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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

GUARDIAN LIFE INSURANCE COMPANY OF AMERICA

NAIC Group Code 0429 (Current) 0429 (Prior) NAIC Company Code 64246 Employer's ID Number 13-5123390

Organized under the Laws of New York, State of Domicile or Port of Entry NY

Country of Domicile US

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

Incorporated/Organized 04/10/1860 Commenced Business 07/16/1860

Statutory Home Office 10 Hudson Yards (Street and Number), New York, NY, US 10001 (City or Town, State, Country and Zip Code)

Main Administrative Office 10 Hudson Yards (Street and Number)
New York, NY, US 10001 (City or Town, State, Country and Zip Code), 212-598-8000 (Area Code) (Telephone Number)

Mail Address 10 Hudson Yards (Street and Number or P.O. Box), New York, NY, US 10001 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 10 Hudson Yards (Street and Number)
New York, NY, US 10001 (City or Town, State, Country and Zip Code), 212-598-8829 (Area Code) (Telephone Number)

Internet Website Address www.GuardianLife.com

Statutory Statement Contact Haydn Phillip Padmore (Name), 212-598-8829 (Area Code) (Telephone Number)
Haydn_Padmore@glic.com (E-mail Address), (FAX Number)

OFFICERS

Chairman and Chief Executive Officer	Andrew John McMahon	Associate General Co Corporate Secretary	Harris Oliner
Chief Financial Officer	Kevin Molloy	Chief Legal Officer	Kermitt Jerome Brooks

OTHER

Erin Celeste Culek, Head of Financial Protection & Retirement Solutions	John Hunter Flannigan, Corporate Controller	Stacey Weinsheimer Hoin, Chief Human Resources Officer
Nicholas Liolis, Chief Investment Officer	Jonathan Mayhew, Head of Group Benefits	Jeffrey Robert Turcotte, Corporate Chief Actuary
Debra Anne Udicious, Sr. Executive, Treasury		

DIRECTORS OR TRUSTEES

John Joseph Brennan	William Craig Freda	Christopher Thomas Jenny
Catherine Murphy Keating	Eric Lafayette Kelly	Vikram Malhotra #
Andrew John McMahon	Eileen Katherine Murray	Gary Adam Norcross
Vivek Sankaran	Lauren Melinda Tyler	

State of New York
County of New York SS

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed state

Andrew John McMahon	Kermitt Jerome Brooks	Kevin Molloy
Chairman and Chief Executive Officer	Chief Legal Officer	Chief Financial Officer

Subscribed and sworn to before me this 28th day of October, 2026

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

ANGIE M LOPEZ
Notary Public, State of New York
Registration No. 01LO0009966
Qualified in New York County
Commission Expires June 21, 2027

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	60,362,799,012		60,362,799,012	57,671,213,015
2.	Stocks:				
	2.1 Preferred stocks	416,050,050		416,050,050	333,000,050
	2.2 Common stocks	1,653,696,749		1,653,696,749	1,315,915,224
3.	Mortgage loans on real estate:				
	3.1 First liens	9,702,363,469		9,702,363,469	8,622,361,784
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)				
	4.2 Properties held for the production of income (less $ .....343,817,000 encumbrances)	243,603,439		243,603,439	251,574,112
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ ..... 215,999,926), cash equivalents ($ ..... 1,052,083,251) and short-term investments ($ ..... 22,735,020)	1,290,818,197		1,290,818,197	2,166,436,413
6.	Contract loans (including $ ..... premium notes)	6,812,433,926	2,879,007	6,809,554,919	6,573,411,464
7.	Derivatives	174,172,719		174,172,719	117,950,135
8.	Other invested assets	7,680,607,240	2,081,523	7,678,525,717	6,601,728,899
9.	Receivables for securities	471,158,534		471,158,534	273,150,864
10.	Securities lending reinvested collateral assets	2,030,889,286		2,030,889,286	2,032,644,738
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	90,838,592,622	4,960,530	90,833,632,092	85,959,386,698
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	699,902,129		699,902,129	648,594,066
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	99,700,211	27,778,418	71,921,793	74,026,129
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,399,062,485		1,399,062,485	1,133,518,727
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	134,176,920		134,176,920	129,705,441
	16.2 Funds held by or deposited with reinsured companies	4,425,731,517		4,425,731,517	4,213,290,029
	16.3 Other amounts receivable under reinsurance contracts	33,154,464		33,154,464	34,405,611
17.	Amounts receivable relating to uninsured plans	67,788,772	439,311	67,349,461	69,400,688
18.1	Current federal and foreign income tax recoverable and interest thereon	15,120,911		15,120,911	78,359,292
18.2	Net deferred tax asset	1,059,238,666	217,235,899	842,002,766	845,202,626
19.	Guaranty funds receivable or on deposit	5,723,872		5,723,872	6,824,524
20.	Electronic data processing equipment and software	86,795,549	83,918,054	2,877,495	3,427,976
21.	Furniture and equipment, including health care delivery assets ($ .....)	3,761,192	3,761,192		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	54,635,167	3,100,596	51,534,571	62,299,781
24.	Health care ($ .....) and other amounts receivable	30,972,621	30,972,621		
25.	Aggregate write-ins for other than invested assets	556,395,294	29,176,917	527,218,377	526,219,921
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	99,510,752,391	401,343,538	99,109,408,853	93,784,661,509
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	99,510,752,391	401,343,538	99,109,408,853	93,784,661,509
	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.	Disallowed interest maintenance reserve	484,897,120		484,897,120	484,350,111
2502.	Miscellaneous receivables	40,434,732	2,975,602	37,459,130	34,341,212
2503.	State tax credits	4,563,375		4,563,375	7,245,375
2598.	Summary of remaining write-ins for Line 25 from overflow page	26,500,066	26,201,315	298,752	283,222
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	556,395,294	29,176,917	527,218,377	526,219,921

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 60,726,201,692 less $ included in Line 6.3 (including $ Modco Reserve)	60,726,201,692	58,458,172,525
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	5,663,569,874	5,458,746,736
3.	Liability for deposit-type contracts (including $ Modco Reserve)	11,826,660,519	9,796,956,108
4.	Contract claims:		
	4.1 Life	423,364,953	406,057,557
	4.2 Accident and health	370,610,482	351,515,927
5.	Policyholders' dividends/refunds to members $ (44,777,876) and coupons $ due and unpaid	(44,777,876)	(73,879,521)
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)	1,803,691,438	1,739,012,024
	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 $ (35,623,429) discount; including $ 160,849,761 accident and health premiums	482,772,592	492,900,747
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 41,013 assumed and $ 13,888,646 ceded	13,929,659	14,485,436
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 73,161,838 , accident and health $ 97,132,549 and deposit-type contract funds $	170,294,386	200,347,176
11.	Commissions and expense allowances payable on reinsurance assumed	441,033	454,311
12.	General expenses due or accrued	1,300,163,607	1,238,968,838
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	50,639,819	47,577,523
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	178,019,754	165,562,444
17.	Amounts withheld or retained by reporting entity as agent or trustee	67,656,869	73,741,793
18.	Amounts held for agents' account, including $ 1,034,462 agents' credit balances	1,034,462	30,458
19.	Remittances and items not allocated	137,299,978	134,118,999
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	674,629,554	777,292,970
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	1,824,126,098	1,646,501,766
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	39,895,012	55,510,963
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans	2,186,982	2,898,572
	24.07 Funds held under coinsurance	230,382,288	227,189,965
	24.08 Derivatives	126,676,543	175,706,652
	24.09 Payable for securities	451,726,403	326,478,511
	24.10 Payable for securities lending	2,030,889,286	2,032,644,738
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	116,359,745	71,142,796
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	88,668,445,149	83,820,136,014
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	88,668,445,149	83,820,136,014
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	1,504,461,384	1,503,253,063
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds	4,006,732	4,006,732
35.	Unassigned funds (surplus)	8,932,495,588	8,457,265,700
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	10,440,963,704	9,964,525,495
38.	Totals of Lines 29, 30 and 37	10,440,963,704	9,964,525,495
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	99,109,408,853	93,784,661,509
	DETAILS OF WRITE-INS		
2501.	Miscellaneous liabilities	93,363,017	47,890,136
2502.	Deferred gains on real estate	13,165,427	13,165,427
2503.	Reserves for special litigation expense	7,523,000	4,930,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	2,308,302	5,157,233
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	116,359,745	71,142,796
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.	Contingency reserves for aviation reinsurance	3,000,000	3,000,000
3402.	Permanent surplus (Arkansas requirements)	1,000,000	1,000,000
3403.	Contingency reserves for deposit administration	6,732	6,732
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	4,006,732	4,006,732

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	8,694,972,470	8,549,608,377	11,336,072,021
2.	Considerations for supplementary contracts with life contingencies	572,441	1,161,033	892,369
3.	Net investment income	3,118,192,320	3,028,308,961	4,204,098,411
4.	Amortization of Interest Maintenance Reserve (IMR)	(17,343,948)	(4,834,489)	(10,380,373)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	37,062,788	38,006,284	50,197,639
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			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	223,151,712	215,202,624	290,224,907
9.	Totals (Lines 1 to 8.3)	12,056,607,782	11,827,452,790	15,871,104,975
10.	Death benefits	940,896,704	890,408,316	1,169,397,178
11.	Matured endowments (excluding guaranteed annual pure endowments)	733,784	567,992	524,733
12.	Annuity benefits	994,901	2,019,599	2,290,433
13.	Disability benefits and benefits under accident and health contracts	2,531,144,903	2,412,258,265	3,204,703,704
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,461,484,596	1,345,767,037	1,767,947,625
16.	Group conversions	670,774	669,140	891,664
17.	Interest and adjustments on contract or deposit-type contract funds	339,055,683	219,001,088	315,242,262
18.	Payments on supplementary contracts with life contingencies	1,134,996	1,323,321	1,710,111
19.	Increase in aggregate reserves for life and accident and health contracts	2,472,852,304	2,589,981,450	3,239,117,051
20.	Totals (Lines 10 to 19)	7,748,968,644	7,461,996,208	9,701,824,761
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	894,431,719	884,431,774	1,195,968,712
22.	Commissions and expense allowances on reinsurance assumed	209,555,543	232,170,745	313,813,633
23.	General insurance expenses and fraternal expenses	1,272,986,980	1,126,926,188	1,562,760,622
24.	Insurance taxes, licenses and fees, excluding federal income taxes	208,325,976	207,106,495	272,326,935
25.	Increase in loading on deferred and uncollected premiums	(158,678,514)	(157,157,303)	4,195,872
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	31,546,190	32,479,547	48,095,136
28.	Totals (Lines 20 to 27)	10,207,136,538	9,787,953,654	13,098,985,671
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	1,849,471,244	2,039,499,136	2,772,119,304
30.	Dividends to policyholders and refunds to members	1,292,384,766	1,168,275,246	1,705,648,330
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	557,086,478	871,223,889	1,066,470,974
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	62,712,309	39,784,890	27,848,174
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)	494,374,169	831,438,999	1,038,622,800
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 37,704,002 (excluding taxes of $ (4,755,824) transferred to the IMR)	(70,445,902)	(87,097,782)	(238,562,447)
35.	Net income (Line 33 plus Line 34)	423,928,267	744,341,217	800,060,353
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	9,964,525,495	9,288,062,925	9,288,062,925
37.	Net income (Line 35)	423,928,267	744,341,217	800,060,353
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 34,607,212	309,863,022	(120,239,199)	(270,077,531)
39.	Change in net unrealized foreign exchange capital gain (loss)	(92,509,245)	221,476,888	222,129,281
40.	Change in net deferred income tax	25,583,508	20,131,098	31,663,042
41.	Change in nonadmitted assets	(40,126,378)	(40,272,870)	(30,759,114)
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(177,624,333)	(50,602,882)	(79,186,908)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	1,208,321	1,208,321	1,223,396
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	26,115,047	25,980,519	1,410,051
54.	Net change in capital and surplus for the year (Lines 37 through 53)	476,438,210	802,023,092	676,462,570
55.	Capital and surplus, as of statement date (Lines 36 + 54)	10,440,963,704	10,090,086,018	9,964,525,495
	DETAILS OF WRITE-INS			
08.301.	Interest on funds withheld assumed	162,971,867	149,906,889	205,932,011
08.302.	Other reserve adjustment on reinsurance	37,900,446	45,720,135	57,740,691
08.303.	Service fees	11,781,672	11,791,716	15,870,999
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	10,497,727	7,783,884	10,681,206
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	223,151,712	215,202,624	290,224,907
2701.	Reserve adjustment on reinsurance assumed	13,429,272	20,802,533	24,840,637
2702.	Other miscellaneous expenses	13,309,262	9,616,903	18,898,422
2703.	Interest expense on funds held ceded	7,284,836	4,855,466	6,945,239
2798.	Summary of remaining write-ins for Line 27 from overflow page	(2,477,180)	(2,795,354)	(2,589,162)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	31,546,190	32,479,547	48,095,136
5301.	Change in pension funded status	23,219,297	23,483,694	(1,919,049)
5302.	Miscellaneous surplus adjustment	2,895,750	2,496,825	3,329,100
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	26,115,047	25,980,519	1,410,051

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	8,576,361,588	8,493,067,176	11,387,950,888
2.	Net investment income	3,097,124,315	2,989,220,876	4,163,675,171
3.	Miscellaneous income	33,193,937	85,179,968	110,963,322
4.	Total (Lines 1 to 3)	11,706,679,841	11,567,468,021	15,662,589,380
5.	Benefit and loss related payments	5,243,629,583	5,007,639,803	6,572,186,285
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,717,821,720	2,566,002,446	3,283,890,988
8.	Dividends paid to policyholders	1,198,603,706	1,088,266,472	1,567,847,466
9.	Federal and foreign income taxes paid (recovered) net of $ 32,948,178 tax on capital gains (losses)	32,422,105	(38,635,379)	(110,166,119)
10.	Total (Lines 5 through 9)	9,192,477,115	8,623,273,341	11,313,758,620
11.	Net cash from operations (Line 4 minus Line 10)	2,514,202,726	2,944,194,680	4,348,830,761
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,122,616,231	4,994,266,233	7,307,508,421
	12.2 Stocks	233,566,142	109,310,031	172,680,788
	12.3 Mortgage loans	897,877,860	652,246,322	1,036,772,408
	12.4 Real estate	977,570	26,046	
	12.5 Other invested assets	365,957,601	301,180,392	809,325,920
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	89,970	(29,155)	(119,125)
	12.7 Miscellaneous proceeds	(70,630,930)	(158,292,003)	(270,521,974)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,550,454,443	5,898,707,866	9,055,646,438
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	8,952,421,982	8,648,195,112	12,385,613,490
	13.2 Stocks	592,812,216	140,829,848	564,617,913
	13.3 Mortgage loans	1,977,879,531	894,990,699	2,196,836,341
	13.4 Real estate	9,613,995	7,259,350	9,892,515
	13.5 Other invested assets	1,257,306,589	682,021,092	982,675,647
	13.6 Miscellaneous applications	44,718,603		
	13.7 Total investments acquired (Lines 13.1 to 13.6)	12,834,752,916	10,373,296,102	16,139,635,906
14.	Net increase/(decrease) in contract loans and premium notes	236,845,035	368,896,933	505,088,095
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(5,521,143,508)	(4,843,485,169)	(7,589,077,563)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	1,208,321	1,208,321	1,223,396
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	2,029,704,411	1,791,430,429	2,561,957,339
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	100,409,834	70,824,152	95,032,115
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	2,131,322,565	1,863,462,902	2,658,212,850
	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)	(875,618,217)	(35,827,588)	(582,033,953)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	2,166,436,413	2,748,470,367	2,748,470,367
	19.2 End of period (Line 18 plus Line 19.1)	1,290,818,197	2,712,642,779	2,166,436,413

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

20.0001.	Bonds to Bonds Exchange	974,162,872	793,727,309	1,236,883,523
20.0002.	Stock to Stock Exchange		7,000,000	7,000,000

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	4,259,977,873	4,315,419,334	5,918,787,253
2.	Group life	820,978,270	811,641,986	930,056,876
3.	Individual annuities	1,548,823	1,783,240	6,249,754
4.	Group annuities			
5.	Accident & health	3,644,145,312	3,517,087,289	4,654,678,527
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	8,726,650,278	8,645,931,848	11,509,772,411
9.	Deposit-type contracts	18,895,876,320	12,225,664,356	17,000,096,392
10.	Total (Lines 8 and 9)	27,622,526,599	20,871,596,205	28,509,868,803

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of The Guardian Life Insurance Company of America (the "Company") are presented on the basis of accounting practices prescribed or permitted by the New York State Department of Financial Services (the "Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the state of New York for determining and reporting the financial condition and results of operations of an insurance company ("New York SAP"). The National Association of Insurance Commissioners' ("NAIC") promulgates the Accounting Practices and Procedures Manual ("NAIC SAP"), which includes accounting guidelines referred to as Statements of Statutory Accounting Principles ("SSAP's"). The Department adopted NAIC SAP with certain modifications, through the passage of Regulation 172, effective January 1, 2001, as amended. There were two material differences between the Company's capital, surplus and net income (loss) calculated in accordance with New York SAP and NAIC SAP for the period ended September 30, 2026 and December 31, 2025.

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	SSAP #1	4	35	$ 423,928,267	$ 800,060,353
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
Impact on deferred premiums	SSAP #1	4	35	$ 8,323,880	$ (180,551)
Impact on admitted unearned premiums/allowances	SSAP #1	4		$ (1,907,640)	$ (925,431)
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	SSAP #1	4	35	$ 417,512,027	$ 801,166,335
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	SSAP #1	3	38	$ 10,440,963,704	$ 9,964,525,495
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Impact on deferred premiums	SSAP #1	3	38	$ (102,525,923)	$ (110,849,803)
Impact on admitted unearned premiums/allowances	SSAP #1	3		$ 26,036,029	$ 27,943,669
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(8) NAIC SAP (5-6-7=8)	SSAP #1	XXX	38	$ 10,517,453,598	$ 10,047,431,629

B. Use of Estimates in the Preparation of the Financial Statements
No Changes.

C. Accounting Policy
No Changes.

D. Going Concern
No Changes.

NOTE 2 Accounting Changes and Corrections of Errors
No Changes.

NOTE 3 Business Combinations and Goodwill

A. Statutory Purchase Method
No Changes.

B. Statutory Merger
No Changes.

C. Assumption Reinsurance
No Changes.

D. Impairment Loss
No Changes.

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill
No Changes.

NOTE 4 Discontinued Operations
No Changes.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans
No Changes.

B. Debt Restructuring
No Changes.

C. Reverse Mortgages
No Changes.

NOTES TO FINANCIAL STATEMENTS

D. Asset-Backed Securities

(1) Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained from issuers or broker-dealers through information services or internal estimates and are consistent with current interest rates and the economic environment. The Company uses BVAL pricing service or broker dealer surveys in determining the market value of its loan backed securities.

(2) Not Applicable.

(3) Not Applicable.

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

a) The aggregate amount of unrealized losses:

1. Less than 12 Months	$ 63,377,649
2. 12 Months or Longer	$ 123,472,131

b)The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	$ 2,181,493,679
2. 12 Months or Longer	$ 1,299,856,535

(5) In reaching the conclusion that these impairments are not other-than-temporary, management considered many factors including: duration and severity of impairment, cash flow, investment sector stability, credit worthiness, financial condition of issuer, and intent and ability to hold to allow for recovery in value.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) a) For securities lending agreements, the Company requires a minimum of 102% and 105% of the fair value of the domestic and foreign securities loaned at the outset of the contract as collateral. Cash collateral received is invested in short-term investments and the offsetting collateral liability is included in Collateral From Lending Activities. The fair value of the collateral is $1,979,604,306.

(2) Not Applicable.

(3) Collateral Received

a. Aggregate Amount Collateral Received

	Fair Value
1. Securities Lending	
(a) Open	
(b) 30 Days or Less	
(c) 31 to 60 Days	$ 911,495
(d) 61 to 90 Days	$ 431,355
(e) Greater Than 90 Days	$ 1,978,261,456
(f) Subtotal (a+b+c+d+e)	$ 1,979,604,306
(g) Securities Received	
(h) Total Collateral Received (f+g)	$ 1,979,604,306

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged $ 1,979,604,306

(4) Not Applicable.

(5) Collateral Reinvestment

a. Aggregate Amount Collateral Reinvested

	Amortized Cost	Fair Value
1. Securities Lending		
(a) Open		
(b) 30 Days or Less	$ 523,183,538	$ 523,184,396
(c) 31 to 60 Days	$ 354,889,035	$ 354,885,840
(d) 61 to 90 Days	$ 51,769,401	$ 51,766,855
(e) 91 to 120 Days	$ 11,833,883	$ 19,463,779
(f) 121 to 180 Days	$ 4,075,076	$ 4,056,202
(g) 181 to 365 Days	$ 24,806,879	$ 25,100,508
(h) 1 to 2 years	$ 181,043,466	$ 181,966,924
(i) 2 to 3 years	$ 55,929,214	$ 59,442,498
(j) Greater than 3 years	$ 1,018,224,616	$ 810,761,946
(k) Subtotal (Sum of a through j)	$ 2,225,755,108	$ 2,030,628,948
(l) Securities Received		
(m) Total Collateral Reinvested (k+l)	$ 2,225,755,108	$ 2,030,628,948

b. The reporting entity's sources of cash that it uses to return the cash collateral is dependent upon the liquidity of the current market conditions. Under current conditions, the reporting entity has $2,225,755,107 of par value bonds (fair value of $2,030,628,948) that are currently tradable securities that could be sold and used to pay for the $2,030,628,948 in collateral calls that come due under a worst case scenario.

(6) Not Applicable.

(7) Collateral for securities lending transactions that extend beyond one year from the reporting date.

Description of Collateral	Amount
Bonds - U.S. Governments - Issuer Obligations	$ 1,255,197,295
Total Collateral Extending beyond one year of the reporting date	$ 1,255,197,295

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not Applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
Not Applicable.

H. Repurchase Agreements Transactions Accounted for as a Sale
Not Applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
Not Applicable.

NOTES TO FINANCIAL STATEMENTS

J. Real Estate
Not Applicable.

K. Investments in Tax Credit Structures (tax credit investments)
Not Applicable.

L. Restricted Assets
Not Applicable.

M. Working Capital Finance Investments
Not Applicable.

N. Offsetting and Netting of Assets and Liabilities
Not Applicable.

O. 5GI Securities
Not Applicable.

P. Short Sales
Not Applicable.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	36	
2. Aggregate Amount of Investment Income	$ 6,895,563	

R. Reporting Entity's Share of Cash Pool by Asset Type
Not Applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral
Not Applicable.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies
No Changes.

NOTE 7 Investment Income
A. Due and accrued income is excluded from surplus on the following bases:

Bonds - non-admitted where investment income due and accrued amounts are over 90 days past due.

Stocks - non-admitted where investment income due and accrued amounts are over 90 days past due.

Mortgage Loans - non-admitted where investment income due and accrued amounts are over 180 days past due.

Real Estate - non-admitted where investment income due and accrued amounts are over 90 days past due.

B. There were no due and accrued income amounts non-admitted at September 30, 2026.

C. The gross, nonadmitted and admitted amounts for interest income due and accrued.

Interest Income Due and Accrued	Amount
1. Gross	$ 699,603,406
2. Nonadmitted	$ -
3. Admitted	$ 699,603,406

D. The aggregate deferred interest.

	Amount
Aggregate Deferred Interest	$ 3,391,753

E. The cumulative amounts of paid-in-kind (PIK) interest included in the current principal balance.

	Amount
Cumulative amounts of PIK interest included in the current principal balance	$ 2,532,420

NOTE 8 Derivative Instruments
No Changes.

NOTE 9 Income Taxes
No Changes.

NOTE 10 Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties
No Changes.

NOTE 11 Debt
A. Not Applicable.

NOTES TO FINANCIAL STATEMENTS

B. FHLB (Federal Home Loan Bank) Agreements

(1) On February 13, 2018, the Company became a member of the Federal Home Loan Bank of New York. Through its membership, the Company has conducted business activity with the FHLBNY. It is part of the Company's strategy to utilize these funds as a source to improve spread lending liquidity and as a source of backup liquidity. New York State Department of Financial Services permits Guardian Life to pledge collateral to the FHLBNY in an amount of up to 5% of its year-end statutory net admitted assets, excluding separate account assets. Based on Guardian Life's statutory net admitted assets the 5% limitation equates to a maximum borrowing capacity of $4,955,470,443 as of September 30, 2026 and $4,689,233,075 as of December 31, 2025.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -		
(b) Membership Stock - Class B	$ 14,149,400	$ 14,149,400	
(c) Activity Stock	$ 167,135,000	$ 167,135,000	
(d) Excess Stock	$ -		
(e) Aggregate Total (a+b+c+d)	$ 181,284,400	$ 181,284,400	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 4,955,470,443	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 12,656,900	$ 12,656,900	$ -
(c) Activity Stock	$ 144,552,600	$ 144,552,600	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 157,209,500	$ 157,209,500	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 4,689,233,075	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption 3 Less Than 6 Months	 4 6 Months to Less Than 1 Year	 5 1 to Less Than 3 Years	 6 3 to 5 Years
Membership Stock						
1. Class A	$ -					
2. Class B	$ 14,149,400	$ 14,149,400				

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 5,053,778,260	$ 5,213,235,852	$ 3,714,109,917
2. Current Year General Account Total Collateral Pledged	$ 5,053,778,260	$ 5,213,235,852	$ 3,714,109,917
3. Current Year Separate Accounts Total Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 4,654,566,152	$ 4,690,028,984	$ 3,212,279,008

11B(3)a1 (Column 2) should be equal to or less than 11B(3)b1 (Column 2)
11B(3)a2 (Column 2) should be equal to or less than 11B(3)b2 (Column 2)
11B(3)a3 (Column 2) should be equal to or less than 11B(3)b3 (Column 2)
11B(3)a4 (Column 2) should be equal to or less than 11B(3)b4 (Column 2)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 5,053,778,260	$ 5,213,235,852	$ 3,714,109,917
2. Current Year General Account Maximum Collateral Pledged	$ 5,053,778,260	$ 5,213,235,852	$ 3,714,109,917
3. Current Year Separate Accounts Maximum Collateral Pledged			
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 4,911,140,057	$ 4,924,379,908	$ 3,412,034,677

NOTES TO FINANCIAL STATEMENTS

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -			XXX
(b) Funding Agreements	$ 3,714,109,917	$ 3,714,109,917		$ 3,714,695,965
(c) Other	$ -			XXX
(d) Aggregate Total (a+b+c)	$ 3,714,109,917	$ 3,714,109,917	$ -	$ 3,714,695,965
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 3,212,279,008	$ 3,212,279,008	$ -	$ 3,213,014,756
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 3,212,279,008	$ 3,212,279,008	$ -	$ 3,213,014,756

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -		
2. Funding Agreements	$ 3,714,109,917	$ 3,714,109,917	
3. Other	$ -		
4. Aggregate Total (1+2+3)	$ 3,714,109,917	$ 3,714,109,917	$ -

11B(4)b4 (Columns 1, 2 and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2 and 3 respectively)

c. FHLB - Prepayment Obligations

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

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

	Current Year		Prior Year	
	Unused Commitments	Unused Lines Of Credit	Unused Commitments	Unused Lines Of Credit
1. Short-Term (contracts terminating in 12 months or less)			$ -	$ -
2. Long-Term (contracts terminating in more than 12 months)	$ 694,580,345	$ 500,000,000	$ 1,153,300,000	$ 500,000,000
3. Total	$ 694,580,345	$ 500,000,000	$ 1,153,300,000	$ 500,000,000

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

A. Defined Benefit Plan

(1) - (3) No Changes.

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	2026	2025	2026	2025	2026	2025
(4) Components of net periodic benefit cost						
a. Service cost	$ 20,278,845	$ 27,930,316	$ 1,271,450	$ 1,859,779		$ -
b. Interest cost	$ 93,052,295	$ 124,411,528	$ 6,362,592	$ 8,966,670		$ -
c. Expected return on plan assets	$ (81,723,176)	$(110,464,512)	$ (3,031,262)	$ (4,327,778)		$ -
d. Transition asset or obligation		$ -		$ -		$ -
e. Gains and losses	$ 25,787,576	$ 34,612,359	$ 3,187,269	$ 4,882,252		$ -
f. Prior service cost or credit		$ -	$ (5,752,548)	$ (8,183,019)		$ -
g. Gain or loss recognized due to a settlement or curtailment		$ -		$ -		$ -
h. Total net periodic benefit cost	$ 57,395,540	$ 76,489,691	$ 2,037,501	$ 3,197,904	$ -	$ -

(5) - (17) No Changes.

B-H No Changes.

I. Plan Amendments.

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

No Changes.

NOTE 14 Liabilities, Contingencies and Assessments

A. Contingent Commitments

No Changes.

NOTE 15 Leases

A. Lessee Operating Lease:

No Changes.

NOTE 16 Information About Financial Instruments With Off-Balance Sheet Risk and Financial Instruments With Concentrations of Credit Risk

No Changes.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales
No Changes.

B. Transfer and Servicing of Financial Assets
No Changes.

C. Wash Sales
No Changes.

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

A. ASO Plans:
No Changes.

B. ASC Plans:
No Changes.

C. Medicare or Similarly Structured Cost Based Reimbursement Contract
No Changes.

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

No Changes.

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds-Issuer Credit Obligations		$ 197,368,250	$ 75		$ 197,368,325
Asset-Backed Securities		$ 4,719,135			$ 4,719,135
Common Stock-Ind. & Misc.		$ 17,425,095	$ 181,606,260		$ 199,031,355
Forwards		$ 2,268,058			$ 2,268,058
Index Participation Feature		$ 65,974,163			$ 65,974,163
Total assets at fair value/NAV	$ -	$ 287,754,701	$ 181,606,335	$ -	$ 469,361,036

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Index Participation Feature		$ 34,245,831			$ 34,245,831
Total liabilities at fair value	$ -	$ 34,245,831	$ -	$ -	$ 34,245,831

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Bonds-Ind. & Misc. (Unaffiliated)	$ 134							$ (60)		$ 74
Common Stock-Ind.& Misc. (Unaffiliated)	$ 196,708,560					$12,714,800		$ (27,817,100)		$ 181,606,260
Total Assets	$ 196,708,694	$ -	$ -	$ -	$ -	$12,714,800	$ -	$ (27,817,160)	$ -	$ 181,606,334

(3) Transfers into and out of Level 3 are due to changes in Market Value of the investments held at this level during the reporting period.

NOTES TO FINANCIAL STATEMENTS

(4) The Company obtains the fair value of financial instruments held in its portfolio from various sources. These sources include published market quotes for active market exchange traded instruments, third party pricing vendors, investment banks which are lead market makers in certain markets, broker quotes and the use of internal valuation models that use market observable inputs when available and Company derived inputs when external inputs are not available or deemed to be inaccurate.

Bonds:

Estimated fair values for bonds, other than private placement securities, are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

Preferred Stock:

Estimated fair values for preferred stock are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data. Preferred stock is carried at fair value if impaired during the reporting period or carried at lower of cost or fair value based on the rating assigned by the SVO. At September 30, 2026, no preferred stock was carried at fair value.

Common Stock:

Estimated fair value for unaffiliated common stock is determined using a quoted market price where available. When the Company cannot obtain a quoted market price directly, it relies on values provided by a third party pricing vendor, or values determined by estimates and assumptions based on internally derived information. The pricing vendor values these securities using observable market inputs, including reported trades, market dealer quotes, bids, offers and reference data. The fair value of common stock was $199,031,355 at September 30, 2026. $0 was valued based on quoted market prices from an active market for that identical investment and $17,425,095 was valued based on quotes from third party pricing vendors for identical investments in markets that are not actively traded, or for similar investments that are actively traded and model derived valuations whose inputs are observable or whose significant value drivers are observable. Common stocks with an aggregate fair value of $181,606,260 were determined by using estimates and assumptions based on internally derived information. Common stocks with an aggregate fair value of $0 were determined by using Net Asset Value.

Mortgage Loans:

The estimated fair value of the commercial mortgage loan portfolio is derived primarily using a loan value matrix using significant unobservable inputs. The inputs used in the matrix include (1) the weighted average cash flow and average term to maturity for each individual loan; (2) a base spread over the U.S. Treasury rate and (3) an internally computed credit rating that is used to derive the appropriate credit spread. At September 30, 2026, there were no commercial mortgage loans carried at fair value. The estimated fair value of the residential mortgage loan portfolio is derived from loan level models which use probability weighted assumptions derived from loan level data provided by the client in a data tape, and historical performance data such as observed liquidation timelines, roll rates, and severities. Cash flow events like projected prepayment speeds, loan defaults and loss given default are incorporated into the methodology. At September 30, 2026, there were no residential mortgage loans carried at fair value.

Surplus Notes:

Estimated fair values for surplus notes are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

Non-Bond Debt Securities:

Estimated fair values for non-bond debt securities are based on values provided by a third party pricing vendor using primarily observable market inputs. Observable inputs include benchmark yields, reported trades, market dealer quotes, issuer spreads, two-sided markets, benchmark securities, bids, offers and reference data.

Real Estate:

Real estate properties that are designated as held for sale are carried on the balance sheet at the lower of their depreciated cost basis adjusted for any previous impairment write-downs or fair value less cost to sell. At September 30, 2026, the Company had no property in the held for sale category. The fair value of this property is based on what management believes to be a market price based on a bid received at auction from a third party.

Derivatives:

Derivative instruments are valued through the use of quoted market prices for exchange-traded derivatives (Level 1), third party pricing model and a third party pricing service for over-the-counter (“OTC”) traded derivatives (Level 2) and by using internally developed estimates and assumptions when no quoted market price or third party vendor price is available.

(5) Not Applicable.

B. Not Applicable.

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer Credit Obligations	$ 41,330,498,344	$ 48,109,205,789	$ 51,224,160	$ 29,333,639,200	$ 11,945,634,984		
Asset-Backed Securities	$ 11,953,451,923	$ 12,253,593,222		$ 6,338,692,689	$ 5,614,759,233		
Common Stock	$ 199,031,355	$ 199,031,355		$ 17,425,095	$ 181,606,260		
Preferred Stock	$ 410,362,006	$ 416,050,050			$ 410,362,006		
Mortgage Loans	$ 9,401,337,337	$ 9,702,363,469			$ 9,401,337,337		
Surplus Notes	$ 493,410,203	$ 687,921,588		$ 493,410,203			
Non-Bond Debt Securities	$ 66,928,922	$ 66,921,715		$ 66,928,922			
Derivative Assets							
Currency Swaps	$ 97,296,504	$ 102,839,071		$ 97,296,504			
Forwards	$ 2,268,058	$ 2,268,058		$ 2,268,058			
Index Participation Feature	$ 65,974,163	$ 65,974,163		$ 65,974,163			
Derivative Liabilities							
Currency Swaps	$ 91,166,864	$ 78,294,260		$ 91,166,864			
Forwards							
Index Participation Feature	$ 34,245,831	$ 34,245,831		$ 34,245,831			

D. Not Applicable.

E. Not Applicable.

NOTES TO FINANCIAL STATEMENTS

NOTE 21 Other Items

A. Unusual or Infrequent Items
No Changes.

B. Troubled Debt Restructuring: Debtors
No Changes.

C. Other Disclosures
No Changes.

D. Business Interruption Insurance Recoveries
No Changes.

E. State Transferable and Non-transferable Tax Credits
No Changes.

F. Subprime Mortgage Related Risk Exposure
No Changes.

G. Retained Assets
No Changes.

H. Insurance-Linked Securities (ILS) Contracts
No Changes.

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 Changes.

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

(1) Net negative (disallowed) IMR
No Changes.

(2) Net negative (disallowed) IMR admitted

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$ 484,897,120	$ 484,897,120		

* Line 2 General Account should equal Assets Page write-in for Line 25 for 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).

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus	$ 10,242,711,215
From Prior Period SAP Financials	
b. Net Positive Goodwill (admitted)	
c. EDP Equipment & Operating System Software (admitted)	$ 2,581,491
d. Net DTAs (admitted)	$ 836,889,831
e. Net Negative (disallowed) IMR (admitted)	$ 480,437,845
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 8,922,802,048

(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	5.4%

(5) Allocated gains/losses to IMR from derivatives:
No Changes.

NOTE 22 Events Subsequent
No Changes

NOTE 23 Reinsurance

A. Ceded Reinsurance Report
No Changes.

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. Disclose the method used by the reporting entity to estimate accrued retrospective premium adjustments.
No Changes.

B. Disclose whether accrued retrospective premium are recorded through written premium or as an adjustment to earned premium.
No Changes.

C. Disclose the amount of net premiums written that are subject to retrospective rating features, as well as the corresponding percentage to total net premiums written.
No Changes.

D. Medical loss ratio rebates required pursuant to the Public Health Service Act.
No Changes.

E. Risk Sharing Provisions of the Affordable Care Act
No Changes.

NOTES TO FINANCIAL STATEMENTS

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Activity in the liability for unpaid accident & health claim reserves is summarized as follows:

	09/30/2026	12/31/2025
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance at January 1	$5,153,799,894	$5,055,000,547
Incurred related to:		
Current year	$2,879,295,508	$3,573,604,694
Prior Year	$ (225,391,400)	$ (292,273,463)
Total Incurred	$2,653,904,107	$3,281,331,231
Paid related to:		
Current year	$1,846,560,621	$2,422,997,733
Prior year	$ 643,343,447	$ 759,534,150
Total Paid	$2,489,904,068	$3,182,531,883
Balance of Unpaid A&H Claims and Claim Reserves, net of Reinsurance	$5,317,799,933	$5,153,799,894

NOTE 26 Intercompany Pooling Arrangements
No Changes.

NOTE 27 Structured Settlements
No Changes.

NOTE 28 Health Care Receivables
No Changes.

NOTE 29 Participating Policies
No Changes.

NOTE 30 Premium Deficiency Reserves
No Changes.

NOTE 31 Reserves for Life Contracts and Annuity Contracts
No Changes.

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics
No Changes.

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics
No Changes.

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected
No Changes.

NOTE 35 Separate Accounts
No Changes.

NOTE 36 Loss/Claim Adjustment Expenses
No Changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2023

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/18/2025

6.4 By what department or departments?
New York State Department of Financial Services .....

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
Guardian Wealth Partners LLC	New York, NY	NO	NO	NO	YES
Park Avenue Institutional Advisers LLC	New York, NY	NO	NO	NO	YES
Park Avenue Securities LLC	New York, NY	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

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

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

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

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

FINANCIAL

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

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

INVESTMENT

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

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

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

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	$ 350,000,000	$ 350,000,000
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 1,039,868,141	$ 1,454,665,394
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 1,013,838,063	$ 1,362,224,373
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 2,403,706,204	$ 3,166,889,767
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.	$ 2,030,628,949
15.2	Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$ 2,225,755,106
15.3	Total payable for securities lending reported on the liability page.	$ 2,030,889,286

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
JP Morgan Chase	270 Park Avenue, Floor 41, New York, NY 10017

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

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

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

16.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
William Lee	I
Xiaocun Lu	I
Xiaolong Sun	I
Isaac Lowenbraun	I
Park Avenue Institutional Advisors LLC	A
HPS Investment Partners, LLC	U
Janus Henderson	U
KKR	U
Hamilton Lane	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
175101	Park Avenue Institutional Advisors LLC	N/A	DS
282125	HPS Investment Partners LLC	N/A	DS
104652	Janus Henderson Investors US LLC	N/A	DS
146629	KKR Credit Advisors US LLC	N/A	DS
107876	Hamilton Lane	N/A	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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$ 1,001,977,047
	1.13 Commercial Mortgages	$ 8,695,248,726
	1.14 Total Mortgages in Good Standing	$ 9,697,225,774
	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	$ 3,899,701
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 3,899,701
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$ 1,237,980
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$ 1,237,980
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 9,702,363,455
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	67.000 %
	2.2 A&H cost containment percent	1.000 %
	2.3 A&H expense percent excluding cost containment expenses	31.000 %
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

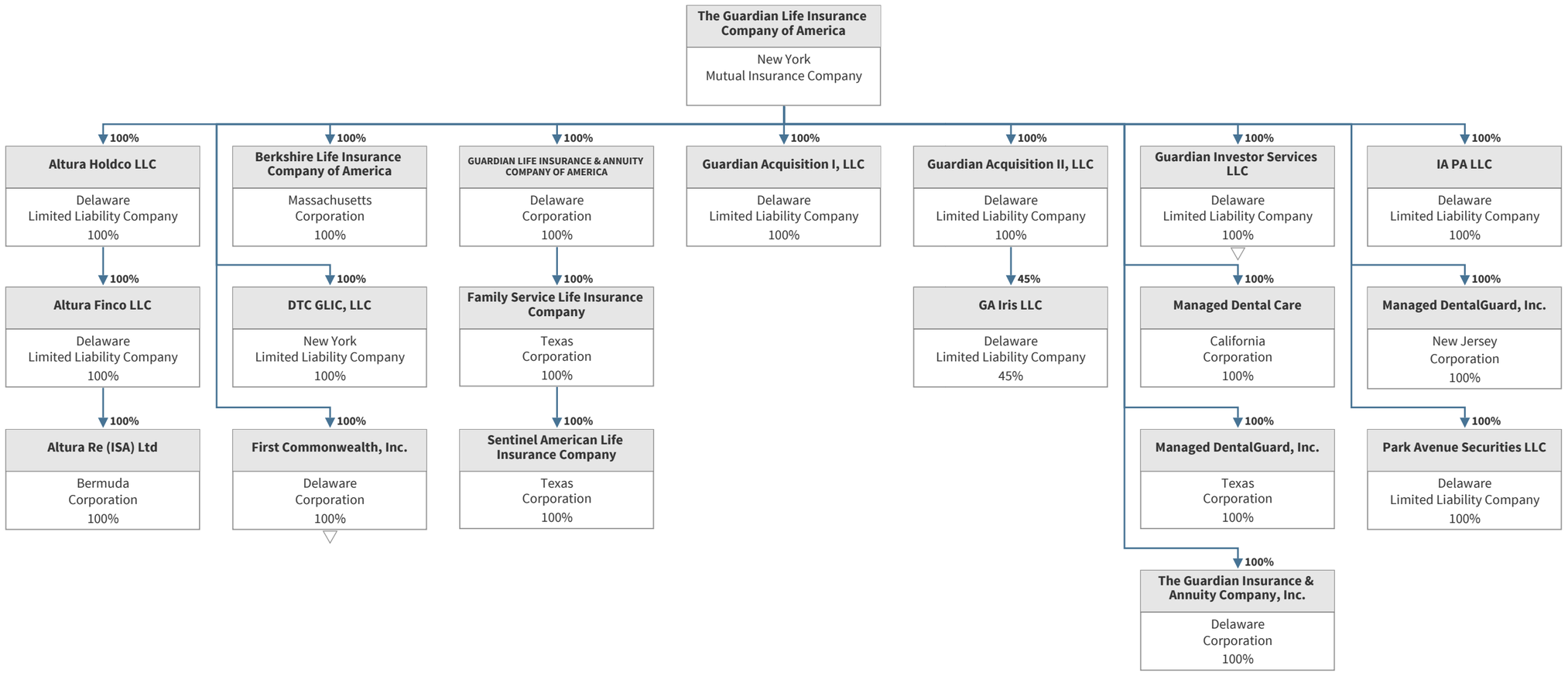
Current Year To Date - Allocated by States and Territories

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	43,094,383	136,909	51,877,817		95,109,109	
2.	Alaska AK	L	1,929,576		3,599,594		5,529,169	
3.	Arizona AZ	L	44,665,117		38,565,518		83,230,635	
4.	Arkansas AR	L	7,714,159		10,506,785		18,220,945	
5.	California CA	L	309,966,057	58,073	643,768,430		953,792,559	101,950
6.	Colorado CO	L	38,384,380	1,800	56,180,328		94,566,508	
7.	Connecticut CT	L	74,975,817		23,111,311		98,087,127	
8.	Delaware DE	L	12,826,569		5,998,979		18,825,547	
9.	District of Columbia DC	L	9,470,700	173,969	15,479,280		25,123,949	
10.	Florida FL	L	334,790,817	506,224	318,748,963		654,046,004	
11.	Georgia GA	L	133,360,434	986,050	121,844,812		256,191,296	(13,003)
12.	Hawaii HI	L	31,678,046		4,639,183		36,317,229	
13.	Idaho ID	L	4,128,693		4,651,138		8,779,830	
14.	Illinois IL	L	90,788,618	105,680	167,259,992		258,154,290	
15.	Indiana IN	L	46,549,216		62,596,934		109,146,150	
16.	Iowa IA	L	36,935,424		10,209,045		47,144,469	
17.	Kansas KS	L	13,870,924		22,614,253		36,485,177	
18.	Kentucky KY	L	24,325,566		36,451,085		60,776,650	
19.	Louisiana LA	L	33,442,008		45,977,993		79,420,001	
20.	Maine ME	L	11,677,299		8,187,028		19,864,326	
21.	Maryland MD	L	59,907,459		51,429,252		111,336,711	
22.	Massachusetts MA	L	136,394,887	131,477	80,248,623		216,774,986	
23.	Michigan MI	L	53,578,324	77,685	94,291,419		147,947,428	13,897
24.	Minnesota MN	L	46,439,487	110,685	54,169,885		100,720,058	
25.	Mississippi MS	L	20,988,318		35,362,714		56,351,032	
26.	Missouri MO	L	27,631,243		54,655,357		82,286,601	
27.	Montana MT	L	17,302,105		9,447,646		26,749,752	
28.	Nebraska NE	L	6,472,107		13,046,316		19,518,423	
29.	Nevada NV	L	55,184,838		18,519,941		73,704,779	
30.	New Hampshire NH	L	20,730,465		7,768,492		28,498,957	
31.	New Jersey NJ	L	365,636,672	108,629	106,801,433		472,546,734	30,000
32.	New Mexico NM	L	4,874,070		4,145,692		9,019,761	413,035
33.	New York NY	L	786,483,016	239,223	427,178,356		1,213,900,594	18,895,316,285
34.	North Carolina NC	L	72,286,455	34,333	69,653,856		141,974,643	14,156
35.	North Dakota ND	L	6,385,456		2,259,973		8,645,428	
36.	Ohio OH	L	114,040,479	10,042	128,937,048		242,987,569	
37.	Oklahoma OK	L	23,962,415		26,784,337		50,746,752	
38.	Oregon OR	L	31,898,315		36,452,685		68,350,999	
39.	Pennsylvania PA	L	157,680,482		132,875,393		290,555,875	
40.	Rhode Island RI	L	7,256,999		2,193,454		9,450,452	
41.	South Carolina SC	L	52,202,530		43,804,900		96,007,430	
42.	South Dakota SD	L	3,148,575		2,755,568		5,904,143	
43.	Tennessee TN	L	55,978,451	136,915	52,322,141		108,437,507	
44.	Texas TX	L	188,785,317	120,000	317,787,772		506,693,089	
45.	Utah UT	L	19,616,526		25,065,771		44,682,297	
46.	Vermont VT	L	3,428,573	225	988,081		4,416,879	
47.	Virginia VA	L	69,805,027	57,146	88,953,929		158,816,103	
48.	Washington WA	L	30,719,538		23,042,520		53,762,059	
49.	West Virginia WV	L	8,894,108		12,746,240		21,640,347	
50.	Wisconsin WI	L	27,093,739		24,181,990		51,275,730	
51.	Wyoming WY	L	8,168,038		1,247,104		9,415,142	
52.	American Samoa AS	N	179				179	
53.	Guam GU	N						
54.	Puerto Rico PR	N	87,912		31,122		119,034	
55.	U.S. Virgin Islands VI	N			1,995		1,995	
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	N	1,155,688		19,907		1,175,595	
58.	Aggregate other alien OT	XXX	18,528,628		12,202		18,540,830	
59.	Subtotal	XXX	3,807,320,220	2,995,066	3,601,451,578		7,411,766,863	18,895,876,320
90.	Reporting entity contributions for employee benefits plans	XXX	3,176,736		3,993,102		7,169,838	
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	922,817,965	309,677			923,127,642	
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	19,395,704		5,796,486		25,192,189	
94.	Aggregate or other amounts not allocable by state	XXX	246,189,800		791,208		246,981,007	
95.	Totals (direct business)	XXX	4,998,900,424	3,304,742	3,612,032,373		8,614,237,539	18,895,876,320
96.	Plus reinsurance assumed	XXX	16,383,257		521,765,248		538,148,506	
97	Totals (all business)	XXX	5,015,283,681	3,304,742	4,133,797,621		9,152,386,045	18,895,876,320
98.	Less reinsurance ceded	XXX	519,807,749		59,710,148		579,517,897	
99.	Totals (all business) less reinsurance ceded	XXX	4,495,475,932	3,304,742	4,074,087,473		8,572,868,148	18,895,876,320
	DETAILS OF WRITE-INS							
58001.	Other Alien	XXX	18,528,628		12,202		18,540,830	
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	18,528,628		12,202		18,540,830	
9401.	Paid-up	XXX	148,315,701				148,315,701	
9402.	Dividend accumulations applied as premium in states that do not allow a dividend deduction and non-taxable fees and charges	XXX	97,874,099		791,208		98,665,306	
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	246,189,800		791,208		246,981,007	

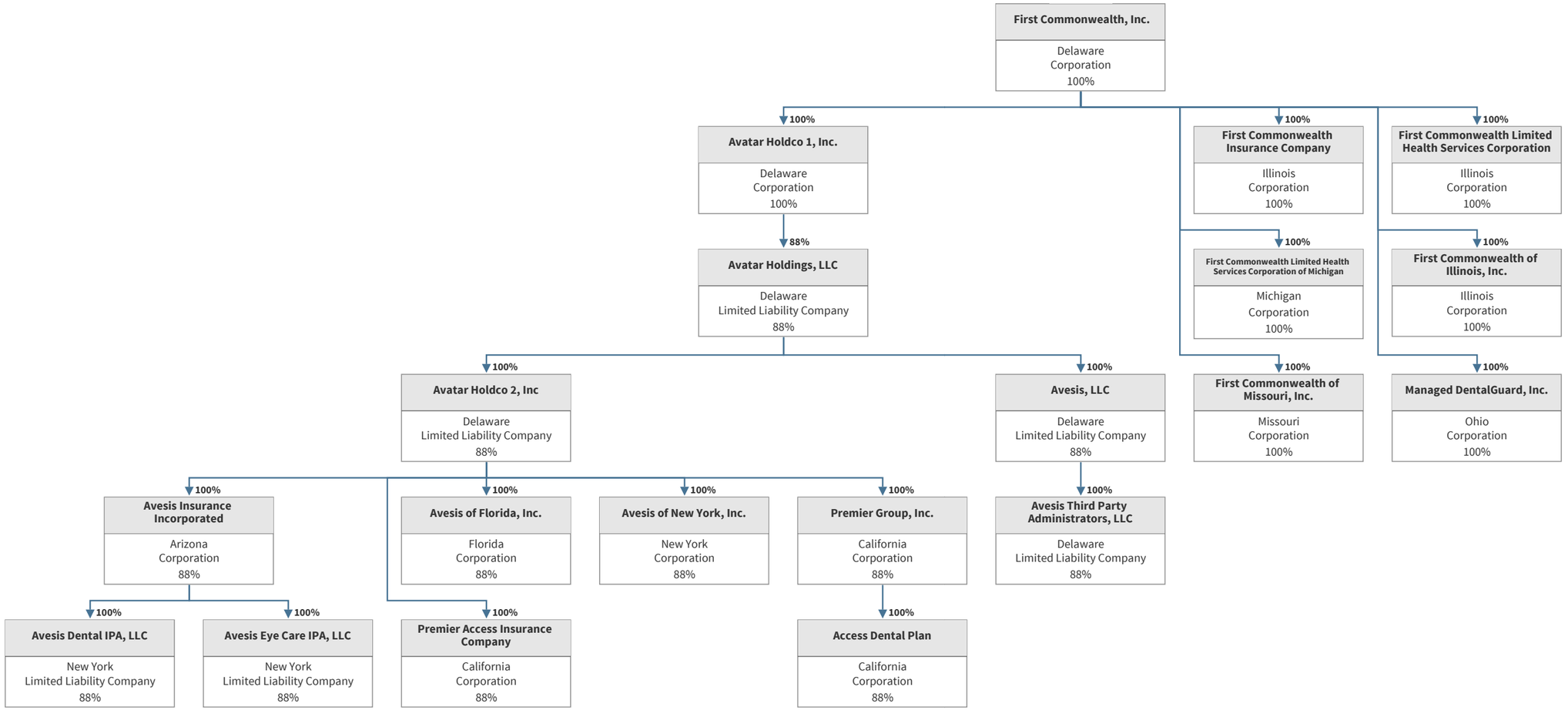
(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
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..... 6

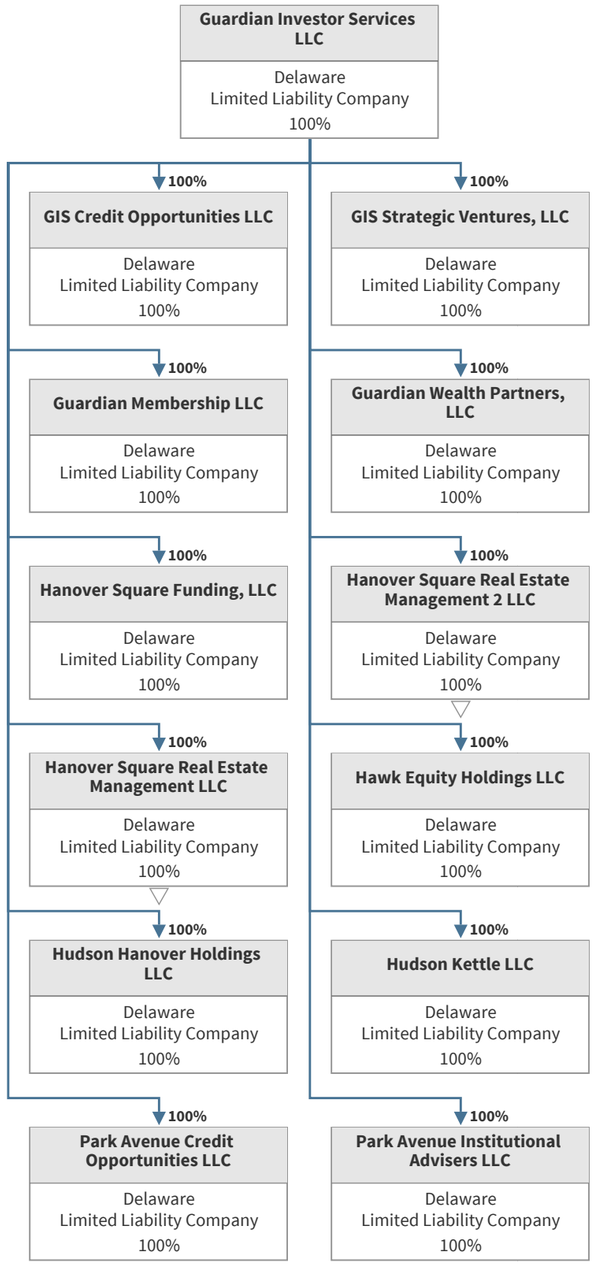
Premiums and annuity considerations are allocated on the basis of the address which has been designated by the policyholder for premium notice purposes.


The Guardian Life Insurance Company of America
New York
Mutual Insurance Company
100%
Altura Holdco LLC
Delaware
Limited Liability Company
100%
Altura Finco LLC
Delaware
Limited Liability Company
100%
Altura Re (ISA) Ltd
Bermuda
Corporation
100%
Berkshire Life Insurance Company of America
Massachusetts
Corporation
100%
DTC GLIC, LLC
New York
Limited Liability Company
100%
First Commonwealth, Inc.
Delaware
Corporation
100%
GUARDIAN LIFE INSURANCE & ANNUITY COMPANY OF AMERICA
Delaware
Corporation
100%
Family Service Life Insurance Company
Texas
Corporation
100%
Sentinel American Life Insurance Company
Texas
Corporation
100%
Guardian Acquisition I, LLC
Delaware
Limited Liability Company
100%
Guardian Acquisition II, LLC
Delaware
Limited Liability Company
100%
45%
GA Iris LLC
Delaware
Limited Liability Company
45%
Guardian Investor Services LLC
Delaware
Limited Liability Company
100%
Managed Dental Care
California
Corporation
100%
Managed DentalGuard, Inc.
Texas
Corporation
100%
The Guardian Insurance & Annuity Company, Inc.
Delaware
Corporation
100%
IA PA LLC
Delaware
Limited Liability Company
100%
Managed DentalGuard, Inc.
New Jersey
Corporation
100%
Park Avenue Securities LLC
Delaware
Limited Liability Company
100%

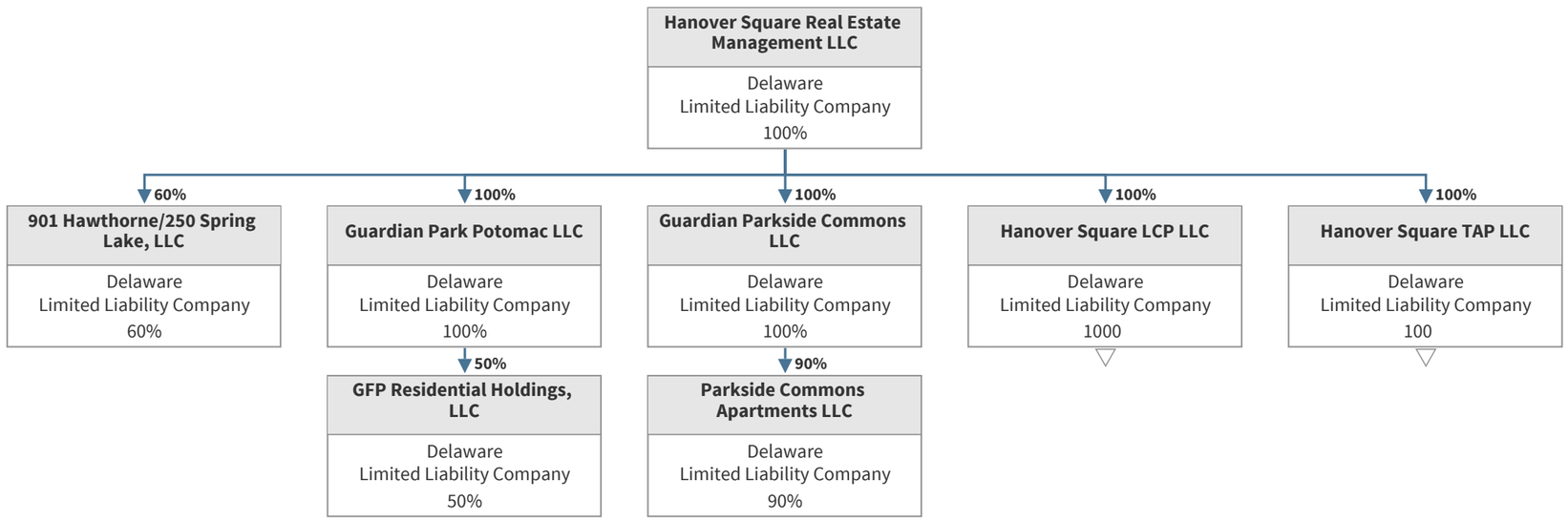
12.1


First Commonwealth, Inc.
Delaware
Corporation
100%
100%
Avatar Holdco 1, Inc.
Delaware
Corporation
100%
88%
Avatar Holdings, LLC
Delaware
Limited Liability Company
88%
100%
Avatar Holdco 2, Inc
Delaware
Limited Liability Company
88%
100%
Avesis Insurance Incorporated
Arizona
Corporation
88%
100%
Avesis Dental IPA, LLC
New York
Limited Liability Company
88%
100%
Avesis Eye Care IPA, LLC
New York
Limited Liability Company
88%
100%
Avesis of Florida, Inc.
Florida
Corporation
88%
100%
Premier Access Insurance Company
California
Corporation
88%
100%
Avesis of New York, Inc.
New York
Corporation
88%
100%
Premier Group, Inc.
California
Corporation
88%
100%
Access Dental Plan
California
Corporation
88%
100%
Avesis, LLC
Delaware
Limited Liability Company
88%
100%
Avesis Third Party Administrators, LLC
Delaware
Limited Liability Company
88%
100%
First Commonwealth Insurance Company
Illinois
Corporation
100%
100%
First Commonwealth Limited Health Services Corporation of Michigan
Michigan
Corporation
100%
100%
First Commonwealth of Missouri, Inc.
Missouri
Corporation
100%
100%
First Commonwealth Limited Health Services Corporation
Illinois
Corporation
100%
100%
First Commonwealth of Illinois, Inc.
Illinois
Corporation
100%
100%
Managed DentalGuard, Inc.
Ohio
Corporation
100%

12.2

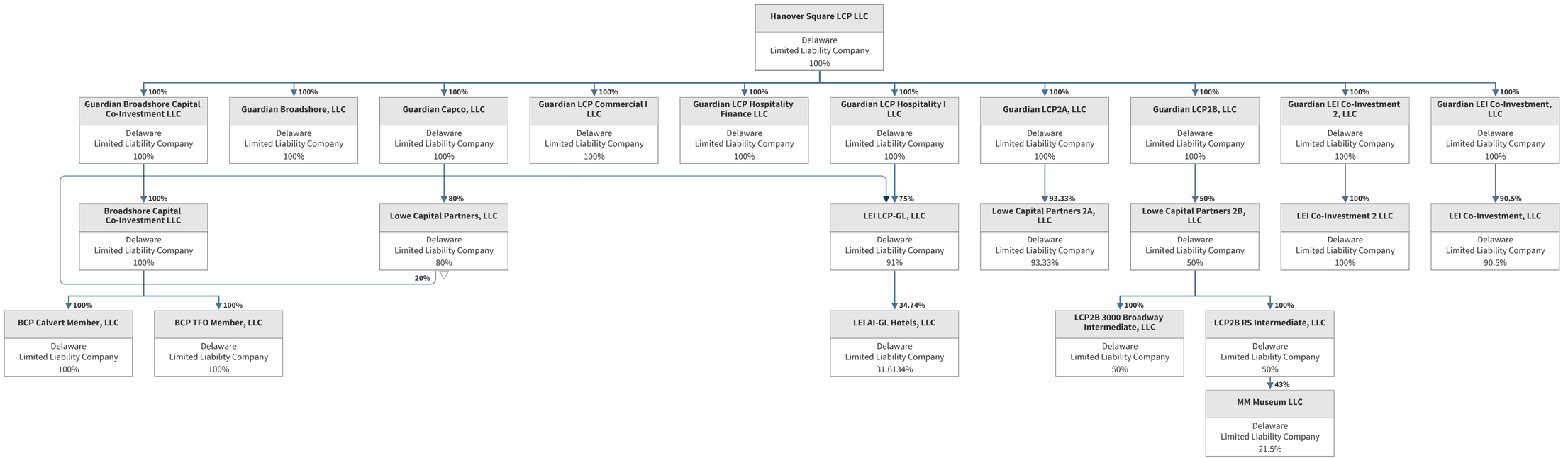


% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.



12.3

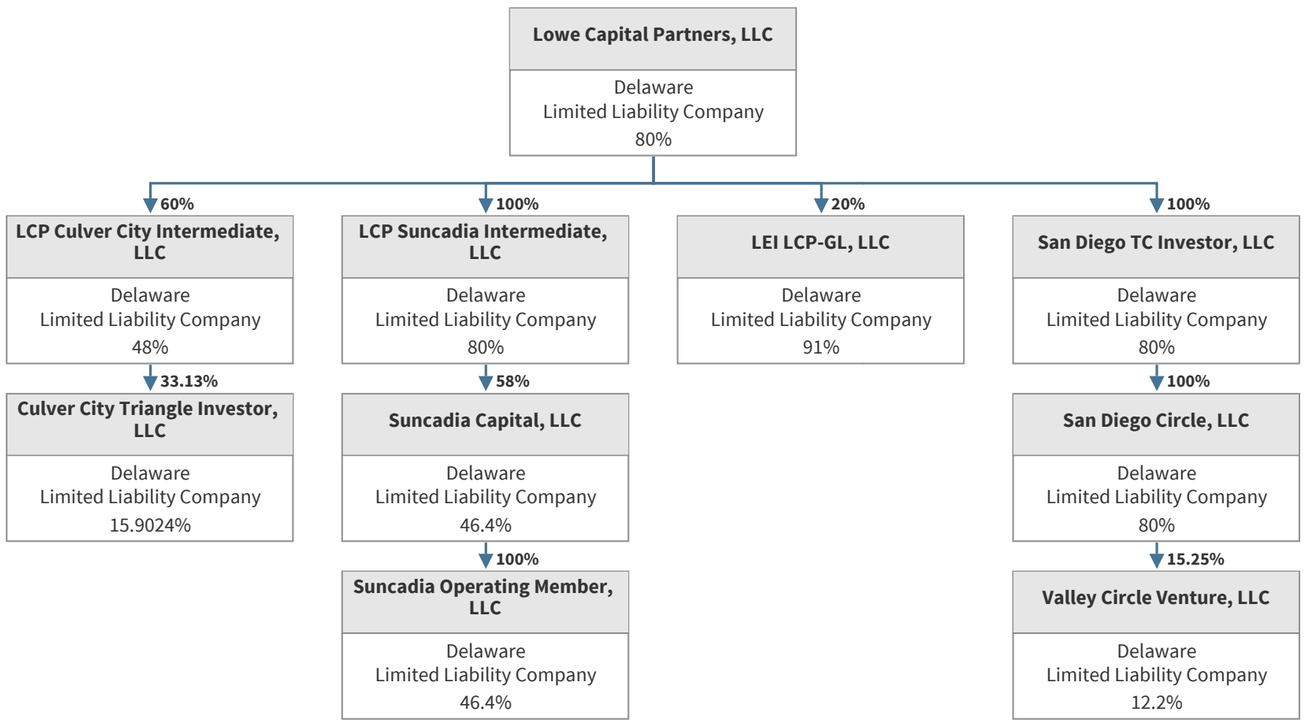
% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.



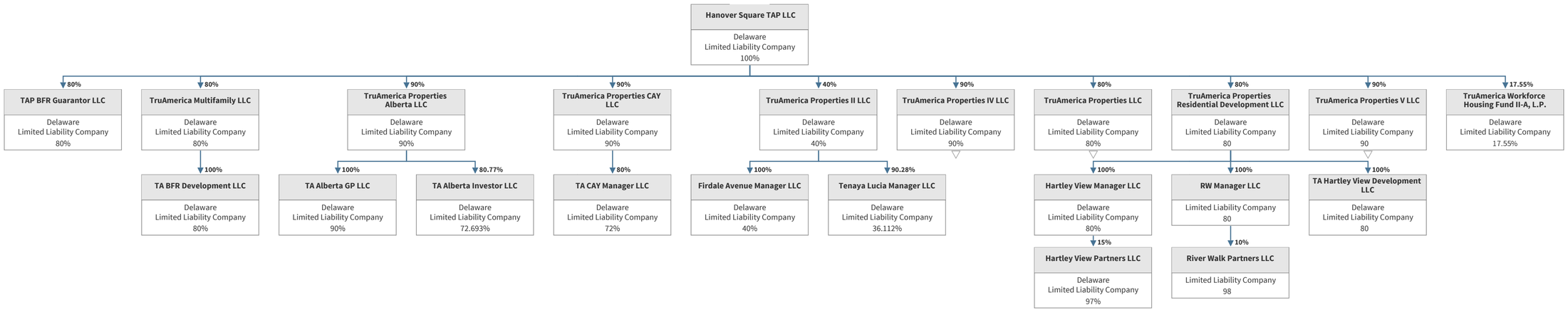
12.4

% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.

