620,009	666,946					(46,937)	659,166	39,157		39,157	39,550	06/15/2049	2.A PL
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					9,421,766	9,337,438	8,838,946	9,204,119		160,312		160,312	(108,949)	9,351,309	95,827	70,457	166,284	315,820	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,640,392,313	1,643,769,172	1,650,809,821	1,573,402,999	44,949	(932,402)	3,272,421	(4,159,874)	(108,949)	1,640,535,338	95,827	(143,027)	(47,200)	47,846,031	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,640,392,313	1,643,769,172	1,650,809,821	1,573,402,999	44,949	(932,402)	3,272,421	(4,159,874)	(108,949)	1,640,535,338	95,827	(143,027)	(47,200)	47,846,031	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					1,640,392,313	1,643,769,172	1,650,809,821	1,573,402,999	44,949	(932,402)	3,272,421	(4,159,874)	(108,949)	1,640,535,338	95,827	(143,027)	(47,200)	47,846,031	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,937,617,655	2,983,406,412	2,989,669,051	2,903,058,280	44,949	(983,773)	18,984,530	(19,923,354)	(208,200)	2,969,056,974	110,397	(41,076,722)	(40,966,325)	90,692,757	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
464287-20-0	ISHARES CORE S&P 500 ETF	04/10/2026	BNP PARIBAS	432,000.000	294,885,765		282,186,720				18,074,880	(18,074,880)		282,186,720		12,699,045	12,699,045	770,479		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					294,885,765	XXX	282,186,720				18,074,880	(18,074,880)		282,186,720		12,699,045	12,699,045	770,479	XXX	XXX
5989999997. Total - common stocks - Part 4					294,885,765	XXX	282,186,720				18,074,880	(18,074,880)		282,186,720		12,699,045	12,699,045	770,479	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					294,885,765	XXX	282,186,720				18,074,880	(18,074,880)		282,186,720		12,699,045	12,699,045	770,479	XXX	XXX
5999999999. Total - preferred and common stocks					294,885,765	XXX	282,186,720				18,074,880	(18,074,880)		282,186,720		12,699,045	12,699,045	770,479	XXX	XXX
6009999999 - Totals					3,232,503,420	XXX	3,271,855,771	2,903,058,280	44,949	(983,773)	37,059,410	(37,998,234)	(208,200)	3,251,243,694	110,397	(28,377,677)	(28,267,280)	91,463,236	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			11,549		11,549	318						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			205,511		205,511	34,996						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			37,193		37,193	13,034						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			15,226		15,226	3,677						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			56,742		56,742	1,497						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			199,740		199,740	72,169						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			1,847,125		1,847,125	322,729						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			3,513,872		3,513,872	618,703						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			6,450		6,450	166						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			18,953		18,953	488						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			24,768		24,768	5,910						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			190,211		190,211	67,417						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			111,818		111,818	19,537						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			627,061		627,061	110,409						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			6,970		6,970	158						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			94,077		94,077	2,132						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			220,289		220,289	79,324						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			4,418,507		4,418,507	783,940						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			62,909		62,909	14,914						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			2,778,185		2,778,185	504,243						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			1,596		1,596	33						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			6,050		6,050	124						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			435,714		435,714	162,691						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			17,036		17,036	4,252						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			262,807		262,807	6,079						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			3,954,839		3,954,839	708,575						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			182,924		182,924	67,356						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			26,486		26,486	6,447						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			16,247		16,247	401						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			56,014		56,014	1,382						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			148,088		148,088	34,918						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			5,173,858		5,173,858	921,118						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			586,058		586,058	210,316						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			61,090		61,090	14,346						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			6,275,474		6,275,474	1,120,055						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			322,439		322,439	8,496						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			55,413		55,413	9,928						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			45,485		45,485	8,098						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			480,592		480,592	170,873						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			75,026		75,026	17,534						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/25/2023	09/21/2029	782	2,787,595	3563.56	392,353			719,447		719,447	20,207						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			7,836,879		7,836,879	1,365,293						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			248,808		248,808	85,723						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			49,799		49,799	1,392						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			241,853		241,853	6,762						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			10,276,842		10,276,842	1,793,239						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			1,205,992		1,205,992	411,381						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			144,747		144,747	32,505						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			556,146		556,146	182,658						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			91,302		91,302	20,075						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			6,502,319		6,502,319	1,111,202						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	10/24/2023	10/23/2029	254	848,484	3334.58	120,889			271,501		271,501	7,888						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			64,125		64,125	14,737						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			9,066,555		9,066,555	1,582,162						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			240,964		240,964	7,057						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			792,885		792,885	262,207						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			8,064,237		8,064,237	1,455,702						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			149,785		149,785	35,730						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			290,194		290,194	50,640						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			159,019		159,019	4,172						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			1,149,066		1,149,066	396,148						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			24,657		24,657	8,154						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			9,523,319		9,523,319	1,730,740						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			54,714		54,714	13,319						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			1,534,735		1,534,735	546,122						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			15,928		15,928	395						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			65,949		65,949	1,637						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			2,821		2,821	65						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			212,902		212,902	(57)						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			610,728		610,728	229,823						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			11,285,931		11,285,931	2,099,976						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			82,879		82,879	20,989						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			1,127,675		1,127,675	413,040						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			241,541		241,541	60,839						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			10,000,160		10,000,160	1,857,576						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			40,628		40,628	926						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			349,282		349,282	87,116						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	01/24/2024	01/23/2030	2,155	10,485,110	4864.6	2,865,074			7,323,185		7,323,185	1,382,206						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			7,120		7,120	1,322						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			338,942		338,942	63,067						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			31,258		31,258	736						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			95,168		95,168	2,240						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			1,102,807		1,102,807	404,282						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			400,720		400,720	9,207						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			10,387,012		10,387,012	2,009,151						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			1,247,682		1,247,682	461,936						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			105,494		105,494	26,882						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			6,391		6,391	2,343						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			8,902,202		8,902,202	1,736,064						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			1,603,790		1,603,790	593,978						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			202,370		202,370	53,436						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			57,404		57,404	11,104						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			7,616		7,616	1,941						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			21,927		21,927	8,118						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			13,658		13,658	304						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			9,178,377		9,178,377	1,796,472						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			15,001		15,001	315						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			2,110,263		2,110,263	798,589						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			60,454		60,454	22,162						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			474,818		474,818	130,350						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			27,572		27,572	7,281						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			13,480		13,480	285						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			51,404		51,404	1,088						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	03/25/2024	03/22/2030	2,684	14,049,220	5234.18	3,884,097			8,464,685		8,464,685	1,683,205						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			1,520,235		1,520,235	571,985						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			103,754		103,754	28,419						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			90,585		90,585	1,914						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			16,430		16,430	3,267						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			10,607		10,607	3,991						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			11,617,315		11,617,315	2,294,321						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			2,731,213		2,731,213	1,027,877						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			263,797		263,797	71,937						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			9,816,350		9,816,350	1,892,089						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			1,798,094		1,798,094	656,844						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			121,883		121,883	32,326						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			5,143		5,143	120						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			41,732		41,732	975						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			154,980		154,980	42,529						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			4,573		4,573	909						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			10,075,075		10,075,075	1,982,060						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			2,052,887		2,052,887	766,591						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			69,427		69,427	1,580						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			146,297		146,297	41,045						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			9,990,664		9,990,664	1,978,068						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			2,649,851		2,649,851	978,913						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			27,213		27,213	596						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			10,602,638		10,602,638	2,121,235						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			2,451,092		2,451,092	896,906						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			68,980		68,980	13,657						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	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	06/10/2024	06/07/2030	425	1,006,338	2368.97	220,369			413,096		413,096	116,481						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			13,134,225		13,134,225	2,671,387						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			563,157		563,157	153,602						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			2,674		2,674	754						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			18,902		18,902	(3,519)						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			3,201,592		3,201,592	1,167,681						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			3,628		3,628	1,328						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			53,194		53,194	10,505						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			58,816		58,816	11,377						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			9,410		9,410	1,883						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			18,072,258		18,072,258	3,730,801						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2024	07/09/2026	61	340,753	5576.98	46,190			117,760		117,760	31,692						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			21,838		21,838	(2,242)						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			78,270		78,270	1,474						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			633,162		633,162	176,608						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			5,133,819		5,133,819	1,872,744						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			46,424		46,424	801						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			17,373,257		17,373,257	3,566,222						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			2,492,385		2,492,385	976,269						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			97,243		97,243	18,063						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			28,382		28,382	5,644						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			418,106		418,106	117,607						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2026	16	88,892	5555.74	10,741			31,327		31,327	8,273						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			4,348,226		4,348,226	1,606,626						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			24,076		24,076	529						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			111,356		111,356	2,447						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 - 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			756,564		756,564	203,227						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			47,751		47,751	18,704						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/07/2026	33	176,357	5344.16	23,100			71,990		71,990	17,649						0013
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			26,356,446		26,356,446	5,220,003						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			71,889		71,889	14,757						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			447,975		447,975	130,868						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/26/2024	08/21/2026	147	828,288	5634.61	102,371			279,290		279,290	74,360						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			22,434,747		22,434,747	4,641,425						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			233,415		233,415	46,232						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			71,889		71,889	14,757						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			55,106		55,106	20,361						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			2,896,969		2,896,969	1,119,719						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	09/09/2026	139	760,476	5471.05	98,064			288,081		288,081	71,961						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			84,297		84,297	32,582						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			4,767,887		4,767,887	1,764,090						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			30,440,692		30,440,692	6,119,293						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			230,859		230,859	47,761						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			403,048		403,048	113,700						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			9,807		9,807	2,766						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			6,002		6,002	93						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			517,977		517,977	150,294						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			132,548		132,548	49,042						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			109,060		109,060	21,819						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			1,439,749		1,439,749	289,446						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			17,972		17,972	3,689						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/09/2026	47	257,139	5471.05	41,188			97,409		97,409	24,332						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	09/24/2024	09/23/2030	3,845	8,536,977	2220.28	2,300,540			4,581,239		4,581,239	1,763,719						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/23/2026	132	754,851	5718.57	94,868			242,856		242,856	65,106						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			25,538,971		25,538,971	5,326,744						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			39,016		39,016	602						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			3,923		3,923	1,107						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			21,740		21,740	6,308						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			121,130		121,130	1,710						0013
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			582		582	8						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			403,606		403,606	116,015						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			56,078		56,078	20,748						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			18,926		18,926	3,749						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			35,945		35,945	7,378						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			28,596		28,596	11,009						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			51,688		51,688	10,513						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			175,268		175,268	36,559						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			172,647		172,647	34,709						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			3,782,113		3,782,113	1,443,042						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			14,346,476		14,346,476	3,020,225						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			26,755		26,755	7,288						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			5,351		5,351	1,458						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			28,691		28,691	7,790						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			9,759,338		9,759,338	2,051,599						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			100,849		100,849	21,231						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			5,919		5,919	1,225						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			4,749		4,749	1,836						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			11,888		11,888	2,454						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	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/23/2030	1,844	4,082,321	2213.84	1,160,853			2,215,955		2,215,955	847,481						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			291,329		291,329	81,049						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			5,898		5,898	75						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			1,865,383		1,865,383	757,870						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			165,269		165,269	45,560						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			80,969		80,969	23,155						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			13,146,411		13,146,411	2,847,773						0013
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			11,546		11,546	2,427						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			5,172		5,172	77						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			177,842		177,842	47,394						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			25,002		25,002	350						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			23,830		23,830	9,174						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			2,764,864		2,764,864	1,123,815						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			14,418,413		14,418,413	3,102,352						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			105,083		105,083	22,763						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			298,121		298,121	83,932						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			14,574		14,574	4,168						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			12,911		12,911	153						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			5,885		5,885	70						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			433,312		433,312	120,806						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			1,890		1,890	549						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			403,038		403,038	115,678						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			21,333,600		21,333,600	4,640,040						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			4,136,307		4,136,307	1,669,850						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			11,685		11,685	2,437						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			3,574		3,574	1,376						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	12/10/2024	10/09/2030	7	40,544	5792.04	13,023			20,170		20,170	4,246						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			231,934		231,934	94,272						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			187,035		187,035	40,243						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			36,511		36,511	513						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			268,055		268,055	70,056						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			5,668,808		5,668,808	2,169,347						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			22,639,216		22,639,216	4,848,562						0013
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			386,774		386,774	108,348						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			93,424		93,424	20,320						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			964		964	15						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			6,571		6,571	100						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			17,859,301		17,859,301	3,779,627						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			34,690		34,690	13,275						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			280,820		280,820	60,147						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			519,032		519,032	143,157						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			5,327,391		5,327,391	2,036,187						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			166,684		166,684	44,171						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			64,879		64,879	17,895						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			294,180		294,180	62,258						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			33,698		33,698	7,218						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			8,243		8,243	1,793						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			810,425		810,425	236,831						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			11,593,530		11,593,530	2,528,361						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			10,685		10,685	2,831						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			145,399		145,399	39,908						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			21,568		21,568	8,244						0013

SCHEDULE DB - PART A - SECTION 1

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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			2,136,810		2,136,810	836,191						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			158,931		158,931	1,932						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			4,281		4,281	52						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			5,996		5,996	103						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			5,471		5,471	1,193						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			2,301		2,301	901						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			18,472,402		18,472,402	3,956,714						0013
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			27,636		27,636	475						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			13,658		13,658	235						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			4,577,746		4,577,746	1,767,709						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			347,600		347,600	98,283						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			2,048		2,048	562						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			80,601		80,601	22,644						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			44,353		44,353	723						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			482,903		482,903	135,522						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			8,417		8,417	1,803						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			11,768		11,768	4,544						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			18,074,922		18,074,922	3,853,316						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			4,958,168		4,958,168	1,858,978						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			72,795		72,795	21,072						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			251,307		251,307	74,771						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			583,571		583,571	152,390						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			43,702		43,702	852						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			40,145		40,145	783						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			4,604,589		4,604,589	1,657,308						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			22,053,769		22,053,769	4,514,468						0013

SCHEDULE DB - PART A - SECTION 1

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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			34,603		34,603	12,974						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			33,880		33,880	7,223						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			2,426		2,426	50						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			5,234		5,234	107						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			4,263,550		4,263,550	1,523,710						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	457,236	2484.98	92,276			171,171		171,171	50,638						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			787,401		787,401	199,360						0013
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			21,990,360		21,990,360	4,421,675						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			946,522		946,522	206,421						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			72,223		72,223	1,637						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			16,583		16,583	376						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			290,574		290,574	72,926						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			469,995		469,995	112,609						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			32,837,109		32,837,109	6,380,028						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			5,984,362		5,984,362	2,038,045						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			19,640		19,640	4,207						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			54,735		54,735	10,635						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/24/2025	04/23/2027	82	440,821	5375.86	65,350			192,413		192,413	45,161						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			24,828,057		24,828,057	4,757,513						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			287,233		287,233	83,422						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			12,332		12,332	2,479						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/24/2025	04/09/2027	2	10,914	5456.9	1,479			4,519		4,519	1,083						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			181,532		181,532	4,127						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			4,526,212		4,526,212	1,542,022						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	04/24/2025	04/09/2031	102	195,142	1913.16	59,817			146,767		146,767	49,983						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			23,541,221		23,541,221	4,690,909						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			5,610,222		5,610,222	1,973,337						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			290,731		290,731	88,926						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			91,416		91,416	29,579						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			430,357		430,357	108,343						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			36,755		36,755	484						0013
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			20,816		20,816	384						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			720,466		720,466	240,221						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			242,843		242,843	76,451						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			634,835		634,835	165,512						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			19,405,293		19,405,293	3,941,622						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			4,321,483		4,321,483	1,526,794						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			10,159		10,159	151						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			9,847		9,847	147						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			4,201,332		4,201,332	1,533,969						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			2,210,077		2,210,077	759,691						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			70,810		70,810	22,844						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			522,982		522,982	143,275						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/10/2025	06/09/2031	7,277	43,704,789	6005.88	12,828,652			21,097,312		21,097,312	4,405,570						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			79,478		79,478	787						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2025	06/23/2027	429	2,584,798	6025.17	361,049			779,561		779,561	213,517						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2025	06/23/2031	6,281	37,844,093	6025.17	11,065,790			18,190,676		18,190,676	3,800,614						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			1,743		1,743	546						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			2,619,437		2,619,437	900,930						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
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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			3,757,886		3,757,886	1,365,518						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			7,197		7,197	75						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			2,771		2,771	29						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			23,394,471		23,394,471	5,059,871						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			15,130		15,130	93						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			1,661		1,661	10						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	2,339	14,649,765	6263.26	1,264,604			2,904,863		2,904,863	1,018,073						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			735,906		735,906	215,198						0013
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			815		815	267						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2026	395	889,734	2252.49	95,235			305,094		305,094	178,853						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2026	15	342,974	22864.9	35,104			111,429		111,429	60,327						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			3,727,969		3,727,969	1,327,828						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			4,294,158		4,294,158	1,621,506						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	2,209	14,046,832	6358.91	1,199,752			2,558,901		2,558,901	909,752						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2026	195	445,210	2283.13	42,081			145,377		145,377	86,320						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			494,086		494,086	148,513						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/23/2031	230	5,327,354	23162.4	1,780,292			3,082,289		3,082,289	1,108,011						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2026	15	347,436	23162.4	36,913			107,741		107,741	59,003						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			16,934,599		16,934,599	3,710,900						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			118,665		118,665	752						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			3,122,409		3,122,409	1,189,589						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			12,144		12,144	77						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	2,824	18,043,807	6389.45	1,496,664			3,236,046		3,236,046	1,145,526						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/11/2025	08/07/2026	218	483,616	2218.42	48,553			177,490		177,490	99,036						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/07/2026	24	566,670	23611.3	57,551			163,655		163,655	91,965						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			334,003		334,003	100,787						0013

SCHEDULE DB - PART A - SECTION 1

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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			5,999		5,999	56						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			113,276		113,276	1,050						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			3,823,243		3,823,243	1,424,105						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			4,171,765		4,171,765	1,521,422						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			18,860,959		18,860,959	4,142,263						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			34,955		34,955	260						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/25/2025	08/21/2026	227	536,163	2361.95	50,359			153,296		153,296	94,127						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	08/25/2025	08/21/2026	18	422,966	23498.1	42,139			125,766		125,766	69,184						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			2,877,446		2,877,446	1,043,566						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			1,726,025		1,726,025	673,405						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			11,048,272		11,048,272	2,450,986						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	2,933	18,967,447	6466.91	1,537,303			3,173,489		3,173,489	1,131,606						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			294,974		294,974	90,785						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			404,829		404,829	125,708						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	307	731,219	2381.82	71,448			203,141		203,141	124,480						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	31	739,034	23839.8	75,075			209,176		209,176	116,702						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	4,265	27,776,282	6512.61	2,362,874			4,510,929		4,510,929	1,599,349						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			16,461,692		16,461,692	3,665,983						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			2,267,375		2,267,375	889,289						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			3,730,169		3,730,169	1,366,665						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			3,507		3,507	14						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/10/2025	09/09/2031	2	9,570	4430.35	1,486			1,087		1,087	4						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2025	09/23/2026	19	467,023	24580.2	47,704			116,520		116,520	68,298						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	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/09/2026	23	149,790	6512.61	14,810			24,329		24,329	8,628						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2026	223	548,025	2457.51	54,555			132,511		132,511	84,725						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	1,977	13,160,731	6656.92	1,105,914			1,858,823		1,858,823	689,732						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	5,468	36,400,039	6656.92	10,475,868			14,069,149		14,069,149	3,200,751						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			2,263,546		2,263,546	909,380						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			2,939,470		2,939,470	1,103,761						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			135,372		135,372	43,830						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	34	149,635	4445.47	22,042			16,769		16,769	58						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2031	65	289,800	4445.47	42,707			32,478		32,478	111						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2026	169	417,236	2468.85	37,706			99,777		99,777	63,680						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	335	8,407,890	25098.2	2,604,963			4,152,494		4,152,494	1,584,826						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	6,558	44,168,851	6735.11	12,137,678			16,646,965		16,646,965	3,824,930						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	2,207	5,448,752	2468.85	1,539,625			2,430,807		2,430,807	979,174						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	10/10/2025	10/09/2026	26	652,553	25098.2	60,477			149,997		149,997	90,476						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			1,980,135		1,980,135	748,918						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	5	24,068	4456.98	3,464			2,671		2,671	6						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2031	276	1,231,642	4456.98	177,344			136,688		136,688	285						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			167,626		167,626	55,424						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	10/24/2025	10/09/2026	1	25,098	25098.2	2,745			5,769		5,769	3,480						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	10/24/2025	10/23/2026	11	276,072	25097.4	30,898			64,575		64,575	38,582						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	10/24/2025	10/23/2026	52	129,098	2482.66	14,123			30,412		30,412	19,396						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	10/24/2025	10/23/2031	6,353	42,809,309	6738.44	12,578,305			16,178,973		16,178,973	3,708,023						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			2,034,152		2,034,152	822,184						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	1,305	8,793,664	6738.44	809,387			1,190,639		1,190,639	447,360						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	10/24/2025	10/22/2027	170	1,145,535	6738.44	160,167			231,914		231,914	76,411						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			3,877,090		3,877,090	1,477,415						0013
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			3,255		3,255	5						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			427,569		427,569	260,981						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			3,006,655		3,006,655	1,194,338						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			233,555		233,555	76,254						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			19,160		19,160	7,199						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			17,295,807		17,295,807	3,945,008						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			66,159		66,159	39,006						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			11,741		11,741	7,015						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			9,549		9,549	3,146						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			2,845,685		2,845,685	1,052,733						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			11,258		11,258	26						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			18,724		18,724	43						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			3,570,129		3,570,129	1,356,556						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			23,190,639		23,190,639	5,163,683						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			12,029		12,029	7,092						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			34,127		34,127	18,804						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	3,095	20,436,254	6602.99	2,062,291			3,323,681		3,323,681	1,157,358						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			3,927,415		3,927,415	1,448,348						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			196,528		196,528	61,409						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			3,726,395		3,726,395	1,448,658						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 O2RNE8IBXP4ROTD8PU41	11/24/2025	11/23/2026	298	706,138	2369.59	81,786			209,072		209,072	121,406						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	11/24/2025	11/21/2031	14	62,551	4358.92	10,635			7,720		7,720	50						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	14	359,362	25668.7	37,842			79,625		79,625	48,113						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			8,934		8,934	5,453						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			265,090		265,090	167,734						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	2,424	6,123,630	2526.25	1,877,412			2,614,359		2,614,359	1,068,618						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	282	7,238,571	25668.7	2,402,936			3,438,160		3,438,160	1,329,275						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	2,945	20,145,302	6840.51	1,781,931			2,617,941		2,617,941	993,544						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2027	28	191,534	6840.51	26,388			37,465		37,465	12,570						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	5,397	36,918,232	6840.51	10,865,348			13,609,995		13,609,995	3,139,683						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	8	36,250	4475.34	5,455			3,980		3,980	1						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2031	243	1,088,089	4475.34	163,797			119,449		119,449	25						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	3,018	20,853,746	6909.79	1,742,955			2,573,270		2,573,270	1,002,440						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	316	802,994	2541.12	78,280			176,982		176,982	111,935						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2027	247	1,706,718	6909.79	228,791			321,652		321,652	109,981						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	201	5,143,154	25587.8	1,685,813			2,466,223		2,466,223	949,468						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/24/2025	12/23/2026	10	255,878	25587.8	25,880			58,489		58,489	34,886						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/24/2025	12/23/2031	4,774	32,987,337	6909.79	9,437,673			11,898,095		11,898,095	2,767,983						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	1,657	4,210,636	2541.12	1,253,090			1,776,646		1,776,646	729,208						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	44	193,242	4436.22	29,087			22,103		22,103	22						0013
EQUITY OPTION CALL - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2031	19	83,667	4436.22	12,598			9,570		9,570	9						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/08/2027	2,368	16,496,151	6966.28		1,375,358		1,970,949		1,970,949	595,591						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/08/2027	13	334,961	25766.3		34,537		75,645		75,645	41,109						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 PT3QB789TSUIDF371261	01/12/2026	01/07/2028	246	1,713,705	6966.28		226,690		314,148		314,148	87,458						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	01/12/2026	01/09/2032	4,509	31,410,957	6966.28		9,004,644		11,150,697		11,150,697	2,146,053						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		1,448,039		1,448,039	336,437						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I70UK5573	01/12/2026	01/09/2032	153	3,942,238	25766.3		1,249,438		1,867,131		1,867,131	617,693						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		154,288		154,288	71,778						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		11,207		11,207	(3,147)						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		10,661		10,661	(2,988)						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		93,378		93,378	39,405						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		48,351		48,351	26,160						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	01/26/2026	01/23/2032	3,528	24,398,272	6915.61		7,221,498		8,864,505		8,864,505	1,643,007						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		1,179,108		1,179,108	235,869						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		1,152,666		1,152,666	362,280						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		236,391		236,391	65,760						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		1,812,149		1,812,149	540,651						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		2,624		2,624	(584)						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		123,012		123,012	47,622						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	02/10/2026	02/09/2032	4,559	31,752,614	6964.82		9,206,973		11,385,388		11,385,388	2,178,414						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		12,853		12,853	7,507						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		1,707,445		1,707,445	309,586						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		15,398		15,398	5,459						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		52,477		52,477	14,545						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		1,976,032		1,976,032	607,229						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		2,172,993		2,172,993	733,865						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		14,434		14,434	(5,204)						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	02/10/2026	02/09/2032	94	417,783	4449.71		64,455		47,352		47,352	(17,103)						0013
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		113,054		113,054	49,200						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		132,374		132,374	76,713						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		1,331,940		1,331,940	309,581						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		1,666,915		1,666,915	589,780						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		11,378,082		11,378,082	2,468,639						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		1,941,290		1,941,290	689,738						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		20,265		20,265	(6,532)						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		165,833		165,833	51,920						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		48,167		48,167	(15,564)						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		138,641		138,641	69,540						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		95,625		95,625	55,157						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		109,679		109,679	37,961						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		2,723,067		2,723,067	1,071,505						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		11,583,837		11,583,837	2,792,981						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		2,195,227		2,195,227	624,618						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		2,111,969		2,111,969	722,674						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		2,432,819		2,432,819	928,501						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		208,180		208,180	109,632						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		13,581,216		13,581,216	3,712,597						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		2,020,968		2,020,968	609,658						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		49,721		49,721	21,106						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	03/23/2028	89	585,709	6581		87,280		145,415		145,415	58,135						0013
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		2,403,974		2,403,974	1,135,292						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		11,308		11,308	(350)						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		67,918		67,918	43,349						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		100,684		100,684	(3,182)						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		2,810,515		2,810,515	652,612						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		15,893,046		15,893,046	3,616,321						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		196,972		196,972	67,277						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		110,623		110,623	52,466						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		165,637		165,637	96,963						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		3,284,000		3,284,000	1,359,877						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		3,173,911		3,173,911	1,046,348						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		64,035		64,035	(11,874)						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		13,113		13,113	(2,423)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2026	04/23/2032	3,878	27,566,375	7108.4		8,339,251		9,594,778		9,594,778	1,255,527						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		68,020		68,020	29,760						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		2,148,461		2,148,461	258,603						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		1,800,079		1,800,079	364,539						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		2,224,580		2,224,580	543,192						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		101,443		101,443	20,947						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		27,606		27,606	10,635						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		77,907		77,907	14,786						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		195,860		195,860	62,283						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		1,984		1,984	(792)						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	04/24/2026	04/23/2032	26	118,800	4527.44		17,606		12,577		12,577	(5,028)						0013
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		10,124,822		10,124,822	380,510						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		1,329,117		1,329,117	(5,094)						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		1,726,707		1,726,707	44,401						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		109,489		109,489	21,949						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		81,829		81,829	13,860						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		489,685		489,685	16,091						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		1,792,035		1,792,035	63,909						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		11,642		11,642	(3,373)						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		24,618		24,618	1,757						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		8,957,126		8,957,126	(59,362)						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		1,471,124		1,471,124	(1,852)						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		92,778		92,778	8,204						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		1,418,380		1,418,380	(45,093)						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		3,396		3,396	(302)						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		1,323,374		1,323,374	(99,755)						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		165,918		165,918	25,377						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		244,933		244,933	(6,889)						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		176,021		176,021	40,476						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		2,317,061		2,317,061	95,343						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		449,337		449,337	(7,911)						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		2,769		2,769	405						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		37,599		37,599	3,446						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		1,962,754		1,962,754	236,306						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		182,465		182,465	16,213						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		11,700,287		11,700,287	588,229						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	06/10/2026	05/21/2027	20	149,469	7473.47		11,348		13,013		13,013	1,665						0013
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		3,644		3,644	(480)						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		83,621		83,621	(9,981)						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		2,070		2,070	(271)						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		1,842,810		1,842,810	92,816						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		255,241		255,241	58,787						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		2,185,858		2,185,858	110,447						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		83,643		83,643	(1,268)						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		185,981		185,981	17,002						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		152,785		152,785	4,569						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		9,082,131		9,082,131	177,075						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		1,024,921		1,024,921	(88,299)						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		1,669,911		1,669,911	(68,819)						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		722,783		722,783	(51,077)						0013
0159999999. Subtotal - purchased options - hedging other - call options and warrants										650,759,197	172,258,170		1,391,270,639	XXX	1,391,270,639	323,898,412					XXX	XXX
S&P 500 Put Option, Periodically, 08/14/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/16/2016	08/14/2026	22,913	50,000,007	2182.2	16,262,212	879,038		959	^	959	(974,575)						0013
S&P 500 Put Option, Periodically, 09/08/2026	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	1,978,380		599,617	^	599,617	(2,438,781)						0013
S&P 500 Put Option, Periodically, 09/25/2026	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	387,000		133,798	^	133,798	(484,888)						0013
S&P 500 Put Option, Periodically, 07/03/2026	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	372,000		142,713	^	142,713	(472,687)						0013
S&P 500 Put Option, Periodically, 07/17/2026	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	315,800		123,592	^	123,592	(400,340)						0013
S&P 500 Put Option, Periodically, 08/07/2026	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	378,400		163,683	^	163,683	(482,465)						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, 09/04/2026	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	630,140		300,877	^	300,877	(809,100)						0013
S&P 500 Put Option, Periodically, 09/18/2026	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	247,500		127,447	^	127,447	(322,086)						0013
S&P 500 Put Option, Periodically, 09/28/2026	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	250,200		130,533	^	130,533	(325,699)						0013
S&P 500 Put Option, Periodically, 07/09/2026	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	240,000		139,132	^	139,132	(319,869)						0013
S&P 500 Put Option, Periodically, 07/17/2026	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	477,000		286,359	^	286,359	(641,201)						0013
S&P 500 Put Option, Periodically, 08/24/2026	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	165,000		160,913	^	160,913	(243,934)						0013
S&P 500 Put Option, Periodically, 08/17/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/17/2021	08/17/2026	15,768	70,000,021	4439.33	10,897,433	1,282,051		27,755	^	27,755	(1,706,810)						0013
S&P 500 Put Option, Periodically, 07/04/2026	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	504,000		136,586	^	136,586	(797,905)						0013
S&P 500 Put Option, Periodically, 09/05/2026	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	737,000		603,526	^	603,526	(1,130,053)						0013
S&P 500 Put Option, Periodically, 09/10/2026	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	938,550		1,366,634	^	1,366,634	(1,675,629)						0013
S&P 500 Put Option, Periodically, 09/21/2026	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	500,480		770,778	^	770,778	(912,965)						0013
S&P 500 Put Option, Periodically, 07/20/2026	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	738,200		1,300,763	^	1,300,763	(1,425,199)						0013
S&P 500 Put Option, Periodically, 08/04/2026	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	469,800		1,215,298	^	1,215,298	(1,007,004)						0013
S&P 500 Put Option, Periodically, 09/01/2026	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	430,400		1,343,303	^	1,343,303	(1,010,747)						0013
S&P 500 Put Option, Periodically, 08/17/2026	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	469,456		1,748,605	^	1,748,605	(1,169,879)						0013
S&P 500 Put Option, Periodically, 09/11/2026	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	510,089		2,096,057	^	2,096,057	(1,327,643)						0013
S&P 500 Put Option, Periodically, 07/10/2026	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	332,830		281,282	^	281,282	(487,346)						0013
S&P 500 Put Option, Periodically, 07/17/2026	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	432,708		1,825,853	^	1,825,853	(1,121,209)						0013
S&P 500 Put Option, Periodically, 08/13/2026	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	336,288		1,970,575	^	1,970,575	(1,003,490)						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, 09/04/2026	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	439,860		2,617,032	^	2,617,032	(1,309,607)						0013
S&P 500 Put Option, Periodically, 09/28/2026	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	633,305		3,474,709	^	3,474,709	(1,658,758)						0013
S&P 500 Put Option, Periodically, 07/24/2026	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	449,359		2,760,425	^	2,760,425	(1,236,103)						0013
S&P 500 Put Option, Periodically, 08/13/2026	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	393,120		2,515,845	^	2,515,845	(1,094,680)						0013
S&P 500 Put Option, Periodically, 09/09/2026	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	513,900		3,307,782	^	3,307,782	(1,419,627)						0013
S&P 500 Put Option, Periodically, 07/08/2026	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		503,910		3,548,185	^	3,548,185	(1,437,713)						0013
S&P 500 Put Option, Periodically, 07/29/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	10/29/2025	10/29/2030	6,515	44,995,522	6906.45		514,400		3,749,907	^	3,749,907	(1,469,325)						0013
S&P 500 Put Option, Periodically, 08/18/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	02/18/2026	02/18/2031	5,793	40,002,345	6905.29		250,500		3,405,056	^	3,405,056	3,154,556						0013
S&P 500 Put Option, Periodically, 07/20/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	04/20/2026	04/18/2031	5,631	40,000,003	7103.85				3,610,935	^	3,610,935	3,610,935						0013
S&P 500 Put Option, Periodically, 08/13/2026	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				3,417,390	^	3,417,390	3,417,390						0013
S&P 500 Put Option, Periodically, 09/30/2026	VARIABLE ANNUITY	Exhibit 5	Equity/Index	UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	06/30/2026	06/30/2031	6,020	45,000,019	7474.9				4,689,000	^	4,689,000	4,689,000						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			3,768		3,768	(1,186)						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			442		442	(300)						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			4,784		4,784	(1,440)						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			12,022		12,022	(3,613)						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			5,412		5,412	(1,629)						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			10,596		10,596	(3,181)						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			413		413	8						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			6,326		6,326	(1,802)						0013
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			432		432	(300)						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			2,008		2,008	(1,379)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/10/2024	06/21/2030	24	119,462	4918.16	9,907			5,019		5,019	(1,442)						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	07/10/2024	07/09/2030	251	1,399,599	5576.98	139,034			74,825		74,825	(22,316)						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			101,621		101,621	(30,124)						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			480		480	(127)						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			894		894	(267)						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			144,005		144,005	(42,160)						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			2,666		2,666	(790)						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			171,535		171,535	(50,253)						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			385		385	(265)						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			352		352	(240)						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			253,403		253,403	(73,554)						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			4,185		4,185	73						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			291		291	(74)						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			936		936	(274)						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			1,033		1,033	(297)						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			493		493	(336)						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			1,033		1,033	(297)						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			139,837		139,837	(40,364)						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			2,564		2,564	(715)						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			2,702		2,702	(1,912)						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			9,542		9,542	(2,754)						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			53,890		53,890	(15,419)						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			63,948		63,948	(18,183)						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			169,280		169,280	(47,356)						0013
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			253,992		253,992	(70,728)						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			5,957		5,957	(4,224)						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			308		308	(1,030)						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	12/10/2024	12/09/2030	676	4,091,727	6052.85	391,316			268,583		268,583	(73,745)						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			584		584	(414)						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			1,220		1,220	(327)						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			593,295		593,295	(162,704)						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			4,516		4,516	(1,277)						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			154,688		154,688	(42,202)						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			3,588		3,588	(955)						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			7,946		7,946	(2,182)						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			138,942		138,942	(37,126)						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			120,291		120,291	(32,117)						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			1,705		1,705	(440)						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			3,187		3,187	(851)						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			228,416		228,416	(60,561)						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			179,318		179,318	(47,687)						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			115,271		115,271	(30,463)						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			17,723		17,723	(34,129)						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			160,717		160,717	(41,910)						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	600	3,225,516	5375.86	351,444			176,555		176,555	(45,549)						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			187		187	9						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	18	88,402	4911.21	8,293			4,119		4,119	(1,038)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/24/2025	02/09/2027	2	10,847	5423.39	858			93		93	(161)						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			1,036		1,036	(709)						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	176	996,144	5659.91	104,951			60,048		60,048	(15,410)						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			91,049		91,049	(23,128)						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	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	06/10/2025	06/09/2031	265	1,591,558	6005.88	159,367			107,607		107,607	(26,808)						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			42,335		42,335	(10,452)						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			146,052		146,052	(35,214)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	6	37,580	6263.26	1,993			4		4	(797)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	107	680,403	6358.91	33,390			346		346	(16,706)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/24/2025	07/23/2031	114	724,916	6358.91	75,237			54,741		54,741	(13,010)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	08/11/2025	08/07/2026	115	734,787	6389.45	36,997			958		958	(19,290)						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			66,350		66,350	(15,624)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	08/25/2025	08/22/2031	201	1,299,849	6466.91	138,113			101,604		101,604	(23,616)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	63	407,415	6466.91	20,381			972		972	(11,708)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	264	1,719,329	6512.61	84,981			7,261		7,261	(51,901)						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			97,205		97,205	(22,307)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I70UK5573	09/24/2025	09/23/2026	36	239,649	6656.92	13,266			1,627		1,627	(8,008)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	09/24/2025	09/23/2031	139	925,312	6656.92	101,633			76,435		76,435	(17,209)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/10/2025	10/09/2031	91	612,895	6735.11	70,672			51,767		51,767	(11,495)						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			821		821	(3,067)						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			26,263		26,263	(5,798)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	19	128,030	6738.44	6,726			1,424		1,424	(4,449)						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			5,020		5,020	(13,112)						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			53,014		53,014	(11,660)						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			600		600	(1,873)						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			22,285		22,285	(4,931)						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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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			32,150		32,150	(79,293)						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			1,846		1,846	(5,429)						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			138		138	(898)						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			17,218		17,218	(34,075)						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			31,734		31,734	(6,825)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	22	152,015	6909.79	8,268			3,195		3,195	(5,568)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/24/2025	12/23/2031	153	1,057,198	6909.79	108,537			94,277		94,277	(20,053)						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	13,933	6966.28		1,425		1,262		1,262	(163)						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	11	76,072	6915.61		7,753		6,829		6,829	(923)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	01/26/2026	01/22/2027	132	912,861	6915.61		49,339		21,843		21,843	(27,496)						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	34	236,804	6964.82		25,643		21,573		21,573	(4,070)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	09/23/2027	5	29,956	5991.23		1,378		800		800	(578)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	10/23/2026	59	357,811	6064.6		8,579		2,002		2,002	(6,578)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2026	02/09/2027	57	396,995	6964.82		22,852		10,625		10,625	(12,227)						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		22,455		22,455	(7,580)						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		14,170		14,170	(18,163)						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	21	109,470	5212.84		7,698		5,319		5,319	(2,379)						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	49	333,004	6795.99		20,763		8,742		8,742	(12,021)						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	51	346,595	6795.99		39,262		30,566		30,566	(8,697)						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		25,465		25,465	(9,427)						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	65	443,603	6824.66		48,479		39,633		39,633	(8,846)						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		14,228		14,228	(2,096)						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	04/24/2026	04/23/2027	304	2,160,954	7108.4		125,467		80,855		80,855	(44,612)						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		89,255		89,255	(12,402)						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		30,973		30,973	(7,343)						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	24	179,363	7473.47		17,874		18,489		18,489	614						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		420		420	(181)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	06/10/2026	05/21/2027	25	186,837	7473.47		12,262		9,479		9,479	(2,783)						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		20,276		20,276	(13,321)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2026	06/23/2027	1	7,365	7365.46		408		368		368	(40)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2026	06/23/2032	49	360,908	7365.46		36,517		36,615		36,615	97						0013
0169999999. Subtotal - purchased options - hedging other - put options										156,961,898	18,414,116		59,494,844	XXX	59,494,844	(19,223,149)					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			186,560		186,560	(50,766)						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		57,403		57,403	(57,597)						0001
0189999999. Subtotal - purchased options - hedging other - floors										923,000	115,000		243,963	XXX	243,963	(108,363)					XXX	XXX
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/10/2025	07/08/2026	252	1,569,018	6225.52 (6412.29)		30,899		47,011		47,011	8,438				1,161		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/10/2025	07/08/2026	549	3,417,997	6225.52 (6555.47)		114,374		180,912		180,912	35,072				2,529		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/14/2025	07/10/2026	4,593	28,748,215	6259.75 (6814.31)		1,421,302		2,540,735		2,540,735	588,691				23,789		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	07/14/2025	07/10/2026	738	10,208,143	13839.1 (15361.4)		508,382		1,118,592		1,118,592	245,899				8,447		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/22/2026	284	1,793,005	6309.62 (6498.91)		35,686		53,416		53,416	10,453				2,201		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/24/2025	07/22/2026	381	2,404,028	6309.62 (6662.96)		85,445		133,506		133,506	28,471				2,951		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2025	08/07/2026	257	1,642,983	6389.45 (6581.13)		32,101		48,316		48,316	10,058				2,651		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2025	08/07/2026	417	2,662,995	6389.45 (6699.34)		80,951		126,231		126,231	27,852				4,297		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/13/2025	08/12/2026	6,095	39,286,649	6445.76 (7020.98)		1,949,351		3,344,438		3,344,438	896,959				67,416		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/13/2025	08/12/2026	736	10,492,539	14260.4 (15829.1)		483,702		978,264		978,264	280,533				18,005		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2025	08/21/2026	476	3,077,990	6466.91 (6660.92)		59,190		89,108		89,108	19,500				5,808		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	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/25/2025	08/21/2026	422	2,730,006	6466.91 (6829.06)	93,101			146,326		146,326	34,779				5,152		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2025	09/08/2026	409	2,653,983	6495.15 (6690)	52,163			75,375		75,375	16,292				5,811		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/10/2025	09/08/2026	396	2,575,002	6495.15 (6836.15)	85,046			126,816		126,816	29,311				5,638		0003
Equity Indexed Option Collar - S&P 500	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	09/15/2025	09/11/2026	4,334	28,537,169	6584.29 (7166.47)	1,439,668			2,268,829		2,268,829	648,013				63,809		0011
Equity Indexed Option Collar - S&P 500 Total Return	INDEXED UNIVERSAL LI	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	09/15/2025	09/11/2026	727	10,603,273	14588.2 (16192.9)	529,903			817,036		817,036	288,443				23,709		0011
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2026	486	3,251,021	6693.75 (6894.56)	60,749			88,459		88,459	22,122				7,798		0003
Equity Indexed Option Collar - S&P 500	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/24/2025	09/22/2026	422	2,827,976	6693.75 (7051.87)	89,862			134,967		134,967	36,775				6,783		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	451	3,045,995	6753.72 (6956.33)	58,099			80,707		80,707	20,549				7,971		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			161,101		161,101	46,631				7,678		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			2,650,308		2,650,308	671,222				91,000		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			1,402,614		1,402,614	545,965				40,439		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			69,178		69,178	16,041				7,308		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			42,283		42,283	10,675				2,523		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			103,218		103,218	23,801				11,807		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			120,987		120,987	32,565				5,927		0003
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			2,150,421		2,150,421	685,596				94,938		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			711,816		711,816	329,263				35,492		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			59,636		59,636	12,018				7,098		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			84,994		84,994	19,697				4,187		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			76,691		76,691	18,840				10,249		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			88,935		88,935	24,835				5,639		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			2,385,022		2,385,022	702,198				115,995		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			984,007		984,007	472,144				45,575		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			68,995		68,995	17,030				9,770		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			171,930		171,930	49,673				10,296		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	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		74,503		74,503	14,390				11,246		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		75,059		75,059	16,587				5,360		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		2,779,724		2,779,724	697,126				158,860		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		769,152		769,152	184,243				47,626		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		63,505		63,505	13,153				5,766		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		38,515		38,515	7,206				6,040		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		56,964		56,964	9,994				9,410		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		118,229		118,229	23,783				9,848		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		846,545		846,545	325,265				41,079		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		3,207,557		3,207,557	795,763				188,674		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		52,373		52,373	10,969				8,936		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		133,907		133,907	30,811				10,991		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		45,295		45,295	9,695				7,741		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		125,329		125,329	29,119				10,760		0003
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		2,176,820		2,176,820	642,018				131,884		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		922,300		922,300	414,011				41,323		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		46,375		46,375	11,330				7,903		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		223,949		223,949	59,332				18,197		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		53,587		53,587	10,164				9,928		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		144,790		144,790	30,908				11,924		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		2,253,999		2,253,999	526,750				151,054		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		1,245,076		1,245,076	520,146				63,473		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		50,452		50,452	6,118				10,477		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		215,102		215,102	30,246				20,865		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		52,207		52,207	2,507				12,310		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	FIXED ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/11/2026	05/07/2027	547	4,046,993	7398.93 (7865.06)		149,378		155,979		155,979	6,601				18,679		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		1,401,891		1,401,891	55,853				128,125		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		588,509		588,509	(70,320)				62,533		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		54,316		54,316	(1,020)				13,357		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		138,813		138,813	(2,718)				15,296		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		28,288		28,288	1,207				6,936		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		179,241		179,241	8,929				19,107		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		1,846,087		1,846,087	(67,273)				175,303		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		467,617		467,617	(123,761)				51,333		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		29,430		29,430	1,239				7,714		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		102,536		102,536	5,957				14,123		0003
0199999999. Subtotal - purchased options - hedging other - collars										14,816,312	16,527,694		44,495,201	XXX	44,495,201	11,162,733				2,286,029	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										823,460,407	207,314,980		1,495,504,647	XXX	1,495,504,647	315,729,633				2,286,029	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										650,759,197	172,258,170		1,391,270,639	XXX	1,391,270,639	323,898,412					XXX	XXX
0449999999. Total purchased options - put options										156,961,898	18,414,116		59,494,844	XXX	59,494,844	(19,223,149)					XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors										923,000	115,000		243,963	XXX	243,963	(108,363)					XXX	XXX
0479999999. Total purchased options - collars										14,816,312	16,527,694		44,495,201	XXX	44,495,201	11,162,733				2,286,029	XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										823,460,407	207,314,980		1,495,504,647	XXX	1,495,504,647	315,729,633				2,286,029	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)			(176,713)		(176,713)	(31,661)						0013
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)			(15,561)		(15,561)	(5,730)						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)			(6,637)		(6,637)	(1,328)						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)			(8,768)		(8,768)	(2,391)						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)			(10,932)		(10,932)	(4,114)						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)			(58,390)		(58,390)	(21,618)						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)			(10,520)		(10,520)	(2,140)						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	09/10/2024	08/09/2030	6	12,486	2080.92	(3,346)			(7,689)		(7,689)	(2,841)						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)			(9,206)		(9,206)	(3,358)						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)			(58,919)		(58,919)	(17,212)						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)			(14,799)		(14,799)	(3,062)						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)			(6,309)		(6,309)	(1,250)						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)			(21,283)		(21,283)	(4,329)						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)			(10,521)		(10,521)	(3,837)						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)			(18,243)		(18,243)	(3,710)						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)			(21,581)		(21,581)	(4,339)						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)			(44,085)		(44,085)	(16,972)						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)			(79,976)		(79,976)	(32,493)						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)			(19,433)		(19,433)	(5,557)						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)			(7,565)		(7,565)	(3,074)						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)			(16,911)		(16,911)	(6,452)						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)			(44,245)		(44,245)	(9,584)						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)			(14,860)		(14,860)	(3,068)						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)			(5,773)		(5,773)	(1,214)						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)			(6,564)		(6,564)	(2,394)						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)			(3,586)		(3,586)	(974)						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)			(632,798)		(632,798)	(184,923)						0013
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)			(2,985)		(2,985)	(839)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2025	02/09/2027	2	12,052	6025.99	(811)			(3,375)		(3,375)	(954)						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)			(15,298)		(15,298)	(5,908)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	172	1,168,850	6795.64	(40,449)			(122,207)		(122,207)	(53,899)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	83	569,236	6858.27	(17,306)			(53,792)		(53,792)	(24,309)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	38	262,994	6920.9	(6,989)			(22,259)		(22,259)	(10,277)						0013

SCHEDULE DB - PART A - SECTION 1

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EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	1,261	8,766,749	6952.22	(217,422)			(699,404)		(699,404)	(325,896)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	2	13,967	6983.53	(323)			(1,047)		(1,047)	(492)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	24	169,860	7077.48	(3,158)			(10,335)		(10,335)	(4,914)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	3	21,608	7202.75	(296)			(925)		(925)	(426)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	247	1,802,285	7296.7	(19,427)			(54,233)		(54,233)	(22,319)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	30	223,598	7453.28	(1,594)			(2,640)		(2,640)	(200)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	369	2,784,928	7547.23	(15,373)			(12,067)		(12,067)	10,167						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	47	312,036	6639.06	(14,606)			(40,736)		(40,736)	(16,801)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2026	11	274,150	24922.8	(13,183)			(59,127)		(59,127)	(38,211)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2026	5	128,044	25608.7	(4,518)			(23,465)		(23,465)	(16,045)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	158	1,090,108	6899.42	(37,097)			(98,760)		(98,760)	(43,790)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	4	27,852	6963.01	(831)			(2,254)		(2,254)	(1,020)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	12	83,938	6994.8	(2,341)			(6,395)		(6,395)	(2,918)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	1	7,027	7026.6	(183)			(503)		(503)	(231)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	32	226,886	7090.18	(5,129)			(14,160)		(14,160)	(6,575)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	14	101,488	7249.16	(1,580)			(4,173)		(4,173)	(1,894)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	725	5,370,894	7408.13	(56,188)			(122,077)		(122,077)	(45,101)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	37	279,983	7567.1	(1,934)			(2,558)		(2,558)	(109)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	282	2,160,822	7662.49	(11,570)			(9,026)		(9,026)	4,798						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	11	86,736	7885.05	(255)			(29)		(29)	233						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	51	343,762	6740.44	(15,892)			(39,820)		(39,820)	(16,612)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	783	5,526,719	7058.39	(134,151)			(369,880)		(369,880)	(171,037)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2026	14	353,458	25247	(17,665)			(71,789)		(71,789)	(46,767)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2026	2	50,957	25478.7	(1,895)			(9,803)		(9,803)	(6,506)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	5	34,184	6836.71	(1,324)			(3,555)		(3,555)	(1,511)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	2	13,801	6900.61	(470)			(1,301)		(1,301)	(567)						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	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	315	2,183,753	6932.55	(69,552)			(195,408)		(195,408)	(86,151)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	56	391,801	6996.45	(10,881)			(31,408)		(31,408)	(14,150)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	8	56,227	7028.4	(1,455)			(4,252)		(4,252)	(1,934)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	46	324,776	7060.34	(7,824)			(23,108)		(23,108)	(10,603)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	45	324,904	7220.08	(5,365)			(16,272)		(16,272)	(7,626)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	27	198,392	7347.87	(2,373)			(6,959)		(6,959)	(3,162)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	903	6,663,968	7379.81	(73,351)			(210,873)		(210,873)	(93,980)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	30	226,187	7539.55	(1,624)			(3,832)		(3,832)	(1,329)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	218	1,678,445	7699.29	(7,759)			(12,037)		(12,037)	(714)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	15	118,844	7922.92	(296)			(164)		(164)	227						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/07/2026	2	51,945	25972.4	(2,074)			(9,085)		(9,085)	(6,176)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/07/2026	1	26,445	26444.6	(748)			(4,100)		(4,100)	(2,889)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/07/2026	17	437,517	25736.3	(21,017)			(81,018)		(81,018)	(54,079)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/07/2026	5	131,633	26326.6	(4,822)			(21,049)		(21,049)	(14,702)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	20	135,456	6772.82	(5,936)			(15,443)		(15,443)	(6,398)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	978	6,936,260	7092.29	(155,316)			(463,069)		(463,069)	(214,077)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/25/2025	08/21/2026	10	256,130	25613	(11,744)			(49,641)		(49,641)	(32,333)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/25/2025	08/21/2026	4	104,802	26200.4	(3,761)			(17,677)		(17,677)	(12,043)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/25/2025	08/21/2026	3	77,191	25730.4	(3,373)			(14,563)		(14,563)	(9,572)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/25/2025	08/21/2026	3	78,954	26317.9	(2,693)			(12,935)		(12,935)	(8,890)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	34	233,067	6854.92	(9,822)			(24,181)		(24,181)	(10,080)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	598	4,292,605	7178.27	(91,231)			(252,187)		(252,187)	(116,002)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	1,268	9,471,047	7469.28	(97,788)			(252,608)		(252,608)	(108,194)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	6	41,324	6887.26	(1,636)			(4,087)		(4,087)	(1,725)						0013

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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	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	21	145,311	6919.59	(5,397)			(13,677)		(13,677)	(5,845)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	418	2,932,939	7016.6	(89,243)			(235,346)		(235,346)	(104,048)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	49	345,398	7048.93	(9,807)			(26,172)		(26,172)	(11,687)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	22	157,211	7145.94	(3,599)			(9,884)		(9,884)	(4,522)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	155	1,122,656	7242.94	(20,483)			(57,023)		(57,023)	(26,380)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	60	438,457	7307.61	(6,834)			(18,968)		(18,968)	(8,745)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	20	148,739	7436.95	(1,670)			(4,417)		(4,417)	(1,940)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	128	997,457	7792.63	(4,312)			(6,196)		(6,196)	(335)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	5	34,842	6968.49	(1,392)			(3,178)		(3,178)	(1,351)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	294	2,058,312	7001.06	(77,188)			(178,382)		(178,382)	(76,717)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	221	1,561,626	7066.18	(51,433)			(121,535)		(121,535)	(53,425)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	82	584,767	7131.31	(16,821)			(40,536)		(40,536)	(18,161)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	215	1,540,232	7163.87	(41,300)			(100,421)		(100,421)	(45,357)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	106	762,822	7196.43	(19,016)			(46,662)		(46,662)	(21,224)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	21	153,860	7326.69	(2,860)			(7,088)		(7,088)	(3,269)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	68	469,429	6903.37	(21,161)			(47,183)		(47,183)	(19,565)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	19	493,722	25985.4	(23,622)			(90,320)		(90,320)	(59,444)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	21	154,544	7359.25	(2,656)			(6,580)		(6,580)	(3,031)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	70	521,986	7456.94	(7,009)			(17,147)		(17,147)	(7,750)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	09/10/2025	09/09/2026	9	67,406	7489.5	(830)			(2,014)		(2,014)	(899)						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	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	430	3,374,511	7847.7	(16,186)			(25,606)		(25,606)	(5,164)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	7	56,529	8075.64	(154)			(133)		(133)	42						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	7	183,566	26223.8	(7,982)			(31,780)		(31,780)	(21,287)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	4	106,802	26700.6	(3,824)			(16,476)		(16,476)	(11,423)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	2	53,640	26819.8	(1,826)			(8,030)		(8,030)	(5,615)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	708	5,118,132	7229	(118,893)			(292,950)		(292,950)	(134,022)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	1,805	13,401,006	7424.38	(195,824)			(481,883)		(481,883)	(219,838)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2025	09/23/2026	3	81,115	27038.2	(3,681)			(11,840)		(11,840)	(8,315)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2025	09/23/2026	1	27,161	27161.1	(1,124)			(3,844)		(3,844)	(2,723)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2025	09/23/2026	3	82,589	27529.8	(3,116)			(10,616)		(10,616)	(7,714)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2025	09/23/2026	14	375,093	26792.4	(18,904)			(58,175)		(58,175)	(40,153)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/09/2026	23	174,505	7587.19	(2,562)			(3,817)		(3,817)	(1,593)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	109	776,396	7122.9	(31,432)			(57,463)		(57,463)	(25,504)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	109	787,281	7222.76	(26,511)			(48,593)		(48,593)	(22,156)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	38	275,730	7256.04	(8,716)			(15,943)		(15,943)	(7,320)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	46	338,371	7355.9	(8,779)			(15,822)		(15,822)	(7,358)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	7	51,957	7422.47	(1,175)			(2,077)		(2,077)	(966)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	125	940,290	7522.32	(17,188)			(28,948)		(28,948)	(13,243)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	23	176,076	7655.46	(2,393)			(3,623)		(3,623)	(1,548)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	33	253,728	7688.74	(3,196)			(4,672)		(4,672)	(1,939)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	319	2,558,887	8021.59	(14,623)			(12,292)		(12,292)	(1,500)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	35	246,972	7056.34	(11,243)			(20,414)		(20,414)	(8,864)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	129	944,617	7322.61	(26,192)			(47,547)		(47,547)	(22,050)						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	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	332	2,453,208	7389.18	(59,451)			(106,238)		(106,238)	(49,459)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	09/24/2025	09/23/2026	575	4,363,612	7588.89	(68,925)			(110,737)		(110,737)	(49,356)						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)			(49,722)		(49,722)	(35,272)						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)			(3,326)		(3,326)	(2,462)						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)			(32,604)		(32,604)	(23,529)						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)			(6,848)		(6,848)	(5,026)						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)			(2,946)		(2,946)	(2,250)						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)			(15,260)		(15,260)	(6,953)						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)			(103,920)		(103,920)	(48,075)						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)			(18,279)		(18,279)	(8,420)						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)			(21,186)		(21,186)	(9,372)						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)			(9,109)		(9,109)	(4,273)						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)			(16,774)		(16,774)	(7,532)						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)			(17,603)		(17,603)	(7,948)						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)			(1,543)		(1,543)	(718)						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)			(86,400)		(86,400)	(40,600)						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)			(29,484)		(29,484)	(13,005)						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)			(2,486)		(2,486)	(975)						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)			(5,165)		(5,165)	(882)						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)			(804)		(804)	193						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)			(240,680)		(240,680)	(113,107)						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)			(3,230)		(3,230)	(2,410)						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 PT3GB789TSUIDF371261	10/24/2025	10/23/2026	7	193,250	27607.2	(9,953)			(26,278)		(26,278)	(18,746)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	10/24/2025	10/23/2026	2	56,218	28109.1	(2,437)			(6,734)		(6,734)	(4,964)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3GB789TSUIDF371261	10/24/2025	10/23/2026	3	82,069	27356.2	(4,596)			(11,859)		(11,859)	(8,318)						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)			(15,398)		(15,398)	(6,942)						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)			(4,870)		(4,870)	(2,218)						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)			(119,842)		(119,842)	(55,560)						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)			(11,893)		(11,893)	(5,648)						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)			(8,936)		(8,936)	(4,248)						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)			(6,827)		(6,827)	(3,140)						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)			(4,624)		(4,624)	(1,367)						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)			(62)		(62)	(2)						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)			(17,009)		(17,009)	(7,501)						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)			(2,903)		(2,903)	(1,373)						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)			(172,328)		(172,328)	(82,105)						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)			(13,336)		(13,336)	(6,265)						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	147,024	7738.12	(2,884)			(3,811)		(3,811)	(1,833)						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	61	476,130	7805.41	(8,146)			(10,353)		(10,353)	(4,915)						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	21	168,153	8007.27	(1,946)			(2,038)		(2,038)	(879)						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	211	1,710,830	8108.2	(16,124)			(15,014)		(15,014)	(5,879)						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	112	934,496	8343.71	(5,478)			(3,624)		(3,624)	(854)						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	60	436,026	7267.1	(19,781)			(29,965)		(29,965)	(13,633)						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 - 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)			(140,360)		(140,360)	(64,496)						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)			(7,187)		(7,187)	(3,412)						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)			(14,352)		(14,352)	(6,889)						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)			(20,408)		(20,408)	(9,883)						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)			(4,302)		(4,302)	(2,084)						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)			(13,295)		(13,295)	(5,780)						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)			(314,427)		(314,427)	(150,173)						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)			(235)		(235)	(114)						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)			(7,862)		(7,862)	(5,520)						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)			(3,486)		(3,486)	(1,616)						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)			(4,443)		(4,443)	(2,117)						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)			(6,545)		(6,545)	(4,863)						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)			(201,734)		(201,734)	(96,494)						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)			(37,143)		(37,143)	(25,648)						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)			(14,863)		(14,863)	(9,567)						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)			(4,274)		(4,274)	(2,914)						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)			(6,015)		(6,015)	(4,564)						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)			(254,194)		(254,194)	(109,065)						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)			(418,349)		(418,349)	(191,635)						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)			(321,166)		(321,166)	(155,508)						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)			(9,513)		(9,513)	(6,226)						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)			(3,396)		(3,396)	(1,421)						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)			(46,801)		(46,801)	(20,322)						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)			(6,488)		(6,488)	(2,943)						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)			(23,907)		(23,907)	(11,051)						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)			(4,975)		(4,975)	(2,354)						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)			(1,444)		(1,444)	(688)						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)			(1,798)		(1,798)	(868)						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)			(3,665)		(3,665)	(1,779)						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)			(3,338)		(3,338)	(1,593)						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)			(15,152)		(15,152)	(7,018)						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)			(1,876)		(1,876)	(739)						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)			(6,599)		(6,599)	(2,692)						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)			(5,743)		(5,743)	(3,506)						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)			(26,995)		(26,995)	(19,077)						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)			(10,188)		(10,188)	(7,498)						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)			(3,669)		(3,669)	(2,636)						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)			(9,921)		(9,921)	(7,358)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/10/2025	12/09/2026	10	72,509	7250.94	(3,593)			(5,583)		(5,583)	(2,476)						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)			(142,539)		(142,539)	(68,855)						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)			(166,448)		(166,448)	(80,779)						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)			(3,553)		(3,553)	(1,611)						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)			(167,965)		(167,965)	(78,350)						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)			(2,060)		(2,060)	(969)						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)			(20,768)		(20,768)	(9,977)						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)			(5,436)		(5,436)	(2,648)						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)			(1,114)		(1,114)	(543)						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)			(172,877)		(172,877)	(82,866)						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)			(5,808)		(5,808)	(2,610)						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)			(6,763)		(6,763)	(2,835)						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)			(208)		(208)	(63)						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)			(7,191)		(7,191)	(3,342)						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)			(67,595)		(67,595)	(32,316)						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)			(125,681)		(125,681)	(62,487)						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)			(11,223)		(11,223)	(5,629)						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)			(405)		(405)	(203)						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)			(870)		(870)	(435)						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)			(219,300)		(219,300)	(108,055)						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)			(7,007)		(7,007)	(3,058)						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)			(3,738)		(3,738)	(1,236)						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)			(11,096)		(11,096)	(5,048)						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)			(110,790)		(110,790)	(54,827)						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)			(7,689)		(7,689)	(5,454)						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)			(24,186)		(24,186)	(16,872)						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)			(7,142)		(7,142)	(5,191)						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)		(9,309)		(9,309)	(3,378)						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 - 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)		(9,730)		(9,730)	(3,562)						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)		(161,426)		(161,426)	(59,939)						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)		(4,514)		(4,514)	(1,687)						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)		(18,927)		(18,927)	(7,178)						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)		(24,146)		(24,146)	(9,197)						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)		(8,303)		(8,303)	(3,166)						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)		(24,205)		(24,205)	(9,257)						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)		(17,036)		(17,036)	(5,115)						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)		(2,785)		(2,785)	(528)						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)		(51,596)		(51,596)	(19,616)						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)		(48,980)		(48,980)	(18,622)						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)		(99,664)		(99,664)	(36,289)						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)		(8,052)		(8,052)	(5,215)						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)		(11,527)		(11,527)	(7,591)						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)		(28,589)		(28,589)	(19,277)						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)		(3,486)		(3,486)	(2,370)						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)		(4,078)		(4,078)	(2,780)						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)		(3,634)		(3,634)	(2,592)						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)		(21,306)		(21,306)	(13,805)						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	01/26/2026	01/22/2027	2	57,100	28550.1		(2,394)		(7,618)		(7,618)	(5,223)						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)		(3,154)		(3,154)	(1,203)						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)		(11,482)		(11,482)	(4,489)						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)		(86,102)		(86,102)	(34,054)						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)		(115,301)		(115,301)	(47,988)						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)		(41,901)		(41,901)	(17,588)						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)		(3,855)		(3,855)	(1,653)						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)		(636)		(636)	(277)						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)		(75,785)		(75,785)	(33,154)						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)		(5,782)		(5,782)	(2,420)						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)		(4,161)		(4,161)	(1,553)						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)		(7,469)		(7,469)	(2,779)						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)		(4,467)		(4,467)	(3,130)						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)		(4,286)		(4,286)	(3,049)						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)		(1,537)		(1,537)	(620)						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)		(1,422)		(1,422)	(570)						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)		(2,256)		(2,256)	(823)						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)		(29,150)		(29,150)	(10,774)						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)		(6,978)		(6,978)	(1,843)						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)		(27,371)		(27,371)	(8,161)						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)		(11,336)		(11,336)	(4,301)						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)		(2,350)		(2,350)	(903)						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)		(19,257)		(19,257)	(7,494)						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)		(177,814)		(177,814)	(73,226)						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)		(260,768)		(260,768)	(111,307)						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)		(1,056)		(1,056)	(462)						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	02/10/2026	02/09/2027	138	1,119,735	8114.02		(13,242)		(23,726)		(23,726)	(10,484)						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)		(3,568)		(3,568)	(1,571)						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)		(11,565)		(11,565)	(5,014)						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)		(92,307)		(92,307)	(36,793)						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)		(60,153)		(60,153)	(41,346)						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)		(4,649)		(4,649)	(3,294)						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)		(4,560)		(4,560)	(3,254)						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)		(20,794)		(20,794)	(14,070)						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)		(9,659)		(9,659)	(6,741)						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)		(80,597)		(80,597)	(36,498)						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)		(157,245)		(157,245)	(76,223)						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)		(345,996)		(345,996)	(175,964)						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)		(9,412)		(9,412)	(5,116)						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)		(34,747)		(34,747)	(14,648)						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)		(79,109)		(79,109)	(36,845)						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)		(1,167)		(1,167)	(521)						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)		(491)		(491)	(232)						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)		(10,797)		(10,797)	(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	13	99,113	7624.09		(2,827)		(5,552)		(5,552)	(2,725)						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)		(886)		(886)	(470)						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)		(2,343)		(2,343)	(1,316)						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)		(3,964)		(3,964)	(2,258)						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)		(439)		(439)	(254)						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 - 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)		(20,346)		(20,346)	(8,701)						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)		(28,814)		(28,814)	(6,412)						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)		(74,664)		(74,664)	(37,528)						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)		(20,289)		(20,289)	(10,794)						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)		(14,780)		(14,780)	(8,051)						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)		(26,562)		(26,562)	(15,014)						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)		(21,385)		(21,385)	(13,090)						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)		(15,479)		(15,479)	(9,628)						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)		(3,884)		(3,884)	(2,478)						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)		(12,763)		(12,763)	(8,291)						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)		(29,380)		(29,380)	(13,742)						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)		(25,082)		(25,082)	(12,248)						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)		(55,833)		(55,833)	(37,909)						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)		(4,624)		(4,624)	(3,268)						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)		(9,785)		(9,785)	(6,753)						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)		(411,719)		(411,719)	(238,497)						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)		(156,263)		(156,263)	(81,893)						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)		(280,032)		(280,032)	(150,770)						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	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	03/24/2026	03/23/2027	14	97,662	6975.86		(5,914)		(12,975)		(12,975)	(7,061)						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)		(3,402)		(3,402)	(1,919)						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)		(369,825)		(369,825)	(243,036)						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)		(34,422)		(34,422)	(19,901)						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)		(85,103)		(85,103)	(51,019)						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)		(4,221)		(4,221)	(2,561)						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)		(174,049)		(174,049)	(106,857)						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)		(54,722)		(54,722)	(35,181)						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)		(70,348)		(70,348)	(47,688)						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)		(49,276)		(49,276)	(34,666)						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)		(18,507)		(18,507)	(13,130)						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)		(40,571)		(40,571)	(29,671)						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)		(28,993)		(28,993)	(21,161)						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)		(10,685)		(10,685)	(8,062)						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)		(11,229)		(11,229)	(8,307)						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)		(5,164)		(5,164)	(3,947)						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)		(71,348)		(71,348)	(44,028)						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)		(10,968)		(10,968)	(5,571)						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)		(551,073)		(551,073)	(330,858)						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)		(41,424)		(41,424)	(28,521)						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)		(49,992)		(49,992)	(34,948)						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)		(18,601)		(18,601)	(13,553)						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)		(4,565)		(4,565)	(3,503)						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)		(12,693)		(12,693)	(9,672)						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)		(5,654)		(5,654)	(2,918)						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)		(87,041)		(87,041)	(47,077)						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	04/10/2026	04/09/2027	328	2,439,953	7438.88		(90,489)		(200,789)		(200,789)	(110,301)						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)		(168,086)		(168,086)	(99,498)						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)		(3,652)		(3,652)	(2,371)						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)		(46,935)		(46,935)	(31,175)						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)		(2,676)		(2,676)	(1,851)						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)		(7,675)		(7,675)	(5,493)						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)		(6,047)		(6,047)	(3,023)						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)		(187,253)		(187,253)	(109,248)						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)		(55,565)		(55,565)	(31,944)						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)		(18,363)		(18,363)	(12,584)						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)		(11,570)		(11,570)	(6,381)						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)		(20,113)		(20,113)	(10,904)						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)		(178,579)		(178,579)	(55,142)						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)		(142,576)		(142,576)	(51,519)						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)		(7,718)		(7,718)	(2,300)						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)		(8,933)		(8,933)	(2,808)						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)		(39,198)		(39,198)	(12,995)						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)		(19,873)		(19,873)	(7,061)						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)		(5,609)		(5,609)	(2,128)						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)		(5,907)		(5,907)	(2,276)						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)		(26,859)		(26,859)	(11,624)						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)		(4,107)		(4,107)	(2,204)						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)		(11,326)		(11,326)	(6,308)						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 - 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)		(10,608)		(10,608)	(6,102)						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)		(19,644)		(19,644)	(9,521)						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)		(5,705)		(5,705)	(1,731)						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)		(86,368)		(86,368)	(29,141)						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)		(335,985)		(335,985)	(125,441)						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)		(9,676)		(9,676)	(3,948)						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)		(1,513)		(1,513)	(683)						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)		(11,447)		(11,447)	418						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)		(20,346)		(20,346)	823						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)		(4,604)		(4,604)	630						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)		(860)		(860)	215						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)		(22,368)		(22,368)	(5,486)						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)		(45,580)		(45,580)	892						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)		(51,857)		(51,857)	3,916						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)		(15,409)		(15,409)	398						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)		(65,190)		(65,190)	4,171						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)		(1,261)		(1,261)	88						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)		(224)		(224)	18						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)		(13,417)		(13,417)	1,382						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)		(5,422)		(5,422)	1,024						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)		(2,217)		(2,217)	(574)						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)		(243,942)		(243,942)	11,967						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)		(2,855)		(2,855)	83						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)		(75,332)		(75,332)	2,466						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)		(26,264)		(26,264)	(6,262)						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	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2027	16	509,443	31840.2		(38,330)		(43,723)		(43,723)	(5,393)						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)		(7,768)		(7,768)	(1,125)						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)		(8,749)		(8,749)	(1,321)						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)		(5,369)		(5,369)	252						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)		(274,457)		(274,457)	42,299						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)		(562)		(562)	91						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)		(474)		(474)	88						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)		(76,595)		(76,595)	14,811						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)		(17,415)		(17,415)	3,689						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)		(13,457)		(13,457)	3,121						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)		(4,922)		(4,922)	1,248						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)		(3,104)		(3,104)	859						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)		(5,867)		(5,867)	1,999						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)		(2,107)		(2,107)	833						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)		(155,415)		(155,415)	20,002						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)		(5,557)		(5,557)	(1,558)						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)		(2,503)		(2,503)	(717)						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)		(12,184)		(12,184)	(3,509)						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)		(14,863)		(14,863)	(4,368)						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)		(61,379)		(61,379)	(16,999)						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)		(21,664)		(21,664)	(6,111)						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)		(4,180)		(4,180)	(609)						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)		(891)		(891)	(132)						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)		(92,428)		(92,428)	(13,801)						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)		(2,522)		(2,522)	(383)						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)		(28,863)		(28,863)	(4,392)						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	06/10/2026	06/09/2027	132	1,101,792	8346.91		(25,223)		(29,757)		(29,757)	(4,535)						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)		(58,647)		(58,647)	(8,937)						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)		(17,988)		(17,988)	(2,738)						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)		(10,880)		(10,880)	(1,652)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	46	407,743	8863.98		(3,729)		(4,351)		(4,351)	(621)						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)		(6,166)		(6,166)	(885)						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)		(53,734)		(53,734)	(7,866)						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)		(168,954)		(168,954)	(25,354)						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)		(89,395)		(89,395)	(13,476)						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)		(20,793)		(20,793)	(13,599)						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)		(2,603)		(2,603)	(333)						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)		(3,117)		(3,117)	(468)						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)		(18,323)		(18,323)	(2,717)						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)		(27,783)		(27,783)	(3,998)						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)		(1,343)		(1,343)	(93)						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)		(93,818)		(93,818)	(6,816)						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)		(1,119)		(1,119)	(82)						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)		(20,316)		(20,316)	(1,528)						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)		(380,209)		(380,209)	(29,466)						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)		(19,337)		(19,337)	(1,487)						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)		(13,654)		(13,654)	(1,082)						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)		(14,456)		(14,456)	(1,183)						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 PT3CB789TSUIDF371261	06/24/2026	06/23/2027	8	67,468	8433.45		(1,541)		(1,682)		(1,682)	(141)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	15	127,054	8470.28		(2,722)		(2,979)		(2,979)	(258)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	185	1,587,441	8580.76		(28,122)		(30,845)		(30,845)	(2,723)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	12	105,179	8764.9		(1,349)		(1,476)		(1,476)	(126)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	378	3,368,815	8912.21		(32,814)		(36,118)		(36,118)	(3,304)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	245	2,372,967	9685.58		(5,179)		(5,935)		(5,935)	(756)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	3	96,846	32282		(7,261)		(8,172)		(8,172)	(911)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	1	33,016	33015.7		(2,126)		(2,388)		(2,388)	(262)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	1	33,162	33162.4		(2,072)		(2,324)		(2,324)	(252)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2032	38	397,440	10459		(35,383)		(36,526)		(36,526)	(1,144)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2032	18	212,125	11784.7		(9,983)		(10,500)		(10,500)	(517)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	263	2,150,199	8175.66		(74,361)		(80,571)		(80,571)	(6,210)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	10	319,885	31988.5		(25,476)		(28,661)		(28,661)	(3,185)						0013
EQUITY OPTION CALL - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2027	29	940,433	32428.7		(68,400)		(76,981)		(76,981)	(8,581)						0013
EQUITY OPTION CALL - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3CB789TSUIDF371261	06/24/2026	06/23/2032	12	123,740	10311.6		(11,786)		(12,154)		(12,154)	(367)						0013
0649999999. Subtotal - written options - hedging other - call options and warrants										(5,478,857)	(6,214,214)		(21,825,687)	XXX	(21,825,687)	(9,130,957)					XXX	XXX
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	05/24/2023	05/23/2029	8	26,953	3208.69	(4,533)			(1,399)		(1,399)	305						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)			(3,169)		(3,169)	1,058						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)			(811)		(811)	558						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)			(442)		(442)	(1)						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	06/12/2023	06/08/2029	39	131,691	3342.4	(20,740)			(7,691)		(7,691)	1,571						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)			(5,225)		(5,225)	3,583						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)			(31,895)		(31,895)	10,634						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)			(61,583)		(61,583)	20,285						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)			(1,110)		(1,110)	220						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)			(2,795)		(2,795)	555						0013
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)			(640)		(640)	(7)						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)			(4,508)		(4,508)	3,057						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)			(1,714)		(1,714)	572						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)			(10,230)		(10,230)	3,370						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)			(1,531)		(1,531)	287						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)			(17,712)		(17,712)	3,318						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)			(6,279)		(6,279)	4,253						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)			(81,183)		(81,183)	26,348						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)			(1,646)		(1,646)	(28)						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)			(58,526)		(58,526)	19,017						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)	74						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)			(1,338)		(1,338)	240						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)			(13,990)		(13,990)	9,587						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)			(503)		(503)	0						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)			(46,461)		(46,461)	8,505						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)			(79,980)		(79,980)	25,175						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)			(5,615)		(5,615)	3,815						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)			(842)		(842)	(10)						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)			(2,843)		(2,843)	526						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)			(8,400)		(8,400)	1,554						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	08/24/2023	08/23/2029	85	158,778	1872.38	(13,913)			(4,098)		(4,098)	(105)						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)			(103,821)		(103,821)	31,962						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)			(15,913)		(15,913)	10,693						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)			(1,673)		(1,673)	(49)						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)			(127,582)		(127,582)	38,591						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)			(45,762)		(45,762)	8,451						0013
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)			(1,336)		(1,336)	420						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)			(1,078)		(1,078)	332						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)			(13,183)		(13,183)	8,829						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/25/2023	09/21/2029	447	1,433,618	3207.2	(217,363)			(81,988)		(81,988)	15,385						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)			(1,997)		(1,997)	(66)						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)			(144,456)		(144,456)	42,143						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)			(6,110)		(6,110)	4,068						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)			(5,967)		(5,967)	1,113						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)			(24,839)		(24,839)	4,633						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)			(197,310)		(197,310)	56,654						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)			(28,398)		(28,398)	18,903						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)			(3,397)		(3,397)	(166)						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)			(10,916)		(10,916)	7,312						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)			(1,887)		(1,887)	(108)						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)			(110,876)		(110,876)	30,861						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)			(21,829)		(21,829)	4,129						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)			(1,566)		(1,566)	(71)						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)			(22,358)		(22,358)	4,102						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)			(16,166)		(16,166)	10,832						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)			(178,920)		(178,920)	49,864						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	11/27/2023	11/23/2029	1,598	6,552,760	4100.96	(549,296)			(184,297)		(184,297)	52,282						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)			(4,644)		(4,644)	(154)						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)			(22,306)		(22,306)	3,844						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)			(5,876)		(5,876)	1,638						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)			(450)		(450)	302						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)			(28,383)		(28,383)	18,996						0013
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)			(228,272)		(228,272)	64,445						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)			(1,773)		(1,773)	(47)						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)			(45,252)		(45,252)	30,537						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)			(3,102)		(3,102)	517						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)			(11,008)		(11,008)	1,834						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)			(44,354)		(44,354)	2,010						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)			(24,851)		(24,851)	17,192						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)			(311,908)		(311,908)	89,194						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)			(3,357)		(3,357)	(35)						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)			(39,672)		(39,672)	27,090						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)			(9,091)		(9,091)	(165)						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)			(272,139)		(272,139)	76,702						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)			(7,835)		(7,835)	1,241						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)			(12,483)		(12,483)	(363)						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)			(221,088)		(221,088)	62,786						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)			(8,251)		(8,251)	2,360						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)			(6,687)		(6,687)	1,058						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)			(17,452)		(17,452)	2,760						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)			(37,773)		(37,773)	25,805						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 - 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)			(80,391)		(80,391)	12,425						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)			(362,868)		(362,868)	104,739						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)			(49,041)		(49,041)	33,676						0013
EQUITY OPTION PUT - MSCI EAFE INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I70UK5573	02/12/2024	02/08/2030	66	132,017	2002.68	(10,626)			(4,392)		(4,392)	(116)						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)			(335,649)		(335,649)	96,985						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)			(65,129)		(65,129)	44,746						0013
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)			(2,173)		(2,173)	627						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)			(324)		(324)	(9)						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)			(905)		(905)	621						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)			(3,453)		(3,453)	523						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)			(9,525)		(9,525)	(146)						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)			(352,201)		(352,201)	101,485						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)			(3,713)		(3,713)	546						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)			(91,259)		(91,259)	63,553						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)			(1,949)		(1,949)	1,332						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)			(23,583)		(23,583)	(32)						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)			(1,342)		(1,342)	(21)						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)			(4,043)		(4,043)	588						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)			(13,214)		(13,214)	1,923						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)			(357,702)		(357,702)	103,972						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)			(65,520)		(65,520)	45,500						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)			(5,636)		(5,636)	(48)						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)			(23,682)		(23,682)	3,441						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)			(470)		(470)	137						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)			(494)		(494)	343						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)			(488,344)		(488,344)	140,032						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	04/10/2024	04/09/2030	1,601	2,997,850	1872.72	(279,756)			(119,667)		(119,667)	83,188						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)			(13,596)		(13,596)	(261)						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)			(69,655)		(69,655)	47,600						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)			(6,032)		(6,032)	(237)						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)			(374,951)		(374,951)	104,559						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)			(1,149)		(1,149)	170						0013
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)			(7,990)		(7,990)	1,183						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)			(8,147)		(8,147)	(235)						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)			(214)		(214)	62						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)			(430,302)		(430,302)	121,733						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)			(90,935)		(90,935)	62,958						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)			(14,173)		(14,173)	2,036						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)			(8,438)		(8,438)	(195)						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)			(22,167)		(22,167)	5,721						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)			(427,324)		(427,324)	121,073						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)			(112,186)		(112,186)	77,124						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)			(7,561)		(7,561)	1,054						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)			(33,319)		(33,319)	8,655						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)			(481,813)		(481,813)	137,216						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)			(99,521)		(99,521)	68,058						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)			(8,052)		(8,052)	2,281						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)			(24,415)		(24,415)	(646)						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)			(85,037)		(85,037)	22,355						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)			(595,536)		(595,536)	171,081						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)			(29,926)		(29,926)	(1,474)						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)			(166)		(166)	(4)						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	06/24/2024	06/21/2030	16	57,632	3602.03	(21,338)			(5,041)		(5,041)	(3,348)						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)			(126,242)		(126,242)	86,161						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)			(157)		(157)	107						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)			(2,030)		(2,030)	582						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)			(1,854)		(1,854)	535						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)			(5,005)		(5,005)	1,300						0013
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)			(486)		(486)	138						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)			(3,662)		(3,662)	963						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)			(152,343)		(152,343)	40,407						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)			(906,271)		(906,271)	261,421						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	07/10/2024	07/09/2026	69	345,427	5019.28	(13,281)			(4)		(4)	2,474						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)			(7,254)		(7,254)	(2,865)						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)			(22,284)		(22,284)	2,960						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)			(35,187)		(35,187)	(1,457)						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)			(200,923)		(200,923)	136,999						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)			(17,730)		(17,730)	2,286						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)			(133,116)		(133,116)	35,028						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)			(915,491)		(915,491)	262,124						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)			(149,018)		(149,018)	106,665						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)			(2,382)		(2,382)	671						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)			(1,322)		(1,322)	381						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)			(24,341)		(24,341)	(909)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	07/24/2024	07/23/2026	17	85,003	5000.17	(3,979)			(12)		(12)	651						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)			(190,255)		(190,255)	130,838						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)			(6,872)		(6,872)	916						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)			(27,243)		(27,243)	3,630						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	08/12/2024	08/09/2030	433	889,936	2055.28	(76,156)			(34,568)		(34,568)	(2,125)						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)			(2,826)		(2,826)	2,023						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/12/2024	08/07/2026	34	163,531	4809.74	(7,414)			(54)		(54)	1,192						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)			(136,408)		(136,408)	34,626						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)			(1,276,739)		(1,276,739)	354,846						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)			(6,572)		(6,572)	1,882						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)			(29,004)		(29,004)	(509)						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	08/26/2024	08/21/2026	174	882,380	5071.15	(41,102)			(595)		(595)	8,063						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)			(192,296)		(192,296)	50,678						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)			(1,331,586)		(1,331,586)	379,991						0013
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)			(3,632)		(3,632)	922						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)			(8,513)		(8,513)	2,366						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)			(4,600)		(4,600)	1,317						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)			(2,621)		(2,621)	1,802						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)			(166,380)		(166,380)	118,220						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/10/2024	09/09/2026	164	807,528	4923.95	(41,337)			(835)		(835)	7,075						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)			(5,251)		(5,251)	3,731						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)			(222,660)		(222,660)	153,239						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)			(280,930)		(280,930)	71,858						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)			(1,596,941)		(1,596,941)	445,181						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)			(16,129)		(16,129)	4,603						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)			(22,845)		(22,845)	(853)						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)			(2,312)		(2,312)	279						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)			(542)		(542)	(20)						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)			(33,154)		(33,154)	(742)						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)			(17,532)		(17,532)	2,114						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	09/24/2024	09/09/2030	75	141,600	1888	(13,260)			(5,971)		(5,971)	4,109						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)			(5,612)		(5,612)	1,598						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)			(76,696)		(76,696)	21,381						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)			(2,655)		(2,655)	679						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)			(876)		(876)	251						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/09/2026	56	275,741	4923.95	(11,616)			(285)		(285)	2,416						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)			(260,985)		(260,985)	184,655						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2024	09/23/2026	153	787,447	5146.71	(38,900)			(1,249)		(1,249)	8,376						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)			(211,522)		(211,522)	55,748						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)			(1,547,029)		(1,547,029)	438,921						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)			(1,257)		(1,257)	(28)						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)			(54,417)		(54,417)	6,428						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)			(239)		(239)	28						0013
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)			(24,076)		(24,076)	(680)						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)			(1,304)		(1,304)	923						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)			(2,547)		(2,547)	1,753						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)			(1,728)		(1,728)	502						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)			(10,203)		(10,203)	2,895						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)			(10,255)		(10,255)	2,859						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)			(3,346)		(3,346)	882						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)			(208,155)		(208,155)	146,381						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)			(147,722)		(147,722)	39,087						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)			(198)		(198)	1,023						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)			(856,578)		(856,578)	242,716						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)			(35)		(35)	180						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)			(251)		(251)	1,043						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	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	10/24/2024	10/09/2030	22	114,682	5212.84	(9,923)			(5,572)		(5,572)	1,579						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)			(1,100)		(1,100)	291						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)			(145,000)		(145,000)	38,199						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)			(573,375)		(573,375)	161,603						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)			(129,503)		(129,503)	91,035						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)			(17,052)		(17,052)	(786)						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)			(2,856)		(2,856)	331						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)			(159,204)		(159,204)	112,892						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)			(9,729)		(9,729)	(498)						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)			(1,277)		(1,277)	4,267						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)			(184,350)		(184,350)	49,454						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)			(1,079,836)		(1,079,836)	305,306						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)			(2,411)		(2,411)	280						0013
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)			(8,777)		(8,777)	(602)						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)			(13,896)		(13,896)	1,600						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)			(244,323)		(244,323)	172,569						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)			(296,028)		(296,028)	78,743						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)			(1,131,339)		(1,131,339)	317,646						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)			(8,749)		(8,749)	2,474						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)			(5,267)		(5,267)	15,475						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)			(242)		(242)	809						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)			(1,491)		(1,491)	1,055						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)			(2,996)		(2,996)	336						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)			(7,790)		(7,790)	874						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)			(25,569)		(25,569)	(1,181)						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)			(9,118)		(9,118)	23,701						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	12/10/2024	12/09/2030	2,892	14,003,874	4842.28	(872,719)			(610,348)		(610,348)	162,505						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)			(1,497,707)		(1,497,707)	417,936						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)			(366,098)		(366,098)	257,202						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)			(22,093)		(22,093)	15,605						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)			(17,922)		(17,922)	5,032						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)			(16,241)		(16,241)	1,844						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)			(13,684)		(13,684)	(1,076)						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)			(380,468)		(380,468)	264,139						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)			(2,681)		(2,681)	750						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)			(355,978)		(355,978)	93,423						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)			(2,109,390)		(2,109,390)	583,510						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)			(9,379)		(9,379)	2,617						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)			(8,812)		(8,812)	20,263						0013
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)			(468)		(468)	53						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)			(2,693)		(2,693)	307						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)			(337,519)		(337,519)	87,347						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)			(1,229,937)		(1,229,937)	336,640						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)			(353,266)		(353,266)	243,814						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)			(22,410)		(22,410)	6,199						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)			(11,942)		(11,942)	24,785						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)			(2,049)		(2,049)	1,422						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)			(8,154)		(8,154)	(602)						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)			(1,471)		(1,471)	3,053						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)			(10,252)		(10,252)	2,653						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)			(2,837)		(2,837)	785						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)			(10,555)		(10,555)	2,889						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	01/24/2025	12/09/2030	40	217,903	5447.57	(16,136)			(11,724)		(11,724)	3,272						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)			(23,898)		(23,898)	46,018						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)			(315,043)		(315,043)	82,603						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)			(865,510)		(865,510)	236,271						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)			(565)		(565)	(42)						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)			(8,362)		(8,362)	(491)						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)			(1,374)		(1,374)	948						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)			(164,432)		(164,432)	113,453						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)			(2,447)		(2,447)	271						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)			(76,648)		(76,648)	8,503						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)			(613)		(613)	167						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)			(215)		(215)	149						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)			(1,078,318)		(1,078,318)	291,557						0013
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)			(2,757)		(2,757)	312						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)			(10,722)		(10,722)	1,212						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)			(4,136)		(4,136)	467						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)			(330,261)		(330,261)	226,137						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	02/10/2025	02/07/2031	2,693	12,982,387	4820.79	(826,832)			(573,899)		(573,899)	148,077						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)			(11,946)		(11,946)	20,757						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)			(88)		(88)	(5)						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)			(5,036)		(5,036)	(247)						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)			(14,036)		(14,036)	1,571						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)			(6,192)		(6,192)	1,674						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)			(725)		(725)	497						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)			(539,605)		(539,605)	138,026						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)			(1,190,305)		(1,190,305)	319,108						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 - 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)			(304,226)		(304,226)	205,451						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)			(5,210)		(5,210)	(184)						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)			(16,551)		(16,551)	26,821						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)			(18,806)		(18,806)	(426)						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)			(16,829)		(16,829)	24,884						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)			(11,107)		(11,107)	1,268						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)			(15,493)		(15,493)	1,768						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)			(221,651)		(221,651)	145,443						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)			(623,560)		(623,560)	154,415						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)			(1,054,146)		(1,054,146)	277,388						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)			(2,256)		(2,256)	1,524						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)			(2,342)		(2,342)	599						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)			(647)		(647)	74						0013
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)			(1,227)		(1,227)	140						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)			(203,919)		(203,919)	132,810						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)			(12,812)		(12,812)	(360)						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)			(21,724)		(21,724)	29,628						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)			(484,849)		(484,849)	117,951						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)			(1,049,913)		(1,049,913)	272,228						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)			(81,554)		(81,554)	22,263						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)			(14,752)		(14,752)	1,701						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)			(2,974)		(2,974)	343						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)			(12,179)		(12,179)	(1,372)						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)			(11,146)		(11,146)	13,889						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)			(690,833)		(690,833)	162,852						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)			(1,318,873)		(1,318,873)	332,352						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	04/10/2025	04/09/2031	3,359	5,783,661	1721.84	(695,985)			(225,166)		(225,166)	146,296						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	04/24/2025	09/09/2030	3	14,772	4923.95	(1,340)			(641)		(641)	179						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	04/24/2025	02/07/2031	5	27,117	5423.39	(2,943)			(1,474)		(1,474)	399						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	2,594	11,155,990	4300.69	(835,086)			(423,321)		(423,321)	98,490						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	4,908	23,746,229	4838.27	(2,153,827)			(1,084,175)		(1,084,175)	269,143						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)			(20,541)		(20,541)	(921)						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	36	157,159	4365.52	(12,091)			(6,067)		(6,067)	1,430						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2025	04/23/2027	98	474,150	4838.27	(27,321)			(4,288)		(4,288)	4,992						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/24/2025	04/09/2027	3	14,734	4911.21	(882)			(130)		(130)	162						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)			(32,030)		(32,030)	3,685						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)			(178,974)		(178,974)	115,962						0013
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)			(5,966)		(5,966)	3,876						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)			(473,830)		(473,830)	112,785						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)			(1,137,596)		(1,137,596)	286,583						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)			(1,423)		(1,423)	936						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)			(262,582)		(262,582)	168,297						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)			(24,582)		(24,582)	(467)						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)			(4,550)		(4,550)	1,306						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)			(13,948)		(13,948)	15,863						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)			(5,461)		(5,461)	602						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)			(12,851)		(12,851)	1,417						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)			(39,707)		(39,707)	11,154						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)			(6,717)		(6,717)	1,980						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)			(23,112)		(23,112)	(123)						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	05/27/2025	05/21/2027	396	2,068,126	5222.54	(105,344)			(25,598)		(25,598)	28,163						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)			(468,417)		(468,417)	112,354						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)			(1,006,530)		(1,006,530)	253,722						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	05/27/2025	05/23/2031	152	310,057	2039.85	(33,901)			(15,835)		(15,835)	10,356						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	05/27/2025	05/23/2031	141	230,095	1631.88	(17,261)			(8,380)		(8,380)	5,623						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	05/27/2025	05/23/2031	2,302	4,226,173	1835.87	(385,539)			(182,578)		(182,578)	116,885						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)			(3,847)		(3,847)	412						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)			(3,274)		(3,274)	351						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)			(58,310)		(58,310)	16,912						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)			(91,142)		(91,142)	24,921						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)			(7,122)		(7,122)	40						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)			(9,923)		(9,923)	6,420						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)			(20,202)		(20,202)	13,059						0013
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)			(204,735)		(204,735)	131,880						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)			(27,002)		(27,002)	28,842						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/10/2025	06/09/2031	152	912,894	6005.88	(91,411)			(61,722)		(61,722)	15,377						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/10/2025	06/09/2031	2,088	10,032,214	4804.7	(688,211)			(460,146)		(460,146)	111,136						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/10/2025	06/09/2031	4,503	24,340,021	5405.29	(2,028,980)			(1,363,767)		(1,363,767)	342,344						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)			(30,503)		(30,503)	3,181						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2025	06/23/2027	502	2,722,170	5422.65	(138,092)			(41,871)		(41,871)	42,838						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2025	06/23/2031	151	909,801	6025.17	(93,669)			(62,063)		(62,063)	15,323						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2025	06/23/2031	1,638	7,895,389	4820.14	(560,982)			(365,785)		(365,785)	87,858						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2025	06/23/2031	3,892	21,104,954	5422.65	(1,807,982)			(1,193,994)		(1,193,994)	297,376						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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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)			(174,281)		(174,281)	111,521						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8KSP83	06/24/2025	06/23/2031	1	2,311	2311.2	(148)			(119)		(119)	(2)						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8KSP83	06/24/2025	06/23/2031	67	1,171,499	17485.1	(95,613)			(56,279)		(56,279)	16,290						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8KSP83	06/24/2025	06/23/2031	104	2,045,753	19670.7	(199,370)			(119,420)		(119,420)	32,491						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)			(20,193)		(20,193)	12,982						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)			(16,802)		(16,802)	10,866						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)			(3,098)		(3,098)	322						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)			(1,047)		(1,047)	109						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)			(6,819)		(6,819)	694						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)			(247,554)		(247,554)	59,687						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)			(728,445)		(728,445)	176,249						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)			(852)		(852)	87						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)			(1,505,677)		(1,505,677)	372,444						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	342	1,713,629	5010.61	(32,117)			(19)		(19)	12,200						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	1,920	10,822,906	5636.93	(331,814)			(431)		(431)	125,504						0013
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)			(51,880)		(51,880)	51,695						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)			(133)		(133)	2						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/10/2025	07/09/2026	14	87,686	6263.26	(4,362)			(8)		(8)	1,860						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2026	559	1,133,227	2027.24	(44,731)			(10)		(10)	16,246						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/10/2025	07/09/2026	15	274,379	18291.9	(6,709)						2,413						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)			(112,705)		(112,705)	31,837						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)			(194,418)		(194,418)	51,494						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)			(17,034)		(17,034)	10,770						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)			(18,141)		(18,141)	11,456						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)			(262,480)		(262,480)	167,759						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	1	6,359	6358.91	(312)			(3)		(3)	156						0013