12.5

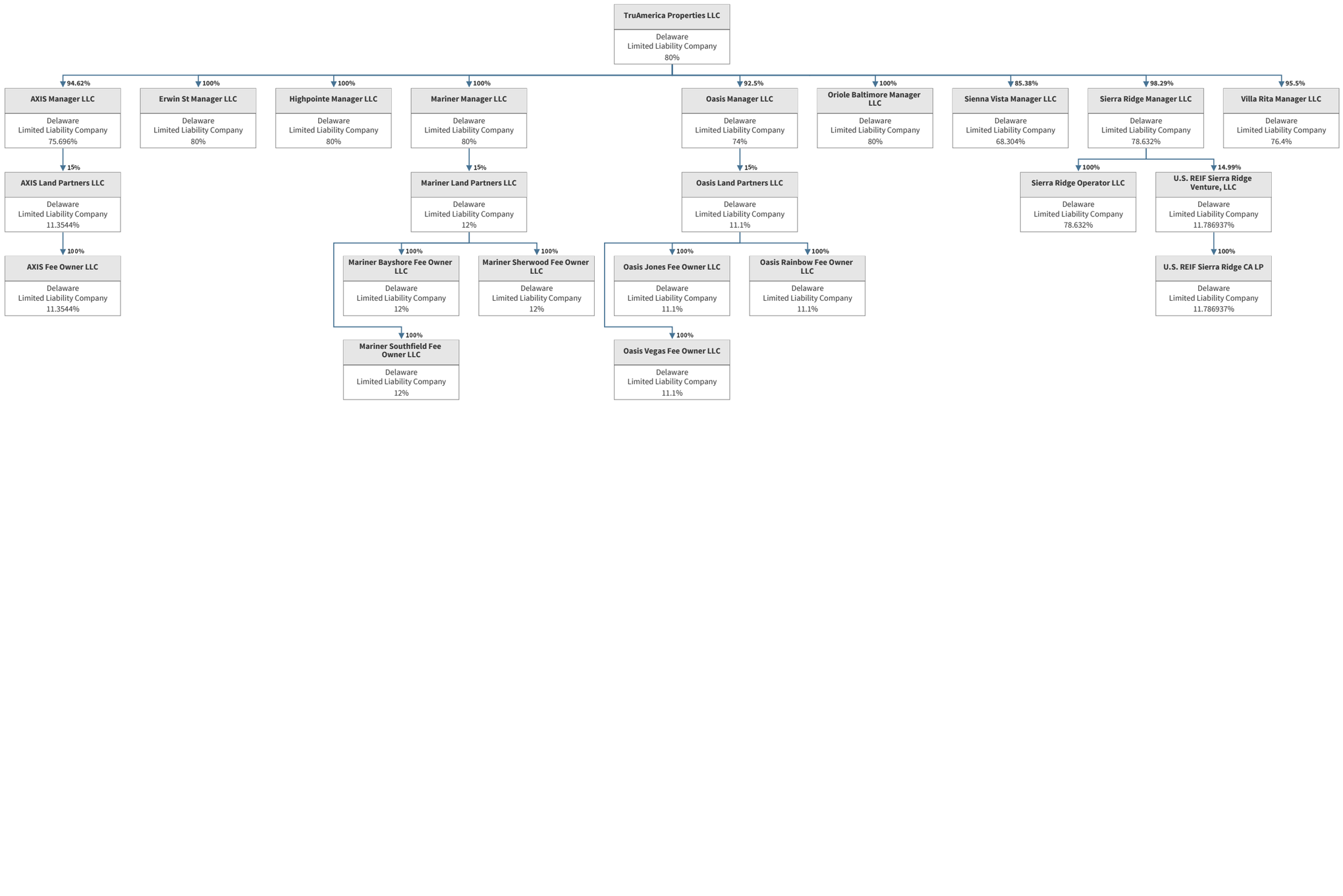


% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.



12.6

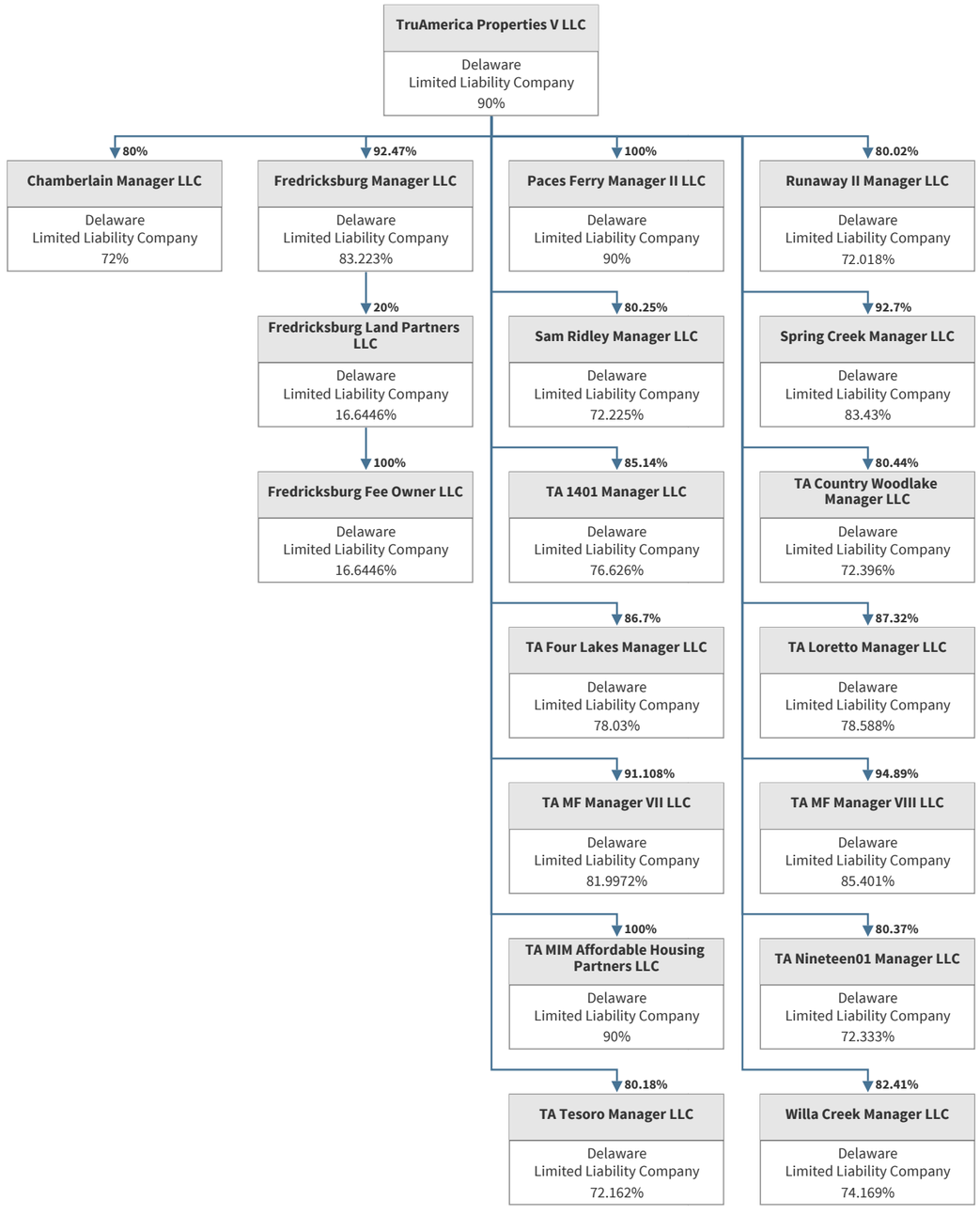
% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.



% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.

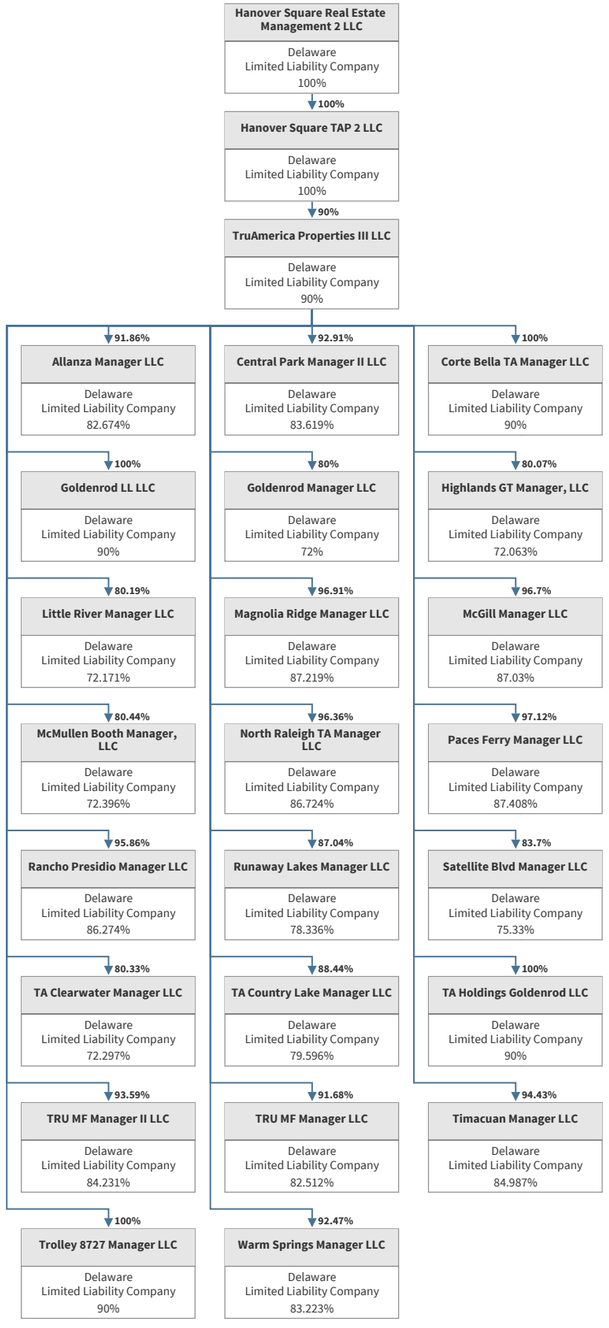

TruAmerica Properties IV LLC
Delaware
Limited Liability Company
90%
81.77%
Aurora Retreat Manager LLC
Delaware
Limited Liability Company
73.593%
81.94%
Canyon Ridge Manager LLC
Delaware
Limited Liability Company
73.746%
85.91%
Hidden Ridge Manager LLC
Delaware
Limited Liability Company
77.319%
94.53%
Longhorn Manager LLC
Delaware
Limited Liability Company
85.077%
85.55%
Spyglass Manager LLC
Delaware
Limited Liability Company
76.995%
80.33%
TA Highland Park Manager LLC
Delaware
Limited Liability Company
72.297%
100%
TA Holdings Mason LLC
Delaware
Limited Liability Company
90%
82.41%
TA Sawmill Manager LLC
Delaware
Limited Liability Company
74.169%
80.2%
Tripp Manager LLC
Delaware
Limited Liability Company
72.18%
80.09%
Belcher Manager LLC
Delaware
Limited Liability Company
72.081%
80.4%
Center Key Manager LLC
Delaware
Limited Liability Company
72.36%
100%
Indian Trail LL LLC
Delaware
Limited Liability Company
90%
100%
Mason LL LLC
Delaware
Limited Liability Company
90%
80.31%
Stone Hollow Manager LLC
Delaware
Limited Liability Company
72.279%
100%
TA Holdings Canyon Ridge LLC
Delaware
Limited Liability Company
90%
100%
TA Holdings Meadowglen LLC
Delaware
Limited Liability Company
90%
80%
TA Skye Manager LLC
Delaware
Limited Liability Company
72%
92.67%
Tru MF Manager VI LLC
Delaware
Limited Liability Company
83.403%
80.223%
Bella Thunderbird Manager LLC
Delaware
Limited Liability Company
72.2007%
81.69%
Delaney Manager LLC
Delaware
Limited Liability Company
73.521%
80.02%
Indian Trail Manager LLC
Delaware
Limited Liability Company
72.018%
100%
Meadowglen LL LLC
Delaware
Limited Liability Company
90%
71.5%
TA Anchor 2 Manager LLC
Delaware
Limited Liability Company
64.35%
100%
TA Holdings Hidden Ridge LLC
Delaware
Limited Liability Company
90%
81.51%
TA Mason Manager LLC
Delaware
Limited Liability Company
73.359%
90.96%
TRU MF Manager III LLC
Delaware
Limited Liability Company
81.864%
81.53%
Wicklow Manager LLC
Delaware
Limited Liability Company
73.377%
82.57%
Buckeye Manager LLC
Delaware
Limited Liability Company
74.313%
80.8%
Grand Pointe Manager LLC
Delaware
Limited Liability Company
72.72%
100%
Kirkwood LL LLC
Delaware
Limited Liability Company
90%
79.92%
Meadowglen Manager LLC
Delaware
Limited Liability Company
71.928%
80.44%
TA Chase Mill Manager LLC
Delaware
Limited Liability Company
72.396%
100%
TA Holdings Indian Trail LLC
Delaware
Limited Liability Company
90%
79.94%
TA Panda Manager LLC
Delaware
Limited Liability Company
71.946%
80.03%
TRU MF Manager IV LLC
Delaware
Limited Liability Company
72.027%
81.08%
William Cannon Austin Manager LLC
Delaware
Limited Liability Company
72.972%
100%
Canyon Ridge LL LLC
Delaware
Limited Liability Company
90%
100%
Hidden Ridge LL LLC
Delaware
Limited Liability Company
90%
79.48%
Kirkwood Manager LLC
Delaware
Limited Liability Company
71.532%
80.33%
Miller Huggins Manager LLC
Delaware
Limited Liability Company
72.297%
80.46%
TA Dakota Manager LLC
Delaware
Limited Liability Company
72.414%
100%
TA Holdings Kirkwood LLC
Delaware
Limited Liability Company
90%
72.03%
TA Retreat LV Manager LLC
Delaware
Limited Liability Company
64.827%
87.31%
TRU MF Manager V LLC
Delaware
Limited Liability Company
78.579%
81.52%
Willowlake Manager LLC
Delaware
Limited Liability Company
73.368%

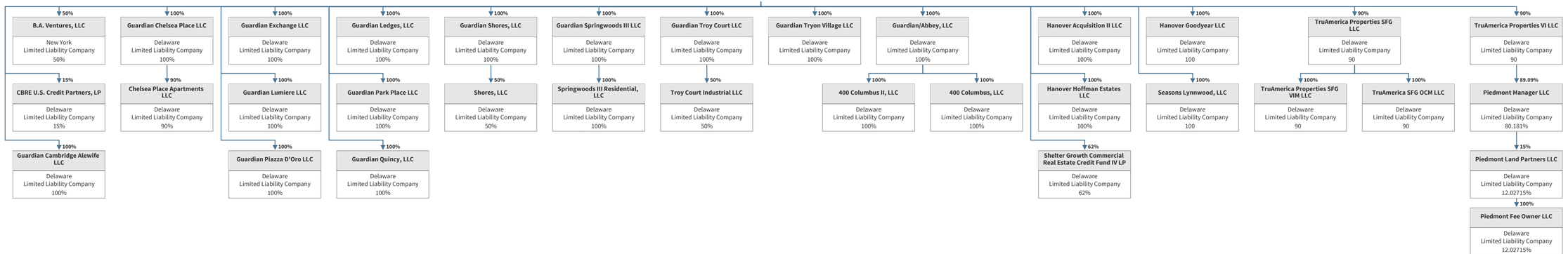
12.8



% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.

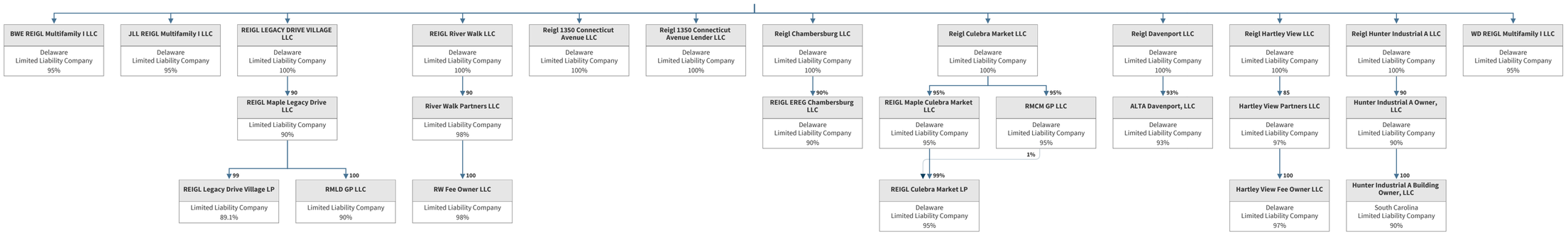
12.10


Hanover Square Real Estate Management 2 LLC
Delaware
Limited Liability Company
100%
100%
Hanover Square TAP 2 LLC
Delaware
Limited Liability Company
100%
90%
TruAmerica Properties III LLC
Delaware
Limited Liability Company
90%
91.86%
Allanza Manager LLC
Delaware
Limited Liability Company
82.674%
100%
Goldenrod LL LLC
Delaware
Limited Liability Company
90%
80.19%
Little River Manager LLC
Delaware
Limited Liability Company
72.171%
80.44%
McMullen Booth Manager, LLC
Delaware
Limited Liability Company
72.396%
95.86%
Rancho Presidio Manager LLC
Delaware
Limited Liability Company
86.274%
80.33%
TA Clearwater Manager LLC
Delaware
Limited Liability Company
72.297%
93.59%
TRU MF Manager II LLC
Delaware
Limited Liability Company
84.231%
100%
Trolley 8727 Manager LLC
Delaware
Limited Liability Company
90%
92.91%
Central Park Manager II LLC
Delaware
Limited Liability Company
83.619%
80%
Goldenrod Manager LLC
Delaware
Limited Liability Company
72%
96.91%
Magnolia Ridge Manager LLC
Delaware
Limited Liability Company
87.219%
96.36%
North Raleigh TA Manager LLC
Delaware
Limited Liability Company
86.724%
87.04%
Runaway Lakes Manager LLC
Delaware
Limited Liability Company
78.336%
88.44%
TA Country Lake Manager LLC
Delaware
Limited Liability Company
79.596%
91.68%
TRU MF Manager LLC
Delaware
Limited Liability Company
82.512%
92.47%
Warm Springs Manager LLC
Delaware
Limited Liability Company
83.223%
100%
Corte Bella TA Manager LLC
Delaware
Limited Liability Company
90%
80.07%
Highlands GT Manager, LLC
Delaware
Limited Liability Company
72.063%
96.7%
McGill Manager LLC
Delaware
Limited Liability Company
87.03%
97.12%
Paces Ferry Manager LLC
Delaware
Limited Liability Company
87.408%
83.7%
Satellite Blvd Manager LLC
Delaware
Limited Liability Company
75.33%
100%
TA Holdings Goldenrod LLC
Delaware
Limited Liability Company
90%
94.43%
Timacuan Manager LLC
Delaware
Limited Liability Company
84.987%



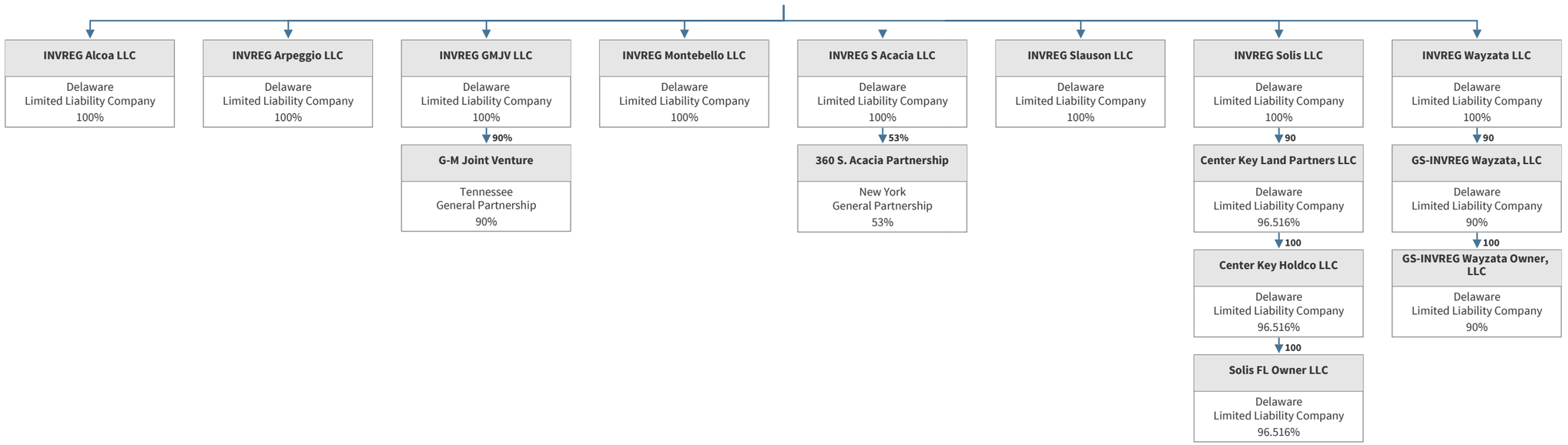
12.11

% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.



12.12

% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.



% ABOVE BOX = DIRECT OWNERSHIP; % INSIDE BOX = GLIC OWNERSHIP INTEREST.

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 *
0429	The Guardian Life Insurance Co. of America	64246	13-5123390	3081309			The Guardian Life Insurance Co. of America	NY					Mutual Insurance owned by Policyholders	NO	
0429	The Guardian Life Insurance Co. of America						Guardian Acquisition II, LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	60003	04-2350154				Guardian Life Insurance & Annuity Co. of America	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	74004	74-1319784				Family Service Life Insurance Company	TX	IA	Park Avenue Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	77119	74-0952935				Sentinel American Life Insurance Company	TX	IA	Family Service Life Insurance Company	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	78778	13-2656036				The Guardian Insurance & Annuity Co., Inc.	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		13-4023176				Park Avenue Securities LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		95-4326311				Managed Dental Care	CA	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	YES	
0429	The Guardian Life Insurance Co. of America	11221	36-3691770				First Commonwealth Ltd Health Svs Corp	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		36-3563031				First Commonwealth of Illinois Inc.	IL	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	47716	43-1501438				First Commonwealth of Missouri, Inc.	MO	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	12146	36-4117539				First Commonwealth Ltd Hlth Svs Corp of MI	MI	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	60239	36-4189451				First Commonwealth Insurance Company	IL	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		75-2154228				First Commonwealth Inc.	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	YES	
0429	The Guardian Life Insurance Co. of America	71714	75-1277524	2391878			Berkshire Life Insurance Company of America	MA	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	52556	75-2698702				Managed DentalGuard Inc. (Texas)	TX	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	11199	22-3849572				Managed DentalGuard Inc. (New Jersey)	NJ	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	14142	27-4326698				Managed DentalGuard Inc. (Ohio)	OH	IA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		13-4198972				Guardian Investor Services LLC	DE	NIA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	60237	91-1857813				Premier Access Insurance Company	CA	IA	Avatar Holdco 2, Inc.	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		68-0291842				Access Dental Plan	CA	NIA	Premier Group, Inc.	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		20-1896945				Premier Group, Inc.	CA	NIA	Avatar Holdco 2, Inc.	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		86-0349350				Avesis, LLC	DE	IA	Avatar Holdings, LLC	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0429	The Guardian Life Insurance Co. of America	11163	86-0960007				Avesis Insurance Incorporated	AZ	NIA	Avatar Holdco 2, Inc.	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		86-0986927				Avesis TPA, LLC	AZ	NIA	Avesis, LLC	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		16-1583908				Avesis of New York, Inc	NY	NIA	Avatar Holdco 2, Inc.	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
0000	The Guardian Life Insurance Co. of America		87-1961981				Avatar Holdco 1, Inc.	DE	NIA	First Commonwealth Inc.	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		35-2728506				Avatar Holdings, LLC	DE	NIA	Avatar Holdco 1, Inc.	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		87-1985081				Avatar Holdco 2, Inc	DE	NIA	Avatar Holdings, LLC	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		91-1857813				Avesis of Florida, Inc	FL	NIA	Avatar Holdco 2, Inc.	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		84-5185444				Avesis Dental IPA, LLC	NY	NIA	Avesis Insurance Incorporated	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		85-0489688				Avesis Eye Care IPA, LLC	NY	NIA	Avesis Insurance Incorporated	Ownership	88.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		47-5246254				GIS Credit Opportunities, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		37-1780736				Park Avenue Institutional Advisers, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		84-5124327				IA PA LLC	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		61-1895246				DTC GLIC LLC	NY	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America						Altura Holdco LLC	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America						Altura Finco LLC	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		AA-3191647				Altura Re (ISA) Ltd.	DE	IA	The Guardian Life Insurance Co. of America	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		47-4192116				GIS Strategic Ventures, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		13-5123390				Hudson Kettle, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		85-0810849				Guardian Wealth Partners, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		88-0615838				Hawk Equity Holdings, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		46-5427804				Hanover Square Funding, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		13-5123390				Hudson Hanover Holdings, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		81-5286640				Park Avenue Credit Opportunities, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		47-4901895				Hanover Square Real Estate Management, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		88-4340113				Guardian Membership, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	
0000	The Guardian Life Insurance Co. of America		83-1932974				Hanover Square Real Estate Management 2, LLC	DE	NIA	Guardian Investor Services LLC	Ownership	100.000	The Guardian Life Insurance Co. of America	NO	

Asterisk	Explanation

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

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Modco receivables	160,512		160,512	249,396
2505.	Suspense accounts	138,239		138,239	33,827
2506.	Leasehold improvements	26,201,315	26,201,315		
2597.	Summary of remaining write-ins for Line 25 from overflow page	26,500,066	26,201,315	298,752	283,222

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Claims liabilities for all other lines of business - pools	2,242,723	2,243,648
2505.	Miscellaneous reinsurance liabilities	65,580	
2506.	Paid family leave risk adjustment		2,913,585
2597.	Summary of remaining write-ins for Line 25 from overflow page	2,308,302	5,157,233

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Miscellaneous income	10,502,523	7,783,806	10,681,080
08.305.	Experience refund	(4,796)	78	125
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	10,497,727	7,783,884	10,681,206

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Federal exchange fees	349,370	539,782	708,219
2705.	Miscellaneous-space and aviation activity	40,174	262,118	283,944
2706.	Fines & penalties of regulatory authorities	31,511	38,071	53,901
2707.	Interest on fines & penalties of regulatory authorities	(101,561)	(218,277)	(218,178)
2708.	Paid family leave risk adjustment	(2,796,673)	(3,417,047)	(3,417,047)
2797.	Summary of remaining write-ins for Line 27 from overflow page	(2,477,180)	(2,795,354)	(2,589,162)

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	251,574,112	263,006,419
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition	9,613,995	9,892,515
3.	Current year change in encumbrances	(1)	
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals	977,570	
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	16,607,098	21,324,821
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	243,603,439	251,574,112
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	243,603,439	251,574,112

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	8,622,361,784	7,462,297,837
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,929,477,191	2,153,111,000
	2.2 Additional investment made after acquisition	48,402,340	43,725,341
3.	Capitalized deferred interest and other		
4.	Accrual of discount	592,454	2,808,343
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	895,002,970	1,039,282,081
8.	Deduct amortization of premium and mortgage interest points and commitment fees	3,467,344	298,657
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	9,702,363,455	8,622,361,784
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	9,702,363,455	8,622,361,784
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	9,702,363,455	8,622,361,784

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	6,603,753,989	6,520,004,317
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	204,617,257	203,110,977
	2.2 Additional investment made after acquisition	1,052,650,661	779,514,981
3.	Capitalized deferred interest and other		
4.	Accrual of discount	38,671	21,537
5.	Unrealized valuation increase/(decrease)	212,807,324	(85,981,842)
6.	Total gain (loss) on disposals	(388,435)	3,935,209
7.	Deduct amounts received on disposals	336,893,835	779,954,138
8.	Deduct amortization of premium, depreciation and proportional amortization	29,063,765	29,343,628
9.	Total foreign exchange change in book/adjusted carrying value	(6,051,741)	15,549,681
10.	Deduct current year's other than temporary impairment recognized	20,862,891	23,103,103
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	7,680,607,234	6,603,753,989
12.	Deduct total nonadmitted amounts	2,081,523	2,025,099
13.	Statement value at end of current period (Line 11 minus Line 12)	7,678,525,711	6,601,728,890

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	59,320,128,318	54,236,258,160
2.	Cost of bonds and stocks acquired	10,519,397,070	14,399,822,372
3.	Accrual of discount	56,246,838	82,019,947
4.	Unrealized valuation increase/(decrease)	61,637,533	17,093,904
5.	Total gain (loss) on disposals	(20,657,483)	(651,066,069)
6.	Deduct consideration for bonds and stocks disposed of	7,337,240,806	8,933,022,693
7.	Deduct amortization of premium	57,422,487	85,683,881
8.	Total foreign exchange change in book/adjusted carrying value	(111,703,015)	265,105,076
9.	Deduct current year's other than temporary impairment recognized	4,735,701	13,641,033
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	6,895,563	3,242,535
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	62,432,545,830	59,320,128,318
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	62,432,545,830	59,320,128,318

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)	27,866,771,970	35,144,486,875	34,908,751,402	1,625,223	27,760,221,954	27,866,771,970	28,104,132,666	28,212,831,866
2.	NAIC 2 (a)	18,764,085,765	1,199,839,574	1,627,511,446	(17,414,162)	19,291,738,199	18,764,085,765	18,318,999,731	18,749,803,800
3.	NAIC 3 (a)	1,281,288,800	158,746,585	151,660,955	(6,560,219)	1,224,009,157	1,281,288,800	1,281,814,211	1,210,680,681
4.	NAIC 4 (a)	1,411,657,495	157,871,514	176,641,829	1,318,934	1,460,835,082	1,411,657,495	1,394,206,114	1,490,613,948
5.	NAIC 5 (a)	22,434,407	2,865,000	10,344	5,282,201	40,105,410	22,434,407	30,571,264	50,253,672
6.	NAIC 6 (a)	135		123,198	123,138	135	135	75	165
7.	Total ICO	49,346,238,572	36,663,809,548	36,864,699,174	(15,624,885)	49,776,909,937	49,346,238,572	49,129,724,061	49,714,184,132
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	9,168,003,462	875,652,525	864,778,124	42,246,063	8,038,029,784	9,168,003,462	9,221,123,926	7,650,526,429
9.	NAIC 2	2,195,049,748	320,799,819	75,980,968	(35,293,738)	1,742,316,091	2,195,049,748	2,404,574,861	1,682,941,708
10.	NAIC 3	377,034,135	26,416,514	22,786,166	38,328	366,757,400	377,034,135	380,702,811	341,409,244
11.	NAIC 4	158,268,545	8,447,052	161,952	52,595	150,690,031	158,268,545	166,606,240	120,734,645
12.	NAIC 5	88,566,406		1,038,635	(9,419,220)	86,588,691	88,566,406	78,108,551	88,383,820
13.	NAIC 6	2,643,010		3,334	(162,842)	3,296,201	2,643,010	2,476,834	3,349,699
14.	Total ABS	11,989,565,306	1,231,315,910	964,749,179	(2,538,814)	10,387,678,198	11,989,565,306	12,253,593,223	9,887,345,545
	PREFERRED STOCK								
15.	NAIC 1	73,000,050	108,050,000	25,000,000	200,000,000	73,000,050	73,000,050	356,050,050	273,000,050
16.	NAIC 2	260,000,000			(200,000,000)	260,000,000	260,000,000	60,000,000	60,000,000
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock	333,000,050	108,050,000	25,000,000		333,000,050	333,000,050	416,050,050	333,000,050
22.	Total ICO, ABS & Preferred Stock	61,668,803,928	38,003,175,458	37,854,448,353	(18,163,699)	60,497,588,185	61,668,803,928	61,799,367,334	59,934,529,727

(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 $ 782,504,973 ; NAIC 2 $ 233,278,278 ; NAIC 3 $ 4,735,021 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	22,735,020	XXX	22,729,875	224,415	36,579

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	5,003,020	689,318,619
2.	Cost of short-term investments acquired	115,910,433,770	185,308,834,157
3.	Accrual of discount	21,501,250	58,039,435
4.	Unrealized valuation increase/(decrease)		(89,970)
5.	Total gain (loss) on disposals		(24,363)
6.	Deduct consideration received on disposals	115,914,200,032	186,051,073,646
7.	Deduct amortization of premium	2,988	1,212
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)	22,735,020	5,003,020
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	22,735,020	5,003,020

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)	(57,183,966)
2.	Cost paid/(consideration received) on additions	14,214,349
3.	Unrealized valuation increase/(decrease)	114,654,012
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(926,482)
6.	Considerations received/(paid) on terminations	26,308,466
7.	Amortization	(375)
8.	Adjustment to the book/adjusted carrying value of hedged item	14,092,128
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	58,541,200
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	58,541,200

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				(572,555)
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		(11,045,010)		
	3.12 Section 1, Column 15, prior year	(572,555)		(10,472,456)	
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	(4,230,843)			
	3.14 Section 1, Column 18, prior year	(5,806,633)	1,575,791	(8,896,665)	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	(4,230,843)			
	3.22 Section 1, Column 17, prior year	(5,806,633)	1,575,791		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus				
	3.25 SSAP No. 108 adjustments			1,575,791	
3.3	Subtotal (Line 3.1 minus Line 3.2)				(10,472,456)
4.1	Cumulative variation margin on terminated contracts during the year		50,582,922		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	50,394,449			
	4.22 Amount recognized	188,473			
	4.23 SSAP No. 108 adjustments		50,582,922		
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)				(11,045,010)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(11,045,010)

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
48121CH*0.	Interest Rate Swap - SLAJOWSZ & Cash Component - 054561AN5	2A	2,000,000	1,000,000	942,358	09/09/2025	09/11/2028	Interest Rate Swap - SLAJOWSZ		(30,396)	054561-AN-5	AXA EQUITABLE HOLDINGS 4.572 02/15/29	2A	1,000,000	972,754
48121C K@4	Interest Rate Floor Option - SLMXKYAC & Cash Component - 25255NBG2	1C	991,667	525,019	526,092	11/24/2025	11/26/2026	Interest Rate Floor Option - SLMXKYAC	19		25255N-BG-2	Diameter Capital CLO FLT % 1/15/2039	1C	525,000	526,092
48121C K@4	Interest Rate Floor Option - SLMXKYAC & Cash Component - 07135LAN6	1C	1,133,333	600,022	600,000	11/24/2025	11/26/2026	Interest Rate Floor Option - SLMXKYAC	22		07135L-AN-6	BATTALION CLO LTD FLT % 10/15/2037	1C	600,000	600,000
9999999999 - Totals				2,125,042	2,068,450	XXX	XXX	XXX	42	(30,396)	XXX	XXX	XXX	2,125,000	2,098,846

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	2	2,369,821	2	2,600,292	2	2,125,167			2	2,369,821
2. Add: Opened or acquired transactions										
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	230,471	XXX		XXX		XXX		XXX	230,471
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		XXX	475,125	XXX	125	XXX		XXX	475,250
7. Ending inventory	2	2,600,292	2	2,125,167	2	2,125,042			2	2,125,042

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	58,541,200	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(11,045,010)	
3.	Total (Line 1 plus Line 2)		47,496,190
4.	Part D, Section 1, Column 6	174,172,720	
5.	Part D, Section 1, Column 7	(126,676,530)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	(43,563,486)	
8.	Part B, Section 1, Column 13	(869,862)	
9.	Total (Line 7 plus Line 8)		(44,433,348)
10.	Part D, Section 1, Column 9	166,161,079	
11.	Part D, Section 1, Column 10	(210,594,427)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	88,068,322	
14.	Part B, Section 1, Column 20	33,061,121	
15.	Part D, Section 1, Column 12	121,129,443	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,967,213,613	1,888,130,437
2.	Cost of cash equivalents acquired	8,876,786,768	20,578,730,318
3.	Accrual of discount	13,632,870	29,719,969
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(4,792)
6.	Deduct consideration received on disposals	9,805,550,000	20,529,362,319
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	1,052,083,251	1,967,213,613
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	1,052,083,251	1,967,213,613

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
Invreg Arpeggio	PASADENA	CA	09/30/2026	Various				193,510
Invreg Montebello	MONTEBELLO	CA	09/30/2026	Various				138,232
Guardian Lumiere	MEDFORD	MA	09/30/2026	Various				83,250
Guardian Cambridge Alewife, LLC	CAMBRIDGE	MA	09/30/2026	Various				70,083
0199999. Acquired by purchase								485,075
Guardian Quincy	ARLINGTON	VA	09/30/2026	Various				771,573
Guardian-Ledges	WEYMOUTH	MA	09/30/2026	Various				405,586
Guardian Park Place	ANNAPOLIS	MD	09/30/2026	Various				457,793
Guardian Tryon Village	WILMINGTON	DE	09/30/2026	Various				502,820
Guardian Piazza D'Oro	OCEANSIDE	CA	09/30/2026	Various				256,820
Seasons Lynnwood	LYNNWOOD	WA	09/30/2026	Various				148,793
Guardian Springwoods III	SPRING	TX	09/30/2026	Various				18,865
Hanover Hoffman Estates	HOFFMAN ESTATES	IL	09/30/2026	Various				97,381
0299999. Acquired by internal transfer								2,659,631
0399999 - Totals								3,144,705

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
Invreg Slauson	PICO RIVERA	CA	09/30/2026	Various	3,122		3,122						3,122	3,122					
0199999. Property disposed					3,122		3,122						3,122	3,122					
0399999 - Totals					3,122		3,122						3,122	3,122					

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
10006625	GUNTERSVILLE	AL		07/24/2026	6.875	673,383		815,000
10006649	MILWAUKEE	WI		07/24/2026	7.500	172,636		207,000
10006652	YUCCA VALLEY	CA		07/24/2026	6.875	181,106		250,000
10006657	PROVO	UT		07/24/2026	6.625	566,095		849,300
10006667	MIAMI	FL		07/24/2026	6.750	319,696		562,000
10006668	MIAMI	FL		07/24/2026	6.750	472,197		688,900
10006670	ENUMCLAW	WA		07/24/2026	6.875	1,026,766		1,410,000
10006678	CANON	GA		07/24/2026	6.750	236,926		507,000
10006681	NASHVILLE	TN		07/24/2026	7.125	329,410		393,000
10006683	GUNTERSVILLE	AL		07/24/2026	7.250	151,915		185,000
10006686	WINDSOR	CO		07/24/2026	6.750	321,147		810,000
10006690	NOVATO	CA		07/24/2026	6.625	672,962		1,025,000
10006694	BAKERSFIELD	CA		07/24/2026	7.125	222,894		268,000
10006706	ATHENS	TX		07/24/2026	7.000	221,873		303,000
10006711	GLENDALE	CA		07/24/2026	8.375	505,404		825,000
11000629	JOHNSON CITY	TN		07/24/2026	6.990	105,786		128,000
11000630	WILTON MANORS	FL		07/24/2026	6.375	2,490,634		3,300,000
11000643	SHERMAN OAKS, LOS AN	CA		07/24/2026	6.500	2,263,104		2,795,000
11000647	SHELBY TOWNSHIP	MI		07/24/2026	6.500	169,223		535,000
11000652	BELLEVUE	WA		07/24/2026	6.250	1,003,536		1,780,000
11000654	WAYNE	NJ		07/24/2026	6.375	201,791		1,010,000
11000655	JACKSONVILLE	FL		07/24/2026	6.625	159,760		230,000
11000665	UPPER MARLBORO	MD		07/24/2026	6.750	739,914		899,900
3518579	PRAIRIEVILLE	LA		07/24/2026	6.875	181,659		240,000
3519197	HACKENSACK	NJ		07/24/2026	6.375	365,026		692,000
3519471	SANTA MARIA	CA		07/24/2026	7.125	860,265		1,100,000
3520174	MIAMI	FL		07/24/2026	6.500	163,733		280,000
3520336	KENNEWICK	WA		07/24/2026	6.625	237,083		386,000
3520577	FLUSHING	NY		07/24/2026	6.750	1,809,054		2,340,000
3520582	SHARON	PA		07/24/2026	6.625	113,656		150,000
3520600	STATEN ISLAND	NY		07/24/2026	6.875	499,527		650,000
3520663	METHUEN	MA		07/24/2026	6.625	319,690		560,000
3520681	BROOKLYN	NY		07/24/2026	6.375	593,468		830,000
3520700	ORANGE BEACH	AL		07/24/2026	6.375	492,064		805,000
3520705	HARTFORD	CT		07/24/2026	6.999	237,085		352,000
3520772	DALLAS	TX		07/24/2026	6.250	138,287		184,000
3520878	TULLY	NY		07/24/2026	7.500	108,255		139,000
3520931	AVENTURA	FL		07/24/2026	6.875	184,192		240,000
3520953	MONTGOMERY	AL		07/24/2026	6.625	114,660		150,000
3521005	ROCHESTER	MN		07/24/2026	6.375	188,564		360,000
3521046	SAN PEDRO	CA		07/24/2026	6.750	438,603		575,000
3521070	BALTIMORE	MD		07/24/2026	6.875	280,076		390,000
3521080	HONOLULU	HI		07/24/2026	6.500	414,493		1,100,000
3521086	MARINA DEL REY	CA		07/24/2026	6.750	903,039		1,185,000
3521108	CASA GRANDE	AZ		07/24/2026	6.750	174,289		280,000
3521125	ALBUQUERQUE	NM		07/24/2026	6.375	166,650		327,500
3521142	BROOKLYN	NY		07/24/2026	6.999	2,097,160		3,000,000
3521250	SAMMAMISH	WA		07/24/2026	6.125	963,262		2,382,000
3521273	PHILADELPHIA	PA		07/24/2026	6.875	217,052		312,000
3521305	SAN ANTONIO	TX		07/24/2026	6.500	248,208		375,000
3521382	DYERSBURG	TN		07/24/2026	7.125	104,760		135,000
3521384	DYERSBURG	TN		07/24/2026	7.125	115,624		149,000
3521386	DYERSBURG	TN		07/24/2026	7.125	115,624		149,000
3521419	BURBANK	CA		07/24/2026	6.999	469,611		920,000
3521429	YONKERS	NY		07/24/2026	6.999	461,964		635,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3521447	ALLENTOWN	PA		07/24/2026	6.375	170,397		210,000
3521468	CHICAGO	IL		07/24/2026	6.999	271,262		375,000
3521479	DALLAS	TX		07/24/2026	6.500	170,231		292,000
3521511	FLUSHING	NY		07/24/2026	6.500	577,349		710,000
3521523	BIG PINE KEY	FL		07/24/2026	6.375	680,285		895,000
3521526	COLUMBIA	SC		07/24/2026	6.875	132,558		170,000
3521528	ORLANDO	FL		07/24/2026	6.875	408,605		535,000
3521564	ORANGEBURG	NY		07/24/2026	6.875	773,978		999,999
3521571	PONCHATOULA	LA		07/24/2026	7.250	180,865		215,000
3521645	CODY	WY		07/24/2026	7.500	235,931		311,000
3521676	JOSEPHINE	TX		07/24/2026	7.250	656,166		800,000
3521705	PHILADELPHIA	PA		07/24/2026	7.250	154,169		200,000
3521708	PHILADELPHIA	PA		07/24/2026	7.250	226,135		295,000
3521752	SPOKANE	WA		07/24/2026	6.999	375,689		700,000
3521769	BURBANK	IL		07/24/2026	7.375	166,665		215,300
3521783	LEXINGTON	NC		07/24/2026	6.999	199,094		240,000
3521847	BALTIMORE	MD		07/24/2026	7.250	168,248		218,000
3521848	LAS VEGAS	NV		07/24/2026	7.250	271,989		330,000
3521854	LINCOLN	NH		07/24/2026	7.250	686,666		822,000
3521860	CHANDLER	AZ		07/24/2026	6.875	636,603		887,000
3521940	CHICAGO	IL		07/24/2026	6.999	269,294		350,000
3522066	PHILADELPHIA	PA		07/24/2026	6.999	486,741		625,000
3522073	NEW LONDON	CT		07/24/2026	6.750	369,963		485,000
3522220	PUYALLUP	WA		07/24/2026	6.999	361,629		510,000
3522246	NORMAN	OK		07/24/2026	6.500	192,151		235,000
5004875	SOUTHLAKE	TX		07/24/2026	6.375	876,539		1,310,000
5004901	COLORADO SPRINGS	CO		07/24/2026	6.500	204,182		337,000
7516283	MONTROSE	CO		07/24/2026	6.999	332,749		430,000
7516544	STAMFORD	CT		07/24/2026	6.625	458,419		560,000
7516649	RICHMOND	TX		07/24/2026	6.250	524,242		651,953
7516658	HIAWASSEE	GA		07/24/2026	6.875	1,007,955		1,500,000
7516780	FRISCO	TX		07/24/2026	6.500	639,085		840,000
7516783	WAILUKU	HI		07/24/2026	5.999	936,941		1,184,000
7516856	PORT ANGELES	WA		07/24/2026	6.375	294,389		575,000
7516882	PLANO	TX		07/24/2026	6.250	607,383		926,000
7516890	MIRAMAR	FL		07/24/2026	6.375	664,963		875,000
7516984	CYPRESS	CA		07/24/2026	6.500	749,946		2,175,000
7517001	KANSAS CITY	MO		07/24/2026	6.500	414,940		590,000
7517014	ORANGE BEACH	AL		07/24/2026	6.625	298,732		720,000
7517018	ORANGE BEACH	AL		07/24/2026	6.999	461,960		635,000
7517057	KUNA	ID		07/24/2026	6.999	318,335		445,000
7517073	CROWN POINT	IN		07/24/2026	6.375	192,583		333,000
7517127	LOS ANGELES	CA		07/24/2026	6.875	628,422		835,000
7517139	AURORA	CO		07/24/2026	6.250	285,900		455,000
7517167	BOWIE	MD		07/24/2026	6.250	618,846		875,000
7517178	SEBASTIAN	FL		07/24/2026	6.500	230,270		385,000
7517207	ATLANTA	GA		07/24/2026	6.375	436,540		537,500
7517226	SPARKS	NV		07/24/2026	6.375	455,765		565,000
7517240	GULF SHORES	AL		07/24/2026	7.125	151,690		195,000
7517258	TUCSON	AZ		07/24/2026	6.750	1,005,362		1,300,000
7517264	MANCHESTER	NJ		07/24/2026	7.250	215,581		260,000
7517278	PIPERTON	TN		07/24/2026	6.875	711,768		914,500
7517283	NAPLES	FL		07/24/2026	6.250	612,274		930,000
7517291	HAIKU	HI		07/24/2026	6.625	1,004,717		1,775,000
7517312	RICHMOND	TX		07/24/2026	6.500	292,951		380,000

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
7517318	GULF SHORES	AL		07/24/2026	6.750	241,204		315,000
7517324	ORANGE BEACH	AL		07/24/2026	6.999	154,461		200,000
7517328	SEATTLE	WA		07/24/2026	6.625	1,394,558		1,700,000
7517359	COSTA MESA	CA		07/24/2026	7.375	1,830,858		2,200,000
7517385	HIGHLANDS	NJ		07/24/2026	6.625	390,236		1,550,000
7517386	TAMPA	FL		07/24/2026	6.750	151,739		212,000
7517485	SAN ANTONIO	TX		07/24/2026	6.625	812,292		997,500
7517493	STEWARD	IL		07/24/2026	6.750	187,085		360,000
7517496	PHOENIX	AZ		07/24/2026	6.500	1,336,972		2,125,000
7517498	COLORADO SPRINGS	CO		07/24/2026	6.750	218,522		352,500
7517529	BEVERLY HILLS	FL		07/24/2026	6.500	314,320		510,000
7517546	PARKLAND	FL		07/24/2026	6.375	745,666		1,530,000
7517549	FORT LAUDERDALE	FL		07/24/2026	6.250	542,202		890,000
7517564	DALLAS	TX		07/24/2026	7.125	311,953		425,000
7517568	WOODLAND HILLS	CA		07/24/2026	6.999	576,412		745,000
7517579	ENGLEWOOD	FL		07/24/2026	6.250	227,999		450,000
7517587	DENVER	CO		07/24/2026	7.125	523,153		717,000
7517591	DORAL	FL		07/24/2026	6.250	547,165		855,000
7517604	NORTH MIAMI	FL		07/24/2026	6.750	309,989		430,000
7517612	GLEN ALLEN	VA		07/24/2026	6.500	403,302		550,000
7517615	HOLLYWOOD	FL		07/24/2026	6.375	233,353		424,000
7517631	GLEN GARDNER	NJ		07/24/2026	6.500	101,632		260,000
7517640	HERRIMAN	UT		07/24/2026	6.750	720,634		874,990
7517670	PALM BEACH GARDENS	FL		07/24/2026	6.375	1,034,872		1,360,000
7517688	HONOLULU	HI		07/24/2026	6.750	469,066		699,000
7517704	TOMBALL	TX		07/24/2026	6.375	404,584		518,000
7517705	FORT COLLINS	CO		07/24/2026	7.250	654,314		780,000
7517755	BOYNTON BEACH	FL		07/24/2026	6.750	129,607		306,000
7517859	AUSTIN	TX		07/24/2026	6.750	748,917		920,000
7517978	DALLAS	TX		07/24/2026	6.875	1,029,984		1,240,000
7518007	REDWOOD CITY	CA		07/24/2026	6.999	1,119,334		1,350,000
9005047	HOUSTON	TX		07/24/2026	6.875	292,690		285,000
9005067	DANBURY	CT		07/24/2026	6.625	138,651		180,000
9005120	CLEVELAND	OH		07/24/2026	6.875	211,340		285,000
9005132	COLUMBUS	OH		07/24/2026	6.500	305,153		1,129,000
9005181	SAINT PETERS	MO		07/24/2026	7.000	240,052		310,000
9005191	HONOLULU	HI		07/24/2026	6.875	360,296		507,500
9005205	EAST ORANGE	NJ		07/24/2026	7.000	433,741		531,500
9005213	YUCCA VALLEY	CA		07/24/2026	6.875	264,223		355,000
9005234	FONTANA	CA		07/24/2026	6.875	468,333		610,000
9005238	CORAL GABLES	FL		07/24/2026	7.250	1,372,473		1,750,000
9005263	PORTER RANCH	CA		07/24/2026	6.625	1,204,909		1,500,000
10005581	BOULDER	CO		10/23/2025	6.990		4,603	1,550,000
0399999. Mortgages in good standing - residential mortgages-all other						74,599,174	4,603	111,106,843
1052456	BAYTOWN	TX		08/26/2022	5.020		7,591,137	149,600,000
1052514	SANTA ANA	CA		12/21/2023	13.000		693,289	189,500,000
1052522	NESCONSET	NY		06/28/2024	6.610		10,000,000	93,000,000
1052550	RICHMOND HILL	GA		10/06/2025	6.530		5,615,465	141,500,000
1052571	LOS ANGELES	CA		11/04/2025	6.680		594,494	49,300,000
1052572	LEXINGTON	KY		12/22/2025	6.530		15,841	20,300,000
1052573	TULSA	OK		12/22/2025	6.530		125,091	15,500,000
1052574	RENO	NV		12/22/2025	6.530		15,841	18,600,000
1052575	LEXINGTON	KY		12/22/2025	6.530		113,280	18,400,000
1052576	LEXINGTON	KY		12/22/2025	6.530		116,233	16,000,000
1052577	BROWNSVILLE	TX		12/22/2025	6.530		77,848	17,100,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
1052578	MCALLEN	TX		12/22/2025	6.530		9,936	16,800,000
1052579	SPARKS	NV		12/22/2025	6.530		71,943	20,300,000
1052580	TALLAHASSEE	FL		12/22/2025	6.530		95,564	13,500,000
1052581	MISSION	TX		12/22/2025	6.530		130,997	15,100,000
1052582	GRANGER	IN		12/22/2025	6.530		113,280	17,700,000
1052583	TUCSON	AZ		12/22/2025	6.530		139,855	18,800,000
1052584	TUCSON	AZ		12/22/2025	6.530		104,422	19,600,000
1052585	EL PASO	TX		12/22/2025	6.530		68,990	18,200,000
1052586	TUCSON	AZ		12/22/2025	6.530		145,760	20,800,000
1052587	SOUTH BEND	IN		12/22/2025	6.530		89,659	20,000,000
1052606	NORWALK	CT		07/06/2026	5.630	44,850,000		59,800,000
1052607	COLUMBUS	OH		07/09/2026	5.330	16,115,561		301,400,000
1052608	HASLET	TX		07/09/2026	5.330	15,216,247		154,500,000
1052609	MEMPHIS	TN		07/09/2026	5.330	10,747,140		115,200,000
1052610	BELCAMP	MD		07/09/2026	5.330	8,708,238		88,400,000
1052611	NORTH WALES	PA		07/09/2026	5.330	6,914,760		74,600,000
1052612	JOLIET	IL		07/09/2026	5.330	4,620,137		52,300,000
1052613	MANASSAS	VA		07/09/2026	5.330	2,778,604		28,200,000
1052614	MCDONOUGH	GA		07/09/2026	5.330	1,832,952		18,600,000
1052615	RICHMOND	TX		07/09/2026	5.580	33,500,000		57,900,000
1052616	AVONDALE	AZ		07/13/2026	6.100	67,000,000		96,572,414
1052617	LANCASTER	TX		07/15/2026	5.430	178,984,000		295,700,000
1052621	SANTA FE SPRINGS	CA		07/15/2026	5.430	6,825,000		11,980,000
1052622	MCDONOUGH	GA		07/15/2026	5.430	29,064,000		47,100,000
1052624	RALEIGH	NC		08/12/2026	5.480	63,700,000		102,960,000
1052625	BROOMFIELD	CO		08/13/2026	5.900	43,300,000		88,550,000
1052627	LONG BEACH	CA		08/01/2026	4.900	25,695,554		41,000,000
1052628	PITTSTON	PA		08/01/2026	4.900	23,789,240		42,700,000
1052629	PITTSBURGH	PA		09/03/2026	5.480	74,995,200		100,965,760
1052630	CAMSHOHOCKEN	PA		09/24/2026	5.530	98,000,000		151,704,000
1052588	PHILADELPHIA	PA		01/23/2026	5.880		1,575,000	29,700,000
0599999. Mortgages in good standing - commercial mortgages-all other						756,636,633	27,503,926	2,869,432,174
0899999. Total mortgages in good standing						831,235,807	27,508,529	2,980,539,017
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						831,235,807	27,508,529	2,980,539,017

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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					
1052255	ORLANDO	FL		08/25/2016	08/17/2026	24,115,606							23,749,864	23,749,864			
1052302	SANTA FE	NM		10/23/2017	07/13/2026	11,560,001							11,560,001	11,560,001			

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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					
1052331	ROSEVILLE	MN		07/11/2018	07/31/2026	16,000,001							16,000,001	16,000,001			
1052365	THE WOODLANDS	TX		07/11/2019	08/03/2026	19,250,001							19,250,001	19,250,001			
1052484	PFLUGERVILLE	TX		07/27/2023	08/25/2026	65,500,001							65,500,001	65,500,001			
1052541	AUSTIN	TX		05/06/2025	08/28/2026	30,000,001							30,000,001	30,000,001			
1052554	SAN BERNARDINO	CA		11/14/2025	08/27/2026	13,490,413							13,490,413	13,490,413			
1052555	SAN BERNARDINO	CA		11/14/2025	08/27/2026	9,069,670							9,069,670	9,069,670			
1052556	ELGIN	IL		11/14/2025	08/27/2026	22,832,402							22,832,402	22,832,402			
1052562	HOUSTON	TX		11/14/2025	08/27/2026	4,092,311							4,092,311	4,092,311			
3508743	HOUSTON	TX		08/20/2025	07/01/2026	181,773		(2,481)			(2,481)		19,170	19,170			
3509083	NEW YORK	NY		08/20/2025	07/01/2026	130,278		(5,673)			(5,673)		123,921	123,921			
3510604	TAMPA	FL		08/20/2025	08/01/2026	209,467							198,201	198,201			
3510765	HOUSTON	TX		08/20/2025	07/01/2026	366,167		(7,841)			(7,841)		356,342	356,342			
3511544	BRONX	NY		09/05/2025	08/01/2026	511,143							485,080	485,080			
3512171	SUFFERN	NY		09/05/2025	07/01/2026	756,276		(17,830)			(17,830)		734,411	734,411			
3514826	ORLANDO	FL		11/21/2025	08/01/2026	108,368							104,450	104,450			
3514874	CRESTWOOD	IL		10/23/2025	09/01/2026	107,659							103,904	103,904			
3514972	VALLEY COTTAGE	NY		12/17/2025	07/01/2026	321,759		(12,575)			(12,575)		307,810	307,810			
3515030	CHARLOTTE	NC		12/17/2025	08/01/2026	174,676							167,286	167,286			
3516117	ALMOND	NC		01/23/2026	07/01/2026			(9,278)			(9,278)		399,822	399,822			
3516378	CHARLOTTE	NC		01/23/2026	08/01/2026								190,586	190,586			
3517939	BONITA SPRINGS	FL		03/20/2026	09/01/2026								558,581	558,581			
3518113	MARANA	AZ		03/20/2026	09/01/2026								689,654	689,654			
3519249	CITY OF WILKES BARRE	PA		05/21/2026	09/01/2026			5			5		195,925	195,925			
7508567	VALLEY VILLAGE	CA		08/20/2025	07/01/2026	241,618		(9,435)			(9,435)		227,885	227,885			
7508979	DANIA BEACH	FL		08/20/2025	07/01/2026	1,022,112		(27,785)			(27,785)		988,422	988,422			
7509180	LUTZ	FL		08/20/2025	07/01/2026	310,216		(11,588)			(11,588)		89,897	89,897			
7509183	PASCO	WA		08/20/2025	08/01/2026	193,412		(5,490)			(5,490)		1,052	1,052			
7509513	HOMEWOOD	AL		09/05/2025	08/01/2026	847,664							804,588	804,588			
7509591	CANDIA	NH		08/20/2025	08/01/2026	299,203							290,354	290,354			
7509618	BRADENTON	FL		08/20/2025	07/01/2026	177,714		(3,594)			(3,594)		173,090	173,090			
7509764	FRISCO	TX		08/20/2025	07/01/2026	586,565		(14,210)			(14,210)		569,158	569,158			
7510109	PARK CITY	UT		08/20/2025	07/01/2026	1,010,395		(40,196)			(40,196)		964,746	964,746			
7510419	ENCINO	CA		07/25/2025	07/01/2026	690,733		(31,428)			(31,428)		648,754	648,754			
7510886	AROMAS	CA		07/25/2025	07/01/2026	472,855		(7,872)			(7,872)		461,908	461,908			
7510979	HONOLULU	HI		09/05/2025	08/01/2026	426,499							403,897	403,897			
7511178	SOUTH SAN FRANCISCO	CA		09/05/2025	08/01/2026	250,719							238,274	238,274			
7511543	ROCKWALL	TX		09/05/2025	09/01/2026	414,367							42,589	42,589			
7511711	THOUSAND OAKS (WESTL	CA		09/23/2025	09/01/2026	536,401							513,865	513,865			
7511794	NAPLES	FL		09/23/2025	07/01/2026	502,915		(28,466)			(28,466)		464,571	464,571			
7512143	UNIONTOWN	OH		10/23/2025	08/01/2026	284,580							273,021	273,021			
7512254	WINTER GARDEN	FL		10/23/2025	07/01/2026	2,047,838		(97,868)			(97,868)		1,939,420	1,939,420			
7512384	SAN FRANCISCO	CA		10/23/2025	08/01/2026	463,760							425,000	425,000			
7512703	OXNARD	CA		11/21/2025	07/01/2026	769,900		(34,375)			(34,375)		731,421	731,421			
7512786	SCOTTSDALE	AZ		12/17/2025	07/01/2026	2,075,520		(75,118)			(75,118)		2,000,000	2,000,000			
7513085	SOUTHLAKE	TX		11/21/2025	09/01/2026	3,045,462		(55,592)			(55,592)		2,989,550	2,989,550			
7513206	CLIFTON	VA		11/21/2025	09/01/2026	1,553,632							1,491,753	1,491,753			
7513403	HILO	HI		12/17/2025	09/01/2026	785,886							756,848	756,848			
7513413	HERMOSA BEACH	CA		12/17/2025	07/01/2026	1,547,272		(46,497)			(46,497)		1,491,553	1,491,553			
7513518	HILLIARD	OH		12/17/2025	08/01/2026	531,532							503,881	503,881			
7513685	LAKE HAVASU CITY	AZ		01/23/2026	08/01/2026			(19,746)			(19,746)		500,000	500,000			
7514474	IJAMSVILLE	MD		01/23/2026	08/01/2026								13,286	13,286			

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7514779	FRISCO	TX		03/20/2026	07/01/2026			(64,777)			(64,777)		1,496,008	1,496,008			
7514786	BASTROP	TX		03/02/2026	09/01/2026								353,103	353,103			
7515231	THOUSAND OAKS, (WEST	CA		04/23/2026	09/01/2026								468,170	468,170			
7517131	BRENTWOOD	CA		06/23/2026	09/01/2026								937,556	937,556			
9004262	PORT CLINTON	OH		12/17/2025	07/01/2026	252,024		(12,030)			(12,030)		238,860	238,860			
9004374	SAINT LOUIS	MO		12/17/2025	07/01/2026	225,169		(7,551)			(7,551)		216,388	216,388			
10005279	WEST VALLEY CITY	UT		08/20/2025	08/01/2026	292,712							281,325	281,325			
10005433	MANTECA	CA		07/10/2025	07/01/2026	157,022		(7,530)			(7,530)		148,747	148,747			
10005794	MISSION VIEJO	CA		09/23/2025	07/01/2026	1,146,145		(48,109)			(48,109)		1,091,693	1,091,693			
10005815	LAS VEGAS	NV		10/23/2025	07/01/2026	604,863		(27,859)			(27,859)		573,728	573,728			
10005908	HEBER CITY	UT		11/21/2025	08/01/2026	513,134							488,194	488,194			
10006299	SAN FRANCISCO	CA		03/20/2026	07/01/2026			(6,582)			(6,582)		249,318	249,318			
11000100	NAPERVILLE	IL		11/21/2025	08/01/2026	600,633							580,192	580,192			
11000353	TOMS RIVER	NJ		11/21/2025	08/01/2026	414,143		(12,826)			(12,826)		401,250	401,250			
0199999. Mortgages closed by repayment						244,072,584		(752,198)			(752,198)		247,703,115	247,703,115			
0028292	ANDERSON	SC		09/28/2006		96,835							96,835	96,835			
0028309	LAUREL	DE		09/26/2007		89,863							89,863	89,863			
1052215	BOSTON	MA		07/09/2015		110,436							110,436	110,436			
1052238	MADISON	WI		04/11/2016		691,409							691,409	691,409			
1052241	CULVER CITY	CA		04/21/2016		142,927							142,927	142,927			
1052242	SAN FRANCISCO	CA		04/21/2016		58,576							58,576	58,576			
1052243	CULVER CITY	CA		04/21/2016		74,976							74,976	74,976			
1052253	CONCORD	CA		08/15/2016		101,765							101,765	101,765			
1052257	RIVERDALE	NJ		10/31/2016		161,672							161,672	161,672			
1052259	MONTEREY	CA		11/18/2016		1,000,365							1,000,365	1,000,365			
1052261	BRIGHTON	MA		12/13/2016		36,370							36,370	36,370			
1052262	SAN DIEGO	CA		12/14/2016		289,175							289,175	289,175			
1052272	HIGHLANDS RANCH	CO		03/01/2017		100,714		12,295			12,295		100,714	100,714			
1052280	RESTON	VA		07/26/2017		141,047		19,758			19,758		141,047	141,047			
1052283	BURLINGTON	NJ		09/07/2017		259,427							259,427	259,427			
1052284	KENT	WA		09/07/2017		48,643							48,643	48,643			
1052285	MOUNT PROSPECT	IL		09/07/2017		52,696							52,696	52,696			
1052286	GRAND PRAIRIE	TX		09/07/2017		36,482							36,482	36,482			
1052287	MALIBU	CA		09/18/2017		167,094							167,094	167,094			
1052290	LOS ANGELES	CA		09/29/2017		39,929							39,929	39,929			
1052291	LOS ANGELES	CA		09/29/2017		39,512							39,512	39,512			
1052292	LOS ANGELES	CA		09/29/2017		31,011							31,011	31,011			
1052293	LOS ANGELES	CA		09/29/2017		30,778							30,778	30,778			
1052294	LOS ANGELES	CA		09/29/2017		19,255							19,255	19,255			
1052295	LOS ANGELES	CA		09/29/2017		52,614							52,614	52,614			
1052321	BURBANK	CA		04/05/2018		24,960							24,960	24,960			
1052330	NEW YORK	NY		06/19/2018		59,026		18,675			18,675		59,026	59,026			
1052333	PONTE VEDRA BEACH	FL		08/08/2018				2,780			2,780						
1052334	PONTE VEDRA BEACH	FL		08/08/2018				3,244			3,244						
1052335	PONTE VEDRA BEACH	FL		08/08/2018				3,707			3,707						
1052336	PONTE VEDRA BEACH	FL		08/08/2018				2,317			2,317						
1052337	PONTE VEDRA BEACH	FL		08/08/2018				7,878			7,878						
1052338	PONTE VEDRA BEACH	FL		08/08/2018				3,244			3,244						
1052350	KIRKLAND	WA		12/20/2018		312,700		40,681			40,681		312,700	312,700			
1052351	BELLEVUE	WA		12/18/2018		90,638		14,116			14,116		90,638	90,638			
1052360	SAN JOSE	CA		08/01/2022		140,865							140,865	140,865			

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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
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1052363	NEW YORK	NY		12/31/2021		471,729							471,729	471,729			
1052364	BOWIE	MD		05/28/2019		214,972							214,972	214,972			
1052369	REDONDO BEACH	CA		10/01/2019		268,429							268,429	268,429			
1052370	LONG BEACH	CA		11/04/2019		289,116							289,116	289,116			
1052371	ALEXANDRIA	VA		11/06/2019		132,479							132,479	132,479			
1052372	BUENA PARK	CA		12/17/2019		136,348							136,348	136,348			
1052373	NORTHRIDGE	CA		12/17/2019		130,894							130,894	130,894			
1052374	BETHESDA	MD		12/18/2019		295,762							295,762	295,762			
1052376	CONROE	TX		12/23/2019		250,594							250,594	250,594			
1052377	IRVINE	CA		12/26/2019		172,668							172,668	172,668			
1052378	NAPERVILLE	IL		01/16/2020		1,156,000							1,156,000	1,156,000			
1052380	BOULDER	CO		02/28/2020		34,195							34,195	34,195			
1052381	BOULDER	CO		02/28/2020		53,344							53,344	53,344			
1052382	BOULDER	CO		02/28/2020		88,205							88,205	88,205			
1052383	BOULDER	CO		02/28/2020		72,617							72,617	72,617			
1052385	MIAMI	FL		03/12/2020		238,964							238,964	238,964			
1052386	NEWTOWN SQUARE	PA		04/02/2020		79,977							79,977	79,977			
1052389	SAN JOSE	CA		08/02/2021		258,363							258,363	258,363			
1052391	SALISBURY	NC		08/30/2021		30,439							30,439	30,439			
1052392	NORTH MYRTLE BEACH	SC		08/30/2021		47,042							47,042	47,042			
1052393	PENSACOLA	FL		08/30/2021		40,124							40,124	40,124			
1052394	MILTON	GA		08/30/2021		51,193							51,193	51,193			
1052395	CHARLES TOWN	WV		08/30/2021		70,564							70,564	70,564			
1052396	GREER	SC		08/30/2021		29,056							29,056	29,056			
1052397	CLAYTON	NC		08/30/2021		24,905							24,905	24,905			
1052398	FUQUAY-VARINA	NC		08/30/2021		47,042							47,042	47,042			
1052399	CHESAPEAKE	VA		08/30/2021		52,577							52,577	52,577			
1052400	LANCASTER	OH		08/30/2021		51,193							51,193	51,193			
1052401	LITTLE RIVER	SC		08/30/2021		37,357							37,357	37,357			
1052402	LOCUST GROVE	GA		08/30/2021		41,508							41,508	41,508			
1052403	LAKE ZURICH	IL		08/30/2021		58,111							58,111	58,111			
1052404	IRWIN	PA		08/30/2021		70,564							70,564	70,564			
1052405	FLOWERY BRANCH	GA		08/30/2021		49,810							49,810	49,810			
1052406	STUART	FL		08/30/2021		34,590							34,590	34,590			
1052407	ALLENTOWN	PA		08/30/2021		62,262							62,262	62,262			
1052408	STUART	FL		08/30/2021		98,046							98,046	98,046			
1052409	FRANKLIN	TN		08/30/2021		38,741							38,741	38,741			
1052411	RALEIGH	NC		04/07/2021		64,327							64,327	64,327			
1052417	HOUSTON	TX		05/05/2021		190,794							190,794	190,794			
1052418	HOUSTON	TX		08/01/2022		112,166							112,166	112,166			
1052420	WAUNAKEE	WI		07/28/2021		74,440							74,440	74,440			
1052421	WASHINGTON	DC		07/29/2021		184,557							184,557	184,557			
1052429	THE WOODLANDS	TX		11/18/2021		310,571							310,571	310,571			
1052441	DELRAY BEACH	FL		02/01/2022		187,583							187,583	187,583			
1052442	JUPITER	FL		03/10/2022		57,484							57,484	57,484			
1052445	FLEMINGTON	NJ		06/07/2022		354,775							354,775	354,775			
1052451	GRANTSVILLE	UT		08/17/2022		80,526							80,526	80,526			
1052452	BAYTOWN	TX		06/08/2022		13,489							13,489	13,489			
1052453	BAYTOWN	TX		06/08/2022		113,815							113,815	113,815			
1052454	BAYTOWN	TX		06/08/2022		37,657							37,657	37,657			
1052462	COCONUT CREEK	FL		10/11/2022				24,769			24,769						