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EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	150	763,070	5087.13	(14,505)			(120)		(120)	6,195						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/24/2025	07/23/2026	2,063	11,806,590	5723.02	(362,655)			(3,155)		(3,155)	159,519						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)			(39,054)		(39,054)	37,813						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)			(86,328)		(86,328)	24,153						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)			(181,129)		(181,129)	47,521						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2026	286	587,679	2054.82	(24,988)			(80)		(80)	9,866						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	07/24/2025	07/23/2026	15	277,949	18529.9	(6,339)			0		0	2,949						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)			(327,968)		(327,968)	77,948						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)			(455,937)		(455,937)	110,096						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)			(1,152,621)		(1,152,621)	282,737						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)			(53,333)		(53,333)	5,363						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)			(30,565)		(30,565)	19,127						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)			(19,856)		(19,856)	12,475						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)			(177,659)		(177,659)	112,746						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)			(6,216)		(6,216)	625						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	36	230,020	6389.45	(11,494)			(300)		(300)	6,039						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	319	1,630,588	5111.56	(31,820)			(667)		(667)	14,475						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	08/11/2025	08/07/2026	2,422	13,927,735	5750.51	(434,749)			(8,833)		(8,833)	206,612						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/11/2025	08/07/2026	312	622,933	1996.58	(26,294)			(192)		(192)	9,729						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	08/11/2025	08/07/2026	24	453,336	18889	(11,269)			(54)		(54)	5,665						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)			(2,863)		(2,863)	289						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)			(47,465)		(47,465)	4,790						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)			(34,791)		(34,791)	21,728						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)			(43,590)		(43,590)	27,345						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)			(167,744)		(167,744)	105,560						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)			(178,686)		(178,686)	49,286						0013

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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)			(194,763)		(194,763)	50,511						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)			(30,493)		(30,493)	28,351						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	584	3,731,439	6389.45	(375,979)			(284,914)		(284,914)	67,089						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)			(606,808)		(606,808)	145,690						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)			(1,283,300)		(1,283,300)	312,231						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)			(15,459)		(15,459)	1,543						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/25/2025	08/21/2026	339	720,633	2125.76	(30,585)			(523)		(523)	16,636						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)			(202,055)		(202,055)	52,261						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)			(24,302)		(24,302)	15,116						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)			(55,122)		(55,122)	15,196						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)			(34,638)		(34,638)	21,155						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)			(84,997)		(84,997)	52,998						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)			(302,284)		(302,284)	70,261						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)			(374,503)		(374,503)	89,582						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)			(735,993)		(735,993)	177,514						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)			(31,552)		(31,552)	28,310						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	12	77,603	6466.91	(3,881)			(185)		(185)	2,230						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	520	2,690,236	5173.53	(51,485)			(1,917)		(1,917)	26,423						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	08/25/2025	08/21/2026	2,347	13,660,056	5820.22	(423,704)			(15,208)		(15,208)	226,933						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	08/25/2025	08/21/2026	18	338,373	18798.5	(8,248)			(162)		(162)	4,332						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2025	09/09/2026	31	591,227	19071.8	(15,069)			(836)		(836)	8,541						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2025	09/09/2027	311	1,822,880	5861.35	(90,762)			(43,874)		(43,874)	37,843						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	09/10/2025	09/09/2031	792	5,157,987	6512.61	(529,333)			(409,500)		(409,500)	93,974						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	09/10/2025	09/09/2031	1,639	8,539,338	5210.09	(609,052)			(461,627)		(461,627)	109,550						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)			(1,273,466)		(1,273,466)	303,783						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)			(115,469)		(115,469)	71,202						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)			(100,879)		(100,879)	27,393						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	561	2,922,860	5210.09	(57,037)			(3,570)		(3,570)	31,173						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	3,756	22,015,231	5861.35	(683,423)			(45,295)		(45,295)	395,376						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	09/10/2025	09/09/2026	432	926,052	2143.64	(39,125)			(1,300)		(1,300)	23,694						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)			(266,363)		(266,363)	68,087						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)			(46,845)		(46,845)	28,259						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)			(36,736)		(36,736)	22,654						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)			(1,671)		(1,671)	163						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)			(590)		(590)	58						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	09/24/2025	09/23/2026	19	373,619	19664.1	(10,717)			(929)		(929)	6,319						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5170UK5573	09/24/2025	09/23/2026	1,584	9,490,108	5991.23	(336,315)			(30,953)		(30,953)	192,833						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	09/24/2025	09/23/2026	300	663,528	2211.76	(30,669)			(1,610)		(1,610)	20,506						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5170UK5573	09/24/2025	09/09/2026	23	134,811	5861.35	(4,239)			(277)		(277)	2,421						0013
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)			(349,731)		(349,731)	78,741						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)			(585,003)		(585,003)	138,469						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5170UK5573	09/24/2025	09/23/2026	325	1,730,801	5325.54	(38,825)			(3,126)		(3,126)	20,895						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)			(1,026,952)		(1,026,952)	242,230						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5170UK5573	09/24/2025	09/23/2031	365	896,991	2457.51	(104,715)			(64,427)		(64,427)	38,192						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5170UK5573	09/24/2025	09/23/2031	452	888,637	1966.01	(70,074)			(43,881)		(43,881)	26,909						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5170UK5573	09/24/2025	09/23/2031	864	1,910,961	2211.76	(185,069)			(114,211)		(114,211)	69,593						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5170UK5573	09/24/2025	09/23/2031	62	1,219,177	19664.1	(98,002)			(71,403)		(71,403)	18,928						0013

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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)			(246,081)		(246,081)	62,141						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)			(18,071)		(18,071)	14,952						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)			(9,306)		(9,306)	903						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)			(15,825)		(15,825)	1,536						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)			(131,062)		(131,062)	79,098						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)			(367,034)		(367,034)	91,965						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)			(782,949)		(782,949)	184,228						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)			(1,038,375)		(1,038,375)	242,350						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)			(88,280)		(88,280)	51,807						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)			(29,081)		(29,081)	17,674						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)			(108,323)		(108,323)	28,192						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)			(1,802)		(1,802)	17,285						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)			(534,734)		(534,734)	118,735						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)			(1,955)		(1,955)	9,857						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)			(1,509)		(1,509)	145						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)			(67,825)		(67,825)	6,535						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)			(7,581)		(7,581)	38,763						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)			(41,022)		(41,022)	196,239						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)			(3,475)		(3,475)	12,974						0013
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)			(22,726)		(22,726)	18,103						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	10/24/2025	10/09/2026	1	20,079	20078.5	(534)			(75)		(75)	379						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	10/24/2025	10/23/2026	75	167,579	2234.39	(7,031)			(733)		(733)	5,679						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	10/24/2025	10/23/2026	11	220,857	20077.9	(6,089)			(1,022)		(1,022)	4,262						0013

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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)			(558,935)		(558,935)	123,407						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)			(681,901)		(681,901)	159,440						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)			(1,109,342)		(1,109,342)	257,239						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)			(83,753)		(83,753)	48,684						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)			(26,975)		(26,975)	16,262						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)			(102,448)		(102,448)	61,286						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	109	734,490	6738.44	(38,304)			(8,168)		(8,168)	25,524						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	338	1,822,074	5390.75	(38,471)			(5,879)		(5,879)	24,212						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2026	737	4,469,610	6064.6	(149,383)			(25,003)		(25,003)	98,996						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/22/2027	197	1,194,726	6064.6	(65,040)			(35,209)		(35,209)	27,285						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2031	91	1,827,093	20077.9	(145,818)			(110,797)		(110,797)	28,668						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2031	204	4,607,887	22587.7	(439,259)			(337,029)		(337,029)	84,016						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	10/24/2025	10/23/2031	3	12,832	4009.92	(1,848)			(1,614)		(1,614)	155						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	11/10/2025	11/09/2026	879	1,924,606	2189.54	(87,461)			(9,362)		(9,362)	60,702						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)			(102,335)		(102,335)	59,442						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)			(55,246)		(55,246)	33,007						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)			(126,503)		(126,503)	75,291						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)			(6,605)		(6,605)	17,253						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	565	3,041,418	5383.04	(69,671)			(12,292)		(12,292)	41,082						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)			(35,662)		(35,662)	26,734						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)			(475,418)		(475,418)	104,564						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)			(854,382)		(854,382)	198,591						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	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	11/10/2025	11/07/2031	2,584	15,648,497	6055.92	(1,363,158)			(1,110,380)		(1,110,380)	256,098						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)			(96,496)		(96,496)	316,164						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)			(1,285)		(1,285)	4,302						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)			(244)		(244)	1,003						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)			(509)		(509)	2,015						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)			(186)		(186)	775						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)			(1,251)		(1,251)	970						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)			(6,387)		(6,387)	611						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)			(9,327)		(9,327)	892						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)			(120,086)		(120,086)	30,912						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)			(289,365)		(289,365)	71,775						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)			(1,018,025)		(1,018,025)	225,257						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)			(928,000)		(928,000)	213,921						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)			(1,136,770)		(1,136,770)	261,762						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)			(234)		(234)	782						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)			(580)		(580)	1,687						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	659	3,481,095	5282.39	(86,797)			(15,200)		(15,200)	44,600						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)			(94,985)		(94,985)	279,323						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)			(24,346)		(24,346)	60,045						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)			(37,829)		(37,829)	22,410						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)			(134,782)		(134,782)	79,783						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)			(104,641)		(104,641)	27,315						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	11/24/2025	11/21/2031	197	4,297,675	21815.6	(445,778)			(297,260)		(297,260)	73,561						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)			(158,401)		(158,401)	92,053						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)			(26,300)		(26,300)	19,510						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)			(4,289)		(4,289)	24,792						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)			(3,349)		(3,349)	321						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)			(2,524)		(2,524)	6,045						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)			(213)		(213)	1,381						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)			(11,404)		(11,404)	55,424						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)			(2,320)		(2,320)	217						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)			(61,153)		(61,153)	5,732						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)			(97,871)		(97,871)	55,109						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)			(39,594)		(39,594)	23,215						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)			(167,153)		(167,153)	97,095						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)			(109,807)		(109,807)	27,467						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)			(343,760)		(343,760)	84,276						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)			(7,680)		(7,680)	15,199						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)			(26,001)		(26,001)	67,668						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)			(122,861)		(122,861)	308,022						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)			(6,844)		(6,844)	4,799						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)			(428,704)		(428,704)	92,199						0013
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)			(548,353)		(548,353)	125,882						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)			(1,157,070)		(1,157,070)	261,939						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	12/24/2025	12/23/2026	43	297,121	6909.79	(16,045)			(6,245)		(6,245)	10,883						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)			(19,055)		(19,055)	44,147						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)			(164,993)		(164,993)	362,258						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)			(9,054)		(9,054)	39,307						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	12/24/2025	12/23/2027	295	1,834,549	6218.81	(104,088)			(65,143)		(65,143)	44,285						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)			(103,807)		(103,807)	25,816						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/24/2025	12/23/2026	10	204,703	20470.3	(5,709)			(1,926)		(1,926)	4,248						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/24/2025	12/23/2031	689	4,760,845	6909.79	(488,773)			(424,554)		(424,554)	90,304						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/24/2025	12/23/2031	1,134	6,268,559	5527.83	(450,742)			(386,433)		(386,433)	88,284						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	12/24/2025	12/23/2031	2,738	17,027,102	6218.81	(1,479,437)			(1,277,481)		(1,277,481)	286,730						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)			(52,534)		(52,534)	29,295						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)			(20,259)		(20,259)	11,782						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)			(144,342)		(144,342)	83,112						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)			(230,018)		(230,018)	56,056						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)			(12,224)		(12,224)	1,148						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)			(4,647)		(4,647)	436						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/08/2027	111	773,257	6966.28		(41,755)		(18,209)		(18,209)	23,546						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/08/2027	728	4,057,159	5573.02		(85,294)		(31,300)		(31,300)	53,994						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/08/2027	1,387	8,696,005	6269.65		(294,823)		(112,893)		(112,893)	181,931						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3OB789TSUIDF371261	01/12/2026	01/08/2027	13	267,969	20613		(7,533)		(2,838)		(2,838)	4,694						0013
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)		(68,148)		(68,148)	34,817						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)		(326,259)		(326,259)	42,154						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)		(321,657)		(321,657)	41,214						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)		(1,285,614)		(1,285,614)	166,287						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)		(60,320)		(60,320)	23,106						0013

SCHEDULE DB - PART A - SECTION 1

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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)		(14,894)		(14,894)	4,853						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)		(127,277)		(127,277)	57,093						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)		(53,474)		(53,474)	14,520						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)		(209,117)		(209,117)	55,668						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/12/2026	01/08/2027	401	947,082	2361.8		(42,277)		(11,391)		(11,391)	30,887						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)		(5,946)		(5,946)	966						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)		(5,489)		(5,489)	892						0013
S&P 500 Put Option - Offset	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/26/2026	01/22/2027	283	679,834	2402.24		(31,707)		(9,726)		(9,726)	21,981						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)		(1,873)		(1,873)	2,668						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)		(250,822)		(250,822)	33,917						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)		(289,740)		(289,740)	40,112						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)		(923,930)		(923,930)	126,264						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)		(70,941)		(70,941)	25,060						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)		(23,076)		(23,076)	6,566						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)		(79,617)		(79,617)	31,732						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)		(10,296)		(10,296)	16,574						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)		(100,327)		(100,327)	151,653						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)		(49,604)		(49,604)	25,734						0013
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)		(93,700)		(93,700)	25,938						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)		(145,158)		(145,158)	39,102						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)		(1,175)		(1,175)	221						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)		(15,513)		(15,513)	28,926						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)		(508,869)		(508,869)	96,005						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 PT3QB789TSUIDF371261	02/10/2026	02/09/2032	822	4,580,069	5571.86		(350,418)		(290,643)		(290,643)	59,775						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	02/10/2026	02/09/2032	2,481	15,551,752	6268.34		(1,438,970)		(1,196,674)		(1,196,674)	242,296						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)		(88,554)		(88,554)	32,025						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)		(484)		(484)	776						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)		(24,083)		(24,083)	6,492						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)		(146,785)		(146,785)	61,981						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)		(2,248)		(2,248)	5,823						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)		(4,660)		(4,660)	5,323						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)		(17,895)		(17,895)	27,196						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)		(177,702)		(177,702)	248,732						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)		(10,220)		(10,220)	5,624						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)		(89,378)		(89,378)	35,099						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)		(182,037)		(182,037)	68,836						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)		(8,161)		(8,161)	1,578						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)		(23,508)		(23,508)	4,544						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	02/24/2026	02/23/2027	334	787,869	2358.89		(38,956)		(12,343)		(12,343)	26,613						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	02/24/2026	02/23/2027	19	375,576	19767.2		(12,238)		(4,481)		(4,481)	7,757						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)		(48,916)		(48,916)	23,879						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)		(21,315)		(21,315)	10,130						0013
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)		(110,567)		(110,567)	63,220						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)		(60,992)		(60,992)	34,945						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)		(130,956)		(130,956)	72,031						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)		(280,382)		(280,382)	84,085						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)		(262,100)		(262,100)	92,686						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 - 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)		(1,281,572)		(1,281,572)	416,203						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)		(30,788)		(30,788)	39,189						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)		(17,330)		(17,330)	27,174						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)		(127,161)		(127,161)	191,252						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)		(10,045)		(10,045)	2,453						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)		(31,942)		(31,942)	20,495						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)		(20,963)		(20,963)	5,119						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	11	63,712	5792.04		(5,304)		(3,776)		(3,776)	1,529						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	03/09/2032	241	492,349	2042.94		(40,691)		(26,664)		(26,664)	14,028						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	26	176,696	6795.99		(10,916)		(4,639)		(4,639)	6,277						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	03/09/2027	14	279,633	19973.8		(9,543)		(3,818)		(3,818)	5,725						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	03/09/2028	89	544,359	6116.39		(33,737)		(20,321)		(20,321)	13,416						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	03/09/2032	559	1,427,502	2553.67		(168,780)		(111,166)		(111,166)	57,614						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	03/09/2032	889	2,043,189	2298.3		(202,859)		(132,937)		(132,937)	69,923						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	488	2,653,154	5436.79		(70,936)		(26,727)		(26,727)	44,210						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	2,026	12,391,806	6116.39		(506,156)		(196,347)		(196,347)	309,809						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	03/10/2026	03/09/2027	368	845,774	2298.3		(43,087)		(12,619)		(12,619)	30,467						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	726	4,933,889	6795.99		(558,913)		(432,425)		(432,425)	126,487						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	1,135	6,170,757	5436.79		(499,234)		(380,386)		(380,386)	118,849						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	2,235	13,670,132	6116.39		(1,321,909)		(1,019,052)		(1,019,052)	302,856						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	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	03/10/2026	03/09/2032	55	1,098,559	19973.8		(100,846)		(66,233)		(66,233)	34,614						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)		(186,011)		(186,011)	100,204						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)		(94,497)		(94,497)	61,589						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)		(162,797)		(162,797)	100,702						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)		(14,893)		(14,893)	45,549						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)		(397,471)		(397,471)	147,140						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)		(1,177,093)		(1,177,093)	474,924						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)		(78,357)		(78,357)	48,941						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)		(115,325)		(115,325)	75,756						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)		(302,427)		(302,427)	132,130						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)		(32,665)		(32,665)	22,035						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)		(8,676)		(8,676)	7,713						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)		(19,863)		(19,863)	17,726						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)		(54,341)		(54,341)	101,851						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)		(10,099)		(10,099)	20,072						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)		(96,477)		(96,477)	199,320						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)		(4,242)		(4,242)	1,594						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)		(2,342)		(2,342)	4,420						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)		(33,168)		(33,168)	12,460						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	04/10/2026	04/09/2032	590	1,555,423	2636.31		(187,200)		(128,334)		(128,334)	58,866						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	04/10/2026	04/09/2032	274	577,880	2109.05		(49,242)		(32,968)		(32,968)	16,275						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	04/10/2026	04/09/2032	1,449	3,438,013	2372.68		(350,922)		(236,402)		(236,402)	114,519						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	900	6,142,194	6824.66		(671,242)		(548,762)		(548,762)	122,479						0013

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EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	04/10/2026	04/09/2032	1,329	7,255,981	5459.73		(567,494)		(455,451)		(455,451)	112,043						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	04/10/2026	04/09/2032	3,352	20,588,621	6142.19		(1,920,565)		(1,558,869)		(1,558,869)	361,696						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)		(14,207)		(14,207)	24,773						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)		(38,130)		(38,130)	22,366						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)		(22,156)		(22,156)	23,910						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)		(52,019)		(52,019)	59,724						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)		(8,059)		(8,059)	7,499						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)		(218,912)		(218,912)	261,166						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)		(316,472)		(316,472)	148,965						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)		(73,042)		(73,042)	29,588						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)		(6,407)		(6,407)	1,671						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)		(27,472)		(27,472)	7,164						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)		(529,812)		(529,812)	78,068						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)		(220,357)		(220,357)	39,062						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)		(1,125,429)		(1,125,429)	180,325						0013
EQUITY OPTION PUT - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	04/24/2026	04/23/2027	12	257,113	21426.1		(7,768)		(5,568)		(5,568)	2,199						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)		(106,006)		(106,006)	37,900						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)		(15,508)		(15,508)	6,239						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)		(249,541)		(249,541)	101,830						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	115	2,772,003	24104.4		(292,162)		(220,041)		(220,041)	72,121						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)		(21,278)		(21,278)	11,521						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)		(23,397)		(23,397)	15,986						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)		(337,449)		(337,449)	214,635						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)		(26,532)		(26,532)	8,649						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 - NASDAQ-100 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	04/24/2026	04/09/2027	4	80,263	20065.7		(1,901)		(1,343)		(1,343)	558						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)		(14,868)		(14,868)	5,085						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)		(60,163)		(60,163)	16,816						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	04/24/2026	04/23/2027	662	1,653,405	2497.59		(84,663)		(42,400)		(42,400)	42,263						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)		(1,251)		(1,251)	195						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)		(6,963)		(6,963)	1,085						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)		(585,034)		(585,034)	629						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)		(409,970)		(409,970)	227						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)		(1,347,698)		(1,347,698)	14,421						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)		(31,335)		(31,335)	11,982						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)		(35,182)		(35,182)	19,227						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)		(13,932)		(13,932)	1,633						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)		(176,642)		(176,642)	35,492						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)		(24,685)		(24,685)	6,184						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)		(106,453)		(106,453)	20,067						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)		(15,660)		(15,660)	3,713						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)		(301,333)		(301,333)	93,380						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)		(164,915)		(164,915)	23,741						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)		(158,676)		(158,676)	36,182						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)		(257,999)		(257,999)	43,114						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)		(5,674)		(5,674)	898						0013
EQUITY OPTION PUT - SGIXSMAC	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)		(1,784)		(1,784)	90						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	05/26/2026	05/21/2032	3	9,918	3306.07		(189)		(513)		(513)	(324)						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)		(370,541)		(370,541)	(12,309)						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 PT3QB789TSUIDF371261	05/26/2026	05/21/2032	883	5,279,263	5978.78		(372,892)		(387,763)		(387,763)	(14,871)						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)		(1,317,739)		(1,317,739)	(51,559)						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)		(140,498)		(140,498)	26,419						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)		(23,695)		(23,695)	4,603						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)		(142,497)		(142,497)	32,714						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)		(17,318)		(17,318)	(103)						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)		(9,412)		(9,412)	(3,822)						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)		(57,849)		(57,849)	5,690						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)		(245,902)		(245,902)	32,576						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)		(424)		(424)	150						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)		(272,644)		(272,644)	36,215						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)		(57,958)		(57,958)	22,765						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)		(100,679)		(100,679)	4,276						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)		(80,498)		(80,498)	14,595						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)		(30,025)		(30,025)	9,312						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)		(51,362)		(51,362)	12,145						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)		(97,733)		(97,733)	30,395						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)		(351,054)		(351,054)	96,650						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)		(23,308)		(23,308)	9,278						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)		(5,387)		(5,387)	2,471						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)		(37,714)		(37,714)	15,933						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)		(7,772)		(7,772)	2,693						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/23/2028	37	248,866	6726.12		(15,776)		(13,210)		(13,210)	2,567						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	668	3,947,426	5909.32		(105,931)		(76,932)		(76,932)	28,999						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2027	1,853	12,318,725	6647.99		(512,021)		(383,734)		(383,734)	128,287						0013

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EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2028	183	1,216,582	6647.99		(75,597)		(63,325)		(63,325)	12,273						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)		(514,402)		(514,402)	10,171						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)		(366,506)		(366,506)	9,233						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)		(1,699,058)		(1,699,058)	67,268						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2032	3	13,517	3975.61		(2,106)		(1,742)		(1,742)	364						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	06/09/2032	74	288,402	3907.89		(44,077)		(36,295)		(36,295)	7,782						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	SOCIETE GENERALE GROUP O2RNE8IBXP4ROTD8PU41	06/10/2026	05/21/2032	2	8,746	3975.61		(1,363)		(1,127)		(1,127)	235						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)		(144,057)		(144,057)	27,230						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)		(31,633)		(31,633)	4,313						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)		(216,232)		(216,232)	51,135						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)		(77,828)		(77,828)	42,385						0013
EQUITY OPTION PUT - S&P 500 INDEX	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2027	381	2,244,993	5892.37		(51,485)		(45,098)		(45,098)	6,387						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)		(504,069)		(504,069)	58,655						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)		(39,562)		(39,562)	3,970						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)		(34,659)		(34,659)	7,373						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)		(50,562)		(50,562)	2,341						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)		(516,342)		(516,342)	(1,374)						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	616	3,629,700	5892.37		(262,816)		(263,175)		(263,175)	(359)						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)		(1,242,571)		(1,242,571)	(3,189)						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2032	382	1,136,633	2975.48		(124,979)		(116,842)		(116,842)	8,137						0013
EQUITY OPTION PUT - SGIXSMAC	VARIABLE ANNUITY	Exhibit 5	Equity/Index	TORONTO-DOMINION BANK LONDON BRANCH PT30B789TSUIDF371261	06/24/2026	06/23/2032	86	204,713	2380.38		(15,312)		(14,221)		(14,221)	1,091						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	TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	06/24/2026	06/23/2032	557	1,491,607	2677.93		(137,604)		(126,740)		(126,740)	10,864						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)		(89,396)		(89,396)	22,363						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)		(85,453)		(85,453)	27,574						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)		(199,156)		(199,156)	56,760						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)		(86,221)		(86,221)	24,335						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)		(2,453)		(2,453)	816						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)		(29,197)		(29,197)	8,488						0013
0659999999. Subtotal - written options - hedging other - put options										(155,452,643)	(45,919,469)		(125,338,468)	XXX	(125,338,468)	39,910,040					XXX	XXX
0709999999. Subtotal - written options - hedging other										(160,931,499)	(52,133,683)		(147,164,156)	XXX	(147,164,156)	30,779,083					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										(5,478,857)	(6,214,214)		(21,825,687)	XXX	(21,825,687)	(9,130,957)					XXX	XXX
0939999999. Total written options - put options										(155,452,643)	(45,919,469)		(125,338,468)	XXX	(125,338,468)	39,910,040					XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options										(160,931,499)	(52,133,683)		(147,164,156)	XXX	(147,164,156)	30,779,083					XXX	XXX
Interest Rate Swap SOFR (4.7360)	294429AC9	D-1	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/22/2028		25,000,000	SOFR (4.7360)				(99,457)		(127,469)	(159,336)	322,612			156,350		97/100
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)				(31,846)			(1,508,872)				2,112,600		97/100
Interest Rate Swap SOFR (4.7610)	195869AD4/03746AA8	D-1	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/21/2023	01/22/2030		50,000,000	SOFR (4.7610)				(203,970)		(627,955)	(857,510)	838,652			472,175		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)				532,346			(125,228)				1,827,250		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)				175,103			(2,528,104)				4,005,500		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)				563,309			1,336,879				1,039,350		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)				(341,040)			(2,363,959)				2,656,000		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)				(693,713)			(2,504,667)				1,599,450		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)				595,461			48,612				4,609,750		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)				312,916			832,994				1,400,625		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)				949,634			140,876				3,082,750		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)				(614,209)			(4,534,596)				2,916,200		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)
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)			(510,670)			(6,043,424)					2,603,125		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)			(699,323)			(12,733,572)					7,448,350		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)			(56,275)			(2,051,624)					1,606,200		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)			202,426			(2,752,288)					6,357,375		99/100
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												80,692	(755,424)	XXX	(35,623,818)	1,161,263				43,893,050	XXX	XXX
Currency Swap USD 4.538 (AUD 6.28)	Q7794#AF0	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	06/11/2014	08/14/2029		5,635,800	USD 4.538 (AUD 6.28)			(2,632)	1,479,006		1,353,657		(155,701)			49,823		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)			43,946	263,017		410,952		71,194			39,074		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)			45,434	263,017		805,411		71,194			73,550		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)			122,039	5,226,951		4,320,542		363,023			188,304		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)			65,002	482,992		588,327		186,911			96,756		100/100
Currency Swap USD 2.301 (GBP 1.98)	N52690#AC2	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/11/2021	08/20/2026		36,023,000	USD 2.301 (GBP 1.98)			67,134	1,514,612		1,559,547		462,761			67,327		95/100
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)			88,339	188,987		515,525		280,367			169,184		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)			96,674	210,986		335,489		311,519			135,565		99/100
Currency Swap USD 3.718 (GBP 2.9)	G9369*AA7	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	11/16/2021	03/31/2043		32,561,617	USD 3.718 (GBP 2.9)			136,852	357,991		3,277,098		432,163			666,553		100/101
Currency Swap USD 3.252 (AUD 4.22)	Q80598AB9	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2021	03/15/2047		13,788,300	USD 3.252 (AUD 4.22)			(50,903)	625,118		(95,892)		(493,052)			313,822		100/100
Currency Swap USD 3.359 (AUD 4.18)	Q80598AC7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/18/2021	03/15/2052		19,593,900	USD 3.359 (AUD 4.18)			(58,148)	888,326		23,322		(700,653)			496,911		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)			121,272	123,086		3,434,402		355,970			618,524		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)			283,809	(7,682,936)		3,984,835		1,299,289			1,639,562		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)			264,114	607,535		472,835		778,797			148,785		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		28,926	1,684,315		1,124,982		419,591			141,990		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		29,600	1,684,315		970,804		419,591			171,797		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)			71,810	118,493		230,539		155,759			44,127		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)			102,231	189,589		635,583		249,215			126,041		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)			84,033	(95,520)		1,871,167		124,589			162,967		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 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)			144,336	(32,014)		256,170		311,519			91,430		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)			342,756	(80,035)		1,103,104		778,797			304,749		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		272,651	5,069,437		6,027,484		385,712			218,257		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		259,279	5,069,437		5,443,160		385,712			171,856		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		591,596	14,208,314		14,425,524		975,624			460,357		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)			(8,358)	1,131,897		(264,755)		493,636			229,095		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		(2,269)	282,974		181,447		123,409			23,706		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		(4,307)	565,948		(89,437)		246,818			108,033		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)			(3,451)	(353,382)		449,630		(493,052)			239,415		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)			75,102	(395,186)		587,796		266,977			236,523		100/100
Currency Swap USD 3.014 (EUR 1.1)	G49368AA0	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/01/2022	05/19/2030		7,570,500	USD 3.014 (EUR 1.1)			69,587	(432,610)		(288,778)		218,063			74,634		102/100
Currency Swap USD 3.138 (EUR 1.25)	G49368AB8	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	01/01/2022	05/19/2032		10,810,000	USD 3.138 (EUR 1.25)			97,368	(623,014)		(305,916)		311,519			131,179		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)			148,575	(28,631)		(279,401)		685,342			315,821		100/100
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)			34,438	(8,007)		1,512		155,759			108,033		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)			46,794	(9,110)		(74,974)		218,063			122,028		100/100
Currency Swap USD 3.754 (AUD 4.07)	Q88068AA7	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/01/2022	06/30/2042		19,393,120	USD 3.754 (AUD 4.07)	0		(8,969)	615,293		1,056,345		(729,268)			387,998		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)			425,355	1,324,930		1,274,235		1,557,595			622,158		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)			90,192	633,086		1,408,560		355,970			290,315		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)			11,897	1,779,383		2,137,933		(622,803)			288,109		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)			64,481	813,206		988,900		231,380			122,208		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)			66,288	813,206		1,008,301		231,380			126,616		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)			579,452	4,024,930		7,286,961		1,557,595			1,182,986		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)			371,199	2,736,952		3,814,083		1,059,164			656,177		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)			22,435	47,543		194,335		177,985			114,612		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 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)			89,764	(215,014)		(198,494)		311,519			46,701		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)			151,572	(694,028)		(628,544)		623,038			272,294		100/100
Currency Swap USD 3.4225 (GBP 2.83)	G63370AB8	D-1	Currency	CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	03/04/2022	05/31/2037		30,153,000	USD 3.4225 (GBP 2.83)			87,248	(108,202)		2,071,743		405,805			498,354		100/100
Currency Swap USD 3.55 (EUR 1.97)	D70028AA5	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	03/09/2022	03/31/2029		11,040,000	USD 3.55 (EUR 1.97)			81,639	(393,014)		(376,159)		311,519			91,593		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)			21,673	(129,904)		(124,839)		93,456			40,232		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)			126,372	(747,025)		(701,445)		560,734			279,508		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)			68,102	(422,014)		(368,385)		311,519			182,166		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)			56,877	(373,808)		(310,089)		186,911			54,742		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)			144,442	(3,289,352)		(4,366,262)		1,152,620			486,451		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)			88,641	(1,634,295)		(1,839,050)		557,619			231,157		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)			(80,348)	(447,476)		(1,262,879)		(648,753)			432,678		100/100
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)			22,087	(2,661,660)		(2,162,854)		373,768			223,743		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)			933,115	6,929,702		24,997,477		1,588,224			1,280,250		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)			(320,479)	(7,762,371)		(9,250,040)		533,955			406,938		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)			324,764	1,230,580		1,529,373		453,778			77,374		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		797,649	3,691,739		20,555,723		1,361,335			1,041,807		100/100
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)			451,554	1,845,869		4,336,336		680,668			255,066		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)			120,485	(3,402,535)		(3,593,859)		778,797			237,422		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)			489,784	3,995,481		7,108,107		782,768			371,837		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)			40,714	(1,173,220)		(1,371,833)		436,127			98,128		100/100
Currency Swap USD 5.5075 (GBP 5.62)	G8729*AA4	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	04/04/2023	03/31/2038		12,799,752	USD 5.5075 (GBP 5.62)			(32,180)	(801,862)		(811,444)		247,694			219,458		100/103

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 13.21 (EUR 12)	00238*AB0	D-1	Currency	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	05/24/2023	05/31/2028		1,078,800	USD 13.21 (EUR 12)			2,791	(64,501)	%	(87,862)		31,152			7,475		120/100
Currency Swap USD 7.054 (EUR 6)	00238*AA2	D-1	Currency	SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	05/24/2023	05/31/2028		51,085,558	USD 7.054 (EUR 6)	0		181,673	(3,054,403)	%	(3,814,713)		1,529,276			353,972		104/99
Currency Swap USD 5.4663 (JPY 1.24)	B0C5LF6	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	06/02/2023	06/09/2028		14,398,848	USD 5.4663 (JPY 1.24)			314,704	2,093,049		2,460,283		453,778			100,410		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)			107,252	(836,028)		(1,188,807)		623,038			225,367		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)			(38,660)	(512,282)		(642,053)		176,205			222,256		100/100
Currency Swap USD 7.9 (EUR 6.25)	00238#AA8	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/27/2023	08/09/2026		31,227,814	USD 7.9 (EUR 6.25)			150,194	(2,774,856)	%	(2,752,645)		926,482			51,682		90/100
Currency Swap USD 6.661 (AUD 7.24)	Q9749#AQ8	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/31/2023	01/07/2031		38,058,000	USD 6.661 (AUD 7.24)			(192,146)	(3,509,943)		(3,965,147)		(1,557,006)			404,823		100/100
Currency Swap USD 6.845 (AUD 7.73)	Q9749#AR6	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/31/2023	01/07/2036		36,772,000	USD 6.845 (AUD 7.73)			(247,987)	(3,410,345)		(4,655,389)		(1,505,106)			567,557		100/100
Currency Swap USD 6.797 (GBP 6.51)	87929XA*3	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/08/2023	11/17/2030		38,420,750	USD 6.797 (GBP 6.51)			(40,915)	(3,122,040)		(2,837,544)		557,093			402,323		100/100
Currency Swap USD 7.773 (EUR 6)	00240#AA4	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	11/28/2023	11/30/2027		54,567,946	USD 7.773 (EUR 6)			390,014	(2,266,899)	%	(2,386,277)		1,548,597			325,034		84/100
Currency Swap USD 7.085 (EUR 5.3771)	G5163*AA3	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/01/2023	12/14/2030		39,070,800	USD 7.085 (EUR 5.3771)			249,442	(2,088,050)		(2,168,205)		1,121,468			412,568		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)			(67,630)	(3,588,513)		(804,800)		978,917			1,235,255		100/100
Currency Swap USD 13.95 (EUR 12)	L00048AD3	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/15/2023	12/31/2028		779,857	USD 13.95 (EUR 12)			4,870	(36,787)	%	(42,932)		22,251			6,174		110/100
Currency Swap USD 7.765 (EUR 6)	L00048AB7	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	12/15/2023	12/31/2028		36,861,372	USD 7.765 (EUR 6)			263,361	(1,738,791)	%	(1,907,069)		1,097,481			291,813		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)			52,923	(436,110)		(276,230)		218,063			159,823		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)			196,084	(1,560,035)		(438,338)		778,797			714,732		100/100
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)			784,939	3,261,625		19,962,114		1,474,780			1,128,124		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		637,874	2,508,943		11,861,240		1,134,446			689,975		100/100
Currency Swap USD 5.599 (GBP 5.41)	G1591#BP6	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/06/2024	03/20/2034		15,265,200	USD 5.599 (GBP 5.41)			(5,855)	(661,748)		(343,186)		213,582			212,156		100/100
Currency Swap USD 5.715 (EUR 3.94)	40637CE*7	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/04/2024	04/30/2034		15,223,600	USD 5.715 (EUR 3.94)			114,523	(782,620)		(651,244)		436,127			213,108		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)			4,513	(828,457)		(99,095)		177,985			223,507		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)			195,320	(1,699,732)		(1,238,590)		716,494			345,687		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)			6,301	(829,457)		(399,278)		177,985			174,880		100/100
Currency Swap USD 7.083 (EUR 5.09)	N4001#AB8	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031		16,059,000	USD 7.083 (EUR 5.09)			124,560	(1,090,521)		(928,359)		467,278			178,359		100/100
Currency Swap USD 7.813 (EUR 6)	00240#AA4	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/01/2024	11/30/2027		9,875,023	USD 7.813 (EUR 6)	0		63,845	(696,258)	%	(731,572)		288,039			58,821		102/100
Currency Swap USD 6.3563 (AUD 6.99)	Q7397#AW4	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/01/2024	06/05/2039		7,784,400	USD 6.3563 (AUD 6.99)			(33,808)	(529,189)		(526,051)		(311,401)			140,010		100/100
Currency Swap USD 6.5027 (AUD 7.16)	Q7397#AX2	D-1	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/01/2024	06/05/2044		7,784,400	USD 6.5027 (AUD 7.16)			(34,949)	(529,189)		(537,258)		(311,401)			164,881		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 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)			39,452	(337,507)		(306,008)		155,759			59,742		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)			197,908	(1,515,035)		(537,497)		778,797			648,713		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)			153,760	(1,192,028)		(904,354)		623,038			390,154		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)			151,465	(1,184,028)		(1,063,741)		623,038			305,846		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)			75,609	894,636		(135,740)		863,864			613,222		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)			87,587	894,636		(113,890)		863,864			609,860		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)			150,004	(1,782,535)		(2,038,521)		778,797			721,751		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)			56,829	(713,014)		(846,764)		311,519			262,629		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		18,695,574	USD 6.0025 (NOK 5.52)	0		(20,139)	(2,343,677)		(2,080,773)		(394,872)			268,749		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		15,745,055	USD 6.322 (NOK 5.63)			(1,505)	(1,972,209)		(1,789,239)		(332,527)	0		286,765		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		18,475,674	USD 6.056 (SEK 4.45)	0		80,635	(2,233,254)		(2,520,088)		1,055,055	0		265,588		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		17,570,004	USD 6.27 (SEK 4.66)	0		73,983	(2,123,781)		(2,486,373)		1,003,336	0		320,002		100/100
Currency Swap USD 5.594 (EUR 4.11)	G77388AH8	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	07/31/2024	08/15/2034		17,344,000	USD 5.594 (EUR 4.11)			96,607	(948,822)		(1,078,710)		498,430			247,291		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)			171,051	(1,908,042)		(2,303,059)		934,557			458,235		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)			130,143	707,901		333,365		987,273			335,217		100/100
Currency Swap USD 6.06 (GBP 6.07)	G30568AQ1	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/24/2024	11/06/2034		22,028,600	USD 6.06 (GBP 6.07)			(26,241)	(534,577)		(310,211)		302,574			318,445		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)			(25,420)	(527,777)		(411,449)		302,574			277,833		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)			77,231	894,014		(643,968)		311,519			173,962		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)			205,636	(2,235,035)		(918,561)		778,797			566,063		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)			(52,893)	(1,564,371)		(1,563,398)		533,955			356,346		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)			(42,856)	(1,353,188)		(1,068,495)		462,761			453,215		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)			(19,632)	(529,457)		(289,449)		177,985			225,054		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 5.8253 (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)			763,939	(4,063,130)		(1,926,194)		743,582			793,146		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)			739,891	(4,177,775)		(3,821,795)		766,115			616,055		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		15,461,680	USD 7.214 (EUR 5.067)	(2,102)		114,506	(1,533,191)		(1,188,515)		470,587			226,313		100/100
Currency Swap USD 6.0635 (EUR 4.04)	G12677*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)			88,909	(1,137,415)		(939,893)		342,671			138,617		100/100
Currency Swap USD 5.867 (EUR 3.83)	G12677*AE9	D-1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/23/2025	03/13/2030		13,520,000	USD 5.867 (EUR 3.83)			107,673	(1,342,918)		(1,186,706)		404,975			130,103		100/100
Currency Swap USD 6.342 (EUR 4.18)	G3076*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)			82,791	(1,069,014)		(796,423)		311,519			133,623		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)			433,209	2,583,329		6,882,281		816,801			461,458		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)			350,043	144,246	%	326,326		1,214,924			447,487		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)			9,857	190,863		20,708		197,455			99,800		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)			35,451	676,944		85,909		691,091			391,667		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)			43,699	231,287		75,461		280,367			163,712		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)			224,987	(177,674)		280,367		167,773					100/100
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)			86,777	329,965		158,975		778,797			751,436		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)			206,180	357,462		(67,445)		856,677			488,373		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)			198,917	307,961		(107,498)		872,253			409,968		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)			(46,300)	143,858		104,115		444,962			512,722		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)			271,367	626,198		66,619		626,198			345,869		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)			79,161	891,073	%	695,544		891,073			251,861		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)			22,243	299,590		206,864		299,590			108,234		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)			93,261	867,972		604,323		867,972			307,260		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)			(249,040)	1,596,100		(1,179,251)		1,596,100			1,976,366		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	27,211	92,263		9,654		92,263			52,510		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 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)			48,293	158,762		99,365		158,762			84,212		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)			91,998	440,937		(737,888)		440,937			661,954		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)			35,101	149,979		(408,727)		149,979			401,236		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)			15,795	250,986		(42,525)		250,986			183,778		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)				250,986		(311,304)		250,986			183,778		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)			26,871	439,978		195,399		439,978			245,915		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)			77,935	528,966		(701,118)		528,966			692,897		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)			111,157	793,449		101,473		793,449			656,103		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)			112,442	793,449		(126,361)		793,449			734,009		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)				472,883		(393,548)		472,883			725,747		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)				393,858		(279,686)		393,858			587,411		100/100
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)			19,857	959,930		316,742		959,930			1,006,289		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)		(7,107)	9,876	469,965		18,672		477,072			562,442		100/100
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange										(2,087)	(7,108)	17,640,955	(12,326,583)	XXX	77,808,204		67,660,590	0		51,680,436	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										(2,087)	(7,108)	17,721,646	(13,082,007)	XXX	42,184,386	1,161,263	67,660,590	0		95,573,486	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)			259,946	644,590	$	644,590	(935,762)				336,506		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)			(127,142)	(4,523,408)	$	(4,523,408)	(225,836)				658,683		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)			(127,830)	(850,029)	$	(850,029)	(481,100)				290,813		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)			220,884	377,763	$	377,763	(483,736)				156,832		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)			(169,376)	(7,570,639)	$	(7,570,639)	(182,186)				999,737		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)			(218,161)	(4,093,522)	$	(4,093,522)	(719,150)				753,766		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)			(386,737)	(6,846,146)	$	(6,846,146)	(483,564)				753,143		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)			(446,921)	(15,992,692)	$	(15,992,692)	(24,526)				1,320,040		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)			20,639	43,679	$	43,679	(68,687)				24,542		0006

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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 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)			(73,862)	(1,502,336)		(1,502,336)	(388,684)				364,026		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)			(81,750)	(4,535,992)		(4,535,992)	(181,278)				760,464		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)			(759,852)	(13,327,868)		(13,327,868)	(1,161,463)				1,615,605		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)			(515,850)	(19,041,258)		(19,041,258)	(104,654)				1,741,136		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)			(811,014)	(27,692,215)		(27,692,215)	211,166				1,678,538		0006
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)			(207,488)	(8,136,027)		(8,136,027)	(3,727)				685,680		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)			(1,648,752)	(64,369,607)		(64,369,607)	58,038				5,210,317		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)			(128,337)	(3,512,957)		(3,512,957)	(260,585)				512,385		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)			(388,340)	(17,153,664)		(17,153,664)	(54,376)				1,666,910		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)			(40,988)	(259,074)		(259,074)	(122,359)				77,815		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)			(28,018)	(768,288)		(768,288)	(31,027)				89,003		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)			(414,129)	(2,563,045)		(2,563,045)	(700,636)				530,920		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)			(365,483)	(15,315,580)		(15,315,580)	5,601				1,315,793		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)			396,338	14,645,174		14,645,174	(156,837)				741,360		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)			664,323	16,984,165		16,984,165	(133,967)				930,412		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)			686,640	5,948,975		5,948,975	209,090				472,703		0006
Interest Rate Swap SOFR (0.9100)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/10/2026		250,000,000	SOFR (0.9100)			3,787,654	1,532,453		1,532,453	(3,426,236)				555,125		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)			3,817,559	105,232,768		105,232,768	(406,808)				6,629,660		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)			3,815,859	105,194,508		105,194,508	(405,293)				6,629,660		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)			6,097,496	62,258,624		62,258,624	3,436,860				5,472,960		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)			3,297,935	128,221,214		128,221,214	(1,116,514)				7,531,950		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)			253,794	11,726,152		11,726,152	566,553				2,052,250		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)			12,222	156,923		156,923	178,312				93,594		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)			(318,480)	(11,405,190)		(11,405,190)	(481,877)				1,401,876		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)			(594,817)	(18,864,102)		(18,864,102)	(396,766)				1,747,248		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)			6,614	(45,931)		(45,931)	(164,352)				76,165		0006