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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					
1052463	ENGLEWOOD	NJ		10/31/2022				3,929			3,929						
1052479	CARLISLE	PA		12/15/2022				4,590			4,590						
1052480	GREENSBORO	NC		12/15/2022				4,102			4,102						
1052482	MYRTLE BEACH	SC		04/27/2023		47,810		2,388			2,388		47,810	47,810			
1052494	JACKSONVILLE	FL		08/24/2023		49,752							49,752	49,752			
1052521	NESCONSET	NY		06/28/2024		10,231							10,231	10,231			
1052522	NESCONSET	NY		06/28/2024		7,515							7,515	7,515			
1052550	RICHMOND HILL	GA		10/06/2025		55,230,634							55,230,634	55,230,634			
1052563	ANTIOCH	CA		11/14/2025		48,906							48,906	48,906			
1052588	PHILADELPHIA	PA		01/23/2026		90,352							90,352	90,352			
1052590	GROTON	CT		01/23/2026		65,711							65,711	65,711			
1052591	WETHERSFIELD	CT		01/23/2026		49,283							49,283	49,283			
1052592	NEW LONDON	CT		01/23/2026		161,196							161,196	161,196			
1052593	TREXLERTOWN	PA		01/23/2026		215,613							215,613	215,613			
1052594	HARRISBURG	PA		01/23/2026		162,223							162,223	162,223			
1052595	PHILADELPHIA	PA		01/23/2026		80,085							80,085	80,085			
1052596	REVERE	MA		01/23/2026		89,325							89,325	89,325			
1052597	FRANKLIN	MA		01/23/2026		236,147							236,147	236,147			
1052598	PHILADELPHIA	PA		01/23/2026		18,481							18,481	18,481			
1052599	PHILADELPHIA	PA		01/23/2026		359,355							359,355	359,355			
1052600	BLOOMFIELD	NJ		01/23/2026		47,229							47,229	47,229			
3507820	LIBERTY	NY		08/20/2025		855		(114)			(114)		855	855			
3507913	PHILADELPHIA	PA		08/20/2025		311		(26)			(26)		311	311			
3508035	LAS VEGAS	NV		08/20/2025		629		(6)			(6)		629	629			
3508278	MACHESNEY PARK	IL		08/20/2025		515		(97)			(97)		515	515			
3508361	BOCA RATON	FL		08/20/2025		268		(28)			(28)		268	268			
3508397	HONOLULU	HI		08/20/2025		1,666		(317)			(317)		1,666	1,666			
3508417	SLINGERLANDS	NY		08/20/2025		552		(38)			(38)		552	552			
3508423	SEAGOVILLE	TX		08/20/2025		646		(92)			(92)		646	646			
3508476	NORRISTOWN	PA		08/20/2025		615		(24)			(24)		615	615			
3508509	KATY	TX		08/20/2025		557		(28)			(28)		557	557			
3508660	GALLATIN	TN		08/20/2025		819		(58)			(58)		819	819			
3508810	HURRICANE	UT		08/20/2025		721		(70)			(70)		721	721			
3508971	JACKSONVILLE	FL		08/20/2025		247		(32)			(32)		247	247			
3509054	HINESVILLE	GA		08/20/2025		377		(43)			(43)		377	377			
3509055	RALEIGH	NC		08/20/2025		1,261		(123)			(123)		1,261	1,261			
3509091	STRATFORD	CT		08/20/2025		1,255		(83)			(83)		1,255	1,255			
3509104	MUNCIE	IN		07/25/2025		286		(31)			(31)		286	286			
3509143	GLOUCESTER CITY	NJ		08/20/2025		587		(66)			(66)		587	587			
3509183	HENDERSON	NV		08/20/2025		262		(40)			(40)		262	262			
3509187	LAKE WORTH	FL		08/20/2025		393		(53)			(53)		393	393			
3509210	BRONX	NY		08/20/2025		1,436		(60)			(60)		1,436	1,436			
3509212	AVENTURA	FL		08/20/2025		450		(49)			(49)		450	450			
3509234	MUNCIE	IN		08/20/2025		272		(26)			(26)		272	272			
3509420	TEXAS CITY	TX		08/20/2025		528		(40)			(40)		528	528			
3509427	SHELBY	NC		08/20/2025		1,600		(102)			(102)		1,600	1,600			
3509437	BRIDGEPORT	CT		08/20/2025		1,159		(77)			(77)		1,159	1,159			
3509542	CHICAGO	IL		08/20/2025		312		(34)			(34)		312	312			
3509600	PEARLAND	TX		08/20/2025		3,000		(19)			(19)		3,000	3,000			
3509627	HINESVILLE	GA		08/20/2025		460		(18)			(18)		460	460			
3509647	MIAMI	FL		08/20/2025		787		(16)			(16)		787	787			

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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					
3509650	NORTH MIAMI BEACH	FL		09/05/2025		1,411		(28)			(28)		1,411	1,411			
3509659	HOLLYWOOD	FL		09/05/2025		2,894		(64)			(64)		2,894	2,894			
3509709	RIVERHEAD	NY		08/20/2025		723		(137)			(137)		723	723			
3509713	ORANGE PARK	FL		08/20/2025		447		(41)			(41)		447	447			
3509714	NORTH MIAMI	FL		08/20/2025		4,964		(84)			(84)		4,964	4,964			
3509730	ASBURY PARK	NJ		08/20/2025		990		(59)			(59)		990	990			
3509734	SANTEE	CA		08/20/2025				(39)			(39)						
3509743	ASBURY PARK	NJ		08/20/2025		786		(63)			(63)		786	786			
3509751	NEPTUNE	NJ		08/20/2025		997		(106)			(106)		997	997			
3509754	LAHAINA	HI		08/20/2025		1,292		(124)			(124)		1,292	1,292			
3509757	GILBERT	AZ		07/10/2025				(43)			(43)						
3509758	CRYSTAL RIVER	FL		07/25/2025		1,680		(133)			(133)		1,680	1,680			
3509761	NEPTUNE	NJ		08/20/2025		1,541		(69)			(69)		1,541	1,541			
3509767	NEPTUNE	NJ		08/20/2025		1,148		(48)			(48)		1,148	1,148			
3509790	ISLIP TERRACE	NY		08/20/2025		1,161		(121)			(121)		1,161	1,161			
3509839	BRONX	NY		08/20/2025		1,451		(45)			(45)		1,451	1,451			
3509881	BROOKLYN	NY		07/25/2025		1,911		(207)			(207)		1,911	1,911			
3509884	LOS ANGELES	CA		08/20/2025		649		(103)			(103)		649	649			
3509905	KNOXVILLE	TN		08/20/2025		545		(40)			(40)		545	545			
3509955	WEST PALM BEACH	FL		08/20/2025		1,392		(17)			(17)		1,392	1,392			
3509981	COLORADO SPRINGS	CO		08/20/2025		572		(39)			(39)		572	572			
3509983	ATLANTIC CITY	NJ		08/20/2025		507		(49)			(49)		507	507			
3509985	TROY	NY		08/20/2025		468		(26)			(26)		468	468			
3510026	BROOKLYN	NY		07/25/2025		2,682		(200)			(200)		2,682	2,682			
3510039	WILSONVILLE	OR		07/10/2025		1,789		(65)			(65)		1,789	1,789			
3510042	LANCASTER	SC		08/20/2025		511		(13)			(13)		511	511			
3510045	WAILUKU	HI		08/20/2025		701		(46)			(46)		701	701			
3510064	BROOKLYN	NY		07/25/2025		2,889		(71)			(71)		2,889	2,889			
3510090	SHIRLEY	NY		08/20/2025		1,388		(162)			(162)		1,388	1,388			
3510092	GRANITE BAY	CA		08/20/2025		1,298		(94)			(94)		1,298	1,298			
3510108	SPRING LAKE	NC		08/20/2025		373		(16)			(16)		373	373			
3510109	AUBERRY	CA		07/25/2025		239		(43)			(43)		239	239			
3510143	BELLEVILLE	NJ		08/20/2025		661		(43)			(43)		661	661			
3510157	REDMOND	OR		07/25/2025				10			10						
3510158	LYNDHURST	NJ		08/20/2025		788		(33)			(33)		788	788			
3510170	CLARKSVILLE	AR		08/20/2025		389		(28)			(28)		389	389			
3510178	TROY	NY		08/20/2025		629		(36)			(36)		629	629			
3510203	FAYETTEVILLE	NC		08/20/2025		259		(21)			(21)		259	259			
3510220	BELTON	MO		07/10/2025		750		(64)			(64)		750	750			
3510228	WHITTIER	CA		08/20/2025		1,493		(106)			(106)		1,493	1,493			
3510242	HOMESTEAD	FL		08/20/2025		623		(68)			(68)		623	623			
3510251	BROOKLYN	NY		07/25/2025		2,162		(203)			(203)		2,162	2,162			
3510270	FEASTERVILLE TREVOSE	PA		08/20/2025		779		(66)			(66)		779	779			
3510274	HONOLULU	HI		08/20/2025		4,511		(87)			(87)		4,511	4,511			
3510277	VERNAL	UT		08/20/2025		653		(41)			(41)		653	653			
3510310	LAS VEGAS	NV		07/10/2025		794		(53)			(53)		794	794			
3510369	LAKE SAINT LOUIS	MO		08/20/2025		1,055		(79)			(79)		1,055	1,055			
3510372	MODESTO	CA		08/20/2025		814		(24)			(24)		814	814			
3510386	LOS ANGELES	CA		08/20/2025		1,966		(153)			(153)		1,966	1,966			
3510388	ATLANTIC CITY	NJ		08/20/2025		507		(49)			(49)		507	507			
3510396	SALT LAKE CITY	UT		08/20/2025		719		(82)			(82)		719	719			

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3510433	DANIA BEACH	FL		08/20/2025		443		(38)			(38)		443	443			
3510456	BROOKLYN	NY		09/05/2025				(123)			(123)						
3510472	MEMPHIS	TN		08/20/2025		393		(49)			(49)		393	393			
3510487	LEWISVILLE	NC		07/25/2025		2,813		(40)			(40)		2,813	2,813			
3510488	FORT MYERS	FL		08/20/2025		543		(48)			(48)		543	543			
3510492	WILMINGTON	DE		08/20/2025		371		(47)			(47)		371	371			
3510533	LAGUNA WOODS	CA		08/20/2025		358		(30)			(30)		358	358			
3510565	SAINT PETERSBURG	FL		08/20/2025		746		(54)			(54)		746	746			
3510567	SAINT PETERSBURG	FL		08/20/2025		746		(54)			(54)		746	746			
3510602	PHILADELPHIA	PA		08/20/2025		396		(56)			(56)		396	396			
3510630	BELLMORE	NY		08/20/2025				(65)			(65)						
3510650	SHELTON	WA		07/25/2025		3,989		(50)			(50)		3,989	3,989			
3510661	MIDVALE	UT		08/20/2025		720		(83)			(83)		720	720			
3510662	LODI	NJ		08/20/2025		1,470		(111)			(111)		1,470	1,470			
3510670	NAPLES	FL		08/20/2025		597		(67)			(67)		597	597			
3510696	UNION CITY	NJ		08/20/2025		1,570		(77)			(77)		1,570	1,570			
3510725	MANHATTAN	NY		07/10/2025		711		(37)			(37)		711	711			
3510761	WAREHAM	MA		08/20/2025		307		(63)			(63)		307	307			
3510791	KAMUELA	HI		07/10/2025		3,156		(10)			(10)		3,156	3,156			
3510795	MOUNT KISCO	NY		09/05/2025		1,943		(111)			(111)		1,943	1,943			
3510812	CONCORD	CA		08/20/2025		491		(45)			(45)		491	491			
3510889	BURIEN	WA		08/20/2025		544		(86)			(86)		544	544			
3510935	MOUNT VERNON	WA		08/20/2025		539		(17)			(17)		539	539			
3510936	SEDRO WOOLLEY	WA		08/20/2025		633		(45)			(45)		633	633			
3510975	HOLMES BEACH	FL		09/05/2025		3,914		(316)			(316)		3,914	3,914			
3511019	NAPLES	FL		09/05/2025		1,987		(109)			(109)		1,987	1,987			
3511038	BROOKLYN	NY		07/10/2025		2,227		(242)			(242)		2,227	2,227			
3511099	CARLSBAD	NM		08/20/2025		2,823		(42)			(42)		2,823	2,823			
3511111	EAST HAMPTON	NY		08/20/2025		1,960		(125)			(125)		1,960	1,960			
3511117	NEWBERG	OR		08/20/2025		18,667		(188)			(188)		18,667	18,667			
3511138	PHOENIX	AZ		09/05/2025		3,000		(49)			(49)		3,000	3,000			
3511140	LOMBARD	IL		08/20/2025		964		(30)			(30)		964	964			
3511142	HENDERSON	NV		08/20/2025		637		(48)			(48)		637	637			
3511163	CHAMPLAIN	NY		08/20/2025		298		(59)			(59)		298	298			
3511180	LAS VEGAS	NV		07/10/2025		723		(62)			(62)		723	723			
3511287	PHILADELPHIA	PA		07/10/2025		219		(32)			(32)		219	219			
3511383	CENTRAL ISLIP	NY		09/05/2025		826		(131)			(131)		826	826			
3511452	FILLMORE	UT		09/23/2025		328		(30)			(30)		328	328			
3511545	MIDDLETOWN	NY		09/05/2025		425		(91)			(91)		425	425			
3511575	WINTER SPRINGS	FL		09/05/2025		557		(58)			(58)		557	557			
3511611	WEST HAVEN	CT		09/05/2025		546		(37)			(37)		546	546			
3511613	SPOKANE VALLEY	WA		07/10/2025		691		(84)			(84)		691	691			
3511701	LAS VEGAS	NV		07/10/2025		1,995		(64)			(64)		1,995	1,995			
3511702	PHILADELPHIA	PA		09/05/2025		298		(25)			(25)		298	298			
3511759	LAS VEGAS	NV		07/10/2025				(47)			(47)						
3511861	HINESVILLE	GA		09/05/2025		443		(25)			(25)		443	443			
3511863	HINESVILLE	GA		09/05/2025		393		(14)			(14)		393	393			
3511868	ALLENHURST	GA		09/05/2025		423		(31)			(31)		423	423			
3511915	HAMPTON BAYS	NY		09/05/2025		1,562		(160)			(160)		1,562	1,562			
3512075	WILTON	CT		09/05/2025				(31)			(31)						
3512170	SUFFERN	NY		09/05/2025		2,083		(151)			(151)		2,083	2,083			

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3512216	HINESVILLE	GA		09/23/2025		273		(33)			(33)		273	273			
3512219	HINESVILLE	GA		09/05/2025		403		(46)			(46)		403	403			
3512232	SPRING VALLEY	NY		09/05/2025				15			15						
3512248	TUCSON	AZ		09/05/2025		945		(62)			(62)		945	945			
3512257	CHESHIRE	CT		09/05/2025		589		(52)			(52)		589	589			
3512287	NEW YORK	NY		09/05/2025		3,005		(341)			(341)		3,005	3,005			
3512305	CORAL GABLES	FL		09/05/2025		748		(44)			(44)		748	748			
3512356	KENSINGTON	MD		09/05/2025		549		(43)			(43)		549	549			
3512363	PHILADELPHIA	PA		09/23/2025		350		(31)			(31)		350	350			
3512388	DAYTONA BEACH	FL		09/05/2025		416		(21)			(21)		416	416			
3512394	LAHAINA	HI		09/23/2025		1,300		(122)			(122)		1,300	1,300			
3512423	BULLHEAD CITY	AZ		09/05/2025		39,330		(130)			(130)		39,330	39,330			
3512454	LARAMIE	WY		09/05/2025		1,820		(389)			(389)		1,820	1,820			
3512545	WHITE PLAINS	NY		09/05/2025		1,188		(195)			(195)		1,188	1,188			
3512567	MONROE	NY		09/05/2025		3,613		(461)			(461)		3,613	3,613			
3512573	LAKEWOOD	CO		09/05/2025		1,761		(110)			(110)		1,761	1,761			
3512621	JUPITER	FL		09/05/2025		1,531		(131)			(131)		1,531	1,531			
3512652	DEPOE BAY	OR		10/23/2025		844		(109)			(109)		844	844			
3512693	HONOLULU	HI		09/05/2025		358		(31)			(31)		358	358			
3512715	MINERAL BLUFF	GA		09/05/2025		1,409		(85)			(85)		1,409	1,409			
3512745	BROOKLYN	NY		09/23/2025		855		(114)			(114)		855	855			
3512757	BELFAIR	WA		09/23/2025		1,990		(296)			(296)		1,990	1,990			
3512806	VANCOUVER	WA		09/05/2025		364		(32)			(32)		364	364			
3512822	MERRIAM	KS		09/05/2025		1,427		(48)			(48)		1,427	1,427			
3512830	HONOLULU	HI		09/05/2025		408		(35)			(35)		408	408			
3512853	ALBUQUERQUE	NM		09/05/2025		563		(41)			(41)		563	563			
3512880	TOTOWA	NJ		09/23/2025		945		(86)			(86)		945	945			
3512890	CORRYTON	TN		09/23/2025		612		(67)			(67)		612	612			
3512929	MAPLETON	UT		09/05/2025				(19)			(19)						
3512932	PARK CITY	UT		10/23/2025		1,350		(117)			(117)		1,350	1,350			
3512946	NASHVILLE	TN		09/05/2025		974		(106)			(106)		974	974			
3512967	ALBANY	NY		11/21/2025		441		(53)			(53)		441	441			
3512991	RENTON	WA		09/23/2025		1,189		(109)			(109)		1,189	1,189			
3513021	TACOMA	WA		09/05/2025		1,744		(82)			(82)		1,744	1,744			
3513026	EAST ELMHURST	NY		09/23/2025		2,359		(121)			(121)		2,359	2,359			
3513034	STATEN ISLAND	NY		09/23/2025		1,814		(169)			(169)		1,814	1,814			
3513047	PROVO	UT		09/23/2025				(29)			(29)						
3513050	PROVO	UT		09/23/2025				(35)			(35)						
3513059	CAPE CORAL	FL		09/23/2025		334		(40)			(40)		334	334			
3513064	LYNCHBURG	VA		09/23/2025		432		(38)			(38)		432	432			
3513122	GASTON	OR		09/23/2025		420		(80)			(80)		420	420			
3513135	JERSEY CITY	NJ		09/05/2025		2,242		(132)			(132)		2,242	2,242			
3513137	WASHINGTON	DC		09/23/2025		1,170		(151)			(151)		1,170	1,170			
3513141	WASHINGTON	DC		09/23/2025		1,170		(151)			(151)		1,170	1,170			
3513151	HOUSTON	TX		09/05/2025		820		4			4		820	820			
3513168	ACWORTH	GA		09/05/2025		997		(39)			(39)		997	997			
3513208	NEW ORLEANS	LA		09/23/2025		637		(89)			(89)		637	637			
3513210	RICHMOND	VA		09/05/2025		1,537		(92)			(92)		1,537	1,537			
3513220	HOUSTON	TX		09/05/2025		839		(4)			(4)		839	839			
3513228	TRENTON	NJ		10/23/2025		318		(46)			(46)		318	318			
3513240	OMAHA	NE		09/23/2025		375		(37)			(37)		375	375			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
3513242	ELIZABETH	NJ		09/23/2025		2,051		(72)			(72)		2,051	2,051			
3513248	CHAMPAIGN	IL		09/23/2025		424		(37)			(37)		424	424			
3513281	PORTLAND	OR		09/23/2025		285		(35)			(35)		285	285			
3513292	HOUSTON	TX		09/23/2025		594		(54)			(54)		594	594			
3513399	VERO BEACH	FL		10/23/2025		174		(37)			(37)		174	174			
3513405	YONKERS	NY		10/23/2025		9,452		(104)			(104)		9,452	9,452			
3513417	HOWELL	NJ		10/23/2025		1,261		(97)			(97)		1,261	1,261			
3513471	BALTIMORE	MD		10/23/2025		498		(26)			(26)		498	498			
3513481	HONOLULU	HI		09/23/2025		550		(50)			(50)		550	550			
3513485	KEY LARGO	FL		10/23/2025		692		(79)			(79)		692	692			
3513494	KENDLETON	TX		09/23/2025		479		(45)			(45)		479	479			
3513512	SOUTH RICHMOND HILL	NY		12/17/2025		2,102		(88)			(88)		2,102	2,102			
3513518	MONSEY	NY		09/23/2025				(75)			(75)						
3513553	CENTREVILLE	VA		09/23/2025		1,331		(126)			(126)		1,331	1,331			
3513609	FAIRFIELD	CT		09/23/2025				(118)			(118)						
3513632	KENT	WA		10/23/2025		1,640		(155)			(155)		1,640	1,640			
3513662	SCRANTON	PA		09/23/2025		483		(67)			(67)		483	483			
3513724	HONOLULU	HI		09/23/2025		1,020		(133)			(133)		1,020	1,020			
3513786	SALT LAKE CITY	UT		09/23/2025		1,530		(78)			(78)		1,530	1,530			
3513804	NEW ROCHELLE	NY		10/23/2025		2,314		(153)			(153)		2,314	2,314			
3513813	BRONX	NY		10/23/2025				(77)			(77)						
3513861	MIAMI	FL		10/23/2025		1,237		(103)			(103)		1,237	1,237			
3513904	BALTIMORE	MD		10/23/2025		401		(39)			(39)		401	401			
3513934	AUSTIN	TX		11/21/2025		1,893		(68)			(68)		1,893	1,893			
3513939	PHILADELPHIA	PA		01/23/2026		324		(30)			(30)		324	324			
3513978	SPRING VALLEY	NY		09/23/2025		2,983		(50)			(50)		2,983	2,983			
3514005	ADA	OH		10/23/2025		306		(22)			(22)		306	306			
3514016	CLEARWATER	FL		10/23/2025		1,090		(101)			(101)		1,090	1,090			
3514047	GAINESVILLE	GA		10/23/2025		613		(85)			(85)		613	613			
3514060	OCEANPORT	NJ		12/17/2025		1,660		(216)			(216)		1,660	1,660			
3514073	BUFFALO	NY		12/17/2025		352		(86)			(86)		352	352			
3514109	WHITESTONE	NY		10/23/2025		2,405		(166)			(166)		2,405	2,405			
3514122	BESSEMER	AL		10/23/2025		1,357		(87)			(87)		1,357	1,357			
3514131	LAPEER	MI		11/21/2025		340		(34)			(34)		340	340			
3514148	YORK	SC		12/17/2025		574		(134)			(134)		574	574			
3514169	SAINT CLOUD	FL		03/20/2026		870		(105)			(105)		870	870			
3514186	HONOLULU	HI		10/23/2025		1,034		(120)			(120)		1,034	1,034			
3514212	FLUSHING	NY		12/17/2025		1,520		(14)			(14)		1,520	1,520			
3514224	WAIANAE	HI		10/23/2025		97,162		(315)			(315)		97,162	97,162			
3514226	LAS VEGAS	NV		10/23/2025		5,349		(32)			(32)		5,349	5,349			
3514233	INDIANAPOLIS	IN		11/21/2025		301		(57)			(57)		301	301			
3514242	HENDERSON	NV		09/23/2025		671		(68)			(68)		671	671			
3514263	SANTA ROSA BEACH	FL		10/23/2025		1,618		(131)			(131)		1,618	1,618			
3514270	MEMPHIS	TN		11/21/2025		574		(32)			(32)		574	574			
3514281	GREENSBORO	NC		11/21/2025		213		(22)			(22)		213	213			
3514294	FORT MYERS	FL		10/23/2025		528		(94)			(94)		528	528			
3514307	ATLANTA	GA		10/23/2025		1,538		(114)			(114)		1,538	1,538			
3514308	ATLANTA	GA		10/23/2025		1,807		(134)			(134)		1,807	1,807			
3514329	MANITOWOC	WI		10/23/2025		1,880		(195)			(195)		1,880	1,880			
3514348	HONOLULU	HI		10/23/2025		1,276		(88)			(88)		1,276	1,276			
3514352	FAIRFAX	VA		10/23/2025		2,022		(174)			(174)		2,022	2,022			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
3514378	CONYERS	GA		10/23/2025		869		(68)			(68)		869	869			
3514413	WESTWORTH VILLAGE	TX		11/21/2025		1,270		(97)			(97)		1,270	1,270			
3514454	CHICAGO	IL		12/17/2025		1,918		(93)			(93)		1,918	1,918			
3514497	BUFFALO	NY		10/23/2025		352		(48)			(48)		352	352			
3514576	POMPANO BEACH	FL		10/23/2025		1,625		(156)			(156)		1,625	1,625			
3514583	WATERTOWN	CT		11/21/2025		688		(72)			(72)		688	688			
3514632	ASHEVILLE	NC		10/23/2025		2,697		(179)			(179)		2,697	2,697			
3514649	ROCHDALE	MA		11/21/2025		1,038		(73)			(73)		1,038	1,038			
3514651	MANCHESTER	CT		12/17/2025		538		(40)			(40)		538	538			
3514688	DANBURY	CT		10/23/2025		756		(69)			(69)		756	756			
3514702	ROWLETT	TX		01/23/2026		491		(97)			(97)		491	491			
3514714	LINDEN	NJ		10/23/2025		985		(72)			(72)		985	985			
3514729	NEW ALBANY	MS		11/21/2025		1,136		(82)			(82)		1,136	1,136			
3514739	PITTSBURGH	PA		11/21/2025		367		(13)			(13)		367	367			
3514746	BOUNTIFUL	UT		11/21/2025		1,230		(119)			(119)		1,230	1,230			
3514761	SWEDESBORO	NJ		11/21/2025		1,625		(137)			(137)		1,625	1,625			
3514770	ROCKINGHAM	VA		12/17/2025		357		(43)			(43)		357	357			
3514799	HEMPSTEAD	NY		10/23/2025		1,141		(104)			(104)		1,141	1,141			
3514818	BRONX	NY		11/21/2025		2,108		(98)			(98)		2,108	2,108			
3514825	RALEIGH	NC		11/21/2025		857		(63)			(63)		857	857			
3514868	WASHINGTONVILLE	NY		12/17/2025		692		(88)			(88)		692	692			
3514881	SPARKS	NV		11/21/2025		80		(53)			(53)		80	80			
3514935	WALLINGFORD	PA		11/21/2025		1,931		(101)			(101)		1,931	1,931			
3514946	MAIMI	FL		11/21/2025		1,183		(101)			(101)		1,183	1,183			
3514951	MIAMI	FL		11/21/2025		1,183		(107)			(107)		1,183	1,183			
3514953	ATLANTA	GA		11/21/2025		1,731		(53)			(53)		1,731	1,731			
3514974	BROOKSVILLE	FL		12/17/2025		1,322		(124)			(124)		1,322	1,322			
3514982	FRANKFORD	DE		11/21/2025		1,492		(72)			(72)		1,492	1,492			
3514997	FORT WORTH	TX		11/21/2025		703		(118)			(118)		703	703			
3515018	KENT	WA		12/17/2025		1,266		(79)			(79)		1,266	1,266			
3515038	BROOKLYN	NY		10/23/2025		3,951		(328)			(328)		3,951	3,951			
3515051	BALDWIN	NY		11/21/2025		827		(71)			(71)		827	827			
3515058	AIEA	HI		11/21/2025		9,126		(52)			(52)		9,126	9,126			
3515084	ROCKY MOUNT	NC		11/21/2025		2,327		(97)			(97)		2,327	2,327			
3515140	RICHMOND HILL	NY		12/17/2025				(36)			(36)						
3515162	STATEN ISLAND	NY		11/21/2025		1,451		(152)			(152)		1,451	1,451			
3515226	VALATIE	NY		12/17/2025		872		(71)			(71)		872	872			
3515230	HUNTINGTON BEACH	CA		12/17/2025		679		(22)			(22)		679	679			
3515247	ALBANY	NY		12/17/2025		417		(39)			(39)		417	417			
3515285	WINSTON-SALEM	NC		11/21/2025		2,083		(25)			(25)		2,083	2,083			
3515376	FORT LAUDERDALE	FL		12/17/2025		869		(96)			(96)		869	869			
3515387	NEWBURGH	NY		12/17/2025		4,171		(92)			(92)		4,171	4,171			
3515391	WATER MILL	NY		12/17/2025		935		(114)			(114)		935	935			
3515459	REYNOLDSBURG	OH		12/17/2025		469		(40)			(40)		469	469			
3515460	ALLENHURST	GA		01/23/2026		408		(17)			(17)		408	408			
3515473	GRAND JUNCTION	CO		11/21/2025		1,319		(180)			(180)		1,319	1,319			
3515511	ROCK HILL	SC		11/21/2025		386		(26)			(26)		386	386			
3515525	MOUNT VERNON	NY		12/17/2025		1,313		(69)			(69)		1,313	1,313			
3515533	CARROLLTON	TX		12/17/2025		537		(78)			(78)		537	537			
3515558	TUSCALOOSA	AL		12/17/2025		482		(47)			(47)		482	482			
3515568	ROUND ROCK	TX		12/17/2025		885		(85)			(85)		885	885			

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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					
3515581	KAILUA KONA	HI		12/17/2025				(14)			(14)						
3515603	FORKED RIVER	NJ		03/02/2026		462		(56)			(56)		462	462			
3515635	VINEYARD	UT		12/17/2025		964		(73)			(73)		964	964			
3515644	BURLEY	ID		12/17/2025		462		(41)			(41)		462	462			
3515716	HAMPTON	GA		12/17/2025		322		(58)			(58)		322	322			
3515719	CLEMMONS	NC		12/17/2025		7,014		(80)			(80)		7,014	7,014			
3515720	CLEMMONS	NC		12/17/2025		4,012		(46)			(46)		4,012	4,012			
3515751	ALABASTER	AL		01/23/2026		571		(42)			(42)		571	571			
3515752	PELHAM	AL		01/23/2026		446		(44)			(44)		446	446			
3515786	CLOSTER	NJ		12/17/2025		2,330		(184)			(184)		2,330	2,330			
3515871	OLATHE	KS		01/23/2026		444		(30)			(30)		444	444			
3515889	OLATHE	KS		01/23/2026		435		(30)			(30)		435	435			
3515890	PITTSTON	PA		01/23/2026		315		(29)			(29)		315	315			
3515914	HOUSTON	TX		12/17/2025		278		(12)			(12)		278	278			
3515957	EAST HAMPTON	NY		03/02/2026				(64)			(64)						
3515984	HOUSTON	TX		12/17/2025		2,777		(179)			(179)		2,777	2,777			
3515993	HOUSTON	TX		01/23/2026		428		(60)			(60)		428	428			
3516010	JAMAICA	NY		01/23/2026		613		(48)			(48)		613	613			
3516011	CORDELE	GA		01/23/2026		350		(32)			(32)		350	350			
3516041	COLUMBIA	SC		04/23/2026		313		(23)			(23)		313	313			
3516044	COLUMBIA	SC		03/20/2026		350		(30)			(30)		350	350			
3516080	MEMPHIS	TN		01/23/2026		325		(30)			(30)		325	325			
3516109	TUNKHANNOCK	PA		12/17/2025		260		(52)			(52)		260	260			
3516112	RICHMOND	VA		12/17/2025		1,595		(7)			(7)		1,595	1,595			
3516126	KEAAU	HI		03/02/2026		1,899		(249)			(249)		1,899	1,899			
3516167	BROOKLYN	NY		01/23/2026		2,158		(357)			(357)		2,158	2,158			
3516169	SPRING VALLEY	NY		03/20/2026		1,355		(197)			(197)		1,355	1,355			
3516192	BUFFALO	NY		01/23/2026		321		(69)			(69)		321	321			
3516261	BRANSON	MO		12/17/2025		440		(54)			(54)		440	440			
3516283	WINSTON SALEM	NC		12/17/2025		3,101		(78)			(78)		3,101	3,101			
3516288	OGDEN	UT		01/23/2026		646		(89)			(89)		646	646			
3516292	REXBURG	ID		12/17/2025				(28)			(28)						
3516297	PEARL CITY	HI		01/23/2026		571		(85)			(85)		571	571			
3516323	MIAMI	FL		12/17/2025		855		(130)			(130)		855	855			
3516336	BRANFORD	CT		01/23/2026		2,236		(204)			(204)		2,236	2,236			
3516366	GUNTERSVILLE	AL		01/23/2026		2,122		(128)			(128)		2,122	2,122			
3516375	OGDEN	UT		01/23/2026		507		(70)			(70)		507	507			
3516393	BALTIMORE	MD		03/02/2026		508		(50)			(50)		508	508			
3516397	BINGHAMTON	NY		03/20/2026		224		(38)			(38)		224	224			
3516400	HAMDEN	CT		01/23/2026		836		(146)			(146)		836	836			
3516473	KANSAS CITY	MO		01/23/2026		337		(39)			(39)		337	337			
3516552	CRYSTAL RIVER	FL		01/23/2026		444		(70)			(70)		444	444			
3516562	BALTIMORE	MD		04/23/2026		388		(39)			(39)		388	388			
3516589	LAS VEGAS	NV		01/23/2026		462		(85)			(85)		462	462			
3516685	BURNSVILLE	MN		01/23/2026		299		(30)			(30)		299	299			
3516689	BRENTWOOD	NY		03/02/2026		531		(88)			(88)		531	531			
3516693	SEVIERVILLE	TN		01/23/2026		2,118		(191)			(191)		2,118	2,118			
3516715	ROCK HILL	SC		03/02/2026				(26)			(26)						
3516726	PLACITAS	NM		01/23/2026		526		(49)			(49)		526	526			
3516790	TUXEDO PARK	NY		01/23/2026		463		(57)			(57)		463	463			
3516794	CORAM	NY		03/02/2026		840		(165)			(165)		840	840			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
3516798	LA GRANDE	OR		01/23/2026		789		(124)			(124)		789	789			
3516808	ATLANTA	GA		03/20/2026		598		(90)			(90)		598	598			
3516809	FORT MYERS	FL		01/23/2026		687		(85)			(85)		687	687			
3516829	DANA POINT	CA		01/23/2026		1,063		(131)			(131)		1,063	1,063			
3516840	SYOSSET	NY		01/23/2026		8,267		(173)			(173)		8,267	8,267			
3516848	COLUMBIA	SC		03/20/2026		536		(55)			(55)		536	536			
3516899	BELVIDERE	IL		01/23/2026		652		(93)			(93)		652	652			
3516917	BALTIMORE	MD		03/20/2026		340		(35)			(35)		340	340			
3516922	BROOKLYN	MD		03/20/2026		349		(36)			(36)		349	349			
3516942	ENID	OK		03/20/2026		242		(44)			(44)		242	242			
3516964	NASHVILLE	TN		01/23/2026		6,190		(462)			(462)		6,190	6,190			
3516972	SMITHTOWN	NY		01/23/2026				(22)			(22)						
3516988	FLORENCE	KY		01/23/2026		500		(66)			(66)		500	500			
3516996	BALTIMORE	MD		04/23/2026		890		(77)			(77)		890	890			
3517077	VANCOUVER	WA		01/23/2026		1,126		(107)			(107)		1,126	1,126			
3517083	HOUSTON	TX		03/02/2026		287		(26)			(26)		287	287			
3517142	GAINESVILLE	GA		01/23/2026		30,662		(178)			(178)		30,662	30,662			
3517166	MIAMI	FL		03/02/2026		748		(151)			(151)		748	748			
3517173	WILLIS	TX		01/23/2026		391		(24)			(24)		391	391			
3517215	TRINITY	TX		03/20/2026		582		(79)			(79)		582	582			
3517230	SKOKIE	IL		03/20/2026		291		(24)			(24)		291	291			
3517234	PRINCETON	NJ		01/23/2026		571		(30)			(30)		571	571			
3517251	BALTIMORE	MD		03/20/2026		402		(41)			(41)		402	402			
3517275	LOUISVILLE	KY		03/20/2026		522		(27)			(27)		522	522			
3517285	DAYTONA BEACH	FL		03/02/2026		675		(45)			(45)		675	675			
3517346	PEN ARGYL	PA		03/02/2026		277		(28)			(28)		277	277			
3517439	MIAMI	FL		04/23/2026		1,079		(82)			(82)		1,079	1,079			
3517475	BRONX	NY		03/20/2026		2,029		(193)			(193)		2,029	2,029			
3517504	HAMPTON BAYS	NY		04/23/2026		1,774		(217)			(217)		1,774	1,774			
3517505	HAMPTON BAYS	NY		03/20/2026		1,942		(300)			(300)		1,942	1,942			
3517538	TUCSON	AZ		03/02/2026		387		(56)			(56)		387	387			
3517552	SAN ANTONIO	TX		03/02/2026		406		(37)			(37)		406	406			
3517564	HURRICANE	UT		03/02/2026		854		(89)			(89)		854	854			
3517624	BOULDER	CO		03/20/2026		1,308		(90)			(90)		1,308	1,308			
3517641	IRVING	TX		03/02/2026		856		(35)			(35)		856	856			
3517654	MIAMI	FL		03/20/2026		18,750		(93)			(93)		18,750	18,750			
3517660	PERKASIE	PA		03/02/2026		646		(63)			(63)		646	646			
3517661	NEW LONDON	MO		03/20/2026		1,032		(145)			(145)		1,032	1,032			
3517683	HIALEAH	FL		03/02/2026		477		(70)			(70)		477	477			
3517712	IRVING	TX		03/02/2026		748		(31)			(31)		748	748			
3517718	PALM BAY	FL		03/02/2026		553		(70)			(70)		553	553			
3517724	MONROE	NY		04/23/2026		1,810		(162)			(162)		1,810	1,810			
3517726	HIALEAH	FL		03/20/2026		1,118		(80)			(80)		1,118	1,118			
3517734	POINCIANA	FL		03/20/2026		921		(119)			(119)		921	921			
3517740	PHILADELPHIA	PA		03/20/2026		731		(72)			(72)		731	731			
3517746	HAZEL CREST	IL		03/20/2026		311		(20)			(20)		311	311			
3517780	LAS VEGAS	NV		03/02/2026		396		(51)			(51)		396	396			
3517786	BENICIA	CA		03/20/2026		693		(67)			(67)		693	693			
3517789	NEW HYDE PARK	NY		04/23/2026		1,510		(157)			(157)		1,510	1,510			
3517840	BRACKETTVILLE	TX		03/20/2026		490		(55)			(55)		490	490			
3517842	WHEELING	IL		03/20/2026		13,813		(114)			(114)		13,813	13,813			

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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					
3517844	HONOLULU	HI		03/20/2026		797		(89)			(89)		797	797			
3517890	HOUSTON	TX		03/20/2026		568		(62)			(62)		568	568			
3517896	CROCKETT	TX		03/02/2026		427		(31)			(31)		427	427			
3517919	KEANSBURG	NJ		03/20/2026		1,395		(165)			(165)		1,395	1,395			
3517925	BALTIMORE	MD		04/23/2026		271		(29)			(29)		271	271			
3517926	OLATHE	KS		03/20/2026		18,147		(90)			(90)		18,147	18,147			
3517928	TANNERSVILLE	NY		03/02/2026		1,208		(216)			(216)		1,208	1,208			
3517933	OXON HILL	MD		03/20/2026		971		(59)			(59)		971	971			
3517974	VANCOUVER	WA		03/20/2026		1,429		(208)			(208)		1,429	1,429			
3517982	LAS VEGAS	NV		04/23/2026		1,262		47			47		1,262	1,262			
3517986	BALTIMORE	MD		04/23/2026		651		(43)			(43)		651	651			
3517997	LUBBOCK	TX		03/20/2026		372		(60)			(60)		372	372			
3518013	STERLING	VA		03/20/2026		2,962		(205)			(205)		2,962	2,962			
3518025	STATEN ISLAND	NY		04/23/2026		842		(82)			(82)		842	842			
3518050	TOMS RIVER	NJ		03/20/2026		1,267		(150)			(150)		1,267	1,267			
3518072	TOBYHANNA	PA		03/20/2026		502		(50)			(50)		502	502			
3518099	SEBRING	FL		03/20/2026		567		(49)			(49)		567	567			
3518108	DORAL	FL		03/20/2026		1,392		(118)			(118)		1,392	1,392			
3518157	HOLLYWOOD	FL		04/23/2026		761		(94)			(94)		761	761			
3518184	WILMINGTON	DE		05/21/2026		391		(27)			(27)		391	391			
3518206	SAN JOSE	CA		04/23/2026		778		(48)			(48)		778	778			
3518219	BALTIMORE	MD		04/23/2026		348		(25)			(25)		348	348			
3518245	FORT COLLINS	CO		04/23/2026		670		(65)			(65)		670	670			
3518269	MARENGO	IL		03/20/2026		282		(28)			(28)		282	282			
3518299	Paterson	NJ		03/20/2026				(13)			(13)						
3518310	KAMUELA	HI		03/20/2026		4,252		(405)			(405)		4,252	4,252			
3518314	STRATFORD	CT		04/23/2026		1,147		(95)			(95)		1,147	1,147			
3518322	GARY	IN		04/23/2026		444		(5)			(5)		444	444			
3518329	BALTIMORE	MD		04/23/2026		522		(39)			(39)		522	522			
3518330	AUSTIN	TX		03/20/2026		3,495		(77)			(77)		3,495	3,495			
3518380	GARFIELD HEIGHTS	OH		03/20/2026		337		(14)			(14)		337	337			
3518388	VISTA	CA		04/23/2026		1,530		(145)			(145)		1,530	1,530			
3518397	GAINESVILLE	FL		03/20/2026		579		(65)			(65)		579	579			
3518413	CEDARHURST	NY		04/23/2026		2,258		(151)			(151)		2,258	2,258			
3518425	BROOKLYN	NY		04/23/2026		637		(86)			(86)		637	637			
3518429	CORAOPOLIS	PA		04/23/2026		1,220		(19)			(19)		1,220	1,220			
3518483	JACKSON	GA		03/20/2026		308		(65)			(65)		308	308			
3518489	LEOMINSTER	MA		03/20/2026		1,253		(101)			(101)		1,253	1,253			
3518522	MESA	AZ		03/20/2026		1,027		(102)			(102)		1,027	1,027			
3518523	DRAPER	UT		03/20/2026		1,658		(119)			(119)		1,658	1,658			
3518539	SACRAMENTO	CA		04/23/2026		540		(40)			(40)		540	540			
3518541	LINCOLN	CA		04/23/2026		716		(54)			(54)		716	716			
3518553	NORTH HAVEN	CT		04/23/2026		1,046		(103)			(103)		1,046	1,046			
3518556	DEERFIELD BEACH	FL		04/23/2026		564		(76)			(76)		564	564			
3518563	MIAMI	FL		03/20/2026		809		(90)			(90)		809	809			
3518579	PRAIRIEVILLE	LA		07/24/2026		1,860		(5)			(5)		1,860	1,860			
3518585	PHILADELPHIA	PA		04/23/2026		933		(34)			(34)		933	933			
3518592	TULSA	OK		05/21/2026		378		(23)			(23)		378	378			
3518628	HONOLULU	HI		04/23/2026		1,342		(182)			(182)		1,342	1,342			
3518663	CLAREMORE	OK		03/20/2026		473		(76)			(76)		473	473			
3518665	LOS ANGELES	CA		03/20/2026		1,144		(124)			(124)		1,144	1,144			

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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					
3518677	MIAMI	FL		04/23/2026		1,928		(200)			(200)		1,928	1,928			
3518715	JACKSONVILLE	FL		04/23/2026		1,160		(42)			(42)		1,160	1,160			
3518735	WATERBURY	CT		03/20/2026		515		(60)			(60)		515	515			
3518747	COLUMBUS	OH		04/23/2026		521		(53)			(53)		521	521			
3518773	MUNCIE	IN		04/23/2026		252		(28)			(28)		252	252			
3518840	HIALEAH	FL		04/23/2026		988		(102)			(102)		988	988			
3518845	CHICAGO	IL		05/21/2026		1,393		(150)			(150)		1,393	1,393			
3518855	HARRISBURG	PA		05/21/2026		389		(16)			(16)		389	389			
3518895	MADISON	AL		03/20/2026		861		(115)			(115)		861	861			
3518896	TULSA	OK		05/21/2026		429		(29)			(29)		429	429			
3518904	PHILADELPHIA	PA		04/23/2026		348		(39)			(39)		348	348			
3518913	NEWBURGH	NY		04/23/2026		913		(69)			(69)		913	913			
3518935	FAR ROCKAWAY	NY		04/23/2026		724		1			1		724	724			
3518944	TULSA	OK		05/21/2026		331		(43)			(43)		331	331			
3518951	SMITHTOWN	NY		04/23/2026		669		(88)			(88)		669	669			
3518975	PHILADELPHIA	PA		05/21/2026		216		(39)			(39)		216	216			
3518982	BALTIMORE	MD		04/23/2026		382		(18)			(18)		382	382			
3519013	ELK RIDGE	UT		04/23/2026		1,817		(225)			(225)		1,817	1,817			
3519018	ELK RIDGE	UT		04/23/2026		1,830		(226)			(226)		1,830	1,830			
3519067	BALTIMORE	MD		05/21/2026		466		(27)			(27)		466	466			
3519118	LONG BRANCH	NJ		05/21/2026		3,004		(110)			(110)		3,004	3,004			
3519121	BOTHELL	WA		04/23/2026		1,021		(83)			(83)		1,021	1,021			
3519138	VAN NUYS AREA, LOS A	CA		04/23/2026		2,106		(168)			(168)		2,106	2,106			
3519141	SAINT PAUL	MN		05/21/2026		482		(39)			(39)		482	482			
3519157	PANAMA CITY	FL		05/21/2026				(65)			(65)						
3519197	HACKENSACK	NJ		07/24/2026		1,333		(27)			(27)		1,333	1,333			
3519233	BROOKFIELD	IL		04/23/2026		585		(37)			(37)		585	585			
3519237	BALTIMORE	MD		04/23/2026		545		(15)			(15)		545	545			
3519260	LAWRENCEVILLE	GA		04/23/2026		555		(22)			(22)		555	555			
3519277	BOLING	TX		05/21/2026		506		(84)			(84)		506	506			
3519287	HOLLYWOOD	FL		06/23/2026		594		(55)			(55)		594	594			
3519395	WAIALUA	HI		05/21/2026		1,000		2			2		1,000	1,000			
3519401	TAMPA	FL		05/21/2026				(31)			(31)						
3519415	FARMVILLE	VA		04/23/2026		1,499		(226)			(226)		1,499	1,499			
3519418	BALTIMORE	MD		05/21/2026		399		(23)			(23)		399	399			
3519419	PALM HARBOR	FL		04/23/2026		3,837		(49)			(49)		3,837	3,837			
3519423	MYRTLE BEACH	SC		05/21/2026		1,871		(52)			(52)		1,871	1,871			
3519433	LAS VEGAS	NV		04/23/2026		3,735		(31)			(31)		3,735	3,735			
3519461	FLUSHING	NY		05/21/2026		2,041		(119)			(119)		2,041	2,041			
3519464	PARADISE VALLEY	AZ		05/21/2026		6,004		(404)			(404)		6,004	6,004			
3519471	SANTA MARIA	CA		07/24/2026		664		(178)			(178)		664	664			
3519507	ELMER	NJ		05/21/2026		419		(47)			(47)		419	419			
3519519	PHOENIX	AZ		04/23/2026		538		(45)			(45)		538	538			
3519523	PHILADELPHIA	PA		04/23/2026		321		(37)			(37)		321	321			
3519566	BRIDGEPORT	CT		04/23/2026		431		(15)			(15)		431	431			
3519581	LONG POND	PA		05/21/2026		998		(36)			(36)		998	998			
3519614	DANBURY	NH		06/23/2026		263		(53)			(53)		263	263			
3519632	HAYDEN	AL		05/21/2026		779		(78)			(78)		779	779			
3519644	BALTIMORE	MD		04/23/2026		284		(30)			(30)		284	284			
3519654	TARBORO	NC		05/21/2026		213		(41)			(41)		213	213			
3519667	GREENSBORO	NC		06/23/2026		1,357		(218)			(218)		1,357	1,357			

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3519686	LEHIGH ACRES	FL		06/23/2026		409		(3)			(3)		409	409			
3519699	BROOKLYN	NY		05/21/2026		1,426		(40)			(40)		1,426	1,426			
3519702	IRVING	TX		05/21/2026		464		(40)			(40)		464	464			
3519758	EATON	CO		06/23/2026		283		(33)			(33)		283	283			
3519772	AUBURN	WA		05/21/2026		1,860		(176)			(176)		1,860	1,860			
3519780	MILTON	WA		06/23/2026		682		(19)			(19)		682	682			
3519880	MILWAUKEE	WI		05/21/2026		541		(15)			(15)		541	541			
3519911	BIRMINGHAM	AL		05/21/2026		1,193		(134)			(134)		1,193	1,193			
3519953	SCOTTSDALE	AZ		05/21/2026		787		(79)			(79)		787	787			
3520016	HAGERSTOWN	MD		05/21/2026		282		(21)			(21)		282	282			
3520049	PHILADELPHIA	PA		05/21/2026		381		(59)			(59)		381	381			
3520082	STATESBORO	GA		06/23/2026		295		(38)			(38)		295	295			
3520100	NEWPORT	KY		05/21/2026		599		(39)			(39)		599	599			
3520105	TIMBERLAKE	NC		05/21/2026		358		(32)			(32)		358	358			
3520111	KIHEI	HI		05/21/2026		905		(91)			(91)		905	905			
3520125	BALTIMORE	MD		05/21/2026		605		(26)			(26)		605	605			
3520174	MIAMI	FL		07/24/2026		1,301		(20)			(20)		1,301	1,301			
3520187	BROOKLYN	NY		05/21/2026		1,700		(200)			(200)		1,700	1,700			
3520202	FLORIDA CITY	FL		05/21/2026		552		(57)			(57)		552	552			
3520212	MABELVALE	AR		05/21/2026		450		(54)			(54)		450	450			
3520240	WEST MEMPHIS	AR		05/21/2026		333		(46)			(46)		333	333			
3520243	WEST MEMPHIS	AR		05/21/2026		333		(46)			(46)		333	333			
3520266	AVON	CO		06/23/2026		5,765		46			46		5,765	5,765			
3520273	TUCSON	AZ		05/21/2026		592		(86)			(86)		592	592			
3520275	GARY	IN		06/23/2026		211		(44)			(44)		211	211			
3520284	DAPHNE	AL		06/23/2026		353		(50)			(50)		353	353			
3520310	LAS VEGAS	NV		05/21/2026		566		(46)			(46)		566	566			
3520336	KENNEWICK	WA		07/24/2026		205		(30)			(30)		205	205			
3520347	MOUNT VERNON	NY		06/23/2026		740		(140)			(140)		740	740			
3520390	VINEYARD	UT		06/23/2026		1,103		(227)			(227)		1,103	1,103			
3520423	THREE FORKS	MT		06/23/2026		522		(54)			(54)		522	522			
3520424	THREE FORKS	MT		05/21/2026		784		(66)			(66)		784	784			
3520453	HONOLULU	HI		06/23/2026		584		(143)			(143)		584	584			
3520500	FORT LAUDERDALE	FL		06/23/2026		2,028		(81)			(81)		2,028	2,028			
3520548	LAS VEGAS	NV		05/21/2026		558		(61)			(61)		558	558			
3520553	NORTH PLAINS	OR		06/23/2026		630		(11)			(11)		630	630			
3520577	FLUSHING	NY		07/24/2026		1,511		(278)			(278)		1,511	1,511			
3520582	SHARON	PA		07/24/2026		98		(15)			(15)		98	98			
3520600	STATEN ISLAND	NY		07/24/2026		410		(60)			(60)		410	410			
3520632	THREE FORKS	MT		05/21/2026		784		(66)			(66)		784	784			
3520638	ELLWOOD CITY	PA		06/23/2026		338		(42)			(42)		338	338			
3520656	EATONTON	GA		06/23/2026		1,087		(30)			(30)		1,087	1,087			
3520663	METHUEN	MA		07/24/2026		275		(52)			(52)		275	275			
3520681	BROOKLYN	NY		07/24/2026		538		(67)			(67)		538	538			
3520700	ORANGE BEACH	AL		07/24/2026		450		(51)			(51)		450	450			
3520705	HARTFORD	CT		07/24/2026		187		(48)			(48)		187	187			
3520729	STAR	ID		05/21/2026		468		(38)			(38)		468	468			
3520772	DALLAS	TX		07/24/2026		131		(2)			(2)		131	131			
3520823	FLUSHING	NY		06/23/2026		1,589		(156)			(156)		1,589	1,589			
3520830	PARKLAND	FL		06/23/2026		563		(2)			(2)		563	563			
3520878	TULLY	NY		07/24/2026		77		(19)			(19)		77	77			

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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					
3520885	BATON ROUGE	LA		06/23/2026		360		(82)			(82)		360	360			
3520931	AVENTURA	FL		07/24/2026		151		(21)			(21)		151	151			
3520953	MONTGOMERY	AL		07/24/2026		199		(11)			(11)		199	199			
3520954	SAVANNAH	GA		06/23/2026		531		(80)			(80)		531	531			
3520955	JAMAICA	NY		06/23/2026		310		(62)			(62)		310	310			
3520958	DAVIE	FL		06/23/2026		199		(14)			(14)		199	199			
3520973	BROOKLYN	NY		06/23/2026		751		(146)			(146)		751	751			
3520980	FORT LAUDERDALE	FL		06/23/2026		1,174		(114)			(114)		1,174	1,174			
3520987	NEW HAVEN	CT		06/23/2026		591		(76)			(76)		591	591			
3521005	ROCHESTER	MN		07/24/2026		172		(20)			(20)		172	172			
3521022	BALTIMORE	MD		06/23/2026		527		(52)			(52)		527	527			
3521046	SAN PEDRO	CA		07/24/2026		371		(37)			(37)		371	371			
3521070	BALTIMORE	MD		07/24/2026		229		(36)			(36)		229	229			
3521080	HONOLULU	HI		07/24/2026		364		(80)			(80)		364	364			
3521086	MARINA DEL REY	CA		07/24/2026		1,775		(83)			(83)		1,775	1,775			
3521108	CASA GRANDE	AZ		07/24/2026		145		(33)			(33)		145	145			
3521125	ALBUQUERQUE	NM		07/24/2026		152		(16)			(16)		152	152			
3521134	PHILADELPHIA	PA		06/23/2026		770		(122)			(122)		770	770			
3521142	BROOKLYN	NY		07/24/2026		1,640		(488)			(488)		1,640	1,640			
3521180	KISSIMMEE	FL		06/23/2026		446		(89)			(89)		446	446			
3521243	AUGUSTA	GA		06/23/2026		207		(33)			(33)		207	207			
3521250	SAMMAMISH	WA		07/24/2026		923		(73)			(73)		923	923			
3521273	PHILADELPHIA	PA		07/24/2026		176		(36)			(36)		176	176			
3521305	SAN ANTONIO	TX		07/24/2026		217		(44)			(44)		217	217			
3521382	DYERSBURG	TN		07/24/2026		81		(17)			(17)		81	81			
3521384	DYERSBURG	TN		07/24/2026		89		(19)			(19)		89	89			
3521386	DYERSBURG	TN		07/24/2026		89		(19)			(19)		89	89			
3521419	BURBANK	CA		07/24/2026		369		(98)			(98)		369	369			
3521429	YONKERS	NY		07/24/2026		367		(69)			(69)		367	367			
3521447	ALLENTOWN	PA		07/24/2026		156		(14)			(14)		156	156			
3521468	CHICAGO	IL		07/24/2026		365		(44)			(44)		365	365			
3521479	DALLAS	TX		07/24/2026		149		(28)			(28)		149	149			
3521511	FLUSHING	NY		07/24/2026		513		(49)			(49)		513	513			
3521523	BIG PINE KEY	FL		07/24/2026		622		(48)			(48)		622	622			
3521524	SAINT PAUL	TX		06/23/2026		1,020		(81)			(81)		1,020	1,020			
3521526	COLUMBIA	SC		07/24/2026		107		(26)			(26)		107	107			
3521528	ORLANDO	FL		07/24/2026		337		(37)			(37)		337	337			
3521545	REDMOND	WA		06/23/2026		1,903		2			2		1,903	1,903			
3521564	ORANGEBURG	NY		07/24/2026		630		(121)			(121)		630	630			
3521571	PONCHATOULA	LA		07/24/2026		369		(43)			(43)		369	369			
3521644	EL PASO	TX		06/23/2026		212		(30)			(30)		212	212			
3521645	CODY	WY		07/24/2026		167		(51)			(51)		167	167			
3521676	JOSEPHINE	TX		07/24/2026		499		(77)			(77)		499	499			
3521695	LAKEWOOD RANCH	FL		06/23/2026		254		(39)			(39)		254	254			
3521705	PHILADELPHIA	PA		07/24/2026		117		(20)			(20)		117	117			
3521708	PHILADELPHIA	PA		07/24/2026		173		(23)			(23)		173	173			
3521752	SPOKANE	WA		07/24/2026		295		(79)			(79)		295	295			
3521769	BURBANK	IL		07/24/2026		123		(26)			(26)		123	123			
3521783	LEXINGTON	NC		07/24/2026		1,819		(37)			(37)		1,819	1,819			
3521847	BALTIMORE	MD		07/24/2026		128		(23)			(23)		128	128			
3521848	LAS VEGAS	NV		07/24/2026		206		(38)			(38)		206	206			

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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					
3521854	LINCOLN	NH		07/24/2026		649		(141)			(141)		649	649			
3521860	CHANDLER	AZ		07/24/2026		522		(79)			(79)		522	522			
3521940	CHICAGO	IL		07/24/2026		215		(34)			(34)		215	215			
3522066	PHILADELPHIA	PA		07/24/2026		384		(90)			(90)		384	384			
3522073	NEW LONDON	CT		07/24/2026		313		(32)			(32)		313	313			
3522220	PUYALLUP	WA		07/24/2026				(30)			(30)						
3522246	NORMAN	OK		07/24/2026		341		(22)			(22)		341	341			
5004652	CHICAGO	IL		09/05/2025		873		(87)			(87)		873	873			
5004714	HOMESTEAD	FL		12/17/2025		3,398		(410)			(410)		3,398	3,398			
5004717	SCOTTSDALE	AZ		11/21/2025		3,262		(456)			(456)		3,262	3,262			
5004719	MURFREESBORO	TN		10/23/2025		4,870		(95)			(95)		4,870	4,870			
5004723	WINNETKA	IL		11/21/2025		2,682		(215)			(215)		2,682	2,682			
5004730	WILMINGTON	NC		11/21/2025		2,192		(86)			(86)		2,192	2,192			
5004752	JENKS	OK		12/17/2025		1,180		(42)			(42)		1,180	1,180			
5004756	SAINT. PETERSBURG	FL		03/20/2026		3,952		(436)			(436)		3,952	3,952			
5004775	SAINT AUGUSTINE	FL		01/23/2026		1,648		(74)			(74)		1,648	1,648			
5004787	FORT PIERCE	FL		03/20/2026		565		(59)			(59)		565	565			
5004792	PANAMA CITY	FL		03/02/2026		820		(95)			(95)		820	820			
5004807	ENGLEWOOD	NJ		03/20/2026		11,388		(106)			(106)		11,388	11,388			
5004816	Montclair	NJ		04/23/2026				(6)			(6)						
5004820	APOPKA	FL		05/21/2026		1,463		(59)			(59)		1,463	1,463			
5004843	WEST HAVEN	CT		05/21/2026		575		(30)			(30)		575	575			
5004861	BOCA RATON	FL		05/21/2026		6,004		(127)			(127)		6,004	6,004			
5004870	KAILUA KONA	HI		06/23/2026		2,339		(95)			(95)		2,339	2,339			
5004871	NORTH LAS VEGAS	NV		05/21/2026		848		(68)			(68)		848	848			
5004875	SOUTHLAKE	TX		07/24/2026		12,600		(77)			(77)		12,600	12,600			
5004888	SUNRISE	FL		06/23/2026		696		(37)			(37)		696	696			
5004901	COLORADO SPRINGS	CO		07/24/2026		182		(17)			(17)		182	182			
5004908	JUPITER	FL		06/23/2026		1,055		(57)			(57)		1,055	1,055			
7507919	LEANDER	TX		08/20/2025		2,268		(8)			(8)		2,268	2,268			
7507995	SAINT GEORGE	UT		08/20/2025		1,506		(202)			(202)		1,506	1,506			
7508025	LEANDER	TX		08/20/2025		2,490		51			51		2,490	2,490			
7508078	SAINT GEORGE	UT		08/20/2025		929		(80)			(80)		929	929			
7508130	WINSTON SALEM	NC		08/20/2025		3,754		(499)			(499)		3,754	3,754			
7508176	SHREWSBURY	NJ		08/20/2025		4,556		(509)			(509)		4,556	4,556			
7508203	NEW LENOX	IL		08/20/2025		300		(33)			(33)		300	300			
7508370	ARLINGTON	TX		08/20/2025		871		(112)			(112)		871	871			
7508381	LONG BEACH	CA		07/10/2025		5,685		(941)			(941)		5,685	5,685			
7508384	OKEECHOBEE	FL		08/20/2025		2,343		(81)			(81)		2,343	2,343			
7508426	LOS ALAMOS	CA		08/20/2025				(76)			(76)						
7508490	MIAMI SHORES	FL		08/20/2025		3,635		(255)			(255)		3,635	3,635			
7508516	MABLETON	GA		08/20/2025		656		(62)			(62)		656	656			
7508532	VALRICO	FL		08/20/2025		869		(61)			(61)		869	869			
7508552	HONOLULU	HI		08/20/2025		1,915		(40)			(40)		1,915	1,915			
7508561	MARANA	AZ		08/20/2025				(43)			(43)						
7508573	WILTON MANORS	FL		08/20/2025		15,873		(290)			(290)		15,873	15,873			
7508586	UNION	KY		08/20/2025		8,361		(204)			(204)		8,361	8,361			
7508643	TULARE	CA		08/20/2025		948		(124)			(124)		948	948			
7508678	BETHLEHEM	PA		08/20/2025		275		(19)			(19)		275	275			
7508729	SAINT PETERSBURG	FL		08/20/2025		10,648		(54)			(54)		10,648	10,648			
7508739	LAS VEGAS	NV		07/10/2025		1,146		(83)			(83)		1,146	1,146			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7508750	BOCA RATON	FL		08/20/2025		1,686		(78)			(78)		1,686	1,686			
7508751	SANTA CLARITA	CA		08/20/2025		1,290		(164)			(164)		1,290	1,290			
7508754	LAKE WORTH	FL		08/20/2025		1,134		(93)			(93)		1,134	1,134			
7508758	HADDONFIELD	NJ		08/20/2025		1,620		(144)			(144)		1,620	1,620			
7508772	CYPRESS	TX		08/20/2025		662		(30)			(30)		662	662			
7508801	CLEVELAND	OH		08/20/2025		3,214		(67)			(67)		3,214	3,214			
7508806	MINERAL WELLS	TX		08/20/2025				(59)			(59)						
7508828	TAMPA	FL		08/20/2025		2,970		(88)			(88)		2,970	2,970			
7508842	VANCOUVER	WA		08/20/2025		633		(26)			(26)		633	633			
7508844	TOMS RIVER	NJ		08/20/2025		2,371		(232)			(232)		2,371	2,371			
7508868	CHARLOTTE	NC		08/20/2025		671		(70)			(70)		671	671			
7508942	CHICAGO	IL		08/20/2025		752		(64)			(64)		752	752			
7508953	HOLLYWOOD	FL		08/20/2025		1,290		(105)			(105)		1,290	1,290			
7508976	HOUSTON	TX		08/20/2025		1,104		(22)			(22)		1,104	1,104			
7508977	DALLAS	TX		08/20/2025		1,034		(405)			(405)		1,034	1,034			
7508987	AUSTIN	TX		08/20/2025		3,035		(378)			(378)		3,035	3,035			
7508994	FAIRFIELD	CA		08/20/2025		1,392		(59)			(59)		1,392	1,392			
7509023	MIAMI	FL		08/20/2025		1,056		(50)			(50)		1,056	1,056			
7509041	SAVANNAH	TX		08/20/2025		749		(75)			(75)		749	749			
7509078	SUNNY ISLES BEACH	FL		07/10/2025		6,627		(956)			(956)		6,627	6,627			
7509113	LAWRENCEVILLE	GA		08/20/2025		948		(37)			(37)		948	948			
7509114	REDMOND	WA		08/20/2025		3,199		(411)			(411)		3,199	3,199			
7509134	BELLEVUE	WA		08/20/2025				(62)			(62)						
7509169	NEWCASTLE	CA		08/20/2025		2,048		(137)			(137)		2,048	2,048			
7509179	DEARBORN HEIGHTS	MI		08/20/2025		271		(17)			(17)		271	271			
7509200	OMAHA	NE		08/20/2025		514		(27)			(27)		514	514			
7509214	MILILANI	HI		08/20/2025		3,279		(364)			(364)		3,279	3,279			
7509224	WEST PALM BEACH	FL		08/20/2025		971		(127)			(127)		971	971			
7509225	CHICAGO	IL		08/20/2025		14,710		(32)			(32)		14,710	14,710			
7509229	TRUMBULL	CT		08/20/2025		1,066		(38)			(38)		1,066	1,066			
7509236	HENDERSON	NV		08/20/2025		1,400		(67)			(67)		1,400	1,400			
7509238	SANTA CLARITA	CA		08/20/2025		25,911		(851)			(851)		25,911	25,911			
7509249	BELLEAIR BEACH	FL		08/20/2025		4,549		(442)			(442)		4,549	4,549			
7509252	SUNNY ISLES BEACH	FL		07/10/2025		4,376		(141)			(141)		4,376	4,376			
7509261	SARASOTA	FL		08/20/2025		1,176		(63)			(63)		1,176	1,176			
7509265	WEST RICHLAND	WA		08/20/2025		801		(71)			(71)		801	801			
7509269	OXNARD	CA		08/20/2025		1,617		(204)			(204)		1,617	1,617			
7509295	HIGHLANDS RANCH	CO		08/20/2025		6,987		(216)			(216)		6,987	6,987			
7509312	CHICAGO	IL		08/20/2025		323		(38)			(38)		323	323			
7509315	LOS ANGELES	CA		08/20/2025		1,068		(19)			(19)		1,068	1,068			
7509321	HOLLYWOOD	FL		08/20/2025		3,942		(142)			(142)		3,942	3,942			
7509337	SCOTTSDALE	AZ		08/20/2025		1,049		(99)			(99)		1,049	1,049			
7509349	MIAMI	FL		08/20/2025		4,112		(139)			(139)		4,112	4,112			
7509358	FAIRMOUNT	GA		08/20/2025		718		(66)			(66)		718	718			
7509362	LAGUNA NIGUEL	CA		09/05/2025		5,396		(109)			(109)		5,396	5,396			
7509389	KAILUA	HI		08/20/2025		3,978		(153)			(153)		3,978	3,978			
7509395	PINEY FLATS	TN		08/20/2025		1,364		(68)			(68)		1,364	1,364			
7509408	SALADO	TX		08/20/2025		89,531		(1,516)			(1,516)		89,531	89,531			
7509432	MIAMI	FL		08/20/2025		727		(25)			(25)		727	727			
7509435	CLEARWATER BEACH	FL		09/05/2025		2,709		(210)			(210)		2,709	2,709			
7509445	GLENDORA	CA		07/10/2025		2,690		(284)			(284)		2,690	2,690			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
7509469	WALNUT CREEK	CA		08/20/2025		1,029		(108)			(108)		1,029	1,029			
7509470	SHERMAN OAKS	CA		07/10/2025		2,583		(116)			(116)		2,583	2,583			
7509479	REDWOOD CITY	CA		08/20/2025		961		(95)			(95)		961	961			
7509516	NORTH MYRTLE BEACH	SC		08/20/2025		56,342		(162)			(162)		56,342	56,342			
7509552	ABERDEEN	NJ		08/20/2025		2,723		(215)			(215)		2,723	2,723			
7509571	RANCHO PALOS VERDES	CA		09/05/2025		4,642		(478)			(478)		4,642	4,642			
7509582	SIMI VALLEY	CA		08/20/2025		1,467		(94)			(94)		1,467	1,467			
7509585	PORTLAND	OR		08/20/2025		1,472		(59)			(59)		1,472	1,472			
7509600	SAN DIEGO	CA		08/20/2025				(779)			(779)						
7509601	SAN MATEO	CA		08/20/2025		430		(43)			(43)		430	430			
7509605	PARK CITY	UT		08/20/2025		5,429		(563)			(563)		5,429	5,429			
7509613	JOLIET	IL		07/10/2025		916		(73)			(73)		916	916			
7509614	ATLANTA	GA		08/20/2025		748		(37)			(37)		748	748			
7509617	WEST ORANGE	NJ		07/10/2025		7,409		(310)			(310)		7,409	7,409			
7509623	OCALA	FL		08/20/2025		447		(21)			(21)		447	447			
7509628	LAS VEGAS	NV		08/20/2025		1,506		(31)			(31)		1,506	1,506			
7509630	SAN MARCOS	CA		08/20/2025		500		(40)			(40)		500	500			
7509660	FORT WORTH	TX		08/20/2025		1,018		(131)			(131)		1,018	1,018			
7509696	HONEY GROVE	TX		08/20/2025		942		(20)			(20)		942	942			
7509697	MESQUITE	TX		08/20/2025		591		(12)			(12)		591	591			
7509698	MCKINNEY	TX		08/20/2025		665		(51)			(51)		665	665			
7509704	WESTON	FL		08/20/2025		8,530		(393)			(393)		8,530	8,530			
7509706	SPARKS	NV		08/20/2025		1,834		(105)			(105)		1,834	1,834			
7509759	SAN FRANCISCO	CA		07/10/2025		1,530		(114)			(114)		1,530	1,530			
7509766	TEMPE	AZ		08/20/2025		1,038		(109)			(109)		1,038	1,038			
7509791	HONOLULU	HI		08/20/2025		1,034		(77)			(77)		1,034	1,034			
7509840	SAN RAFAEL	CA		08/20/2025		3,258		(223)			(223)		3,258	3,258			
7509862	JUPITER	FL		08/20/2025		2,854		(263)			(263)		2,854	2,854			
7509905	SANTA CLARITA	CA		08/20/2025		1,433		(64)			(64)		1,433	1,433			
7509926	SANTA MONICA	CA		08/20/2025		1,772		(225)			(225)		1,772	1,772			
7509937	CARPINTERIA	CA		08/20/2025		1,061		(117)			(117)		1,061	1,061			
7509952	HAMPTON	GA		08/20/2025		3,568		(77)			(77)		3,568	3,568			
7509958	SAINT GEORGE	UT		07/10/2025		258,255		(1,520)			(1,520)		258,255	258,255			
7509965	FORT LAUDERDALE	FL		07/10/2025		7,050		(783)			(783)		7,050	7,050			
7509982	MYRTLE BEACH	SC		07/10/2025		43,836		(565)			(565)		43,836	43,836			
7509987	SAINT GEORGE	UT		07/25/2025		5,273		(537)			(537)		5,273	5,273			
7510007	PHOENIX	AZ		08/20/2025		1,135		(28)			(28)		1,135	1,135			
7510009	TOMS RIVER	NJ		08/20/2025		1,403		(167)			(167)		1,403	1,403			
7510014	RATON	NM		07/10/2025		1,590		(69)			(69)		1,590	1,590			
7510015	EDWARDS	CO		07/10/2025		19,436		(439)			(439)		19,436	19,436			
7510046	SANTA CLARITA	CA		08/20/2025		923		(97)			(97)		923	923			
7510082	HONOLULU	HI		08/20/2025		8,002		(44)			(44)		8,002	8,002			
7510083	VIENNA	VA		08/20/2025				(142)			(142)						
7510088	CAPE CORAL	FL		07/10/2025		1,733		(61)			(61)		1,733	1,733			
7510099	ENCINO	CA		08/20/2025				(198)			(198)						
7510116	ELKHORN	NE		07/25/2025		2,978		(146)			(146)		2,978	2,978			
7510119	VISTA	CA		08/20/2025		1,635		(81)			(81)		1,635	1,635			
7510129	GEORGETOWN	OH		08/20/2025		447		(38)			(38)		447	447			
7510133	ATLANTA	GA		07/25/2025		465		(21)			(21)		465	465			
7510139	BOYNTON BEACH	FL		07/10/2025		992		(86)			(86)		992	992			
7510147	GRETNA	NE		07/10/2025		940		(117)			(117)		940	940			