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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 4.4538 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/21/2023	04/26/2040		50,000,000	4.4538 (SOFR)			124,921	36,996		36,996	(716,916)				929,825		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)			20,978	(43,636)	$	(43,636)	(304,895)				138,465		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)			45,696	13,458	$	13,458	(441,800)				191,088		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)			40,209	58,013	$	58,013	(70,490)				22,680		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)			(93,679)	(671,048)	$	(671,048)	(327,813)				203,988		0006
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)			(93,992)	(672,607)	$	(672,607)	(327,518)				203,988		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)			(141,697)	(2,259,358)	$	(2,259,358)	(450,989)				407,836		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)			(11,379)	(814,687)	$	(814,687)	(1,156,846)				664,530		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)			5,811	(147,404)	$	(147,404)	(373,517)				184,760		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)			124,809	290,094	$	290,094	(579,287)				227,439		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)			177,892	309,928	$	309,928	(541,611)				208,478		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)			30,889	21,510	$	21,510	(40,527)				18,035		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)			108,167	112,315	$	112,315	(176,782)				69,231		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)			(86,534)	(3,646,655)	$	(3,646,655)	(142,265)				473,168		0006
Interest Rate Swap 5.4260 (SOFR)	VARIABLE ANNUITY	Exhibit 5	Interest Rate	MERRILL LYNCH CAPITAL SERVICES INC GDWTXXO3601TB7DWI3U69	09/18/2023	09/11/2026		8,000,000	5.4260 (SOFR)			59,451	21,367	$	21,367	(59,120)				17,888		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)			(308,555)	(3,782,188)	$	(3,782,188)	(427,086)				462,517		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)			(106,564)	(1,552,439)	$	(1,552,439)	(234,377)				232,461		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)			(70,371)	(2,638,158)	$	(2,638,158)	(46,392)				285,859		0006
1059999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108 - interest rate												15,310,629	189,232,923	XXX	189,232,923	(15,054,600)				60,819,846	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108												15,310,629	189,232,923	XXX	189,232,923	(15,054,600)				60,819,846	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)			252,236	8,871,859		8,871,859	(47,983)				589,680		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)			1,462,607	16,022,422		16,022,422	1,326,962				1,654,100		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)			594,055	20,784,256		20,784,256	(120,120)				1,361,430		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)			1,829,503	20,405,141		20,405,141	2,147,946				2,375,100		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)			(1,948,058)	(2,741,253)		(2,741,253)	905,904				799,000		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 (1.8037)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/02/2022	03/04/2047		140,000,000	SOFR (1.8037)			1,337,925	46,989,763		46,989,763	(239,118)				3,184,090		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)			(199,705)	(2,216,389)		(2,216,389)	(198,834)				238,370		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)			972,613	19,630,599		19,630,599	517,100				1,635,450		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)			2,103,903	23,814,033		23,814,033	2,863,071				2,989,750		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)			155,895	1,784,755		1,784,755	240,920				239,980		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)			1,628,065	60,479,797		60,479,797	2,896				5,015,120		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)			128,664	4,952,547		4,952,547	15,589				456,220		0002
Interest Rate Swap 2.5105 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/14/2022	04/19/2027		60,000,000	2.5105 (SOFR)			(366,286)	(695,379)		(695,379)	(36,450)				268,800		0002
Interest Rate Swap 2.5625 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/14/2022	04/21/2042		60,000,000	2.5625 (SOFR)			(350,808)	(11,228,446)		(11,228,446)	(207,412)				1,193,190		0002
Interest Rate Swap 2.5779 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/20/2022	04/22/2042		45,000,000	2.5779 (SOFR)			(259,716)	(8,341,703)		(8,341,703)	(158,506)				894,983		0002
Interest Rate Swap 2.4070 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/20/2022	04/22/2052		75,000,000	2.4070 (SOFR)			(497,341)	(21,355,961)		(21,355,961)	39,742				1,905,863		0002
Interest Rate Swap SOFR (2.7041)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/26/2028		80,000,000	SOFR (2.7041)			411,679	1,825,203		1,825,203	740,972				540,320		0002
Interest Rate Swap SOFR (2.6813)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/27/2037		190,000,000	SOFR (2.6813)			999,518	22,605,250		22,605,250	1,759,328				3,126,735		0002
Interest Rate Swap SOFR (2.5488)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/22/2022	04/26/2047		40,000,000	SOFR (2.5488)			237,062	9,339,401		9,339,401	47,035				912,920		0002
Interest Rate Swap SOFR (2.6318)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/27/2022	04/29/2032		125,000,000	SOFR (2.6318)			689,365	8,276,637		8,276,637	1,776,943				1,509,813		0002
Interest Rate Swap SOFR (2.7450)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/04/2022	05/06/2032		14,000,000	SOFR (2.7450)			69,446	847,473		847,473	206,404				169,379		0002
Interest Rate Swap SOFR (2.5962)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/04/2022	05/06/2047		14,000,000	SOFR (2.5962)			79,917	3,179,112		3,179,112	18,815				319,732		0002
Interest Rate Swap SOFR (2.7310)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2042		60,000,000	SOFR (2.7310)			302,694	10,087,656		10,087,656	247,715				1,195,470		0002
Interest Rate Swap SOFR (2.6265)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2047		20,000,000	SOFR (2.6265)			111,404	4,459,884		4,459,884	28,983				456,970		0002
Interest Rate Swap SOFR (2.7280)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	05/11/2022	05/13/2032		95,000,000	SOFR (2.7280)			480,689	5,852,509		5,852,509	1,391,120				1,151,210		0002
Interest Rate Swap SOFR (2.7561)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/16/2022	05/19/2042		50,000,000	SOFR (2.7561)			246,505	8,267,684		8,267,684	210,941				996,750		0002
Interest Rate Swap 2.6990 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/01/2022	06/03/2031		120,000,000	2.6990 (SOFR)			(629,485)	(6,414,580)		(6,414,580)	(1,760,098)				1,332,060		0002
Interest Rate Swap 2.5728 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/01/2022	06/03/2052		60,000,000	2.5728 (SOFR)			(352,813)	(15,545,390)		(15,545,390)	1,894				1,528,080		0002
Interest Rate Swap 2.8481 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	06/13/2042		50,000,000	2.8481 (SOFR)			(226,157)	(7,760,631)		(7,760,631)	(226,658)				998,875		0002
Interest Rate Swap 2.6650 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/09/2022	06/13/2052		50,000,000	2.6650 (SOFR)			(272,174)	(12,231,359)		(12,231,359)	(13,218)				1,274,075		0002
Interest Rate Swap 2.9045 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/16/2022	06/23/2042		25,000,000	2.9045 (SOFR)			(106,256)	(3,721,206)		(3,721,206)	(118,775)				499,875		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 (3.0844)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2042		60,000,000	SOFR (3.0844)			200,733	7,667,131		7,667,131	332,311				1,199,700		0002
Interest Rate Swap SOFR (2.9596)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/24/2047		45,000,000	SOFR (2.9596)			178,868	7,973,089		7,973,089	120,149				1,031,018		0002
Interest Rate Swap SOFR (3.1119)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2032		18,000,000	SOFR (3.1119)			57,731	761,903		761,903	294,625				220,203		0002
Interest Rate Swap SOFR (3.1472)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	06/21/2022	06/23/2037		60,000,000	SOFR (3.1472)			181,788	4,764,869		4,764,869	669,383				994,500		0002
Interest Rate Swap SOFR (2.9525)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/22/2022	06/24/2032		15,000,000	SOFR (2.9525)			60,158	762,097		762,097	234,056				183,548		0002
Interest Rate Swap 2.7131 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/13/2022	07/15/2032		31,000,000	2.7131 (SOFR)			(161,031)	(1,987,634)		(1,987,634)	(447,694)				381,145		0002
Interest Rate Swap 2.5637 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/27/2022	07/29/2027		175,000,000	2.5637 (SOFR)			(1,034,930)	(2,673,601)		(2,673,601)	(593,009)				909,125		0002
Interest Rate Swap 2.4744 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2022	08/05/2047		12,000,000	2.4744 (SOFR)			(76,164)	(2,950,436)		(2,950,436)	(9,197)				275,688		0002
Interest Rate Swap 2.5100 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/03/2022	08/05/2032		24,000,000	2.5100 (SOFR)			(148,030)	(1,816,765)		(1,816,765)	(323,224)				296,472		0002
Interest Rate Swap 2.8481 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	08/11/2022	08/17/2026		115,000,000	2.8481 (SOFR)			(510,443)	(139,002)		(139,002)	389,131				208,495		0002
Interest Rate Swap SOFR (3.1050)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2022	09/06/2029		165,000,000	SOFR (3.1050)			511,302	4,041,515		4,041,515	2,526,111				1,473,285		0002
Interest Rate Swap SOFR (2.9050)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/01/2022	09/06/2047		60,000,000	SOFR (2.9050)			246,261	11,160,920		11,160,920	149,284				1,381,290		0002
Interest Rate Swap SOFR (3.3440)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	09/20/2022	09/22/2032		10,000,000	SOFR (3.3440)			18,655	314,529		314,529	174,798				124,855		0002
Interest Rate Swap SOFR (3.7504)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/26/2022	10/28/2032		50,000,000	SOFR (3.7504)			(12,809)	468,326		468,326	972,731				629,200		0002
Interest Rate Swap 3.2277 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/18/2047		21,000,000	3.2277 (SOFR)			(48,879)	(2,972,517)		(2,972,517)	(80,234)				485,730		0002
Interest Rate Swap 3.7136 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/18/2026		158,000,000	3.7136 (SOFR)			18,240	(106,994)		(106,994)	(424,239)				490,985		0002
Interest Rate Swap 3.4888 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	11/16/2022	11/20/2028		200,000,000	3.4888 (SOFR)			(202,196)	(2,198,020)		(2,198,020)	(3,081,330)				1,547,400		0002
Interest Rate Swap SOFR (3.2877)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/30/2022	12/02/2032		57,000,000	SOFR (3.2877)			113,848	2,037,912		2,037,912	981,486				722,703		0002
Interest Rate Swap 3.2708 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/14/2022	12/17/2029		45,000,000	3.2708 (SOFR)			(92,344)	(940,108)		(940,108)	(750,897)				419,040		0002
Interest Rate Swap SOFR (3.2402)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/11/2023	01/13/2033		10,000,000	SOFR (3.2402)			22,131	391,726		391,726	169,451				127,920		0002
Interest Rate Swap SOFR (3.1523)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/25/2023	01/29/2035		70,000,000	SOFR (3.1523)			188,635	4,167,456		4,167,456	1,024,810				1,025,745		0002
Interest Rate Swap 3.4146 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/02/2023	02/08/2027		54,000,000	3.4146 (SOFR)			(75,721)	(174,887)		(174,887)	(175,029)				211,032		0002
Interest Rate Swap 3.6290 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/06/2023	02/08/2028		50,000,000	3.6290 (SOFR)			(16,219)	(309,644)		(309,644)	(632,654)				317,300		0002
Interest Rate Swap 3.4490 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/11/2030		70,000,000	3.4490 (SOFR)			(86,424)	(1,093,737)		(1,093,737)	(1,238,195)				666,085		0002
Interest Rate Swap 3.4050 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/10/2031		80,000,000	3.4050 (SOFR)			(116,277)	(1,666,711)		(1,666,711)	(1,455,045)				859,680		0002
Interest Rate Swap SOFR (3.1739)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2023	02/10/2048		15,000,000	SOFR (3.1739)			39,233	2,252,370		2,252,370	53,136				348,810		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 3.9820 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/16/2027		37,000,000	3.9820 (SOFR)			52,965	4,251		4,251	(228,725)				147,168		0002
Interest Rate Swap 3.5055 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/16/2032		80,000,000	3.5055 (SOFR)			(77,160)	(1,616,229)		(1,616,229)	(1,489,297)				949,560		0002
Interest Rate Swap 3.1255 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/14/2023	02/17/2053		50,000,000	3.1255 (SOFR)			(143,740)	(8,681,671)		(8,681,671)	(92,951)				1,290,700		0002
Interest Rate Swap 3.9538 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/21/2023	02/23/2028		50,000,000	3.9538 (SOFR)			63,762	(57,741)		(57,741)	(721,175)				321,325		0002
Interest Rate Swap SOFR (3.3923)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2023	02/24/2048		50,000,000	SOFR (3.3923)			77,527	5,960,298		5,960,298	218,328				1,163,725		0002
Interest Rate Swap SOFR (3.2582)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2023	04/14/2028		60,000,000	SOFR (3.2582)			140,046	777,924		777,924	705,258				401,580		0002
Interest Rate Swap SOFR (3.1118)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/12/2023	04/14/2033		70,000,000	SOFR (3.1118)			214,926	3,385,005		3,385,005	1,120,122				912,310		0002
Interest Rate Swap 5.9080 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/15/2038		2,000,000	5.9080 (SOFR)			19,681	287,371		287,371	(43,918)				34,115		0002
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)			20,519	335,770		335,770	(38,182)				37,603		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)			20,561	339,573		339,573	(37,672)				37,933		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)			20,791	362,305		362,305	(34,845)				39,856		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)			20,392	324,179		324,179	(39,850)				36,591		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)			20,851	375,059		375,059	(33,126)				41,091		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)			19,949	302,746		302,746	(42,041)				35,202		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)			31,543	598,297		598,297	(45,914)				64,778		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)			20,237	317,939		317,939	(40,329)				36,249		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)			19,771	292,953		292,953	(43,294)				34,471		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)			42,083	804,678		804,678	(60,602)				86,920		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)			20,669	348,100		348,100	(36,697)				38,585		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)			20,770	358,602		358,602	(35,266)				39,549		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)			20,979	408,975		408,975	(29,297)				44,324		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)			20,828	371,305		371,305	(33,505)				40,793		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)			21,029	404,752		404,752	(29,953)				43,755		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)			20,615	343,448		343,448	(37,165)				38,264		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)			20,871	378,183		378,183	(32,709)				41,397		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)			20,969	412,002		412,002	(28,999)				44,599		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 6.0440 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2044		3,000,000	6.0440 (SOFR)			31,562	590,319		590,319	(46,987)				63,887		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)			20,152	313,273		313,273	(40,912)				35,892		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)			20,813	368,367		368,367	(33,941)				40,483		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)			20,811	365,375		365,375	(34,388)				40,171		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)			31,562	586,458		586,458	(47,551)				63,441		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)			20,720	351,814		351,814	(36,227)				38,906		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)			21,007	387,148		387,148	(32,033)				42,011		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)			19,863	297,743		297,743	(42,661)				34,834		0002
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)			20,951	414,062		414,062	(28,692)				44,877		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)			20,449	331,582		331,582	(38,694)				37,270		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)			20,047	307,616		307,616	(41,450)				35,558		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)			20,921	416,226		416,226	(28,397)				45,157		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)			20,744	355,284		355,284	(35,759)				39,229		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)			31,498	610,320		610,320	(44,430)				66,059		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)			20,374	326,634		326,634	(39,217)				36,934		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)			31,543	594,414		594,414	(46,435)				64,338		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)			31,502	576,336		576,336	(48,651)				62,550		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)			332,524	1,831,129		1,831,129	786,598				531,878		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)			328,291	1,793,592		1,793,592	720,511				497,998		0002
Interest Rate Swap 2.9050 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2026		125,000,000	2.9050 (SOFR)			(646,870)	(213,632)		(213,632)	534,903				238,188		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)			(636,245)	(1,922,599)		(1,922,599)	(552,961)				668,813		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)			(624,995)	(3,726,499)		(3,726,499)	(1,414,892)				968,250		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)			(621,245)	(4,322,908)		(4,322,908)	(1,580,112)				1,063,563		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)			(616,870)	(4,931,418)		(4,931,418)	(1,692,219)				1,152,438		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)			(632,088)	(5,631,487)		(5,631,487)	(1,747,911)				1,233,625		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)			(642,495)	(1,059,482)		(1,059,482)	32,692				503,625		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 2.9310 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/22/2028		125,000,000	2.9310 (SOFR)			(630,620)	(3,058,709)		(3,058,709)	(1,167,003)				860,563		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)			148,567	807,962		807,962	315,039				219,975		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)			(627,232)	(3,398,009)		(3,398,009)	(1,303,330)				916,000		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)			(619,245)	(4,629,524)		(4,629,524)	(1,641,150)				1,108,875		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)			(614,370)	(5,227,172)		(5,227,172)	(1,733,638)				1,194,375		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)			(621,870)	(4,041,984)		(4,041,984)	(1,507,496)				1,017,813		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)			(645,620)	(616,214)		(616,214)	317,575				393,938		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)			(641,245)	(1,485,774)		(1,485,774)	(266,530)				590,688		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)			(635,620)	(2,340,359)		(2,340,359)	(800,034)				738,813		0002
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)			(632,495)	(2,725,619)		(2,725,619)	(1,006,180)				802,688		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)			(201,155)	(5,580,685)		(5,580,685)	(330,627)				749,619		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)			32,416	1,507,998		1,507,998	11,273				164,696		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)			13,075	30,661		30,661	(64,027)				91,963		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)			3,679	25,761		25,761	13,231				8,113		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)			14,974	373,293		373,293	9,603				35,194		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)			7,189	39,445		39,445	9,193				7,715		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)			20,891	418,061		418,061	(28,083)				45,435		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)			20,891	421,384		421,384	(27,820)				45,703		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)			10,406	212,421		212,421	(13,608)				23,126		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)			20,851	422,937		422,937	(27,504)				45,978		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)			(37,128)	(708,450)		(708,450)	(140,423)				141,470		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)			6,049	107,613		107,613	11,326				14,477		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)			8,634	148,343		148,343	8,575				14,693		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)			(69,065)	(1,236,403)		(1,236,403)	(101,963)				147,120		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)			(82,014)	(1,447,078)		(1,447,078)	(87,869)				148,415		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)			(78,091)	(1,392,780)		(1,392,780)	(91,947)				148,645		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 2.9645 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2045		57,000,000	2.9645 (SOFR)			(278,049)	(11,435,840)		(11,435,840)	(133,749)				1,241,033		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)			(58,504)	(518,225)		(518,225)	(133,154)				100,000		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)			(52,758)	(1,037,705)		(1,037,705)	(113,455)				150,025		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)			(78,076)	(1,544,658)		(1,544,658)	(170,885)				225,278		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)			(179,883)	(3,448,902)		(3,448,902)	(318,864)				450,750		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)			(99,926)	(1,955,287)		(1,955,287)	(198,286)				270,900		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)			(51,609)	(1,513,249)		(1,513,249)	(31,387)				150,468		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)			371,292	13,736,496		13,736,496	25,767				1,163,324		0002
Interest Rate Swap 2.3725 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/30/2035		6,500,000	2.3725 (SOFR)			(50,946)	(899,808)		(899,808)	(60,198)				96,155		0002
Interest Rate Swap 2.4425 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/22/2026		10,000,000	2.4425 (SOFR)			(74,891)	(81,536)		(81,536)	40,900				34,620		0002
Interest Rate Swap 3.6060 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/16/2030		20,000,000	3.6060 (SOFR)			(33,411)	(447,528)		(447,528)	(348,526)				205,340		0002
Interest Rate Swap 2.8310 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/08/2034		15,000,000	2.8310 (SOFR)			(83,186)	(1,518,130)		(1,518,130)	(176,059)				217,973		0002
Interest Rate Swap 2.7595 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/12/2039		12,000,000	2.7595 (SOFR)			(70,837)	(2,029,724)		(2,029,724)	(61,043)				220,128		0002
Interest Rate Swap 2.6320 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/02/2035		10,000,000	2.6320 (SOFR)			(65,405)	(1,163,174)		(1,163,174)	(107,138)				145,905		0002
Interest Rate Swap SOFR (2.6240)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/15/2035		1,000,000	SOFR (2.6240)			6,579	121,728		121,728	10,254				14,899		0002
Interest Rate Swap 2.5770 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2030		10,000,000	2.5770 (SOFR)			(68,163)	(575,503)		(575,503)	(123,122)				98,550		0002
Interest Rate Swap 2.7735 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2040		10,000,000	2.7735 (SOFR)			(58,338)	(1,728,655)		(1,728,655)	(47,240)				186,370		0002
Interest Rate Swap 2.8095 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/18/2045		10,000,000	2.8095 (SOFR)			(56,538)	(2,202,642)		(2,202,642)	(17,301)				217,345		0002
Interest Rate Swap 2.9388 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2040		46,000,000	2.9388 (SOFR)			(230,302)	(7,184,228)		(7,184,228)	(249,019)				859,326		0002
Interest Rate Swap 2.9235 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/20/2045		16,000,000	2.9235 (SOFR)			(81,361)	(3,308,825)		(3,308,825)	(34,221)				349,336		0002
Interest Rate Swap SOFR (2.6940)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/15/2035		1,000,000	SOFR (2.6940)			6,229	119,884		119,884	10,280				15,109		0002
Interest Rate Swap SOFR (2.7650)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/17/2045		2,000,000	SOFR (2.7650)			11,751	456,605		456,605	2,914				43,755		0002
Interest Rate Swap 2.6773 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/20/2045		28,500,000	2.6773 (SOFR)			(179,969)	(6,837,527)		(6,837,527)	(31,048)				623,651		0002
Interest Rate Swap 2.4810 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/08/2030		15,000,000	2.4810 (SOFR)			(109,436)	(980,038)		(980,038)	(181,320)				153,608		0002
Interest Rate Swap 2.9015 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/15/2045		20,000,000	2.9015 (SOFR)			(103,861)	(4,178,472)		(4,178,472)	(41,678)				435,580		0002
Interest Rate Swap 2.7750 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/06/2030		15,000,000	2.7750 (SOFR)			(87,376)	(780,306)		(780,306)	(200,420)				150,360		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 2.6930 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/07/2035		30,000,000	2.6930 (SOFR)			(187,100)	(3,590,195)		(3,590,195)	(309,048)				452,730		0002
Interest Rate Swap SOFR (2.5684)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/02/2040		50,000,000	SOFR (2.5684)			343,009	10,025,115		10,025,115	168,910				947,150		0002
Interest Rate Swap SOFR (2.3435)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/04/2030		40,000,000	SOFR (2.3435)			319,337	2,965,159		2,965,159	462,170				421,080		0002
Interest Rate Swap SOFR (2.2030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/15/2031		50,000,000	SOFR (2.2030)			434,323	4,083,521		4,083,521	546,413				533,150		0002
Interest Rate Swap SOFR (2.1530)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2036		50,000,000	SOFR (2.1530)			446,812	8,450,179		8,450,179	354,653				774,925		0002
Interest Rate Swap SOFR (2.2170)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/05/2041		30,000,000	SOFR (2.2170)			258,487	7,268,017		7,268,017	47,322				573,420		0002
Interest Rate Swap SOFR (2.0805)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/26/2041		25,000,000	SOFR (2.0805)			232,316	6,451,156		6,451,156	22,947				478,788		0002
Interest Rate Swap SOFR (2.2825)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/22/2041		5,000,000	SOFR (2.2825)			41,446	1,172,509		1,172,509	9,516				95,445		0002
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)			266,692	9,157,982		9,157,982	(67,766)				560,700		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)			660,428	6,603,400		6,603,400	584,925				703,206		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)			647,444	5,797,389		5,797,389	835,213				787,854		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)			(69,344)	(615,018)		(615,018)	(123,803)				101,430		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)			(96,478)	(1,840,920)		(1,840,920)	(151,564)				226,470		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)			779,469	7,141,748		7,141,748	1,169,869				1,042,250		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)			6,604	129,014		129,014	9,607				15,317		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)			206,386	7,719,749		7,719,749	16,201				660,915		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)			(180,456)	(1,703,925)		(1,703,925)	(307,155)				263,425		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)			(72,277)	(2,746,405)		(2,746,405)	(8,528)				242,831		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)			(140,722)	(2,743,126)		(2,743,126)	(181,163)				307,980		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)			(181,003)	(3,527,956)		(3,527,956)	(219,982)				386,075		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)			8,137	156,812		156,812	7,818				15,521		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)			335,169	3,152,485		3,152,485	353,512				375,550		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)			187,829	6,526,958		6,526,958	(31,443)				443,120		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)			229,329	314,127		314,127	(131,825)				78,860		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)			223,953	7,936,884		7,936,884	(31,979)				557,488		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)			134,606	4,769,049		4,769,049	(19,404)				334,538		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 SOFR (2.0685)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/27/2041		10,000,000	SOFR (2.0685)			93,579	2,643,065		2,643,065	6,205				193,665		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)			183,358	6,487,562		6,487,562	(29,461)				447,270		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)			234,506	2,326,084		2,326,084	162,933				223,670		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)			113,515	2,159,594		2,159,594	42,120				158,505		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)			10,729	206,404		206,404	4,756				15,876		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)			294,897	5,632,563		5,632,563	212,061				499,904		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)			48,540	940,553		940,553	29,210				79,058		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)			244,217	2,417,767		2,417,767	249,130				276,425		0002
Interest Rate Swap SOFR (1.7120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/26/2046		20,000,000	SOFR (1.7120)			222,708	7,596,032		7,596,032	(62,118)				449,110		0002
Interest Rate Swap SOFR (1.9815)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/24/2046		30,000,000	SOFR (1.9815)			293,827	10,348,264		10,348,264	(61,442)				676,350		0002
Interest Rate Swap SOFR (2.6100)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/12/2041		115,000,000	SOFR (2.6100)			764,813	24,093,901		24,093,901	310,698				2,261,073		0002
Interest Rate Swap 2.7124 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2036		60,000,000	2.7124 (SOFR)			(368,302)	(8,178,114)		(8,178,114)	(511,758)				972,300		0002
Interest Rate Swap 2.6445 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2031		40,000,000	2.6445 (SOFR)			(259,114)	(3,023,301)		(3,023,301)	(520,839)				468,980		0002
Interest Rate Swap SOFR (2.6839)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/02/2047		25,000,000	SOFR (2.6839)			157,067	6,285,973		6,285,973	17,544				567,450		0002
Interest Rate Swap 2.6470 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/09/2042		85,000,000	2.6470 (SOFR)			(549,680)	(17,618,143)		(17,618,143)	(233,655)				1,679,940		0002
Interest Rate Swap SOFR (2.4210)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/24/2027		100,000,000	SOFR (2.4210)			759,156	1,166,725		1,166,725	(256,452)				404,600		0002
Interest Rate Swap SOFR (2.5920)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/16/2027		15,000,000	SOFR (2.5920)			101,108	170,821		170,821	(18,308)				63,180		0002
Interest Rate Swap 2.6165 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/10/2037		10,000,000	2.6165 (SOFR)			(66,189)	(1,482,718)		(1,482,718)	(76,901)				164,215		0002
Interest Rate Swap SOFR (2.5515)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/18/2047		30,000,000	SOFR (2.5515)			208,318	8,137,530		8,137,530	3,730				684,330		0002
Interest Rate Swap SOFR (2.5120)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/02/2041		14,000,000	SOFR (2.5120)			99,971	3,084,648		3,084,648	31,975				275,016		0002
Interest Rate Swap SOFR (2.5575)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2047		20,000,000	SOFR (2.5575)			138,287	5,417,143		5,417,143	2,675				456,700		0002
Interest Rate Swap SOFR (2.5573)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2047		30,000,000	SOFR (2.5573)			207,464	8,126,629		8,126,629	3,986				685,050		0002
Interest Rate Swap SOFR (2.1657)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/19/2027		35,000,000	SOFR (2.1657)			310,551	634,779		634,779	(54,925)				164,623		0002
Interest Rate Swap 2.6325 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/12/2047		150,000,000	2.6325 (SOFR)			(980,797)	(39,280,579)		(39,280,579)	(58,388)				3,440,775		0002
Interest Rate Swap 2.4535 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2032		12,000,000	2.4535 (SOFR)			(89,209)	(1,120,447)		(1,120,447)	(142,606)				147,972		0002
Interest Rate Swap SOFR (2.1056)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/01/2027		30,000,000	SOFR (2.1056)			275,201	750,373		750,373	22,606				162,435		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 (2.3700)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/12/2047		74,000,000	SOFR (2.3700)			580,941	22,201,272		22,201,272	(50,385)				1,704,257		0002
Interest Rate Swap SOFR (2.4670)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2042		11,000,000	SOFR (2.4670)			81,021	2,586,907		2,586,907	17,257				221,518		0002
Interest Rate Swap SOFR (2.3480)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/15/2032		9,000,000	SOFR (2.3480)			71,645	910,448		910,448	101,794				112,199		0002
Interest Rate Swap 2.5486 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/16/2037		20,000,000	2.5486 (SOFR)			(139,170)	(3,228,154)		(3,228,154)	(133,354)				336,220		0002
Interest Rate Swap SOFR (2.4458)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/27/2027		117,000,000	SOFR (2.4458)			874,325	2,790,650		2,790,650	421,908				673,628		0002
Interest Rate Swap 2.5905 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/28/2047		16,000,000	2.5905 (SOFR)			(107,986)	(4,289,423)		(4,289,423)	(3,388)				367,392		0002
Interest Rate Swap SOFR (2.4440)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/22/2047		18,000,000	SOFR (2.4440)			134,639	5,204,673		5,204,673	(6,813)				413,991		0002
Interest Rate Swap 2.3442 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/13/2027		36,000,000	2.3442 (SOFR)			(287,295)	(941,279)		(941,279)	(126,610)				210,888		0002
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)			(335,241)	(1,098,325)		(1,098,325)	(147,652)				246,036		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)			(47,889)	(156,896)		(156,896)	(21,096)				35,148		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)			(148,111)	(3,476,433)		(3,476,433)	(149,976)				370,557		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)			377,389	2,859,529		2,859,529	612,149				492,953		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)			396,826	579,714		579,714	(213,712)				142,205		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)			9,396	179,698		179,698	6,394				15,659		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)			497,658	2,197,504		2,197,504	120,840				285,920		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)			163,522	5,577,521		5,577,521	(43,343)				335,873		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)			303,048	10,571,746		10,571,746	(68,378)				674,895		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)			314,148	6,151,987		6,151,987	143,814				479,955		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)			212,165	7,401,079		7,401,079	(47,890)				472,427		0002
Interest Rate Swap SOFR (1.5600)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/22/2026		15,000,000	SOFR (1.5600)			178,524	85,830		85,830	(155,164)				35,978		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)			8,211	169,691		169,691	6,738				16,112		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)			(143,892)	(157,554)		(157,554)	76,129				69,240		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)			(825,574)	(18,347,907)		(18,347,907)	(1,154,394)				2,187,675		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)			6,299	140,976		140,976	8,187				16,308		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)			124,826	5,013,423		5,013,423	14,455				454,540		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)			166,337	326,989		326,989	(28,689)				91,860		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 2.5475 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/04/2042		50,000,000	2.5475 (SOFR)			(348,218)	(11,069,857)		(11,069,857)	(107,486)				995,450		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)			(166,037)	(326,497)		(326,497)	28,402				91,860		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)			(82,944)	(163,125)		(163,125)	14,130				45,930		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)			73,712	2,838,345		2,838,345	(2,344)				228,575		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)			343,812	726,490		726,490	(42,872)				191,320		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)			1,029,457	2,175,966		2,175,966	(126,728)				573,960		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)			322,259	10,202,390		10,202,390	87,098				897,908		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)			(75,331)	(1,667,035)		(1,667,035)	(65,921)				165,520		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)			(148,011)	(3,289,760)		(3,289,760)	(134,081)				331,170		0002
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)			(101,637)	(2,240,811)		(2,240,811)	(81,518)				215,553		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)			257,972	602,557		602,557	(5,045)				150,000		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)			218,035	6,903,653		6,903,653	55,599				600,210		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)			685,226	1,691,132		1,691,132	24,265				410,800		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)			336,229	845,800		845,800	24,105				206,480		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)			91,655	2,942,840		2,942,840	24,902				260,865		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)			(77,651)	(3,047,129)		(3,047,129)	411				252,747		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)			(112,133)	(2,523,666)		(2,523,666)	(96,146)				250,230		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)			1,106,810	2,958,260		2,958,260	87,126				658,112		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)			174,692	5,469,598		5,469,598	23,617				442,926		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)			(80,709)	(249,249)		(249,249)	(28,494)				56,920		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)			(112,952)	(348,849)		(348,849)	(39,929)				79,688		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)			185,666	7,382,475		7,382,475	1,775				623,187		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)			(88,581)	(2,912,379)		(2,912,379)	(25,449)				263,101		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)			(146,975)	(3,440,865)		(3,440,865)	(135,729)				354,942		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)			(160,651)	(2,132,548)		(2,132,548)	(259,989)				278,817		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)			(130,996)	(346,013)		(346,013)	(11,906)				79,493		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 2.0330 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/11/2027		15,000,000	2.0330 (SOFR)			(143,033)	(398,142)		(398,142)	(10,263)				82,155		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)			(113,778)	(253,188)		(253,188)	10,150				63,375		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)			(24,632)	(73,670)		(73,670)	(7,234)				16,821		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)			(333,934)	(769,738)		(769,738)	25,292				183,983		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)			(692,462)	(16,692,477)		(16,692,477)	(758,871)				1,848,531		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)			(66,179)	(902,854)		(902,854)	(124,228)				127,460		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)			(767,679)	(10,473,105)		(10,473,105)	(1,441,049)				1,478,536		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)			(769,724)	(31,674,119)		(31,674,119)	(62,082)				2,852,063		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)			(169,659)	(4,063,718)		(4,063,718)	(176,807)				440,934		0002
Interest Rate Swap 2.5667 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/02/2038		10,000,000	2.5667 (SOFR)			(68,670)	(1,628,266)		(1,628,266)	(64,627)				169,690		0002
Interest Rate Swap 2.5608 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/16/2028		24,000,000	2.5608 (SOFR)			(165,546)	(625,509)		(625,509)	(137,638)				149,304		0002
Interest Rate Swap 2.6885 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2047		41,000,000	2.6885 (SOFR)			(256,575)	(10,558,040)		(10,558,040)	(20,694)				950,688		0002
Interest Rate Swap 2.4351 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/03/2028		34,000,000	2.4351 (SOFR)			(255,839)	(928,140)		(928,140)	(166,457)				209,066		0002
Interest Rate Swap SOFR (2.5030)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/27/2027		77,000,000	SOFR (2.5030)			553,277	2,000,502		2,000,502	393,495				470,432		0002
Interest Rate Swap 2.6695 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/28/2037		30,000,000	2.6695 (SOFR)			(190,586)	(4,594,260)		(4,594,260)	(208,864)				508,770		0002
Interest Rate Swap SOFR (2.5502)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/16/2028		22,000,000	SOFR (2.5502)			152,908	576,825		576,825	125,072				136,862		0002
Interest Rate Swap SOFR (2.8332)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/26/2043		13,000,000	SOFR (2.8332)			71,962	2,544,883		2,544,883	38,296				264,719		0002
Interest Rate Swap 2.9880 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/26/2038		25,000,000	2.9880 (SOFR)			(118,943)	(3,166,158)		(3,166,158)	(203,575)				428,388		0002
Interest Rate Swap SOFR (2.8549)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/13/2028		107,000,000	SOFR (2.8549)			580,656	2,633,885		2,633,885	904,819				715,616		0002
Interest Rate Swap 2.9625 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/19/2038		13,000,000	2.9625 (SOFR)			(63,556)	(1,687,332)		(1,687,332)	(103,172)				223,386		0002
Interest Rate Swap 3.0369 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2038		7,000,000	3.0369 (SOFR)			(31,621)	(861,578)		(861,578)	(57,795)				120,341		0002
Interest Rate Swap SOFR (3.0673)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/11/2028		106,000,000	SOFR (3.0673)			462,635	2,302,797		2,302,797	1,042,662				723,927		0002
Interest Rate Swap SOFR (3.1698)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/21/2028		47,000,000	SOFR (3.1698)			181,058	947,439		947,439	491,677				323,337		0002
Interest Rate Swap SOFR (3.0178)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/11/2028		63,000,000	SOFR (3.0178)			290,528	1,482,957		1,482,957	630,203				439,961		0002
Interest Rate Swap SOFR (3.0322)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/18/2028		61,000,000	SOFR (3.0322)			276,911	1,432,293		1,432,293	620,205				428,068		0002
Interest Rate Swap SOFR (3.2215)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/21/2043		22,000,000	SOFR (3.2215)			79,064	3,339,997		3,339,997	97,627				452,221		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 (3.0284)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2027		190,000,000	SOFR (3.0284)			866,323	1,907,133		1,907,133	405,467				866,970		0002
Interest Rate Swap SOFR (3.0230)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/23/2033		53,000,000	SOFR (3.0230)			243,030	3,682,988		3,682,988	752,892				687,675		0002
Interest Rate Swap SOFR (2.6785)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2027		5,000,000	SOFR (2.6785)			31,545	43,978		43,978	(9,631)				19,143		0002
Interest Rate Swap SOFR (2.7420)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2030		15,000,000	SOFR (2.7420)			89,874	723,702		723,702	192,816				142,088		0002
Interest Rate Swap 2.7102 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2028		10,000,000	2.7102 (SOFR)			(61,504)	(244,012)		(244,012)	(67,367)				62,975		0002
Interest Rate Swap 2.8574 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/13/2028		10,000,000	2.8574 (SOFR)			(54,144)	(226,475)		(226,475)	(75,839)				63,730		0002
Interest Rate Swap SOFR (3.0031)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2038		10,000,000	SOFR (3.0031)			46,854	1,246,300		1,246,300	82,898				170,935		0002
Interest Rate Swap SOFR (2.9120)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/03/2043		17,000,000	SOFR (2.9120)			87,383	3,197,206		3,197,206	53,970				348,084		0002
Interest Rate Swap SOFR (2.8379)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/03/2028		77,000,000	SOFR (2.8379)			424,326	1,892,550		1,892,550	633,871				511,011		0002
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)			117,417	1,017,705		1,017,705	317,988				223,526		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)			(56,746)	(262,391)		(262,391)	(96,587)				73,733		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)			(85,086)	(1,279,147)		(1,279,147)	(233,876)				221,791		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)			(24,288)	(114,945)		(114,945)	(45,731)				33,695		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)			(62,505)	(1,786,693)		(1,786,693)	(141,218)				275,192		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)			44,591	217,118		217,118	96,587				67,740		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)			191,491	7,536,293		7,536,293	175,103				923,738		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)			(77,271)	(2,132,729)		(2,132,729)	(136,149)				294,483		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)			112,336	4,453,484		4,453,484	109,839				554,054		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)			143,490	5,450,737		5,450,737	100,436				618,765		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)			(46,298)	(731,846)		(731,846)	(139,427)				132,650		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)			(97,862)	(2,688,802)		(2,688,802)	(164,929)				364,350		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)			(136,722)	(711,674)		(711,674)	(283,207)				199,878		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)			(106,701)	(4,864,718)		(4,864,718)	(32,189)				516,747		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)			153,715	828,339		828,339	360,553				244,817		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)			30,548	1,204,336		1,204,336	25,669				144,659		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)			59,869	2,378,702		2,378,702	52,385				289,338		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 2.7090 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/30/2028		31,000,000	2.7090 (SOFR)			(190,854)	(757,015)		(757,015)	(208,658)				195,223		0002
Interest Rate Swap SOFR (2.9591)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/31/2026		40,000,000	SOFR (2.9591)			196,012	70,009		70,009	(158,419)				82,420		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)			59,152	231,237		231,237	124,993				97,682		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)			(81,805)	(2,830,495)		(2,830,495)	(277,368)				527,565		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)			(156,175)	(151,681)		(151,681)	62,770				115,792		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)			(83,976)	(2,471,263)		(2,471,263)	(155,786)				352,760		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)			(48,962)	(1,375,030)		(1,375,030)	(70,964)				176,650		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)			131,147	4,938,656		4,938,656	67,036				523,013		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)			(106,238)	(2,916,728)		(2,916,728)	(134,996)				353,730		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)			172,301	1,041,272		1,041,272	315,695				231,696		0002
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)			(430,067)	(11,867,973)		(11,867,973)	(520,984)				1,419,840		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)			(160,366)	(7,163,488)		(7,163,488)	(28,633)				713,220		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)			529,801	3,279,802		3,279,802	924,222				692,113		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)			179,011	295,198		295,198	(30,756)				116,102		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)			(141,914)	(3,779,742)		(3,779,742)	(116,506)				393,426		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)			964,699	6,028,731		6,028,731	1,327,946				1,093,326		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)			(151,767)	(6,442,044)		(6,442,044)	(3,931)				572,988		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)			(111,367)	(3,045,798)		(3,045,798)	(110,620)				339,996		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)			892,422	1,543,934		1,543,934	(243,681)				470,499		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)			(93,456)	(1,526,036)		(1,526,036)	(293,878)				281,579		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)			208,108	1,166,720		1,166,720	478,034				325,710		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)			(81,851)	(1,368,259)		(1,368,259)	(286,403)				268,530		0002
Interest Rate Swap 3.1538 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2026		9,000,000	3.1538 (SOFR)			(35,383)	(20,901)		(20,901)	22,596				22,221		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)			(15,263)	(456,072)		(456,072)	(33,614)				69,952		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)			(97,040)	(629,614)		(629,614)	(339,803)				208,305		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)			(78,448)	(3,413,618)		(3,413,618)	(91,526)				459,206		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 3.2982 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	11/15/2043		36,000,000	3.2982 (SOFR)			(115,500)	(5,265,013)		(5,265,013)	(161,567)				750,600		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)			105,817	650,115		650,115	200,225				144,891		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)			52,822	1,466,799		1,466,799	65,785				177,600		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)			136,210	840,828		840,828	254,352				185,817		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)			(123,636)	(3,386,578)		(3,386,578)	(136,231)				391,611		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)			(128,130)	(2,144,879)		(2,144,879)	(304,981)				332,784		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)			(186,237)	(8,432,121)		(8,432,121)	(38,130)				857,682		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)			(168,376)	(4,707,014)		(4,707,014)	(208,118)				570,096		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)			(80,277)	(3,517,688)		(3,517,688)	(8,502)				334,369		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)			330,846	12,486,342		12,486,342	167,150				1,320,071		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)			104,165	1,709,949		1,709,949	192,585				230,447		0002
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)			102,612	656,210		656,210	160,697				125,993		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)			(117,230)	(3,167,325)		(3,167,325)	(104,736)				340,281		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)			233,395	2,396,974		2,396,974	441,952				378,896		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)			(165,141)	(4,479,230)		(4,479,230)	(149,624)				483,813		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)			(143,048)	(6,196,509)		(6,196,509)	(10,251)				573,648		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)			(109,438)	(4,629,612)		(4,629,612)	(979)				406,649		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)			(191,824)	(7,723,986)		(7,723,986)	22,272				598,725		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)			112,246	3,803,128		3,803,128	1,609				296,737		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)			(216,624)	(5,439,887)		(5,439,887)	(63,777)				433,164		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)			(262,372)	(6,681,085)		(6,681,085)	(98,119)				559,736		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)			(100,479)	(639,405)		(639,405)	(80,491)				86,525		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)			456,164	2,954,268		2,954,268	210,004				318,942		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)			(255,881)	(6,154,089)		(6,154,089)	8,425				381,129		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)			238,374	3,736,242		3,736,242	118,185				286,360		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)			230,404	7,269,836		7,269,836	(58,577)				426,710		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 1.6366 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	10/09/2039		27,000,000	1.6366 (SOFR)			(310,992)	(7,605,541)		(7,605,541)	(2,842)				492,048		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)			940,449	6,360,405		6,360,405	499,992				697,774		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)			(220,288)	(5,484,306)		(5,484,306)	(21,424)				383,187		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)			(121,082)	(3,951,191)		(3,951,191)	21,359				257,178		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)			271,328	10,332,583		10,332,583	(74,250)				652,698		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)			(88,025)	(614,532)		(614,532)	(61,996)				73,340		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)			(407,566)	(10,340,166)		(10,340,166)	(70,575)				768,096		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)			390,666	2,011,431		2,011,431	206,506				277,740		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)			518,949	19,594,833		19,594,833	(149,529)				1,207,225		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)			189,314	7,144,933		7,144,933	(55,915)				435,492		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)			2,930,469	110,727,528		110,727,528	(859,886)				6,777,120		0002
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)			383,337	13,186,165		13,186,165	28,403				1,079,823		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)			(606,612)	(20,231,824)		(20,231,824)	77,017				1,397,403		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)			(363,189)	(2,676,136)		(2,676,136)	(264,794)				311,867		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)			(201,015)	(6,618,682)		(6,618,682)	36,320				431,090		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)			109,647	2,758,236		2,758,236	3,689				184,370		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)			735,096	8,147,317		8,147,317	545,437				769,828		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)			555,967	14,069,800		14,069,800	28,722				959,400		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)			118,132	868,602		868,602	73,242				94,760		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)			948,730	29,611,446		29,611,446	(333,930)				1,513,365		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)			(201,622)	(6,170,526)		(6,170,526)	83,344				281,483		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)			194,852	1,452,948		1,452,948	39,375				116,370		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)			(503,602)	(15,516,223)		(15,516,223)	205,551				716,727		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)			415,971	3,182,029		3,182,029	75,267				246,113		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)			294,966	2,174,399		2,174,399	92,271				191,960		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)			433,518	13,743,056		13,743,056	(132,975)				756,350		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 (1.8235)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	02/07/2045		15,000,000	SOFR (1.8235)			158,763	5,178,482		5,178,482	(34,126)				323,648		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)			330,406	2,449,819		2,449,819	150,918				239,413		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)			(150,560)	(842,810)		(842,810)	(27,209)				82,385		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)			487,157	2,120,455		2,120,455	381,881				411,570		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)			571,698	3,638,329		3,638,329	625,054				572,515		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)			(467,286)	(15,880,570)		(15,880,570)	(11,861)				1,250,446		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)			266,613	1,698,392		1,698,392	254,720				249,415		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)			(262,903)	(8,726,490)		(8,726,490)	15,835				636,495		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)			72,566	460,169		460,169	70,863				68,552		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)			440,980	2,885,413		2,885,413	396,751				403,075		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)			268,491	1,243,797		1,243,797	66,414				154,571		0002
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)			(540,405)	(13,292,690)		(13,292,690)	(41,636)				908,775		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)			334,808	2,230,750		2,230,750	203,208				259,724		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)			1,103,555	767,317		767,317	(888,448)				272,365		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)			646,713	3,263,521		3,263,521	293,414				436,193		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)			391,078	1,972,783		1,972,783	155,493				252,978		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)			279,342	1,422,580		1,422,580	134,303				192,100		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)			1,026,436	5,228,237		5,228,237	495,689				706,928		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)			203,344	1,431,188		1,431,188	153,132				174,677		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)			1,644,189	17,606,166		17,606,166	1,259,731				1,707,993		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)			(269,115)	(4,412,923)		(4,412,923)	(185,606)				378,001		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)			168,249	6,529,944		6,529,944	(40,362)				436,203		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)			(207,878)	(1,523,759)		(1,523,759)	(170,796)				187,700		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)			(439,748)	(11,263,850)		(11,263,850)	(65,531)				828,180		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)			(476,271)	(579,246)		(579,246)	297,666				155,841		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)			(223,899)	(5,702,346)		(5,702,346)	(23,330)				405,328		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 1.8812 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/27/2045		25,000,000	1.8812 (SOFR)			(257,390)	(8,433,827)		(8,433,827)	50,659				538,975		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)			(472,690)	(15,561,778)		(15,561,778)	85,607				1,013,062		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)			659,517	24,885,771		24,885,771	(205,198)				1,483,398		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)			2,154,498	66,556,732		66,556,732	(868,135)				3,106,961		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)			59,646	1,839,855		1,839,855	(23,713)				86,724		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)			(286,156)	(4,704,258)		(4,704,258)	(149,613)				366,450		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)			(285,254)	(2,120,765)		(2,120,765)	(65,432)				174,105		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)			207,995	7,449,092		7,449,092	(89,437)				342,419		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)			968,492	7,581,046		7,581,046	213,238				597,540		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)			(395,433)	(841,117)		(841,117)	194,732				114,368		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)			371,382	13,327,609		13,327,609	(159,799)				612,438		0002
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)			689,542	5,421,225		5,421,225	8,496				351,680		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)			2,189,152	4,840,952		4,840,952	(1,048,917)				636,063		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)			2,128,211	12,061,146		12,061,146	128,137				1,043,750		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)			2,098,899	15,735,106		15,735,106	348,663				1,216,563		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)			2,112,774	13,935,483		13,935,483	259,998				1,133,688		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)			2,207,965	2,500,544		2,500,544	(1,665,418)				459,188		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)			2,144,461	10,149,339		10,149,339	(64,279)				945,875		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)			2,161,711	8,136,177		8,136,177	(345,540)				836,000		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)			1,539,762	12,752,248		12,752,248	348,069				975,983		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)			(314,169)	(11,411,174)		(11,411,174)	131,844				541,739		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)			277,137	6,939,038		6,939,038	(67,097)				358,606		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)			2,153,595	67,946,732		67,946,732	(834,249)				3,290,775		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)			906,721	33,589,788		33,589,788	(352,359)				1,728,965		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)			(626,875)	(16,040,573)		(16,040,573)	118,182				891,684		0002
Interest Rate Swap SOFR (0.3751)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/13/2026		88,000,000	SOFR (0.3751)			1,568,661	111,735		111,735	(1,503,595)				83,028		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 (1.2867)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	01/19/2033		140,000,000	SOFR (1.2867)			1,857,584	23,411,537		23,411,537	845,396				1,793,120		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)			(236,889)	(7,820,665)		(7,820,665)	71,220				442,410		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)			(279,210)	(7,398,230)		(7,398,230)	27,328				458,736		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)			262,384	8,076,283		8,076,283	(108,424)				369,410		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)			(492,763)	(17,535,857)		(17,535,857)	217,215				782,048		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)			196,326	1,510,272		1,510,272	39,499				118,428		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)			163,668	1,264,477		1,264,477	33,018				98,935		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)			(358,697)	(12,926,545)		(12,926,545)	150,323				611,713		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)			816,284	25,368,174		25,368,174	(324,946)				1,198,010		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)			742,681	26,637,890		26,637,890	(319,589)				1,224,600		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)			820,558	25,499,750		25,499,750	(328,482)				1,198,780		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)			2,218,024	1,309,140		1,309,140	(1,949,586)				335,188		0002
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)			2,170,524	7,090,140		7,090,140	(533,009)				775,563		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)			2,135,774	11,157,514		11,157,514	44,789				996,563		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)			2,179,711	5,988,127		5,988,127	(768,777)				709,250		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)			2,153,086	9,148,762		9,148,762	(192,764)				892,313		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)			2,105,586	14,840,128		14,840,128	308,647				1,176,313		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)			2,120,524	12,989,626		12,989,626	199,963				1,089,438		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)			2,198,586	3,672,340		3,672,340	(1,356,723)				554,188		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)			1,010,241	8,095,855		8,095,855	179,997				606,330		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)			2,710,319	31,619,074		31,619,074	636,936				2,104,260		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)			986,749	8,072,759		8,072,759	223,012				622,414		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)			404,312	3,307,795		3,307,795	91,487				255,088		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)			145,961	3,645,342		3,645,342	(35,070)				188,485		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)			96,930	799,662		799,662	22,216				61,503		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)			355,411	2,932,093		2,932,093	81,457				225,511		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 (0.9128)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/29/2035		70,000,000	SOFR (0.9128)			1,059,545	18,071,024		18,071,024	115,049				1,064,770		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)			128,820	1,076,149		1,076,149	30,290				82,560		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)			1,264,901	8,435,696		8,435,696	251,731				728,600		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)			547,724	17,468,778		17,468,778	(199,847)				879,720		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)			(3,894,799)	(2,784,050)		(2,784,050)	3,302,413				675,625		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)			(1,295,284)	(947,263)		(947,263)	1,096,115				222,938		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)			328,683	2,796,004		2,796,004	89,702				218,663		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)			265,663	8,545,471		8,545,471	(94,267)				440,730		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)			350,351	3,035,795		3,035,795	107,435				241,604		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)			301,026	2,618,586		2,618,586	97,058				210,480		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)			746,865	6,530,110		6,530,110	248,569				527,500		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)			634,399	20,643,081		20,643,081	(212,058)				1,104,775		0002
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)			1,690,781	11,916,980		11,916,980	421,255				1,031,580		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)			466,462	15,441,015		15,441,015	(136,339)				884,760		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)			484,444	15,931,498		15,931,498	(151,395)				885,380		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)			2,987,668	17,162,231		17,162,231	1,288,790				2,002,792		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)			2,209,265	21,045,492		21,045,492	1,755,671				2,179,600		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)			(688,003)	(6,562,037)		(6,562,037)	(560,637)				686,763		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)			397,241	13,243,711		13,243,711	(110,815)				775,075		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)			896,755	29,990,839		29,990,839	(244,444)				1,772,480		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)			576,431	19,962,975		19,962,975	(105,479)				1,331,310		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)			189,202	6,579,933		6,579,933	(32,947)				443,920		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)			859,486	8,066,767		8,066,767	624,985				812,625		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)			(680,175)	(8,998,905)		(8,998,905)	(539,547)				830,912		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)			443,897	2,563,710		2,563,710	211,311				306,971		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)			(577,464)	(7,487,525)		(7,487,525)	(380,090)				645,325		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			Interest Rate	CITIGROUP GLOBAL																		
2.0051 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/23/2046		19,000,000	2.0051 (SOFR)			(183,844)	(6,385,309)		(6,385,309)	35,061				423,016		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (1.7931)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/06/2031		10,000,000	SOFR (1.7931)			107,346	1,029,418		1,029,418	90,332				109,200		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
2.1757 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/30/2051		160,000,000	2.1757 (SOFR)			(1,411,492)	(57,090,007)		(57,090,007)	323,945				3,981,120		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (2.0380)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2051		10,000,000	SOFR (2.0380)			95,109	3,775,200		3,775,200	(25,659)				248,475		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
1.9919 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/05/2046		7,000,000	1.9919 (SOFR)			(68,190)	(2,354,148)		(2,354,148)	13,071				155,320		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (1.9827)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/26/2046		60,000,000	SOFR (1.9827)			587,298	20,350,628		20,350,628	(116,377)				1,336,110		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (1.4972)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/28/2030		150,000,000	SOFR (1.4972)			1,832,381	14,223,495		14,223,495	1,072,887				1,467,825		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (1.9865)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/28/2046		50,000,000	SOFR (1.9865)			488,411	16,979,777		16,979,777	(97,131)				1,115,900		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (2.0204)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/04/2046		35,000,000	SOFR (2.0204)			335,962	11,736,409		11,736,409	(63,386)				781,498		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (1.3383)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2028		31,000,000	SOFR (1.3383)			403,313	1,597,445		1,597,445	47,413				209,994		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (1.9990)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/07/2046		25,000,000	SOFR (1.9990)			242,666	8,434,109		8,434,109	(47,009)				557,138		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (1.8310)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/28/2036		185,000,000	SOFR (1.8310)			1,950,960	37,039,177		37,039,177	953,751				2,913,103		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (1.4710)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/30/2029		14,000,000	SOFR (1.4710)			172,852	1,023,737		1,023,737	78,239				117,873		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (1.8538)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/07/2036		50,000,000	SOFR (1.8538)			521,634	9,867,451		9,867,451	266,981				785,025		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
2.9050 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	04/05/2038		250,000,000	2.9050 (SOFR)			(1,293,747)	(33,683,382)		(33,683,382)	(1,929,042)				4,288,875		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.1125 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	05/11/2033		250,000,000	3.1125 (SOFR)			(1,034,608)	(16,392,468)		(16,392,468)	(3,635,052)				3,276,000		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (0.7506)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	03/12/2038		250,000,000	SOFR (0.7506)			3,986,900	83,402,903		83,402,903	(570,284)				4,276,875		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (1.5918)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/04/2031		20,000,000	SOFR (1.5918)			234,842	2,300,066		2,300,066	161,801				222,070		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (1.4847)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	06/18/2031		80,000,000	SOFR (1.4847)			982,161	9,647,449		9,647,449	606,593				891,720		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (1.7867)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2046		20,000,000	SOFR (1.7867)			215,344	7,355,163		7,355,163	(55,372)				447,430		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (1.4571)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/02/2031		80,000,000	SOFR (1.4571)			993,200	9,814,241		9,814,241	596,403				895,160		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (1.6473)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/09/2046		20,000,000	SOFR (1.6473)			229,292	7,736,651		7,736,651	(66,766)				447,640		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
1.3113 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/30/2031		12,000,000	1.3113 (SOFR)			(157,741)	(1,572,484)		(1,572,484)	(81,496)				135,300		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
1.3792 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/13/2031		23,000,000	1.3792 (SOFR)			(294,525)	(2,963,908)		(2,963,908)	(162,700)				260,303		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
0.9184 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/12/2026		410,000,000	0.9184 (SOFR)			(6,194,768)	(1,481,150)		(1,481,150)	5,779,484				703,560		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
1.6694 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/03/2046		15,000,000	1.6694 (SOFR)			(170,310)	(5,787,706)		(5,787,706)	49,210				337,013		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 1.7205 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	09/27/2041		90,000,000	1.7205 (SOFR)			(998,813)	(27,662,005)		(27,662,005)	99,626				1,757,565		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)			2,583,261	27,189,330		27,189,330	1,771,856				2,540,560		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)			(6,226,398)	(4,846,861)		(4,846,861)	5,021,922				1,368,450		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)			(544,697)	(21,287,507)		(21,287,507)	183,628				1,259,625		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)			2,269,145	24,206,334		24,206,334	1,683,914				2,322,000		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)			604,036	3,084,203		3,084,203	230,969				386,625		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)			(90,737)	(3,073,690)		(3,073,690)	25,632				179,312		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)			725,892	14,474,090		14,474,090	325,054				1,129,625		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)			928,751	4,800,391		4,800,391	409,443				621,080		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)			964,278	10,293,183		10,293,183	618,676				932,120		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)			249,795	(2,467,016)		(2,467,016)	(147,681)				223,790		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)			(3,837,985)	(12,131,809)		(12,131,809)	189,834				1,797,300		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)			227,746	(6,342,088)		(6,342,088)	29,791				393,020		0002
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)			674,714	(18,840,435)		(18,840,435)	82,284				1,179,270		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)			322,962	(12,962,735)		(12,962,735)	96,247				834,620		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)			7,148,506	(8,978,617)		(8,978,617)	4,337,152				2,411,906		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)			3,939,676	43,892,034		43,892,034	3,726,393				4,603,170		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)			773,552	(25,214,323)		(25,214,323)	(2,244,548)				4,385,625		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)			113,994	4,384,103		4,384,103	39,844				250,205		0002
Interest Rate Swap 0.8914 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	07/16/2026		100,000,000	0.8914 (SOFR)			1,524,436	133,754		133,754	1,453,525				104,700		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)			288,041	2,862,597		2,862,597	149,774				247,577		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)			472,588	2,170,426		2,170,426	71,591				249,951		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)			129,775	1,318,100		1,318,100	69,018				113,805		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)			1,075,875	21,217,762		21,217,762	435,905				1,609,250		0002
Interest Rate Swap 0.9230 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	08/27/2026		15,000,000	0.9230 (SOFR)			226,195	73,174		73,174	207,969				29,895		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)			668,310	6,629,447		6,629,447	365,973				584,090		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 (1.4958)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/21/2023	12/17/2030		53,000,000	SOFR (1.4958)			647,741	5,777,763		5,777,763	400,161				560,184		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)			(252,107)	(2,026,650)		(2,026,650)	(138,480)				199,930		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)			(282,848)	(3,151,223)		(3,151,223)	(267,536)				330,484		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)			3,926,543	4,931,916		4,931,916	(2,382,379)				1,324,850		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)			477,412	13,861,620		13,861,620	2,749				986,825		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)			(534,411)	(28,672,601)		(28,672,601)	(198,481)				3,885,600		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)			(58,321)	(3,079,814)		(3,079,814)	(64,730)				467,780		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)			(340,739)	(3,750,524)		(3,750,524)	(1,739,033)				1,159,358		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)			85,847	2,871,813		2,871,813	429,385				689,720		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)			(303,362)	(18,025,164)		(18,025,164)	(203,407)				2,853,235		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)			(135,915)	(1,224,824)		(1,224,824)	(1,467,232)				766,125		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)			(89,194)	(1,511,084)		(1,511,084)	(1,179,429)				790,075		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)			(73,502)	(643,882)		(643,882)	(731,836)				385,425		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)			23,248	(17,548)		(17,548)	(220,349)				122,575		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)			(67,723)	(1,112,602)		(1,112,602)	(1,409,084)				835,538		0002
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)			(405,759)	(22,532,952)		(22,532,952)	(201,668)				3,378,700		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)			(23,592)	832,096		832,096	1,898,322				1,326,250		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)			(29,769)	(814,459)		(814,459)	(721,693)				530,800		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)			(24,855)	(1,698,759)		(1,698,759)	(132,670)				412,910		0002
Interest Rate Swap SOFR (4.2612)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/12/2023	07/14/2026		150,000,000	SOFR (4.2612)			(388,001)	(27,582)		(27,582)	457,524				146,850		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)			(14,925)	(407,719)		(407,719)	(360,808)				265,400		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)			9,676	(8,328)		(8,328)	(96,665)				51,285		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)			(15,744)	(264,726)		(264,726)	(467,373)				251,713		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)			(1,013)	(135,909)		(135,909)	(185,859)				133,420		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)			172,004	(333,572)		(333,572)	(3,243,317)				1,455,300		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)			10,579	76,834		76,834	(29,671)				10,762		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 6.0800 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	02/15/2032		1,000,000	6.0800 (SOFR)			10,694	92,587		92,587	(29,887)				11,867		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)			10,764	106,743		106,743	(29,665)				12,880		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)			10,814	125,875		125,875	(29,424)				13,817		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)			10,839	131,413		131,413	(28,155)				14,693		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)			10,834	141,557		141,557	(26,882)				15,521		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)			10,809	150,084		150,084	(25,457)				16,308		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)			10,024	29,318		29,318	(22,964)				6,850		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)			10,829	123,173		123,173	(28,808)				14,035		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)			10,849	134,479		134,479	(27,799)				14,899		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)			10,834	144,126		144,126	(26,404)				15,718		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)			10,799	152,182		152,182	(25,213)				16,494		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)			10,084	33,433		33,433	(24,248)				7,295		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)			10,329	51,103		51,103	(27,585)				8,844		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)			10,514	68,582		68,582	(29,149)				10,160		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)			(70,095)	(1,027,464)		(1,027,464)	(122,713)				133,730		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)			10,474	64,391		64,391	(28,881)				9,845		0002
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)			10,619	81,121		81,121	(29,668)				11,042		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)			10,719	96,531		96,531	(29,763)				12,124		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)			10,789	110,558		110,558	(29,470)				13,115		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)			10,544	72,641		72,641	(29,501)				10,465		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)			10,669	88,850		88,850	(29,883)				11,599		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)			10,754	103,436		103,436	(29,758)				12,633		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)			10,809	116,806		116,806	(29,280)				13,587		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)			10,834	128,716		128,716	(28,419)				14,477		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)			10,839	139,274		139,274	(27,245)				15,317		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)			10,819	148,233		148,233	(25,738)				16,114		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 6.0710 (SOFR)	PORTFOLIO	All	Interest Rate	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/21/2023	08/15/2031		1,000,000	6.0710 (SOFR)			10,649	85,031		85,031	(29,720)				11,324		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)			10,739	100,048		100,048	(29,705)				12,381		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)			10,804	113,763		113,763	(29,321)				13,353		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)			10,839	126,080		126,080	(28,565)				14,258		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)			10,849	143,804		143,804	(27,805)				15,109		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)			10,829	146,239		146,239	(26,004)				15,917		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)			10,759	153,484		153,484	(24,902)				16,684		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)			10,144	37,746		37,746	(25,380)				7,715		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)			10,374	55,415		55,415	(28,216)				9,194		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)			(925)	(126,832)		(126,832)	(300,020)				111,985		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)			(98,860)	(157,226)		(157,226)	394,978				156,350		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)			(89,452)	(1,335,891)		(1,335,891)	(201,011)				196,635		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)			9,964	25,149		25,149	(21,524)				6,384		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)			10,204	42,064		42,064	(26,283)				8,113		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)			10,419	59,711		59,711	(28,649)				9,530		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)			(96,666)	4,315,236		4,315,236	2,309,435				3,141,090		0002
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)			13,999	4,047,886		4,047,886	257,377				1,177,625		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)			134,309	1,879,265		1,879,265	(316,894)				215,261		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)			(3,771)	(15,711)		(15,711)	(143,698)				72,224		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)			(93,331)	(1,482,971)		(1,482,971)	(286,654)				263,490		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)			(343,469)	(1,665,072)		(1,665,072)	(493,488)				417,810		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)			39,458	(333,376)		(333,376)	(98,617)				522,380		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)			598,810	893,132		893,132	(2,043,494)				786,660		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)			256,607	966,355		966,355	(496,949)				2,352,330		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)			655,042	4,792,511		4,792,511	(1,161,466)				5,229,300		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 4.5390 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/26/2023	12/29/2028		200,000,000	4.5390 (SOFR)			869,358	2,699,297		2,699,297	(4,172,088)				1,581,600		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)			895,503	1,523,208		1,523,208	(3,307,784)				1,224,200		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)			980,975	699,586		699,586	(1,661,244)				706,100		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)			(34,388)	(206,431)		(206,431)	301,799				176,596		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)			46,032	(224,790)		(224,790)	(141,803)				473,050		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)			(27,295)	(58,557)		(58,557)	188,815				76,925		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)			64,632	185,781		185,781	(617,852)				275,910		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)			546,412	1,888,342		1,888,342	(4,417,365)				1,933,785		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)			575,534	3,154,909		3,154,909	(5,058,328)				2,668,920		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)			(311,259)	(97,335)		(97,335)	1,165,257				2,502,420		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)			(1,199,852)	8,323,723		8,323,723	3,846,312				13,015,475		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)			(50,338)	(318,416)		(318,416)	417,483				271,830		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)			(385,871)	(1,147,680)		(1,147,680)	3,610,806				3,068,200		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)			(103,523)	(55,951)		(55,951)	181,633				95,190		0002
Interest Rate Swap SOFR (4.0135)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	11/28/2023	11/30/2028		70,000,000	SOFR (4.0135)			(115,048)	(65,787)		(65,787)	1,261,830				544,705		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)			194,236	67,381		67,381	(489,542)				331,050		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)			25,855	(178,450)		(178,450)	(862,531)				417,375		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)			22,887	(275,133)		(275,133)	(1,046,460)				510,730		0002
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)			(6,686)	417,344		417,344	558,227				409,320		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)			(9,367)	811,030		811,030	308,297				441,050		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)			137,577	15,602		15,602	(453,754)				339,200		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)			(1,948)	(197,126)		(197,126)	(388,302)				211,320		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)			(1,437)	(526,158)		(526,158)	(321,011)				307,750		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)			(3,616)	(386,272)		(386,272)	(364,000)				273,240		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)			(8,092)	(1,433,613)		(1,433,613)	(73,196)				355,575		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)			(14,966)	(534,497)		(534,497)	(352,821)				273,440		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 3.4840 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/23/2030		140,000,000	3.4840 (SOFR)			(135,661)	(2,390,982)		(2,390,982)	(2,601,568)				1,482,460		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)			(144,342)	(5,826,128)		(5,826,128)	(2,113,883)				2,156,490		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)			(10,067)	(754,186)		(754,186)	(10,957)				131,098		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)			3,733	(9,232)		(9,232)	(40,573)				35,885		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)			(30,153)	(433,646)		(433,646)	(532,675)				281,115		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)			47,620	(37,268)		(37,268)	(288,017)				233,870		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)			(5,074)	(92,991)		(92,991)	(162,704)				79,380		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)			(54,909)	(1,469,984)		(1,469,984)	(1,092,712)				766,230		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)			19,299	(204,362)		(204,362)	(641,548)				309,375		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)			(49,133)	(5,013,632)		(5,013,632)	(108,783)				1,049,680		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)			(6,604)	(345,183)		(345,183)	(482,586)				294,213		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)			(41,807)	(696,832)		(696,832)	(1,346,493)				684,915		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)			8,991	(286,150)		(286,150)	(791,120)				427,420		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)			53,598	(277,372)		(277,372)	(1,405,441)				642,240		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)			(67)	(842,859)		(842,859)	(35,276)				262,650		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)			17,611	(57,369)		(57,369)	(242,824)				194,100		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)			(19,688)	(319,579)		(319,579)	(628,520)				317,050		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)			(36,149)	(507,020)		(507,020)	(815,933)				403,525		0002
Interest Rate Swap 3.8092 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/02/2024	02/07/2028		70,000,000	3.8092 (SOFR)			40,598	(238,174)		(238,174)	(945,026)				443,870		0002
Interest Rate Swap 3.7370 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/07/2024	02/09/2032		10,000,000	3.7370 (SOFR)			2,189	(85,212)		(85,212)	(197,600)				118,495		0002
Interest Rate Swap 3.7915 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/08/2024	02/12/2044		250,000,000	3.7915 (SOFR)			121,247	(12,881,898)		(12,881,898)	(1,942,676)				5,249,000		0002
Interest Rate Swap SOFR (3.9220)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2024	02/14/2028		10,000,000	SOFR (3.9220)			(11,285)	16,559		16,559	141,376				63,785		0002
Interest Rate Swap SOFR (3.8212)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	02/08/2024	02/12/2030		40,000,000	SOFR (3.8212)			(25,364)	126,207		126,207	779,275				380,780		0002
Interest Rate Swap 3.9138 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/13/2024	02/15/2044		10,000,000	3.9138 (SOFR)			10,897	(362,682)		(362,682)	(82,769)				210,005		0002
Interest Rate Swap 3.9916 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/14/2024	02/16/2029		5,000,000	3.9916 (SOFR)			7,406	4,081		4,081	(92,503)				40,588		0002
Interest Rate Swap 3.7956 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/14/2024	02/16/2049		50,000,000	3.7956 (SOFR)			24,766	(3,166,807)		(3,166,807)	(281,135)				1,189,775		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 (4.2757)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/16/2024	02/22/2027		250,000,000	SOFR (4.2757)			(723,446)	(488,579)		(488,579)	1,936,301				1,007,250		0002
Interest Rate Swap 4.2688 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2024	02/26/2027		150,000,000	4.2688 (SOFR)			427,754	288,771		288,771	(1,171,169)				609,450		0002
Interest Rate Swap SOFR (3.9965)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/22/2024	02/26/2030		20,000,000	SOFR (3.9965)			(29,648)	(55,873)		(55,873)	406,777				191,390		0002
Interest Rate Swap 3.9228 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/29/2024	03/04/2030		10,000,000	3.9228 (SOFR)			10,978	3,170		3,170	(199,911)				95,910		0002
Interest Rate Swap 4.2496 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/29/2024	03/04/2027		10,000,000	4.2496 (SOFR)			27,411	18,254		18,254	(78,568)				41,130		0002
Interest Rate Swap SOFR (3.6814)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/06/2024	03/08/2044		10,000,000	SOFR (3.6814)			1,268	655,657		655,657	72,046				210,365		0002
Interest Rate Swap SOFR (3.8055)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/13/2024	03/15/2039		40,000,000	SOFR (3.8055)			(19,261)	1,156,115		1,156,115	484,951				713,160		0002
Interest Rate Swap SOFR (3.5847)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/13/2024	03/16/2054		60,000,000	SOFR (3.5847)			37,708	6,045,955		6,045,955	182,720				1,579,740		0002
Interest Rate Swap SOFR (3.9050)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/20/2024	03/22/2034		50,000,000	SOFR (3.9050)			(48,300)	150,189		150,189	954,526				695,150		0002
Interest Rate Swap 3.7978 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	03/27/2024	04/01/2044		100,000,000	3.7978 (SOFR)			40,658	(5,117,750)		(5,117,750)	(761,852)				2,107,550		0002
Interest Rate Swap 4.2458 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/10/2024	04/12/2030		35,000,000	4.2458 (SOFR)			92,218	410,882		410,882	(754,802)				340,515		0002
Interest Rate Swap SOFR (4.6447)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/10/2024	04/12/2027		250,000,000	SOFR (4.6447)			(1,160,034)	(1,249,868)		(1,249,868)	2,670,937				1,106,500		0002
Interest Rate Swap 3.8950 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	10/02/2034		5,000,000	3.8950 (SOFR)			(1,128)	(137,466)		(137,466)	(85,106)				71,863		0002
Interest Rate Swap 2.4380 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	08/23/2029		10,000,000	2.4380 (SOFR)			(75,120)	(527,618)		(527,618)	(106,811)				88,750		0002
Interest Rate Swap 2.8375 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	04/03/2032		95,000,000	2.8375 (SOFR)			(523,773)	(6,720,166)		(6,720,166)	(1,316,194)				1,140,428		0002
Interest Rate Swap 2.9700 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/03/2024	04/03/2042		25,000,000	2.9700 (SOFR)			(121,272)	(4,379,438)		(4,379,438)	(100,178)				496,388		0002
Interest Rate Swap 4.2027 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/13/2024	05/15/2030		80,000,000	4.2027 (SOFR)			188,047	845,532		845,532	(1,710,273)				787,560		0002
Interest Rate Swap 3.9589 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/13/2024	05/17/2049		60,000,000	3.9589 (SOFR)			67,264	(2,372,628)		(2,372,628)	(358,417)				1,435,500		0002
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)			32,484	109,070		109,070	(413,858)				197,030		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)			140,267	149,542		149,542	(423,017)				188,440		0002
Interest Rate Swap 4.2350 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/23/2024	05/28/2030		25,000,000	4.2350 (SOFR)			62,211	296,734		296,734	(538,361)				247,250		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)			(245,124)	(1,258,071)		(1,258,071)	1,366,992				1,797,650		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)			85,726	354,019		354,019	(945,065)				446,288		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)			606,046	694,598		694,598	(1,884,188)				822,800		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)			6,788	19,826		19,826	(102,430)				49,623		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)			(79,499)	56,996		56,996	1,510,353				1,128,640		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 (3.9743)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	06/12/2024	06/14/2032		10,000,000	SOFR (3.9743)			(11,456)	(34,319)		(34,319)	205,162				122,080		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)			(28,457)	4,835,546		4,835,546	428,435				1,917,200		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)			(14,769)	(6,760,439)		(6,760,439)	(445,634)				2,158,245		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)			31,770	93,550		93,550	(511,137)				249,913		0002
Interest Rate Swap 4.4533 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	07/10/2024	07/13/2026		20,000,000	4.4533 (SOFR)			71,050	4,747		4,747	(79,468)				18,870		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)			17,840	(73,087)		(73,087)	(598,587)				368,595		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)			738	(112,989)		(112,989)	(386,501)				201,370		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)			22,765	1,533,740		1,533,740	1,400,992				1,138,120		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)			(95,330)	(1,499,493)		(1,499,493)	(876,429)				617,800		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)			(19,341)	(227,163)		(227,163)	(344,540)				176,730		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)			24,054	502,718		502,718	153,542				143,225		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)			(28,744)	(291,414)		(291,414)	(166,474)				102,570		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)			79,102	1,609,494		1,609,494	453,693				429,825		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)			(206,773)	(11,551,650)		(11,551,650)	(525,036)				2,134,700		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)			(71,058)	(728,382)		(728,382)	(417,157)				257,013		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)			247,945	1,626,910		1,626,910	1,352,661				749,450		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)			303,439	3,270,882		3,270,882	2,136,266				1,287,938		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)			232,882	3,083,073		3,083,073	1,738,107				1,145,850		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)			51,013	3,675,808		3,675,808	47,803				664,575		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)			163,810	3,623,324		3,623,324	1,161,926				1,078,125		0002
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)			164,285	2,665,922		2,665,922	1,285,835				938,888		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)			(4,995)	(160,304)		(160,304)	(83,045)				71,948		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)			20,343	2,455,310		2,455,310	191,511				641,550		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)			(78,545)	(13,300,474)		(13,300,474)	(1,150,879)				3,742,375		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)			(13,153)	(180,249)		(180,249)	(366,212)				199,640		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)			(72,855)	(2,116,892)		(2,116,892)	(2,044,654)				1,381,215		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 3.5598 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/15/2024	10/17/2034		20,000,000	3.5598 (SOFR)			(14,523)	(571,730)		(571,730)	(336,966)				288,170		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)			(7,052)	(1,480,257)		(1,480,257)	(132,980)				427,930		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)			(24,062)	(384,615)		(384,615)	(462,861)				259,325		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)			4,262	3,255,849		3,255,849	816,665				1,368,525		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)			(20)	(1,306,276)		(1,306,276)	(138,774)				428,060		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)			(59,407)	3,906,819		3,906,819	1,365,123				2,191,200		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)			(8,228)	205,623		205,623	377,539				271,020		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)			2,536	1,320,923		1,320,923	46,978				399,420		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)			6,148	(177,942)		(177,942)	(39,723)				107,215		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)			24,606	8,257		8,257	(394,174)				183,870		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)			10,065	(415,490)		(415,490)	(77,505)				214,525		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)			431,551	126,616		126,616	(6,909,812)				3,226,825		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)			58,382	36,243		36,243	(1,029,979)				524,400		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)			37,471	(1,065,196)		(1,065,196)	(238,581)				643,620		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)			16,736	(1,109,663)		(1,109,663)	(112,026)				483,880		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)			(15,128)	188,530		188,530	362,891				290,210		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)			176,311	(449,429)		(449,429)	(2,412,841)				1,138,290		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)			95,770	(487,049)		(487,049)	(3,582,520)				975,375		0002
Interest Rate Swap 3.7369 (SOFR)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	12/03/2024	12/05/2031		120,000,000	3.7369 (SOFR)			32,117	(981,851)		(981,851)	(2,379,966)				1,398,840		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)			15,178	(805,393)		(805,393)	(1,118,674)				818,190		0002
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)			9,665	(2,144,717)		(2,144,717)	(249,049)				751,678		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)			(2,546)	67,721		67,721	89,311				72,718		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)			40,782	101,325		101,325	(527,107)				264,475		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)			(88,766)	(357,386)		(357,386)	911,734				616,028		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)			104,221	(1,836,911)		(1,836,911)	(375,618)				1,455,180		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)			19,103	3,137		3,137	(142,190)				61,655		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																		
4.0843 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	01/03/2025	01/07/2028		115,000,000	4.0843 (SOFR)			235,300	82,625		82,625	(1,652,179)				709,665		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (4.1557)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/16/2025	01/22/2035		50,000,000	SOFR (4.1557)			(118,373)	(658,886)		(658,886)	977,414				731,850		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
4.1687 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	01/21/2025	01/23/2045		60,000,000	4.1687 (SOFR)			145,814	(356,115)		(356,115)	(532,521)				1,293,150		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
4.1066 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	01/21/2025	01/24/2028		110,000,000	4.1066 (SOFR)			232,093	123,355		123,355	(1,619,973)				689,095		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
4.0917 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	01/21/2025	01/24/2050		100,000,000	4.0917 (SOFR)			203,497	(2,017,139)		(2,017,139)	(645,773)				2,428,300		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
4.1841 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	01/23/2025	01/29/2035		25,000,000	4.1841 (SOFR)			62,322	380,538		380,538	(491,207)				366,338		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
4.2182 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	01/23/2025	01/27/2045		15,000,000	4.2182 (SOFR)			40,038	6,859		6,859	(136,026)				323,385		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
4.0351 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/04/2025	02/06/2031		20,000,000	4.0351 (SOFR)			164,350	111,835		111,835	(3,107,443)				214,670		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.9403)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/05/2025	02/09/2032		25,000,000	SOFR (3.9403)			(31,025)	(41,551)		(41,551)	518,608				296,238		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (4.1267)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	02/12/2025	02/15/2055		95,000,000	SOFR (4.1267)			(205,105)	1,040,005		1,040,005	435,874				2,542,438		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
4.1144 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/20/2025	02/24/2027		125,000,000	4.1144 (SOFR)			259,983	116,465		116,465	(876,757)				505,750		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.8870 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/25/2025	02/28/2033		35,000,000	3.8870 (SOFR)			32,550	(78,474)		(78,474)	(697,185)				452,008		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.9684 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/25/2025	02/27/2045		15,000,000	3.9684 (SOFR)			20,081	(480,894)		(480,894)	(118,542)				324,128		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.8474 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	02/28/2025	03/04/2027		140,000,000	3.8474 (SOFR)			100,612	(115,622)		(115,622)	(827,761)				575,820		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.7506)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2025	03/06/2034		15,000,000	SOFR (3.7506)			(3,410)	196,699		196,699	276,328				207,953		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.7295)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	03/04/2025	03/08/2055		15,000,000	SOFR (3.7295)			(1,728)	1,155,604		1,155,604	48,309				401,843		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.8738)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	03/18/2025	03/20/2035		15,000,000	SOFR (3.8738)			(12,225)	114,195		114,195	268,177				221,550		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.8415 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	03/19/2025	03/21/2031		25,000,000	3.8415 (SOFR)			16,096	(63,314)		(63,314)	(505,859)				271,738		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
SOFR (3.8251)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	03/19/2025	03/21/2034		5,000,000	SOFR (3.8251)			(16,661)	41,460		41,460	353,835				69,503		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.8366 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/02/2025	04/04/2050		25,000,000	3.8366 (SOFR)			14,705	(1,461,889)		(1,461,889)	(132,072)				609,538		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.6984)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/02/2025	04/05/2032		40,000,000	SOFR (3.6984)			4,122	431,136		431,136	776,441				480,420		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
SOFR (3.7877)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/02/2025	04/04/2036		10,000,000	SOFR (3.7877)			(3,423)	177,399		177,399	160,736				156,285		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.5706 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/07/2025	04/11/2033		20,000,000	3.5706 (SOFR)			(15,287)	(422,376)		(422,376)	(364,377)				260,510		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.7062 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/07/2025	04/09/2055		20,000,000	3.7062 (SOFR)			(1,428)	(1,617,779)		(1,617,779)	(61,112)				536,610		0002
Interest Rate Swap			Interest Rate	BOFA SECURITIES																		
3.8199 (SOFR)	PORTFOLIO	All		INC_CME LCZ7XYGSLJUHFXXNXD88	04/09/2025	04/11/2035		25,000,000	3.8199 (SOFR)			12,225	(293,498)		(293,498)	(437,326)				370,525		0002
Interest Rate Swap			Interest Rate	CITIGROUP GLOBAL																		
3.6285 (SOFR)	PORTFOLIO	All		MARKETS_CME LCZ7XYGSLJUHFXXNXD88	04/16/2025	04/21/2031		40,000,000	3.6285 (SOFR)			(19,499)	(473,121)		(473,121)	(766,866)				438,680		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 (3.5923)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/22/2025	04/24/2030		50,000,000	SOFR (3.5923)			33,799	557,539		557,539	922,899				488,575		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)			(8,685)	(220,350)		(220,350)	(180,808)				130,805		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)			(2,024)	(122,898)		(122,898)	(82,875)				74,335		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)			14,601	(892,381)		(892,381)	(145,870)				434,160		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)			(37,292)	(509,240)		(509,240)	(455,533)				275,025		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)			22,024	(1,328,371)		(1,328,371)	(218,751)				651,285		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)			(64,534)	237,109		237,109	1,413,361				1,052,625		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)			29,667	(817,237)		(817,237)	(2,974,773)				1,658,100		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)			7,537	268,762		268,762	714,466				343,475		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)			(3,869)	(1,241,315)		(1,241,315)	(3,828,990)				1,972,400		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)			(19,355)	(471,866)		(471,866)	(1,035,644)				542,410		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)			(40,996)	542,237		542,237	1,389,334				1,053,938		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)			(17,377)	(2,053,883)		(2,053,883)	(5,189,199)				2,930,105		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)			75,306	65,499		65,499	(198,362)				733,665		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)			(101,789)	475,067		475,067	1,951,345				1,642,685		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)			(34,035)	(233,166)		(233,166)	(3,061,809)				333,195		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)			(7,551)	(443,267)		(443,267)	(1,379,698)				871,200		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)			(14,974)	(338,494)		(338,494)	(575,146)				333,285		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)			(8,976)	250,285		250,285	785,606				488,320		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)			(38,950)	(611,217)		(611,217)	(748,880)				446,960		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)			(100,406)	(454,576)		(454,576)	(769,595)				523,583		0002
Interest Rate Swap 3.8746 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/08/2025	07/10/2035		20,000,000	3.8746 (SOFR)			12,686	(166,154)		(166,154)	(346,353)				300,550		0002
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)			50,373	(224,078)		(224,078)	(205,610)				545,450		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)			33,094	(368,945)		(368,945)	(158,532)				436,390		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)			(6,016)	(159,838)		(159,838)	(288,897)				168,578		0002
Interest Rate Swap 3.6650 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/16/2025	07/18/2031		30,000,000	3.6650 (SOFR)			(12,048)	(319,826)		(319,826)	(577,779)				337,155		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 3.6487 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	07/24/2025	07/28/2031		50,000,000	3.6487 (SOFR)			(23,044)	(574,143)		(574,143)	(959,960)				563,450		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)			19,006	(133,227)		(133,227)	(81,048)				218,510		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)			16,874	(189,463)		(189,463)	(40,350)				269,730		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)			(15,552)	(326,699)		(326,699)	(476,113)				282,025		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)			(38,147)	264,278		264,278	162,170				437,050		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)			33,876	654,149		654,149	547,919				370,935		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)			(27,744)	(404,914)		(404,914)	(366,311)				225,980		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)			(46,929)	(702,887)		(702,887)	(642,400)				396,323		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)			(60,844)	(888,346)		(888,346)	(726,971)				454,620		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)			(92,617)	(2,012,423)		(2,012,423)	(1,744,184)				1,181,943		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)			(204,116)	(2,893,520)		(2,893,520)	(2,159,843)				1,366,380		0002
Interest Rate Swap 3.5486 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	09/09/2025	09/11/2035		50,000,000	3.5486 (SOFR)			(43,079)	(1,697,643)		(1,697,643)	(782,753)				758,525		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)			77,679	3,057,484		3,057,484	1,408,846				1,365,345		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)			(70,147)	(912,155)		(912,155)	(521,471)				342,510		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)			(190,627)	(2,162,467)		(2,162,467)	(1,661,215)				977,598		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)			(255,664)	(2,272,791)		(2,272,791)	(1,864,255)				1,034,713		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)			6,080	2,257,725		2,257,725	1,635,540				1,520,850		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)			(47,765)	(721,719)		(721,719)	(542,529)				344,115		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)			(354,008)	(1,697,823)		(1,697,823)	(1,801,319)				1,132,300		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)			(396,287)	(2,885,127)		(2,885,127)	(2,824,308)				1,509,800		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)			21,618	2,541,015		2,541,015	1,616,805				1,523,350		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)			(43,066)	903,555		903,555	229,438				658,815		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)			(79,413)	2,195,673		2,195,673	226,862				1,623,930		0002
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)			43,662	950,640		950,640	727,411				501,500		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)			137,728	(4,043,630)		(4,043,630)	(1,613,182)				2,834,925		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)			27,592	2,213,529		2,213,529	1,281,617				1,219,760		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 3.3699 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	10/10/2025	10/15/2031		80,000,000	3.3699 (SOFR)			(134,832)	(2,027,153)		(2,027,153)	(1,438,835)				920,520		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)			(40,989)	(476,567)		(476,567)	(349,526)				207,400		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)			106,582	732,384		732,384	621,744				341,325		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)			45,520	(5,434,488)		(5,434,488)	(278,144)				2,302,055		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)			(21,533)	(300,570)		(300,570)	(175,326)				115,300		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)			82,349	4,033,081		4,033,081	1,876,784				1,833,360		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)			(42,937)	(654,959)		(654,959)	(448,541)				288,850		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)			68,552	708,964		708,964	674,289				366,240		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)			64,341	(1,442,110)		(1,442,110)	(342,762)				990,180		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)			(49,724)	(976,682)		(976,682)	(931,699)				578,725		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)			26,047	3,251,421		3,251,421	1,924,024				1,837,680		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)			77,642	(2,478,312)		(2,478,312)	(905,756)				1,611,983		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)			84,680	454,697		454,697	488,945				293,475		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)			82,186	692,109		692,109	740,135				386,850		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)			(1,747)	332,192		332,192	245,010				229,875		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)			(90,320)	(1,332,531)		(1,332,531)	(1,008,589)				696,780		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)			36,405	375,479		375,479	336,342				184,320		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)			(410,134)	(5,392,936)		(5,392,936)	(4,379,797)				2,572,010		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)			(120,344)	(861,664)		(861,664)	(728,224)				428,945		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)			(316,821)	(4,310,593)		(4,310,593)	(3,594,774)				2,105,400		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)			(446,250)	(8,075,872)		(8,075,872)	(6,421,069)				4,079,075		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)			(75,945)	(1,327,245)		(1,327,245)	(1,003,373)				641,135		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)			(2,972)	1,073,755		1,073,755	729,376				691,740		0002
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)			(63,933)	2,237,997		2,237,997	2,160,476				1,998,360		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)			8,745	94,959		94,959	85,281				63,503		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)			29,236	1,425,402		1,425,402	1,502,216				1,016,680		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 (3.4907)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	12/10/2025	12/12/2030		45,000,000	SOFR (3.4907)			43,019	751,876		751,876	836,365				474,885		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)			(25,275)	(386,960)		(386,960)	(365,919)				211,450		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)			(22,509)	(367,522)		(367,522)	(368,652)				211,840		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)			200,186	2,290,723		2,290,723	2,145,720				1,170,438		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)			(199,251)	(3,077,758)		(3,077,758)	(2,833,949)				1,645,248		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)			(25,570)	942,990		942,990	942,990				876,270		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)			(13,917)	(748,219)		(748,219)	(748,219)				511,020		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)			(44,461)	(769,033)		(769,033)	(769,033)				425,740		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)			49,265	(131,396)		(131,396)	(131,396)				495,430		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)			(26,672)	1,248,440		1,248,440	1,248,440				1,096,725		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)			(542)	(557,007)		(557,007)	(557,007)				531,923		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)			(64,213)	(828,679)		(828,679)	(828,679)				484,230		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)			(18,935)	(1,219,195)		(1,219,195)	(1,219,195)				946,560		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)			100,103	131,665		131,665	131,665				1,224,473		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)			(3,449)	(354,029)		(354,029)	(354,029)				296,025		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)			(6,503)	(220,422)		(220,422)	(220,422)				161,003		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)			(139,822)	2,839,516		2,839,516	2,839,516				2,482,950		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)			(3,390)	768,483		768,483	768,483				465,945		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)			(292,921)	(5,039,549)		(5,039,549)	(5,039,549)				2,391,500		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)			(10,435)	2,595,374		2,595,374	2,595,374				1,554,250		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)			(158,261)	3,191,859		3,191,859	3,191,859				2,856,025		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)			20,811	(714,887)		(714,887)	(714,887)				443,680		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)			(13,555)	(401,427)		(401,427)	(401,427)				178,695		0002
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)			(31,647)	(547,043)		(547,043)	(547,043)				239,775		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)			(10,484)	(916,606)		(916,606)	(916,606)				485,223		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)			6,290	115,889		115,889	115,889				64,705		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 3.4727 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	03/16/2026	03/19/2029		110,000,000	3.4727 (SOFR)			(53,272)	(1,352,657)		(1,352,657)	(1,352,657)				907,170		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)			(21,717)	(1,817,682)		(1,817,682)	(1,817,682)				1,255,695		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)			(4,105)	1,143,106		1,143,106	1,143,106				833,880		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)			(38,007)	1,423,452		1,423,452	1,423,452				1,326,383		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)			43,127	(201,439)		(201,439)	(201,439)				955,133		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)			(44,981)	896,572		896,572	896,572				1,250,800		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)			(10,632)	532,328		532,328	532,328				558,280		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)			(12,920)	1,063,901		1,063,901	1,063,901				1,043,480		0002
Interest Rate Swap 3.5476 (SOFR)	PORTFOLIO	All	Interest Rate	BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	04/15/2026	04/17/2029		45,000,000	3.5476 (SOFR)			(9,461)	(473,679)		(473,679)	(473,679)				376,493		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)			2,801	(1,096,693)		(1,096,693)	(1,096,693)				964,000		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)			1,996	(825,122)		(825,122)	(825,122)				723,000		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)			(23,424)	1,214,606		1,214,606	1,214,606				1,187,880		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)			1,753	(323,082)		(323,082)	(323,082)				301,750		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)			(3,962)	96,967		96,967	96,967				135,590		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)			(34,015)	282,566		282,566	282,566				941,250		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)			19,185	(397,265)		(397,265)	(397,265)				785,080		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)			22,922	138,874		138,874	138,874				481,863		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)			31,667	276,176		276,176	276,176				668,565		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)			9,260	(296,730)		(296,730)	(296,730)				484,380		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)			(55,700)	(360,749)		(360,749)	(360,749)				1,337,490		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)			(51,340)	(439,072)		(439,072)	(439,072)				1,371,673		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)			(54,494)	(236,422)		(236,422)	(236,422)				1,564,395		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)			(61,555)	(1,418,042)		(1,418,042)	(1,418,042)				1,405,250		0002
Interest Rate Swap SOFR (4.2450)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/19/2026	05/21/2036		125,000,000	SOFR (4.2450)			(88,495)	(2,383,679)		(2,383,679)	(2,383,679)				1,966,375		0002
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)			13,117	171,370		171,370	171,370				364,470		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)			(30,349)	(656,514)		(656,514)	(656,514)				786,650		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 (4.4102)	PORTFOLIO	All	Interest Rate	CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	05/21/2026	05/26/2051		35,000,000	SOFR (4.4102)			(27,206)	(1,029,449)		(1,029,449)	(1,029,449)				873,600		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)			16,679	(135,217)		(135,217)	(135,217)				556,320		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)			19,292	(60,255)		(60,255)	(60,255)				428,050		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)			20,550	(51,275)		(51,275)	(51,275)				1,040,970		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)			29,496	161,863		161,863	161,863				1,583,400		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)			36,272	462,187		462,187	462,187				1,793,400		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)			31,199	1,007,555		1,007,555	1,007,555				1,778,725		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)			13,651	(36,565)		(36,565)	(36,565)				693,980		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)			9,211	9,253		9,253	9,253				499,658		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)			14,572	178,676		178,676	178,676				731,310		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)			(36,762)	(829,196)		(829,196)	(829,196)				1,641,695		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)			(25,457)	(94,489)		(94,489)	(94,489)				1,556,660		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)			(13,217)	(228,418)		(228,418)	(228,418)				747,725		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)			(19,871)	(423,926)		(423,926)	(423,926)				1,036,980		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)			(3,212)	(50,603)		(50,603)	(50,603)				149,018		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)			(6,737)	(9,487)		(9,487)	(9,487)				209,640		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)			(24,039)	(205,573)		(205,573)	(205,573)				944,790		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)			4,435	(32,992)		(32,992)	(32,992)				549,878		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)			532	(29,484)		(29,484)	(29,484)				428,750		0002
1119999999. Subtotal - swaps - hedging other - interest rate												78,213,319	1,012,569,954	XXX	1,012,569,954	(94,875,375)				629,266,148	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		(75,417)	(173,602)		(173,602)	47,505		(8,459)			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)		(100,556)	(347,004)		(347,004)	(18,423)		7,116			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)		(25,139)	(89,223)		(89,223)	(14,908)		6,601			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)		(50,278)	(178,447)		(178,447)	(28,922)		12,307			2	0008

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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)
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)		(25,139)	(89,223)		(89,223)	(12,679)		4,371			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)		(25,139)	(89,223)		(89,223)	(12,448)		4,140			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)		(25,139)	(89,223)		(89,223)	(14,000)		5,692			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)		(25,139)	(89,223)		(89,223)	(13,983)		5,676			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)		(25,139)	(89,223)		(89,223)	(13,762)		5,454			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)		(50,278)	(178,447)		(178,447)	(28,002)		11,386			2	0008
1129999999. Subtotal - swaps - hedging other - credit default										(563,227)		(427,361)	(1,412,840)	XXX	(1,412,840)	(109,622)		54,284			XXX	XXX
Currency Swap USD 7.6315 (EUR 5.83)	HEDGED BOND	D-1	Currency	WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	11/02/2023	06/30/2044		31,496,041	USD 7.6315 (EUR 5.83)			194,555	(2,464,449)		(2,464,449)	(167,822)	997,296			668,393		0004
Currency Swap USD 7.212 (EUR EURIB +3.5)	HEDGED BOND	D-1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	10/07/2025	12/26/2027		11,661,000	USD 7.212 (EUR EURIB +3.5)			87,225	132,449		132,449	(101,811)	311,519			71,179		0004
1139999999. Subtotal - swaps - hedging other - foreign exchange												281,780	(2,332,000)	XXX	(2,332,000)	(269,632)	1,308,815			739,572	XXX	XXX
Total Return Swap - IVV	COMMON STOCK	D-2	Equity/Index	BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	05/12/2026	08/12/2026		249,180,960	SOFR+50/(Equity Return)			749,031	(2,446,080)		(2,446,080)	(2,446,080)				427,595		0010
Total Return Swap - IVV	COMMON STOCK	D-2	Equity/Index	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	05/12/2026	08/12/2026		181,694,450	SOFR+50/(Equity Return)			546,168	(1,783,600)		(1,783,600)	(1,783,600)				311,788		0010
Total Return Swap - IVV	COMMON STOCK	D-2	Equity/Index	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/29/2026	08/12/2026		399,026,250	SOFR+66/(Equity Return)			520,677	5,859,000		5,859,000	5,859,000				684,729		0010
1149999999. Subtotal - swaps - hedging other - total return												1,815,876	1,629,320	XXX	1,629,320	1,629,320				1,424,111	XXX	XXX
1169999999. Subtotal - swaps - hedging other										(563,227)		79,883,614	1,010,454,434	XXX	1,010,454,434	(93,625,310)	1,308,815	54,284		631,429,831	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)			(483,749)			(4,195,832)					2,203,250		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)			(286,642)			(3,075,254)					2,205,250		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)			519,855			1,507,474					2,360,000		N/A
1179999999. Subtotal - swaps - replication - interest rate												(250,536)		XXX	(5,763,613)					6,768,500	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)		50,278	(82,692)		165,485			10,042		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		50,278	13,115		41,986			(13,753)		10,000,000	2	N/A