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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					
7510168	LITTLETON	CO		08/20/2025		518		(55)			(55)		518	518			
7510174	HOUSTON	TX		07/10/2025		303		(34)			(34)		303	303			
7510189	GREENBRAE	CA		08/20/2025		3,204		(166)			(166)		3,204	3,204			
7510197	SAINT PETE BEACH	FL		09/05/2025				(50)			(50)						
7510214	MOORE	SC		07/10/2025		982		(111)			(111)		982	982			
7510222	RICHMOND	TX		07/10/2025		1,035		(34)			(34)		1,035	1,035			
7510223	GLENCOE	IL		08/20/2025		1,518		(186)			(186)		1,518	1,518			
7510226	SOUTHPORT	CT		07/10/2025		203,454		(2,117)			(2,117)		203,454	203,454			
7510235	CAMDEN	SC		07/10/2025		649		(55)			(55)		649	649			
7510238	DORAL	FL		08/20/2025		4,737		(67)			(67)		4,737	4,737			
7510241	SAN MATEO	CA		08/20/2025		482		(62)			(62)		482	482			
7510242	YUBA CITY	CA		08/20/2025		1,100		(213)			(213)		1,100	1,100			
7510248	RANCHO SANTA	CA		08/20/2025		1,713		(70)			(70)		1,713	1,713			
7510263	GOLDEN	CO		08/20/2025		1,626		(209)			(209)		1,626	1,626			
7510283	TOLEDO	OR		07/10/2025		1,279		(149)			(149)		1,279	1,279			
7510287	SANTA CLARITA	CA		08/20/2025		520		(52)			(52)		520	520			
7510297	CORVALLIS	OR		07/10/2025		201,182		(661)			(661)		201,182	201,182			
7510303	SAN ANTONIO	TX		08/20/2025		362		(50)			(50)		362	362			
7510306	OREM	UT		07/10/2025		881		(104)			(104)		881	881			
7510308	SOUTH HOLLAND	IL		07/25/2025		562		(75)			(75)		562	562			
7510310	SAN BRUNO	CA		07/10/2025		3,454		(63)			(63)		3,454	3,454			
7510325	KIHEI	HI		07/10/2025		1,308		(183)			(183)		1,308	1,308			
7510361	HONOLULU	HI		08/20/2025		3,434		(91)			(91)		3,434	3,434			
7510402	MINDEN	NV		07/10/2025		1,318		(115)			(115)		1,318	1,318			
7510404	WOODLAND HILLS	CA		08/20/2025		3,757		(486)			(486)		3,757	3,757			
7510438	WALNUT CREEK	CA		07/10/2025		1,618		(86)			(86)		1,618	1,618			
7510474	HOLLYWOOD	FL		07/10/2025		1,512		(4)			(4)		1,512	1,512			
7510481	TINTON FALLS	NJ		07/10/2025		2,983		(413)			(413)		2,983	2,983			
7510499	HONOLULU	HI		07/25/2025				(101)			(101)						
7510500	GIBSONTON	FL		07/10/2025		442		(37)			(37)		442	442			
7510518	AVENTURA	FL		07/10/2025		221		(32)			(32)		221	221			
7510537	SUGAR LAND	TX		07/25/2025		3,630		(51)			(51)		3,630	3,630			
7510565	FRISCO	TX		07/25/2025		3,323		(269)			(269)		3,323	3,323			
7510569	DEPOE BAY	OR		07/10/2025		3,376		(332)			(332)		3,376	3,376			
7510583	MOREHEAD CITY	NC		09/05/2025		23,089		(356)			(356)		23,089	23,089			
7510590	GILBERT	AZ		07/10/2025		1,648		(159)			(159)		1,648	1,648			
7510616	NAPLES	FL		07/10/2025		901		(130)			(130)		901	901			
7510626	MAUMEE	OH		07/10/2025		712		(67)			(67)		712	712			
7510631	CHANDLER	AZ		07/25/2025		4,421		(342)			(342)		4,421	4,421			
7510632	BOERNE	TX		07/25/2025		7,251		(445)			(445)		7,251	7,251			
7510635	LAGUNA NIGUEL	CA		07/10/2025		2,182		(235)			(235)		2,182	2,182			
7510636	ST. GEORGE	UT		09/05/2025		1,185		(112)			(112)		1,185	1,185			
7510678	CALERA	AL		07/25/2025		4,685		(1,691)			(1,691)		4,685	4,685			
7510688	PORTER	TX		09/05/2025		6,421		(484)			(484)		6,421	6,421			
7510715	WINTER SPRINGS	FL		07/25/2025		822		(41)			(41)		822	822			
7510729	SAN FRANCISCO	CA		07/25/2025		1,402		(148)			(148)		1,402	1,402			
7510735	LAGUNA NIGUEL	CA		07/25/2025		1,572		(149)			(149)		1,572	1,572			
7510737	BOYNTON BEACH	FL		07/25/2025		491		(70)			(70)		491	491			
7510754	LARGO	FL		07/10/2025		1,470		(63)			(63)		1,470	1,470			
7510766	HONOLULU	HI		09/05/2025		1,628		(246)			(246)		1,628	1,628			
7510788	STUART	FL		09/05/2025		2,206		(230)			(230)		2,206	2,206			

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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					
7510790	SANTA MONICA	CA		07/25/2025		6,232		(104)			(104)		6,232	6,232			
7510791	SELLERSVILLE	PA		09/23/2025		22,065		(155)			(155)		22,065	22,065			
7510795	RICHMOND	TX		07/25/2025		6,289		(26)			(26)		6,289	6,289			
7510799	ANTHONY	TX		07/25/2025		1,062		(187)			(187)		1,062	1,062			
7510809	ALBUQUERQUE	NM		09/05/2025		2,539		(71)			(71)		2,539	2,539			
7510834	MASON	OH		07/25/2025		584		(62)			(62)		584	584			
7510835	DALLAS	TX		09/23/2025		2,895		(372)			(372)		2,895	2,895			
7510841	DAWSONVILLE	GA		09/05/2025		631		(74)			(74)		631	631			
7510842	LAS VEGAS	NV		09/05/2025		1,467		(202)			(202)		1,467	1,467			
7510853	DURHAM	NC		09/05/2025		844		(88)			(88)		844	844			
7510860	PALMETTO	FL		09/05/2025		624		(61)			(61)		624	624			
7510866	MANALAPAN	NJ		09/05/2025		877		(135)			(135)		877	877			
7510872	KANSAS CITY	MO		07/25/2025		1,231		(111)			(111)		1,231	1,231			
7510899	TREASURE ISLAND	FL		09/05/2025		688		(91)			(91)		688	688			
7510903	OAKLAND	CA		07/25/2025		952		(118)			(118)		952	952			
7510924	ELKHORN	NE		09/05/2025		2,760		(420)			(420)		2,760	2,760			
7510926	EL CAJON	CA		09/05/2025		22,690		(414)			(414)		22,690	22,690			
7510927	MORGAN	UT		10/23/2025		1,793		(238)			(238)		1,793	1,793			
7510928	IDAHO FALLS	ID		07/25/2025		541		(6)			(6)		541	541			
7510942	LEANDER	TX		09/05/2025		1,661		(86)			(86)		1,661	1,661			
7510944	CINCINNATI	OH		07/25/2025		102,649		(423)			(423)		102,649	102,649			
7510950	BOULDER	CO		07/25/2025		2,080		(268)			(268)		2,080	2,080			
7510952	WALNUT CREEK	CA		07/25/2025		522		(74)			(74)		522	522			
7511009	STANSBURY PARK	UT		09/05/2025		1,363		(120)			(120)		1,363	1,363			
7511013	LONGMONT	CO		09/05/2025		6,097		(78)			(78)		6,097	6,097			
7511014	SAN FRANCISCO	CA		07/25/2025		3,228		(348)			(348)		3,228	3,228			
7511019	CYPRESS	TX		07/25/2025		2,984		(105)			(105)		2,984	2,984			
7511025	MILLBRAE	CA		09/23/2025				(151)			(151)						
7511033	MACOMB	MI		09/05/2025		429		(64)			(64)		429	429			
7511067	VALENCIA	CA		09/05/2025		1,133		(109)			(109)		1,133	1,133			
7511077	DAYTON	OH		07/25/2025		263,333		(278)			(278)		263,333	263,333			
7511079	SAINT GEORGE	UT		09/05/2025		1,426		(137)			(137)		1,426	1,426			
7511091	LAS VEGAS	NV		09/05/2025		851		7			7		851	851			
7511092	MAINEVILLE	OH		07/25/2025		567		(93)			(93)		567	567			
7511094	ATLANTA	GA		09/05/2025		2,465		(252)			(252)		2,465	2,465			
7511102	CORTE MADERA	CA		09/05/2025		2,851		(319)			(319)		2,851	2,851			
7511106	YORK	SC		09/05/2025		1,053		(158)			(158)		1,053	1,053			
7511108	MESA	AZ		07/25/2025		1,381		(88)			(88)		1,381	1,381			
7511111	OAKLAND	CA		07/25/2025		2,862		(94)			(94)		2,862	2,862			
7511113	MIAMI	FL		09/05/2025		1,098		(136)			(136)		1,098	1,098			
7511119	KAILUA	HI		07/25/2025		4,122		(436)			(436)		4,122	4,122			
7511132	RIVERVIEW	FL		07/25/2025		478		(55)			(55)		478	478			
7511156	FORT LAUDERDALE	FL		09/05/2025				(63)			(63)						
7511172	BOCA RATON	FL		07/25/2025		3,107		(128)			(128)		3,107	3,107			
7511188	DRAPER	UT		09/05/2025		640		(69)			(69)		640	640			
7511190	PANORAMA CITY	CA		09/05/2025		1,612		(35)			(35)		1,612	1,612			
7511206	ALBUQUERQUE	NM		09/05/2025		742		(82)			(82)		742	742			
7511217	LA MESA	CA		09/05/2025		3,246		(161)			(161)		3,246	3,246			
7511224	PARKER	CO		09/05/2025		668		(67)			(67)		668	668			
7511233	PASCO	WA		09/05/2025				(34)			(34)						
7511298	EVERETT	WA		09/05/2025		1,231		(119)			(119)		1,231	1,231			

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					
7511304	SAN DIEGO	CA		07/25/2025		1,100		(96)			(96)		1,100	1,100			
7511308	KISSIMMEE	FL		09/05/2025		1,196		(101)			(101)		1,196	1,196			
7511313	JACKSONVILLE	FL		09/23/2025		3,816		(435)			(435)		3,816	3,816			
7511329	ENGLEWOOD	NJ		09/05/2025		623		(95)			(95)		623	623			
7511353	GLENVIEW	IL		09/05/2025		1,546		(102)			(102)		1,546	1,546			
7511354	MIAMI	FL		09/23/2025		7,735		(248)			(248)		7,735	7,735			
7511358	NEWPORT NEWS	VA		09/05/2025		567		(47)			(47)		567	567			
7511363	OCALA	FL		09/23/2025		2,108		(198)			(198)		2,108	2,108			
7511380	SAINT CLOUD	FL		09/05/2025		4,814		(146)			(146)		4,814	4,814			
7511390	HOLLYWOOD	FL		09/05/2025		361		(34)			(34)		361	361			
7511405	TOMBALL	TX		09/05/2025		1,402		(37)			(37)		1,402	1,402			
7511407	WALNUT CREEK	CA		09/23/2025		994		(150)			(150)		994	994			
7511408	SALT LAKE CITY	UT		09/05/2025		12,893		(544)			(544)		12,893	12,893			
7511411	SAN MATEO	CA		09/05/2025		2,747		(203)			(203)		2,747	2,747			
7511416	HYATTSVILLE	MD		09/05/2025		900		(134)			(134)		900	900			
7511429	BOYNTON BEACH	FL		09/05/2025		1,703		(109)			(109)		1,703	1,703			
7511438	FORT WORTH	TX		09/05/2025		1,639		(149)			(149)		1,639	1,639			
7511447	ATLANTA	GA		09/05/2025		3,189		(281)			(281)		3,189	3,189			
7511465	MORGANTON	GA		09/05/2025		3,326		(398)			(398)		3,326	3,326			
7511470	CHICAGO	IL		09/23/2025		608		(29)			(29)		608	608			
7511496	MYRTLE BEACH	SC		09/23/2025		1,254		(67)			(67)		1,254	1,254			
7511500	WHITE HAVEN	PA		09/23/2025		2,496		(151)			(151)		2,496	2,496			
7511509	SPRINGFIELD	OR		09/05/2025		1,289		(162)			(162)		1,289	1,289			
7511538	MIAMI	FL		10/23/2025		1,680		(126)			(126)		1,680	1,680			
7511542	FORT LAUDERDALE	FL		09/23/2025		3,151		(290)			(290)		3,151	3,151			
7511548	CONCORD	CA		09/05/2025		3,408		(217)			(217)		3,408	3,408			
7511549	SAN DIEGO	CA		09/23/2025				(163)			(163)						
7511565	CARMEL	CA		11/21/2025		3,532		(276)			(276)		3,532	3,532			
7511567	CITY OF LOS ANGELES	CA		09/23/2025		929		(106)			(106)		929	929			
7511572	PORTLAND	OR		09/05/2025		2,647		(349)			(349)		2,647	2,647			
7511580	MONUMENT	CO		09/23/2025		62,902		(845)			(845)		62,902	62,902			
7511594	SNOHOMISH	WA		10/23/2025		816		(41)			(41)		816	816			
7511598	SOUTH JORDAN	UT		09/05/2025		2,000		(136)			(136)		2,000	2,000			
7511600	MEDFORD	OR		09/05/2025		280		(25)			(25)		280	280			
7511612	LOS ANGELES	CA		09/05/2025				(276)			(276)						
7511616	SPARKS	NV		09/23/2025		915		(102)			(102)		915	915			
7511620	GERMANTOWN	MD		09/05/2025		288,258		(540)			(540)		288,258	288,258			
7511634	SAMMAMISH	WA		09/05/2025		994		(142)			(142)		994	994			
7511640	MEDFORD	OR		09/05/2025		912		(58)			(58)		912	912			
7511645	RIVIERA BEACH	FL		09/05/2025		1,605		(57)			(57)		1,605	1,605			
7511646	WICHITA	KS		09/23/2025		7,594		(247)			(247)		7,594	7,594			
7511662	REDINGTON SHORES	FL		09/05/2025		9,364		(381)			(381)		9,364	9,364			
7511668	HONOLULU	HI		09/05/2025		8,400		(418)			(418)		8,400	8,400			
7511676	SAN FRANCISCO	CA		09/05/2025		1,410		(146)			(146)		1,410	1,410			
7511694	EDMONDS	WA		09/05/2025				(8)			(8)						
7511697	LOS ANGELES	CA		10/23/2025		2,659		(266)			(266)		2,659	2,659			
7511700	MURPHYS	CA		09/23/2025		3,583		(140)			(140)		3,583	3,583			
7511703	NEW BUFFALO	MI		09/23/2025		1,878		(168)			(168)		1,878	1,878			
7511704	HOOVER	AL		09/05/2025		2,000		(99)			(99)		2,000	2,000			
7511710	MIAMI BEACH	FL		09/23/2025		693		(104)			(104)		693	693			
7511715	SEMINOLE	FL		09/05/2025		4,195		(202)			(202)		4,195	4,195			

SCHEDULE B - PART 3

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7511719	FEDERAL WAY	WA		09/23/2025		1,424		(196)			(196)		1,424	1,424			
7511720	POMONA	CA		09/23/2025		2,193		(99)			(99)		2,193	2,193			
7511735	HALEIWA	HI		10/23/2025				(34)			(34)						
7511781	TEMPLE TERRACE	FL		09/23/2025		1,041		(71)			(71)		1,041	1,041			
7511785	THE VILLAGES	FL		09/23/2025		11,230		(61)			(61)		11,230	11,230			
7511793	DALLAS	TX		09/05/2025		934		(62)			(62)		934	934			
7511796	SPANISH FORK	UT		09/05/2025				(34)			(34)						
7511801	RICHMOND	TX		09/05/2025		2,891		(144)			(144)		2,891	2,891			
7511809	OREM	UT		09/05/2025		1,187		(84)			(84)		1,187	1,187			
7511822	WILMINGTON	NC		09/23/2025		6,500		(42)			(42)		6,500	6,500			
7511833	DALLAS	TX		09/23/2025		6,925		(1,007)			(1,007)		6,925	6,925			
7511842	SEATTLE	WA		09/23/2025		7,000		(117)			(117)		7,000	7,000			
7511854	FARIBAULT	MN		09/23/2025		1,167		(133)			(133)		1,167	1,167			
7511859	SAN JUAN CAPISTRANO	CA		09/23/2025		391		(56)			(56)		391	391			
7511875	PORT SAINT LUCIE	FL		09/23/2025		785		(81)			(81)		785	785			
7511883	IRVINE	CA		09/23/2025		5,386		(495)			(495)		5,386	5,386			
7511885	WASHINGTON	UT		10/23/2025		1,934		(236)			(236)		1,934	1,934			
7511886	FOREST	VA		09/23/2025		1,366		(205)			(205)		1,366	1,366			
7511911	KATY	TX		09/05/2025		909		(100)			(100)		909	909			
7511913	LEVITTOWN	PA		09/23/2025		856		(132)			(132)		856	856			
7511922	PRINCETON	TX		09/23/2025		712		(60)			(60)		712	712			
7511939	ORANGE	CA		09/23/2025		1,061		(141)			(141)		1,061	1,061			
7511947	PACIFICA	CA		09/23/2025		2,099		(267)			(267)		2,099	2,099			
7511948	BLACK BUTTE RANCH	OR		09/23/2025		829		(133)			(133)		829	829			
7511951	SAN DIEGO	CA		09/23/2025		1,166		(75)			(75)		1,166	1,166			
7511956	HEBER CITY	UT		09/23/2025		1,021		(97)			(97)		1,021	1,021			
7511961	COVINA	CA		09/23/2025				(24)			(24)						
7511962	SANTA CLARITA	CA		09/23/2025		2,383		(109)			(109)		2,383	2,383			
7511967	MOUNT WASHINGTON	KY		10/23/2025		707		(99)			(99)		707	707			
7511973	TOMS RIVER	NJ		09/23/2025		1,678		(253)			(253)		1,678	1,678			
7512004	POTOMAC	MD		09/23/2025		3,505		(285)			(285)		3,505	3,505			
7512005	FRISCO	TX		09/23/2025		3,720		(293)			(293)		3,720	3,720			
7512013	SAN FRANCISCO	CA		09/23/2025		71,941		(265)			(265)		71,941	71,941			
7512020	GLEN GARDNER	NJ		10/23/2025		515		(48)			(48)		515	515			
7512054	FEDERAL HIGHTS	CO		11/21/2025		787		(112)			(112)		787	787			
7512066	HONOLULU	HI		10/23/2025		5,820		(172)			(172)		5,820	5,820			
7512072	HOUSTON	TX		09/23/2025		339		(47)			(47)		339	339			
7512091	ELLENWOOD	GA		11/21/2025		349		(37)			(37)		349	349			
7512101	BEVERLY HILLS	CA		10/23/2025		2,876		(226)			(226)		2,876	2,876			
7512119	ALHAMBRA	CA		09/23/2025		1,504		(181)			(181)		1,504	1,504			
7512125	CORVALLIS	OR		10/23/2025		655		(104)			(104)		655	655			
7512128	DALLAS	TX		09/23/2025		826		(88)			(88)		826	826			
7512132	WINSTON-SALEM	NC		11/21/2025		4,149		(345)			(345)		4,149	4,149			
7512149	RIO VERDE	AZ		10/23/2025		929		(133)			(133)		929	929			
7512161	HONOLULU	HI		09/23/2025		53,489		(446)			(446)		53,489	53,489			
7512175	HOUSTON	TX		09/23/2025		4,274		(70)			(70)		4,274	4,274			
7512176	FORT WORTH	TX		10/23/2025		698		(61)			(61)		698	698			
7512185	BAY CITY	MI		10/23/2025		355		(80)			(80)		355	355			
7512186	SARASOTA	FL		09/23/2025		443		(34)			(34)		443	443			
7512203	LONG BEACH	CA		10/23/2025		1,509		(219)			(219)		1,509	1,509			
7512204	FISH HAVEN	ID		09/23/2025		803		(122)			(122)		803	803			

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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					
7512213	DUBLIN	OH		10/23/2025		2,050		(463)			(463)		2,050	2,050			
7512215	RICHMOND	TX		10/23/2025		1,599		(105)			(105)		1,599	1,599			
7512219	THOUSAND OAKS	CA		09/23/2025		2,305		(173)			(173)		2,305	2,305			
7512235	WESTLAKE VILLAGE	CA		10/23/2025		1,155		(155)			(155)		1,155	1,155			
7512241	HONOLULU	HI		10/23/2025		2,855		(392)			(392)		2,855	2,855			
7512264	AGOURA HILLS	CA		10/23/2025		2,870		(229)			(229)		2,870	2,870			
7512267	STANLEY	NC		10/23/2025		1,672		(124)			(124)		1,672	1,672			
7512303	STERLING HEIGHTS	MI		10/23/2025		734		(123)			(123)		734	734			
7512323	LEESBURG	VA		10/23/2025		1,593		(166)			(166)		1,593	1,593			
7512326	CAPE CORAL	FL		10/23/2025		2,069		(68)			(68)		2,069	2,069			
7512332	NEWTOWN	CT		11/21/2025		1,360		(235)			(235)		1,360	1,360			
7512338	COLLEYVILLE	TX		09/23/2025		1,451		(196)			(196)		1,451	1,451			
7512355	EL CAJON	CA		10/23/2025		2,301		(174)			(174)		2,301	2,301			
7512369	TAVARES	FL		10/23/2025		12,000		(34)			(34)		12,000	12,000			
7512393	DENTON	TX		11/21/2025		258		(37)			(37)		258	258			
7512394	MILLERS	MD		10/23/2025		1,015		(55)			(55)		1,015	1,015			
7512398	HILO	HI		10/23/2025		1,851		(256)			(256)		1,851	1,851			
7512416	OAKLAND PARK	FL		10/23/2025		1,189		(119)			(119)		1,189	1,189			
7512429	WOODS CROSS	UT		10/23/2025		1,424		(86)			(86)		1,424	1,424			
7512430	HONOLULU	HI		10/23/2025		618		(76)			(76)		618	618			
7512434	DAYTONA BEACH	FL		11/21/2025		634		(43)			(43)		634	634			
7512440	SAN MATEO	CA		11/21/2025		166,009		(365)			(365)		166,009	166,009			
7512450	STEAMBOAT SPRINGS	CO		10/23/2025		2,751		(214)			(214)		2,751	2,751			
7512452	SAN DIEGO	CA		10/23/2025		1,243		(93)			(93)		1,243	1,243			
7512478	CINCINNATI	OH		10/23/2025		259		(42)			(42)		259	259			
7512485	HOWELL	NJ		10/23/2025		1,578		(137)			(137)		1,578	1,578			
7512491	ROLLING HILLS	CA		10/23/2025		5,798		(450)			(450)		5,798	5,798			
7512493	SAN JUAN CAPISTRANO	CA		10/23/2025		2,769		(292)			(292)		2,769	2,769			
7512495	KIHEI	HI		11/21/2025		2,899		(404)			(404)		2,899	2,899			
7512496	HONOLULU	HI		10/23/2025		277		(31)			(31)		277	277			
7512499	LONG BRANCH	NJ		10/23/2025		5,919		(118)			(118)		5,919	5,919			
7512515	SANTA ROSA	CA		11/21/2025		1,233		(110)			(110)		1,233	1,233			
7512516	ATLANTA	GA		10/23/2025				(166)			(166)						
7512525	LAS VEGAS	NV		10/23/2025		2,987		(231)			(231)		2,987	2,987			
7512542	MARIETTA	GA		10/23/2025		1,565		(102)			(102)		1,565	1,565			
7512543	WAXHAW	NC		12/17/2025		6,252		(684)			(684)		6,252	6,252			
7512579	AUBREY	TX		11/21/2025		1,780		(106)			(106)		1,780	1,780			
7512593	CRESTWOOD	KY		10/23/2025		1,757		(9)			(9)		1,757	1,757			
7512613	WAYNE	NJ		11/21/2025		1,719		(143)			(143)		1,719	1,719			
7512626	STOCKTON	CA		11/21/2025		288		(16)			(16)		288	288			
7512627	KEY LARGO	FL		10/23/2025		4,094		(277)			(277)		4,094	4,094			
7512637	ROCKWALL	TX		10/23/2025		855		(114)			(114)		855	855			
7512642	SANTA BARBARA	CA		10/23/2025		1,486		(184)			(184)		1,486	1,486			
7512644	HONOLULU	HI		10/23/2025		808		(105)			(105)		808	808			
7512665	MIAMI	FL		10/23/2025		1,495		(84)			(84)		1,495	1,495			
7512682	SPRING	TX		10/23/2025		6,639		(287)			(287)		6,639	6,639			
7512689	SUGAR LAND	TX		11/21/2025		1,753		(105)			(105)		1,753	1,753			
7512691	PROVO	UT		10/23/2025		2,430		(109)			(109)		2,430	2,430			
7512694	KENDALIA	TX		12/17/2025		946		(193)			(193)		946	946			
7512712	PALM HARBOR	FL		10/23/2025		1,347		(96)			(96)		1,347	1,347			
7512747	SPRING	TX		10/23/2025		1,084		(86)			(86)		1,084	1,084			

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7512754	PALMETTO BAY	FL		10/23/2025		4,248		(341)			(341)		4,248	4,248			
7512772	PELL CITY	AL		10/23/2025		382		(38)			(38)		382	382			
7512779	HAMBURG	NJ		11/21/2025		1,028		(118)			(118)		1,028	1,028			
7512785	CHICAGO	IL		10/23/2025		617,375		(22,286)			(22,286)		617,375	617,375			
7512789	PHOENIX	AZ		10/23/2025		28,206		(939)			(939)		28,206	28,206			
7512790	PHILOMATH	OR		10/23/2025		2,456		(193)			(193)		2,456	2,456			
7512792	LOGANVILLE	GA		11/21/2025		1,670		(240)			(240)		1,670	1,670			
7512796	WITTMANN	AZ		10/23/2025		1,660		(141)			(141)		1,660	1,660			
7512823	BARTOW	FL		11/21/2025		663		(59)			(59)		663	663			
7512860	PALO ALTO	CA		10/23/2025		1,826		(154)			(154)		1,826	1,826			
7512876	MILL VALLEY	CA		10/23/2025		2,351		(273)			(273)		2,351	2,351			
7512880	KIHEI	HI		11/21/2025		1,073		(122)			(122)		1,073	1,073			
7512881	SPRINGFIELD	VA		11/21/2025		8,516		(1,046)			(1,046)		8,516	8,516			
7512883	PORT HUENEME	CA		11/21/2025		899		(86)			(86)		899	899			
7512888	STERLING	VA		11/21/2025		1,309		(115)			(115)		1,309	1,309			
7512899	RICHMOND	TX		10/23/2025		7,738		(103)			(103)		7,738	7,738			
7512908	DURHAM	NC		11/21/2025		32,132		(1,146)			(1,146)		32,132	32,132			
7512911	SAN FRANCISCO	CA		12/17/2025		4,506		(482)			(482)		4,506	4,506			
7512919	OAKLAND	CA		11/21/2025		702		(87)			(87)		702	702			
7512923	LAS VEGAS	NV		10/23/2025		2,923		(134)			(134)		2,923	2,923			
7512928	LAS VEGAS	NV		10/23/2025		4,792		(174)			(174)		4,792	4,792			
7512935	PHILADELPHIA	PA		11/21/2025		510		(36)			(36)		510	510			
7512936	RICHMOND	TX		11/21/2025		105,446		(559)			(559)		105,446	105,446			
7512940	KANEOHE	HI		11/21/2025		2,942		(289)			(289)		2,942	2,942			
7512941	EUSTIS	FL		11/21/2025		1,302		(195)			(195)		1,302	1,302			
7512942	MECHANICSBURG	PA		11/21/2025		20,500		(316)			(316)		20,500	20,500			
7512944	TOMS RIVER	NJ		11/21/2025		891		(55)			(55)		891	891			
7512947	CALIMESA	CA		12/17/2025		2,089		(70)			(70)		2,089	2,089			
7512957	LEWISBURG	TN		11/21/2025		1,881		(237)			(237)		1,881	1,881			
7512965	MESA	AZ		11/21/2025		1,098		(67)			(67)		1,098	1,098			
7512967	VALENCIA	CA		11/21/2025		296		(34)			(34)		296	296			
7512982	ALAMEDA	CA		11/21/2025		1,464		(148)			(148)		1,464	1,464			
7512989	NEWARK	DE		10/23/2025		292		(22)			(22)		292	292			
7512998	CUPERTINO	CA		11/21/2025		7,559		(436)			(436)		7,559	7,559			
7513013	HONOLULU	HI		11/21/2025		3,935		(285)			(285)		3,935	3,935			
7513031	COTO DE CAZA	CA		11/21/2025		5,463		(434)			(434)		5,463	5,463			
7513041	PASADENA	CA		11/21/2025		517		(36)			(36)		517	517			
7513043	WOODSTOCK	GA		11/21/2025		751		(121)			(121)		751	751			
7513047	MUSKEGON	MI		11/21/2025		580		(43)			(43)		580	580			
7513052	PARK CITY	UT		11/21/2025		5,115		(549)			(549)		5,115	5,115			
7513061	FORT LAUDERDALE	FL		11/21/2025		1,372		(182)			(182)		1,372	1,372			
7513067	LOS ANGELES	CA		11/21/2025		1,054		(128)			(128)		1,054	1,054			
7513069	HONOLULU	HI		12/17/2025		1,000		(116)			(116)		1,000	1,000			
7513071	BILLINGS	MT		11/21/2025		413		(65)			(65)		413	413			
7513076	NEW SMYRNA BEACH	FL		12/17/2025		2,154		(149)			(149)		2,154	2,154			
7513098	FORT MOHAVE	AZ		12/17/2025		468		(50)			(50)		468	468			
7513104	TAVERNIER	FL		01/23/2026		4,132		(420)			(420)		4,132	4,132			
7513118	MILL VALLEY	CA		03/02/2026		3,527		(342)			(342)		3,527	3,527			
7513127	ANGEL FIRE	NM		11/21/2025		431		(71)			(71)		431	431			
7513134	OAK PARK	CA		11/21/2025		1,428		(77)			(77)		1,428	1,428			
7513159	MARIETTA	GA		11/21/2025		1,594		(210)			(210)		1,594	1,594			

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					
7513161	SUNNY ISLES BEACH	FL		12/17/2025		466		(51)			(51)		466	466			
7513179	LAS VEGAS	NV		12/17/2025				(24)			(24)						
7513190	MIAMI	FL		12/17/2025		2,547		(328)			(328)		2,547	2,547			
7513193	WOODLAND HILLS	CA		11/21/2025		1,691		(183)			(183)		1,691	1,691			
7513201	UNION CITY	NJ		01/23/2026		1,322		(71)			(71)		1,322	1,322			
7513210	ASHEVILLE	NC		11/21/2025		666		(114)			(114)		666	666			
7513221	LAHAINA	HI		11/21/2025		878		(144)			(144)		878	878			
7513222	WESTLAKE VILLAGE	CA		12/17/2025		1,355		(187)			(187)		1,355	1,355			
7513232	DOVER	NJ		11/21/2025		2,369		(79)			(79)		2,369	2,369			
7513236	LEXINGTON	SC		11/21/2025		1,321		(83)			(83)		1,321	1,321			
7513244	HELM	CA		03/02/2026		1,333		(162)			(162)		1,333	1,333			
7513259	BEDFORD	WY		11/21/2025		578		(90)			(90)		578	578			
7513265	MIAMI	FL		11/21/2025		4,816		(331)			(331)		4,816	4,816			
7513274	NORTHLAKE	TX		12/17/2025		1,200		(84)			(84)		1,200	1,200			
7513288	HOUSTON	TX		11/21/2025		701		(42)			(42)		701	701			
7513295	SEBASTIAN	FL		11/21/2025		1,211		(48)			(48)		1,211	1,211			
7513297	WELLINGTON	FL		11/21/2025		5,122		(59)			(59)		5,122	5,122			
7513300	HOLLYWOOD	FL		11/21/2025		486		(21)			(21)		486	486			
7513314	REDONDO BEACH	CA		11/21/2025		2,164		(304)			(304)		2,164	2,164			
7513324	MIAMI	FL		12/17/2025		1,524		(106)			(106)		1,524	1,524			
7513325	PEMBROKE PINES	FL		12/17/2025		3,182		(394)			(394)		3,182	3,182			
7513328	KIHEI	HI		12/17/2025		1,667		(265)			(265)		1,667	1,667			
7513335	BEVERLY HILLS	MI		12/17/2025		994		(164)			(164)		994	994			
7513347	CYPRESS	TX		12/17/2025		72,151		(129)			(129)		72,151	72,151			
7513354	BLUE RIDGE	TX		12/17/2025		1,633		(141)			(141)		1,633	1,633			
7513368	TAYLOR	AZ		11/21/2025		737		(126)			(126)		737	737			
7513369	LOS ANGELES	CA		11/21/2025				(74)			(74)						
7513374	HONOLULU	HI		11/21/2025		1,591		(172)			(172)		1,591	1,591			
7513392	LAS VEGAS	NV		12/17/2025		8,434		(1,020)			(1,020)		8,434	8,434			
7513394	INDEPENDENCE	MO		12/17/2025		336		(83)			(83)		336	336			
7513406	FLAGSTAFF	AZ		12/17/2025		1,570		(80)			(80)		1,570	1,570			
7513412	HOUSTON	TX		01/23/2026		2,800		(110)			(110)		2,800	2,800			
7513419	SANTA MONICA	CA		11/21/2025		960		(109)			(109)		960	960			
7513426	ROCKWELL	TX		12/17/2025		1,551		(68)			(68)		1,551	1,551			
7513431	SANTA ROSA BEACH	FL		12/17/2025		686		(31)			(31)		686	686			
7513442	MESA	AZ		12/17/2025		1,594		(13)			(13)		1,594	1,594			
7513443	SANTA CLARITA	CA		11/21/2025		927		(67)			(67)		927	927			
7513447	HENDERSON	NV		11/21/2025		1,868		(91)			(91)		1,868	1,868			
7513450	DIVIDE	CO		11/21/2025		470		(71)			(71)		470	470			
7513453	FORT MYERS	FL		12/17/2025		634		(51)			(51)		634	634			
7513458	LENEXA	KS		03/02/2026		839		(134)			(134)		839	839			
7513460	PORTLAND	OR		12/17/2025		1,871		(131)			(131)		1,871	1,871			
7513464	HONOLULU	HI		12/17/2025		2,027		(322)			(322)		2,027	2,027			
7513465	RICHMOND	TX		12/17/2025		2,650		(59)			(59)		2,650	2,650			
7513473	GULF SHORES	AL		12/17/2025		806		(60)			(60)		806	806			
7513485	MILLCREEK	UT		11/21/2025		1,598		(169)			(169)		1,598	1,598			
7513492	SOUTH JORDAN	UT		11/21/2025		1,853		(148)			(148)		1,853	1,853			
7513494	WINDER	GA		11/21/2025		605		(67)			(67)		605	605			
7513498	SANTA ANA	CA		11/21/2025		1,573		(109)			(109)		1,573	1,573			
7513502	NEW RIVER	AZ		12/17/2025		376		(34)			(34)		376	376			
7513503	EULESS	TX		11/21/2025		64,955		(103)			(103)		64,955	64,955			

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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					
7513514	SAN JACINTO	CA		12/17/2025		522		(73)			(73)		522	522			
7513521	CANON CITY	CO		12/17/2025		2,060		(286)			(286)		2,060	2,060			
7513524	SANTA ROSA	CA		12/17/2025		1,288		(158)			(158)		1,288	1,288			
7513538	LIVERMORE	CA		12/17/2025		806		(104)			(104)		806	806			
7513541	DANA POINT	CA		11/21/2025		3,356		(346)			(346)		3,356	3,356			
7513542	LAS VEGAS	NV		12/17/2025		6,062		(320)			(320)		6,062	6,062			
7513545	HOUSTON	TX		11/21/2025		391		(46)			(46)		391	391			
7513551	WESTLAKE VILLAGE	CA		12/17/2025				(31)			(31)						
7513582	THOUSAND OAKS	CA		12/17/2025		700		(72)			(72)		700	700			
7513584	SEBASTOPOL	CA		12/17/2025		2,216		(247)			(247)		2,216	2,216			
7513589	HONOLULU	HI		01/23/2026		4,604		(997)			(997)		4,604	4,604			
7513599	BRENTWOOD	TN		12/17/2025		4,591		(586)			(586)		4,591	4,591			
7513600	CALABASAS	CA		12/17/2025		10,639		(73)			(73)		10,639	10,639			
7513611	SIMI VALLEY	CA		12/17/2025		1,797		(130)			(130)		1,797	1,797			
7513630	ALBUQUERQUE	NM		12/17/2025		620		(100)			(100)		620	620			
7513641	VERO BEACH	FL		12/17/2025		294		(33)			(33)		294	294			
7513642	ESTERO	FL		12/17/2025		964		(38)			(38)		964	964			
7513646	DANA POINT	CA		12/17/2025				(2,547)			(2,547)						
7513652	HILLSBORO	OR		12/17/2025		1,990		(63)			(63)		1,990	1,990			
7513655	TELLURIDE	CO		01/23/2026		3,502		(369)			(369)		3,502	3,502			
7513657	LEAGUE CITY	TX		12/17/2025		849		(45)			(45)		849	849			
7513659	SAN MATEO	CA		12/17/2025		468		(58)			(58)		468	468			
7513661	MIAMI	FL		12/17/2025		1,372		(70)			(70)		1,372	1,372			
7513665	HOUSTON	TX		01/23/2026		2,540		(291)			(291)		2,540	2,540			
7513686	PHOENIX	AZ		03/02/2026		2,410		(320)			(320)		2,410	2,410			
7513696	BRUSH PRAIRIE	WA		01/23/2026		1,430		(193)			(193)		1,430	1,430			
7513701	ORANGE BEACH	AL		12/17/2025		1,467		(109)			(109)		1,467	1,467			
7513725	CHICAGO	IL		12/17/2025		6,056		(262)			(262)		6,056	6,056			
7513728	HUNTSVILLE	AL		12/17/2025		117,070		(374)			(374)		117,070	117,070			
7513736	LAS VEGAS	NV		01/23/2026		448		(43)			(43)		448	448			
7513749	OAKLAND	CA		12/17/2025		280		(28)			(28)		280	280			
7513782	NISSWA	MN		12/17/2025		5,324		(455)			(455)		5,324	5,324			
7513805	LOS ANGELES	CA		01/23/2026		1,129		(59)			(59)		1,129	1,129			
7513807	DENVER	CO		01/23/2026		1,759		(101)			(101)		1,759	1,759			
7513815	WINTER GARDEN	FL		12/17/2025		1,531		(83)			(83)		1,531	1,531			
7513816	BROWNSVILLE	OR		03/20/2026		3,607		(127)			(127)		3,607	3,607			
7513831	Santa Cruz	CA		04/23/2026				(103)			(103)						
7513844	SAN DIEGO	CA		12/17/2025		1,768		(125)			(125)		1,768	1,768			
7513848	LADERA RANCH	CA		01/23/2026		1,368		(188)			(188)		1,368	1,368			
7513850	MAGNOLIA	TX		01/23/2026		3,163		(498)			(498)		3,163	3,163			
7513876	ORANGE BEACH	AL		01/23/2026		3,274		(210)			(210)		3,274	3,274			
7513878	PHOENIX	AZ		01/23/2026		1,512		(151)			(151)		1,512	1,512			
7513887	ALLENHURST	NJ		01/23/2026				(89)			(89)						
7513889	ALLEN	TX		01/23/2026		1,436		(115)			(115)		1,436	1,436			
7513891	MIAMI SHORES	FL		01/23/2026		2,030		(238)			(238)		2,030	2,030			
7513896	SOLANA BEACH	CA		01/23/2026		2,863		(249)			(249)		2,863	2,863			
7513897	MODESTO	CA		01/23/2026		39,332		(330)			(330)		39,332	39,332			
7513899	MOUNTAIN VIEW	CA		12/17/2025		2,150		(40)			(40)		2,150	2,150			
7513905	SAN JOSE	CA		01/23/2026				(104)			(104)						
7513914	WASHINGTON	UT		01/23/2026		2,824		(165)			(165)		2,824	2,824			
7513917	HIALEAH	FL		12/17/2025		692		(75)			(75)		692	692			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
7513919	POST FALLS	ID		01/23/2026		1,665		(135)			(135)		1,665	1,665			
7513920	FORT OGLETHORPE	GA		01/23/2026		882		(216)			(216)		882	882			
7513924	SAN PEDRO	CA		01/23/2026		922		(113)			(113)		922	922			
7513934	SAN DIEGO	CA		01/23/2026		1,869		(173)			(173)		1,869	1,869			
7513945	NORTH OGDEN	UT		01/23/2026		4,499		(267)			(267)		4,499	4,499			
7513949	ENGLEWOOD	CO		01/23/2026		2,641		(378)			(378)		2,641	2,641			
7513963	TRUSSVILLE	AL		12/17/2025		1,282		(138)			(138)		1,282	1,282			
7513986	LOS ANGELES	CA		03/20/2026		2,219		(268)			(268)		2,219	2,219			
7513987	PAYSON	AZ		01/23/2026		942		(64)			(64)		942	942			
7513991	PONTE VEDRA BEACH	FL		01/23/2026		1,000		(104)			(104)		1,000	1,000			
7513992	KILMARNOCK	VA		01/23/2026		1,807		(134)			(134)		1,807	1,807			
7513999	SPRINGFIELD	MO		01/23/2026		7,302		(204)			(204)		7,302	7,302			
7514003	HALLANDALE BEACH	FL		01/23/2026		561		(52)			(52)		561	561			
7514009	SAN LUIS OBISPO	CA		01/23/2026		1,980		(177)			(177)		1,980	1,980			
7514038	VINEYARD	UT		01/23/2026		2,247		(187)			(187)		2,247	2,247			
7514043	HOLLYWOOD	FL		01/23/2026		1,023		(146)			(146)		1,023	1,023			
7514045	FULSHEAR	TX		01/23/2026		77,291		(180)			(180)		77,291	77,291			
7514051	GARLAND	TX		01/23/2026		742		(82)			(82)		742	742			
7514069	MIAMI	FL		01/23/2026		1,742		(85)			(85)		1,742	1,742			
7514071	SPRING	TX		03/02/2026		666		(106)			(106)		666	666			
7514079	ESSEX	MD		01/23/2026		487		(45)			(45)		487	487			
7514086	ATLANTA	GA		01/23/2026		5,209		(514)			(514)		5,209	5,209			
7514096	LEAGUE CITY	TX		01/23/2026		1,485		(135)			(135)		1,485	1,485			
7514098	SOUTHINGTON	CT		01/23/2026		1,023		(83)			(83)		1,023	1,023			
7514102	SPRING	TX		03/02/2026		697		(94)			(94)		697	697			
7514116	SCOTTSDALE	AZ		01/23/2026		2,299		(240)			(240)		2,299	2,299			
7514118	SAN JOSE	CA		01/23/2026		3,630		(426)			(426)		3,630	3,630			
7514120	DELRAY BEACH	FL		01/23/2026		418		(39)			(39)		418	418			
7514136	ALAMEDA	CA		03/02/2026				(96)			(96)						
7514141	HONOLULU	HI		01/23/2026				(17)			(17)						
7514150	ACWORTH	GA		03/02/2026		663		(73)			(73)		663	663			
7514154	HERMOSA BEACH	CA		01/23/2026		5,843		(473)			(473)		5,843	5,843			
7514171	WINDERMERE	FL		01/23/2026		1,826		(108)			(108)		1,826	1,826			
7514182	DENVER	CO		01/23/2026		1,602		(191)			(191)		1,602	1,602			
7514192	ATLANTA	GA		01/23/2026		1,938		(158)			(158)		1,938	1,938			
7514207	MANALAPAN TOWNSHIP	NJ		01/23/2026		322,643		(670)			(670)		322,643	322,643			
7514219	LAS VEGAS	NV		01/23/2026		820		(113)			(113)		820	820			
7514221	PHOENIX	AZ		03/02/2026		338		(43)			(43)		338	338			
7514226	SUMMERVILLE	SC		01/23/2026		1,489		(124)			(124)		1,489	1,489			
7514230	CHERRY HILL	NJ		03/02/2026		2,043		(186)			(186)		2,043	2,043			
7514242	CHICAGO	IL		01/23/2026		3,849		(437)			(437)		3,849	3,849			
7514244	PALM COAST	FL		01/23/2026		840		(84)			(84)		840	840			
7514246	DUNWOODY	GA		03/20/2026		3,848		(427)			(427)		3,848	3,848			
7514249	HONOLULU	HI		03/02/2026		3,187		(278)			(278)		3,187	3,187			
7514254	DORAL	FL		01/23/2026		978		(56)			(56)		978	978			
7514265	BETHEL	CT		03/02/2026		834		(82)			(82)		834	834			
7514272	LAUDERHILL	FL		01/23/2026		274		(28)			(28)		274	274			
7514274	ALEXANDRIA	VA		03/02/2026		589		(101)			(101)		589	589			
7514281	SAN DIEGO	CA		01/23/2026		1,666		(199)			(199)		1,666	1,666			
7514292	MIAMI	FL		03/02/2026		19,426		(84)			(84)		19,426	19,426			
7514294	GERVAIS	OR		01/23/2026		3,401		(279)			(279)		3,401	3,401			

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					
7514296	PORT ISABEL	TX		01/23/2026		3,906		(135)			(135)		3,906	3,906			
7514298	MELBOURNE	FL		03/02/2026		232		(38)			(38)		232	232			
7514317	OAK PARK	CA		03/02/2026		907		(85)			(85)		907	907			
7514321	HONOLULU	HI		01/23/2026		1,511		(91)			(91)		1,511	1,511			
7514322	EAST WENATCHEE	WA		03/20/2026		1,760		(113)			(113)		1,760	1,760			
7514346	VIENNA	VA		01/23/2026		2,103		(157)			(157)		2,103	2,103			
7514365	GRANDVIEW	TX		01/23/2026		2,041		(215)			(215)		2,041	2,041			
7514369	TOMS RIVER	NJ		01/23/2026		512		(98)			(98)		512	512			
7514371	LAWRENCEVILLE	GA		03/02/2026		1,476		(118)			(118)		1,476	1,476			
7514387	MIAMI	FL		03/20/2026		766		(55)			(55)		766	766			
7514390	RAYMORE	MO		01/23/2026		1,114		(136)			(136)		1,114	1,114			
7514396	BOCA RATON	FL		01/23/2026				(182)			(182)						
7514427	COEUR DALENE	ID		03/02/2026		5,334		(447)			(447)		5,334	5,334			
7514430	CARMEL	IN		03/20/2026		1,058		(172)			(172)		1,058	1,058			
7514433	HONOLULU	HI		01/23/2026		1,828		(295)			(295)		1,828	1,828			
7514439	GUNTER	TX		01/23/2026		2,347		(247)			(247)		2,347	2,347			
7514444	HONOLULU	HI		03/02/2026		1,322		(130)			(130)		1,322	1,322			
7514450	GRAND PRAIRIE	TX		03/20/2026		372		(38)			(38)		372	372			
7514455	LAKE WORTH	FL		03/02/2026		707		(71)			(71)		707	707			
7514479	LOS ANGELES	CA		01/23/2026		343		(174)			(174)		343	343			
7514523	GREER	SC		03/02/2026		636		(85)			(85)		636	636			
7514537	FREMONT	CA		03/02/2026		17,708		(348)			(348)		17,708	17,708			
7514540	MOUNT DORA	FL		03/02/2026		908		(120)			(120)		908	908			
7514542	PALM CITY	FL		03/20/2026		2,838		(317)			(317)		2,838	2,838			
7514545	JACKSONVILLE	FL		03/02/2026		789		(58)			(58)		789	789			
7514548	MIAMI	FL		03/02/2026		754		(56)			(56)		754	754			
7514562	BLUFFDALE	UT		01/23/2026		4,357		(316)			(316)		4,357	4,357			
7514571	DRIPPING SPRINGS	TX		03/20/2026		675		(87)			(87)		675	675			
7514574	BELLEVILLE	NJ		03/02/2026		1,338		(214)			(214)		1,338	1,338			
7514580	GALVESTON	TX		01/23/2026		2,337		(76)			(76)		2,337	2,337			
7514587	OXNARD	CA		03/02/2026		1,397		(213)			(213)		1,397	1,397			
7514591	SAN DIEGO	CA		03/02/2026		4,172		(506)			(506)		4,172	4,172			
7514623	HUMBLE	TX		03/20/2026		3,096		(308)			(308)		3,096	3,096			
7514629	SANTA CLARITA	CA		03/20/2026		1,843		(163)			(163)		1,843	1,843			
7514635	VALLEY VIEW	TX		03/20/2026		1,131		(166)			(166)		1,131	1,131			
7514637	HOUSTON	TX		03/02/2026		3,112		(171)			(171)		3,112	3,112			
7514668	JERSEY CITY	NJ		03/20/2026		10,801		(141)			(141)		10,801	10,801			
7514693	LYNNWOOD	WA		03/02/2026		2,026		(155)			(155)		2,026	2,026			
7514705	FAIRVIEW	TN		03/20/2026		2,431		(315)			(315)		2,431	2,431			
7514706	HONOLULU	HI		03/02/2026				(104)			(104)						
7514711	INDIAN TRAIL	NC		01/23/2026		566		(77)			(77)		566	566			
7514717	TRAVERSE CITY	MI		04/23/2026		3,755		(190)			(190)		3,755	3,755			
7514737	AIEA	HI		03/02/2026		753		(102)			(102)		753	753			
7514744	EL SEGUNDO	CA		03/02/2026		945,938		(17,889)			(17,889)		945,938	945,938			
7514751	HONOLULU	HI		03/02/2026		2,954		(413)			(413)		2,954	2,954			
7514758	TOMBALL	TX		03/02/2026		1,337		(150)			(150)		1,337	1,337			
7514788	FERNDALE	WA		03/02/2026		1,851		(249)			(249)		1,851	1,851			
7514789	LA MESA	CA		03/02/2026		1,013		(103)			(103)		1,013	1,013			
7514804	SEATTLE	WA		03/02/2026		1,039		(140)			(140)		1,039	1,039			
7514827	HERMANN	MO		03/20/2026		1,541		(260)			(260)		1,541	1,541			
7514830	IRVINE	CA		03/20/2026		3,380		(111)			(111)		3,380	3,380			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
7514858	NEWBURY PARK	CA		03/02/2026		1,284		(155)			(155)		1,284	1,284			
7514860	HONOLULU	HI		03/20/2026		1,754		(195)			(195)		1,754	1,754			
7514908	ALPHARETTA	GA		03/02/2026		794		(129)			(129)		794	794			
7514909	WEST PALM BEACH	FL		03/02/2026		928		(143)			(143)		928	928			
7514914	WALNUT CREEK	CA		03/20/2026		529		(67)			(67)		529	529			
7514920	PINE	AZ		03/20/2026		889		(87)			(87)		889	889			
7514931	CHICAGO	IL		03/20/2026		3,586		(42)			(42)		3,586	3,586			
7514945	SANTA CLARITA	CA		03/02/2026		4,459		(188)			(188)		4,459	4,459			
7514946	QUEEN CREEK	AZ		03/02/2026		3,638		(353)			(353)		3,638	3,638			
7514950	ENTIAT	WA		03/02/2026		14,414		(223)			(223)		14,414	14,414			
7514955	FORT WORTH	TX		03/20/2026		683		(98)			(98)		683	683			
7514963	HONOLULU	HI		03/20/2026		1,576		(146)			(146)		1,576	1,576			
7515001	SAN JOSE	CA		03/20/2026				(217)			(217)						
7515008	ORLANDO	FL		03/02/2026		2,703		(147)			(147)		2,703	2,703			
7515022	GREENVILLE	NC		04/23/2026		2,158		(112)			(112)		2,158	2,158			
7515025	THOUSAND OAKS	CA		03/20/2026				(35)			(35)						
7515029	PHOENIX	AZ		03/20/2026		1,369		(210)			(210)		1,369	1,369			
7515034	BURR RIDGE	IL		03/02/2026		1,502		(231)			(231)		1,502	1,502			
7515057	BELLE GLADE	FL		03/20/2026		2,930		(50)			(50)		2,930	2,930			
7515060	LOS ANGELES (WOODLAN	CA		03/20/2026		1,945		(133)			(133)		1,945	1,945			
7515062	FRANKLIN	TN		04/23/2026		1,446		(105)			(105)		1,446	1,446			
7515064	LAKE CITY	FL		03/20/2026		1,057		(131)			(131)		1,057	1,057			
7515071	INDIAN ROCKS BEACH	FL		03/20/2026		4,809		(192)			(192)		4,809	4,809			
7515076	PARKER	TX		03/20/2026		2,627		(337)			(337)		2,627	2,627			
7515081	MARATHON	FL		03/20/2026		1,559		(207)			(207)		1,559	1,559			
7515104	SAN JOSE	CA		03/20/2026		3,156		(203)			(203)		3,156	3,156			
7515105	DALLAS	TX		04/23/2026		8,177		(780)			(780)		8,177	8,177			
7515110	LAS VEGAS	NV		06/23/2026				(101)			(101)						
7515112	RIVERSIDE	NJ		03/20/2026		932		(53)			(53)		932	932			
7515115	ELMHURST	IL		05/21/2026		2,585		(197)			(197)		2,585	2,585			
7515150	PARK CITY	UT		03/20/2026		8,469		(887)			(887)		8,469	8,469			
7515162	CALDWELL	NJ		03/20/2026		1,631		(229)			(229)		1,631	1,631			
7515165	MANAHAWKIN	NJ		05/21/2026		3,325		(496)			(496)		3,325	3,325			
7515193	CHANDLER	AZ		03/20/2026		1,338		(169)			(169)		1,338	1,338			
7515196	FORT WORTH	TX		03/20/2026		723		(111)			(111)		723	723			
7515200	LAWRENCEVILLE	GA		05/21/2026		2,486		(28)			(28)		2,486	2,486			
7515202	PLACENTIA	CA		03/20/2026		3,967		(203)			(203)		3,967	3,967			
7515210	HUNTINGTON BEACH	CA		03/20/2026		3,504		(259)			(259)		3,504	3,504			
7515215	CINCINNATI	OH		03/20/2026		2,051		(280)			(280)		2,051	2,051			
7515216	MIDLAND	NC		03/20/2026		6,435		(227)			(227)		6,435	6,435			
7515229	MIAMI	FL		03/20/2026		1,129		(110)			(110)		1,129	1,129			
7515232	ATLANTA	GA		03/20/2026		5,731		(83)			(83)		5,731	5,731			
7515235	CAPE CORAL	FL		04/23/2026		891		(35)			(35)		891	891			
7515249	DALLAS	TX		03/20/2026		1,470		(178)			(178)		1,470	1,470			
7515250	VALENCIA	CA		03/20/2026		1,420		(161)			(161)		1,420	1,420			
7515253	TOMS RIVER	NJ		04/23/2026		3,947		(234)			(234)		3,947	3,947			
7515257	SAN ANGELO	TX		04/23/2026		737		(74)			(74)		737	737			
7515260	DALLAS	TX		03/20/2026		4,135		(459)			(459)		4,135	4,135			
7515262	ORANGE	CA		03/20/2026				(51)			(51)						
7515277	SANDY	UT		03/20/2026		7,482		(218)			(218)		7,482	7,482			
7515280	STUART	FL		04/23/2026		3,073		(328)			(328)		3,073	3,073			

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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					
7515281	SCOTTSDALE	AZ		05/21/2026		1,474		(57)			(57)		1,474	1,474			
7515297	COTTONWOOD HEIGHTS	UT		04/23/2026		2,732		(178)			(178)		2,732	2,732			
7515302	SANDY	UT		03/20/2026		4,719		(507)			(507)		4,719	4,719			
7515303	DELRAY BEACH	FL		03/20/2026		568		(27)			(27)		568	568			
7515355	ATLANTA	GA		03/20/2026		407		(48)			(48)		407	407			
7515362	PORT ANGELES	WA		03/20/2026		805		(118)			(118)		805	805			
7515368	SAINT PETERSBURG	FL		04/23/2026		1,755		(142)			(142)		1,755	1,755			
7515387	EULESS	TX		04/23/2026		844		(38)			(38)		844	844			
7515398	ARVADA	CO		04/23/2026		1,151		(73)			(73)		1,151	1,151			
7515399	ORANGE BEACH	AL		04/23/2026		1,181		(154)			(154)		1,181	1,181			
7515402	JOHNS ISLAND	SC		03/20/2026		3,593		(454)			(454)		3,593	3,593			
7515404	MIAMI BEACH	FL		04/23/2026		4,212		(356)			(356)		4,212	4,212			
7515440	ATLANTA	GA		03/20/2026		289		(50)			(50)		289	289			
7515441	SUNNYVALE	CA		04/23/2026		3,783		(203)			(203)		3,783	3,783			
7515445	SCOTTSDALE	AZ		04/23/2026		3,211		(294)			(294)		3,211	3,211			
7515447	ROYAL PALM BEACH	FL		04/23/2026		1,231		(44)			(44)		1,231	1,231			
7515458	PUYALLUP	WA		04/23/2026		1,579		(117)			(117)		1,579	1,579			
7515459	MILL VALLEY	CA		03/20/2026		3,145		(274)			(274)		3,145	3,145			
7515471	CORAL SPRINGS	FL		03/20/2026		191,918		(714)			(714)		191,918	191,918			
7515481	LOS ANGELES(WOODLAND	CA		04/23/2026		1,084		(104)			(104)		1,084	1,084			
7515486	COLORADO SPRINGS	CO		04/23/2026		5,111		(194)			(194)		5,111	5,111			
7515502	RALEIGH	NC		04/23/2026		2,628		(104)			(104)		2,628	2,628			
7515509	KULA	HI		04/23/2026		4,996		(589)			(589)		4,996	4,996			
7515513	MESA	AZ		04/23/2026		1,258		(54)			(54)		1,258	1,258			
7515516	SANTA BARBARA	CA		04/23/2026		2,878		(364)			(364)		2,878	2,878			
7515531	GILBERT	AZ		04/23/2026		4,009		(342)			(342)		4,009	4,009			
7515561	BURBANK	CA		04/23/2026		1,685		(129)			(129)		1,685	1,685			
7515571	VALLEY PARK	MO		05/21/2026		1,969		(28)			(28)		1,969	1,969			
7515574	SCOTTSDALE	AZ		04/23/2026		3,319		(292)			(292)		3,319	3,319			
7515601	MARCO ISLAND	FL		04/23/2026		2,317		(180)			(180)		2,317	2,317			
7515606	GREENVILLE	SC		04/23/2026		872		(83)			(83)		872	872			
7515622	PANORAMA CITY	CA		05/21/2026		1,001		(61)			(61)		1,001	1,001			
7515628	WALNUT CREEK	CA		04/23/2026		772		(38)			(38)		772	772			
7515635	FORT LAUDERDALE	FL		04/23/2026		600,000		(1,072)			(1,072)		600,000	600,000			
7515639	EMERYVILLE	CA		05/21/2026		3,611		(18)			(18)		3,611	3,611			
7515657	YUMA	AZ		04/23/2026		3,394		(160)			(160)		3,394	3,394			
7515671	ROUND ROCK	TX		05/21/2026		1,854		(111)			(111)		1,854	1,854			
7515682	GARDEN GROVE	CA		05/21/2026		1,687		(90)			(90)		1,687	1,687			
7515690	SUNNYVALE	CA		04/23/2026		1,194		(82)			(82)		1,194	1,194			
7515691	MIAMI	FL		05/21/2026		702		(23)			(23)		702	702			
7515695	ORDERVILLE	UT		05/21/2026		520		(63)			(63)		520	520			
7515715	WYLIE	TX		04/23/2026		909		(103)			(103)		909	909			
7515761	CENTENNIAL	CO		05/21/2026		1,842		(165)			(165)		1,842	1,842			
7515769	BELLFLOWER	CA		05/21/2026		3,918		(90)			(90)		3,918	3,918			
7515775	SUGAR HILL	GA		04/23/2026		1,295		(110)			(110)		1,295	1,295			
7515776	LONG BRANCH	NJ		04/23/2026		1,659		(204)			(204)		1,659	1,659			
7515778	SARASOTA	FL		04/23/2026		2,960		(338)			(338)		2,960	2,960			
7515780	GOLDEN	CO		04/23/2026		2,364		(103)			(103)		2,364	2,364			
7515782	DANBURY	CT		04/23/2026		1,025		(82)			(82)		1,025	1,025			
7515796	MIAMI BEACH	FL		05/21/2026		2,981		(123)			(123)		2,981	2,981			
7515801	STUART	FL		04/23/2026		1,383		(58)			(58)		1,383	1,383			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
7515808	MIAMI	FL		04/23/2026		1,733		(69)			(69)		1,733	1,733			
7515814	DAVIS	OK		05/21/2026		545		(49)			(49)		545	545			
7515835	LOS ANGELES	CA		04/23/2026		2,205		(53)			(53)		2,205	2,205			
7515838	HOLLYWOOD	FL		04/23/2026		1,224		(150)			(150)		1,224	1,224			
7515850	WEST JORDAN	UT		05/21/2026		1,268		(91)			(91)		1,268	1,268			
7515864	SNOWFLAKE	AZ		05/21/2026		2,097		(71)			(71)		2,097	2,097			
7515875	PRESCOTT	AZ		04/23/2026		590		(45)			(45)		590	590			
7515879	COATS	NC		05/21/2026		476		(50)			(50)		476	476			
7515891	Plantation	FL		05/21/2026				(19)			(19)						
7515893	PEMBROKE PINES	FL		04/23/2026		2,008		(193)			(193)		2,008	2,008			
7515939	KAAAWA	HI		05/21/2026		2,948		(167)			(167)		2,948	2,948			
7515957	LAS VEGAS	NV		04/23/2026		1,363		(76)			(76)		1,363	1,363			
7515966	KANEOHE	HI		05/21/2026		1,955		(126)			(126)		1,955	1,955			
7515982	CHARLOTTE	NC		05/21/2026		41,752		(70)			(70)		41,752	41,752			
7516012	MADISON	GA		05/21/2026		115,303		(269)			(269)		115,303	115,303			
7516013	OCALA	FL		04/23/2026		2,229		(200)			(200)		2,229	2,229			
7516023	HUNTSVILLE	AL		06/23/2026		459		(33)			(33)		459	459			
7516029	SARASOTA	FL		05/21/2026		2,558		(350)			(350)		2,558	2,558			
7516038	OKEECHOBEE	FL		05/21/2026		1,580		(39)			(39)		1,580	1,580			
7516046	CORONA	CA		04/23/2026		716		(60)			(60)		716	716			
7516057	LADERA RANCH	CA		05/21/2026		6,065		(180)			(180)		6,065	6,065			
7516058	Newport Beach	CA		06/23/2026				(20)			(20)						
7516068	WESTERVILLE	OH		05/21/2026		2,701		(252)			(252)		2,701	2,701			
7516080	WEST LONG BRANCH	NJ		05/21/2026		1,431		(78)			(78)		1,431	1,431			
7516085	RIVERSIDE	CA		05/21/2026		6,786		(79)			(79)		6,786	6,786			
7516118	CHARLOTTE	NC		05/21/2026		6,408		(693)			(693)		6,408	6,408			
7516123	KAMUELA	HI		04/23/2026		3,290		(276)			(276)		3,290	3,290			
7516127	SHORELINE	WA		05/21/2026		1,562		(222)			(222)		1,562	1,562			
7516140	LAS VEGAS	NV		05/21/2026		331		(27)			(27)		331	331			
7516149	LOS ANGELES	CA		05/21/2026				(52)			(52)						
7516154	LOS ANGELES	CA		04/23/2026		1,707		(151)			(151)		1,707	1,707			
7516159	LAS VEGAS	NV		05/21/2026		1,075		(77)			(77)		1,075	1,075			
7516167	ARLINGTON	TX		05/21/2026		1,876		(172)			(172)		1,876	1,876			
7516196	PLEASANTON	CA		05/21/2026		2,888		(74)			(74)		2,888	2,888			
7516208	BELLEVUE	WA		05/21/2026		592		(46)			(46)		592	592			
7516212	WEST JORDAN	UT		05/21/2026		2,978		(193)			(193)		2,978	2,978			
7516234	PALM COAST	FL		05/21/2026		731		(44)			(44)		731	731			
7516235	LAWRENCEVILLE	GA		05/21/2026		1,319		(71)			(71)		1,319	1,319			
7516254	SAN RAMON	CA		05/21/2026		1,224		(151)			(151)		1,224	1,224			
7516256	RICHMOND	TX		06/23/2026		664		(32)			(32)		664	664			
7516259	EVERETT	WA		05/21/2026		1,043		(86)			(86)		1,043	1,043			
7516263	RICHMOND	CA		05/21/2026		566		(67)			(67)		566	566			
7516270	SIGNAL HILL	CA		06/23/2026		409		(10)			(10)		409	409			
7516276	PASADENA	CA		05/21/2026		1,374		(99)			(99)		1,374	1,374			
7516281	AURORA	CO		06/23/2026		1,266		(33)			(33)		1,266	1,266			
7516283	MONTROSE	CO		07/24/2026		264		(51)			(51)		264	264			
7516290	MANSFIELD	TX		05/21/2026		725		(120)			(120)		725	725			
7516301	PHILADELPHIA	PA		05/21/2026		882		(125)			(125)		882	882			
7516307	DALLAS	TX		05/21/2026		954		(90)			(90)		954	954			
7516325	HONOLULU	HI		06/23/2026		174		(30)			(30)		174	174			
7516329	SOLANA BEACH	CA		06/23/2026		1,716		(188)			(188)		1,716	1,716			