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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)
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		251,389	155,448		220,434			(162,220)		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)		50,278	(2,249)		44,344			2,354		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		50,278	5,862		41,364			(6,142)		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)		50,278	(1,348)		28,736			1,412		10,000,000	2	N/A
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)			50,278			41,834					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)		50,278	(31,234)		86,613			15,815		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		50,278	8,085		82,680			(4,106)		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		251,389	299,040		455,960			(150,739)		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)		100,556	(95,975)		164,159			48,533		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		50,278	5,408		75,470			(2,746)		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		285,025	444,389		827,735			(62,453)		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)		234,194	(72,317)		(719,811)			10,108		46,580,000	1	N/A

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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, Global Atlantic Financial Group)	36267YA*8 Synthetic, Global Atlantic Financial Group	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	07/23/2025	06/20/2034		60,000,000	1/ (Credit Event)	(2,040,929)		301,667	(1,840,264)		(2,207,263)			107,693		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 17331LVCZKQKX5T7XV54	09/22/2025	12/20/2033		62,200,000	1/ (Credit Event)	(420,995)		312,728	(383,164)		(1,263,503)			24,318		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 17331LVCZKQKX5T7XV54	09/22/2025	09/20/2035		40,000,000	1/ (Credit Event)			201,111			(416,628)					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 17331LVCZKQKX5T7XV54	10/01/2025	09/20/2033		50,500,000	1/ (Credit Event)	(822,196)		253,903	(749,633)		(2,795,874)			49,038		50,500,000	1	N/A
Credit Default Swap (Sell Prot - Synthetic, Nomura Holdings)	65535HA*0 Synthetic, Nomura Holdings	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	02/18/2026	03/20/2036		60,000,000	1/ (Credit Event)			220,000			(33,447)					60,000,000	2	N/A
Credit Default Swap (Sell Prot - Synthetic, Mass Mutual)	1509356CDS Synthetic, Mass Mutual	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	05/13/2026	09/20/2033		20,900,000	1/ (Credit Event)		128,389	27,866	126,155		229,598			(2,234)		20,900,000	1	N/A
1189999999. Subtotal - swaps - replication - credit default										(374,504)	128,389	2,892,327	(2,201,374)	XXX	(4,930,129)			(135,081)		526,870,000	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 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		5,000,000	0.8 / (Credit Event)			20,000			306,456					139,630		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 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		5,000,000	0.5 / (Credit Event)			12,500			287,711					117,763		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 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2058		5,000,000	0.65 / (Credit Event)			16,250			287,362					141,850		0010
Total Return Swap (Synthetic, Commonwealth of Pennsylvania 10 yr)	Commonwealth of Pennsylvania 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		15,000,000	0.8 / (Credit Event)			60,000			501,450					418,890		0010
Total Return Swap (Synthetic, Commonwealth of Massachusetts 10 yr)	Commonwealth of Massachusetts 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		25,000,000	0.55 / (Credit Event)			68,750			(340,025)					588,813		0010
Total Return Swap (Synthetic, State of Washington 10 yr)	State of Washington 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2049		20,000,000	0.6 / (Credit Event)			60,000			908,890					481,550		0010

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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)
Total Return Swap (Synthetic, State of Illinois 9 yr)	State of Illinois 9 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		12,500,000	1.3 / (Credit Event)			81,250			18,843					294,406		0010
Total Return Swap (Synthetic, State of Connecticut 10 yr)	State of Connecticut 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		12,500,000	0.8 / (Credit Event)			50,000			(227,313)					294,406		0010
Total Return Swap (Synthetic, State of California 10 yr)	State of California 10 yr	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2048		15,000,000	0.65 / (Credit Event)			48,750			190,451					353,288		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 17331LVCZKQKX5T7XV54	08/20/2024	09/01/2057		7,500,000	1 / (Credit Event)			37,500			678,286					209,445		0010
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)			101,250			1,634,710					418,890		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)			97,500			184,908					425,550		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)			101,250			1,977,047					425,550		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)			100,000			834,038					698,150		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)			45,000			614,983					270,145		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)			47,500			470,721					283,700		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)			45,000			1,285,198					460,290		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)			11,250			187,534					117,763		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)			28,750			296,710					117,763		0010

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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)
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)			33,750			150,002					209,445		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)			101,500			1,038,519					372,620		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)			69,250			858,830					217,300		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)			85,125			1,523,845					325,950		0010
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)			26,750			215,750					148,990		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)			21,750			536,648					148,990		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)			21,750			483,097					148,990		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)			21,750			480,312					148,990		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)			53,500			804,325					297,980		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)			93,500			1,174,329					297,980		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)			103,500			954,294					297,980		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)			81,375			792,469					223,485		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)			47,625			885,231					223,485		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)			92,625			624,180					325,950		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)			130,125			951,838					366,585		0010

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Total Return Swap (Synthetic, Thomas Jefferson University Obligated Group)	Thomas Jefferson University Obligated Group	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/06/2025	05/15/2055		20,000,000	1.82 / (Credit Event)			182,000			1,444,023					537,520		0010
Total Return Swap (Synthetic, Wayne County Airport)	Wayne County Airport	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/06/2025	05/15/2050		5,000,000	1.685 / (Credit Event)			42,125			368,013					122,195		0010
Total Return Swap (Synthetic, Denver International Airport)	Denver International Airport	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/06/2025	05/15/2050		10,000,000	1.785 / (Credit Event)			89,250			879,817					244,390		0010
Total Return Swap (Synthetic, University of Iowa Hospitals)	University of Iowa Hospitals	DB-C	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	05/06/2025	05/15/2035		10,000,000	0.485 / (Credit Event)			24,250			495,544					148,990		0010
1209999999. Subtotal - swaps - replication - total return												2,354,000		XXX	24,759,026					11,065,655	XXX	XXX
1229999999. Subtotal - swaps - replication										(374,504)	128,389	4,995,791	(2,201,374)	XXX	14,065,284			(135,081)		544,704,155	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												93,354,104	1,201,047,453	XXX	1,160,415,446	(108,768,712)				740,747,545	XXX	XXX
1369999999. Total swaps - credit default										(937,731)	128,389	2,464,965	(3,614,214)	XXX	(6,342,969)	(109,622)		(80,797)		526,870,000	XXX	XXX
1379999999. Total swaps - foreign exchange										(2,087)	(7,108)	17,922,735	(14,658,584)	XXX	75,476,204	(269,632)	68,969,404	0		52,420,008	XXX	XXX
1389999999. Total swaps - total return												4,169,876	1,629,320	XXX	26,388,346	1,629,320				12,489,766	XXX	XXX
1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										(939,817)	121,281	117,911,680	1,184,403,975	XXX	1,255,937,026	(107,518,647)	68,969,404	(80,797)		1,332,527,319	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	1.18380970/1.00224781			(907,809)								19,673		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	1.16294561/1.03136892			(1,249,978)								37,378		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	1.13469479/1.09153397			(517,930)								47,214		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	0.90709670/0.85217456			(686,527)								49,181		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	1.06596275/0.88555860			(360,808)								7,869		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	1.19130650/1.04379872			(1,032,554)								27,542		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	1.23952863/1.10871158			(850,311)								25,574		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			(1,659,275)								27,542		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	1.07233175/0.95963178			(225,400)								7,869		0002

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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	1.14798460/0.91836298						(1,722,162)					29,509		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	1.11534322/0.89181114						(1,005,894)					17,705		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	0.95602340/0.88581050						(526,597)					29,509		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	1.04755527/0.78036236						(2,939,122)					43,280		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	1.20373375/0.83303222						(1,112,105)					11,804		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	1.10199598/1.00867774						(933,182)					39,345		0002
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	1.12993470/0.93440274						(977,660)					19,673		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	1.06263178/0.84236638						(1,431,725)					25,574		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	1.00135606/0.90630140						(427,746)					17,705		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	1.06291112/0.84393078						(1,423,372)					25,574		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	1.13980227/0.87174478						(2,010,431)					29,509		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	1.05775272/0.90206381						(1,634,734)					41,312		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	1.07310417/0.93249067						(1,054,601)					29,509		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	1.15400986/0.88650274						(936,275)					13,771		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	1.25417239/1.10132908						(1,757,698)					45,247		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	0.96068410/0.92162343						(390,607)					39,345		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	0.98980022/0.75370924						(1,062,409)					17,705		0002

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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	1.29480040/1.09039008				(1,022,051)							19,673		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	0.90815487/0.75258280				(1,166,790)							29,509		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	1.25165455/1.10732104				(1,443,335)							39,345		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	1.18788405/0.92700216				(2,478,378)							37,378		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	1.26637157/1.07683568				(663,376)							13,771		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	1.19873975/1.05235415				(1,463,856)							39,345		0002
1419999999. Subtotal - forwards - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX	(37,074,698)					904,935	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	0.99721680/0.94700548				(1,606,762)	$	(1,606,762)	(311,701)				133,216		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	0.98114259/0.88746681				(6,088,926)	$	(6,088,926)	(545,511)				270,595		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	1.01176714/0.94211333				(1,044,807)	$	(1,044,807)	(97,032)				71,528		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	0.99212388/0.96675771				(1,648,801)	$	(1,648,801)	(99,676)				578,370		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	0.95693103/0.89339322				(5,400,714)	$	(5,400,714)	311,654				756,330		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	0.98940114/0.88101507				(10,838,607)	$	(10,838,607)	476,155				889,800		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	0.95854184/0.96961633				221,490	$	221,490	5,167				147,120		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	0.93561030/0.94574204				253,294	$	253,294	108,787				255,000		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	0.93267013/0.94707167				504,054	$	504,054	83,080				257,460		0006
Bond Forward 912810UM8 30Y 4.734	VARIABLE ANNUITY	Exhibit 5	Interest Rate	BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	08/28/2025	08/27/2030		40,000,000	0.91040847/0.92373447				533,040	$	533,040	254,266				408,000		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	0.89742668/0.90284823				271,078	$	271,078	330,430				620,700		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)
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	0.94617701/0.93094094				(1,218,886)	$	(1,218,886)	250,771				740,840		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	0.95116061/0.93013450				(1,051,306)	$	(1,051,306)	182,773				387,750		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	0.92530721/0.9020116				(1,514,308)	$	(1,514,308)	470,738				754,845		0006
1429999999. Subtotal - forwards - hedging effective variable annuity guarantees under SSAP No.108													(28,630,162)	XXX	(28,630,162)	1,419,900				6,271,554	XXX	XXX
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/05/2022	07/07/2026		16,456,735	1.08985000				(812,327)		(812,327)	613,886				11,396		0004
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				(185,575)		(185,575)	65,437				20,306		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	08/05/2022	02/15/2029		6,197,945	1.12180000				(374,666)		(374,666)	159,974				50,284		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	07/19/2023	02/15/2029		899,855	1.18402000				(4,251)		(4,251)	22,005				7,301		0004
Currency Forward USD (EUR)	ASSET HEDGE	D-1	Currency	CITIBANK NA E57ODZWZ7FF32TWEFA76	09/12/2023	02/15/2029		548,019	1.15130000				(18,237)		(18,237)	13,782				4,446		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				(31,764)		(31,764)	44,619				14,615		0004
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				(27,436)		(27,436)	(46,327)				15,665		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				802,279		802,279	802,279				76,053		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				120,910		120,910	120,910				9,655		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	1.01047000/1.01587888				811,332		811,332	811,332				1,421,925		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				28,120		28,120	28,120				18,469		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				327,710		327,710	327,710				248,841		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				(341)		(341)	(341)				9,069		0004
1439999999. Subtotal - forwards - hedging other													635,755	XXX	635,755	811,332	2,152,054			1,908,025	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	1.00245107/0.88261773						(11,983,334)					887,100		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	0.99924406/0.87890811						(12,033,595)					1,018,350		N/A
Bond Forward 912810UC0 30Y 4.25	ASSET REPLICATION	DB-C	Interest Rate	JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	08/22/2024	08/22/2031		100,000,000	0.99747180/0.87595963						(12,151,217)					1,134,450		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	0.99653567/0.87404578						(12,248,989)					1,239,500		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	1.00749819/0.88636941						(12,112,878)					732,800		N/A
1449999999. Subtotal - forwards - replication														XXX	(60,530,013)					5,012,200	XXX	XXX

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SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1479999999. Subtotal - forwards													(27,994,407)	XXX	(125,599,118)	2,231,232	2,152,054			14,096,714	XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization												(15,219,175)				15,219,175						
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												(15,267,182)		XXX		15,267,182					XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																(162,255)						
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																(1,470,228)						
1499999999. Subtotal - SSAP No. 108 adjustments - recognized and deferred assets or liabilities														XXX		(1,632,482)					XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments												(15,267,182)		XXX		13,634,700					XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										(2,087)	(7,108)	17,721,646	(13,082,007)	XXX	5,109,688	1,161,263	67,660,590	0		96,478,421	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												15,310,629	160,602,761	XXX	160,602,761	(13,634,700)				67,091,400	XXX	XXX
1709999999. Subtotal - hedging other										661,965,680	155,181,297	79,883,614	2,359,430,680	XXX	2,359,430,680	253,694,737	3,460,869	54,284		635,623,886	XXX	XXX
1719999999. Subtotal - replication										(374,504)	128,389	4,995,791	(2,201,374)	XXX	(46,464,729)			(135,081)		549,716,355	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												(15,267,182)		XXX		13,634,700					XXX	XXX
1759999999 - Totals										661,589,090	155,302,578	102,644,498	2,504,750,060	XXX	2,478,678,400	254,856,000	71,121,459	(80,797)		1,348,910,062	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
TYU6	25	2,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.05/27/2026	109.6875	109.8906	(7,422)					5,078	5,078	46,875	0003	1,000
TYU6	110	11,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.06/17/2026	109.8750	109.8906	(32,656)					1,719	1,719	206,250	0003	1,000
TYU6	105	10,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.06/30/2026	110.0313	109.8906	(31,172)					(14,766)	(14,766)	196,875	0003	1,000
FVU6	495	49,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	.10/05/2026	CBT	.05/21/2026	106.6209	107.0469	(92,813)					210,854	210,854	618,750	0003	1,000
FVU6	265	26,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	.10/05/2026	CBT	.06/17/2026	107.1172	107.0469	(49,688)					(18,633)	(18,633)	331,250	0003	1,000
USU6	5	500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.05/21/2026	109.8203	113.5000	(3,281)					18,398	18,398	18,500	0003	1,000
USU6	80	8,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.06/03/2026	111.9063	113.5000	(52,500)					127,500	127,500	296,000	0003	1,000
USU6	40	4,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.06/30/2026	113.8750	113.5000	(26,250)					(15,000)	(15,000)	148,000	0003	1,000
WNU6	720	72,000,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.05/21/2026	111.6797	116.1563	(540,000)					3,223,125	3,223,125	3,708,000	0003	1,000
WNU6	765	76,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.05/21/2026	111.6797	116.1563	(573,750)					3,424,570	3,424,570	3,939,750	0003	1,000
WNU6	55	5,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.05/27/2026	114.0938	116.1563	(41,250)					113,438	113,438	283,250	0003	1,000
WNU6	95	9,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.05/27/2026	114.0938	116.1563	(71,250)					195,938	195,938	489,250	0003	1,000
WNU6	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.06/03/2026	114.2188	116.1563	(33,750)					87,188	87,188	231,750	0003	1,000
WNU6	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.06/17/2026	115.7188	116.1563	(33,750)					19,688	19,688	231,750	0003	1,000
WNU6	65	6,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.06/23/2026	115.6250	116.1563	(48,750)					34,531	34,531	334,750	0003	1,000
WNU6	45	4,500,000	US ULTRA BOND CBT	Variable Annuity	Exhibit 5	Interest Rate	.09/30/2026	CBT	.06/30/2026	116.5313	116.1563	(33,750)					(16,875)	(16,875)	231,750	0003	1,000
1529999999. Subtotal - long futures - hedging effective variable annuity guarantees under SSAP No.108												(1,672,031)					7,396,752	7,396,752	11,312,750	XXX	XXX
RTYU6	1,210	179,515,366	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/15/2026	2,967.1961	3,045.6000	907,500					4,743,434	4,743,434	12,604,570	0001	50
RTYU6	510	75,663,501	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/15/2026	2,967.1961	3,045.6000	382,500					1,999,299	1,999,299	5,312,670	0001	50
RTYU6	10	1,485,700	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/17/2026	2,971.4000	3,045.6000	7,500					37,100	37,100	104,170	0001	50
RTYU6	5	742,850	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/17/2026	2,971.4000	3,045.6000	3,750					18,550	18,550	52,085	0001	50
RTYU6	10	1,506,683	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/24/2026	3,013.3667	3,045.6000	7,500					16,117	16,117	104,170	0001	50
RTYU6	5	753,342	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/24/2026	3,013.3667	3,045.6000	3,750					8,058	8,058	52,085	0001	50
RTYU6	5	756,485	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/30/2026	3,025.9400	3,045.6000	3,750					4,915	4,915	52,085	0001	50
MFSU6	125	19,794,495	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	.09/21/2026	ICE	.06/15/2026	3,167.1192	3,145.3000	67,500					(136,370)	(136,370)	684,991	0001	50
NQU6	122	73,112,160	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/15/2026	29,964.0000	30,524.0000	1,149,850					1,366,400	1,366,400	4,544,622	0001	20
NQU6	51	30,563,280	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/15/2026	29,964.0000	30,524.0000	480,675					571,200	571,200	1,899,801	0001	20
NQU6	1	609,620	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/17/2026	30,481.0000	30,524.0000	9,425					860	860	37,251	0001	20
NQU6	4	2,372,400	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/24/2026	29,655.0000	30,524.0000	37,700					69,520	69,520	149,004	0001	20
NQU6	1	593,100	NASDAQ 100 E-MINI	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/24/2026	29,655.0000	30,524.0000	9,425					17,380	17,380	37,251	0001	20
FAU6	5	1,909,120	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/24/2026	3,818.2400	3,885.0000	15,300					33,380	33,380	121,805	0001	100
ESU6	2,775	1,057,675,988	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/15/2026	7,622.8900	7,548.2500	6,660,000					(10,356,300)	(10,356,300)	62,845,425	0001	50
ESU6	1,325	505,016,463	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/15/2026	7,622.8900	7,548.2500	3,180,000					(4,944,900)	(4,944,900)	30,007,275	0001	50
ESU6	40	14,998,400	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/15/2026	7,499.2000	7,548.2500	96,000					98,100	98,100	905,880	0001	50
ESU6	10	3,795,075	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/17/2026	7,590.1500	7,548.2500	24,000					(20,950)	(20,950)	226,470	0001	50
ESU6	5	1,897,538	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/17/2026	7,590.1500	7,548.2500	12,000					(10,475)	(10,475)	113,235	0001	50
ESU6	25	9,319,711	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	.09/18/2026	CME	.06/24/2026	7,455.7688	7,548.2500	60,000					115,602	115,602	566,175	0001	50

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU6	15	5,591,827	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/18/2026	CME	06/24/2026	7,455.7688	7,548.2500	36,000					69,361	69,361	339,705	0001	50
ESU6	20	7,522,863	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/18/2026	CME	06/30/2026	7,522.8625	7,548.2500	48,000					25,388	25,388	452,940	0001	50
1539999999. Subtotal - long futures - hedging other												13,202,125					(6,274,333)	(6,274,333)	121,213,665	XXX	XXX
1579999999. Subtotal - long futures												11,530,094					1,122,419	1,122,419	132,526,415	XXX	XXX
TYU6	610	61,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	05/21/2026	108.6250	109.8906	181,094					(772,031)	(772,031)	1,143,750	0003	1,000
TYU6	80	8,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	05/27/2026	109.6875	109.8906	23,750					(16,250)	(16,250)	150,000	0003	1,000
TYU6	45	4,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	06/09/2026	109.0813	109.8906	13,359					(36,422)	(36,422)	84,375	0003	1,000
TYU6	5	500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	06/24/2026	109.8906	109.8906	1,484							9,375	0003	1,000
TYU6	5	500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	06/24/2026	109.8906	109.8906	1,484							9,375	0003	1,000
TUU6	985	197,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/21/2026	103.0588	103.0664	115,430					(15,061)	(15,061)	1,182,000	0003	2,000
TUU6	170	34,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/21/2026	103.0588	103.0664	19,922					(2,601)	(2,601)	204,000	0003	2,000
TUU6	55	11,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/17/2026	103.1797	103.0664	6,445					12,461	12,461	66,000	0003	2,000
TUU6	60	12,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/23/2026	102.9531	103.0664	7,031					(13,594)	(13,594)	72,000	0003	2,000
FVU6	1,300	130,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/21/2026	106.5234	107.0469	243,750					(680,468)	(680,468)	1,625,000	0003	1,000
FVU6	60	6,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/27/2026	107.1016	107.0469	11,250					3,281	3,281	75,000	0003	1,000
FVU6	60	6,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/09/2026	106.6641	107.0469	11,250					(22,969)	(22,969)	75,000	0003	1,000
FVU6	55	5,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/23/2026	106.7500	107.0469	10,313					(16,328)	(16,328)	68,750	0003	1,000
FVU6	230	23,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/30/2026	107.1299	107.0469	43,125					19,094	19,094	287,500	0003	1,000
USU6	1,950	195,000,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	05/21/2026	109.7881	113.5000	1,279,688					(7,238,178)	(7,238,178)	7,215,000	0003	1,000
USU6	75	7,500,000	US LONG BOND(CBT)	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	06/09/2026	111.5000	113.5000	49,219					(150,000)	(150,000)	277,500	0003	1,000
1599999999. Subtotal - short futures - hedging effective variable annuity guarantees under SSAP No.108												2,018,594					(8,929,066)	(8,929,066)	12,544,625	XXX	XXX
RTYU6	70	10,386,460	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/18/2026	CME	06/15/2026	2,967.5600	3,045.6000	(52,500)					(273,140)	(273,140)	729,190	0001	50
RTYU6	30	4,451,340	E-MINI RUSS 2000	Variable Annuity	Exhibit 5	Equity/Index	09/18/2026	CME	06/15/2026	2,967.5600	3,045.6000	(22,500)					(117,060)	(117,060)	312,510	0001	50
MFSU6	175	27,665,679	MSCI EAFE	Variable Annuity	Exhibit 5	Equity/Index	09/21/2026	ICE	06/15/2026	3,161.7919	3,145.3000	(94,500)					144,304	144,304	958,988	0001	50
FAU6	45	17,230,779	S&P MID 400 EMINI	Variable Annuity	Exhibit 5	Equity/Index	09/18/2026	CME	06/15/2026	3,829.0620	3,885.0000	(137,700)					(251,721)	(251,721)	1,096,245	0001	100
ESU6	205	76,866,288	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/18/2026	CME	06/15/2026	7,499.1500	7,548.2500	(492,000)					(503,275)	(503,275)	4,642,635	0001	50
ESU6	10	3,761,863	S&P500 EMINI FUT	Variable Annuity	Exhibit 5	Equity/Index	09/18/2026	CME	06/30/2026	7,523.7250	7,548.2500	(24,000)					(12,263)	(12,263)	226,470	0001	50
TYU6	310	31,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	05/21/2026	108.7969	109.8906	92,031					(339,063)	(339,063)	581,250	0003	1,000
TYU6	170	17,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	05/21/2026	108.7969	109.8906	50,469					(185,938)	(185,938)	318,750	0003	1,000
TYU6	10	1,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	05/26/2026	109.4688	109.8906	2,969					(4,219)	(4,219)	18,750	0003	1,000
TYU6	5	500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	05/26/2026	109.4688	109.8906	1,484					(2,109)	(2,109)	9,375	0003	1,000
TYU6	15	1,500,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	06/10/2026	109.2188	109.8906	4,453					(10,078)	(10,078)	28,125	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
TYU6	10	1,000,000	US 10YR NOTE (CBT	Variable Annuity	Exhibit 5	Interest Rate	09/30/2026	CBT	06/10/2026	109.2188	109.8906	2,969					(6,719)	(6,719)	18,750	0003	1,000
TYU6	1,185	237,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/21/2026	103.0666	103.0664	138,868					517	517	1,422,000	0003	2,000
TYU6	325	65,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/21/2026	103.0666	103.0664	38,086					142	142	390,000	0003	2,000
TYU6	45	9,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/26/2026	103.1758	103.0664	5,273					9,844	9,844	54,000	0003	2,000
TYU6	25	5,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/26/2026	103.1758	103.0664	2,930					5,469	5,469	30,000	0003	2,000
TYU6	40	8,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/03/2026	103.1445	103.0664	4,688					6,250	6,250	48,000	0003	2,000
TYU6	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/03/2026	103.1445	103.0664	1,758					2,344	2,344	18,000	0003	2,000
TYU6	25	5,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/10/2026	103.0625	103.0664	2,930					(195)	(195)	30,000	0003	2,000
TYU6	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/10/2026	103.0625	103.0664	1,758					(117)	(117)	18,000	0003	2,000
TYU6	50	10,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/17/2026	103.1797	103.0664	5,859					11,328	11,328	60,000	0003	2,000
TYU6	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/17/2026	103.1797	103.0664	1,758					3,398	3,398	18,000	0003	2,000
TYU6	35	7,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/24/2026	103.0508	103.0664	4,102					(1,094)	(1,094)	42,000	0003	2,000
TYU6	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/24/2026	103.0508	103.0664	1,758					(469)	(469)	18,000	0003	2,000
TYU6	40	8,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/30/2026	103.1016	103.0664	4,688					2,813	2,813	48,000	0003	2,000
TYU6	15	3,000,000	US 2YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/30/2026	103.1016	103.0664	1,758					1,055	1,055	18,000	0003	2,000
FVU6	1,610	161,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/21/2026	106.5728	107.0469	301,875					(763,307)	(763,307)	2,012,500	0003	1,000
FVU6	5,000	500,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/21/2026	106.5728	107.0469	937,500					(2,370,520)	(2,370,520)	6,250,000	0003	1,000
FVU6	3,595	359,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/21/2026	106.5728	107.0469	674,063					(1,704,404)	(1,704,404)	4,493,750	0003	1,000
FVU6	115	11,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/26/2026	106.9453	107.0469	21,563					(11,680)	(11,680)	143,750	0003	1,000
FVU6	60	6,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	05/26/2026	106.9453	107.0469	11,250					(6,094)	(6,094)	75,000	0003	1,000
FVU6	5	500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/03/2026	106.9453	107.0469	938					(508)	(508)	6,250	0003	1,000
FVU6	10	1,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/03/2026	106.9453	107.0469	1,875					(1,016)	(1,016)	12,500	0003	1,000
FVU6	115	11,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/10/2026	106.7500	107.0469	21,563					(34,141)	(34,141)	143,750	0003	1,000
FVU6	70	7,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/10/2026	106.7500	107.0469	13,125					(20,781)	(20,781)	87,500	0003	1,000
FVU6	20	2,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/17/2026	107.1172	107.0469	3,750					1,406	1,406	25,000	0003	1,000
FVU6	15	1,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/17/2026	107.1172	107.0469	2,813					1,055	1,055	18,750	0003	1,000
FVU6	90	9,000,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/24/2026	107.0156	107.0469	16,875					(2,813)	(2,813)	112,500	0003	1,000
FVU6	45	4,500,000	US 5YR NOTE (CBT)	Variable Annuity	Exhibit 5	Interest Rate	10/05/2026	CBT	06/24/2026	107.0156	107.0469	8,438					(1,406)	(1,406)	56,250	0003	1,000
1609999999. Subtotal - short futures - hedging other												1,563,012					(6,434,204)	(6,434,204)	24,592,538	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
1649999999. Subtotal - short futures												3,581,606					(15,363,269)	(15,363,269)	37,137,163	XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		1,359,720			
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																					
1659999999. Subtotal - SSAP No. 108 adjustments - offset to VM-21																		1,359,720		XXX	XXX
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		2,516,610			
CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization																		(2,344,016)			
1669999999. Subtotal - SSAP No. 108 adjustments - recognized and deferred assets or liabilities																		172,594		XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																		1,532,314		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												346,563					(1,532,314)	(1,532,314)	23,857,375	XXX	XXX
1709999999. Subtotal - hedging other												14,765,137					(12,708,536)	(12,708,536)	145,806,203	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																		1,532,314		XXX	XXX
1759999999 - Totals												15,111,700					(14,240,850)	(12,708,536)	169,663,578	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								169,663,578	169,663,578
BANK OF AMERICA NA	B4TYDEB6GKMZO031MB27	Y	Y	131,038,306	4,009,695	117,386,211	(18,535,711)		145,929,465	(17,806,349)		3,732,040	
BNP PARIBAS	R0MUWSFPU8MPRO8K5P83	Y	Y	39,080,000		54,459,983	(23,554,627)		51,638,501	(21,279,809)		8,703,664	529,020
CITIBANK NA	E57ODZWZ7FF32TWEFA76	Y	Y	64,414,629	814,363	50,489,869	(17,704,341)		75,811,592	(14,899,755)		9,440,926	
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK	1VUV7VQFKUOQSJ21A208	Y	Y	22,110,000		32,457,354	(46,387,194)		57,453,791	(49,500,474)		22,360,818	
DEUTSCHE BANK AG	7LTWFZYICNSX8D621K86	Y	Y			170,381	(147,404)	22,977	170,381	(147,404)	22,977	469,441	469,441
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y	950,000	1,386,230	603,746	(902,554)		603,746	(902,554)		1,526,954	
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION	7H6GLXDRUGQFU57RNE97	Y	Y			2,914,736	(6,404,217)		2,914,736	(66,900,881)		7,906,617	4,417,136
MERRILL LYNCH CAPITAL SERVICES INC	GDWTXXO36O1TB7DW3U69	Y	Y			42,877		42,877	42,877		42,877	35,923	35,923
MORGAN STANLEY & CO INTERNATIONAL PLC	4PQUHN3JPFGFNF3BB653	Y	Y	239,010,000	40,794,571	305,906,078	(23,117,488)	2,984,019	308,096,088	(22,999,966)	46,086,122	101,460,454	101,460,454
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y			1,381,876	(3,045,378)		27,195,028	(45,078,563)		410,262,515	408,599,013
UBS AG LONDON BRANCH	BFM8T61CT2L1QCEMIK50	Y	Y	21,520,000	17,720,604	43,853,781	(4,327,189)	285,987	43,853,781	(4,327,189)	18,006,592	22,680	22,680
WELLS FARGO BANK NA	KB1H1DSPRFMYMCUFXT09	Y	Y	19,780,681		57,846,849	(86,165,036)		60,022,832	(76,631,917)		17,146,430	
SOCIETE GENERALE GROUP	O2RNE8IBXP4R0TD8PU41	Y	Y	593,100,000	10,588,571	676,823,149	(64,625,557)	8,509,021	676,823,149	(65,409,228)	18,313,921	657,447	657,447
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857GP30	Y	Y			2,093,049	(7,978,665)		2,460,283	(9,683,845)		1,377,682	
TORONTO-DOMINION BANK LONDON BRANCH	PT3GB789TSUIDF371261	Y	Y	185,720,000		228,330,496	(38,134,510)	4,475,986	228,330,496	(38,134,510)	4,475,986	1,128,590	1,128,590
BARCLAYS BANK PLC LONDON BRANCH	G5GSEF7VJP5I7OUK5573	Y	Y	22,737,918	12,850,316	36,506,638	(4,843,886)		36,827,717	(4,747,912)	9,341,888	31,720,689	27,795,207
0299999999. Total NAIC 1 Designation				1,339,461,534	88,164,351	1,611,267,073	(345,873,756)	16,320,868	1,718,174,463	(438,450,355)	96,290,363	617,952,872	545,114,911
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				1,230,845,318		2,955,169,277	(1,715,812,534)	8,511,425	2,959,036,113	(1,760,081,821)		730,957,190	730,957,190
0999999999 - Gross totals				2,570,306,852	88,164,351	4,566,436,350	(2,061,686,290)	24,832,293	4,677,210,576	(2,198,532,176)	96,290,363	1,518,573,640	1,445,735,679
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						4,566,436,350	(2,061,686,290)						

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 LCZ7XYGSLJJUHFXXNXD88	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	5,036,502	6,000,000	5,828,166	05/15/2043	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Treasury	912810-TV-0	UNITED STATES TREASURY NOTE/BO 4.75	2,963,323	3,500,000	3,526,987	11/15/2053	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Cash			2,333,794	2,333,794			V
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Treasury	912810-QN-1	UNITED STATES TREASURY NOTE/BO 4.75	7,856,564	9,000,000	9,255,179	02/15/2041	I
BARCLAYS BANK PLC_LCH F226TOH6YD6XJB17KS62	Treasury	912810-SN-9	UNITED STATES TREASURY NOTE/BO 1.25	7,597,151	18,200,000	18,051,356	05/15/2050	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Cash			9,484,208	9,484,208			V
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Treasury	912810-TD-0	UNITED STATES TREASURY NOTE/BO 2.25	11,188,026	21,200,000	21,029,087	02/15/2052	I
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	4,132,466	4,198,600	4,188,799	01/31/2030	V
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	049560-AM-7	ATMOS ENERGY CORP 4.125	826,571	1,300,000	1,341,487	10/15/2044	I
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	15189X-AT-5	CENTERPOINT ENERGY HOUSTON ELE 4.25	6,135,957	9,879,000	9,848,658	02/01/2049	I
BNP PARIBAS R0MUWSFPU8MPRO8K5P83	Corporate	878091-BD-8	TEACHERS INSURANCE & ANNUITY A 4.9	8,570,451	11,400,000	11,750,347	09/15/2044	I
BOFA SECURITIES INC_CME LCZ7XYGSLJJUHFXXNXD88	Corporate	29364W-BQ-0	ENTERGY LOUISIANA LLC 5.8	5,598,974	8,000,000	7,955,743	03/15/2055	I
BOFA SECURITIES INC_CME LCZ7XYGSLJJUHFXXNXD88	Corporate	491674-BL-0	KENTUCKY UTILITIES CO 4.375	1,182,901	2,000,000	2,015,080	10/01/2045	I
BOFA SECURITIES INC_CME LCZ7XYGSLJJUHFXXNXD88	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	29,226,154	30,000,000	29,929,968	01/31/2030	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	31320U-A4-9	FREDDIE MAC POOL 6	11,532,648	11,559,222	11,776,181	09/01/2054	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	3132WD-CU-6	FREDDIE MAC GOLD POOL 3	1,074,094	1,243,726	1,281,695	04/01/2046	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	3133AU-KV-9	FREDDIE MAC POOL 2.5	13,670,294	16,690,857	17,166,753	10/01/2051	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	3138A7-QC-5	FANNIE MAE POOL 4.5	202,634	213,440	216,933	02/01/2041	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	3140EJ-2P-3	FANNIE MAE POOL 3	195,908	226,929	235,248	04/01/2046	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	3140FB-LU-2	FANNIE MAE POOL 3	2,486,814	2,888,761	3,016,449	09/01/2046	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	3140GR-KE-2	FANNIE MAE POOL 5.5	12,682,173	12,968,869	13,101,814	02/01/2053	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	31419K-J3-0	FANNIE MAE POOL 4	236,991	256,144	250,098	11/01/2040	I
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJJUHFXXNXD88	Loan-backed and Structured	36179Y-AT-1	GINNIE MAE II POOL 6	2,457,748	2,487,758	2,501,012	07/20/2053	I
GOLDMAN SACHS BANK USA KDSXUN7O6T14HNAYLU02	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	1,305,113	1,326,000	1,322,905	01/31/2030	V
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	00115A-AM-1	AEP TRANSMISSION CO LLC 3.65	2,358,449	4,000,000	3,998,746	04/01/2050	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	03522A-AH-3	ANHEUSER-BUSCH COS LLC / ANHEU 4.7	1,188,995	1,527,000	1,583,634	02/01/2036	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	03522A-AJ-9	ANHEUSER-BUSCH COS LLC / ANHEU 4.9	3,216,638	5,044,000	5,348,203	02/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	037833-AL-4	APPLE INC 3.85	357,451	540,000	543,478	05/04/2043	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	037833-BX-7	APPLE INC 4.65	1,309,470	1,830,000	2,103,705	02/23/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	037833-CD-0	APPLE INC 3.85	1,083,537	1,712,000	1,703,524	08/04/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	037833-DD-9	APPLE INC 3.75	3,102,188	5,056,000	5,032,561	09/12/2047	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	038222-AM-7	APPLIED MATERIALS INC 4.35	2,057,905	3,000,000	3,161,911	04/01/2047	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	055451-AV-0	BHP BILLITON FINANCE USA LTD 5	2,258,073	2,995,000	3,302,511	09/30/2043	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	05723K-AF-7	BAKER HUGHES HOLDINGS LLC / BA 4.08	2,643,407	4,165,000	4,162,577	12/15/2047	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	110122-EK-0	BRISTOL-MYERS SQUIBB CO 5.55	4,956,114	7,250,000	7,222,585	02/22/2054	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	15189X-AS-7	CENTERPOINT ENERGY HOUSTON ELE 3.95	1,793,933	2,850,000	2,853,221	03/01/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-BM-2	COMCAST CORP 4.2	2,004,376	2,700,000	2,696,091	08/15/2034	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-BQ-3	COMCAST CORP 4.6	6,745,279	10,433,000	10,779,436	08/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-CE-9	COMCAST CORP 3.999	1,049,568	1,850,000	2,100,673	11/01/2049	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-CJ-8	COMCAST CORP 3.9	1,639,007	2,419,000	2,478,051	03/01/2038	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20030N-CK-5	COMCAST CORP 4	576,793	1,000,000	985,025	03/01/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	202795-JG-6	COMMONWEALTH EDISON CO 4.35	4,370,085	6,500,000	6,460,458	11/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	20826F-AC-0	CONOCOPHILLIPS CO 4.3	1,691,468	2,520,000	2,729,284	11/15/2044	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	209111-FG-3	CONSOLIDATED EDISON CO OF NEW 4.5	5,654,381	8,255,000	8,258,718	12/01/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	210518-DB-9	CONSUMERS ENERGY CO 4.05	8,946,822	14,000,000	13,881,790	05/15/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	254687-FY-7	WALT DISNEY CO/THE 3.5	1,968,893	3,000,000	2,997,710	05/13/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	254687-FZ-4	WALT DISNEY CO/THE 3.6	2,922,207	5,000,000	4,994,344	01/13/2051	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPERATING 4.85	2,678,294	3,666,000	3,854,080	03/15/2044	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	312940-4W-6	FREDDIE MAC GOLD POOL 4.5	1,323,512	1,485,198	1,534,401	06/01/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	312940-4X-4	FREDDIE MAC GOLD POOL 4.5	1,562,594	1,753,490	1,806,418	06/01/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	31320V-ML-2	FREDDIE MAC GOLD POOL 3	2,430,058	2,992,449	3,075,481	01/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WF-BM-7	FANNIE MAE POOL 3	1,449,636	1,778,072	1,794,370	07/01/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3138WQ-AX-0	FANNIE MAE POOL 3	1,004,874	1,232,230	1,212,615	05/01/2043	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3140FG-7F-0	FANNIE MAE POOL 3	1,234,942	1,517,447	1,562,781	11/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Loan-backed and Structured	3140QM-A9-5	FANNIE MAE POOL 2	7,616,606	10,437,297	10,521,550	10/01/2051	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	341081-FF-9	FLORIDA POWER & LIGHT CO 4.125	4,098,517	6,000,000	6,066,238	02/01/2042	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	341081-FG-7	FLORIDA POWER & LIGHT CO 4.05	4,725,301	7,000,000	6,993,486	06/01/2042	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	373334-JJ-2	GEORGIA POWER CO 4.3	1,462,520	2,105,000	2,342,786	03/15/2042	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	373334-KP-5	GEORGIA POWER CO 3.25	1,621,857	3,000,000	2,997,465	03/15/2051	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	437076-BF-8	HOME DEPOT INC/THE 4.4	3,799,274	5,535,000	5,767,360	03/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	437076-BH-4	HOME DEPOT INC/THE 4.25	5,946,787	8,900,000	9,099,554	04/01/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	459200-JH-5	INTERNATIONAL BUSINESS MACHINE 4.7	2,742,367	4,000,000	4,264,527	02/19/2046	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	Corporate	491674-BG-1	KENTUCKY UTILITIES CO 5.125	564,127	730,000	872,915	11/01/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	491674-BL-0	KENTUCKY UTILITIES CO 4.375	3,548,702	5,250,000	5,285,495	10/01/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	539830-BB-4	LOCKHEED MARTIN CORP 4.07	4,995,332	7,373,000	7,480,243	12/15/2042	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	585055-BU-9	MEDTRONIC INC 4.625	716,538	1,000,000	1,127,291	03/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	58933Y-AV-7	MERCK & CO INC 3.9	2,178,113	3,089,000	3,170,227	03/07/2039	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	594918-BT-0	MICROSOFT CORP 3.7	621,139	996,000	992,220	08/08/2046	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	63946B-AG-5	NBCUNIVERSAL MEDIA LLC 5.95	2,070,642	2,500,000	2,984,528	04/01/2041	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	68235P-AF-5	ONE GAS INC 4.658	4,297,884	6,000,000	6,587,788	02/01/2044	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	767201-AL-0	RIO TINTO FINANCE USA LTD 5.2	3,474,368	4,382,000	4,997,370	11/02/2040	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	882508-BD-5	TEXAS INSTRUMENTS INC 4.15	17,747,129	26,732,000	26,642,315	05/15/2048	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	902133-AG-2	TYCO ELECTRONICS GROUP SA 7.125	3,320,926	3,600,000	3,589,833	10/01/2037	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CQ-3	UNITEDHEALTH GROUP INC 4.625	3,162,955	4,060,000	4,206,123	07/15/2035	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC 4.75	2,351,208	3,275,000	3,461,770	07/15/2045	I
JP MORGAN SECURITIES LLC 7H6GLXDRUGQFU57RNE97	Corporate	931142-EC-3	WALMART INC 4.05	2,175,616	3,280,000	3,454,850	06/29/2048	I
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	00206R-GR-7	AT&T INC 7.875	5,776,828	5,770,000	6,187,995	02/15/2030	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	133434-AB-6	CAMERON LNG LLC 3.302	11,499,231	15,160,000	15,160,000	01/15/2035	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	133434-AD-2	CAMERON LNG LLC 3.701	5,337,286	7,880,000	7,880,000	01/15/2039	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	23338V-AG-1	DTE ELECTRIC CO 3.75	3,478,000	5,603,000	5,600,579	08/15/2047	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	23338V-AH-9	DTE ELECTRIC CO 4.05	5,930,571	9,188,000	9,153,630	05/15/2048	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	29365T-AJ-3	ENTERGY TEXAS INC 3.55	1,359,895	2,610,000	2,591,606	09/30/2049	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	29379T-AT-6	ENTERPRISE PRODUCTS OPERATING 5.75	8,861,260	9,833,000	11,084,492	03/01/2035	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	66765R-CF-1	NORTHWEST NATURAL GAS CO 3.685	5,616,976	9,560,000	9,560,000	09/13/2047	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LW-9	UNITED STATES TREASURY NOTE/BO 4.25	1,107,492	1,183,500	255,369	11/15/2034	V
JPMORGAN CHASE BANK, NATIONAL ASSOCIATION 7H6GLXDRUGQFU57RNE97	Corporate	95709T-AM-2	EVERGY KANSAS CENTRAL INC 4.25	5,032,994	7,550,000	8,572,979	12/01/2045	V
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857OP30	Treasury	91282C-NX-5	UNITED STATES TREASURY NOTE/BO 3.625	6,721,610	6,992,200	6,965,832	08/31/2030	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31320V-ML-2	FREDDIE MAC GOLD POOL 3	44,623	52,058	53,502	01/01/2046	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Loan-backed and Structured	31400M-A9-5	FANNIE MAE POOL 2	1,073,638	1,393,809	1,405,061	10/01/2051	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	33,544	40,000	39,385	11/15/2043	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	912810-SP-4	UNITED STATES TREASURY NOTE/BO 1.375	17,431	36,500	35,642	08/15/2050	V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Treasury	91282C-LW-9	UNITED STATES TREASURY NOTE/BO 4.25	1,013,028	1,060,000	1,039,919	11/15/2034	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Corporate	20030N-BQ-3	COMCAST CORP 4.6	845,132	1,202,000	1,243,054	08/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Corporate	233835-AQ-0	MERCEDES-BENZ FINANCE NORTH AM 8.5	965,913	937,000	1,101,568	01/18/2031	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Corporate	29364W-AV-0	ENTERGY LOUISIANA LLC 4.95	1,865,191	2,352,000	2,352,000	01/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Corporate	437076-BF-8	HOME DEPOT INC/THE 4.4	1,903,498	2,550,000	2,659,650	03/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Corporate	665789-AX-1	NORTHERN STATES POWER CO/WI 3.7	146,966	11,635,000	11,408,988	10/01/2042	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	2,767,375	3,300,000	3,249,262	11/15/2043	I
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Treasury	912810-RD-2	UNITED STATES TREASURY NOTE/BO 3.75	360,597	430,000	423,389	11/15/2043	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	9,928,981	11,582,000	11,250,304	05/15/2043	I
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Treasury	912810-TS-7	UNITED STATES TREASURY NOTE/BO 3.875	2,044,605	2,385,000	2,316,696	05/15/2043	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Treasury	912810-TT-5	UNITED STATES TREASURY NOTE/BO 4.125	4,242,542	5,000,000	4,326,673	08/15/2053	I
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Treasury	91282C-LW-9	UNITED STATES TREASURY NOTE/BO 4.25	2,264,978	2,370,000	2,325,102	11/15/2034	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	6,840,527	6,950,000	6,933,776	01/31/2030	I
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Treasury	91282C-MG-3	UNITED STATES TREASURY NOTE/BO 4.25	2,163,378	2,198,000	2,192,869	01/31/2030	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Corporate	91324P-CR-1	UNITEDHEALTH GROUP INC 4.75	2,962,926	3,795,000	4,070,866	07/15/2045	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Corporate	91324P-CX-8	UNITEDHEALTH GROUP INC 4.2	4,465,008	6,390,000	6,366,899	01/15/2047	V
MORGAN STANLEY CAPITAL SERVICES LLC 1733 1LVCZKQKX5T7XV54	Corporate	95765P-AA-7	WESTERN AND SOUTHERN LIFE INSU 5.15	9,381,917	12,235,000	15,863,476	01/15/2049	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	166756-AQ-9	CHEVRON USA INC 8	10,570,817	12,175,000	12,260,072	04/01/2027	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	254687-DP-8	WALT DISNEY CO/THE 7.3	5,058,876	6,050,000	5,983,013	04/30/2028	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Loan-backed and Structured	3140XP-ZZ-5	FANNIE MAE POOL 5.5	1,121,782	1,162,599	1,159,594	05/01/2054	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	46849L-UY-5	JACKSON NATIONAL LIFE GLOBAL F 5.25	53,052	66,000	65,956	04/12/2028	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	571676-BA-2	MARS INC 5.2	7,956,312	9,906,000	9,890,289	03/01/2035	V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Corporate	171239-AJ-5	CHUBB INA HOLDINGS LLC 3.05	4,926,773	9,200,000	9,152,508	12/15/2061	I
0199999999 - Total				452,535,876	615,455,154	614,896,251	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)
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Cash			6,536,439	6,536,439	XXX		V
BARCLAYS BANK PLC_LCH F226TOH6YD6XJB17KS62	Cash			1,992,576	1,992,576	XXX		V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	United States Treasury Note/Bond 0.625	104,902,947	123,280,000	XXX	08/15/2030	V
BANK OF AMERICA NA B4TYDEB6GKMZO031MB27	Treasury	91282C-CB-5	United States Treasury Note/Bond 1.625	26,135,359	29,966,000	XXX	05/15/2031	V
BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	Cash			20,030,000	20,030,000	XXX		V
BARCLAYS BANK PLC LONDON BRANCH G5GSEF7VJP5I7OUK5573	Treasury	91282C-PN-5		2,707,918	2,864,000	XXX		V
BNP PARIBAS R0MUWSFPU8MPRO8KSP83	Cash			39,080,000	39,080,000	XXX		V
BOFA SECURITIES INC_CME LCZ7XYGSLJUHFXXNXD88	Cash			702,112,470	702,112,470	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Cash			56,188,616	56,188,616	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	91282C-BL-4		5,112,077	5,959,800	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	91282C-HA-2		42,850	44,200	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	91282C-JF-9		72,638	72,900	XXX		V
CITIBANK NA E57ODZWZ7FF32TWEFA76	Treasury	91282C-NH-0		2,998,449	3,073,000	XXX		V
CITIGROUP GLOBAL MARKETS_CME LCZ7XYGSLJUHFXXNXD88	Cash			520,203,833	520,203,833	XXX		V
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Cash			610,000	610,000	XXX		V
CREDIT AGRICOLE CORPORATE & INVESTMENT BANK 1VUV7VQFKUOQSJ21A208	Cash			21,500,000	21,500,000	XXX		V
GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	Cash			950,000	950,000	XXX		V
MORGAN STANLEY & CO INTERNATIONAL PLC 4PQUHN3JPFGFNF3BB653	Cash			239,010,000	239,010,000	XXX		V
SOCIETE GENERALE GROUP O2RNE8IBXP4R0TD8PU41	Cash			593,100,000	593,100,000	XXX		V
TORONTO-DOMINION BANK LONDON BRANCH PT3QB789TSUIDF371261	Cash			185,720,000	185,720,000	XXX		V
UBS AG LONDON BRANCH BFM8T61CT2L1QCEMIK50	Cash			21,520,000	21,520,000	XXX		V
WELLS FARGO BANK NA KB1H1DSPRFMYMCUFXT09	Treasury	91282C-HF-1		19,780,681	20,460,400	XXX		V
0299999999 - Total				2,570,306,851	2,594,274,233	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)	(315,264,179)	(4,607,131)	(4,009,823)	1,210,251	(245,590)	87.0	(213,749)	(310,657,047)	(15,320,393)	(15,533,886)		213,493	24,783,487		24,783,487	(285,660,068)
0001	CDHS - Rider Claims Less Rider Fees in VA Contracts - 100% Rho - 8 year straight-line amortization	(8,823,524)	(9,154,972)	(331,448)	(331,448)	1,210,251	(111,836)	100.0	(111,836)	(8,823,524)	5,159,875	(111,836)		5,271,711	654,148		654,148	(2,897,665)
Total		(319,480,571)	(324,419,151)	(4,938,580)	(4,341,271)	2,420,503	(357,427)	XXX	(325,586)	(319,480,571)	(10,160,518)	(15,645,722)		5,485,204	25,437,634		25,437,634	(288,557,733)

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
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of Nova Scotia ..... Houston, Texas		3.700	525,487		56,182,950	56,361,955	56,535,738	XXX.
Bankers Trust ..... Des Moines, Iowa		4.340	57,631		5,664,828	5,684,457	5,703,527	XXX.
Citibank ..... New York, New York	0	0.630	108,035		88,417,801	41,770,448	106,780,559	XXX.
Citizens ..... Des Moines, Iowa		3.640	14,161		1,553,211	1,558,026	1,562,726	XXX.
Crescent State Bank ..... Raleigh, North Carolina					192,380	251,848	40,284	XXX.
First Womens Bank ..... Chicago, Illinois					3,000,000	3,000,000	3,000,000	XXX.
Northern Trust ..... Chicago, Illinois					(128,922,566)	(127,048,810)	(116,490,688)	XXX.
PNC Bank ..... Pittsburg, Pennsylvania		1.600	2,689		719,023	719,880	720,827	XXX.
Principal Bank ..... Des Moines, Iowa		1.490	56,932		15,318,702	15,542,591	15,642,622	XXX.
Royal Bank of Canada ..... New York, New York		3.720	945,062		102,997,269	103,312,492	103,628,374	XXX.
Societe General ..... New York, New York		3.800	1,002,150		105,717,302	106,058,680	106,390,114	XXX.
US Bank ..... Cincinnati, Ohio			223,650		0	200,271	200,271	XXX.
Wells Fargo Bank ..... San Francisco, California					21,344,319	17,511,264	22,305,911	XXX.
Wells Fargo Bank of Iowa ..... Des Moines, Iowa		3.050	87,776		334,942,468	229,554,254	262,557,727	XXX.
0199998. Deposits in ... 6 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX	84,385		242,189	254,573	255,303	XXX
0199999. Totals - open depositories	XXX	XXX	3,107,957		607,369,876	454,731,932	568,833,295	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	3,107,957		607,369,876	454,731,932	568,833,295	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	3,107,957		607,369,876	454,731,932	568,833,295	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 07/14/2026		06/16/2026	0.000	07/14/2026	99,470,549		
	UNITED STATES TREASURY BILL SENIOR 0.0000 07/21/2026		06/23/2026	0.000	07/21/2026	7,984,176		
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						107,454,725		
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 07/01/2026		06/17/2026	3.930	07/01/2026	35,000,000		
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 07/08/2026		06/24/2026	3.950	07/08/2026	39,969,278		
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 07/09/2026		06/25/2026	3.950	07/09/2026	17,984,200		
	AMERICAN WATER CAPITAL CORP SENIOR 0.0000 07/09/2026		06/25/2026	3.960	07/09/2026	6,993,840		
	BUNGE LTD FINANCE CORP SENIOR 0.0000 07/01/2026		06/04/2026	4.040	07/01/2026	15,000,000		
	CARRIER GLOBAL CORP SENIOR 0.0000 07/01/2026		06/24/2026	3.900	07/01/2026	7,270,000		
	CARRIER GLOBAL CORP SENIOR 0.0000 07/01/2026		06/24/2026	3.900	07/01/2026	15,730,000		
	CARRIER GLOBAL CORP SENIOR 0.0000 07/01/2026		06/24/2026	3.900	07/01/2026	15,000,000		
	CATERPILLAR FINANCIAL SERVICES SENIOR 0.0000 07/07/2026		06/30/2026	3.650	07/07/2026	7,995,133		
	CATERPILLAR FINANCIAL SERVICES SENIOR 0.0000 07/07/2026		06/30/2026	3.650	07/07/2026	3,497,871		
	CONSOLIDATED EDISON CO OF NEW SENIOR 0.0000 07/02/2026		06/23/2026	3.850	07/02/2026	21,847,663		
	CONSOLIDATED EDISON CO OF NEW SENIOR 0.0000 07/02/2026		06/23/2026	3.850	07/02/2026	6,159,341		
	CONSOLIDATED EDISON CO OF NEW SENIOR 0.0000 07/02/2026		06/22/2026	3.850	07/02/2026	59,993,583		
	DCAT LLC SENIOR 0.0000 07/01/2026		06/23/2026	3.750	07/01/2026	33,000,000		
	DCAT LLC SENIOR 0.0000 07/06/2026		06/24/2026	3.770	07/06/2026	3,498,167		
	DCAT LLC SENIOR 0.0000 07/09/2026		06/25/2026	3.770	07/09/2026	3,267,260		
	DCAT LLC SENIOR 0.0000 07/09/2026		06/25/2026	3.770	07/09/2026	8,722,686		
	DUKE ENERGY CORP SENIOR 0.0000 07/01/2026		06/17/2026	3.870	07/01/2026	30,000,000		
	DUKE ENERGY CORP SENIOR 0.0000 07/02/2026		06/10/2026	3.870	07/02/2026	9,998,925		
	EATON CAPITAL ULC SENIOR 0.0000 07/02/2026		06/22/2026	3.960	07/02/2026	34,996,150		
	EATON CAPITAL ULC SENIOR 0.0000 07/16/2026		06/30/2026	4.010	07/16/2026	16,771,930		
	EATON CAPITAL ULC SENIOR 0.0000 07/16/2026		06/30/2026	4.010	07/16/2026	17,126,337		
	EIDP INC SENIOR 0.0000 07/01/2026		06/17/2026	4.130	07/01/2026	30,000,000		
	EIDP INC SENIOR 0.0000 07/02/2026		06/22/2026	4.110	07/02/2026	59,993,150		
	EIDP INC SENIOR 0.0000 07/02/2026		06/22/2026	4.110	07/02/2026	9,998,858		
	ENTERPRISE PRODUCTS OPERATING SENIOR 0.0000 07/01/2026		06/30/2026	3.840	07/01/2026	18,360,000		
	ENTERPRISE PRODUCTS OPERATING SENIOR 0.0000 07/01/2026		06/30/2026	3.840	07/01/2026	25,000,000		
	INTERCONTINENTAL EXCHANGE INC SENIOR 0.0000 07/01/2026		06/30/2026	3.870	07/01/2026	7,000,000		
	INTERCONTINENTAL EXCHANGE INC SENIOR 0.0000 07/01/2026		06/17/2026	3.980	07/01/2026	52,000,000		
	INTERCONTINENTAL EXCHANGE INC SENIOR 0.0000 07/01/2026		06/17/2026	3.980	07/01/2026	22,000,000		
	INTERCONTINENTAL EXCHANGE INC SENIOR 0.0000 07/14/2026		06/30/2026	3.970	07/14/2026	3,994,266		
	INTERCONTINENTAL EXCHANGE INC SENIOR 0.0000 07/14/2026		06/30/2026	3.980	07/14/2026	3,994,251		
	JOHNSON CONTROLS INTERNATIONAL SENIOR 0.0000 07/02/2026		06/25/2026	3.950	07/02/2026	6,709,264		
	JOHNSON CONTROLS INTERNATIONAL SENIOR 0.0000 07/02/2026		06/25/2026	3.950	07/02/2026	21,082,687		
	MARSH & MCLENNAN COS INC SENIOR 0.0000 07/02/2026		06/18/2026	3.950	07/02/2026	8,729,042		
	MARSH & MCLENNAN COS INC SENIOR 0.0000 07/02/2026		06/18/2026	3.950	07/02/2026	3,404,626		
	MONDELEZ INTERNATIONAL INC SENIOR 0.0000 07/13/2026		06/30/2026	3.850	07/13/2026	32,957,650		
	NATIONAL RURAL UTILITIES COOPE SENIOR 0.0000 07/02/2026		06/11/2026	3.800	07/02/2026	3,289,653		
	NATIONAL RURAL UTILITIES COOPE SENIOR 0.0000 07/02/2026		06/11/2026	3.800	07/02/2026	4,799,493		
	NATIONAL RURAL UTILITIES COOPE SENIOR 0.0000 07/02/2026		06/11/2026	3.800	07/02/2026	9,908,954		
	NATIONAL RURAL UTILITIES COOPE SENIOR 0.0000 07/13/2026		06/30/2026	3.800	07/13/2026	14,981,000		
	NATIONAL RURAL UTILITIES COOPE SENIOR 0.0000 07/13/2026		06/30/2026	3.800	07/13/2026	4,993,667		
	NATIONAL RURAL UTILITIES COOPE SENIOR 0.0000 07/13/2026		06/30/2026	3.820	07/13/2026	21,971,987		
	NISOURCE INC SENIOR 0.0000 07/09/2026		06/25/2026	3.910	07/09/2026	12,988,704		
	NISOURCE INC SENIOR 0.0000 07/14/2026		06/30/2026	3.910	07/14/2026	4,992,940		
	ST LAWRENCE FUNDING LLC SENIOR 0.0000 07/07/2026		06/30/2026	3.680	07/07/2026	44,972,400		
	SOUTHERN CO/THE SENIOR 0.0000 07/08/2026		06/24/2026	3.950	07/08/2026	24,980,799		
	WRKCO INC SENIOR 0.0000 07/10/2026		06/30/2026	3.940	07/10/2026	4,995,075		
	XCEL ENERGY INC SENIOR 0.0000 07/02/2026		06/25/2026	3.930	07/02/2026	9,998,908		
	XCEL ENERGY INC SENIOR 0.0000 07/14/2026		06/30/2026	3.950	07/14/2026	49,928,681		
	BROOKFIELD CORPORATE TREASURY SENIOR 0.0000 07/01/2026		06/05/2026	3.950	07/01/2026	15,080,000		
	BROOKFIELD CORPORATE TREASURY SENIOR 0.0000 07/01/2026		06/05/2026	3.950	07/01/2026	9,920,000		

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
	BNP PARIBAS SA SENIOR 0.0000 07/01/2026		06/30/2026	3.610	07/01/2026	70,000,000		
	CHINA CONSTRUCTION BANK CORP/N SENIOR 0.0000 07/01/2026		06/29/2026	3.630	07/01/2026	8,000,000		
	CHINA CONSTRUCTION BANK CORP/N SENIOR 0.0000 07/01/2026		06/29/2026	3.630	07/01/2026	7,000,000		
	CHINA CONSTRUCTION BANK CORP/N SENIOR 0.0000 07/06/2026		06/29/2026	3.800	07/06/2026	8,435,546		
	CHINA CONSTRUCTION BANK CORP/N SENIOR 0.0000 07/06/2026		06/29/2026	3.800	07/06/2026	7,411,087		
	CHINA CONSTRUCTION BANK CORP/N SENIOR 0.0000 07/06/2026		06/29/2026	3.800	07/06/2026	2,998,417		
	MERCEDES-BENZ FINANCE NORTH AM SENIOR 0.0000 07/01/2026		06/30/2026	3.670	07/01/2026	31,300,000		
	NATIONAL BANK OF KUWAIT/NEW YO SENIOR 0.0000 07/14/2026		06/30/2026	3.740	07/14/2026	6,795,809		
	NATIONAL BANK OF KUWAIT/NEW YO SENIOR 0.0000 07/14/2026		06/30/2026	3.740	07/14/2026	4,094,463		
	NATIONAL BANK OF KUWAIT/NEW YO SENIOR 0.0000 07/14/2026		06/30/2026	3.740	07/14/2026	39,042,200		
	NATIXIS SA/NEW YORK NY SENIOR 0.0000 07/01/2026		06/23/2026	3.720	07/01/2026	65,000,000		
	VOLVO TREASURY NORTH AMERICA L SENIOR 0.0000 07/01/2026		06/30/2026	3.660	07/01/2026	4,275,000		
	VOLVO TREASURY NORTH AMERICA L SENIOR 0.0000 07/06/2026		06/26/2026	3.700	07/06/2026	2,998,458		
	VOLVO TREASURY NORTH AMERICA L SENIOR 0.0000 07/06/2026		06/26/2026	3.700	07/06/2026	13,992,806		
	VOLVO TREASURY NORTH AMERICA L SENIOR 0.0000 07/06/2026		06/26/2026	3.700	07/06/2026	7,995,889		
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						1,232,188,094		
0489999999. Total - issuer credit obligations (unaffiliated)						1,339,642,819		
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						1,339,642,819		
31846V-30-2	FIRST AMERICAN TREASURY OBLIGA		06/29/2026	0.000		27,672,275		
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						27,672,275		
25160K-20-7	DWS MONEY MARKET SERIES		06/30/2026	0.000		189,000,000		
38141W-27-3	GOLDMAN SACHS FINANCIAL SQUARE SECURED		06/29/2026	0.000		392,948,871		556,531
4812C2-68-4	JPMORGAN US GOVERNMENT MONEY M		06/29/2026	0.000		223,553,138		584,018
61747C-70-7	MORGAN STANLEY INSTITUTIONAL F SECURED		06/30/2026	0.000		194,665,472		645,273
825252-88-5	INVESCO GOVERNMENT & AGENCY PO SECURED		06/29/2026	0.000		428,017,232		47,071
8309999999. Subtotal - all other money market mutual funds						1,428,184,713		1,832,893
8589999999. Total cash equivalents (unaffiliated)						2,795,499,807		1,832,893
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						2,795,499,807		1,832,893



SUPPLEMENT FOR THE QUARTER ENDING JUNE 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