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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					
7516342	GULF SHORES	AL		05/21/2026		542		(23)			(23)		542	542			
7516351	Stevensville	MT		05/21/2026				(38)			(38)						
7516355	CHESTER	NH		06/23/2026		531		(76)			(76)		531	531			
7516371	PETALUMA	CA		05/21/2026		1,481		(138)			(138)		1,481	1,481			
7516394	ORANGE BEACH	AL		05/21/2026		880		(129)			(129)		880	880			
7516424	SANTA BARBARA	CA		06/23/2026		2,756		(204)			(204)		2,756	2,756			
7516426	CARLSBAD	CA		05/21/2026		653							653	653			
7516468	LAS CRUCES	NM		05/21/2026		402		(84)			(84)		402	402			
7516474	GLEN ELLEN	CA		06/23/2026		1,744		(300)			(300)		1,744	1,744			
7516488	SAINT GEORGE	UT		05/21/2026		1,145		(68)			(68)		1,145	1,145			
7516490	SAN DIEGO	CA		06/23/2026		988		(149)			(149)		988	988			
7516510	WENDELL	NC		06/23/2026		487		(66)			(66)		487	487			
7516512	DELRAY BEACH	FL		06/23/2026		2,547		(436)			(436)		2,547	2,547			
7516523	FORT WORTH	TX		06/23/2026		413		(24)			(24)		413	413			
7516528	WEST LAKE HILLS	TX		06/23/2026		3,284		(361)			(361)		3,284	3,284			
7516540	AVENTURA	FL		05/21/2026		1,140		(99)			(99)		1,140	1,140			
7516544	STAMFORD	CT		07/24/2026		397		(57)			(57)		397	397			
7516556	MORRISON	CO		06/23/2026		922		(135)			(135)		922	922			
7516565	BASKING RIDGE	NJ		06/23/2026		6,595		(50)			(50)		6,595	6,595			
7516590	SAN PEDRO	CA		06/23/2026		1,005		(93)			(93)		1,005	1,005			
7516591	BAYTOWN	TX		05/21/2026		560		(78)			(78)		560	560			
7516597	BUCKEYE	AZ		06/23/2026		1,198		(109)			(109)		1,198	1,198			
7516605	DENHAM SPRINGS	LA		06/23/2026		298		(70)			(70)		298	298			
7516615	WINTER GARDEN	FL		06/23/2026		1,661		(85)			(85)		1,661	1,661			
7516623	SACHSE	TX		06/23/2026		1,405		(58)			(58)		1,405	1,405			
7516639	COPPELL	TX		06/23/2026		843		(155)			(155)		843	843			
7516645	HONOLULU	HI		06/23/2026		486		(48)			(48)		486	486			
7516647	MARIETTA	GA		05/21/2026		949		(80)			(80)		949	949			
7516649	RICHMOND	TX		07/24/2026		494		(19)			(19)		494	494			
7516658	HIAWASSEE	GA		07/24/2026		819		(167)			(167)		819	819			
7516669	KISSIMMEE	FL		06/23/2026		447		(69)			(69)		447	447			
7516670	DALLAS	TX		06/23/2026		493		(79)			(79)		493	493			
7516687	PHOENIX	AZ		06/23/2026		973		(83)			(83)		973	973			
7516701	HAMDEN	CT		06/23/2026		365		(66)			(66)		365	365			
7516707	ARANSAS PASS	TX		06/23/2026		892		(71)			(71)		892	892			
7516710	PHOENIX	AZ		06/23/2026		571		(35)			(35)		571	571			
7516713	CHANDLER	AZ		06/23/2026		766		(143)			(143)		766	766			
7516735	SAINT ANTHONY	MN		06/23/2026		585		(7)			(7)		585	585			
7516767	DORAL	FL		06/23/2026		1,485		(147)			(147)		1,485	1,485			
7516770	GAINESVILLE	VA		06/23/2026		1,345		(155)			(155)		1,345	1,345			
7516779	WEST HOLLYWOOD	CA		06/23/2026		765		(106)			(106)		765	765			
7516780	FRISCO	TX		07/24/2026		570		(48)			(48)		570	570			
7516783	WAILUKU	HI		07/24/2026		945		39			39		945	945			
7516796	BEND	OR		06/23/2026		1,026		(112)			(112)		1,026	1,026			
7516811	CYPRESS	TX		06/23/2026		957		(42)			(42)		957	957			
7516820	ORCUTT	CA		06/23/2026		1,291		(82)			(82)		1,291	1,291			
7516856	PORT ANGELES	WA		07/24/2026		266		(37)			(37)		266	266			
7516858	PALM DESERT	CA		06/23/2026		21,711		(195)			(195)		21,711	21,711			
7516882	PLANO	TX		07/24/2026		571		(30)			(30)		571	571			
7516887	LUFKIN	TX		06/23/2026		493		(44)			(44)		493	493			
7516890	MIRAMAR	FL		07/24/2026		1,217		(53)			(53)		1,217	1,217			

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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					
7516909	FULTON	TX		06/23/2026		489		(48)			(48)		489	489			
7516910	MIAMI	FL		06/23/2026		2,313		(145)			(145)		2,313	2,313			
7516921	VICTORVILLE	CA		06/23/2026		840		(49)			(49)		840	840			
7516978	CAMAS	WA		06/23/2026		2,592		(274)			(274)		2,592	2,592			
7516984	CYPRESS	CA		07/24/2026		6,000		(320)			(320)		6,000	6,000			
7516989	THORNTON	CO		06/23/2026		1,263		(125)			(125)		1,263	1,263			
7517001	KANSAS CITY	MO		07/24/2026		369		(48)			(48)		369	369			
7517014	ORANGE BEACH	AL		07/24/2026		256		(46)			(46)		256	256			
7517015	ALISO VIEJO	CA		06/23/2026		908		(3)			(3)		908	908			
7517018	ORANGE BEACH	AL		07/24/2026		364		(87)			(87)		364	364			
7517033	NORTH BERGEN	NJ		06/23/2026		836		(61)			(61)		836	836			
7517041	WEST PALM BEACH	FL		06/23/2026		719		(43)			(43)		719	719			
7517045	HAYWARD	CA		06/23/2026		798		(53)			(53)		798	798			
7517057	KUNA	ID		07/24/2026		250		(69)			(69)		250	250			
7517073	CROWN POINT	IN		07/24/2026		175		(19)			(19)		175	175			
7517085	HAYWARD	CA		06/23/2026		1,192		(85)			(85)		1,192	1,192			
7517127	LOS ANGELES	CA		07/24/2026		510		(106)			(106)		510	510			
7517129	SAN FRANCISCO	CA		06/23/2026		1,146		(152)			(152)		1,146	1,146			
7517139	AURORA	CO		07/24/2026		272		(6)			(6)		272	272			
7517144	STUART	FL		06/23/2026		9,953							9,953	9,953			
7517167	BOWIE	MD		07/24/2026		581		(34)			(34)		581	581			
7517178	SEBASTIAN	FL		07/24/2026		408		(28)			(28)		408	408			
7517207	ATLANTA	GA		07/24/2026		398		(35)			(35)		398	398			
7517226	SPARKS	NV		07/24/2026		419		(20)			(20)		419	419			
7517236	ODESSA	FL		06/23/2026		2,956		(381)			(381)		2,956	2,956			
7517240	GULF SHORES	AL		07/24/2026		1,238		(27)			(27)		1,238	1,238			
7517258	TUCSON	AZ		07/24/2026		839		(156)			(156)		839	839			
7517264	MANCHESTER	NJ		07/24/2026		162		(40)			(40)		162	162			
7517278	PIPERTON	TN		07/24/2026		576		(131)			(131)		576	576			
7517283	NAPLES	FL		07/24/2026		1,150		(42)			(42)		1,150	1,150			
7517291	HAIKU	HI		07/24/2026		861		(148)			(148)		861	861			
7517312	RICHMOND	TX		07/24/2026		260		(26)			(26)		260	260			
7517318	GULF SHORES	AL		07/24/2026		205		(13)			(13)		205	205			
7517324	ORANGE BEACH	AL		07/24/2026		125		(12)			(12)		125	125			
7517328	SEATTLE	WA		07/24/2026		2,406		(180)			(180)		2,406	2,406			
7517359	Costa Mesa	CA		07/24/2026				(116)			(116)						
7517385	HIGHLANDS	NJ		07/24/2026		333		(69)			(69)		333	333			
7517386	TAMPA	FL		07/24/2026		1,000		(16)			(16)		1,000	1,000			
7517485	SAN ANTONIO	TX		07/24/2026		704		(74)			(74)		704	704			
7517493	STEWARD	IL		07/24/2026		455		(37)			(37)		455	455			
7517496	PHOENIX	AZ		07/24/2026		1,175		(196)			(196)		1,175	1,175			
7517498	COLORADO SPRINGS	CO		07/24/2026		431		(42)			(42)		431	431			
7517529	BEVERLY HILLS	FL		07/24/2026		277		(44)			(44)		277	277			
7517546	PARKLAND	FL		07/24/2026		2,726		(84)			(84)		2,726	2,726			
7517549	FORT LAUDERDALE	FL		07/24/2026		507		(45)			(45)		507	507			
7517564	DALLAS	TX		07/24/2026		477		(71)			(71)		477	477			
7517568	WOODLAND HILLS	CA		07/24/2026		455		(107)			(107)		455	455			
7517579	ENGLEWOOD	FL		07/24/2026		213		(16)			(16)		213	213			
7517587	DENVER	CO		07/24/2026		900		(112)			(112)		900	900			
7517591	DORAL	FL		07/24/2026		515		(23)			(23)		515	515			
7517604	NORTH MIAMI	FL		07/24/2026		263		(17)			(17)		263	263			

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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					
7517612	GLEN ALLEN	VA		07/24/2026		413		(38)			(38)		413	413			
7517615	HOLLYWOOD	FL		07/24/2026		213		(18)			(18)		213	213			
7517631	GLEN GARDNER	NJ		07/24/2026		21,096		(25)			(25)		21,096	21,096			
7517640	HERRIMAN	UT		07/24/2026		603		(106)			(106)		603	603			
7517670	PALM BEACH GARDENS	FL		07/24/2026		945		(79)			(79)		945	945			
7517688	HONOLULU	HI		07/24/2026		391		(76)			(76)		391	391			
7517704	TOMBALL	TX		07/24/2026		370		(24)			(24)		370	370			
7517705	FORT COLLINS	CO		07/24/2026		487		(147)			(147)		487	487			
7517755	BOYNTON BEACH	FL		07/24/2026		108		(24)			(24)		108	108			
7517859	AUSTIN	TX		07/24/2026		630		(86)			(86)		630	630			
7517978	DALLAS	TX		07/24/2026		833		(193)			(193)		833	833			
7518007	REDWOOD CITY	CA		07/24/2026		885		(196)			(196)		885	885			
9003136	MORRISTOWN	NJ		08/20/2025		1,640		(76)			(76)		1,640	1,640			
9003230	CHARLOTTE	NC		08/20/2025		756		(82)			(82)		756	756			
9003344	BOONTON TWP	NJ		08/20/2025		364		(36)			(36)		364	364			
9003363	PHILLIPSBURG	NJ		08/20/2025		1,084		(34)			(34)		1,084	1,084			
9003384	WATERBURY	CT		08/20/2025		2,639		(108)			(108)		2,639	2,639			
9003388	MEMPHIS	TN		08/20/2025		592		(96)			(96)		592	592			
9003396	DURHAM	NC		08/20/2025		1,166		(154)			(154)		1,166	1,166			
9003403	FRISCO	TX		08/20/2025				(355)			(355)						
9003406	SAINT LOUIS	MO		08/20/2025		385		(71)			(71)		385	385			
9003425	OLATHE	KS		08/20/2025		653		(42)			(42)		653	653			
9003440	WARSAW	IN		08/20/2025		518		(29)			(29)		518	518			
9003448	SAINT LOUIS	MO		08/20/2025		227		(22)			(22)		227	227			
9003458	JACKSON	NJ		08/20/2025		520		(51)			(51)		520	520			
9003465	PORTLAND	OR		07/10/2025		1,360		(152)			(152)		1,360	1,360			
9003469	LITTLE EGG HARBOR	NJ		08/20/2025		293		(42)			(42)		293	293			
9003470	LITTLE EGG HARBOR	NJ		08/20/2025		300		(48)			(48)		300	300			
9003491	SHAWNEE	KS		08/20/2025		546		(35)			(35)		546	546			
9003503	LAKE OSWEGO	OR		08/20/2025		497		(64)			(64)		497	497			
9003514	FOREST PARK	GA		07/10/2025		466		(23)			(23)		466	466			
9003518	SCOTTSDALE	AZ		08/20/2025		3,330		(417)			(417)		3,330	3,330			
9003520	FRANKLIN	NC		08/20/2025		713		(65)			(65)		713	713			
9003522	MCKINNEY	TX		08/20/2025		899		(9)			(9)		899	899			
9003534	GULF SHORES	AL		08/20/2025		2,321		(98)			(98)		2,321	2,321			
9003547	BEND	OR		08/20/2025		7,178		(616)			(616)		7,178	7,178			
9003552	TOLEDO	OH		08/20/2025		491		(14)			(14)		491	491			
9003565	WATAUGA	TX		08/20/2025		997		(63)			(63)		997	997			
9003580	PRAGUE	OK		08/20/2025		1,416		(40)			(40)		1,416	1,416			
9003589	SCOTTSDALE	AZ		08/20/2025		599		(39)			(39)		599	599			
9003594	ELIZABETH	NJ		07/10/2025		1,288		(12)			(12)		1,288	1,288			
9003601	GRANADA HILLS	CA		08/20/2025		2,237		(158)			(158)		2,237	2,237			
9003605	VIRGINIA BEACH	VA		07/10/2025		3,565		(329)			(329)		3,565	3,565			
9003609	PHILADELPHIA	PA		08/20/2025		605		(25)			(25)		605	605			
9003614	MIAMI BEACH	FL		07/25/2025		280		(36)			(36)		280	280			
9003629	GLENWOOD LANDING	NY		07/25/2025		6,917		(263)			(263)		6,917	6,917			
9003636	TORRINGTON	CT		08/20/2025		321		(33)			(33)		321	321			
9003644	WELLINGTON	FL		07/10/2025		648		(70)			(70)		648	648			
9003648	AIEA	HI		07/25/2025		835		(49)			(49)		835	835			
9003662	BLOOMINGTON	IN		07/10/2025		525		(45)			(45)		525	525			
9003703	SAVANNAH	GA		07/25/2025		3,345		(22)			(22)		3,345	3,345			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
9003714	WINDER	GA		07/10/2025		433		(41)			(41)		433	433			
9003721	CAPE CORAL	FL		07/25/2025		2,264		(182)			(182)		2,264	2,264			
9003738	LAKESIDE	CA		07/25/2025		931		(222)			(222)		931	931			
9003748	VALENCIA	CA		07/25/2025		2,489		(273)			(273)		2,489	2,489			
9003764	AVON	IN		07/25/2025		53,654		(2,871)			(2,871)		53,654	53,654			
9003793	LITTLETON	CO		07/25/2025		1,110		(95)			(95)		1,110	1,110			
9003802	ORANGE BEACH	AL		07/25/2025		358		(52)			(52)		358	358			
9003834	EDMOND	OK		07/25/2025		375		(53)			(53)		375	375			
9003856	KATY	TX		09/05/2025		15,717		(264)			(264)		15,717	15,717			
9003879	RYDAL	GA		09/05/2025		459		(39)			(39)		459	459			
9003880	GRANT VALKARIA	FL		09/05/2025		29,067		(559)			(559)		29,067	29,067			
9003885	BURLINGTON	NC		09/05/2025		1,135		(129)			(129)		1,135	1,135			
9003887	CARY	NC		09/23/2025		824		(128)			(128)		824	824			
9003888	EDMOND	OK		09/05/2025		40,096		(339)			(339)		40,096	40,096			
9003950	HIGHLAND HEIGHTS	KY		10/23/2025		351		(24)			(24)		351	351			
9003952	CHATTANOOGA	TN		09/23/2025		684		(97)			(97)		684	684			
9003953	CHATTANOOGA	TN		09/23/2025		684		(97)			(97)		684	684			
9003958	SARASOTA	FL		09/23/2025		1,057		(161)			(161)		1,057	1,057			
9003975	CAPE MAY	NJ		09/23/2025		12,003		(266)			(266)		12,003	12,003			
9003981	FORT LAUDERDALE	FL		09/23/2025		600		(71)			(71)		600	600			
9003999	LA GRANGE	KY		09/23/2025		475		(73)			(73)		475	475			
9004011	WEST CHESTER	OH		09/23/2025		1,433		(96)			(96)		1,433	1,433			
9004020	SPRING	TX		09/23/2025		7,058		(184)			(184)		7,058	7,058			
9004022	CHICAGO	IL		10/23/2025		987		(159)			(159)		987	987			
9004041	MIAMI	FL		09/23/2025		1,947		(264)			(264)		1,947	1,947			
9004047	MONTGOMERY	TX		09/23/2025		340		(27)			(27)		340	340			
9004062	LAGUNA VISTA	TX		09/23/2025		277		(45)			(45)		277	277			
9004065	INDIANAPOLIS	IN		09/23/2025		595		(64)			(64)		595	595			
9004077	IMLAY CITY	MI		11/21/2025		424		(40)			(40)		424	424			
9004092	JUPITER	FL		10/23/2025		992		(174)			(174)		992	992			
9004099	AURORA	CO		09/23/2025				(209)			(209)						
9004107	TOTOWA	NJ		10/23/2025		1,489		(238)			(238)		1,489	1,489			
9004121	LAKE OZARK	MO		10/23/2025		1,075		(109)			(109)		1,075	1,075			
9004122	PENNSVILLE	NJ		10/23/2025		963		(60)			(60)		963	963			
9004128	INDIANAPOLIS	IN		10/23/2025		435		(58)			(58)		435	435			
9004138	SILVER SPRING	MD		10/23/2025		769		(98)			(98)		769	769			
9004140	SEWICKLEY	PA		10/23/2025		47,274		(65)			(65)		47,274	47,274			
9004143	LAS VEGAS	NV		11/21/2025		1,491		(105)			(105)		1,491	1,491			
9004146	LODI	NJ		10/23/2025		1,067		(155)			(155)		1,067	1,067			
9004162	EVERETT	WA		10/23/2025		1,887		(254)			(254)		1,887	1,887			
9004200	CHICAGO	IL		11/21/2025		633		(102)			(102)		633	633			
9004222	HOLLAND	MI		11/21/2025		546		(53)			(53)		546	546			
9004227	MACOMB	MI		12/17/2025		1,014		(138)			(138)		1,014	1,014			
9004228	NEWPORT	AR		11/21/2025		1,355		(190)			(190)		1,355	1,355			
9004248	LA FOLLETTE	TN		11/21/2025		916		(147)			(147)		916	916			
9004295	OCONOMOWOC	WI		12/17/2025		895		(86)			(86)		895	895			
9004305	MILLVILLE	NJ		11/21/2025		405		(56)			(56)		405	405			
9004328	RICHARDSON	TX		12/17/2025		1,847		(183)			(183)		1,847	1,847			
9004342	FESTUS	MO		12/17/2025		332		(38)			(38)		332	332			
9004351	MALIBU	CA		12/17/2025		879		(132)			(132)		879	879			
9004371	NAPLES	FL		12/17/2025		1,967		(302)			(302)		1,967	1,967			

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					
9004390	SAN LEANDRO	CA		12/17/2025		1,557		(191)			(191)		1,557	1,557			
9004392	LA FERIA	TX		12/17/2025		746		(62)			(62)		746	746			
9004393	SELMA	CA		12/17/2025		796		(111)			(111)		796	796			
9004408	SAN ANTONIO	TX		01/23/2026		382		(16)			(16)		382	382			
9004411	DALLAS	TX		03/02/2026		3,846		(91)			(91)		3,846	3,846			
9004431	AMARILLO	TX		01/23/2026		496		(44)			(44)		496	496			
9004436	AMARILLO	TX		01/23/2026		496		(44)			(44)		496	496			
9004437	AMARILLO	TX		01/23/2026		538		(47)			(47)		538	538			
9004438	AMARILLO	TX		01/23/2026		522		(46)			(46)		522	522			
9004453	COLONY	OK		01/23/2026		429		(71)			(71)		429	429			
9004482	BROKEN BOW	OK		03/02/2026		2,047		(403)			(403)		2,047	2,047			
9004505	MERRILLVILLE	IN		01/23/2026		573		(89)			(89)		573	573			
9004521	LAWRENCEVILLE	GA		03/02/2026		534		(74)			(74)		534	534			
9004523	PARKLAND	FL		03/02/2026		1,088		(164)			(164)		1,088	1,088			
9004526	POLK CITY	FL		03/02/2026		1,254		(191)			(191)		1,254	1,254			
9004528	OAKMONT	PA		01/23/2026		324		(31)			(31)		324	324			
9004529	BERGENFIELD	NJ		01/23/2026		1,232		(170)			(170)		1,232	1,232			
9004532	MIAMI	FL		03/20/2026		2,543		(319)			(319)		2,543	2,543			
9004544	SARASOTA	FL		01/23/2026		633		(99)			(99)		633	633			
9004545	COLUMBUS	OH		03/02/2026		279		(25)			(25)		279	279			
9004562	HIGHLAND	IN		03/02/2026		509		(81)			(81)		509	509			
9004570	LOUISVILLE	KY		03/02/2026		2,429		(342)			(342)		2,429	2,429			
9004572	GETTYSBURG	PA		03/20/2026		1,181		(115)			(115)		1,181	1,181			
9004575	OSHKOSH	WI		03/20/2026		410		(81)			(81)		410	410			
9004577	CHANTILLY	VA		03/02/2026		2,222		(552)			(552)		2,222	2,222			
9004588	OSAGE BEACH	MO		03/02/2026		1,275		(258)			(258)		1,275	1,275			
9004592	CLEVELAND	OH		03/02/2026		248		(23)			(23)		248	248			
9004603	IRVINE	CA		01/23/2026		1,281		(196)			(196)		1,281	1,281			
9004604	LUBBOCK	TX		03/02/2026		224		(46)			(46)		224	224			
9004615	GERMANTOWN	MD		03/20/2026		1,132		(185)			(185)		1,132	1,132			
9004618	SAN DIEGO	CA		03/20/2026		1,341		(171)			(171)		1,341	1,341			
9004619	Stevenson Ranch	CA		03/20/2026				(91)			(91)						
9004621	ORANGE BEACH	AL		03/02/2026		1,211		(167)			(167)		1,211	1,211			
9004627	DANBURY	CT		03/02/2026		1,044		(70)			(70)		1,044	1,044			
9004643	WATERBURY	CT		03/20/2026		1,476		(175)			(175)		1,476	1,476			
9004650	MEMPHIS	TN		03/02/2026		278		(39)			(39)		278	278			
9004658	SEBRING	FL		03/02/2026		671		(53)			(53)		671	671			
9004671	GRESHAM	OR		04/23/2026		551		(43)			(43)		551	551			
9004674	CORAL SPRINGS	FL		03/20/2026		719		(66)			(66)		719	719			
9004675	GROTON	CT		03/20/2026		794		(69)			(69)		794	794			
9004692	DUBLIN	OH		03/20/2026		420		(29)			(29)		420	420			
9004697	SAINT PETERSBURG	FL		03/20/2026		13,425		(415)			(415)		13,425	13,425			
9004708	SAINT LOUIS	MO		03/20/2026		338		(37)			(37)		338	338			
9004710	HAMILTON	OH		03/20/2026		287		(30)			(30)		287	287			
9004715	FRESNO	CA		03/20/2026		581		(85)			(85)		581	581			
9004717	KILGORE	TX		03/20/2026		264		(26)			(26)		264	264			
9004719	COTTONWOOD	AZ		03/20/2026		910		(74)			(74)		910	910			
9004725	INDIANAPOLIS	IN		04/23/2026		845		(90)			(90)		845	845			
9004741	GULF SHORES	AL		04/23/2026		580		(87)			(87)		580	580			
9004757	MT WASHINGTON	KY		03/20/2026		4,765		(178)			(178)		4,765	4,765			
9004771	SAN JOSE	CA		03/20/2026		3,495		(113)			(113)		3,495	3,495			

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9004779	WASHINGTON	DC		04/23/2026		727		(62)			(62)		727	727			
9004785	DANBURY	CT		04/23/2026		738		(60)			(60)		738	738			
9004790	GALLOWAY	NJ		04/23/2026		340		(46)			(46)		340	340			
9004814	COLUMBUS	OH		04/23/2026		579		(51)			(51)		579	579			
9004821	FOUR SEASONS	MO		04/23/2026		1,699		(190)			(190)		1,699	1,699			
9004823	MANSFIELD	OH		05/21/2026		581		(70)			(70)		581	581			
9004824	BIG SPRING	TX		05/21/2026		9,169		(125)			(125)		9,169	9,169			
9004830	BAL HARBOUR	FL		04/23/2026		1,860		(159)			(159)		1,860	1,860			
9004838	STRATFORD	CT		04/23/2026		1,243		(148)			(148)		1,243	1,243			
9004852	BIG SPRING	TX		06/23/2026		502		(94)			(94)		502	502			
9004883	SIGNAL MOUNTAIN	TN		05/21/2026		754		(60)			(60)		754	754			
9004894	GLENDALE	CA		06/23/2026		4,030		(368)			(368)		4,030	4,030			
9004895	DENVER	CO		05/21/2026		670		(20)			(20)		670	670			
9004896	ARVADA	CO		04/23/2026		892		(141)			(141)		892	892			
9004902	ANSONIA	CT		04/23/2026		618		(65)			(65)		618	618			
9004909	HIGHLAND	CA		04/23/2026		1,595		(154)			(154)		1,595	1,595			
9004910	MIAMI	FL		05/21/2026		1,199		(76)			(76)		1,199	1,199			
9004929	SAN ANTONIO	TX		05/21/2026		2,527		(57)			(57)		2,527	2,527			
9004930	FISHERVILLE	KY		05/21/2026		1,234		(65)			(65)		1,234	1,234			
9004944	LOS ANGELES	CA		04/23/2026		6,347		(158)			(158)		6,347	6,347			
9004946	UPLAND	CA		05/21/2026		1,268		(212)			(212)		1,268	1,268			
9004957	ANDERSON	IN		05/21/2026		514		(52)			(52)		514	514			
9004961	GREENWICH	CT		05/21/2026		1,572		(188)			(188)		1,572	1,572			
9004962	HERMITAGE	TN		05/21/2026		1,322		(157)			(157)		1,322	1,322			
9004982	ROBBINS	TN		05/21/2026		331		(48)			(48)		331	331			
9005044	FAIRFIELD	OH		05/21/2026		223		(53)			(53)		223	223			
9005046	CONNER	MT		06/23/2026		1,043		(245)			(245)		1,043	1,043			
9005047	HOUSTON	TX		07/24/2026		243		(43)			(43)		243	243			
9005067	DANBURY	CT		07/24/2026		120		(20)			(20)		120	120			
9005068	TOMS RIVER	NJ		06/23/2026		633		(135)			(135)		633	633			
9005084	KENT	WA		06/23/2026		101,102		(282)			(282)		101,102	101,102			
9005086	RHODODENDRON	OR		06/23/2026		3,644		(113)			(113)		3,644	3,644			
9005120	CLEVELAND	OH		07/24/2026		173		(29)			(29)		173	173			
9005132	COLUMBUS	OH		07/24/2026		283		(40)			(40)		283	283			
9005181	SAINT PETERS	MO		07/24/2026		304		(39)			(39)		304	304			
9005191	HONOLULU	HI		07/24/2026		364		(20)			(20)		364	364			
9005205	EAST ORANGE	NJ		07/24/2026				(16)			(16)						
9005213	YUCCA VALLEY	CA		07/24/2026		432		(48)			(48)		432	432			
9005234	FONTANA	CA		07/24/2026		387		(57)			(57)		387	387			
9005238	CORAL GABLES	FL		07/24/2026		1,030		(298)			(298)		1,030	1,030			
9005263	PORTER RANCH	CA		07/24/2026		1,042		(162)			(162)		1,042	1,042			
10005072	HOLLYWOOD	FL		08/20/2025		780		(61)			(61)		780	780			
10005074	APOPKA	FL		08/20/2025		552		(72)			(72)		552	552			
10005081	CLERMONT	FL		08/20/2025		14,000		(504)			(504)		14,000	14,000			
10005087	GRAHAM	NC		08/20/2025		395		(63)			(63)		395	395			
10005134	HAWTHORNE	CA		08/20/2025		1,073		(79)			(79)		1,073	1,073			
10005183	POOLER	GA		08/20/2025		548		(31)			(31)		548	548			
10005184	POOLER	GA		08/20/2025		554		(23)			(23)		554	554			
10005187	DAVENPORT	FL		08/20/2025		3,345		(125)			(125)		3,345	3,345			
10005194	PROSPECT	KY		08/20/2025		3,489		(298)			(298)		3,489	3,489			
10005195	LEXINGTON	KY		08/20/2025		1,213		(47)			(47)		1,213	1,213			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
10005246	ARVERNE	NY		08/20/2025		1,372		(137)			(137)		1,372	1,372			
10005248	BROOKLYN	NY		09/05/2025				(126)			(126)						
10005257	SICKLERVILLE	NJ		07/25/2025		1,491		(174)			(174)		1,491	1,491			
10005262	ACWORTH	GA		08/20/2025		811		(78)			(78)		811	811			
10005267	OLIVE BRANCH	MS		08/20/2025		2,163		(52)			(52)		2,163	2,163			
10005268	HOLLY	MI		08/20/2025		973		(125)			(125)		973	973			
10005269	VERO BEACH	FL		08/20/2025		721		(70)			(70)		721	721			
10005270	ENGLEWOOD	FL		08/20/2025		606		(59)			(59)		606	606			
10005273	NEW BRUNSWICK	NJ		08/20/2025		2,113		(91)			(91)		2,113	2,113			
10005274	ATLANTA	GA		08/20/2025		6,924		(250)			(250)		6,924	6,924			
10005275	GATLINBURG	TN		08/20/2025		1,308		(145)			(145)		1,308	1,308			
10005278	NAPLES	FL		08/20/2025		1,173		(171)			(171)		1,173	1,173			
10005280	PALM BAY	FL		08/20/2025		410		(47)			(47)		410	410			
10005281	NASHVILLE	TN		08/20/2025		1,908		(220)			(220)		1,908	1,908			
10005310	MECHANICSBURG	PA		08/20/2025		5,059		(81)			(81)		5,059	5,059			
10005314	VIRGINIA BEACH	VA		09/05/2025		491		(67)			(67)		491	491			
10005315	MORRISVILLE	NC		08/20/2025		1,333		(102)			(102)		1,333	1,333			
10005316	HOOVER	AL		08/20/2025		428		(41)			(41)		428	428			
10005319	CROSBY	TX		08/20/2025		1,111		(98)			(98)		1,111	1,111			
10005320	GALLATIN	TN		08/20/2025		1,600		(118)			(118)		1,600	1,600			
10005322	AUSTIN	TX		07/25/2025				(98)			(98)						
10005325	LOUISVILLE	OH		08/20/2025		617		(41)			(41)		617	617			
10005335	WHITE OAK	PA		08/20/2025		609		(20)			(20)		609	609			
10005339	SHAWNEE	OK		08/20/2025		292		(19)			(19)		292	292			
10005342	DALY CITY	CA		08/20/2025		1,119		(66)			(66)		1,119	1,119			
10005346	WOODLAND HILLS	CA		08/20/2025		3,027		(243)			(243)		3,027	3,027			
10005347	BOONTON	NJ		08/20/2025		4,417		(219)			(219)		4,417	4,417			
10005348	EL CAJON	CA		08/20/2025		2,715		(226)			(226)		2,715	2,715			
10005350	HUNTSVILLE	AL		08/20/2025		261		(17)			(17)		261	261			
10005351	LOUISVILLE	KY		08/20/2025		379		(24)			(24)		379	379			
10005355	DALTON	GA		08/20/2025		642		(21)			(21)		642	642			
10005359	MONROE	NJ		08/20/2025		2,100		(181)			(181)		2,100	2,100			
10005369	ALTAMONTE SPRINGS	FL		08/20/2025		353		(23)			(23)		353	353			
10005389	HUNTINGTON BEACH	CA		07/10/2025		664		(64)			(64)		664	664			
10005390	ANN ARBOR	MI		07/10/2025		790		(55)			(55)		790	790			
10005409	SPRING LAKE HEIGHTS	NJ		09/05/2025		11,672		(420)			(420)		11,672	11,672			
10005414	JACKSONVILLE	FL		09/05/2025		292		(34)			(34)		292	292			
10005425	LOS ANGELES	CA		09/05/2025		3,268		(353)			(353)		3,268	3,268			
10005427	NORTH CALDWELL	NJ		09/05/2025		1,680		(251)			(251)		1,680	1,680			
10005432	SOUTH HOUSTON	TX		09/05/2025		760		(10)			(10)		760	760			
10005458	WASHINGTON	DC		09/05/2025		736		(95)			(95)		736	736			
10005461	CLEARWATER	FL		07/25/2025		636		(66)			(66)		636	636			
10005485	CYPRESS	CA		07/25/2025		409		(58)			(58)		409	409			
10005489	LANCASTER	PA		07/10/2025		19,627		(118)			(118)		19,627	19,627			
10005506	SENOIA	GA		07/10/2025		940		(45)			(45)		940	940			
10005515	LAS VEGAS	NV		07/10/2025		1,966		(297)			(297)		1,966	1,966			
10005520	ORANGE BEACH	AL		07/10/2025		1,357		(227)			(227)		1,357	1,357			
10005545	OAKLAND	TN		09/05/2025		445		(65)			(65)		445	445			
10005553	NAPLES	FL		09/05/2025		3,199		(450)			(450)		3,199	3,199			
10005564	PRINGLE	PA		10/23/2025		288		(35)			(35)		288	288			
10005576	HUDSONVILLE	MI		09/05/2025		745		(114)			(114)		745	745			

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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					
10005579	YUKON	OK		09/05/2025		4,503		(69)			(69)		4,503	4,503			
10005581	BOULDER	CO		10/23/2025		2,400		(186)			(186)		2,400	2,400			
10005590	MECHANICSVILLE	VA		10/23/2025		1,317		(111)			(111)		1,317	1,317			
10005597	LUBBOCK	TX		10/23/2025		1,934		(146)			(146)		1,934	1,934			
10005601	MERRILLVILLE	IN		09/05/2025		6,305		(78)			(78)		6,305	6,305			
10005606	LAWRENCEVILLE	GA		09/05/2025		5,000		(92)			(92)		5,000	5,000			
10005621	ATLANTA	GA		10/23/2025		7,469		(220)			(220)		7,469	7,469			
10005622	RENO	NV		10/23/2025		791		(107)			(107)		791	791			
10005626	NEW BRAUNFELS	TX		10/23/2025		543		(72)			(72)		543	543			
10005654	RAEFORD	NC		09/23/2025		361		(61)			(61)		361	361			
10005659	RAEFORD	NC		09/23/2025		361		(61)			(61)		361	361			
10005685	BOYNTON BEACH	FL		09/05/2025		1,035		(156)			(156)		1,035	1,035			
10005733	CLOVER	SC		09/23/2025		8,469		(745)			(745)		8,469	8,469			
10005746	BELLEVUE	WA		09/23/2025		2,468		(298)			(298)		2,468	2,468			
10005761	RAEFORD	NC		09/23/2025		361		(61)			(61)		361	361			
10005768	CUTLER BAY	FL		09/23/2025		2,701		(165)			(165)		2,701	2,701			
10005777	ALPHARETTA	GA		09/23/2025		2,006		(245)			(245)		2,006	2,006			
10005780	HERMITAGE	TN		09/23/2025		518		(69)			(69)		518	518			
10005781	HOUSTON	TX		09/23/2025		3,589		(512)			(512)		3,589	3,589			
10005783	MOUNT DORA	FL		10/23/2025		630		(115)			(115)		630	630			
10005785	PORTLAND	ME		09/23/2025		4,003		(502)			(502)		4,003	4,003			
10005788	RAEFORD	NC		10/23/2025		361		(63)			(63)		361	361			
10005793	HOUSTON	TX		09/23/2025		1,144		(122)			(122)		1,144	1,144			
10005822	PHILADELPHIA	PA		10/23/2025		380		(59)			(59)		380	380			
10005829	FERNDALE	WA		10/23/2025		1,035		(152)			(152)		1,035	1,035			
10005855	COLUMBUS	OH		10/23/2025		300		(30)			(30)		300	300			
10005856	COLUMBUS	OH		10/23/2025		261		(26)			(26)		261	261			
10005857	GRAND JUNCTION	MI		10/23/2025		524		(82)			(82)		524	524			
10005858	HENDERSON	NV		10/23/2025		4,223		(578)			(578)		4,223	4,223			
10005862	KISSIMMEE	FL		11/21/2025		1,263		(88)			(88)		1,263	1,263			
10005865	COLUMBIA STATION	OH		10/23/2025		2,434		(183)			(183)		2,434	2,434			
10005869	HOUSTON	TX		10/23/2025		267		(28)			(28)		267	267			
10005870	PENNSAUKEN	NJ		11/21/2025		1,724		(101)			(101)		1,724	1,724			
10005904	OKMULGEE	OK		11/21/2025		326		(46)			(46)		326	326			
10005924	GARLAND	TX		11/21/2025		742		(102)			(102)		742	742			
10005930	HONOLULU	HI		11/21/2025		2,076		(219)			(219)		2,076	2,076			
10005932	ROME	GA		11/21/2025		64,006		(151)			(151)		64,006	64,006			
10005933	BUCKEYE	AZ		11/21/2025		712		(95)			(95)		712	712			
10005936	CONGRESS	AZ		11/21/2025		1,030		(105)			(105)		1,030	1,030			
10005950	MYRTLE BEACH	SC		12/17/2025		479		(73)			(73)		479	479			
10005963	LAS VEGAS	NV		12/17/2025		1,545		(196)			(196)		1,545	1,545			
10005968	LONGWOOD	FL		12/17/2025		750		(117)			(117)		750	750			
10005981	RAMONA	CA		12/17/2025		743		(83)			(83)		743	743			
10005998	HACKENSACK	NJ		12/17/2025		11,800		(422)			(422)		11,800	11,800			
10006001	ORANGE BEACH	AL		12/17/2025		13,486		(258)			(258)		13,486	13,486			
10006008	SAINT CLOUD	FL		12/17/2025		1,330		(81)			(81)		1,330	1,330			
10006023	FLETCHER	NC		01/23/2026		588		(60)			(60)		588	588			
10006042	BEVERLY HILLS	CA		01/23/2026		4,007		(566)			(566)		4,007	4,007			
10006049	HOUSTON	TX		01/23/2026		288		(29)			(29)		288	288			
10006050	JOHNS CREEK	GA		01/23/2026		692		(79)			(79)		692	692			
10006067	LANCASTER	SC		01/23/2026		620		(107)			(107)		620	620			

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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					
10006071	LONG BRANCH	NJ		01/23/2026		2,518		(263)			(263)		2,518	2,518			
10006076	NORTH MYRTLE BEACH	SC		01/23/2026		303		(48)			(48)		303	303			
10006083	VAIL	AZ		01/23/2026		1,325		(181)			(181)		1,325	1,325			
10006086	SAN FRANCISCO	CA		01/23/2026		2,908		(389)			(389)		2,908	2,908			
10006146	BELLA VISTA	AR		03/02/2026		824		(111)			(111)		824	824			
10006152	PHILADELPHIA	PA		03/02/2026		1,245		(216)			(216)		1,245	1,245			
10006156	RIDGEFIELD	WA		03/02/2026		1,337		(211)			(211)		1,337	1,337			
10006170	NIPOMO	CA		03/02/2026		3,060		(391)			(391)		3,060	3,060			
10006173	NAPLES	FL		03/02/2026		7,373		(351)			(351)		7,373	7,373			
10006177	STANWOOD	WA		03/02/2026		1,249		(206)			(206)		1,249	1,249			
10006193	COLORADO SPRINGS	CO		03/02/2026		3,980		(405)			(405)		3,980	3,980			
10006206	SANTA ROSA BEACH	FL		03/20/2026		1,573		(110)			(110)		1,573	1,573			
10006228	Tualatin	OR		03/20/2026				(206)			(206)						
10006249	SAN FRANCISCO	CA		03/20/2026		1,308		(180)			(180)		1,308	1,308			
10006267	DULUTH	MN		03/20/2026		433		(36)			(36)		433	433			
10006272	CUPERTINO	CA		03/20/2026		2,356		(287)			(287)		2,356	2,356			
10006273	TEANECK	NJ		03/20/2026		2,932		(388)			(388)		2,932	2,932			
10006288	BUCKEYE	AZ		03/20/2026		10,221		(82)			(82)		10,221	10,221			
10006296	JERSEY CITY	NJ		04/23/2026		1,860		16			16		1,860	1,860			
10006308	LAS VEGAS	NV		04/23/2026		662		(40)			(40)		662	662			
10006311	GRACE	ID		04/23/2026		457		(39)			(39)		457	457			
10006333	DAVENPORT	FL		04/23/2026		775		(68)			(68)		775	775			
10006336	DAVENPORT	FL		04/23/2026		775		(68)			(68)		775	775			
10006338	DAVENPORT	FL		04/23/2026		966		(85)			(85)		966	966			
10006341	COMMERCE	GA		04/23/2026		812		10			10		812	812			
10006346	SUPERIOR	WI		04/23/2026		781		(100)			(100)		781	781			
10006399	EL MONTE	CA		04/23/2026		737		(51)			(51)		737	737			
10006401	SEVIERVILLE	TN		04/23/2026				(178)			(178)						
10006409	MELROSE	FL		04/23/2026		350		(29)			(29)		350	350			
10006416	LAS VEGAS	NV		04/23/2026		4,019		(431)			(431)		4,019	4,019			
10006419	RIVERDALE	GA		04/23/2026		302		(18)			(18)		302	302			
10006423	MIAMI	FL		05/21/2026		1,043		(102)			(102)		1,043	1,043			
10006425	ROCHESTER	NY		05/21/2026		365		(51)			(51)		365	365			
10006437	GODDARD	KS		05/21/2026		465		(73)			(73)		465	465			
10006449	WELCOME	MD		05/21/2026		908		(117)			(117)		908	908			
10006453	MAMMOTH LAKES	CA		05/21/2026		1,165		(87)			(87)		1,165	1,165			
10006456	EMERYVILLE	CA		05/21/2026		575		(47)			(47)		575	575			
10006461	HOLLYWOOD	FL		05/21/2026		526		(47)			(47)		526	526			
10006464	BALTIMORE	MD		05/21/2026		465		(32)			(32)		465	465			
10006469	GUNTERSVILLE	AL		05/21/2026		350		(24)			(24)		350	350			
10006483	SURPRISE	AZ		05/21/2026		932		(96)			(96)		932	932			
10006485	HALLANDALE BEACH	FL		05/21/2026		2,395		(87)			(87)		2,395	2,395			
10006497	MAMMOTH LAKES	CA		05/21/2026		1,085		(94)			(94)		1,085	1,085			
10006502	ALTAMONTE SPRINGS	FL		05/21/2026		123,400		(423)			(423)		123,400	123,400			
10006503	COCONUT CREEK	FL		05/21/2026		162		(36)			(36)		162	162			
10006506	RANCHO SANTA MARGARI	CA		05/21/2026		1,714		(181)			(181)		1,714	1,714			
10006511	MAMMOTH LAKES	CA		05/21/2026		6,923		(300)			(300)		6,923	6,923			
10006517	GIG HARBOR	WA		05/21/2026		3,298		(297)			(297)		3,298	3,298			
10006525	DEWEY	OK		05/21/2026		470		(35)			(35)		470	470			
10006539	MOOSIC	PA		05/21/2026		758		(12)			(12)		758	758			
10006549	BOILING SPRINGS	SC		06/23/2026		207		(27)			(27)		207	207			

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					
10006562	KATHLEEN	GA		06/23/2026		429		(49)			(49)		429	429			
10006566	TALLAHASSEE	FL		06/23/2026		358		(51)			(51)		358	358			
10006599	SAN CARLOS	CA		06/23/2026		2,431		(392)			(392)		2,431	2,431			
10006625	GUNTERSVILLE	AL		07/24/2026		554		(115)			(115)		554	554			
10006649	MILWAUKEE	WI		07/24/2026		124		(34)			(34)		124	124			
10006652	YUCCA VALLEY	CA		07/24/2026		898		(32)			(32)		898	898			
10006657	PROVO	UT		07/24/2026		501		(86)			(86)		501	501			
10006667	MIAMI	FL		07/24/2026		268		(56)			(56)		268	268			
10006668	MIAMI	FL		07/24/2026		400		(57)			(57)		400	400			
10006670	ENUMCLAW	WA		07/24/2026		1,663		(304)			(304)		1,663	1,663			
10006678	CANON	GA		07/24/2026		198		(47)			(47)		198	198			
10006681	NASHVILLE	TN		07/24/2026		507		(76)			(76)		507	507			
10006683	GUNTERSVILLE	AL		07/24/2026		210		(20)			(20)		210	210			
10006686	WINDSOR	CO		07/24/2026		1,079		(60)			(60)		1,079	1,079			
10006690	NOVATO	CA		07/24/2026		581		(97)			(97)		581	581			
10006694	BAKERSFIELD	CA		07/24/2026		233		(43)			(43)		233	233			
10006706	ATHENS	TX		07/24/2026		459		(48)			(48)		459	459			
10006711	GLENDALE	CA		07/24/2026		300		(108)			(108)		300	300			
11000035	PASADENA	CA		10/23/2025		3,559		(512)			(512)		3,559	3,559			
11000037	BREA	CA		10/23/2025		16,827		(326)			(326)		16,827	16,827			
11000084	JACKSONVILLE	FL		11/21/2025		867		(45)			(45)		867	867			
11000088	EL PASO	TX		11/21/2025		818		(114)			(114)		818	818			
11000098	STUART	FL		11/21/2025		4,049		(577)			(577)		4,049	4,049			
11000099	OAKLAND PARK	FL		11/21/2025		531		(84)			(84)		531	531			
11000119	VIRGINIA BEACH	VA		11/21/2025		258		(25)			(25)		258	258			
11000128	DAYTONA BEACH	FL		11/21/2025		598		(50)			(50)		598	598			
11000145	GOULDSBORO	PA		11/21/2025		944		(63)			(63)		944	944			
11000205	GRAY	GA		12/17/2025		5,515		(75)			(75)		5,515	5,515			
11000245	FRANKLIN LAKES	NJ		12/17/2025		5,006		(618)			(618)		5,006	5,006			
11000257	OCEAN ISLE BEACH	NC		12/17/2025		1,271		(118)			(118)		1,271	1,271			
11000265	MORAVIAN FALLS	NC		12/17/2025		65,691		(511)			(511)		65,691	65,691			
11000289	SANTA FE	NM		12/17/2025				(32)			(32)						
11000341	MEMPHIS	TN		12/17/2025		1,202		(34)			(34)		1,202	1,202			
11000352	PIKESVILLE	MD		11/21/2025		3,453		(462)			(462)		3,453	3,453			
11000356	WEST LONG BRANCH	NJ		11/21/2025		1,404		(197)			(197)		1,404	1,404			
11000357	HOWELL	NJ		11/21/2025		1,761		(185)			(185)		1,761	1,761			
11000358	LAKEWOOD	NJ		11/21/2025		2,063		(275)			(275)		2,063	2,063			
11000361	MONROE	NY		11/21/2025		1,569		(182)			(182)		1,569	1,569			
11000362	SPRING VALLEY	NY		12/17/2025		1,678		(207)			(207)		1,678	1,678			
11000363	INWOOD	NY		11/21/2025		1,893		(202)			(202)		1,893	1,893			
11000366	BROOKLYN	NY		11/21/2025		5,391		(452)			(452)		5,391	5,391			
11000374	Walland	TN		03/20/2026				(29)			(29)						
11000387	MESA	AZ		04/23/2026		1,307		(100)			(100)		1,307	1,307			
11000395	CLEVELAND	TN		04/23/2026		269		(30)			(30)		269	269			
11000397	EL PASO	TX		04/23/2026		2,561		(6)			(6)		2,561	2,561			
11000406	PASO ROBLES	CA		04/23/2026		2,865		(35)			(35)		2,865	2,865			
11000414	FONTANA	CA		04/23/2026		2,044		(179)			(179)		2,044	2,044			
11000426	LAWRENCEVILLE	GA		04/23/2026		1,360		(2)			(2)		1,360	1,360			
11000430	SAN JOSE	CA		04/23/2026		12,303		(545)			(545)		12,303	12,303			
11000435	HARRISON	TN		04/23/2026		951		(73)			(73)		951	951			
11000440	FORT MILL	SC		04/23/2026		937		(82)			(82)		937	937			

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					
11000443	BIRMINGHAM	AL		04/23/2026		335		(38)			(38)		335	335			
11000447	CAPE CORAL	FL		04/23/2026		780		(56)			(56)		780	780			
11000454	CANTON	GA		04/23/2026		326		(22)			(22)		326	326			
11000456	POTOMAC	MD		04/23/2026		2,029		(110)			(110)		2,029	2,029			
11000459	HILTON HEAD ISLAND	SC		04/23/2026		1,914		(145)			(145)		1,914	1,914			
11000465	SARASOTA	FL		04/23/2026		821		(63)			(63)		821	821			
11000472	MUKILTEO	WA		04/23/2026		2,658		(48)			(48)		2,658	2,658			
11000486	OROVILLE	CA		04/23/2026		525		(66)			(66)		525	525			
11000503	MIDLOTHIAN	VA		05/21/2026		1,066		(51)			(51)		1,066	1,066			
11000530	ROANOKE	VA		05/21/2026		548		(57)			(57)		548	548			
11000531	JERSEY CITY	NJ		05/21/2026		1,495		(103)			(103)		1,495	1,495			
11000555	JACKSONVILLE	FL		05/21/2026		1,416		(62)			(62)		1,416	1,416			
11000561	JERSEY CITY	NJ		05/21/2026		1,402		(13)			(13)		1,402	1,402			
11000569	EXETER	CA		05/21/2026		2,697		(118)			(118)		2,697	2,697			
11000570	APOPKA	FL		05/21/2026		1,429		(140)			(140)		1,429	1,429			
11000571	THORNTON	CO		05/21/2026		2,640		41			41		2,640	2,640			
11000588	KINGSLAND	TX		05/21/2026		3,948		(230)			(230)		3,948	3,948			
11000589	LOCKHART	TX		05/21/2026		477		(15)			(15)		477	477			
11000595	MISSION VIEJO	CA		05/21/2026		3,531		(211)			(211)		3,531	3,531			
11000598	BOERNE	TX		05/21/2026		746		(37)			(37)		746	746			
11000607	GAITHERSBURG	MD		05/21/2026		931		(75)			(75)		931	931			
11000613	PHILADELPHIA	PA		05/21/2026		549		(33)			(33)		549	549			
11000629	JOHNSON CITY	TN		07/24/2026		85		(18)			(18)		85	85			
11000630	WILTON MANORS	FL		07/24/2026		101		(32)			(32)		101	101			
11000643	SHERMAN OAKS, LOS AN	CA		07/24/2026		2,043		(165)			(165)		2,043	2,043			
11000647	SHELBY TOWNSHIP	MI		07/24/2026		152		(17)			(17)		152	152			
11000652	BELLEVUE	WA		07/24/2026		950		(79)			(79)		950	950			
11000654	WAYNE	NJ		07/24/2026		187		(12)			(12)		187	187			
11000655	JACKSONVILLE	FL		07/24/2026		728		(21)			(21)		728	728			
11000665	UPPER MARLBORO	MD		07/24/2026		627		(110)			(110)		627	627			
0299999. Mortgages with partial repayments						77,754,238		(132,251)			(132,251)		77,754,238	77,754,238			
0599999 - Totals						321,826,821		(884,450)			(884,450)		325,457,353	325,457,353			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TruAmerica REIGL River Walk LLC	Santa Clarita	CA	TruAmerica		08/06/2026		20,500,000	1,697,400		7,947,600	0.900
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								20,500,000	1,697,400		7,947,600	XXX
000000-00-0	BlackRock Global CRE Debt Fund C8 LP.	Wilmington	DE	BlackRock		05/19/2026			37,500,000		193,601,002	0.288
000000-00-0	BWE GLIC Multifamily I, LLC	Wilmington	DE	Blue Water Energy		05/03/2024			17,281			0.952
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									37,517,281		193,601,002	XXX
000000-00-0	26N Private Equity Partners I LP	Wilmington	DE	26North		05/08/2026	3		606,121		16,603,831	0.004
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2	Wilmington	DE	57 Stars		09/23/2015	3		25,759		998,622	0.763
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3	Wilmington	DE	57 Stars		03/27/2017	3		31,644			0.760
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.	Wilmington	DE	57 Stars		04/13/2011	3		849,005		14,647,731	0.855
000000-00-0	Accel-KKR Growth Capital Partners IV LP		CYM	Accel-KKR		12/14/2021			726,541		3,222,549	0.007
000000-00-0	Adams Street Guardian Asia Fund LP	Wilmington	DE	Adams Street Partners		01/25/2021			2,800,000		6,346,977	0.933
000000-00-0	Advantech Capital II LP		CYM	New Horizon Capital		03/29/2018	3		53,683		2,521,559	0.012
000000-00-0	Affinity Asia Pacific Fund V L.P.		CYM	Affinity Equity Partners		11/17/2017	3		79,332		2,917,009	0.003
000000-00-0	AH AI Opportunities Fund, L.P.	Wilmington	DE	Andreessen Horowitz		09/15/2026	1	959,300			2,877,900	0.004
000000-00-0	AH American Dynamism Fund I, L.P.	Wilmington	DE	Andreessen Horowitz		03/25/2024	1		30,000		112,500	0.001
000000-00-0	AH American Dynamism Fund II, L.P.	Wilmington	DE	Andreessen Horowitz		11/07/2025	1		480,000		750,000	0.001
000000-00-0	AH Bio Fund IV, L.P.	Wilmington	DE	Andreessen Horowitz		11/29/2021	1		130,000		845,000	0.002
000000-00-0	AH Bio Fund V, L.P.	Wilmington	DE	Andreessen Horowitz		06/02/2026	1		540,000		3,420,000	0.007
000000-00-0	Alchemy Special Opportunities Fund V L.P.		GGY	Alchemy Partners		12/20/2022			998,690		14,886,860	0.018
000000-00-0	Amulet Capital Fund II, L.P.	Wilmington	DE	Amulet Capital Partners		03/31/2021	3		63,719		4,507,822	0.036
000000-00-0	Amulet Capital Fund III, L.P.	Wilmington	DE	Amulet Capital Partners		01/26/2023	3		266,825		14,723,086	0.023
000000-00-0	Andreessen Horowitz Fund IX - AI Applications, L.P.	Wilmington	DE	Andreessen Horowitz		03/25/2024	1		58,500		1,053,000	0.003
000000-00-0	Andreessen Horowitz Fund X - AI Applications, L.P.	Wilmington	DE	Andreessen Horowitz		11/07/2025	1		275,000		1,952,500	0.002
000000-00-0	Andreessen Horowitz LSV Fund III, L.P.	Wilmington	DE	Andreessen Horowitz		11/29/2021	1		82,500		330,000	0.002
000000-00-0	Andreessen Horowitz LSV Fund IV, L.P.	Wilmington	DE	Andreessen Horowitz		03/25/2024	1		109,688		329,063	0.003
000000-00-0	Andreessen Horowitz LSV Fund V, L.P.	Wilmington	DE	Andreessen Horowitz		11/07/2025	1		3,512,988		3,618,212	0.004
000000-00-0	ASF VII Infrastructure L.P.			Ardian		05/24/2017			9,374		2,852,043	0.009
000000-00-0	Battery Ventures Select Fund II, L.P.	Wilmington	DE	Battery Ventures		02/07/2022	3		204,000		360,000	0.004
000000-00-0	Battery Ventures XIV, L.P.	Wilmington	DE	Battery Ventures		02/07/2022	3		1,088,000		2,941,000	0.005
000000-00-0	Black Diamond Capital Opportunity Fund V, L.P.	Wilmington	DE	Black Diamond Capital Management		10/29/2019			601,315		6,761,858	0.035
000000-00-0	BlackFin Financial Services Fund IV		FRA	BlackFin Capital Partners		02/28/2023	3		2,319,360		18,147,791	0.014
000000-00-0	Brightstar Capital Partners Fund II, L.P.	Wilmington	DE	Brightstar Capital Partners		02/01/2021	3		522,359		6,866,621	0.024
000000-00-0	Brynwood Partners IX L.P.	Wilmington	DE	Brynwood Partners		02/07/2023	3		366,069		9,618,479	0.031
000000-00-0	Brynwood Partners VII	Wilmington	DE	Brynwood Partners		09/23/2013	3		58,522		5,006,802	0.054
000000-00-0	Brynwood Partners VIII	Wilmington	DE	Brynwood Partners		12/15/2017	3		26,797		567,176	0.041
000000-00-0	CapStreet IV, L.P.	Wilmington	DE	CapStreet Group		12/15/2013	3		380,855		1,160,504	0.059
000000-00-0	CCV Fund II LP		CYM	China Creation Ventures		09/22/2020	1		513,560		835,332	0.022
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	Centerbridge Partners		10/24/2014	3		99,214		828,678	0.004
000000-00-0	CIVC Partners Fund VI, LP	Wilmington	DE	CIVC Partners		09/14/2020	3		122,082		1,410,195	0.041
000000-00-0	CIVC Partners Fund VII, L.P.	Wilmington	DE	CIVC Partners		08/23/2023	3		1,388,763		8,979,063	0.042
000000-00-0	CNK Fund IV, L.P.	Wilmington	DE	Andreessen Horowitz		02/17/2022	1		130,000		162,500	0.001
000000-00-0	CNK Seed Fund I, L.P.	Wilmington	DE	Andreessen Horowitz		02/17/2022	1		52,500		140,000	0.001
000000-00-0	Cogenuity Fund I, L.P.	Wilmington	DE	Cogenuity		09/30/2024	3		328,090		7,700,825	0.043
000000-00-0	CRV XVIII, L.P.	Wilmington	DE	CRV		02/12/2021	1		131,250		577,500	0.017
000000-00-0	CRV XX, LP	Wilmington	DE	CRV		06/26/2025	1		1,822,500		3,892,500	0.012
000000-00-0	DPE Deutschland Fund IV, LP	Wilmington	DE	DPE Deutsche Private Equity		07/13/2020	3		3,936,161		7,171,040	0.022
000000-00-0	Energy Spectrum VIII LP	Wilmington	DE	Energy Spectrum Capital		11/01/2018			63,659		3,543,003	0.026
000000-00-0	Felicis Focus Fund I, L.P.	Wilmington	DE	Felicis Ventures		07/15/2021	1		60,000		435,000	0.010
000000-00-0	Felicis Ventures IX, L.P.	Wilmington	DE	Felicis Ventures		01/25/2023	1		97,500		438,750	0.004
000000-00-0	FirstMark Capital OF II, L.P.	Wilmington	DE	FirstMark Capital		05/20/2016	1		45,000			0.044
000000-00-0	FirstMark Capital OF IV, L.P.	Wilmington	DE	FirstMark Capital		03/03/2022	1		525,000		3,535,000	0.013
000000-00-0	FirstMark Capital V, L.P.	Wilmington	DE	FirstMark Capital		09/27/2019	1		70,000			0.018
000000-00-0	FirstMark Capital VI, L.P.	Wilmington	DE	FirstMark Capital		03/03/2022	1		506,250		911,250	0.013

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Five Elms Fund VI, LP	Wilmington	DE	Five Elms Capital		08/01/2023			2,811,424		13,700,642	0.024
000000-00-0	Fulcrum Growth Fund V, LLC	Wilmington	DE	Fulcrum Equity Partners		07/31/2023			2,700,000		4,860,000	0.073
000000-00-0	Genstar Capital Partners IX, L.P.	Wilmington	DE	Genstar Capital		01/28/2019	3		57,490		1,802,627	0.006
000000-00-0	Genstar Capital Partners VIII	Wilmington	DE	Genstar Capital		03/23/2017	3		139,351		1,718,099	0.006
000000-00-0	Global Infrastructure Partners III A/B	Wilmington	DE	Global Infrastructure Partners		07/08/2016			71,625		5,427,140	0.009
000000-00-0	Global Infrastructure Partners IV, L.P.	Wilmington	DE	Global Infrastructure Partners		05/01/2019			29,722		1,243,115	0.000
000000-00-0	Gradient Fund V LP	Wilmington	DE	Gradient Ventures		08/13/2025	1		1,785,000		7,665,000	0.046
000000-00-0	Graycliff Private Equity Partners V LP	Wilmington	DE	Graycliff Partners		09/14/2023	3		385,244		17,083,465	0.053
000000-00-0	Green Equity Investors IX, L.P.	Wilmington	DE	Leonard Green & Partners		02/04/2022	3		452,118		1,095,943	0.000
000000-00-0	Green Equity Investors VII, L.P. & Side VII	Wilmington	DE	Leonard Green & Partners		02/29/2016	3		30,729		2,760,257	0.002
000000-00-0	Green Equity Investors VIII, L.P.	Wilmington	DE	Leonard Green & Partners		10/03/2019	3		31,237		1,852,653	0.001
000000-00-0	GSO Capital Opportunities Fund III	Wilmington	DE	Blackstone		06/17/2016			10,395		12,797,775	0.008
000000-00-0	GSO Energy Select Opportunities Fund II LP	Wilmington	DE	Blackstone		11/09/2018			7,425		17,138,813	0.007
000000-00-0	GTCR Fund XIII, LP	Wilmington	DE	GTCR		10/21/2020	3		147,500		4,561,124	0.003
000000-00-0	GTCR Fund XIV/A&B LP	Wilmington	DE	GTCR		03/10/2023	3		1,149,400		7,085,604	0.002
000000-00-0	GTCR Strategic Growth Fund I, L.P.	Wilmington	DE	GTCR		10/26/2021	3		713,000		2,305,000	0.005
000000-00-0	Hamilton Lane Equity Opportunities Fund VI-A LP	Wilmington	DE	Hamilton Lane		01/12/2026	3		15,701,089		31,327,680	0.035
000000-00-0	HarbourVest Guardian Co-Investment Fund L.P. - Tranche 2	Wilmington	DE	HarbourVest Partners		02/22/2021	3		318,750		5,950,000	0.281
000000-00-0	HarbourVest Guardian Co-Investment Fund L.P. - Tranche 3	Wilmington	DE	HarbourVest Partners		12/08/2021	3		5,005,000		27,170,000	0.944
000000-00-0	Harvest Partners VII and VII Parallel	Wilmington	DE	Harvest Partners		01/15/2016	3		16,144		1,748,454	0.008
000000-00-0	Huron Fund V	Wilmington	DE	Huron Capital		12/30/2016	3		127,603		190,163	0.012
000000-00-0	Investindustrial Growth III SCSp		LUX	Investindustrial Advisors Limited		09/07/2022	3		7,081,950		4,146,388	0.021
000000-00-0	Investindustrial VI LP		CYM	Investindustrial Advisors Limited		01/28/2016	3		128,681		2,129,350	0.009
000000-00-0	Investindustrial VII L.P.			Investindustrial Advisors Limited		03/26/2019	3		596,483		7,073,085	0.006
000000-00-0	ISQ Global Infrastructure Fund II, L.P.	Wilmington	DE	I Squared Capital		06/27/2017			105,486		1,852,374	0.004
000000-00-0	Jade Equity Investors II, L.P.	Wilmington	DE	Leonard Green & Partners		02/04/2022	3		1,471,665		10,270,010	0.010
000000-00-0	Jade Equity Investors, L.P.	Wilmington	DE	Leonard Green & Partners		10/03/2019	3		22,353		1,145,171	0.003
000000-00-0	KCP Enduring Value I, LP (Spatco)	Wilmington	DE	Kian Capital		05/29/2024			53,049		428,934	0.028
000000-00-0	Kinderhook Capital Fund VI, L.P.	Wilmington	DE	Kinderhook Industries		01/08/2019	3		702,074		3,340,466	0.015
000000-00-0	Lime Rock Partners VIII, L.P.		CYM	Lime Rock Partners		10/31/2018			49,473		1,070,805	0.033
000000-00-0	Lovell Minnick Equity Partners IV, L.P.	Wilmington	DE	Lovell Minnick Partners		10/28/2014	3		62,195		1,774,325	0.036
000000-00-0	Lovell Minnick Equity Partners V, LP	Wilmington	DE	Lovell Minnick Partners		11/16/2018	3		211,846		1,082,251	0.017
000000-00-0	Meritech Capital Partners VIII L.P.	Wilmington	DE	Meritech Capital Partners		04/25/2022	1		1,086,875		1,988,750	0.008
000000-00-0	Meritech Capital Sidecar III L.P.	Wilmington	DE	Meritech Capital Partners		04/25/2022	1		310,000		950,000	0.008
000000-00-0	Meritech Franchise Fund L.P.	Wilmington	DE	Meritech Capital Partners		05/06/2021	1		250,000		40,000	0.016
000000-00-0	Mill Point Capital Partners III, L.P.	Wilmington	DE	Mill Point Capital		06/18/2024	3		2,092,215		18,478,715	0.013
000000-00-0	MSouth Equity Partners IV, L.P.	Wilmington	DE	MSouth Equity Partners		02/28/2018	3		31,919		1,129,212	0.021
000000-00-0	New State Capital Partners Fund IV, LP	Wilmington	DE	New State Capital Partners		02/05/2025	3		214,076		25,416,717	0.043
000000-00-0	Platte River Equity IV, L.P.	Wilmington	DE	Platte River Equity		06/15/2017	3		112,140			0.032
000000-00-0	Plural II SCSp		LUX	Plural Platform		02/14/2024	1		761,065		757,981	0.011
000000-00-0	Plural Opportunity I SCSp		LUX	Plural Platform		08/21/2026	1	190,128			949,356	0.006
000000-00-0	Primus Capital Fund VIII, L.P.	Wilmington	DE	Primus		06/22/2017	3		126,389		1,719,959	0.039
000000-00-0	QED Fund VII, LP	Wilmington	DE	QED Investors		07/29/2021	1		58,681		377,709	0.010
000000-00-0	QED Fund VIII, LP	Wilmington	DE	QED Investors		04/14/2023	1		758,556		4,193,613	0.014
000000-00-0	QED Growth Fund II, LP	Wilmington	DE	QED Investors		04/14/2023	1		228,353		2,230,714	0.017
000000-00-0	Radical Ventures Growth Fund I, L.P.			Radical Ventures		06/05/2024	1		1,317,373		3,240,544	0.010
000000-00-0	Radical Ventures III, L.P.		CAN	Radical Ventures		07/31/2023	1		147,304		1,031,115	0.009
000000-00-0	Radical Ventures IV, L.P.			Radical Ventures		03/07/2025	1		1,003,287		9,901,003	0.021
000000-00-0	Redpoint Omega IV, L.P.	Wilmington	DE	Redpoint Ventures		03/15/2021	1		204,828		168,276	0.014
000000-00-0	Redpoint Omega V, L.P.	Wilmington	DE	Redpoint Ventures		05/28/2024	1		2,257,973		4,775,719	0.012
000000-00-0	Resurgens Technology Partners III, L.P.	Wilmington	DE	Resurgens Technology Partners		05/29/2024	3		2,330,777		16,711,560	0.028
000000-00-0	SEP Hero Co-Invest I, LP	Wilmington	DE	Sumeru Equity Partners		09/17/2024			2,396			0.039
000000-00-0	STG VII, L.P.	Wilmington	DE	Symphony Technology Group		09/15/2022	3		1,411,637		14,591,271	0.014

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Stork SPV, L.P.	Wilmington	DE	Amulet Capital Partners		01/06/2022	3		3,394		1,557,668	0.017
000000-00-0	Theory Ventures II, L.P.	Wilmington	DE	Theory Ventures		10/21/2024	1		1,650,000		3,252,495	0.016
000000-00-0	Thompson Street Capital Partners IV, L.P.	Wilmington	DE	Thompson Street Capital Partners		12/08/2015	3		19,949		960,252	0.031
000000-00-0	Thompson Street Capital Partners V, L.P.	Wilmington	DE	Thompson Street Capital Partners		04/02/2018	3		34,173		4,731,084	0.017
000000-00-0	Thompson Street Capital VI, L.P.	Wilmington	DE	Thompson Street Capital Partners		04/20/2021	3		155,573		3,224,621	0.020
000000-00-0	Transpose Platform BOV II, L.P. Class B	Wilmington	DE	Transpose Platform		04/08/2024	1		345,275		852,259	0.000
000000-00-0	Stone Point Fund IX, L.P.	Wilmington	DE	Stone Point Capital		12/06/2021	3		458		357,472	0.001
000000-00-0	Stone Point Fund VI, L.P.		CYM	Stone Point Capital		12/15/2013	3		8,420		819,574	0.006
000000-00-0	Stone Point Fund VII, L.P.	Wilmington	DE	Stone Point Capital		12/21/2016	3		28,716		905,035	0.005
000000-00-0	Trivest Discovery Fund II, L.P.	Wilmington	DE	Trivest Partners		03/14/2022	3		457,956		6,517,824	0.016
000000-00-0	Trivest Fund VII, L.P.	Wilmington	DE	Trivest Partners		03/14/2022	3		64,896		9,222,009	0.018
000000-00-0	Trivest Growth Investment Fund I	Wilmington	DE	Trivest Partners		07/01/2016	3		49,868		1,065,900	0.014
000000-00-0	Trivest Growth Investment Fund III, L.P.	Wilmington	DE	Trivest Partners		08/19/2024	3		53,876		9,500,577	0.016
000000-00-0	Trivest Recognition Fund, L.P.	Wilmington	DE	Trivest Partners		06/30/2023	3		22,153		2,675,280	0.006
000000-00-0	TSCP CV II, L.P.	Wilmington	DE	Thompson Street Capital Partners		08/13/2024			31,662		2,069,725	0.033
000000-00-0	TSG7 L.P. A	Wilmington	DE	TSG Consumer Partners		11/20/2015	3		833,140		1,385,562	0.009
000000-00-0	TSG8 L.P.	Wilmington	DE	TSG Consumer Partners		10/25/2018	3		174,139		1,826,815	0.005
000000-00-0	Upfront V, L.P.	Wilmington	DE	Upfront Ventures		12/23/2014	1		42,622		8,885,699	0.054
000000-00-0	Vance Street Capital IV, L.P.	Wilmington	DE	Vance Street Capital		03/04/2024	3		939,854		5,536,057	0.017
000000-00-0	venBio Global Strategic Fund V, L.P.	Wilmington	DE	venBio Partners		06/12/2024	1		752,728		8,698,208	0.026
000000-00-0	Windrose Health Investors VI, L.P.	Wilmington	DE	WindRose Health Investors		03/02/2022	3		1,029		3,312,921	0.013
000000-00-0	Windrose Health Investors VII, L.P.	Wilmington	DE	WindRose Health Investors		04/20/2026	3		2,820,396		28,445,910	0.018
000000-00-0	HPS Special Situations Opportunity Fund II, L.P.	Wilmington	DE	HPS Investment Partners		12/09/2022			6,012,058		49,008,806	0.184
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								1,149,428	98,571,855		658,767,811	XXX
000000-00-0	CREA Corporate Tax Credit Fund 91, LP	Wilmington	DE	City Real Estate Advisors		06/17/2022			730,702		3,202,743	0.088
000000-00-0	CREA Corporate Tax Credit Fund 120, LP	Wilmington	DE	City Real Estate Advisors		07/01/2026		255,534			39,744,466	0.168
000000-00-0	Raymond James Tax Credit Fund 56, LLC	Wilmington	DE	Raymond James		06/08/2026			1,824,591		31,610,179	0.118
000000-00-0	R4 Housing Partners XXIV LP	Wilmington	DE	R4 Capital LLC		07/01/2025			1,584,362		26,286,009	0.100
000000-00-0	Red Stone Equity Fund 103, LP	Wilmington	DE	Red Stone Equity		12/13/2023			1,794,513			0.148
000000-00-0	WDAE Tax Credit Fund 124, LP	Wilmington	DE	Walker and Dunlop Investment Partners		04/11/2025			3,095,535		28,551,446	0.150
000000-00-0	WNC Institutional Tax Credit Fund 56 LP	Wilmington	DE	WNC & Associates		04/25/2024			733,584		21,616,469	0.119
000000-00-0	WNC Institutional Tax Credit Fund 57, L.P.	Wilmington	DE	WNC & Associates		04/29/2025			5,114,614		27,827,523	0.226
4899999. Qualifying federal tax credit investments - unaffiliated								255,534	14,877,901		178,838,835	XXX
000000-00-0	Core Senior Lending Fund II Feeder, L.P. - Equity Tranche	Wilmington	DE	HPS Investment Partners		05/02/2022			18,136,788		44,449,128	0.070
000000-00-0	HPS Specialty Loan Fund VI Feeder, L.P. - Equity Tranche	Wilmington	DE	HPS Investment Partners		07/15/2024			835,112		78,267,993	0.018
000000-00-0	HPS Strategic Investment Partners V Feeder, L.P. - Equity Tranche	Wilmington	DE	HPS Investment Partners		08/04/2022			11,784,921		30,381,765	0.063
000000-00-0	HPS Sustainability and Energy Transition Fund, L.P. - Equity Tranche	Wilmington	DE	HPS Investment Partners		01/27/2025			1,002,622		16,516,762	0.045
000000-00-0	HPS Asset Value Fund III (USD), L.P. - Equity Tranche	Wilmington	DE	HPS Investment Partners		08/21/2024			5,297,957		47,238,905	0.081
000000-00-0	Credit Value Fund VIII Feeder, L.P. - Equity Tranche	Wilmington	DE	HPS Investment Partners		09/25/2025			1,025,050		18,511,419	0.333
000000-00-0	Intuit Financing Inc	Wilmington	DE	KKR & Co Inc		06/01/2026			1,167,284		3,257,184	0.100
000000-00-0	GoodLeap LLC	Wilmington	DE	KKR & Co Inc		08/24/2026		27,231	5,080		3,314,151	0.154
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated								27,231	39,254,814		241,937,306	XXX
000000-00-0	Guardian Acquisition I LLC	Wilmington	DE	Guardian Acquisition I LLC		02/28/2026			2,500			1.000
000000-00-0	Guardian Acquisition II LLC	Wilmington	DE	Guardian Acquisition II LLC		06/03/2024			45,000,450			1.000
000000-00-0	Altura Holdco LLC	Wilmington	DE	Altura Holdco LLC		03/31/2026			282,000,000			1.000
6899999. Any other class of assets - affiliated									327,002,950			XXX
7899999. Total - unaffiliated								1,432,193	190,221,850		1,273,144,954	XXX
7999999. Total - affiliated								20,500,000	328,700,350		7,947,600	XXX
8099999 - Totals								21,932,193	518,922,200		1,281,092,554	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Guardian Chelsea Place LLC	Chelsea	MA	CAPITAL DISTRIBUTION	08/16/2018	09/30/2026	167,888							167,888	167,888				
000000-00-0	Reigl Ereg Chambersburg LLC	Chambersburg	PA	CAPITAL DISTRIBUTION	10/19/2022	09/30/2026	909,000							909,000	909,000				
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							1,076,888							1,076,888	1,076,888				
000000-00-0	Shelter Growth CRE Credit Fund IV	Wilmington	DE	CAPITAL DISTRIBUTION	04/01/2022	08/14/2026	6,203,188							6,203,188	6,203,188				(4,153,517)
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							6,203,188							6,203,188	6,203,188				(4,153,517)
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 2	Wilmington	DE	CAPITAL DISTRIBUTION	09/23/2015	07/15/2026	725,275							725,275	725,275				
000000-00-0	57 Stars Global Opportunity 3 (Guardian) Series 3	Wilmington	DE	CAPITAL DISTRIBUTION	03/27/2017	09/08/2026	811,878							811,878	811,878				
000000-00-0	57 Stars Global Opportunity Fund 3 L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2011	09/08/2026	1,930,120							1,930,120	1,930,120				
000000-00-0	Advantech Capital II LP		CYM	CAPITAL DISTRIBUTION	01/01/2018	08/14/2026	164,344							164,344	164,344				(39,475)
000000-00-0	Affinity Asia Pacific Fund V L.P.		CYM	CAPITAL DISTRIBUTION	11/17/2017	08/21/2026	2,320,188							2,320,188	2,320,188				(812,944)
000000-00-0	Andreessen Horowitz Fund VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/07/2022	08/03/2026	54,581							54,581	54,581				(116,589)
000000-00-0	Andreessen Horowitz LsV Fund I, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/26/2019	08/06/2026	44,722							44,722	44,722				(187,308)
000000-00-0	Andreessen Horowitz LSV Fund III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/07/2022	08/19/2026	37,744							37,744	37,744				(338,752)
000000-00-0	Andreessen Horowitz LSV Fund II-Q, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	11/20/2020	08/19/2026	6,191							6,191	6,191				(96,731)
000000-00-0	Andreessen Horowitz LSV Fund IV, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/12/2024	08/19/2026	32,166							32,166	32,166				(168,371)
000000-00-0	ASF VII Infrastructure L.P.			CAPITAL DISTRIBUTION	05/24/2017	09/16/2026	9,374							9,374	9,374				(1,223,376)
000000-00-0	Battery Ventures XI Side Fund, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/16/2016	09/16/2026	6,811							6,811	6,811				(552,353)
000000-00-0	Battery Ventures XI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	02/16/2016	09/16/2026	1,684							1,684	1,684				(110,013)
000000-00-0	Black Diamond Capital Opportunity Fund V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/29/2019	09/17/2026	1,231,504							1,231,504	1,231,504				(189,845)
000000-00-0	Capstreet V, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/20/2019	09/02/2026	1,419,000							1,419,000	1,419,000				(4,461,661)
000000-00-0	Centerbridge Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/30/2015	07/29/2026	281,177							281,177	281,177				(394,042)
000000-00-0	Charles River Partnership XVII, LP	Wilmington	DE	CAPITAL DISTRIBUTION	06/22/2017	07/02/2026	311,566							311,566	311,566				(821,403)
000000-00-0	Cogenuity Fund I, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/15/2024	09/11/2026	418,235							418,235	418,235				(36,831)
000000-00-0	Energy Spectrum VIII LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/30/2018	08/07/2026	869,246							869,246	869,246				(66,095)
000000-00-0	Equistone Partners Europe Fund VI, L.P.		LUX	CAPITAL DISTRIBUTION	02/01/2018	07/17/2026	508,537							508,537	508,537				(651,668)
000000-00-0	Foundation Capital VIII, L.P.		CYM	CAPITAL DISTRIBUTION	01/30/2015	08/14/2026	157,585							157,585	157,585				(42,356,084)
000000-00-0	Foundry Group Next 2018, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	03/23/2018	09/30/2026	321,128							321,128	321,128				(501,763)
000000-00-0	Genstar Capital Partners IX, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/28/2019	07/06/2026	177,257							177,257	177,257				(27,535)
000000-00-0	Green Equity Investors IX, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/28/2022	09/28/2026	2,326							2,326	2,326				
000000-00-0	Green Equity Investors VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/30/2012	08/14/2026	112,285							112,285	112,285				(2,290,530)
000000-00-0	Green Equity Investors VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/03/2019	09/04/2026	28,883							28,883	28,883				(21,938)
000000-00-0	GSO Capital Opportunities Fund III	Wilmington	DE	CAPITAL DISTRIBUTION	06/17/2016	09/29/2026	17,958							17,958	17,958				(14,462)
000000-00-0	GTCR Fund XIII, LP	Wilmington	DE	CAPITAL DISTRIBUTION	10/27/2020	07/17/2026	269,739							269,739	269,739				(620,114)
000000-00-0	HarbourVest Guardian Co-Investment Fund L.P. - Tranche 3	Wilmington	DE	CAPITAL DISTRIBUTION	03/24/2022	07/10/2026	2,161,617							2,161,617	2,161,617				(3,878,703)
000000-00-0	Harvest Fund IX, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	09/24/2021	08/12/2026	351,241							351,241	351,241				(18,946)
000000-00-0	Investindustrial VII L.P.			CAPITAL DISTRIBUTION	03/26/2019	07/10/2026	241,958							241,958	241,958				(47,968)
000000-00-0	ISQ Global Infrastructure Fund II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/27/2017	09/14/2026	433,370							433,370	433,370				(585,614)
000000-00-0	Jade Equity Investors, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/03/2019	09/25/2026	32,348							32,348	32,348				
000000-00-0	Kinderhook Capital Fund VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/08/2019	08/31/2026	42,864							42,864	42,864				(2,388,877)
000000-00-0	Lime Rock Partners VIII, L.P.		CYM	CAPITAL DISTRIBUTION	10/05/2018	09/30/2026	676,208							676,208	676,208				(1,284,391)
000000-00-0	Meritech Capital Partners VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/01/2018	07/17/2026	215,345							215,345	215,345				(889,836)
000000-00-0	Meritech Capital Partners VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/22/2020	09/28/2026	70,125							70,125	70,125				(136,125)
000000-00-0	Meritech Franchise Fund L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/06/2021	09/28/2026	156,800							156,800	156,800				(163,200)
000000-00-0	Mill Point Capital Partners III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	07/03/2024	08/27/2026	70,241							70,241	70,241				(148,208)
000000-00-0	Primus Capital Fund VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	06/22/2017	08/06/2026	46,667							46,667	46,667				(2,666)
000000-00-0	Radical Ventures IV, L.P.			CAPITAL DISTRIBUTION	04/23/2025	09/04/2026	307,234							307,234	307,234				(12,469)
000000-00-0	SVP Special Situations Fund V, LP		CYM	CAPITAL DISTRIBUTION	05/06/2021	08/25/2026	353,687							353,687	353,687				
000000-00-0	Stone Point Fund IX, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	01/06/2022	07/16/2026	57,822							57,822	57,822				(6,871)
000000-00-0	Stone Point Fund VII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/21/2016	07/24/2026	705,450							705,450	705,450				(199,446)
000000-00-0	Stone Point Fund VIII, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/16/2019	08/27/2026	17,071							17,071	17,071				(23,725)

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Trivest Growth Investment Fund I	Wilmington	DE	CAPITAL DISTRIBUTION	06/30/2016	09/01/2026	267,912							267,912	267,912				(33,512)
000000-00-0	TSCP CV II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	08/27/2024	08/13/2026	4,583,519							4,583,519	4,583,519				(679,982)
000000-00-0	TSG8 L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	10/25/2018	07/10/2026	14,586							14,586	14,586				
000000-00-0	venBio Global Strategic Fund III, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	12/18/2019	07/29/2026	319,068							319,068	319,068				(212,712)
000000-00-0	Warburg Pincus China-Southeast Asia II, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	04/29/2019	07/23/2026	156,000							156,000	156,000				
000000-00-0	Warburg, Pincus Private Equity XI, LP	Wilmington	DE	CAPITAL DISTRIBUTION	11/30/2012	09/21/2026	452,500							452,500	452,500				(131,410)
000000-00-0	Windrose Health Investors VI, L.P.	Wilmington	DE	CAPITAL DISTRIBUTION	05/13/2022	07/21/2026	1,636,087							1,636,087	1,636,087				(2,785,770)
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							25,641,222							25,641,222	25,641,222				(69,730,314)
000000-00-0	Core Senior Lending Fund II Feeder, L.P. - Equity Tranche	Wilmington	DE	CAPITAL DISTRIBUTION	03/31/2022	08/28/2026	9,581,250							9,581,250	9,581,250				(8,555,538)
000000-00-0	Intuit Financing Inc	Wilmington	DE	CAPITAL DISTRIBUTION	06/01/2026	07/31/2026	2,185,973							2,185,973	2,185,973				(166,488)
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							11,767,223							11,767,223	11,767,223				(8,722,026)
000000-00-0	Fayetteville RG Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	11/05/2018	07/07/2026	733,617			11,284,815		(11,284,815)		733,617	810,072		76,455	76,455	
000000-00-0	USB RETC 2018-10, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	06/18/2018	08/28/2026	1,804,696			14,918,228		(14,918,228)		1,804,696	1,296,046		(508,650)	(508,650)	
000000-00-0	RBC Skyhigh Sun Holding Company, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	10/15/2018	08/03/2026	8,531							8,531	8,531				
000000-00-0	USB RETC Fund 2019-1, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	04/25/2019	08/17/2026	607,604							607,604	607,604				
000000-00-0	RBC-VSF 26 Holding Company, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	06/03/2019	07/29/2026	256,082							256,082	256,082				
000000-00-0	MG Clackamas, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	07/26/2019	07/31/2026	1,460,626							1,460,626	1,460,626				(81,396)
000000-00-0	RG Nittany Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	08/28/2019	07/17/2026	337,307							337,307	337,307				
000000-00-0	MG Gas City, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	04/13/2020	09/17/2026	309,434							309,434	309,434				
000000-00-0	RG Mankato Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	04/15/2020	08/19/2026	1,663,178			15,176,092		(15,176,092)		1,663,178	1,350,000		(313,178)	(313,178)	
000000-00-0	MG Dancing Feather, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	04/15/2021	07/31/2026	474,757							474,757	474,757				
000000-00-0	RG Haberdasher Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	04/15/2021	07/17/2026	70,252							70,252	70,252				
000000-00-0	USB RETC Fund 2021-3, LLC (LGS V)	Wilmington	DE	CAPITAL DISTRIBUTION	03/26/2021	07/21/2026	144,987							144,987	144,987				
000000-00-0	USB RETC Fund 2022-6, LIc (LGS VI)	Wilmington	DE	CAPITAL DISTRIBUTION	01/28/2022	07/20/2026	111,992							111,992	111,992				
000000-00-0	MG Hoosier Clowns, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	01/28/2022	07/31/2026	356,933							356,933	356,933				
000000-00-0	RG Badger Solar, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	08/31/2022	07/23/2026	209,916							209,916	209,916				
000000-00-0	MG Shad, LLC	Wilmington	DE	CAPITAL DISTRIBUTION	08/31/2022	07/31/2026	256,535							256,535	256,535				
6799999. Any other class of assets - unaffiliated							8,806,447			41,379,135		(41,379,135)		8,806,447	8,061,074		(745,374)	(745,374)	(81,396)
7899999. Total - unaffiliated							52,418,081			41,379,135		(41,379,135)		52,418,081	51,672,707		(745,374)	(745,374)	(82,687,254)
7999999. Total - affiliated							1,076,888							1,076,888	1,076,888				
8099999 - Totals							53,494,969			41,379,135		(41,379,135)		53,494,969	52,749,595		(745,374)	(745,374)	(82,687,254)

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
91282C-QX-2	US TREASURY N/B NOTES 4.125% 06/30/31	07/21/2026	J.P. MORGAN		317,188	320,000	789	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					317,188	320,000	789	XXX
698299-BZ-6	REPUBLIC OF PANAMA GOVT NATIONAL 7.875% 03/01/57	09/08/2026	DEUTSCHE BANK		7,567,625	6,500,000	11,375	2.C FE
YN4675-42-0	HUNGARY GOVT NATIONAL 6.750% 09/23/55	09/08/2026	RAIFFEISEN BANK		5,181,050	5,000,000	156,563	2.B FE
YV4281-17-1	BULGARIA GOVT NATIONAL 5.000% 03/05/37	07/22/2026	ING BARING SECURITIES		5,754,000	6,000,000	115,833	2.A FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					18,502,675	17,500,000	283,771	XXX
233942-AA-9	DailyPay Securitization Trust SERIES 20261A CLASS A 6.260% 10/25/29	09/29/2026	CITICORP SECURITIES		9,498,671	9,500,000		1.C FE
74690F-BU-9	QTS ISSUER ABS II LLC SERIES 20268A CLASS A2I 6.441% 10/05/56	09/30/2026	DEUTSCHE BANK		7,999,685	8,000,000		1.A FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					17,498,356	17,500,000		XXX
00093A-AA-3	ADI ESCROW ISSUER LLC BASIC 7.125% 07/15/34	08/10/2026	Tax Free Exchange		500,000	500,000	3,958	4.B FE
002824-BW-9	ABBOTT LABORATORIES BASIC 5.500% 03/15/56	09/08/2026	Various		12,077,672	12,990,000	324,502	1.E FE
00401Y-AB-6	ACADEMY LTD BASIC 5.875% 05/15/31	09/14/2026	Various		2,979,375	3,000,000	58,260	3.B FE
00687Y-AD-7	ADIENT GLOBAL HOLDINGS BASIC 7.500% 02/15/33	09/18/2026	BLOOMBERG TEST BROKER		5,142,500	5,000,000	27,083	4.A FE
010392-FR-4	ALABAMA POWER BASIC 3.700% 12/01/47	07/27/2026	J.P. MORGAN		2,481,339	3,419,000	20,030	1.E FE
02109L-AA-7	ALCHEMY MERGER SUB CORP BASIC 7.375% 10/01/33	09/23/2026	Various		5,872,000	5,866,000		4.B FE
023618-AF-4	AMEREN TRANSMISSION CO LLC Ameren Transmission Co LLC 5.830% 08/06/41	07/21/2026	DIRECT - 1		10,000,000	10,000,000		1.G Z
02361D-BC-3	AMEREN ILLINOIS CO BASIC 5.625% 03/01/55	09/08/2026	WELLS FARGO		4,676,250	5,000,000	6,250	1.F FE
032095-BB-6	AMPHENOL CORP. - CL A BASIC 5.300% 11/15/55	09/08/2026	Various		16,783,418	18,631,000	265,802	1.G FE
03769M-AG-1	APOLLO GLOBAL MANAGEMENT BASIC 5.700% 03/30/36	09/22/2026	MORGAN STANLEY		9,801,465	10,032,000	274,793	1.F FE
039483-BQ-4	ARCHER DANIELS BASIC 4.500% 03/15/49	07/27/2026	J.P. MORGAN		2,459,037	2,956,000	49,144	1.F FE
049463-AH-5	ATLAS WAREHOUSE LEND BASIC 5.250% 01/15/33	09/22/2026	MORGAN STANLEY		10,053,211	10,491,000	104,036	1.G FE
05624B-AA-8	BCPE Fuego Investor, LP BCPE Fuego Investor, LP (Init) 6.550% 07/01/33	07/01/2026	DIRECT - 1		3,330,855	3,364,500		1.G PL
05624B-AB-6	BCPE Fuego Investor, LP BCPE Fuego Investor, LP (Add) 6.549% 07/01/33	07/01/2026	DIRECT - 1		3,330,855	3,364,500		1.G PL
059165-EQ-9	BALTIMORE GAS & ELECTRIC BASIC 5.400% 06/01/53	08/18/2026	CITICORP SECURITIES		4,955,216	5,600,000	65,520	1.G FE
089535-AA-6	BIG SKY FUNDING LLC BASIC 5.750% 10/20/35	07/13/2026	DIRECT - 1		1,533,093	1,533,093		1.G PL
0US001-04-4	BIG SKY FUNDING LLC BIG SKY FUNDING LLC 5.750% 07/20/31	09/29/2026	DIRECT - 1		3,577,216	3,577,216		1.G Z
104674-A#-3	Brady Corporation Brady Corporation 5.900% 08/03/36	07/17/2026	DIRECT - 1		13,000,000	13,000,000		2.B PL
11135F-BN-0	BROADCOM INC BASIC 3.187% 11/15/36	07/21/2026	Tax Free Exchange		9,281,596	11,000,000	64,271	1.G FE
126315-AA-8	CSDC FINANCE I LLC BASIC 7.875% 10/01/31	09/18/2026	MORGAN STANLEY		1,080,545	1,097,000		3.B FE
128117-D@-4	Calamos Convertible Opportunit Calamos Conv Opp and Inc (CHI) 6.190% 08/26/31	07/29/2026	DIRECT - 1		2,425,000	2,425,000		1.D PL
128118-*G-3	Calamos Global Total Return Fu Calamos Global Total Ret (CGO) 6.190% 08/26/31	07/29/2026	DIRECT - 1		2,530,000	2,530,000		1.D PL
128119-*8-9	Calamos Convertible and High I Calamos Conv and high Inc CHY 6.190% 08/26/31	07/29/2026	DIRECT - 1		2,038,000	2,038,000		1.D PL
128119-4@-0	Calamos Global Dynamic Income Calamos Global Dynamic (CHW) 6.190% 08/26/31	07/29/2026	DIRECT - 1		3,093,000	3,093,000		1.D FE
12812E-*8-7	CALAMOS STRATEGIC TOTAL RETURN Calamos Strategic Tot Ret(CSQ) 6.190% 08/26/31	07/29/2026	DIRECT - 1		15,464,000	15,464,000		1.D FE
141781-BF-0	CARGILL INC BASIC 4.760% 11/23/45	09/22/2026	MORGAN STANLEY		9,963,250	11,637,000	184,640	1.F FE
141781-CG-7	CARGILL INC BASIC 5.375% 10/23/55	09/22/2026	Various		14,809,464	16,323,000	337,647	1.F FE
144567-AA-2	CARRIX INC BASIC 6.125% 08/01/33	07/21/2026	Various		5,388,125	5,375,000		3.A FE
149123-CJ-8	CATERPILLAR INC. BASIC 3.250% 04/09/50	09/08/2026	WELLS FARGO		3,364,000	5,000,000	67,708	1.E FE
172441-BH-9	CINEMARK USA INC BASIC 7.000% 08/01/32	09/15/2026	J.P. MORGAN		3,060,000	3,000,000	26,250	3.C FE
184496-AS-6	CLEAN HARBORS INC BASIC 6.250% 09/30/34	09/17/2026	GOLDMAN SACHS & CO		1,334,000	1,334,000		3.B FE
18453H-AH-9	CLEAR CHANNEL OUTDOOR HO BASIC 7.500% 03/15/33	09/02/2026	Various		4,214,000	4,000,000	139,333	4.B FE
18972E-AG-0	CLYDESDALE ACQUISITION BASIC 7.875% 04/15/32	09/14/2026	UBS WARBURG CONVERTIBLES		3,750,000	3,750,000		4.A FE
191216-DS-6	COCA-COLA CO BASIC 5.300% 05/13/54	08/18/2026	CITICORP SECURITIES		4,968,275	5,450,000	77,027	1.E FE
210518-DD-5	CONSUMER ENERGY BASIC 4.350% 04/15/49	07/27/2026	J.P. MORGAN		2,471,672	3,083,000	38,371	1.E FE
210518-EC-6	CONSUMER ENERGY BASIC 6.100% 08/15/56	09/22/2026	MORGAN STANLEY		3,381,271	3,356,000	27,864	1.E FE
231021-AX-4	CUMMINS ENGINE CO BASIC 5.450% 02/20/54	09/22/2026	MORGAN STANLEY		10,012,574	10,870,000	54,305	1.F FE
23338V-BA-3	DTE ELECTRIC CO BASIC 5.550% 03/01/56	09/08/2026	WELLS FARGO		4,615,400	5,000,000	6,167	1.E FE
235851-AW-2	DANAHER CORP BASIC 2.800% 12/10/51	09/08/2026	WELLS FARGO		3,541,920	6,000,000	41,533	1.F FE
23937Q-AB-8	DAWSON LOGAN 2026-L6 LLC DAWSON LOGAN 2026-L6 LLC 6.490% 05/17/41	08/17/2026	Various		663,466	663,466		1.G PL
244199-BM-6	DEERE & CO. BASIC 5.700% 01/19/55	09/08/2026	WELLS FARGO		4,894,850	5,000,000	39,583	1.E FE
254687-EV-4	DISNEY WALT PRODUCTIONS BASIC 4.750% 09/15/44	09/22/2026	MORGAN STANLEY		10,098,906	11,712,000	12,363	1.F FE
254687-FM-3	DISNEY WALT PRODUCTIONS BASIC 2.750% 09/01/49	09/22/2026	Various		16,607,186	27,819,000	177,371	1.F FE
254687-FS-0	DISNEY WALT PRODUCTIONS BASIC 4.700% 03/23/50	08/18/2026	CITICORP SECURITIES		4,980,600	6,000,000	114,367	1.F FE
254687-FZ-4	DISNEY WALT PRODUCTIONS BASIC 3.600% 01/13/51	09/08/2026	WELLS FARGO		3,490,200	5,000,000	28,000	1.F FE
25470D-CP-2	DISCOVERY COMMUNICATIONS BASIC 3.950% 03/20/28	07/01/2026	Tax Free Exchange		4,312,867	4,329,000		3.B FE
25470D-CS-6	DISCOVERY COMMUNICATIONS BASIC 5.000% 09/20/37	07/01/2026	Tax Free Exchange		5,596,578	5,600,000		3.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
25470D-CT-4	DISCOVERY COMMUNICATIONS BASIC 6.350% 06/01/40	07/01/2026	Tax Free Exchange		1,519,830	1,500,000		3.B FE
254948-AR-3	MAGALLANES INC BASIC 5.050% 03/15/42	07/01/2026	Tax Free Exchange		3,000,000	3,000,000		3.B FE
26614N-AD-4	DUPONT DE NEMOURS INC DUPONT DE NEMOURS INC 4.725% 11/15/28	09/14/2026	Tax Free Exchange		6,110,160	5,938,000	92,744	2.A FE
26875P-BA-8	EOG RESOURCES INC BASIC 5.950% 07/15/55	08/20/2026	J.P. MORGAN		4,905,053	5,025,000	29,899	1.G FE
278058-EA-6	EATON CORP BASIC 5.450% 03/06/56	09/08/2026	Various		12,060,065	12,988,000	191,158	1.G FE
29278@-AB-7	ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI 4.630% 11/27/28	07/17/2026	DIRECT - 1		4,939,000	5,000,000	30,867	2.B PL
29278@-AC-5	ENGINE LEASE FINANCE CORPORATI ENGINE LEASE FINANCE CORPORATI 4.630% 01/17/29	07/17/2026	APOLLO		3,945,000	4,000,000		2.B PL
29379V-CH-4	ENTERPRISE PRODUCTS OPER BASIC 5.550% 02/16/55	09/08/2026	WELLS FARGO		4,645,050	5,000,000	17,729	1.G FE
33853Q-AA-9	FLASH COMPUTE LLC BASIC 7.250% 12/31/30	08/06/2026	BNP PARIBAS - RS ONLY OR INACT		1,219,500	1,200,000	8,942	3.C FE
35250V-AD-6	FRANKLIN BSP CAPITAL CO BASIC 6.000% 10/02/30	08/04/2026	Tax Free Exchange		14,849,638	15,000,000	307,500	2.C FE
35640G-AA-4	FREEDOM MORTGAGE HOLD BASIC 8.000% 02/01/32	07/21/2026	J.P. MORGAN		2,000,000	2,000,000		4.B FE
373334-LD-1	GEORGIA POWER CO BASIC 5.500% 10/01/55	08/18/2026	CITICORP SECURITIES		4,975,135	5,500,000	115,958	1.F FE
389375-AQ-9	GRAY TELEVISION INC. BASIC 7.500% 09/15/34	08/17/2026	BANK OF AMERICA		1,000,000	1,000,000		4.A FE
43849R-AS-4	HONEYWELL AEROSPACE INC BASIC 5.622% 03/16/46	09/22/2026	MORGAN STANLEY		10,142,701	10,679,000	11,674	2.A FE
43849R-AT-2	HONEYWELL AEROSPACE INC BASIC 5.732% 03/16/56	09/22/2026	Various		24,748,931	26,286,000	407,864	2.A FE
43849R-AT-2	HONEYWELL AEROSPACE INC BASIC 5.732% 03/16/56	08/12/2026	Tax Free Exchange		32,339,802	32,467,000	754,742	2.A FE
440452-AJ-9	HORMEL FOODS CORP BASIC 3.050% 06/03/51	07/27/2026	J.P. MORGAN		2,484,463	3,921,000	18,271	2.A FE
46266T-AH-1	IQVIA INC BASIC 6.375% 03/15/34	09/09/2026	GOLDMAN SACHS & CO		1,200,000	1,200,000		3.B FE
46501M-AA-6	ISOTOPE FINCO SARL/2 LLC BASIC 7.125% 10/15/33	09/25/2026	MORGAN STANLEY		2,000,000	2,000,000		4.A FE
47077W-AD-0	JANE STREET GRP/JSG FIN BASIC 6.125% 11/01/32	07/14/2026	BLOOMBERG TEST BROKER		3,000,000	3,000,000	37,771	3.A FE
478160-CX-0	JOHNSON & JOHNSON BASIC 5.250% 06/01/54	08/18/2026	CITICORP SECURITIES		9,870,315	10,500,000	119,438	1.A FE
48239@-AG-5	KBCM KBCM CTL PASS-THRU TRUST 2008- 6.970% 06/15/34	07/16/2026	APOLLO		12,372,952	11,631,010		1.G
48239@-AK-6	KBCM KBCM CTL PASS-THRU TRUST 2009- 8.250% 03/10/34	07/16/2026	APOLLO		8,460,843	7,600,566		1.F
48240*-AA-7	Riverside Health System Riverside Health System 7.500% 06/15/34	07/16/2026	APOLLO		1,722,462	1,592,204		1.F
50197#-AC-8	LGAFUEL LLC LGAFUEL LLC 5.690% 12/30/50	08/05/2026	US BANCORP INC		1,325,967	1,325,967		2.A
532457-DP-0	LILLY (ELI) & CO BASIC 5.600% 05/20/56	09/08/2026	WELLS FARGO		4,752,150	5,000,000	84,778	1.D FE
539830-BX-6	LOCKHEED MARTIN CORP BASIC 5.700% 11/15/54	08/20/2026	Various		17,215,151	18,061,000	261,957	1.F FE
539830-CB-3	LOCKHEED MARTIN CORP BASIC 5.200% 02/15/55	09/08/2026	WELLS FARGO		4,459,000	5,000,000	17,333	1.F FE
571676-BC-8	MARS INC BASIC 5.700% 05/01/55	08/20/2026	J.P. MORGAN		7,060,182	7,460,000	121,494	1.F FE
587118-AF-7	THE MEN'S WEARHOUSE LLC BASIC 9.000% 02/01/31	07/29/2026	J.P. MORGAN		532,500	500,000	22,750	4.A FE
610202-BP-7	MONONGAHELA POWER CO 5.4% Due 12/15/2043 JD15 5.400% 12/15/43	09/22/2026	MORGAN STANLEY		9,992,188	10,856,000	159,583	1.G FE
631005-BL-8	NARRAGANSETT ELECTRIC BASIC 6.000% 05/15/56	09/08/2026	Various		9,808,790	10,150,000	170,608	1.G FE
64110L-BA-3	NETFLIX INC. BASIC 5.400% 08/15/54	09/08/2026	Various		16,959,822	18,513,000	90,660	1.F FE
649840-CR-4	NY STATE ELECTRIC & GAS BASIC 3.300% 09/15/49	07/27/2026	J.P. MORGAN		2,265,856	3,379,000	41,196	1.G FE
654106-AM-5	NIKE, INC. CL B BASIC 3.375% 03/27/50	09/22/2026	Various		14,420,065	21,505,000	333,164	1.F FE
665772-DC-0	NORTHERN STATES POWER CO BASIC 5.550% 05/15/56	09/08/2026	WELLS FARGO		4,614,450	5,000,000	136,438	1.E FE
66989H-BL-1	NOVARTIS CAPITAL CORP BASIC 5.700% 03/18/56	08/18/2026	Various		7,397,944	7,701,000	175,802	1.D FE
678858-BY-6	OKLAHOMA GAS AND ELECTRIC BASIC 5.600% 04/01/53	08/20/2026	J.P. MORGAN		4,816,734	5,176,000	112,722	1.G FE
678858-CA-7	OKLAHOMA GAS AND ELECTRIC BASIC 5.900% 04/01/56	09/22/2026	MORGAN STANLEY		9,815,475	10,168,000	286,625	1.G FE
68235P-AF-5	ONE GAS INC 4.658% Due 2/1/2044 FA1 4.658% 02/01/44	09/22/2026	MORGAN STANLEY		10,012,706	11,712,000	78,801	1.G FE
69318F-AN-8	PBF HOLDING CO LLC BASIC 7.250% 06/01/34	09/17/2026	Various		4,086,000	4,000,000	88,611	3.B FE
69932A-AU-9	PARAMOUNT SKYDANCE CORP BASIC 7.550% 10/15/33	09/30/2026	CITICORP SECURITIES		5,493,565	5,500,000		2.C FE
701094-AL-8	PARKER HANNIFIN CORP PARKER HANNIFIN CORP 4.100% 03/01/47	07/27/2026	J.P. MORGAN		2,455,388	3,092,000	51,765	1.G FE
744448-DB-4	PUBLIC SERVICE CO OF COLO BASIC 5.850% 05/15/55	08/18/2026	CITICORP SECURITIES		4,938,150	5,250,000	80,194	1.E FE
745332-CG-9	PUGET SOUND ENERGY BASIC 4.300% 05/20/45	09/22/2026	MORGAN STANLEY		9,986,216	12,477,000	183,308	1.F FE
745332-CN-4	PUGET SOUND ENERGY BASIC 5.685% 06/15/54	09/22/2026	MORGAN STANLEY		9,980,731	10,582,000	163,765	1.F FE
745332-CP-9	PUGET SOUND ENERGY BASIC 5.598% 09/15/55	08/18/2026	Various		7,380,428	7,995,000	182,982	1.F FE
74751Q-AA-6	QTS CNTRL ISSUER LLC BASIC 6.625% 09/01/31	08/18/2026	GOLDMAN SACHS & CO		7,312,500	7,500,000		2.C FE
76712*-AC-3	RIO GRANDE LNG TRAIN 5, LLC Rio Grande LNG Train 5, LLC 6.560% 09/30/50	07/01/2026	DIRECT - 1		14,241,000	14,241,000		2.C Z
771196-CM-2	ROCHE CVT GENENTECH CSD 144A BASIC 5.218% 03/08/54	09/08/2026	Various		9,554,550	10,550,000	130,240	1.C FE
78412F-AX-2	SESI LLC BASIC 7.875% 09/30/30	07/07/2026	GOLDMAN SACHS & CO		3,015,000	3,000,000	68,250	4.A FE
833034-AL-5	SNAP-ON INC NOTE TR BASIC 4.100% 03/01/48	07/27/2026	J.P. MORGAN		2,908,816	3,724,000	62,346	1.F FE
83419Y-AC-0	SOLARIS OILFIELD INFRA BASIC 7.000% 04/01/32	09/23/2026	Various		4,496,250	4,500,000		3.C FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC BASIC 7.534% 11/30/48	07/27/2026	J.P. MORGAN		6,000,000	6,000,000		1.B FE
83600G-AA-2	SOTHEBY'S/BIDFAIR HLD BASIC 5.875% 06/01/29	07/21/2026	J.P. MORGAN		1,158,000	1,200,000	9,988	4.C FE
84615Q-AA-1	SPACE EXPLORATION TECH BASIC 5.350% 07/15/31	07/24/2026	CITADEL SECURITIES LLC		24,206,500	25,000,000	115,174	2.A FE
87305R-AM-1	TTM TECHNOLOGIES INC BASIC 6.750% 10/01/34	09/10/2026	J.P. MORGAN		1,875,000	1,875,000		3.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87485L-AF-1	TALOS PRODUCTION INC BASIC 8.000% 07/15/34	07/02/2026	Various		5,995,000	6,000,000		4.A FE
875127-BE-1	TAMPA ELECTRIC BASIC 4.300% 06/15/48	07/27/2026	J.P. MORGAN		2,484,173	3,118,000	16,014	1.G FE
88033G-DX-5	TENET HEALTHCARE CORP BASIC 6.250% 09/15/34	09/09/2026	Various		5,500,000	5,500,000		4.A FE
893647-CE-5	TRANSDIGM INC BASIC 6.750% 01/31/35	09/14/2026	MORGAN STANLEY		2,250,000	2,250,000		3.C FE
931142-EZ-2	WAL-MART STORES BASIC 4.500% 09/09/52	08/18/2026	CITICORP SECURITIES		4,938,131	6,050,000	121,000	1.C FE
94106L-CF-4	WASTE MANAGEMENT INC BASIC 5.350% 10/15/54	09/08/2026	Various		9,562,731	10,450,000	207,431	1.G FE
976656-CW-6	WISCONSIN ELECTRIC POWER BASIC 5.650% 03/15/56	08/20/2026	J.P. MORGAN		4,796,701	5,062,000	125,524	1.F FE
976843-BJ-0	WISCONSIN PUBLIC SERVICE 4.752% Due 11/1/2044 MN1 4.752% 11/01/44	09/22/2026	MORGAN STANLEY		9,007,686	10,481,000	196,456	1.F FE
976843-BS-0	WISCONSIN PUBLIC SERVICE BASIC 6.050% 08/15/56	09/22/2026	MORGAN STANLEY		10,050,704	10,107,000	67,942	1.F FE
982104-AA-9	WS ESCROW LLC BASIC 7.750% 06/01/33	08/20/2026	GOLDMAN SACHS & CO		2,090,000	2,000,000	34,444	3.C FE
983133-AE-9	WYNN RESORTS FINANCE LLC BASIC 6.875% 03/15/35	09/11/2026	Various		4,235,833	4,250,000		4.A FE
G4804#-AE-9	Inflexion Strategic Partners L Inflexion Strategic Partners L 4.980% 05/20/36	07/20/2026	DIRECT - 1		28,535,000	28,535,000		1.F PL
G4804#-AG-4	Inflexion Strategic Partners L Inflexion Strategic Partners L 4.980% 05/20/36	08/20/2026	Tax Free Exchange		57,595,000	58,385,000	726,893	1.F PL
65529*-AA-3	KANATA INNOVATION NOMINEE LTD. KANATA INNOVATION NOMINEE LTD. 6.550% 08/15/48	08/17/2026	Draw/Paydown of Commitment		1,298,224	1,298,224		2.C Z
90068J-AA-6	TUSCAN ISSUER LTD TUSCAN ISSUER LTD 5.050% 01/15/61	07/30/2026	DIRECT - 1		20,733,887	20,733,887		1.G Z
02364W-BG-9	AMERICAN MOVIL SA DE CV BASIC 4.375% 04/22/49	08/18/2026	Various		7,414,577	9,261,000	123,868	1.G FE
046353-AU-2	ASTRAZENECA BASIC 4.375% 08/17/48	08/18/2026	CITICORP SECURITIES		4,941,671	6,100,000	1,483	1.E FE
05523R-AM-9	BAE SYSTEMS PLC BASIC 5.500% 03/26/54	09/08/2026	Various		7,193,317	7,566,000	172,341	1.G FE
055451-BM-9	BHP BILLITON FIN USA BASIC 5.750% 09/05/55	09/08/2026	WELLS FARGO		4,851,700	5,000,000	3,194	1.F FE
12803R-AP-9	CAIXABANK SA BASIC 5.402% 04/22/37	09/22/2026	MORGAN STANLEY		9,808,349	10,263,000	232,543	1.G FE
404280-FT-1	HSBC HOLDINGS PLC BASIC 5.729% 08/14/37	09/22/2026	MORGAN STANLEY		10,037,385	10,270,000	63,740	1.G FE
638602-BV-3	NATIONWIDE BLDG SOCIETY BASIC 5.519% 07/14/37	09/22/2026	MORGAN STANLEY		10,015,519	10,421,000	110,234	1.G FE
715684Q-AM-9	PERUSAHAAN LISTRIK NEGAR BASIC 4.375% 02/05/50	09/08/2026	CITICORP SECURITIES		7,120,000	10,000,000	41,319	2.B FE
76720A-AV-8	RIO TINTO FIN USA PLC BASIC 5.750% 03/14/55	09/08/2026	WELLS FARGO		4,830,400	5,000,000	139,757	1.F FE
822905-AS-4	SHELL INTERNATIONAL FIN BASIC 3.875% 11/13/28	07/13/2026	Tax Free Exchange		3,945,756	4,000,000	25,833	1.D FE
822905-AU-9	SHELL INTERNATIONAL FIN BASIC 6.375% 12/15/38	07/13/2026	Tax Free Exchange		51,952,424	44,800,000	222,133	1.D FE
822905-AW-5	SHELL INTERNATIONAL FIN BASIC 5.500% 03/25/40	07/13/2026	Tax Free Exchange		11,473,399	11,700,000	193,050	1.D FE
822905-AY-1	SHELL INTERNATIONAL FIN BASIC 5.125% 10/15/41	07/13/2026	Tax Free Exchange		32,568,860	31,630,000	396,254	1.D FE
822905-BA-2	SHELL INTERNATIONAL FIN BASIC 3.125% 11/07/49	09/22/2026	Various		14,014,307	21,794,000	236,218	1.D FE
822905-BA-2	SHELL INTERNATIONAL FIN BASIC 3.125% 11/07/49	07/13/2026	Tax Free Exchange		43,216,941	42,000,000	240,625	1.D FE
82622R-AF-3	SIEMENS FUNDING BV BASIC 5.800% 05/28/55	09/08/2026	Various		12,362,988	12,647,000	172,706	1.D FE
83408K-AA-7	SOFTBANK GROUP CORP BASIC 8.625% 04/01/30	09/23/2026	CITICORP SECURITIES		2,213,000	2,213,000		3.A FE
83408K-AB-5	SOFTBANK GROUP CORP BASIC 9.250% 04/01/32	09/23/2026	CITICORP SECURITIES		3,675,000	3,675,000		3.A FE
85325C-2J-0	STANDARD CHARTERED PLC BASIC 5.400% 08/12/36	09/22/2026	MORGAN STANLEY		9,959,922	10,376,000	63,812	1.G FE
85325C-2L-5	STANDARD CHARTERED PLC BASIC 5.243% 01/13/37	09/22/2026	MORGAN STANLEY		10,017,377	10,605,000	108,115	1.G FE
85325C-2S-0	STANDARD CHARTERED PLC BASIC 5.846% 08/13/37	09/22/2026	MORGAN STANLEY		10,106,512	10,299,000	66,898	1.G FE
89153V-AU-3	TOTAL CAPITAL INTL SA BASIC 3.461% 07/12/49	09/22/2026	MORGAN STANLEY		9,975,391	14,595,000	99,623	1.E FE
DN2140-72-7	AFRICAN EXPORT-IMPORT BA BASIC 7.125% 07/23/36	09/08/2026	Various		19,997,000	20,000,000	186,042	2.B FE
E1000#-AK-5	Acciona Financiación Filiales Acciona Financiación Filiales 5.030% 07/13/36	07/13/2026	DIRECT - 1		89,909,900	89,909,000		2.C Z
G2277Q-AD-9	COLLER INTERNATIONAL PARTNERS COLLER INTERNATIONAL PARTNERS 5.501% 05/30/30	07/20/2026	WELLS FARGO SECURITIES LLC		66,748,000	66,748,000		1.G Z
G6515#-AY-0	JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC 4.610% 10/20/28	08/06/2026	Tax Free Exchange		4,595,627	4,595,627	20,009	4.C
L0808#-AR-8	Beacon Finco S.a.r.l Beacon Finco S.a.r.l 6.400% 08/26/38	08/24/2026	DIRECT - 1		51,801,600	51,801,600		2.B PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,375,852,213	1,453,782,860	12,426,770	XXX
G0075*-AA-1	ACS AERO 4 BETA/ALPHA LIMITED ACS AER04 ALPH DDTL CL-C S+225 11/17/32	07/14/2026	DIRECT - 1		38,401,939	38,602,281		1.G Z
G0075*-AB-9	ACS AERO 4 BETA/ALPHA LIMITED ACS AER04 BETA DDTL CL-D S+225 11/17/32	08/10/2026	No Broker		41,140,433	41,397,719		1.G Z
LX2029-94-5	ASSOCIATED MATERIALS -NEW AMI NEW AMI I -ASSOCIATE TLB S+600 03/08/29	07/16/2026	ROYAL BANK OF CANADA		980,187	1,119,224		4.C FE
LX2067-63-0	CORP SERVICE CO CORP SERVICE TLB S+200 11/05/29	07/13/2026	BANK OF AMERICA		2,933,401	2,937,151		3.C FE
LX2257-03-3	CHAMPIONS FINANCING INC CRASH-CHAMPIONS FIN TLB S+475 02/23/29	07/15/2026	BANK OF AMERICA		2,865,000	3,000,000		5.A FE
LX2503-42-8	ENDO FINANCE HOLDINGS LP ENDO FINANCE HLDGS TLB S+375 04/23/31	07/01/2026	WELLS FARGO SECURITIES LLC		1,994,924	1,994,924		4.A FE
LX2556-13-7	CATAWBA NATION GAMING CATAWBA -TWO KINGS TLB S+475 03/29/32	07/02/2026	SANTANDER		4,400,000	4,400,000		4.B FE
LX2558-66-1	FLUTTER ENTERTAINMENT FLUTTER-STARS GRP TL B S+175 11/29/30	09/01/2026	J.P. MORGAN		4,930,116	5,000,000		3.A FE
LX2559-99-0	GRANT THORNTON ADVISORS GRANT THORNTON TLB S+275 05/30/31	07/29/2026	Various		3,326,275	3,493,700		4.B FE
LX2591-22-5	VFH PARENT-LLC VFH PARENT-VIRTU TLB2 S+250 06/20/31	07/16/2026	J.P. MORGAN		3,503,375	3,512,155		4.A FE
LX2676-33-1	NIELSENIQ NIELSENIQ - INDY US TL S+225 10/31/30	08/25/2026	J.P. MORGAN		1,000,733	1,000,000		4.B FE
LX2778-59-0	SHIFT4 PAYMENTS LLC SHIFT4 PAYMENTS TLB S+200 07/06/32	07/01/2026	GOLDMAN SACHS & CO		2,310,000	2,333,333		3.A FE
LX2780-22-4	WASSERMAN- TEAM SME WASSERMAN MEDIA-SME TLB S+250 06/23/32	08/10/2026	J.P. MORGAN		1,263,830	1,276,596		4.B FE

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LX2833-57-7	DISTRIBUTED POWER-INNIO INNIO GROUP TLB11 S+175 11/28/31	08/25/2026	Various		6,000,912	6,000,000		4.A FE
LX2872-47-6	OAK-EAGLE ACQUIRECO INC OAK-EAGLE-ELECTR ART TLB S+350 03/24/33	08/01/2026	J.P. MORGAN		8,044,167	8,166,667		3.C FE
LX2872-91-4	JUPITER BORROWER INC JUPITER BORROW-JANUS TLB S+275 03/25/33	07/01/2026	J.P. MORGAN		8,329,876	8,367,733		3.A FE
LX2898-17-4	CDK GLOBAL CDK - CENTRAL PARENT TLB S+325 07/06/29	07/01/2026	Tax Free Exchange		13,395,248	14,287,808		4.B FE
LX2908-89-0	PRESTIGE BRANDS PRESTIGE BRANDS TLB S+200 06/12/33	07/01/2026	CITICORP SECURITIES		385,154	385,154		3.B FE
LX2910-14-4	WORTHINGTON STEEL INC WORTHINGTON STEEL TLB S+400 05/31/33	07/01/2026	WELLS FARGO SECURITIES LLC		1,498,125	1,500,000		4.B FE
LX2910-31-8	FORGENT INTERMEDIATE IV FORGENT INTERMEDIATE TLB S+225 12/20/32	09/16/2026	JEFFERIES & COMPANY INC.		3,495,592	3,491,228		4.B FE
LX2918-57-6	QXO INC QXO INC TLB S+200 06/03/33	07/01/2026	WELLS FARGO SECURITIES LLC		2,557,692	2,564,103		3.B FE
LX2919-91-3	ESCO TECHNOLOGIES INC ESCO TECHNOLOGIES TLB S+175 06/10/33	07/01/2026	J.P. MORGAN		1,642,941	1,647,059		3.B FE
LX2921-95-0	ADI GLOBAL DISTRIBUTION ADI GLOBAL DISTRIB TLB S+275 06/16/33	07/01/2026	J.P. MORGAN		1,847,857	1,857,143		3.B FE
LX2922-57-8	CONSTRUCTION PARTNERS INC CONSTRUCTION PART TLB S+200 11/03/31	07/01/2026	GOLDMAN SACHS & CO		1,691,668	1,695,915		3.C FE
LX2924-42-6	PATHFINDER POWER LLC PATHFINDER POWER TLB S+200 06/22/33	09/09/2026	SANTANDER		3,591,500	3,600,000		3.B FE
LX2925-48-0	GAIA PURCHASER INC GAIA PURCHASER-GLOBAL TLBS+400 06/24/33	07/01/2026	J.P. MORGAN		3,980,000	4,000,000		4.B FE
LX2926-69-4	JACKSON GENERATION LLC JACKSON GENERATION TLB S+250 07/08/33	07/01/2026	MUFG SECURITIES AMERICAS INC		6,128,640	6,144,000		3.C FE
LX2927-57-7	CORE & MAIN CORE & MAIN TLB S+175 07/01/33	07/01/2026	J.P. MORGAN		1,254,038	1,257,181		3.B FE
LX2927-60-1	VALVOLINE-BNS ECI VALVOLINE- BNS ECI TLB S+175 12/01/32	07/01/2026	Tax Free Exchange		3,706,563	3,740,625		3.B FE
LX2927-62-7	LUMEXA IMAGING-US RADIOLOGY LUMEXA IMAGING TLB S+250 12/17/32	07/01/2026	Tax Free Exchange		2,314,485	2,331,818		4.B FE
LX2933-03-9	CYRUSONE HOLDCO LLC CYRUSONE HOLDCO TLB S+400 07/01/33	07/01/2026	GOLDMAN SACHS & CO		8,800,000	8,888,889		3.A FE
LX2935-16-6	CARRIX INC CARRIX INC TLB S+200 07/15/33	07/15/2026	BANK OF AMERICA		7,254,923	7,273,106		3.A FE
LX2938-20-2	AMNEAL HOLDINGS , LLC AMNEAL PHARMACEUTICA TLB S+250 08/02/32	08/01/2026	BANK OF AMERICA		3,000,000	3,000,000		4.A FE
LX2938-20-2	AMNEAL HOLDINGS , LLC AMNEAL PHARMACEUTICA TLB S+250 08/02/32	08/03/2026	Tax Free Exchange		11,213,626	11,354,272		4.A FE
LX2941-82-6	PROOFPOINT INC PROOFPOINT TLB S+450 08/31/30	08/13/2026	Tax Free Exchange		7,020,836	7,037,713		4.B FE
LX2944-12-7	SCIH SALT HOLDINGS INC SCIH SALT-MORTON TLB S+275 08/13/31	07/30/2026	MORGAN STANLEY		4,925,000	5,000,000		4.C FE
LX2944-73-9	WHATABRANDS LLC WHATABRANDS TLB S+275 08/15/33	07/30/2026	MORGAN STANLEY		7,254,546	7,272,727		4.B FE
LX2944-79-6	ARCIS GOLF LLC ARCIS GOLF TLB S+250 08/05/33	07/31/2026	DEUTSCHE BANK		1,320,000	1,320,000		4.B FE
LX2945-32-2	ALKERMES INC ALKERMES INC TLB S+225 08/12/31	08/12/2026	Tax Free Exchange		2,856,999	2,874,639		3.B FE
LX2948-15-1	CORE & MAIN CORE & MAIN TLB S+175 02/10/31	08/11/2026	Tax Free Exchange		5,373,697	5,465,012		3.C FE
LX2948-19-3	LIFE TIME INC LIFE TIME FITNESS TLB +175 11/05/31	08/12/2026	Tax Free Exchange		6,483,746	6,527,900		2.C FE
LX2949-17-5	DAIRYLAND USA CORP(CHEFS) DAIRYLAND -CHEFS TLB S+200 08/12/33	08/12/2026	JEFFERIES & COMPANY INC.		3,325,000	3,333,333		4.A FE
LX2953-95-3	DK CROWN HOLDINGS INC DRAFTKINGS TLB S+200 08/25/33	08/19/2026	MORGAN STANLEY		2,985,000	3,000,000		3.C FE
LX2964-27-3	GLOBAL MEDICAL RESPONSE GLOBAL MEDICAL TLB S+275 10/01/32	09/17/2026	Tax Free Exchange		13,687,546	13,845,422		4.A FE
LX2964-49-7	NOVOLEX NOVOLEX-CLYDESDALE TLB S+375 04/13/32	09/14/2026	UBS WARBURG CONVERTIBLES		3,856,654	3,895,610		4.B FE
LX2967-43-3	AUTHENTIC BRANDS-ABG AUTHENTIC BRANDS-ABG TLB S+200 09/22/33	09/22/2026	J.P. MORGAN		10,917,500	11,000,000		3.C FE
LX2967-50-8	CHURCHILL DOWNS INC CHURCHILL DOWNS TLB S+175 09/17/33	09/17/2026	BANK OF AMERICA		4,858,783	4,864,865		3.A FE
LX2976-52-5	PARAMOUNT SKYDANCE CORP PARAMOUNT SKYDANCE TLB S+275 09/30/33	09/30/2026	CITICORP SECURITIES		11,970,000	12,000,000		3.B FE
LX2823-17-2	GARDA WORLD SECURITY GARDA WORLD SECURITY TLB S+275 02/01/29	07/01/2026	J.P. MORGAN		1,665,825	1,670,000		4.A FE
71915*-AA-3	PHOENIX TOWER INTERNATIONAL PHOENIX TOWER INT'L TL S+340 09/30/32	09/29/2026	DIRECT - 1		27,492,638	27,883,000		2.C PL
LX2750-67-2	ROSEN GROUP-URSA MINOR ROSEN GRP-URSA MINOR TLB S+225 03/26/31	08/01/2026	BARCLAYS		1,496,250	1,500,000		4.A FE
LX2965-81-7	SOPHOS GROUP PLC SOPHOS GROUP -WAVE S+500 09/24/29	09/24/2026	GOLDMAN SACHS & CO		2,442,085	2,517,614		4.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					329,115,325	332,627,619		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,741,285,757	1,821,730,479	12,711,330	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					1,741,285,757	1,821,730,479	12,711,330	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,741,285,757	1,821,730,479	12,711,330	XXX
20753Y-CK-6	Fannie Mae - CAS SERIES 2022R04 CLASS 1M2 6.998% 03/25/42	09/24/2026	INTL FCSTONE INC		8,515,641	8,438,181		2.B FE
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					8,515,641	8,438,181		XXX
05619T-AE-8	BX Trust SERIES 2025ARIA CLASS C 5.701% 12/13/42	09/08/2026	SOCIETE GENERALE		2,949,087	2,985,000	3,782	1.G FE
36174B-AC-3	GGP Trust SERIES 2026NM CLASS B 6.564% 10/05/43	09/30/2026	BANK OF AMERICA		11,785,000	11,785,000	45,126	1.D FE
37441A-AC-0	GGP Trust SERIES 2026DALE CLASS B 5.594% 08/10/43	08/05/2026	CITICORP SECURITIES		10,000,000	10,000,000	26,415	1.B FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					24,734,087	24,770,000	75,323	XXX
03328W-BW-7	ANCHC 2016-9A SERIES 2016-9AR CLASS C1R4 5.600% 07/15/37	07/31/2026	BNP PARIBAS - RS ONLY OR INACT		9,850,000	9,850,000		1.F FE
43134B-AL-8	HILDENE CLO Hildene CLO 5.583% 04/20/43	08/14/2026	DIRECT - 1		43,241,000	43,241,000		1.A FE
43134B-AN-4	HILDENE CLO Hildene CLO 6.083% 04/20/43	08/14/2026	DIRECT - 1		10,309,000	10,309,000		1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
443815-AA-3	Hudson Kettle CLO LLC SERIES 20251A CLASS A1 5.255% 04/22/37	07/01/2026	Tax Free Exchange		182,000,000	182,000,000	910,749	1.A FE
48936B-AE-3	Kennedy Lewis CLO Ltd SERIES 4AR CLASS CR3 5.533% 07/20/37	09/10/2026	BANK OF AMERICA		6,000,000	6,000,000		1.F FE
73742D-BC-4	Post CLO LTD SERIES 20181AR CLASS BR2 5.259% 10/16/37	09/03/2026	BNP PARIBAS - RS ONLY OR INACT		7,200,000	7,200,000		1.C FE
73742D-BE-0	Post CLO LTD SERIES 20181AR CLASS CR2 5.479% 10/16/37	09/03/2026	BNP PARIBAS - RS ONLY OR INACT		5,600,000	5,600,000		1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					264,200,000	264,200,000	910,749	XXX
00280T-AA-5	ASP CFO 2026 LP ASP CFO 2026 LP 6.500% 03/20/41	09/29/2026	Draw/Paydown of Commitment		5,355,000	5,355,000		1.G PL
006346-AZ-3	ADAMS OUTDOOR ADVERTISING SERIES 20261 CLASS A2 5.953% 07/20/56	07/09/2026	BARCLAYS		10,999,670	11,000,000		1.G FE
006346-BA-7	ADAMS OUTDOOR ADVERTISING SERIES 20261 CLASS B 6.392% 07/20/56	07/09/2026	BARCLAYS		4,999,936	5,000,000		2.C FE
00864#-AB-7	AFCO GSE MCO LLC AFCO GSE MCO LLC 4.760% 07/02/31	07/10/2026	GOLDMAN SACHS & CO		63,233,003	63,233,003		2.B Z
05646@-AA-5	INTUIT FINANCING, INC INTUIT FIN CLASS A - RC FIXED 09/29/34	07/23/2026	No Broker		118,740,693	118,740,693		1.A PL
05646@-AB-3	INTUIT FINANCING, INC INTUIT FIN CLASS B - RC FIXED 09/29/34	07/23/2026	No Broker		12,288,166	12,288,166		1.F Z
05646@-AC-1	INTUIT FINANCING, INC INTUIT FIN CLASS C - RC FIXED 09/29/34	07/23/2026	No Broker		6,534,233	6,534,233		2.C Z
05646@-AD-9	INTUIT FINANCING, INC INTUIT FIN CLASS D - RC FIXED 09/29/34	07/23/2026	No Broker		5,211,377	5,211,377		3.C PL
05662#-AG-9	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 5.220% 07/17/36	07/24/2026	DIRECT - 1		8,047,623	8,047,623		1.A PL
05662#-AH-7	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.090% 07/17/36	07/24/2026	DIRECT - 1		4,548,657	4,548,657		1.C PL
05662#-AJ-3	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.450% 07/17/36	07/24/2026	DIRECT - 1		2,799,173	2,799,173		1.F PL
05662#-AK-0	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.800% 07/17/36	07/24/2026	DIRECT - 1		466,529	466,529		1.G PL
05662#-AL-8	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 7.290% 07/17/36	07/24/2026	DIRECT - 1		1,632,851	1,632,851		2.B PL
05662#-AM-6	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 8.740% 07/17/36	07/24/2026	DIRECT - 1		4,198,760	4,198,760		3.B PL
05662#-AN-4	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 4.660% 11/15/30	07/24/2026	ALTER DOMUS		11,107,698	11,107,698		1.A Z
05662#-AP-9	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 5.530% 11/15/30	07/24/2026	ALTER DOMUS		3,051,565	3,051,565		1.D Z
05662#-AQ-7	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 5.890% 11/15/30	07/24/2026	ALTER DOMUS		3,661,878	3,661,878		1.G Z
05662#-AR-5	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.240% 11/15/30	07/24/2026	ALTER DOMUS		1,464,751	1,464,751		2.A Z
05662#-AS-3	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.730% 11/15/30	07/24/2026	ALTER DOMUS		1,464,751	1,464,751		2.C Z
05662#-AT-1	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 8.290% 11/15/30	07/24/2026	ALTER DOMUS		1,953,002	1,953,002		3.A Z
1248E#-AA-3	CCO II SHORE HOLDCO LLC CCO II SHORE holdco llc 6.583% 04/01/35	09/17/2026	DIRECT - 1		1,028,120	1,028,120		1.G PL
20469B-AJ-6	Compass Datacenters Issuer III SERIES 20262A CLASS A21 5.715% 07/25/56	07/24/2026	GUGGENHEIM CAPITAL		10,000,000	10,000,000		1.A FE
20469B-AK-3	Compass Datacenters Issuer III SERIES 20262A CLASS A22 6.057% 07/25/56	07/24/2026	GUGGENHEIM CAPITAL		7,000,000	7,000,000		1.D FE
21881P-AC-8	COREWEAVE COMPUTE ACQ VIII LLC COREWEAVE COMP DDTL FIXED-200 03/31/32	09/10/2026	No Broker		22,740,366	22,797,359		1.G FE
22561*-AA-3	CREDIT VALUE FUND VIII FEEDER CREDIT VALUE FUND VIII FEEDER 7.551% 07/14/29	08/12/2026	DIRECT - 1		3,075,150	3,075,150		3.A PL
23942L-AB-2	DAWSON RATED FUND 6-R2 LP DAWSON RATED FUND 6-R2 LP 7.385% 12/15/34	09/22/2026	DIRECT - 1		2,446,472	2,446,472		1.G PL
25755T-AK-6	DPABS 2012-1A SERIES 20181A CLASS A2II 4.328% 07/25/48	09/25/2026	MUFG SECURITIES AMERICAS INC		18,401,991	18,535,943	140,391	2.A FE
37931*-AA-4	GLIDE PATH SOLUTIONS RATED MAS GLIDE PATH SOLUTIONS RATED MAS 6.473% 05/15/41	07/14/2026	DIRECT - 1		14,851,599	14,851,599		1.G PL
379968-AA-8	GLOBAL INFRASTRUCTURE SO BASIC 6.375% 07/15/34	09/15/2026	BARCLAYS		3,481,875	3,500,000	35,682	3.C FE
40190A-AA-1	GUGGENHEIM INVESTMENTS PDF GUGGENHEIM INVESTMENTS PDF 6.733% 04/10/38	08/04/2026	DIRECT - 1		1,147,923	1,147,923		1.G PL
403948-AC-6	HS Issuer, LLC HS Issuer, LLC 7.080% 09/25/61	09/18/2026	DIRECT - 1		32,684,000	32,684,000		2.B FE
40493*-AA-8	HPS ASSET VALUE FUND III FEEDE HPS AVF III Senior Tranche 6.764% 12/31/31	09/14/2026	DIRECT - 1		8,211,889	8,211,889		3.B PL
40493*-AB-6	HPS ASSET VALUE FUND III FEEDE HPS AVF III Junior Tranche 7.764% 12/31/31	09/14/2026	DIRECT - 1		5,132,430	5,132,430		4.A PL
40493*-AC-4	HPS ASSET VALUE FUND III FEEDE HPS AVF III Subordinated Tranc 9.264% 12/31/31	09/14/2026	DIRECT - 1		3,079,458	3,079,458		4.C PL
44644N-BB-4	The Huntington National Bank SERIES 2026RVM1 CLASS B1 5.612% 08/20/48	08/21/2026	J.P. MORGAN		6,250,000	6,250,000		1.G FE
449568-AA-8	IE US Hardware 3 LLC IE US Hardware 3 LLC 5.960% 12/31/31	09/10/2026	Draw/Paydown of Commitment		50,000,000	50,000,000		1.F FE
470548-AA-2	JAMESTOWN FUNDING TRUST JAMESTOWN FUNDING TRUST -B 6.028% 06/15/72	09/10/2026	Tax Free Exchange		4,378,953	4,378,953	10,616	1.F Z
470548-AB-0	JAMESTOWN FUNDING TRUST JAMESTOWN FUNDING TRUST-C 6.988% 06/15/72	09/10/2026	Tax Free Exchange		3,504,752	3,504,752	9,898	2.B Z
53229Y-AA-7	LIGHTPATH FIBER ISSUER LLC SERIES 20261A CLASS A2 5.597% 03/25/56	09/30/2026	CANTOR FITZGERALD & CO INC		8,207,489	8,520,000	7,948	1.G FE
55287T-AB-0	MCAV 2026-1A B MCAV 2026-1A B 6.600% 07/15/51	07/02/2026	Various		19,999,620	20,000,000		2.B Z
554338-AA-7	MOPAC ISSUER LLC MOPAC ISSUER LLC 6.580% 12/30/50	07/10/2026	GOLDMAN SACHS & CO		2,245,742	2,245,742		1.G PL
56564Q-AA-0	MAPS Trust MAPS Trust 5.520% 06/15/51	07/09/2026	DIRECT - 1		80,999,619	81,000,000		1.F FE
58407@-AA-3	MECP1 Ashburn 2, LLC MECP1 ASHBURN 2 DDTL- FIXED 04/16/31	08/31/2026	No Broker		1,944,953	1,944,953		2.B PL
5L0368-9U-5	PMH NEWCO II LLC PMH NEWCO II LLC 6.333% 07/01/31	07/31/2026	BNP PARIBAS - RS ONLY OR INACT		54,000,000	54,000,000		1.G PL
62947A-AH-6	NP SPE LP SERIES 20261A CLASS A1 6.030% 09/19/56	09/11/2026	WELLS FARGO		9,248,617	9,250,000		1.C FE
62979R-AA-5	NYC Commercial Mortgage Trust SERIES 202631W CLASS A 5.542% 07/15/38	07/01/2026	WELLS FARGO		15,000,000	15,000,000	32,328	1.A FE
62979R-AC-1	NYC Commercial Mortgage Trust SERIES 202631W CLASS B 5.845% 07/15/38	07/01/2026	WELLS FARGO		5,000,000	5,000,000	11,365	1.D FE
62979R-AE-7	NYC Commercial Mortgage Trust SERIES 202631W CLASS C 6.198% 07/15/38	07/01/2026	WELLS FARGO		5,000,000	5,000,000	12,052	1.G FE
67108S-AN-8	Ondeck Asset Securitization Tr SERIES 20261A CLASS B 6.050% 10/18/32	09/15/2026	JEFFERIES & COMPANY INC.		4,849,444	4,850,000		1.G FE
68297#-AA-3	1501 MORAN ROAD DEVELOPMENT 1501 MORAN ROAD DDTL FIXED 04/16/31	09/30/2026	No Broker		3,239,131	3,280,133		2.B PL
69867V-AA-6	PANTHEON GLOBAL SECONDARIES ST PANTHEON GLOBAL SECONDARIES ST 6.690% 04/29/41	09/30/2026	Draw/Paydown of Commitment		5,355,000	5,355,000		1.G PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
74746*-AA-2	QTS CEDAR RAPIDS I DC1, LLC QTS CEDAR RAPIDS I DC1, LLC 6.022% 10/02/28	07/30/2026	SMBC NIKKO SECURITIES		13,325,897	13,325,897		1.F PL
74990P-AC-5	RKTL SERIES 20263A CLASS C 5.580% 08/27/35	08/07/2026	GOLDMAN SACHS & CO		6,998,230	7,000,000		1.G FE
78507@-AD-4	AES MIS 2 FINANCE LLC SPOWER AES MIS 2 FINANCE LLC SPOWER 6.830% 07/23/51	07/13/2026	US BANK NATIONAL		31,653,024	31,653,024		2.C PL
917938-AA-0	UTICA 2026-1 LLC UTICA 2026-1 LLC Class A 7.500% 09/01/51	08/24/2026	Various		3,011,065	2,704,108		1.A Z
917938-AB-8	UTICA 2026-1 LLC UTICA 2026-1 LLC Class B 8.500% 09/01/51	08/24/2026	Various		923,646	836,656		1.F Z
917938-AC-6	UTICA 2026-1 LLC UTICA 2026-1 LLC Class C 8.600% 09/01/51	08/24/2026	Various		411,102	362,859		2.B Z
917938-AD-4	UTICA 2026-1 LLC UTICA 2026-1 LLC Class D 9.000% 09/01/51	08/24/2026	Various		284,461	268,100		3.B Z
917938-AE-2	UTICA 2026-1 LLC UTICA 2026-1 LLC Class E 10.000% 09/01/51	08/24/2026	DIRECT - 1		235,164	249,610		4.C Z
92747K-AK-6	VINTAGE X (ORIGIN) LPV INTAGE VINTAGE X FLAGSHP 7(2033)S+170 04/29/33	07/01/2026	Tax Free Exchange		1,000,000	1,000,000		1.G PL
92747K-AP-5	VINTAGE X (ORIGIN) LPV INTAGE VINTAGE X ORIGIN 9Y(2035)S+180 04/29/35	07/01/2026	Tax Free Exchange		250,000	250,000		1.D PL
98973Q-AA-7	Zip Asset Securitization Trust SERIES 2026A CLASS A 5.430% 02/18/31	08/24/2026	PERFORMANCE TRUST CAPITAL PART		8,999,395	9,000,000		1.A FE
98973Q-AB-5	Zip Asset Securitization Trust SERIES 2026A CLASS B 5.670% 02/18/31	08/24/2026	PERFORMANCE TRUST CAPITAL PART		4,269,359	4,270,000		1.D FE
G2272@-AB-4	COLLER PRIVATE EQUITY BN & L COLLER PRIVATE EQUITY CLASS A 6.761% 04/30/37	09/25/2026	DIRECT - 1		3,574,850	3,574,850		1.G PL
897921-AA-0	TruPS Financials Note Securiti TruPS Financials Note Securiti 5.552% 04/21/39	07/09/2026	DIRECT - 1		53,550,000	53,550,000		1.A FE
G2530#-AA-2	HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.075% 12/02/33	08/28/2026	DIRECT - 1		35,444,581	35,444,581		2.A PL
G2530#-AB-0	HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 8.575% 12/02/33	08/28/2026	DIRECT - 1		18,622,306	18,622,306		2.C PL
G6028*-AA-6	MERO LEASING LIMITED MERO LEASING LIMITED 5.783% 06/30/32	07/13/2026	SMBC NIKKO SECURITIES		27,181,753	27,292,434		2.A Z
G6683*-AB-0	NSWE Jersey Holdings Limited NSWE Jersey Holdings Limited 6.560% 06/30/32	07/21/2026	DIRECT - 1		39,867,440	39,867,440		2.A PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					933,866,182	934,101,451	260,280	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,231,315,910	1,231,509,632	1,246,352	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					1,231,315,910	1,231,509,632	1,246,352	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,231,315,910	1,231,509,632	1,246,352	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,972,601,667	3,053,240,111	13,957,682	XXX
128117-4@-4	Calamos Convertible Opportunit Calamos Conv Opp and Inc (CHI)	07/29/2026	DIRECT - 1	97,000.000	2,425,000			1.D FE
128118-*7-3	Calamos Global Total Return Fu Calamos Global Tot Ret (CGO)	07/29/2026	DIRECT - 1	101,200.000	2,530,000			1.D PL
12811L-4@-3	Calamos Global Dynamic Income Calamos Global Dynamic Inc(CHW	07/29/2026	DIRECT - 1	123,720.000	3,093,000			1.D FE
12811P-*8-3	Calamos Convertible and High I Calamos Conv and High Inc (CHY	07/29/2026	DIRECT - 1	81,520.000	2,038,000			1.D FE
128125-*8-6	CALAMOS STRATEGIC TOTAL RETURN Calamos Strategic Tot Ret (CSQ	07/29/2026	DIRECT - 1	618,560.000	15,464,000			1.D FE
30290Y-B*-1	FS GLOBAL CREDIT OPPORTUNITIES FS GLOBAL OPPORTUNITIED FUND	08/03/2026	DIRECT - 1	82,500.000	82,500,000			1.D FE
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					108,050,000	XXX		XXX
4509999997. Total - preferred stocks - Part 3					108,050,000	XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					108,050,000	XXX		XXX
15675D-10-3	Cerebras Systems, Inc. COMMON STOCK	08/21/2026	DIRECT - 1	185,394.000	40,257,015			
29765A-10-1	ETHOS TECHNOLOGY INC. ETHOS TECHNOLOGY CO.	08/05/2026	DIRECT - 1	13,506.000	373,441			
30303M-10-2	FACEBOOK INC COMMON STOCK	08/07/2026	DIRECT - 1	290.000	171,170			
316841-10-5	FIGMA INC.	08/12/2026	DIRECT - 1	9,680.000	232,030			
81764X-10-3	SERVICETITAN INC-A	07/02/2026	DIRECT - 1	3,993.000	259,665			
833445-10-9	Snowflake Inc. COMMON STOCK	09/08/2026	DIRECT - 1	1,798.000	595,073			
84615Q-10-3	SPACE EXPLORATION TECH	08/24/2026	DIRECT - 1	4,869.000	679,956			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					42,568,350	XXX		XXX
FHLB00-02-6	Federal Home Loan Bank Activity Based Stock	09/29/2026	DIRECT - 1	127,148.000	12,714,800			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					12,714,800	XXX		XXX
5989999997. Total - common stocks - Part 3					55,283,150	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					55,283,150	XXX		XXX
5999999999. Total - preferred and common stocks					163,333,150	XXX		XXX
6009999999 - Totals					3,135,934,817	XXX	13,957,682	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..912828-2A-7	US GOVERNMENT TREAS BILL 1 1/2% Due 8/15/2026 FA15 1.500% 08/17/26	08/17/2026	Maturity		320,000	320,000	309,403	318,130		1,870		1,870		320,000				4,315	08/17/2026	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					320,000	320,000	309,403	318,130		1,870		1,870		320,000				4,315	XXX	XXX
..77586R-AN-0	ROMANIA GOVT NATIONAL 5.250% 11/25/27	09/08/2026	UBS WARBURG CONVERTIBLES		4,053,910	4,060,000	4,050,418	4,056,376		1,274		1,274		4,057,650		(3,740)	(3,740)	168,152	11/25/2027	2.C FE
..AM8496-42-5	KUWAIT INTL BOND GOVT NATIONAL 3.500% 03/20/27	07/22/2026	BARCLAYS		5,865,675	5,910,000	6,413,595	6,031,718		(55,977)		(55,977)		5,975,741		(110,066)	(110,066)	174,673	03/20/2027	1.D FE
..ZM2641-67-2	ROMANIA GOVT NATIONAL 6.625% 02/17/28	09/08/2026	UBS WARBURG CONVERTIBLES		3,662,100	3,600,000	3,699,000	3,657,301		(17,863)		(17,863)		3,639,438		22,662	22,662	253,738	02/17/2028	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					13,581,685	13,570,000	14,163,013	13,745,395		(72,566)		(72,566)		13,672,829		(91,144)	(91,144)	596,563	XXX	XXX
..90059R-AX-9	TUSCALOOSA AL CITY BRD OF EDU 5% Due 8/1/2046 FA1 5.000% 08/01/46	08/05/2026	Call 100.0000		6,000,000	6,000,000	6,538,620	6,427,677		(8,749)		(8,749)		6,418,927		(418,927)	(418,927)	300,000	08/01/2046	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					6,000,000	6,000,000	6,538,620	6,427,677		(8,749)		(8,749)		6,418,927		(418,927)	(418,927)	300,000	XXX	XXX
..00092Y-AA-2	ADI ESCROW ISSUER LLC BASIC 7.125% 07/15/34	08/10/2026	Tax Free Exchange		500,000	500,000	500,000							500,000				3,958	07/15/2034	4.A FE
..00150*-AA-6	AIA COLCHIS LLC SENIOR SECURED NOTES 4.460% 12/31/31	08/10/2026	Redemption 100.0000		352,488	352,488	352,488	352,488						352,488				11,791	12/31/2031	2.B PL
..00176#-AA-4	AMF FLORENCE LLC AMF FLORENCE LLC 3.210% 12/31/35	09/30/2026	Redemption 100.0000		1,001,890	1,001,890	1,001,890	1,001,890						1,001,890				24,121	12/31/2035	2.C PL
..00687Y-AC-9	ADIENT GLOBAL HOLDINGS BASIC 8.250% 04/15/31	09/25/2026	Various		43,733	42,000	42,390	42,046		(46)		(46)		42,000				5,005	04/15/2031	4.A FE
..00800*-AA-0	ADVANTAGE CAPITAL GROW NEW JER INVESTOR III LLC SENIOR NOTES 0.001% 03/01/28	09/01/2026	Redemption 100.0000		1,250,000	1,250,000	908,725	1,177,300		72,700		72,700		1,250,000					03/01/2028	1.E PL
..00806*-AA-4	ADVANTAGE CAPITAL DEVELOPMENT ADVANTAGE CAPITAL DEVELOPMENT 0.001% 03/01/28	09/01/2026	Redemption 100.0000		515,625	515,625	515,625	515,625						515,625					03/01/2028	1.E
..01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES 4.670% 06/30/33	09/30/2026	Redemption 100.0000		618,461	618,461	618,461	618,461						618,461				21,662	06/30/2033	2.C PL
..01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33	09/30/2026	Redemption 100.0000		50,669	50,669	50,669	49,134		1,535		1,535		50,669				2,971	06/30/2033	2.C PL
..021345-AA-1	ALTA WIND HOLDINGS LLC 7% Due 6/30/2035 JD31 7.000% 06/30/35	07/01/2026	Redemption 100.0000		(443)	(443)	(484)	(479)		36		36		(443)				4,484	06/30/2035	2.C FE
..023945-AA-6	AMERICAN AIRLINES, INC AMERICAN AIRLINES, INC 7.150% 12/22/29	09/22/2026	Redemption 100.0000		3,178,446	3,178,446	3,178,446	3,178,446						3,178,446				170,444	12/22/2029	2.C FE
..031100-L@-7	AMETEK INC SENIOR NOTES 3.830% 09/30/26	09/30/2026	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				153,200	09/30/2026	2.A
..031162-DE-7	AMGEN INC BASIC 3.350% 02/22/32	07/09/2026	CITADEL SECURITIES LLC		9,257,100	10,000,000	9,904,200	9,936,881		4,890		4,890		9,941,771		(684,671)	(684,671)	295,917	02/22/2032	2.A FE
..03769M-AE-6	APOLLO GLOBAL MANAGEMENT BASIC 5.150% 08/12/35	09/22/2026	MORGAN STANLEY		912,519	967,000	931,105			1,483		1,483		932,587		(20,068)	(20,068)	30,572	08/12/2035	1.F FE
..037833-BZ-2	APPLE COMPUTER INC BASIC 2.450% 08/04/26	08/04/2026	Maturity		10,000,000	10,000,000	9,500,200	9,901,710		98,290		98,290		10,000,000				245,000	08/04/2026	1.B FE
..037833-DN-7	APPLE COMPUTER INC BASIC 2.050% 09/11/26	09/11/2026	Maturity		27,000,000	27,000,000	28,310,490	27,076,046		(76,046)		(76,046)		27,000,000				553,500	09/11/2026	1.B FE
..038522-AQ-1	ARAMARK BASIC 5.000% 02/01/28	07/21/2026	Various		4,981,250	5,000,000	4,933,285	4,946,607		12,788		12,788		4,959,395		21,855	21,855	243,333	02/01/2028	4.A FE
..039482-AB-0	ARCHER-DANIELS-MIDLAND C BASIC 3.250% 03/27/30	09/22/2026	MORGAN STANLEY		18,727,200	20,000,000	19,054,200	19,444,947		88,735		88,735		19,533,682		(806,482)	(806,482)	642,778	03/27/2030	1.F FE
..04686J-AB-7	ATHENE HOLDING LTD BASIC 6.150% 04/03/30	09/22/2026	MORGAN STANLEY		6,396,957	6,300,000	7,440,363	6,917,661		(105,760)		(105,760)		6,811,902		(414,945)	(414,945)	376,688	04/03/2030	2.A FE
..046912-AA-9	AT&T REIGN II MULTI PROPERTY AT&T REIGN II MULTI PROPERTY 6.088% 12/15/44	09/15/2026	Redemption 100.0000		399,299	399,299	401,695	401,542		(2,242)		(2,242)		399,299				16,213	12/15/2044	2.A PL
..04774#-AA-0	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42	09/01/2026	Redemption 100.0000		101,628	101,628	101,628	101,628						101,628				3,648	09/01/2042	1.G PL
..04774#-AB-8	ATLANTA FALCONS STADIUM COMPAN SENIOR SECURED NOTES 3.590% 09/01/42	09/01/2026	Redemption 100.0000		67,752	67,752	67,752	67,752						67,752				2,432	09/01/2042	1.G PL
..05606#-AB-9	BIF III HOLTWOOD LLC BIF III HOLTWOOD LLC 5.466% 02/15/33	09/30/2026	Redemption 100.0000		11,133	11,133	11,133	11,133						11,133				458	02/15/2033	2.C PL
..05624B-AA-8	BCPE Fuego Investor, LP BCPE Fuego Investor, LP (Init) 6.550% 07/01/33	07/01/2026	DIRECT - 1		3,364,500	3,364,500	3,364,500							3,364,500					07/01/2033	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..05624B-AB-6	BCPE Fuego Investor, LP BCPE Fuego Investor, LP (Add) 6.549% 07/01/33	07/01/2026	DIRECT - 1		3,364,500	3,364,500	3,364,500							3,364,500					07/01/2033	1.G PL
..06763A-A*-2	BARINGS PRIVATE CREDIT CORP 3.500% 07/29/26	07/29/2026	Maturity		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				420,000	07/29/2026	2.C
..06763A-A@-0	BARINGS PRIVATE CREDIT CORP BARINGS PRIVATE CREDIT CORP 3.500% 07/29/26	07/29/2026	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				350,000	07/29/2026	2.C
..07123#-AA-1	BATON ROUGE HOSPITAL ENERGY BATON ROUGE HOSPITAL ENERGY 4.320% 12/15/37	09/15/2026	Redemption 100.0000		105,647	105,647	105,647	105,647						105,647				3,043	12/15/2037	1.G
..07124#-AA-0	BATON ROUGE ENERGY PARTNERS, BATON ROUGE ENERGY PARTNERS, 3.520% 10/15/39	09/15/2026	Redemption 100.0000		188,696	188,696	188,696	188,696						188,696				4,430	10/15/2039	1.F Z
..10567@-AA-0	BRAVES STADIUM COMPANY, LLC SENIOR SECURED NOTES 3.770% 09/30/41	09/30/2026	Redemption 100.0000		267,729	267,729	267,729	267,729						267,729				10,093	09/30/2041	2.A PL
..11135F-BQ-3	BROADCOM INC BASIC 3.187% 11/15/36	07/21/2026	Tax Free Exchange		9,281,596	11,000,000	9,083,690	9,212,194				69,402		9,281,596				239,556	11/15/2036	1.G FE
..125523-AJ-9	CIGNA CORP BASIC 4.800% 08/15/38	07/09/2026	CITADEL SECURITIES LLC		3,758,360	4,000,000	3,812,720	3,823,318				5,264		3,828,582				173,333	08/15/2038	2.A FE
..126650-BP-4	CVS CAREMARK CORP 6.036% Due 12/10/2028 Mo-10 6.036% 12/10/28	09/10/2026	Various		382,990	382,990	392,275	384,430		(1,440)		(1,440)		382,990				15,412	12/10/2028	2.B FE
..12685J-AC-9	CABLE ONE INC BASIC 4.000% 11/15/30	07/16/2026	Various		1,708,650	3,797,000	3,007,855	3,209,029				48,233		3,257,263		(1,548,613)	(1,548,613)	102,097	11/15/2030	4.C FE
..12690G-AA-2	COLUMBIA UNIVERSITY CTL COLUMBIA UNIVERSITY CTL 5.193% 10/15/53	09/15/2026	Redemption 100.0000		18,267	18,267	18,267	18,267						18,267				633	10/15/2053	1.C Z
..12696#-AA-8	HSS PROPERTIES CERTIFICATES 4.210% 09/15/47	09/15/2026	Redemption 100.0000		47,632	47,632	48,100	47,969		(337)		(337)		47,632				1,337	09/15/2047	1.E PL
..128117-D@-4	Calamos Convertible Opportunit Calamos Conv Opp and Inc (CHI) 6.190% 08/26/31	08/26/2026	DIRECT - 1		2,425,000	2,425,000	2,425,000							2,425,000					08/26/2031	1.D PL
..128118-*G-3	Calamos Global Total Return Fu Calamos Global Total Ret (CGO) 6.190% 08/26/31	08/26/2026	DIRECT - 1		2,530,000	2,530,000	2,530,000							2,530,000					08/26/2031	1.D PL
..128119-*8-9	Calamos Convertible and High I Calamos Conv and high Inc CHY 6.190% 08/26/31	08/26/2026	DIRECT - 1		2,038,000	2,038,000	2,038,000							2,038,000					08/26/2031	1.D PL
..128119-4@-0	Calamos Global Dynamic Income Calamos Global Dynamic (CHW) 6.190% 08/26/31	08/26/2026	DIRECT - 1		3,093,000	3,093,000	3,093,000							3,093,000					08/26/2031	1.D FE
..12812E-*8-7	CALAMOS STRATEGIC TOTAL RETURN Calamos Strategic Tot Ret(CSQ) 6.190% 08/26/31	08/26/2026	DIRECT - 1		15,464,000	15,464,000	15,464,000							15,464,000					08/26/2031	1.D FE
..14448C-AL-8	CARRIER GLOBAL CORP 2.7% Due 02/15/2031 FA15 2.700% 02/15/31	09/22/2026	MORGAN STANLEY		89,405	100,000	99,964	99,983		2		2		99,985		(10,580)	(10,580)	2,985	02/15/2031	2.A FE
..14456#-AA-4	CARRIX, INC CARRIX, INC GTD SEN SEC NOTES 4.960% 07/31/27	07/29/2026	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				787,750	07/31/2027	1.G PL
..14456#-AB-2	CARRIX, INC CARRIX, INC GTD SR SEC NOTES 5.060% 07/31/29	07/27/2026	Redemption 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				546,183	07/31/2029	1.G PL
..14456#-AF-3	CARRIX, INC CARRIX, INC 4.090% 07/31/32	07/27/2026	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				121,678	07/31/2032	1.G PL
..14456#-AG-1	CARRIX, INC CARRIX, INC 4.190% 07/31/34	07/27/2026	Redemption 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				62,326	07/31/2034	1.G PL
..16115Q-AF-7	CHART INDUSTRIES INC BASIC 7.500% 01/01/30	07/16/2026	Various		8,025,000	8,025,000	8,141,778	8,073,933		(9,781)		(9,781)		8,064,151		(39,151)	(39,151)	457,266	01/01/2030	3.C FE
..196500-AA-0	COLORADO INT GAS CO/ISS 4.15% Due 8/15/2026 FA15 4.150% 08/17/26	08/17/2026	Maturity		2,800,000	2,800,000	2,793,196	2,799,490		510		510		2,800,000				116,200	08/17/2026	2.A FE
..20030N-CA-7	COMCAST CORP. BASIC 3.150% 02/15/28	07/13/2026	Various		19,531,400	20,000,000	19,454,200	19,866,029		32,852		32,852		19,898,881		(367,481)	(367,481)	575,750	02/15/2028	1.G FE
..20030N-DA-6	COMCAST CORP. BASIC 2.650% 02/01/30	09/22/2026	MORGAN STANLEY		20,582,775	22,500,000	20,417,400	21,295,488		200,505		200,505		21,495,993		(913,218)	(913,218)	682,375	02/01/2030	1.G FE
..202795-HK-9	COMMONWEALTH EDISON CO 5.9% Due 3/15/2036 MS15 5.900% 03/15/36	09/22/2026	MORGAN STANLEY		3,048,600	3,000,000	3,124,800	3,070,171		(3,796)		(3,796)		3,066,375		(17,775)	(17,775)	180,933	03/15/2036	1.F FE
..20602D-AB-7	CONCENTRIX CORP BASIC 6.600% 08/02/28	07/13/2026	Various		24,706,355	25,000,000	24,994,750	24,997,074		560		560		24,997,634		(291,278)	(291,278)	1,556,923	08/02/2028	2.C FE
..210518-CU-8	CONSUMER ENERGY 3.95% Due 5/15/2043 MN15 3.950% 05/15/43	09/22/2026	MORGAN STANLEY		785,520	1,000,000	805,900	811,982		4,761		4,761		816,743		(31,223)	(31,223)	33,794	05/15/2043	1.F FE
..21872#-AA-5	CORECIVIC OF KANSAS, LLC CORECIVIC OF KANSAS, LLC 4.430% 01/31/40	07/31/2026	Redemption 100.0000		131,209	131,209	131,209	129,754		1,455		1,455		131,209				4,371	01/31/2040	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..219350-AR-6	CORNING, INC. CALL @ MAKE WHOLE +35BP 7.250% 08/15/36	. 08/17/2026 .	Call 100.0000		5,000,000	5,000,000	4,832,900	4,897,115		2,371		2,371		4,899,486		100,514	100,514	181,250	. 08/15/2036 .	2.A FE
..223611-B*-4	COWBOYS STADIUM, L.P. COYBOYS STADIUM, L.P. 5.490% 03/31/40	. 09/30/2026 .	Redemption 100.0000		578,023	578,023	578,023	578,023						578,023				31,733	. 03/31/2040 .	1.G PL
..22959#-AA-9	CSOLAR IV SOUTH, LLC SR SEC 5.371% 09/30/38	. 09/30/2026 .	Redemption 100.0000		235,013	235,013	234,999	234,975		39		39		235,013				9,467	. 09/30/2038 .	2.A FE
..22964*-AC-2	CSOLAR IV WEST, LLC CSOLAR IV WEST, LLC 3.850% 03/31/41	. 09/30/2026 .	Redemption 100.0000		495,853	495,853	495,853	495,853						495,853				14,318	. 03/31/2041 .	2.B PL
..23301#-AA-2	CULLEYWOOD CAPITAL MS FD LLC CULLEYWOOD CAPITAL MS FD LLC 10.000% 03/01/33	. 07/15/2026 .	Redemption 100.0000		404,135	404,135	404,135	404,135						404,135				40,414	. 03/01/2033 .	1.C FE
..233254-AA-9	DG-CS MASTER BORROWER LLC CLEARWAY ENERGY INC 3.510% 09/30/40	. 09/30/2026 .	Redemption 100.0000		1,182,367	1,182,367	1,182,367	1,182,367						1,182,367				41,501	. 09/30/2040 .	2.C PL
..23937Q-AB-8	DAWSON LOGAN 2026-L6 LLC DAWSON LOGAN 2026-L6 LLC 6.490% 05/17/41	. 08/15/2026 .	Various		286,893	286,893	286,893	190,467						286,893				9,363	. 05/17/2041 .	1.G PL
..24703T-AJ-5	DELL INT LLC 8.1% Due 7/15/2036 JJ15 8.100% 07/15/36	. 07/09/2026 .	CITADEL SECURITIES LLC		3,598,357	3,040,000	3,762,794	3,680,913		(25,773)		(25,773)		3,655,141		(56,784)	(56,784)	242,820	. 07/15/2036 .	2.A FE
..25278X-AV-1	DIAMONDBACK ENERGY INC BASIC 6.250% 03/15/33	. 07/09/2026 .	CITADEL SECURITIES LLC		5,286,700	5,000,000	5,179,400	5,142,322		(8,862)		(8,862)		5,133,460		153,240	153,240	256,076	. 03/15/2033 .	2.B FE
..25470D-BS-7	DISCOVERY COMMUNICATIONS BASIC 3.950% 03/20/28	. 07/01/2026 .	Tax Free Exchange															96,320	. 03/20/2028 .	3.B FE
..25470D-BY-4	DISCOVERY COMMUNICATIONS BASIC 5.000% 09/20/37	. 07/01/2026 .	Tax Free Exchange															154,000	. 09/20/2037 .	3.B FE
..25470D-BZ-1	DISCOVERY COMMUNICATIONS BASIC 6.350% 06/01/40	. 07/01/2026 .	Tax Free Exchange															3,750	. 06/01/2040 .	3.B FE
..25470D-CP-2	DISCOVERY COMMUNICATIONS BASIC 3.950% 03/20/28	. 07/01/2026 .	No Broker		4,312,867	4,329,000	4,312,867							4,312,867				32,774	. 03/20/2028 .	3.B FE
..25470D-CS-6	DISCOVERY COMMUNICATIONS BASIC 5.000% 09/20/37	. 07/01/2026 .	No Broker		5,596,578	5,600,000	5,596,578							5,596,578				53,667	. 09/20/2037 .	3.B FE
..25470D-CT-4	DISCOVERY COMMUNICATIONS BASIC 6.350% 06/01/40	. 07/01/2026 .	No Broker		1,519,830	1,500,000	1,519,830							1,519,830				47,096	. 06/01/2040 .	3.B FE
..254948-AR-3	MAGALLANES INC BASIC 5.050% 03/15/42	. 07/01/2026 .	No Broker		3,000,000	3,000,000	3,000,000							3,000,000				31,142	. 03/15/2042 .	3.B FE
..26614N-AC-6	DUPONT DE NEMOURS INC BASIC 4.725% 11/15/28	. 09/14/2026 .	Tax Free Exchange		6,110,160	5,938,000	6,192,005	6,171,012		(60,852)		(60,852)		6,110,160				233,029	. 11/15/2028 .	2.A FE
..26860#-AA-8	PIO PICO LLC SENIOR SECURED NOTES 4.170% 12/31/41	. 07/01/2026 .	Redemption 100.0000		(20)	(20)	(20)	(20)						(20)				1,646	. 12/31/2041 .	1.G PL
..26884U-A@-8	EPR PROPERTIES SERIES B SENIOR NOTES 4.560% 08/22/26	. 08/22/2026 .	Maturity		11,346,276	11,346,276	11,346,276	11,346,276						11,346,276				520,265	. 08/22/2026 .	2.C FE
..28258#-AA-4	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35	. 08/31/2026 .	Redemption 100.0000		720,252	720,252	720,252	720,252						720,252				33,708	. 11/30/2035 .	2.C PL
..28258#-AC-0	8point3 SOLAR INVESTCO 1 LLC 8point3 SOLAR INVESTCO 1 LLC 4.680% 11/30/35	. 08/31/2026 .	Redemption 100.0000		77,813	77,813	77,813	77,813						77,813				3,642	. 11/30/2035 .	2.C PL
..29379V-AM-5	ENTERPRISE PRODUCTS OPER BASIC 7.550% 04/15/38	. 09/22/2026 .	MORGAN STANLEY		1,142,470	1,000,000	1,176,330	1,168,344		(7,085)		(7,085)		1,161,259		(18,789)	(18,789)	70,886	. 04/15/2038 .	1.G FE
..30231G-BD-3	EXXON MOBIL CORP BASIC 2.275% 08/16/26	. 08/16/2026 .	Various		22,000,000	22,000,000	22,176,150	21,935,132		64,868		64,868		22,000,000				500,500	. 08/16/2026 .	1.D FE
..30231G-BF-8	EXXON MOBIL CORP BASIC 4.227% 03/19/40	. 07/09/2026 .	CITADEL SECURITIES LLC		5,788,055	6,500,000	5,565,820	5,591,244		22,292		22,292		5,613,536		174,519	174,519	222,094	. 03/19/2040 .	1.D FE
..30288*-AA-8	FLNG LIQUEFACTION 2, LLC SENIOR SECURED NOTES 4.540% 03/31/38	. 09/30/2026 .	Redemption 100.0000		610,000	610,000	610,000	610,000						610,000				27,694	. 03/31/2038 .	2.B FE
..30290Z-EN-4	FS GLOBAL CREDIT OPPORTUNITIES FS CREDIT OPPORTUNITIES CORP 5.481% 10/21/30	. 08/03/2026 .	DIRECT - 1		82,500,000	82,500,000	82,500,000	82,500,000						82,500,000				2,260,913	. 10/21/2030 .	1.D FE
..30306V-AA-7	FLNG LIQUEFACTION 3, LLC FLNG LIQUEFACTION 3, LLC 5.550% 03/31/39	. 09/30/2026 .	Redemption 100.0000		188,700	188,700	188,700	188,700						188,700				10,473	. 03/31/2039 .	2.B FE
..33971@-AB-0	FLNG LIQUEFACTION 3 LLC FLNG LIQUEFACTION 3 LLC 5.710% 03/31/40	. 09/30/2026 .	Redemption 100.0000		875,000	875,000	875,000	875,000						875,000				39,276	. 03/31/2040 .	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
..34107@-AA-7	FLORIDA PIPELINE HOLDINGS, LLC FLORIDA PIPELINE HOLDINGS, LLC 2.920% 08/15/38	08/15/2026	Redemption 100.0000		901,728	901,728	901,728	901,728						901,728				26,330	08/15/2038	2.B PL
..341081-EV-5	FLORIDA POWER & LIGHT CALL @ MAKE WHOLE +20 BP 5.650% 02/01/37	07/09/2026	Various		9,866,320	9,500,000	9,432,360	9,462,164		1,310		1,310		9,463,475		402,845	402,845	505,440	02/01/2037	1.E FE
..341081-FB-8	FLORIDA POWER & LIGHT 5.96% Due 4/1/2039 A01 5.960% 04/01/39	07/15/2026	DEUTSCHE BANK		7,300,720	7,000,000	8,000,150	7,627,123		(18,372)		(18,372)		7,608,751		(308,031)	(308,031)	330,283	04/01/2039	1.E FE
..341081-GK-7	FLORIDA POWER & LIGHT BASIC 5.050% 04/01/28	07/09/2026	Various		16,182,080	16,000,000	16,201,100	16,122,149		(26,098)		(26,098)		16,096,051		86,029	86,029	474,700	04/01/2028	1.D FE
..341081-GN-1	FLORIDA POWER & LIGHT BASIC 4.400% 05/15/28	07/09/2026	CITADEL SECURITIES LLC		17,009,690	17,000,000	16,782,470	16,864,527		28,698		28,698		16,893,225		116,465	116,465	488,278	05/15/2028	1.D FE
..35250V-AC-8	FRANKLIN BSP CAPITAL CO BASIC 6.000% 10/02/30	08/04/2026	Tax Free Exchange		14,852,138	15,000,000	14,826,600	14,834,032		18,106		18,106		14,852,138				755,000	10/02/2030	2.C FE
..36264F-AM-3	HALEON US CAPITAL LLC BASIC 3.625% 03/24/32	07/09/2026	CITADEL SECURITIES LLC		8,695,057	9,305,000	9,291,753	9,295,902		690		690		9,296,592		(601,535)	(601,535)	267,971	03/24/2032	2.A FE
..366651-AC-1	GARTNER INC BASIC 4.500% 07/01/28	08/04/2026	Various		4,922,300	5,000,000	4,881,250	4,917,047		17,757		17,757		4,934,804		(12,504)	(12,504)	228,880	07/01/2028	2.C FE
..369550-BQ-0	GENERAL DYNAMICS CORP BASIC 2.850% 06/01/41	09/22/2026	MORGAN STANLEY		1,063,035	1,500,000	1,047,030	1,059,189		13,310		13,310		1,072,500		(9,465)	(9,465)	34,675	06/01/2041	1.F FE
..374276-AM-5	GETTY IMAGES INC BASIC 11.250% 02/21/30	08/07/2026	Various		5,245,558	6,619,000	6,562,738	6,570,739		4,566		4,566		6,575,305		(1,329,748)	(1,329,748)	577,094	02/21/2030	4.C FE
..375916-B@-1	GILDAN ACTIVEWEAR INC SENIOR UNSECURED NOTES 2.910% 08/25/26	08/25/2026	Maturity		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				174,600	08/25/2026	2.B
..382550-BR-1	GOODYEAR TIRE & RUBBER CORP BASIC 5.250% 07/15/31	09/10/2026	Various		3,315,813	3,850,000	3,275,958	3,433,992		32,778		32,778		3,466,770		(150,958)	(150,958)	164,739	07/15/2031	4.A FE
..40434L-AN-5	HEWLETT PACKARD INC. BASIC 5.500% 01/15/33	07/09/2026	CITADEL SECURITIES LLC		6,098,700	6,000,000	5,944,740	5,959,986		2,475		2,475		5,962,461		136,239	136,239	325,417	01/15/2033	2.B FE
..40465@-AB-8	HSRE CORE HOLDING, I, LLC HSRE CORE HOLDING I, LLC 4.230% 07/05/26	07/05/2026	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				212,088	07/05/2026	2.B
..406216-BL-4	HALLIBURTON CO BASIC 2.920% 03/01/30	09/22/2026	MORGAN STANLEY		2,410,235	2,608,000	2,686,709	2,648,379		(7,196)		(7,196)		2,641,183		(230,948)	(230,948)	80,807	03/01/2030	2.A FE
..413707-AA-8	HARRIMACK HOLDINGS LLC HARRIMACK HOLDINGS LLC 3.500% 04/01/31	09/07/2026	Redemption 100.0000		500,000	500,000	500,000	500,000						500,000				11,667	04/01/2031	1.F PL
..432891-AK-5	HILTON WORLDWIDE FIN LLC BASIC 4.875% 04/01/27	08/04/2026	Various		1,997,740	2,000,000	1,983,628	1,992,440		3,069		3,069		1,995,509		2,231	2,231	55,472	04/01/2027	3.B FE
..437076-BN-1	HOME DEPOT INC BASIC 2.125% 09/15/26	09/15/2026	Maturity		7,000,000	7,000,000	7,391,440	7,036,462		(36,462)		(36,462)		7,000,000				148,750	09/15/2026	1.F FE
..43849R-AJ-4	HONEYWELL AEROSPACE INC BASIC 5.732% 03/16/56	08/12/2026	Tax Free Exchange		32,339,802	32,467,000	32,337,561			2,242		2,242		32,339,802				754,742	03/16/2056	1.G FE
..440452-AF-7	HORMEL FOODS CORP BASIC 1.800% 06/11/30	09/22/2026	MORGAN STANLEY		5,821,975	6,589,000	5,614,026	6,003,906		88,998		88,998		6,092,903		(270,929)	(270,929)	92,905	06/11/2030	1.G FE
..44416*-AB-2	HUDSON TRANSMISSION 4.41% Due 5/23/2033 FMAN31 4.410% 05/31/33	08/31/2026	Redemption 100.0000		406,510	406,510	404,196	405,316		1,194		1,194		406,510				13,480	05/31/2033	1.G PL
..44416*-AE-6	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32	08/31/2026	Redemption 100.0000		15,995	15,995	15,995	15,995						15,995				533	11/30/2032	1.G PL
..44416*-AF-3	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32	09/01/2026	Redemption 100.0000		12,207	12,207	12,207	12,207						12,207				406	11/30/2032	1.G PL
..44416*-AG-1	HUDSON TRANSMISSION HUDSON TRANSMISSION 4.440% 11/30/32	09/01/2026	Redemption 100.0000		70,013	70,013	70,013	70,013						70,013				2,331	11/30/2032	1.G PL
..44891C-BP-7	HYUNDAI CAPITAL AMERICA BASIC 2.375% 10/15/27	09/08/2026	HSBC SECURITIES INC.		4,183,608	4,290,000	4,261,380	4,280,654		3,548		3,548		4,284,202		(100,594)	(100,594)	91,699	10/15/2027	1.G FE
..44919*-AC-2	I 595 EXPRESS, LLC NOTES 3.310% 12/31/31	09/30/2026	Redemption 100.0000		453,486	453,486	453,486	453,475		11		11		453,486				11,258	12/31/2031	1.F PL
..46661#-AA-7	JFK FUEL INFRASTRUCTURE LLC SENIOR SECURED 3.440% 04/13/27	09/13/2026	Redemption 100.0000		463,388	463,388	463,388	463,388						463,388				10,630	04/13/2027	2.A
..46661#-AC-3	JFK FUEL INFRASTRUCTURE LLC JFK FUEL INFRASTRUCTURE LLC 3.250% 04/13/27	08/13/2026	Redemption 100.0000		106,163	106,163	106,163	106,163						106,163				2,157	04/13/2027	2.A Z
..46661#-AC-3	JFK FUEL INFRASTRUCTURE LLC JFK FUEL INFRASTRUCTURE LLC 3.250% 04/13/27	09/13/2026	Redemption 100.0000		53,297	53,297	53,297	53,297						53,297				1,299	04/13/2027	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
..46672#-AA-4	JLL SECURITIES CREDIT LEASE JLL SECURITIES CREDIT LEASE 3.974% 02/15/37	09/01/2026	Redemption 100.0000		130,210	130,210	131,512	131,192		(982)		(982)		130,210				3,317	02/15/2037	2.B PL
..46686#-AA-8	JLL SECURITIES CREDIT LEASE JLL SECURITIES CREDIT LEASE 9.250% 08/15/35	09/15/2026	Redemption 100.0000		167,647	167,647	170,837	170,729		(3,082)		(3,082)		167,647				10,345	08/15/2035	2.B PL
..47077W-AD-0	JANE STREET GRP/JSG FIN BASIC 6.125% 11/01/32	08/26/2026	Call 104.7267		3,141,800	3,000,000	3,000,000							3,000,000				200,498	11/01/2032	3.A FE
..472319-AC-6	JEFFERIES GROUP INC BASIC 6.250% 01/15/36	09/22/2026	MORGAN STANLEY		983,750	1,000,000	1,027,790	1,026,232		(1,433)		(1,433)		1,024,799		(41,049)	(41,049)	74,306	01/15/2036	2.B FE
..47233J-BH-0	JEFFERIES FINANCIAL GROUP INC BASIC 4.150% 01/23/30	09/22/2026	Various		19,865,835	20,887,000	21,931,888	21,446,583		(96,421)		(96,421)		21,350,162		(1,484,328)	(1,484,328)	1,011,279	01/23/2030	2.B FE
..49337W-AJ-9	KEYSPAN CORPORATION CALL @ MAKE WHOLE +20BP. LONG 5.803% 04/01/35	09/22/2026	MORGAN STANLEY		4,723,594	4,700,000	4,791,470	4,744,277		(2,769)		(2,769)		4,741,507		(17,913)	(17,913)	266,680	04/01/2035	2.B FE
..49446R-AW-9	KIMCO REALTY BASIC 2.700% 10/01/30	09/22/2026	MORGAN STANLEY		135,726	150,000	149,315	149,662		49		49		149,711		(13,985)	(13,985)	3,960	10/01/2030	1.G FE
..49456B-AG-6	KINDER MORGAN INC 5.3% Due 12/1/2034 JD1 5.300% 12/01/34	07/09/2026	CITADEL SECURITIES LLC		9,334,503	9,300,000	9,974,436	9,707,159		(21,050)		(21,050)		9,686,109		(351,606)	(351,606)	299,848	12/01/2034	2.A FE
..50077L-AV-8	KRAFT HEINZ FOODS CO BASIC 3.750% 04/01/30	09/22/2026	MORGAN STANLEY		9,474,100	10,000,000	9,953,800	9,973,925		4,169		4,169		9,978,094		(503,994)	(503,994)	366,667	04/01/2030	2.B FE
..50077L-BC-9	KRAFT HEINZ FOODS CO BASIC 3.875% 05/15/27	07/08/2026	Call 100.0000		2,148,000	2,148,000	2,009,690	2,102,673		16,783		16,783		2,119,457		28,543	28,543	53,872	05/15/2027	2.B FE
..50167*-AA-2	LA CHARGERS HEADQUARTERS TR LA CHARGERS HEADQUARTERS TR 4.020% 06/15/54	09/15/2026	Redemption 100.0000		31,907	31,907	31,907	31,895		12		12		31,907				847	06/15/2054	2.C
..50170@-AA-5	LAFC STADIUM CO LAFC STADIUM CO 5.410% 12/01/43	07/01/2026	Redemption 0.0000															338	12/01/2043	2.B PL
..52110@-AA-4	LAXFUEL CORPORATION 3.100% 12/28/51	09/30/2026	Redemption 100.0000		29,235	29,235	29,235	29,235						29,235				817	12/28/2051	1.E
..532457-CS-5	LILLY (ELI) & CO BASIC 5.050% 08/14/54	09/22/2026	MORGAN STANLEY		826,153	942,000	865,830			530		530		866,360		(40,207)	(40,207)	28,939	08/14/2054	1.D FE
..55336V-AM-2	MPLX LP BASIC 4.500% 04/15/38	07/09/2026	CITADEL SECURITIES LLC		12,907,626	14,384,000	12,839,734	13,076,711		39,785		39,785		13,116,496		(208,870)	(208,870)	476,470	04/15/2038	2.B FE
..55903V-BL-6	MAGALLANES INC BASIC 3.755% 03/15/27	07/01/2026	Tax Free Exchange															100,822	03/15/2027	3.B FE
..55903V-BW-2	MAGALLANES INC BASIC 5.050% 03/15/42	07/01/2026	Tax Free Exchange															83,250	03/15/2042	3.B FE
..571676-AJ-4	MARS INC BASIC 0.875% 07/16/26	07/16/2026	Maturity		11,850,000	11,850,000	11,845,883	11,849,611		389		389		11,850,000				103,688	07/16/2026	1.F FE
..58013M-EC-4	MCDONALD'S CORP 6.3% Due 10/15/2037 A015 6.300% 10/15/37	09/22/2026	Various		13,027,875	12,500,000	13,366,910	13,231,328		(33,256)		(33,256)		13,198,072		(170,197)	(170,197)	739,375	10/15/2037	2.A FE
..582839-AG-1	MEAD JOHNSON NUTRITION CO 4.6% Due 6/1/2044 JD1 4.600% 06/01/44	08/18/2026	Call 89.8000		8,980,000	10,000,000	10,312,700	10,252,371		(5,954)		(5,954)		10,246,417				(938,028)	06/01/2044	1.G FE
..587118-AF-7	THE MEN'S WEARHOUSE LLC BASIC 9.000% 02/01/31	08/20/2026	Call 103.0000		379,040	368,000	390,080			(1,534)		(1,534)		388,546		(20,546)	(20,546)	29,624	02/01/2031	4.A FE
..59022C-AB-9	BANK OF AMERICA CORP 6.22% Due 9/15/2026 MS15 6.220% 09/15/26	09/15/2026	Maturity		8,500,000	8,500,000	8,451,515	8,497,960		2,040		2,040		8,500,000				264,350	09/15/2026	2.A FE
..59048@-AA-6	MESA AIRLINES INC CERTIFICATES 4.750% 01/15/28	07/15/2026	Redemption 100.0000		1,177,315	1,177,315	1,177,315	1,177,315						1,177,315				55,922	01/15/2028	1.F PL
..594918-BR-4	MICROSOFT CORP BASIC 2.400% 08/10/26	08/10/2026	Maturity		25,000,000	25,000,000	25,914,000	24,987,397		12,603		12,603		25,000,000				600,000	08/10/2026	1.A FE
..607120-EZ-1	MOBILE AIRPORT AUTHORITY 3.81% Due 11/9/2032 FMAN9 3.810% 11/09/32	08/09/2026	Redemption 100.0000		288,032	288,032	288,032	288,032						288,032				8,231	11/09/2032	1.F
..61761J-3R-8	MORGAN STANLEY 3 1/8% Due 7/27/2026 JJ27 3.125% 07/27/26	07/27/2026	Various		6,600,000	6,600,000	6,655,060	6,603,670		(3,670)		(3,670)		6,600,000				206,250	07/27/2026	1.G FE
..637432-S@-5	NATIONAL RURAL UTILITIES NATIONAL RURAL UTILITIES 5.230% 01/23/47	07/23/2026	Redemption 100.0000		286,597	286,597	286,597	286,597						286,597				14,989	01/23/2047	1.E FE
..64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION 10 DRAWDOWNS, BLENDED RATE AT 6.210% 06/30/27	09/30/2026	Redemption 100.0000		342,720	342,720	342,720	342,720						342,720				15,962	06/30/2027	1.F PL
..64082#-AA-1	NES ANTARES HOLDCO, LLC NES ANTARES HOLDCO, LLC 4.430% 09/30/41	09/30/2026	Redemption 100.0000		436,040	436,040	436,040	436,040						436,040				19,317	09/30/2041	1.F PL
..64760@-AA-2	NEW ORLEANS ENERGY PARTNERS NEW ORLEANS ENERGY PARTNERS LL 4.270% 08/15/32	09/15/2026	Redemption 100.0000		397,033	397,033	397,033	397,033						397,033				11,332	08/15/2032	1.G
..651229-BC-9	NEWELL RUBBERMAID INC. BASIC 6.375% 09/15/27	08/20/2026	Call 101.5300		7,107,100	7,000,000	7,017,500	7,006,060		(2,479)		(2,479)		7,003,581		(3,581)	(3,581)	522,360	09/15/2027	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..666807-BN-1	NORTHROP GRUMMAN CORP BASIC 3.250% 01/15/28	. 07/13/2026 .	BANK OF AMERICA		19,659,204	20,032,000	19,249,546	19,830,487		51,459		51,459		19,881,945		(222,741)	(222,741)	649,232	. 01/15/2028 .	2.A FE
..666807-BS-0	NORTHROP GRUMMAN CORP BASIC 4.400% 05/01/30	. 09/22/2026 .	MORGAN STANLEY		2,429,825	2,500,000	2,898,345	2,705,292		(35,195)		(35,195)		2,670,098		(240,273)	(240,273)	98,389	. 05/01/2030 .	2.A FE
..67066G-AE-4	NVDIA CORP 3.2% Due 9/16/2026 MS16 3.200% 09/16/26	. 09/16/2026 .	Various		12,000,000	12,000,000	12,122,645	12,012,947		(12,947)		(12,947)		12,000,000				384,000	. 09/16/2026 .	1.C FE
..674599-DD-4	OCCIDENTAL PETROLEUM 7 1/2% Due 5/01/2031 MNO1 7.500% 05/01/31	. 09/22/2026 .	MORGAN STANLEY		3,098,129	2,875,000	3,258,452	3,132,138		(30,837)		(30,837)		3,101,300		(3,172)	(3,172)	192,865	. 05/01/2031 .	2.C FE
..68347@-AA-5	OPATHO GAS TRANS, LLC OPATHO GAS TRANS, LLC 5.330% 03/31/34	. 09/30/2026 .	Redemption 100.0000		374,776	374,776	374,776	365,253		9,522		9,522		374,776				15,240	. 03/31/2034 .	2.C
..71682@-AA-2	PETROS MISSISSIPPI FUND LLC PETROS MISSISSIPPI FUND I, LLC 6.950% 03/01/27	. 07/20/2026 .	Redemption 100.0000		102,616	102,616	102,616	102,616						102,616				7,483	. 03/01/2027 .	1.C FE
..71684@-AA-0	PETROS CONNECTICUT FUND II PETROS CONNECTICUT FUND II 6.000% 12/15/30	. 09/15/2026 .	Redemption 100.0001		214,244	214,244	214,244	214,244						214,244				85,882	. 12/15/2030 .	1.C FE
..74170*-AE-9	PRIME PROPERTY FUND, LLC UNSECURED NOTES 3.980% 07/30/26	. 07/30/2026 .	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				159,200	. 07/30/2026 .	2.A
..742718-FK-0	PROCTOR & GAMBLE CO. BASIC 3.600% 03/25/50	. 09/22/2026 .	MORGAN STANLEY		4,418,640	6,000,000	4,424,760	4,444,572		22,748		22,748		4,467,320		(48,680)	(48,680)	214,800	. 03/25/2050 .	1.D FE
..74739*-AA-1	Q-LNG OPERATING I LLC Q-LNG OPERATING I LLC 4.440% 02/28/35	. 08/31/2026 .	Redemption 100.0000		775,678	775,678	775,678	775,678						775,678				34,440	. 02/28/2035 .	2.B PL
..74751Q-AA-6	QTS CNTRL ISSUER LLC BASIC 6.625% 09/01/31	. 09/17/2026 .	J.P. MORGAN		2,965,500	3,000,000	2,925,000			707		707		2,925,707		39,793	39,793	11,594	. 09/01/2031 .	2.C FE
..76029#-AA-1	REPUBLIC AIRWAYS INC REPUBLIC AIRWAYS INC. 8.000% 06/15/30	. 09/15/2026 .	Redemption 100.0000		312,500	312,500	312,500	312,500						312,500				18,750	. 06/15/2030 .	2.B PL
..78512*-AA-5	S&E REPLACEMENT POWER LLC SENIOR SECURED NOTES 4.120% 05/31/29	. 09/30/2026 .	Redemption 100.0000		476,318	476,318	476,318	465,482		10,836		10,836		476,318				16,477	. 05/31/2029 .	1.D PL
..785592-A*-7	SABINE PASS LIQUIFICATION LLC SENIOR SECURED NOTES 5.000% 09/15/37	. 09/15/2026 .	Redemption 100.0000		615,160	615,160	615,160	615,160						615,160				30,758	. 09/15/2037 .	2.A FE
..808513-BG-9	SCHWAB, CHARLES CORP BASIC 1.650% 03/11/31	. 09/22/2026 .	Various		7,094,011	8,296,000	6,380,949	6,959,327		162,304		162,304		7,121,630		(27,620)	(27,620)	138,740	. 03/11/2031 .	1.F FE
..81257@-AA-6	SEATTLE ARENA COMPANY SEATTLE ARENA COMPANY 3.500% 03/31/46	. 09/30/2026 .	Redemption 100.0000		444,577	444,577	444,577	444,577						444,577				15,560	. 03/31/2046 .	2.C PL
..83577V-AA-8	SOPAIPILLA INVESTOR LLC BASIC 7.534% 11/30/48	. 07/28/2026 .	Various		6,177,308	6,000,000	6,000,000							6,000,000		177,308	177,308		. 11/30/2048 .	1.B FE
..84857L-A@-0	SPIRE INC. SENIOR UNSECURED NOTES 3.130% 09/01/26	. 09/01/2026 .	Maturity		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				219,100	. 09/01/2026 .	2.B
..858271-A*-0	TRANSMISSION SERVICES HOLDINGS TRANSMISSION SERVICES HOLDINGS 3.820% 06/30/47	. 09/30/2026 .	Redemption 100.0000		219,386	219,386	219,386	219,386						219,386				6,304	. 06/30/2047 .	2.B PL
..858586-J*-2	STEPAN COMPANY SENIOR NOTES 3.950% 07/10/27	. 07/10/2026 .	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				79,000	. 07/10/2027 .	3.A PL
..86156*-AC-5	STOLTHAVEN HOUSTON INC. STOLTHAVEN HOUSTON INC. 5.980% 07/17/34	. 07/17/2026 .	Redemption 100.0000		120,000	120,000	120,000	120,000						120,000				7,176	. 07/17/2034 .	2.B PL
..86157#-AA-4	STOLTHAVEN NEW ORLEANS, LLC STOLTHAVEN NEW ORLEANS, LLC 5.150% 07/17/29	. 07/17/2026 .	Redemption 100.0000		315,000	315,000	315,000	315,000						315,000				16,223	. 07/17/2029 .	2.B PL
..872540-AQ-2	TJX COMPANIES, INC 2 1/4% Due 9/15/2026 MS15 2.250% 09/15/26	. 09/15/2026 .	Various		40,500,000	40,500,000	38,683,640	40,223,797		276,203		276,203		40,500,000				911,250	. 09/15/2026 .	1.F FE
..87264A-BF-1	T-MOBILE USA INC BASIC 3.875% 04/15/30	. 09/22/2026 .	MORGAN STANLEY		3,326,645	3,500,000	3,825,735	3,668,094		(28,983)		(28,983)		3,639,111		(312,466)	(312,466)	127,337	. 04/15/2030 .	2.A FE
..872898-AF-8	TSMC ARIZONA CORP BASIC 3.875% 04/22/27	. 09/08/2026 .	TRADEWEB		598,026	600,000	598,974	599,712		150		150		599,862		(1,836)	(1,836)	20,473	. 04/22/2027 .	1.D FE
..87485L-AD-6	TALOS PRODUCTION INC BASIC 9.000% 02/01/29	. 07/13/2026 .	Various		2,063,875	1,975,000	2,006,425	1,994,926		(2,166)		(2,166)		1,992,759		(17,759)	(17,759)	195,863	. 02/01/2029 .	4.A FE
..88033G-DB-3	TENET HEALTHCARE CORP BASIC 5.125% 11/01/27	. 09/23/2026 .	Call 100.0000		5,000,000	5,000,000	4,968,760	4,981,485		7,138		7,138		4,988,623		11,377	11,377	229,201	. 11/01/2027 .	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..88033G-DK-3	TENET HEALTHCARE CORP BASIC 6.125% 10/01/28	09/24/2026	Various		1,052,000	1,052,000	1,058,424	1,052,000						1,052,000				63,003	10/01/2028	4.A FE
..88150*-AC-7	TERRENO REALTY LLC SENIOR UNSECURED NOTES 3.990% 07/07/26	07/07/2026	Maturity		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				518,700	07/07/2026	2.A
..88687#-AA-9	TILLMAN NETWORKS FINANCING II TILLMAN NETWORKS FINANCING II 5.000% 12/16/30	09/16/2026	Redemption 100.0000		281,950	281,950	281,950	281,950						281,950				9,402	12/16/2030	2.A PL
.88687#-AB-7	TILLMAN NETWORKS FINANCING II TILLMAN NETWORKS FINANCING II 5.350% 10/16/31	09/16/2026	Redemption 100.0000		270,346	270,346	270,346	270,346						270,346				9,753	10/16/2031	2.A PL
..88732J-AN-8	TIME WARNER CABLE INC 7.3% Due 7/1/2038 JJ1 7.300% 07/01/38	09/22/2026	MORGAN STANLEY		6,818,560	7,000,000	7,279,160	7,261,722		(9,984)		(9,984)		7,251,738		(433,178)	(433,178)	627,394	07/01/2038	2.C FE
..88732J-AY-4	TIME WARNER CABLE INC 5 7/8% Due 11/15/2040 MN15 5.875% 11/15/40	09/22/2026	MORGAN STANLEY		6,736,880	8,000,000	7,168,240	7,210,593		22,843		22,843		7,233,436		(496,556)	(496,556)	402,111	11/15/2040	2.C FE
..88732J-BB-3	TIME WARNER CABLE INC BASIC 5.500% 09/01/41	09/22/2026	MORGAN STANLEY		2,819,950	3,500,000	3,001,215	3,024,402		12,652		12,652		3,037,054		(217,104)	(217,104)	204,264	09/01/2041	2.C FE
..89417E-AH-2	THE TRAVELERS COMPANIES INC BASIC 5.350% 11/01/40	09/22/2026	MORGAN STANLEY		948,730	1,000,000	980,270	980,853		622		622		981,475		(32,745)	(32,745)	47,853	11/01/2040	1.F FE
..90226#-AA-3	2014 REPLACEMENT POWER STATUTO (NOVEC) SENIOR SECURED NOTES 3.850% 05/31/29	09/30/2026	Redemption 100.0000		550,798	550,798	543,482	533,690		17,108		17,108		550,798				17,406	05/31/2029	1.D PL
..90363@-AB-6	USTA NATIONAL TENNIS CENTER, I 4.08% Due 9/8/2039 JJ8 4.080% 09/08/39	07/08/2026	Redemption 100.0000		255,237	255,237	255,237	255,237						255,237				10,414	09/08/2039	1.G FE
..904764-AU-1	UNILEVER CAPITAL CORP 2% Due 7/28/2026 JJ28 2.000% 07/28/26	07/28/2026	Maturity		500,000	500,000	445,570	495,350		4,650		4,650		500,000				10,000	07/28/2026	1.E FE
..91913Y-AE-0	VALERO ENERGY CORP. CAKK @ MAKE WHOLE +35BP 7.500% 04/15/32	07/09/2026	CITADEL SECURITIES LLC		2,821,525	2,500,000	3,264,050	3,007,001		(37,851)		(37,851)		2,969,149		(147,624)	(147,624)	138,021	04/15/2032	2.B FE
..92343V-ER-1	VERIZON COMMUNICATIONS BASIC 4.329% 09/21/28	09/21/2026	Call 100.0000		13,926,000	13,926,000	15,397,725	14,426,054		(129,108)		(129,108)		14,296,946		(370,946)	(370,946)	602,857	09/21/2028	2.A FE
..92343V-FE-9	VERIZON COMMUNICATIONS BASIC 3.150% 03/22/30	09/22/2026	MORGAN STANLEY		2,795,040	3,000,000	2,990,790	2,995,756		690		690		2,996,447		(201,407)	(201,407)	94,763	03/22/2030	2.A FE
..92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.93% Due 6/30/2030 MJSD30 3.930% 06/30/30	09/30/2026	Redemption 100.0000		104,720	104,720	104,720	104,720						104,720				3,087	06/30/2030	1.F PL
..92841E-AA-7	VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE PLC 3.875% 02/15/30	08/15/2026	Redemption 100.0000		1,085,398	1,085,398	1,008,205	1,029,470		55,929		55,929		1,085,398				42,059	02/15/2030	1.G PL
..92841F-AA-4	VISTAJET MALTA FINANACE PLC VISTAJET MALTA FINANCE PLC 6.250% 02/15/29	08/15/2026	Redemption 100.0000		668,714	668,714	668,714	668,714						668,714				41,795	02/15/2029	3.A PL
..92980*-AB-7	W2W FINANCE LLC W2W FINANCE LLC 4.600% 01/31/32	09/30/2026	Redemption 100.0000		342,212	342,212	342,212	342,212						342,212				11,806	01/31/2032	2.B PL
..931142-EM-1	WAL-MART STORES BASIC 3.050% 07/08/26	07/08/2026	Maturity		5,000,000	5,000,000	5,504,600	5,037,141		(37,141)		(37,141)		5,000,000				152,500	07/08/2026	1.C FE
..931142-ER-0	WAL-MART STORES BASIC 1.050% 09/17/26	09/17/2026	Maturity		5,000,000	5,000,000	4,498,700	4,885,924		114,076		114,076		5,000,000				52,500	09/17/2026	1.C FE
..93148P-AA-0	WALKER & DUNLOP INC BASIC 6.625% 04/01/33	08/06/2026	BANK OF AMERICA		2,992,500	3,000,000	3,005,000			(184)		(184)		3,004,816		(12,316)	(12,316)	69,563	04/01/2033	3.B FE
..96928*-FP-7	BECKNELL INDUSTRIAL CHAMPAIGN SENIOR SECURED NOTES 4.470% 01/15/35	09/15/2026	Redemption 100.0000		368,672	368,672	380,070	374,159		(5,487)		(5,487)		368,672				10,990	01/15/2035	2.B
..97651#-AG-9	WINWHOLESALE INC. SENIOR UNSECURED NOTES 4.020% 08/20/27	08/20/2026	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				80,400	08/20/2027	2.B
..983130-AX-3	WYNN RESORTS LTD 5.250% 05/15/27	09/25/2026	Call 100.4300		7,030,100	7,000,000	6,962,089	6,978,514		11,296		11,296		6,989,810		10,190	10,190	346,558	05/15/2027	3.C FE
..98385X-AM-8	XTO ENERGY INC 6 3/4% Due 8/1/2037 FA1 6.750% 08/01/37	09/28/2026	Call 114.5669		10,769,289	9,400,000	10,227,510	9,899,870		(22,669)		(22,669)		9,877,201		(477,201)	(477,201)	2,102,489	08/01/2037	1.D FE
..98385X-AQ-9	XTO ENERGY INC 6 3/8% Due 6/15/2038 JD15 6.375% 06/15/38	09/28/2026	Various		18,904,629	17,000,000	17,575,130	17,354,196		(15,432)		(15,432)		17,338,764		(338,764)	(338,764)	2,753,567	06/15/2038	1.D FE
..98389B-BB-5	XCEL ENERGY INC. BASIC 5.500% 03/15/34	09/22/2026	MORGAN STANLEY		9,842,800	10,000,000	9,889,100	9,904,510		6,807		6,807		9,911,317		(68,517)	(68,517)	562,222	03/15/2034	2.A FE
..C4111#-AJ-0	GRAYMONT WESTERN CANADA INC. GRAYMONT WESTERN CANADA INC. 3.560% 08/21/34	08/21/2026	Redemption 100.0000		400,000	400,000	400,000	400,000						400,000				14,240	08/21/2034	2.C PL
..G4804#-AE-9	Inflexion Strategic Partners L Inflexion Strategic Partners L 4.980% 05/20/36	08/20/2026	Tax Free Exchange		57,595,000	57,595,000	57,595,000							57,595,000				726,893	05/20/2036	1.F PL

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
39072F-AB-3	GREAT LAKES POWER HOLDINGS LP GREAT LAKES POWER HOLDINGS LP 5.132% 11/30/29	09/30/2026	Redemption 100.0000		212,229	212,229	221,310	220,085					1,226	212,229	(9,081)		(9,081)	8,238	11/30/2029	2.B FE
559222-AV-6	MAGNA INTERNATIONAL INC -CLA BASIC 2.450% 06/15/30	09/22/2026	MORGAN STANLEY		1,847,889	2,051,000	1,767,634	1,879,376		25,775		25,775		1,905,151		(57,262)	(57,262)	38,804	06/15/2030	1.G FE
63002#-AA-0	NRM CABIN INTERMEDIATE #2 LP NRM CABIN INTERMEDIATE #2 LP 6.630% 07/31/33	07/31/2026	Redemption 100.0000		1,246,193	1,246,193	1,299,002	1,273,163					25,839	1,246,194	(52,809)		(52,809)	83,861	07/31/2033	2.C FE
63002#-AA-2	NRM CABIN INTERMEDIATE #1 LP NRM CABIN INTERMEDIATE #1 LP 5.583% 07/31/33	07/31/2026	Redemption 100.0000		532,404	532,404	554,966	543,926					11,039	532,404	(22,561)		(22,561)	30,897	07/31/2033	1.G FE
66977W-AU-3	NOVA CHEMICALS CORP BASIC 9.000% 02/15/30	08/17/2026	Various		5,120,500	4,900,000	4,911,288	4,906,683		(1,082)		(1,082)		4,905,601		(5,601)	(5,601)	474,750	02/15/2030	3.C FE
775109-CH-2	ROGERS COMMUNICATIONS IN BASIC 3.800% 03/15/32	09/22/2026	MORGAN STANLEY		14,136,720	15,600,000	15,330,605	15,397,690		21,187		21,187		15,418,877		(1,282,157)	(1,282,157)	605,973	03/15/2032	2.C FE
C6681*-AA-8	NORTHRIVER MIDSTREAM PIPESTONE NORTHRIVER MIDSTREAM PIPESTONE 4.866% 03/10/39	07/10/2026	Redemption 100.0000		1,144,446	1,144,446	1,147,446	1,180,305					(32,858)	1,144,446	(3,000)		(3,000)	37,933	03/10/2039	2.C PL
C6802@-AA-0	OILERS ENTERTAINMENT GROUP OILERS ENTERTAINMENT GROUP 4.560% 06/30/51	09/30/2026	Redemption 100.0000		100,364	100,364	111,452	104,078					7,374	100,364	(11,089)		(11,089)	3,460	06/30/2051	2.B PL
C6802@-AB-8	OILERS ENTERTAINMENT GROUP OILERS ENTERTAINMENT GROUP 5.070% 06/30/51	09/30/2026	Redemption 100.0000		47,836	47,836	47,622	49,607					(1,985)	47,836	214		214	1,834	06/30/2051	2.B PL
G5814#-AA-2	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SERIES A 5.580% 06/30/31	09/30/2026	Redemption 100.0000		84,822	84,822	84,822	84,822						84,822				3,550	06/30/2031	2.C PL
G5814#-AB-0	MARI JONE LTD. /MARI BOYLE LTD MARI JONE SERIES B 5.580% 06/30/31	09/30/2026	Redemption 100.0000		84,822	84,822	84,822	84,822						84,822				3,550	06/30/2031	2.C PL
G9400#-AA-4	MARI COUVA / MARI KOKAKO MARI COUVA LTD 5.350% 09/30/33	09/30/2026	Redemption 100.0000		220,633	220,633	220,633	220,633						220,633				8,853	09/30/2033	2.C PL
G9400#-AB-2	MARI COUVA / MARI KOKAKO MARI KOKAKO 5.350% 09/30/33	09/30/2026	Redemption 100.0000		220,633	220,633	220,633	220,633						220,633				8,853	09/30/2033	2.C PL
00252@-AA-1	AZ BATTERY PROPERTY, LLC AZ BATTERY PROPERTY, LLC 6.730% 02/20/46	09/20/2026	Redemption 100.0000		16,447	16,447	16,447	16,447						16,447				791	02/20/2046	2.B PL
05256L-AB-9	AUSTRALIA PACIFIC LNG AUSTRALIA PACIFIC LNG 4.820% 09/30/30	09/30/2026	Redemption 100.0000		599,648	599,648	599,648	599,648						599,648				28,903	09/30/2030	2.B FE
05256L-AC-7	AUSTRALIA PACIFIC LNG PROC PTY AUSTRALIA PACIFIC LNG PROC PTY 4.850% 09/30/30	09/30/2026	Redemption 100.0000		200,000	200,000	200,000	200,000						200,000				9,700	09/30/2030	2.B FE
05401A-AS-0	AVOLON HOLDINGS FNDG LTD BASIC 6.375% 05/04/28	09/29/2026	Call 101.7811		25,445,283	25,000,000	24,872,850	24,937,517		18,874		18,874		24,956,391		43,609	43,609	1,884,085	05/04/2028	2.B FE
05593P-AA-4	BG BETA I LTD BG BETA I LTD 6.280% 07/01/54	07/01/2026	Various		175,000	175,000	175,000	175,000						175,000				8,243	07/01/2054	1.F PL
05974E-AA-8	FIEMEX ENERGIA - BANC AC BASIC 7.250% 01/31/41	07/31/2026	Redemption 100.0000		6,875	6,875	6,875	6,875						6,875				499	01/31/2041	2.C FE
06738E-AW-5	BARCLAYS PLC BASIC 4.836% 05/09/28	07/13/2026	BANK OF AMERICA		19,818,817	19,847,000	19,013,426	19,477,571		79,919		79,919		19,557,489		261,328	261,328	653,198	05/09/2028	2.A FE
06738E-CE-3	BARCLAYS PLC BASIC 7.437% 11/02/33	09/22/2026	MORGAN STANLEY		11,642,184	10,800,000	12,136,158	11,942,592		(102,316)		(102,316)		11,840,276		(198,092)	(198,092)	716,183	11/02/2033	2.A FE
06738E-CV-5	BARCLAYS PLC BASIC 5.335% 09/10/35	07/09/2026	CITADEL SECURITIES LLC		9,892,500	10,000,000	9,844,300	9,856,539		5,983		5,983		9,862,522		29,978	29,978	444,583	09/10/2035	2.A FE
08523A-AA-6	BERMUDA SKYPORT CORPORATION LI SENIOR SECURED NOTES 5.900% 02/15/42	08/15/2026	Redemption 100.0000		372,351	372,351	372,351	372,351						372,351				21,969	02/15/2042	2.A PL
11952A-AA-0	BUFFALO ENERGY MX HLDGS BASIC 7.875% 02/15/39	08/15/2026	Redemption 100.0000		13,006	13,006	13,090	13,085		(80)		(80)		13,006				1,024	02/15/2039	2.C FE
13970R-A*-0	CAPITA PLC 13970RA*0 8.000% 07/25/26	07/25/2026	Maturity		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				1,206,667	07/25/2026	2.C PL
168829-A#-6	CHILE ELECTRICITY LUX CHILE ELECTRICITY LUX 6.340% 01/20/33	07/20/2026	Redemption 100.0000		875,000	875,000	875,000	875,000						875,000				55,475	01/20/2033	1.F FE
168829-AA-7	CHILE ELECTRICITY LUX BASIC 6.010% 01/20/33	07/20/2026	Redemption 100.0000		47,425	47,425	47,565	47,534		(109)		(109)		47,425				2,850	01/20/2033	1.F FE
2027A0-HY-8	COMMONWEALTH BANK AUST 2 5/8% Due 9/6/2026 MS6 2.625% 09/06/26	09/06/2026	Various		12,200,000	12,200,000	11,687,274	12,154,624		45,376		45,376		12,200,000				320,323	09/06/2026	1.C FE
225401-AC-2	UBS GROUP AG 4.282% 01/09/28	09/17/2026	Various		87,400,000	87,400,000	92,138,275	88,232,394		(647,615)		(647,615)		87,584,780		(184,780)	(184,780)	4,342,329	01/09/2028	1.F FE
225401-AV-0	UBS GROUP AG BASIC 6.442% 08/11/28	09/17/2026	Call 101.5120		15,226,800	15,000,000	15,000,000	15,000,000						15,000,000				1,289,730	08/11/2028	1.F FE
251526-CD-9	DEUTSCHE BANK NY BASIC 3.547% 09/18/31	09/22/2026	Various		26,142,184	28,000,000	24,449,080	25,195,854		243,771		243,771		25,439,625		702,559	702,559	864,024	09/18/2031	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
251526-CY-3	DEUTSCHE BANK NY BASIC 5.403% 09/11/35	07/09/2026	CITADEL SECURITIES LLC		19,687,527	19,798,000	19,339,576	19,375,046		17,490		17,490		19,392,536		294,991	294,991	888,434	09/11/2035	2.A FE
25243Y-BB-4	DIAGEO CAPITAL PLC BASIC 2.375% 10/24/29	09/22/2026	MORGAN STANLEY		1,070,600	1,165,000	1,046,240	1,098,547		11,914		11,914		1,110,461		(39,861)	(39,861)	25,286	10/24/2029	1.G FE
29359U-AC-3	ENSTAR GROUP LTD BASIC 3.100% 09/01/31	07/09/2026	CITADEL SECURITIES LLC		2,231,175	2,500,000	2,079,082	2,151,505		27,567		27,567		2,179,072		52,103	52,103	66,521	09/01/2031	2.B FE
344045-AA-7	FLUTTER TREASURY DAC BASIC 6.375% 04/29/29	07/09/2026	Various		5,073,350	5,000,000	5,000,000	5,000,000						5,000,000		73,350	73,350	234,635	04/29/2029	2.C FE
39531J-AB-0	GREENKO WIND PROJECTS MU BASIC 7.250% 09/27/28	09/27/2026	Redemption 100.0000		7,940	7,940	7,940	7,940						7,940				576	09/27/2028	3.C FE
40049J-AZ-0	GRUPO TELEVISA SA - SPONS GDR BASIC 6.625% 01/15/40	09/22/2026	MORGAN STANLEY		434,915	500,000	721,125	679,902		(7,398)		(7,398)		672,503		(237,588)	(237,588)	39,382	01/15/2040	3.A FE
40049J-BA-4	GRUPO TELEVISA SA - SPONS GDR BASIC 5.000% 05/13/45	09/22/2026	MORGAN STANLEY		346,255	500,000	615,565	600,231		(2,763)		(2,763)		597,468		(251,213)	(251,213)	21,528	05/13/2045	3.A FE
40637C-C#-5	HALMA PLC HALMA PLC 2.290% 07/12/32	07/12/2026	Redemption 100.0000		1,438,416	4,138,416	1,264,662	1,479,996					(215,334)	1,438,416	173,754		173,754	33,302	07/12/2032	2.A
462629-A*-7	IPSEN SA IPSEN SA 3.630% 07/23/26	07/23/2026	Maturity		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				726,000	07/23/2026	2.C
465077-AL-9	ISRAEL ELECTRIC CORP LTD BASIC 4.250% 08/14/28	09/08/2026	GOLDMAN SACHS & CO		5,889,139	6,017,000	5,742,363	5,817,115		49,170		49,170		5,866,285		22,854	22,854	274,191	08/14/2028	2.A FE
46653K-AC-2	JAB HOLDINGS BV BASIC 4.500% 04/08/52	07/29/2026	Call 80.4050		4,988,326	6,204,000	4,965,309	4,968,716		11,632		11,632		4,980,349		7,977	7,977	225,671	04/08/2052	2.B FE
53944Y-AX-1	LLOYDS BANKING GROUP PLC BASIC 5.679% 01/05/35	09/22/2026	Various		33,840,391	33,500,000	33,653,400	33,640,994		(9,668)		(9,668)		33,631,325		209,066	209,066	2,089,015	01/05/2035	1.G FE
606822-AV-6	MITSUBISHI UFJ FIN GRP BASIC 3.961% 03/02/28	07/13/2026	Various		13,191,387	13,321,000	13,357,379	13,330,252		(2,215)		(2,215)		13,328,037		(136,650)	(136,650)	457,292	03/02/2028	1.G FE
639057-AH-1	NATWEST GROUP PLC BASIC 6.016% 03/02/34	07/09/2026	CITADEL SECURITIES LLC		10,459,200	10,000,000	10,330,490	10,294,412		(17,884)		(17,884)		10,276,528		182,672	182,672	514,702	03/02/2034	1.G FE
639057-AN-8	NATWEST GROUP PLC BASIC 5.778% 03/01/35	09/22/2026	Various		30,182,260	29,611,000	30,047,365	30,001,703		(25,155)		(25,155)		29,976,549		205,712	205,712	1,592,691	03/01/2035	1.G FE
73730E-AD-5	POSCO BASIC 5.750% 01/17/28	07/20/2026	Call 96.8470		997,524	1,030,000	1,024,932	1,027,750		582		582		1,028,332				28,910	01/17/2028	2.A FE
74390T-AA-7	PT SORIK MAR GEO POW BASIC 7.750% 08/05/31	08/05/2026	Redemption 100.0000		28,424	28,424	28,445	28,441		(17)		(17)		28,424				2,203	08/05/2031	3.A FE
780153-BK-7	ROYAL CARIBBEAN CRUISES BASIC 5.375% 07/15/27	08/21/2026	Call 100.1560		851,326	850,000	848,938	849,409		240		240		849,649		351	351	51,582	07/15/2027	2.B FE
811720-AA-2	SEADRILL FINANCE LTD BASIC 8.375% 08/01/30	07/02/2026	Various		3,392,785	3,250,000	3,285,000	2,242,323		(3,684)		(3,684)		3,284,889		(34,889)	(34,889)	298,781	08/01/2030	3.C FE
822905-AR-6	SHELL INTERNATIONAL FIN BASIC 3.875% 11/13/28	07/13/2026	Tax Free Exchange		3,945,756	4,000,000	3,932,616	3,934,018		11,738		11,738		3,945,756				103,333	11/13/2028	1.D FE
822905-AT-2	SHELL INTERNATIONAL FIN BASIC 6.375% 12/15/38	07/13/2026	Tax Free Exchange		51,952,424	44,800,000	52,217,494	52,189,845		(237,420)		(237,420)		51,952,424				1,650,133	12/15/2038	1.D FE
822905-AV-7	SHELL INTERNATIONAL FIN BASIC 5.500% 03/25/40	07/13/2026	Tax Free Exchange		11,473,399	11,700,000	11,465,909	11,466,820		6,580		6,580		11,473,399				514,800	03/25/2040	1.D FE
822905-AW-5	SHELL INTERNATIONAL FIN BASIC 5.500% 03/25/40	09/22/2026	MORGAN STANLEY		11,400,597	11,700,000	11,473,399			3,173		3,173		11,476,572		(75,975)	(75,975)	318,175	03/25/2040	1.D FE
822905-AX-3	SHELL INTERNATIONAL FIN BASIC 5.125% 10/15/41	07/13/2026	Tax Free Exchange		32,568,860	31,630,000	32,592,257	32,589,942		(21,082)		(21,082)		32,568,860				1,206,772	10/15/2041	1.D FE
822905-AZ-8	SHELL INTERNATIONAL FIN BASIC 3.125% 11/07/49	07/13/2026	Tax Free Exchange		43,216,941	42,000,000	43,239,470	43,237,102		(20,161)		(20,161)		43,216,941				896,875	11/07/2049	1.D FE
83408K-AA-7	SOFTBANK GROUP CORP BASIC 8.625% 04/01/30	09/24/2026	CITICORP SECURITIES		1,002,023	986,000	986,000							986,000		16,023	16,023		04/01/2030	3.A FE
853254-BK-5	STANDARD CHARTERED PLC BASIC 4.866% 03/15/33	09/08/2026	GOLDMAN SACHS & CO		3,975,867	4,002,000	3,710,276	3,761,433		18,714		18,714		3,780,147		195,720	195,720	191,492	03/15/2033	2.B FE
853254-CN-8	STANDARD CHARTERED PLC BASIC 7.767% 11/16/28	09/08/2026	SMBC NIKKO SECURITIES		2,969,415	2,875,000	3,124,088	2,980,237		(37,444)		(37,444)		2,942,793		26,622	26,622	181,742	11/16/2028	1.G FE
86562M-AF-7	SUMITOMO MITSUI FINL GRP BASIC 2.632% 07/14/26	07/14/2026	Maturity		500,000	500,000	454,310	496,293		3,707		3,707		500,000				13,160	07/14/2026	1.G FE
870674-AA-6	SWEIHAN PV POWER CO PJSC BASIC 3.625% 01/31/49	07/31/2026	Redemption 100.0000		20,540	20,540	20,540	20,540						20,540				745	01/31/2049	2.A FE
90352J-AC-7	UBS GROUP FUNDING SWITZE 4.253% 03/23/28	07/13/2026	BANK OF AMERICA		5,955,180	6,000,000	6,291,850	6,043,128		(18,617)		(18,617)		6,024,511		(69,331)	(69,331)	206,271	03/23/2028	1.F FE
91127L-AE-0	UNITED OVERSEAS BANK LTD BASIC 2.000% 10/14/31	09/08/2026	J.P. MORGAN		1,553,793	1,558,000	1,406,527	1,457,437		11,012		11,012		1,468,448		85,345	85,345	28,131	10/14/2031	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
..92857W-AQ-3	VODAFONE GRP 6.15% Due 2/27/2037 FA27 6.150% 02/27/37	09/22/2026	Various		19,901,541	19,614,000	20,468,759	20,147,510		(26,925)		(26,925)		20,120,585		(219,044)	(219,044)	1,293,380	02/27/2037	2.B FE
..AL0164-36-1	EQUATE PETROCHEMICAL BV BASIC 4.250% 11/03/26	09/08/2026	SMBC NIKKO SECURITIES		2,096,010	2,100,000	1,977,321	2,071,871		23,133		23,133		2,095,005		1,005	1,005	76,110	11/03/2026	2.B FE
..AR5596-90-3	UPL CORP LTD BASIC 4.500% 03/08/28	09/08/2026	JANE STREET		1,338,613	1,370,000	1,253,687	1,312,774		17,207		17,207		1,329,982		8,632	8,632	61,993	03/08/2028	3.B FE
..BG1367-95-5	CITIC BASIC 2.850% 02/25/30	09/08/2026	HSBC SECURITIES INC.		1,746,112	1,860,000	1,892,885	1,877,545		(2,798)		(2,798)		1,874,746		(128,634)	(128,634)	55,219	02/25/2030	1.G FE
..BR3836-13-6	ALFA DESARROLLO SPA BASIC 4.550% 09/27/51	09/27/2026	Redemption 100.0000		6,610	6,610	6,573	6,576		34		34		6,610				301	09/27/2051	2.C FE
..BV9226-74-7	BANK OF EAST ASIA LTD BASIC 4.875% 04/22/32	09/08/2026	AUSTRALIA AND NEW ZEALAND BANK		2,493,500	2,500,000	2,428,992	2,437,048		5,909		5,909		2,442,956		50,544	50,544	107,656	04/22/2032	2.C FE
..BZ3435-54-3	GACI FIRST INVESTMENT BASIC 5.000% 10/13/27	09/08/2026	GOLDMAN SACHS & CO		3,484,698	3,480,000	3,528,238	3,499,214		(7,581)		(7,581)		3,491,633		(6,935)	(6,935)	158,050	10/13/2027	1.D FE
..EK4069-04-4	GNL QUINTERO SA BASIC 4.634% 07/31/29	07/31/2026	Redemption 100.0000		71,148	71,148	69,903	70,545		604		604		71,148				3,297	07/31/2029	2.B FE
..F1068#-AF-4	BONDUELLE S.A. BONDUELLE SA 3.850% 07/06/27	07/06/2026	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				153,572	07/06/2027	2.C PL
..G3225*-AE-6	EVERSHOLT FUNDING PLC SENIOR SECURED GUARANTEED NOTE 2.650% 11/21/28	08/26/2026	BANK OF AMERICA		20,473,500	20,473,500	1,830,150	20,212,500					(1,911,000)	20,473,500	2,172,000		2,172,000	410,113	11/21/2028	2.B
..G4445*-AA-6	HS1 LIMITED 3.79% Due 3/30/2028 MS30 3.790% 03/30/28	09/30/2026	Redemption 100.0000		5,327,285	5,327,285	5,327,285	5,327,285						5,327,285				201,904	03/30/2028	1.G PL
..G4588#-BL-4	INTERMEDIATE CAPITAL GROUP PLC 4.96% Due 9/29/2026 MS29 4.960% 09/29/26	09/29/2026	Maturity		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				396,775	09/29/2026	2.A
..G5560#-AC-6	LONDON LUTON AIRPORT HOLDINGS London Luton Airport Holdings 3.230% 08/17/29	08/17/2026	Redemption 100.0000		8,295,700	8,295,700	7,881,650	8,253,438					(371,788)	8,295,700	414,050		414,050	268,189	08/17/2029	2.B
..G6369#-AA-9	NSG UK ENTERPRISES LTD NSG UK ENTERPRISES LTD 6.420% 04/17/31	09/08/2026	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				463,806	04/17/2031	2.C PL
..G6369#-AC-5	NSG UK ENTERPRISES LTD NSG UK ENTERPRISES LTD 6.570% 04/17/34	09/08/2026	Redemption 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				441,300	04/17/2034	2.C PL
..G6369#-AE-1	NSG UK ENTERPRISES LTD NSG UK ENTERPRISES LTD 6.670% 04/17/36	09/08/2026	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				166,391	04/17/2036	2.C PL
..G6515#-AJ-3	JOHN WOOD GROUP PLC JOHN WOOD GROUP PLC 4.610% 10/20/28	08/06/2026	Tax Free Exchange		4,595,627	4,595,627	4,595,627	4,595,627						4,595,627				243,356	10/20/2028	4.A
..G9369*-AA-7	VIRIDOR ENERGY GROUP LIMITED VIRIDOR ENERGY GROUP LIMITED 2.900% 03/31/43	09/30/2026	Redemption 100.0000		221,526	221,526	222,093	225,033					(2,939)	221,526	(567)		(567)	6,415	03/31/2043	2.B PL
. K7017#-AA-8	MERIDIAN SPIRIT APS 4.11% Due 8/1/2030 MJSD31 4.110% 08/01/30	09/30/2026	Redemption 100.0000		143,837	143,837	143,837	143,837						143,837				4,434	08/01/2030	2.A FE
..LW9528-04-0	MINMETALS BOUNTEOUS FIN BASIC 4.200% 07/27/26	07/27/2026	Maturity		4,455,000	4,455,000	4,813,342	4,501,907		(46,907)		(46,907)		4,455,000				187,110	07/27/2026	2.A FE
..P4000*-AB-1	CORPORACION INMOBILIARIA CORPORACION INMOBILIARIA 5.310% 09/15/27	09/09/2026	Redemption 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				531,000	09/15/2027	2.B FE
..P4001#-AA-8	EOLICA MESA LA PAZ S DE RL DE EOLICA MESA LA PAZ S DEL DE CV 5.980% 12/20/44	09/20/2026	Redemption 100.0000		39,872	39,872	39,872	39,872						39,872				1,788	12/20/2044	2.C PL
..P4917*-AA-5	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 5.673% 09/30/37	09/30/2026	Redemption 100.0000		200,490	200,490	200,490	200,490						200,490				8,480	09/30/2037	2.A PL
..P4917*-AB-3	GREAT SHALE LNG TRANSPORT SA GREAT SHALE LNG TRANSPORT SA 3.240% 09/30/37	09/30/2026	Redemption 100.0000		10,114	10,114	10,114	10,114						10,114				246	09/30/2037	2.A PL
..P4920#-AA-6	GREENFIELD SPV I, S.A.P.I. DE GREENFIELD SPV I, S.A.P.I. DE 5.550% 12/31/32	07/01/2026	Redemption 100.0000		225,556	225,556	225,556	225,556						225,556				10,139	12/31/2032	2.C PL
..P7000*-AA-6	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 5.673% 03/31/37	09/30/2026	Redemption 100.0000		196,078	196,078	196,078	196,078						196,078				8,294	03/31/2037	2.A PL
..P7000*-AB-4	MILESTONE LNG TRANSPORT SA MILESTONE LNG TRANSPORT SA 3.220% 03/31/37	09/30/2026	Redemption 100.0000		16,898	16,898	16,898	16,898						16,898				408	03/31/2037	2.A PL
..P8711*-AA-4	SOCIEDAD CONCESIONARIA OPERADO SOCIEDAD CONCESIONARIA OPERADO 4.090% 12/15/26	08/19/2026	Redemption 100.0000		1,548,283	1,548,283	1,548,283	1,548,283						1,548,283				42,742	12/15/2026	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..Q1842#-AH-1	ARC INFRASTRUCTURE GUARANTEED SR SECURED NOTES 4.790% 07/16/26	07/16/2026	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				862,200	07/16/2026	2.B
..Q3629#-AH-6	ETSA UTILITIES FINANCE PTY LTD SENIOR NOTES 3.740% 09/10/26	09/10/2026	Maturity		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				486,200	09/10/2026	1.G
..Q4436#-AA-2	HALLETT HILL NO. 2 PTY LTD SENIOR SECURED NOTES 3.780% 06/27/27	09/27/2026	Redemption 100.0000		139,566	139,566	139,566	139,566						139,566				3,957	06/27/2027	2.B FE
..Q5000*-AA-9	ICPF FINANCE PTY LTD SERIES A GUARANTEED SENIOR NOT 3.310% 12/14/28	07/29/2026	Redemption 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				310,313	12/14/2028	2.A FE
..Q5995#-AH-7	MERIDIAN ENERGY LTD SENIOR GUARANTEED NOTES 3.920% 09/17/26	09/17/2026	Maturity		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				705,600	09/17/2026	2.A
..Q6518@-AA-0	NSW ELECTRICITY NETWORKS FINAN GUARANTEED SENIOR SECURED NOT 3.080% 09/16/26	09/16/2026	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				308,000	09/16/2026	2.B
..Q8048#-AA-3	RAVENHALL FINANCE PTY LTD RAVENHALL FINANCE PTY LTD 4.230% 03/31/42	09/30/2026	Redemption 100.0000		415,385	415,385	411,559	399,002					12,557	415,385	3,827		3,827	13,131	03/31/2042	1.G FE
..Q8773@-AJ-7	STOCKLAND TRUST MANAGEMENT LIM GUARANTEED SENIOR NOTES 3.090% 08/24/26	08/24/2026	Maturity		17,000,000	17,000,000	17,000,000	17,000,000						17,000,000				525,350	08/24/2026	1.G FE
..Q9496@-AA-0	WR CARPENTER NO 1 PTY LTD WR CARPENTER NO 1 PTY LTD 5.760% 11/01/36	08/01/2026	Redemption 100.0000		322,970	322,970	322,970	322,970						322,970				13,952	11/01/2036	2.C PL
..R6237@-AA-9	NORSPAN LNG VI AS NORSPAN LNG VI AS 2.680% 05/28/30	09/30/2026	Redemption 100.0000		768,500	768,500	768,500	768,500						768,500				20,596	05/28/2030	2.C PL
..ZF3758-89-2	BUFFALO ENERGY MX HLDGS BASIC 7.875% 02/15/39	08/15/2026	Redemption 100.0000		12,647	12,647	13,583	13,522		(875)		(875)		12,647				996	02/15/2039	2.C FE
..ZR8206-42-0	BANCO INTERNAC DEL PERU BASIC 3.250% 10/04/26	09/08/2026	MARKET AXESS		1,148,390	1,150,000	1,061,733	1,132,491		15,891		15,891		1,148,382		8	8	34,780	10/04/2026	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,828,615,926	1,842,033,294	1,823,125,257	1,670,681,644		323,047		323,047	(2,477,869)	1,839,051,477	2,664,738	(13,829,588)	(11,164,850)	73,148,671	XXX	XXX
..00184@-AA-4	AMAZON EUCLID CTL AMAZON EUCLID CTL 4.095% 06/30/39	09/30/2026	Redemption 100.0000		24,218	24,218	24,218	24,218						24,218				661	06/30/2039	1.D
..00191#-AA-3	AMAZON TUCSCON CTL AMAZON TUCSCON CTL 4.095% 08/31/39	09/30/2026	Redemption 100.0000		45,241	45,241	45,241	45,241						45,241				1,237	08/31/2039	1.D
..00191@-AA-5	AMAZON OKC CTL AMAZON OKC CTL 4.233% 09/30/39	09/30/2026	Redemption 100.0000		67,891	67,891	67,891	67,891						67,891				1,916	09/30/2039	1.D
..00193*-AA-5	AMAZON TULSA CTL AMAZON TULSA CTL 4.233% 09/30/39	09/30/2026	Redemption 100.0000		45,634	45,634	45,634	45,634						45,634				1,288	09/30/2039	1.D
..00230@-AA-8	AT&T PORTFOLIO 00230@AA8 4.003% 05/15/46	09/15/2026	Redemption 100.0000		69,156	69,156	69,848	69,741		(585)		(585)		69,156				1,846	05/15/2046	2.B
..009098-A*-5	AMAZON FORT WORTH CTL AMAZON FORT WORTH CTL 4.494% 11/10/39	09/10/2026	Redemption 100.0000		50,855	50,855	50,855	50,855						50,855				1,524	11/10/2039	1.D
..00910G-A*-4	AMAZON SAN BERNARDINO CTL AMAZON SAN BERNARDINO CTL 4.494% 03/10/41	09/10/2026	Redemption 100.0000		92,562	92,562	92,562	92,562						92,562				2,798	03/10/2041	1.D
..05279@-AA-9	AMERCEN PROPERTIES LLC AMERCEN PROPERTIES LLC - AUTOL 4.101% 08/15/34	09/15/2026	Redemption 100.0000		169,952	169,952	169,952	169,952						169,952				4,648	08/15/2034	2.A
..05590#-AA-9	ESSENTIAL FACILITIES-BPHQ, LLC ESSENTIAL FACILITIES-BPHQ, LLC 3.540% 11/15/32	09/15/2026	Redemption 100.0000		454,903	454,903	452,339	453,536		1,368		1,368		454,903				10,738	11/15/2032	1.F
..126650-AY-6	CVS CAREMARK CORP CVS HEALTH CORPORATION 5.361% 10/10/27	09/10/2026	Redemption 100.0000		107,965	107,965	115,995	109,872		(1,907)		(1,907)		107,965				3,860	10/10/2027	2.B
..12695*-AA-3	CVS HEALTH CORPORATION PASS-THROUGH CERTIFICATES 3.416% 10/10/38	09/10/2026	Redemption 100.0000		191,755	191,755	191,755	191,755						191,755				4,368	10/10/2038	2.B
..12702*-AA-4	CVS HEALTH CORPORATION CVS HEALTH CORPORATION 3.901% 10/10/39	09/10/2026	Redemption 100.0000		148,329	148,329	148,329	148,329						148,329				3,859	10/10/2039	2.B
..12708#-AA-4	CTL 2018-12 TRUST CTL 2018-12 TRUST 5.550% 07/15/35	09/15/2026	Redemption 100.0000		341,591	341,591	341,591	341,591						341,591				12,673	07/15/2035	2.B PL
..12708*-AA-8	CTL PHILADELPHIA LEASE FINANCE CTL PHILADELPHIA LEASE FINANCE 4.008% 12/27/26	09/06/2026	Redemption 100.0000		269,007	269,007	269,007	269,007						269,007				8,086	12/27/2026	1.E

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12767@-AA-4	CGA CAPITAL CTL 2022 SHER WILL CGA CAPITAL CTL 2022 SHER WILL 6.010% 03/15/55	09/15/2026	Redemption 100.0000		341	341	341	341						341				14	03/15/2055	2.B
..12778@-AA-1	CRIC PHX AVIATION LLC CRIC PHX AVIATION LLC 6.360% 08/15/43	09/15/2026	Redemption 100.0000		16,168	16,168	16,168	16,168						16,168				686	08/15/2043	2.C
..17332J-AA-9	CITI CTL PASS-THROUGH TRUST CITI CTL PASS-THROUGH TRUST 5.764% 01/15/40	09/15/2026	Redemption 100.0000		186,159	186,159	188,020	187,903		(1,745)		(1,745)		186,159				7,156	01/15/2040	1.E Z
..22970*-AA-8	CTL PASS THRU TR SER 2015 BNSF CTL PASS THRU TR SER 2015 BNSF 4.070% 05/15/34	09/15/2026	Redemption 100.0000		90,064	90,064	78,102	79,872		10,192		10,192		90,064				2,444	05/15/2034	1.D PL
..34524#-AA-0	CORKTOWN MOBILITY HUB LLC CORKTOWN MOBILITY HUB LLC 4.720% 07/15/42	09/15/2026	Redemption 100.0000		169,023	169,023	170,650	170,355		(1,332)		(1,332)		169,023				5,320	07/15/2042	2.C
..46671@-AA-7	JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED TRUST 3.620% 01/15/41	09/15/2026	Redemption 100.0000		30,612	30,612	30,612	30,612						30,612				739	01/15/2041	2.B
..46673*-AA-7	JRD HOLDINGS SECURED TRUST JRD HOLDINGS SECURED TRUST 3.214% 12/15/41	09/15/2026	Redemption 100.0000		113,415	113,415	113,415	113,415						113,415				2,431	12/15/2041	2.B
..46674@-AA-4	MHHS CTL MHHS CTL 3.510% 12/15/43	09/15/2026	Redemption 100.0000		219,357	219,357	223,744	223,013		(3,657)		(3,657)		219,357				5,134	12/15/2043	1.D
..48020#-AA-9	VEYRON OPTIMUS IV US FUNDING VEYRON OPTIMUS IV US FUNDING 5.710% 01/15/38	08/15/2026	Redemption 100.0000		81,096	81,096	81,096	81,096						81,096				2,895	01/15/2038	2.B
..48020#-AA-9	VEYRON OPTIMUS IV US FUNDING VEYRON OPTIMUS IV US FUNDING 5.710% 01/15/38	09/15/2026	Redemption 100.0000		40,838	40,838	40,838	40,838						40,838				1,749	01/15/2038	2.C
..48259@-AA-3	KDP FRISCO TX CTL KDP FRISCO TX CTL 3.300% 06/24/37	09/10/2026	Redemption 100.0000		88,747	88,747	88,747	88,747						88,747				1,953	06/24/2037	2.B
..49727@-AA-5	HMS 850 BARGE FLEETING HMS 850 BARGE FLEETING 4.410% 03/15/42	09/15/2026	Redemption 100.0000		48,366	48,366	48,366	48,366						48,366				1,422	03/15/2042	2.C Z
..50167*-AB-0	LA CHARGERS HEADQUARTERS TR LA CHARGERS HEADQUARTERS TR 5.050% 06/15/54	09/15/2026	Redemption 100.0000		1,838	1,838	1,838	1,838						1,838				61	06/15/2054	2.C
..74338*-AA-6	AMAZON GARNER CTL AMAZON GARNER CTL 4.034% 11/15/39	09/15/2026	Redemption 100.0000		117,979	117,979	117,979	117,979						117,979				3,174	11/15/2039	1.D
..74353#-AA-2	AMAZON ANDOVER AMAZON ANDOVER 3.366% 10/10/42	09/10/2026	Redemption 100.0000		95,242	95,242	95,242	95,242						95,242				2,138	10/10/2042	1.D
..750731-AA-9	AUTUMN WIND HQ, LLC AUTUMN WIND HQ, LLC 3.744% 02/10/49	09/10/2026	Redemption 100.0000		77,332	77,332	77,332	77,332						77,332				1,931	02/10/2049	2.A
..82436@-AA-8	GVEST FREDERICKSBURG LLC GVEST FREDERICKSBURG LLC 4.500% 06/15/38	09/15/2026	Redemption 100.0000		179,231	179,231	179,231	179,231						179,231				5,379	06/15/2038	2.B
..91845#-AA-2	VZ (SR NOTE) CTL PASS-THROUGH 3.81% Due 5/15/2035 Mo-15 3.810% 05/15/35	09/15/2026	Redemption 100.0000		308,939	308,939	316,037	313,812		(4,873)		(4,873)		308,939				7,853	05/15/2035	2.A
..91854*-AA-4	VERIZON CTL-HIDDEN RIDGE 3.62% Due 7/31/2036 Mo-15 3.620% 08/15/36	09/15/2026	Redemption 100.0000		298,116	298,116	298,116	298,116						298,116				7,206	08/15/2036	2.A
..91862*-AA-4	PITTSBURGH 2021 LEASE FINANCE PITTSBURGH 2021 LEASE FINANCE 2.900% 02/15/43	09/15/2026	Redemption 100.0000		180,420	180,420	180,420	180,420						180,420				3,489	02/15/2043	1.A Z
..94978#-BE-6	LEGG MASON MORTGAGE CAPITAL 6 1/4% Due 2/1/2028 Mo-1 6.250% 02/01/28	09/01/2026	Redemption 100.0000		241,109	241,109	242,200	241,227		(118)		(118)		241,109				10,071	02/01/2028	4.A Z
..96928#-AH-6	WILLIAM BLAIR CTL CTL PASS-THRU TRUST - SEE USER 6.130% 01/15/32	09/15/2026	Redemption 100.0000		56,003	56,003	56,003	56,003						56,003				2,290	01/15/2032	2.B
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					4,719,454	4,719,454	4,729,714	4,722,110		(2,657)		(2,657)		4,719,454				135,037	XXX	XXX
..05646@-ZA-8	INTUIT FINANCING, INC INTUIT FIN DD_A FIXED 09/29/34	08/01/2026	No Broker		100,273,293	100,273,293	100,273,293							100,273,293					09/29/2034	1.A PL
..05646@-ZA-8	INTUIT FINANCING, INC INTUIT FIN DD_A FIXED 09/29/34	08/01/2026	Redemption 100.0000		(6,926,191)	(6,926,191)	(6,926,191)							(6,926,191)					09/29/2034	1.A PL
..05646@-ZB-6	INTUIT FINANCING, INC INTUIT FIN DD_B FIXED 09/29/34	08/01/2026	No Broker		10,455,166	10,455,166	10,455,166							10,455,166					09/29/2034	1.F PL
..05646@-ZC-4	INTUIT FINANCING, INC INTUIT FIN DD_C FIXED 09/29/34	08/01/2026	No Broker		5,507,483	5,507,483	5,507,483							5,507,483					09/29/2034	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
..05646@-ZD-2	INTUIT FINANCING, INC INTUIT FIN DD_D FIXED 09/29/34	08/01/2026	No Broker		4,404,827	4,404,827	4,404,827							4,404,827					09/29/2034	3.C PL
..G0075*-AA-1	ACS AERO 4 BETA/ALPHA LIMITED ACS AERO4 ALPH DDTL CL-C S+225 11/17/32	09/15/2026	Redemption 100.0000		2,839,287	2,839,287	2,824,551			14,736		14,736		2,839,287				22,808	11/17/2032	1.G Z
..G0075*-AB-9	ACS AERO 4 BETA/ALPHA LIMITED ACS AERO4 BETA DDTL CL-D S+225 11/17/32	09/15/2026	Redemption 100.0000		2,409,932	2,409,932	2,395,490			14,442		14,442		2,409,932				19,575	11/17/2032	1.G Z
..LX1732-91-1	JORDAN HEALTH SERVICES JORDAN HEALTH-BW NHHC 2L S+900 12/31/26	07/20/2026	Various		600,000	6,000,000	123,168	72,439	50,729			50,729		123,168		476,832	476,832		12/31/2026	6. FE
..LX1920-59-9	MURPHY USA INC MURPHY USA TLB S+175 04/07/32	07/01/2026	Various		9,148	9,148	9,136	9,090		58		58		9,148				237	04/07/2032	2.C FE
..LX1929-25-1	ARCHES BUYER INC ARCHES BUYER- ANCEST TLB S+325 12/06/27	08/03/2026	Various		2,789,426	2,789,426	2,744,552	2,753,768		35,659		35,659		2,789,426				107,771	12/06/2027	4.B FE
..LX1936-95-9	CORNERSTONE BUILDING CORNERSTONE BLG -NCI TLB S+325 04/12/28	09/30/2026	Various		18,658	18,658	18,564	18,765		(107)		(107)		18,658				997	04/12/2028	4.B FE
..LX1946-55-2	CABLE ONE INC CABLE ONE TLB-4 S+200 05/03/28	09/02/2026	J.P. MORGAN		1,661,893	1,943,734	1,936,445	1,933,371		2,392		2,392		1,935,763		(273,870)	(273,870)	54,607	05/03/2028	3.B FE
..LX1948-27-7	UNIVISION COMM UNIVISION COMM TLB 2028 S+325 01/31/29	09/30/2026	Various		6,161	6,161	6,099	6,093		68		68		6,161				315	01/31/2029	4.A FE
..LX1953-66-5	STANDARD INDUSTRIES INC STANDARD INDUSTRIES TLB S+175 09/22/28	09/22/2026	Redemption 100.0000		12,500	12,500	12,375	12,447		53		53		12,500				352	09/22/2028	2.C FE
..LX1957-10-4	ASPEN DENTAL MANAGEMENT INC ASPEN DENTAL-ADMI TLB-3 S+ 375 12/23/27	09/30/2026	Redemption 100.0000		10,201	10,201	10,061	10,083		118		118		10,201				412	12/23/2027	4.C FE
..LX1981-70-8	CCC INTELLIGENT SOLUTION CCC INTELL SOL TLB S+200 01/23/32	09/30/2026	Various		20,219	20,219	20,131	5,038		88		88		20,219				485	01/23/2032	4.A FE
..LX2000-91-2	HOLLEY INC HOLLEY INC 1L TL S+375 11/20/28	09/30/2026	Redemption 100.0000		249,099	249,099	247,804	246,564		2,535		2,535		249,099				7,731	11/20/2028	4.B FE
..LX2008-84-0	OCEANKEY US II CORP OCEANKEY-MEDIA TL S+350 12/15/28	09/30/2026	Various		5,160	5,160	5,148	5,129		31		31		5,160				270	12/15/2028	4.C FE
..LX2020-71-2	GOLDEN NUGGET GOLDEN NUGGET-FERTITA 1L S+325 01/29/29	09/30/2026	Various		32,294	32,294	31,697	31,842		452		452		32,294				1,647	01/29/2029	4.B FE
..LX2022-21-3	TAYLOR MADE GOLF COMPANY 19TH HLDGS GOLF 1L TL S+300 02/07/29	09/30/2026	Redemption 100.0000		48,705	48,705	48,481	48,322		384		384		48,705				1,844	02/07/2029	4.B FE
..LX2023-03-9	EMBECTA CORP EMBECTA CORP TLB S+300 04/02/29	09/30/2026	Various		26,280	26,280	25,700	25,610		670		670		26,280				1,281	04/02/2029	4.A FE
..LX2028-64-0	VIASAT INC VIASAT INC TLB S+450 03/05/29	09/30/2026	Redemption 100.0000		7,772	7,772	7,792	7,791		(19)		(19)		7,772				275	03/05/2029	4.A FE
..LX2029-94-5	ASSOCIATED MATERIALS -NEW AMI NEW AMI I - ASSOCIATE TLB S+600 03/08/29	07/01/2026	ROYAL BANK OF CANADA		822,296	942,460	822,296							822,296					03/08/2029	4.C FE
..LX2029-94-5	ASSOCIATED MATERIALS -NEW AMI NEW AMI I - ASSOCIATE TLB S+600 03/08/29	09/30/2026	Redemption 100.0000		8,944	8,944	7,813			1,131		1,131		8,944				230	03/08/2029	4.C FE
..LX2034-23-4	HOUGHTON MIFFLIN HARCOURT HOUGHTON MIFFLIN TLB S+525 04/09/29	09/30/2026	Various		32,914	32,914	31,777	31,277		1,637		1,637		32,914				2,205	04/09/2029	4.C FE
..LX2036-29-6	NOVOLEX NOVOLEX-CLYDESDALE 1L S+317.50 04/13/29	09/18/2026	Various		5,075,386	5,075,386	4,948,501	4,974,076		101,310		101,310		5,075,386				247,890	04/13/2029	4.B FE
..LX2054-79-4	BROWN GROUP HOLDING LLC BROWN GRP-SIGNATURE TLB2 S+225 07/01/31	09/30/2026	Various		2,316	2,316	2,307	2,297		18		18		2,316				88	07/01/2031	4.B FE
..LX2067-63-0	CORP SERVICE CO CORP SERVICE TLB S+200 11/05/29	08/31/2026	Various		104,096	104,096	104,069	83,146		27		27		104,096				1,924	11/05/2029	3.C FE
..LX2095-31-8	TENNECO INC TENNECO INC TLA S+475 11/17/28	09/30/2026	Various		13,311	13,311	12,867	12,875		436		436		13,311				788	11/17/2028	4.B FE
..LX2097-61-1	AMERICAN AXLE & MFG INC AMERICAN AXLE TLB S+300 12/13/29	09/11/2026	Redemption 100.0000		14,679	14,679	14,642	14,556		123		123		14,679				653	12/13/2029	3.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..LX2106-80-0	CAESARS ENTERTAINMENT INC CAESARS ENTERTAIN TLB S+225 02/06/30	09/30/2026	Various		40,500	40,500	40,332	41,265		(765)		(765)		40,500				1,754	02/06/2030	3.C FE
..LX2108-92-1	INEOS INEOS TLB 2030 S+325 02/19/30	09/30/2026	Redemption 100.0000		2,765	2,765	2,737	2,791		(26)		(26)		2,765				134	02/19/2030	3.C FE
..LX2110-38-0	SEDGWICK SEDGWICK TLB S+250 07/31/31	09/30/2026	Various		18,551	18,551	18,486	10,873		159		159		18,551				671	07/31/2031	4.B FE
..LX2114-51-5	UNIVERSAL HOSPITAL SERVICES AGILITI HEALTH TLB S+300 05/01/30	09/30/2026	Redemption 100.0000		7,117	7,117	6,448	6,452		665		665		7,117				340	05/01/2030	4.B FE
..LX2120-15-7	INTERNET BRANDS INTERNET BRNDS - MH TLB3 S+425 05/03/28	09/30/2026	Various		11,364	11,364	11,302	11,213		151		151		11,364				660	05/03/2028	4.B FE
..LX2166-14-3	STAR PARENT INC SYNEOS - STAR PARENT TLB S+350 09/30/30	07/22/2026	Various		568,206	568,206	556,842	553,325		14,881		14,881		568,206				31,116	09/30/2030	4.B FE
..LX2171-43-2	ROCKET SOFTWARE INC ROCKET SOFTWARE TLB S+375 11/28/28	09/30/2026	Various		15,734	15,734	15,347	6,203		387		387		15,734				625	11/28/2028	4.C FE
..LX2171-98-6	ATLANTIC BROADBAND ATLANTIC BROADBAND 1LTL S+250 09/15/28	08/31/2026	Redemption 100.0000		31,754	31,754	32,089	31,880		(125)		(125)		31,754				913	09/15/2028	4.A FE
..LX2198-96-3	TRANSDIGM TRANSDIGM TLJ S+250 02/28/31	09/30/2026	Various		30,422	30,422	30,396	29,792		629		629		30,422				1,388	02/28/2031	3.C FE
..LX2247-34-9	WEC US HOLDINGS INC WEC-WESTINGHOUSE TLB S+200 01/27/31	07/01/2026	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				412	01/27/2031	4.A FE
..LX2253-38-8	FITNESS INTERNATIONAL LLC FITNESS INTL LLC TLB S+450 02/12/29	08/05/2026	Various		3,002,500	3,000,000	2,910,000	2,919,424		13,227		13,227		2,932,650		69,850	69,850	149,633	02/12/2029	4.B FE
..LX2253-38-8	FITNESS INTERNATIONAL LLC FITNESS INTL LLC TLB S+450 02/12/29	09/30/2026	Redemption 100.0000		9,726	9,726	9,435	9,465		261		261		9,726				557	02/12/2029	4.B FE
..LX2253-93-3	CAESARS ENTERTAINMENT INC CAESARS ENTERTAIN TLB1 S+225 02/06/31	09/30/2026	Various		4,372	4,372	4,362	4,394		(21)		(21)		4,372				188	02/06/2031	3.C FE
..LX2256-75-3	UKG UKG 1L 2031 S+225 02/10/31	07/16/2026	Various		4,015,137	4,182,434	4,169,806	4,134,547		15,071		15,071		4,149,618		(134,482)	(134,482)	163,324	02/10/2031	4.C FE
..LX2278-51-8	STATION CASINOS LLC STATION CASINOS TLB S+200 03/14/31	09/30/2026	Redemption 100.0000		22,500	22,500	22,388	22,198		302		302		22,500				918	03/14/2031	3.C FE
..LX2286-55-2	NRG ENERGY INC NRG ENERGY INC TLB S+175 04/16/31	09/30/2026	Various		25,316	25,316	25,285	25,218		98		98		25,316				1,142	04/16/2031	2.C FE
..LX2288-50-9	GENESEE & WYOMING INC GENESEE & WYOMING TLB S+175 04/10/31	08/04/2026	Various		2,992,500	3,000,000	2,994,904	2,985,564		(3,028)		(3,028)		2,982,536		9,965	9,965	101,046	04/10/2031	3.C FE
..LX2288-50-9	GENESEE & WYOMING INC GENESEE & WYOMING TLB S+175 04/10/31	09/30/2026	Various		12,326	12,326	12,295	12,237		89		89		12,326				476	04/10/2031	3.C FE
..LX2292-43-6	AMAWATERWAYS LC AHAB US BIDCO LC AHAB BIDCO-AMAWAT TLB S+250 05/01/31	09/30/2026	Various		12,759	12,759	12,727	12,644		115		115		12,759				591	05/01/2031	4.B FE
..LX2315-13-8	SS&C Technologies SS&C TECHNOLOGIES TLB-8 S+200 05/09/31	09/30/2026	Various		143,303	143,303	143,303	143,303						143,303				5,424	05/09/2031	3.C FE
..LX2324-83-3	CDK GLOBAL CDK - CENTRAL PARENT TLB S+325 07/06/29	07/01/2026	Various		(1,440)							(1,440)		(1,440)				373,971	07/06/2029	4.B FE
..LX2343-25-4	GEN DIGITAL INC GEN DIGITAL TLB1 S+175 09/12/29	09/30/2026	Various		11,598	11,598	11,612	11,568		30		30		11,598				465	09/12/2029	3.B FE
..LX2352-01-6	1011778 BC ULC RESTAURANT BRANDS TLB6 S+175 09/23/30	09/30/2026	Various		42,462	42,462	42,218	42,022		440		440		42,462				1,715	09/23/2030	3.B FE
..LX2363-73-2	GRIFFON CORP GRIFFON CORP TLB S+200 01/24/29	07/31/2026	Various		5,213,415	5,213,415	5,213,415	5,213,415						5,213,415				163,524	01/24/2029	3.A FE
..LX2379-15-9	US SILICA- STAR HOLDING US SILICA - STAR TL1L S+450 07/31/31	09/30/2026	Various		12,563	12,563	11,744	11,697		866		866		12,563				761	07/31/2031	4.B FE
..LX2395-94-0	KBR INC KBR INC TLB S+200 01/17/31	09/30/2026	Redemption 100.0000		12,500	12,500	12,457	12,427		73		73		12,500				510	01/17/2031	3.B FE
..LX2439-20-1	RYAN SPECIALTY GROUP RYAN SPECIALTY GRP TLB S+200 09/15/31	09/30/2026	Various		21,326	21,326	21,310	21,264		63		63		21,326				900	09/15/2031	4.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..LX2445-34-9	FRONERI INC US FRONERI US INC 1L S+225 09/30/31	09/30/2026	Various		75,000	75,000	74,813	74,310		690		690		75,000				4,087	09/30/2031	3.C FE
..LX2453-19-4	LIFEPOINT HEALTH LIFEPOINT HEALTH TLB S+375 05/19/31	09/30/2026	Various		57,463	57,463	55,299	18,910		2,395		2,395		57,463				1,991	05/19/2031	4.B FE
..LX2457-73-2	BURLINGTON COAT FACTORY BURLINGTON COAT TLB-7 S+175 09/19/31	09/30/2026	Various		32,556	32,556	32,299	32,217		339		339		32,556				1,306	09/19/2031	3.A FE
..LX2459-93-6	S&S HOLDINGS -SANDS S&S HOLDING - SANDS TLB S+500 10/01/31	09/30/2026	Various		15,000	15,000	14,775	14,560		440		440		15,000				973	10/01/2031	4.B FE
..LX2480-21-3	MAGNERA CORP-GLATFELTER MAGNERA CORP- GLATFE TLB S+425 11/04/31	09/18/2026	Various		41,580	41,580	40,049	39,842		1,738		1,738		41,580				2,288	11/04/2031	4.A FE
..LX2482-93-8	QUALITY TECHNOLOGY SERVI QUALITY TECHNOLOGY TLB S+350 11/04/31	09/30/2026	Various		36,849	36,849	36,481	36,082		767		767		36,849				1,873	11/04/2031	4.B FE
..LX2489-34-7	VIANT MEDICAL HOLDINGS, INC VIANT MEDICAL HLDGS TL1L S+400 10/29/31	09/30/2026	Various		7,519	7,519	7,491	7,441		78		78		7,519				428	10/29/2031	4.C FE
..LX2497-74-6	TAMKO BUILDING PRODUCTS TAMKO BLDG PRODUCTS TLB S+275 09/20/30	07/01/2026	Various		(25)					446		446		446		(471)	(471)	128,866	09/20/2030	4.B FE
..LX2497-74-6	TAMKO BUILDING PRODUCTS TAMKO BLDG PRODUCTS TLB S+275 09/20/30	07/01/2026	Various															220	09/20/2030	4.B FE
..LX2503-42-8	ENDO FINANCE HOLDINGS LP ENDO FINANCE HLDGS TLB S+375 04/23/31	07/01/2026	WELLS FARGO SECURITIES LLC		1,994,924	1,994,924	1,994,924							1,994,924					04/23/2031	4.A FE
..LX2503-42-8	ENDO FINANCE HOLDINGS LP ENDO FINANCE HLDGS TLB S+375 04/23/31	09/30/2026	Redemption 100.0000		10,152	10,152	10,152							10,152				221	04/23/2031	4.A FE
..LX2503-58-4	ZELIS PAYMENTS BUYER INC ZELIS PAYMENTS BUYER TLB S+325 11/26/31	09/30/2026	Various		30,044	30,044	29,933	29,722		322		322		30,044				1,543	11/26/2031	4.B FE
..LX2510-50-6	CMG MEDIA GROUP CMG MEDIA-TERRIER TLB2 S+350 06/18/29	09/30/2026	Various		29,051	29,051	27,305	27,424		1,627		1,627		29,051				1,571	06/18/2029	4.C FE
..LX2520-81-0	PEX HOLDINGS LLC PEX HOLDINGS-GEN II FUND S+275 11/19/31	09/30/2026	Various		23,438	23,438	23,379	23,175		262		262		23,438				1,122	11/19/2031	4.B FE
..LX2529-74-6	PROJECT ALPHA INTERMEDIA QLIK-PROJECT ALPHA TLB S+325 10/28/30	09/30/2026	Various		12,531	12,531	12,512	9,624		56		56		12,531				624	10/28/2030	3.C FE
..LX2534-93-6	MINERALS TECHNOLOGIES INC MINERALS TECHNOLOGIE TLB S+200 11/26/31	09/30/2026	Various		12,500	12,500	12,484	12,395		105		105		12,500				532	11/26/2031	3.A FE
..LX2543-57-2	TRANS UNION LLC TRANS UNION TLB-9 S+175 06/24/31	09/30/2026	Various		17,854	17,854	17,831	17,732		121		121		17,854				723	06/24/2031	3.B FE
..LX2554-25-6	PERRIGO INVESTMENTS LLC PERRIGO TLB S+200 04/20/29	09/30/2026	Redemption 100.0000		15,503	15,503	15,308	15,301		202		202		15,503				478	04/20/2029	3.B FE
..LX2554-31-4	JANE STREET GROUP LLC JANE STREET TLB S+200 12/15/31	08/13/2026	Various		15,239,570	15,239,570	15,162,745	13,886,967		160,124		160,124		15,239,570				547,260	12/15/2031	3.A FE
..LX2555-83-2	INTERNET BRANDS INTERNET BRNDS - MH TLB3 S+425 12/31/31	09/30/2026	Redemption 100.0000		2,500	2,500	2,438	2,411		89		89		2,500				142	12/31/2031	4.B FE
..LX2556-13-7	CATAWBA NATION GAMING CATAWBA -TWO KINGS TLB S+475 03/29/32	07/01/2026	SANTANDER		4,400,000	4,400,000	4,400,000							4,400,000					03/29/2032	4.B FE
..LX2556-93-9	GOGO INTERMEDIATE HOLDINGS GOGO INTERMEDIATE 1L TL S+600 04/28/28	09/30/2026	Various		8,440	8,440	8,271	8,258		182		182		8,440				587	04/28/2028	4.A FE
..LX2557-71-3	INEOS INEOS TLB 2031 S+300 02/07/31	09/30/2026	Redemption 100.0000		7,481	7,481	7,321	7,278		203		203		7,481				272	02/07/2031	3.C FE
..LX2557-73-9	ALLSPRING BUYER LLC ALLSPRING BUYER TLB S+300 11/01/30	09/30/2026	Various		12,531	12,531	12,500	12,473		58		58		12,531				621	11/01/2030	3.C FE
..LX2558-66-1	FLUTTER ENTERTAINMENT FLUTTER-STARS GRP TL B S+175 11/29/30	09/30/2026	Various		32,745	32,745	32,348	19,637		466		466		32,745				832	11/29/2030	3.A FE
..LX2559-38-8	BAKELITE UK HOLDING LTD BAKELITE TLB S+375 12/23/31	09/30/2026	Various		19,397	19,397	19,203	19,024		373		373		19,397				1,068	12/23/2031	4.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
..LX2559-99-0	GRANT THORNTON ADVISORS GRANT THORNTON TLB S+275 05/30/31	07/01/2026	DEUTSCHE BANK		1,917,657	1,994,962	1,917,657							1,917,657					05/30/2031	4.B FE
..LX2559-99-0	GRANT THORNTON ADVISORS GRANT THORNTON TLB S+275 05/30/31	09/30/2026	Redemption 100.0000		20,157	20,157	19,574			583		583		20,157				405	05/30/2031	4.B FE
..LX2560-10-5	CORE & MAIN CORE & MAIN TLE S+200 02/10/31	07/31/2026	Various		13,906	13,906	13,760	13,692		214		214		13,906				440	02/10/2031	3.C FE
..LX2560-10-5	CORE & MAIN CORE & MAIN TLE S+200 02/10/31	08/11/2026	Various		5,373,697	5,465,012	5,407,663	5,380,823		(7,126)		(7,126)		5,373,697				182,207	02/10/2031	3.C FE
..LX2560-61-8	ACRISURE ACRISURE TLB6 S+300 11/06/30	09/30/2026	Redemption 100.0000		8,443	8,443	8,314	8,264		179		179		8,443				306	11/06/2030	4.C FE
..LX2562-53-1	ANKURA CONSULTING GROUP ANKURA CONSULTING TLB S+350 12/29/31	09/30/2026	Various		41,148	41,148	41,001	40,524		625		625		41,148				2,406	12/29/2031	4.C FE
..LX2562-58-0	USI INC USI INC-NY 1L TLC S+225 09/27/30	09/30/2026	Various		14,607	14,607	14,575	14,539		68		68		14,607				650	09/27/2030	4.B FE
..LX2562-59-8	USI INC USI INC/NY 1L TLD S+225 11/23/29	09/30/2026	Various		14,252	14,252	14,252	14,252						14,252				627	11/23/2029	4.B FE
..LX2563-37-2	PERFORCE SOFTWARE INC PERFORCE SOFTWARE TL 1L S+475 07/02/29	07/21/2026	Various		190,233	413,787	407,580	405,480		633		633		406,114		(215,881)	(215,881)	43,995	07/02/2029	4.C FE
..LX2563-37-2	PERFORCE SOFTWARE INC PERFORCE SOFTWARE TL 1L S+475 07/02/29	09/30/2026	Various		2,050	2,050	2,020	2,009		41		41		2,050				140	07/02/2029	4.C FE
..LX2574-87-4	FLYNN RESTAURANT GROUP FLYNN RESTAURANT TLB S+375 01/28/32	09/24/2026	Various		6,292,839	6,600,105	6,567,104	6,491,144		(21,724)		(21,724)		6,469,420		(176,581)	(176,581)	260,213	01/28/2032	4.B FE
..LX2574-87-4	FLYNN RESTAURANT GROUP FLYNN RESTAURANT TLB S+375 01/28/32	09/30/2026	Redemption 100.0000		21,530	21,530	21,423	21,175		355		355		21,530				869	01/28/2032	4.B FE
..LX2575-01-2	WAND NEWCO 3 INC CALIBER COLL-WAND TLB2 S+250 01/30/31	09/30/2026	Redemption 100.0000		10,390	10,390	10,390	10,390						10,390				349	01/30/2031	4.C FE
..LX2577-99-2	SMYRNA READY MIX CONCRET SMYREA-SMYRNA TLB S+300 04/02/29	09/30/2026	Redemption 100.0000		8,193	8,193	8,193	8,193						8,193				297	04/02/2029	4.A FE
..LX2578-06-5	LES SCHWAB TIRE CENTERS LES SCHWAB TIRE LS TLB S+250 04/23/31	09/30/2026	Various		20,659	20,659	20,631	19,382		59		59		20,659				1,031	04/23/2031	4.B FE
..LX2578-12-3	BASS PRO GROUP BASS PRO-GRT OUTDR TLB1 S+325 01/23/32	09/30/2026	Various		19,370	19,370	19,297	19,118		253		253		19,370				997	01/23/2032	4.A FE
..LX2581-25-9	ENDEAVOR - EOC ENDEAVOR-EOC TLB S+275 03/24/32	09/30/2026	Redemption 100.0000		17,123	17,123	17,038	16,918		205		205		17,123				598	03/24/2032	4.C FE
..LX2581-30-9	DELTA TOPCO INC DELTA TOPCO-BLOX TLB S+275 11/30/29	07/31/2026	Various		17,550	17,550	17,425	17,404		146		146		17,550				688	11/30/2029	4.C FE
..LX2583-73-5	QUIKRETE HOLDINGS INC QUIKRETE-QUIKHO TLB S+225 02/10/32	09/30/2026	Redemption 100.0000		17,009	17,009	16,966	16,842		167		167		17,009				548	02/10/2032	3.C FE
..LX2583-75-0	SMARTRONIX- TRIDENT SMARTRONIX-TRIDENT TLB S+450 02/09/32	09/30/2026	Redemption 100.0000		6,358	6,358	6,294	6,189		169		169		6,358				283	02/09/2032	4.B FE
..LX2584-21-2	Ineos Composites FORTIS 333- INEOS TLB S+300 04/02/32	09/30/2026	Various		9,804	9,804	9,779	9,708		96		96		9,804				513	04/02/2032	4.B FE
..LX2585-37-5	FOCUS FINANCIAL PARTNERS FOCUS FINANCIAL TLB8 S+250 09/15/31	09/30/2026	Various		20,677	20,677	20,625	20,511		166		166		20,677				950	09/15/2031	4.B FE
..LX2589-20-3	PRIME SECURITY SERVICES BOR PRIME SECURITY-ADT TLB S+175 03/08/32	09/30/2026	Redemption 100.0000		37,569	37,569	37,281	37,123		446		446		37,569				1,107	03/08/2032	3.B FE
..LX2590-72-2	GEN DIGITAL INC GEN DIGITAL TLB S+175 04/16/32	08/03/2026	Various		3,681,406	3,712,500	3,693,938	3,674,453		(5,608)		(5,608)		3,668,845		12,562	12,562	79,646	04/16/2032	3.B FE
..LX2590-77-1	APEX GROUP TREASURY LLC APEX GROUP TREASURY TLB S+350 02/27/32	09/30/2026	Various		16,064	16,064	15,284	15,217		847		847		16,064				905	02/27/2032	4.C FE
..LX2591-12-6	SINCLAIR TELIVISION SINCLAIR TELEVISION TLB6 S+330 12/31/29	09/30/2026	Redemption 100.0000		2,399	2,399	2,533	2,481		(82)		(82)		2,399				94	12/31/2029	4.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
..LX2593-37-9	DK CROWN HOLDINGS INC DRAFTKINGS TLB S+175 03/04/32	09/30/2026	Various		19,167	19,167	19,080	18,981		185		185		19,167				760	03/04/2032	3.B FE
..LX2596-00-0	KASEYA INC KASEYA INC TLB S+325 03/22/32	09/30/2026	Redemption 100.0000		14,521	14,521	14,449	14,317		204		204		14,521				551	03/22/2032	4.B FE
..LX2596-03-4	IMAGEFIRST HOLDINGS LLC IMAGEFIRST HOLDINGS TLB S+300 03/12/32	09/30/2026	Various		8,889	8,889	8,879	8,852		37		37		8,889				423	03/12/2032	4.B FE
..LX2596-05-9	TK ELEVATOR US NEWCO INC TK ELEVATOR TLB S+275 04/30/30	09/30/2026	Various		23,035	23,035	23,035	23,035						23,035				1,502	04/30/2030	4.B FE
..LX2596-08-3	AMERICAN AIRLINES INC AMERICAN AIRLINES-AA TLB S+225 04/20/28	07/20/2026	Various		38,336	38,336	39,144	38,867		(531)		(531)		38,336				1,462	04/20/2028	3.A FE
..LX2599-42-6	MAGNITE INC MAGNITE INC TLB S+300 02/06/31	09/30/2026	Redemption 100.0000		9,337	9,337	9,337	9,337						9,337				339	02/06/2031	3.C FE
..LX2601-98-2	VALVOLINE-BNS ECI VALVOLINE- BNS ECI TLB S+200 12/01/32	07/01/2026	Tax Free Exchange		3,706,563	3,740,625	3,721,922	3,713,601		(7,038)		(7,038)		3,706,563				61,040	12/01/2032	3.B FE
..LX2605-16-5	VISTA MANAGEMENT HOLDING VISTA MANAGEMENT TLB S+375 04/01/31	09/30/2026	Various		96,211	96,211	95,701	95,268		943		943		96,211				3,535	04/01/2031	3.C FE
..LX2611-67-6	PATHWAY VET ALLIANCE LLC PATHWAY VET ALLIANCE TLA S+500 06/30/28	07/01/2026	Various		245,391	245,391	250,137	249,653		(4,262)		(4,262)		245,391				11,360	06/30/2028	4.B FE
..LX2626-93-0	INVENERGY THERMAL OPERATING INVENERGY THERMAL TLB S+275 05/17/32	09/30/2026	Various		39,248	39,248	38,928	38,692		437		437		39,248				1,295	05/17/2032	3.B FE
..LX2633-37-3	MRP BUYER LLC MRP BUYER-MID RIVER TLB S+325 06/04/32	09/30/2026	Redemption 100.0000		10,026	10,026	10,023			3		3		10,026				340	06/04/2032	3.C FE
..LX2635-72-5	PROOFPOINT INC PROOFPOINT TLB S+300 08/31/28	08/13/2026	Various		7,020,836	7,037,713	7,023,043	7,022,309		(1,473)		(1,473)		7,020,836				283,762	08/31/2028	4.C FE
..LX2636-34-3	CFC GROUP USA LLC CFC GROUP TLB S+350 07/01/32	09/30/2026	Various		14,364	14,364	14,020	9,220		393		393		14,364				848	07/01/2032	4.C FE
..LX2637-21-8	FLUTTER FINANCING BV FLUTTER FINANCING TLB S+200 06/04/32	09/30/2026	Various		3,750	3,750	3,741	3,730		20		20		3,750				159	06/04/2032	2.C FE
..LX2646-02-9	TRUCORDIA TRUCORDIA-PCF INSUR TL S+325 06/17/32	07/17/2026	J.P. MORGAN		1,503,126	1,666,668	1,662,501	1,649,779		(3,836)		(3,836)		1,645,943		(142,817)	(142,817)	49,894	06/17/2032	4.B FE
..LX2646-02-9	TRUCORDIA TRUCORDIA-PCF INSUR TL S+325 06/17/32	09/30/2026	Redemption 100.0000		13,089	13,089	13,056	12,956		133		133		13,089				473	06/17/2032	4.B FE
..LX2646-46-6	HILL TOP ENERGY CENTER HILL TOP ENERGY TL S+275 06/28/32	09/30/2026	Various		43,298	43,298	43,190	42,857		441		441		43,298				1,851	06/28/2032	3.C FE
..LX2650-83-1	RADIOLOGY PARTNERS INC RADIOLOGY PARTNERS TLB S+425 06/30/32	09/17/2026	Various		1,995,000	2,000,000	1,980,000	1,966,569		(14,407)		(14,407)		1,952,162		42,838	42,838	112,044	06/30/2032	4.C FE
..LX2650-83-1	RADIOLOGY PARTNERS INC RADIOLOGY PARTNERS TLB S+425 06/30/32	09/30/2026	Various		8,303	8,303	8,220	8,163		139		139		8,303				486	06/30/2032	4.C FE
..LX2652-33-2	CROWN FINANCE US INC CROWN FINANCE-REGAL TLB S+450 12/02/31	09/30/2026	Redemption 100.0000		12,563	12,563	12,246			317		317		12,563				558	12/02/2031	4.C FE
..LX2657-13-3	GOOSEHEAD INSURANCE HOLD GOOSEHEAD INSURAN TLB-1 S+300 01/08/32	09/30/2026	Various		23,788	23,788	23,518	8,629		309		309		23,788				1,029	01/08/2032	4.B FE
..LX2661-02-8	DAVITA DAVITA TLB-2 S+175 05/09/31	09/30/2026	Various		9,963	9,963	9,963	7,444						9,963				259	05/09/2031	3.A FE
..LX2661-22-6	KNOWBE4 INC KNOWBE4 INC TL S+375 07/26/32	09/30/2026	Redemption 100.0000		12,972	12,972	12,939	12,844		127		127		12,972				527	07/26/2032	4.C FE
..LX2662-13-3	SGH2 LLC SGH2-SCENIC CRUISE TLB S+450 08/18/32	09/30/2026	Various		13,216	13,216	13,062	13,003		212		212		13,216				802	08/18/2032	4.C FE
..LX2664-39-4	LACKAWANNA ENERGY CENTER LACKAWANNA ENERGY TL S+275 08/05/32	09/30/2026	Redemption 100.0000		231,606	231,606	231,191	230,333		1,273		1,273		231,606				7,582	08/05/2032	3.C FE
..LX2665-54-0	SUMMIT ACQUISITION INC-K2 SUMMIT ACQUISITION-K2 TLB S350 10/16/31	09/30/2026	Various		15,898	15,898	15,729	15,683		215		215		15,898				846	10/16/2031	4.C FE
..LX2665-63-1	CHAMBERLAIN GROUP CHAMBERLAIN-CHARIOT TLB S+275 09/08/32	09/30/2026	Various		9,648	9,648	9,688	9,663		(15)		(15)		9,648				446	09/08/2032	4.C 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
..LX2666-48-0	ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB-8 S+250 05/31/30	09/30/2026	Redemption 100.0000		7,457	7,457	7,246	7,239		218		218		7,457				337	05/31/2030	4.A FE
..LX2666-49-8	COGENTRIX FINANCE HOLDCO COGENTRIX FINANCE TLB S+225 02/26/32	09/30/2026	Redemption 100.0000		118,629	118,629	118,074	117,812		817		817		118,629				3,822	02/26/2032	3.C FE
..LX2667-00-9	PROJECT RUBY ULTIMATE PARE PROJECT RUBY TLB S+275 03/10/28	09/30/2026	Various		12,500	12,500	12,500	12,500						12,500				606	03/10/2028	4.B FE
..LX2669-34-4	RESONETICS LLC RESONETICS TLB S+275 06/18/31	09/30/2026	Various		6,517	6,517	6,477	1,241		40		40		6,517				243	06/18/2031	4.C FE
..LX2669-50-0	ALTERRA MOUNTAIN ALTERRA MOUNTAIN TLB6 28 S+250 08/17/28	09/30/2026	Redemption 100.0000		24,157	24,157	23,641	23,684		473		473		24,157				811	08/17/2028	4.A FE
..LX2672-84-3	ALLIANT HOLDING ALLIANT HOLDINGS TLB +250 09/19/31	09/30/2026	Redemption 100.0000		32,131	32,131	31,774	31,645		487		487		32,131				1,079	09/19/2031	4.B FE
..LX2672-87-6	HIGHTOWER HOLDING LLC HIGHTOWER HOLDING TLB S+275 02/03/32	09/30/2026	Various		5,000	5,000	5,000	5,000						5,000				258	02/03/2032	4.C FE
..LX2672-92-6	JUMP FINANCIAL LLC JUMP FINANCIAL TLB1 S+350 02/26/32	09/30/2026	Redemption 100.0000		3,882	3,882	3,863			19		19		3,882				75	02/26/2032	3.C FE
..LX2673-20-5	LUMMUS TECHNOLOGY HOLDINGS LUMMUS-ILLBUY TLB S+250 12/31/29	09/30/2026	Various		18,098	18,098	17,976	17,954		144		144		18,098				829	12/31/2029	4.A FE
..LX2673-21-3	ALASKA AIR GROUP INC ALASKA -AS MILEAGE TLB S+175 10/15/31	07/20/2026	Various		16,667	16,667	16,543	16,499		168		168		16,667				615	10/15/2031	2.C FE
..LX2673-30-4	US LBM US LBM TLB S+500 06/06/31	07/21/2026	Various		3,540,000	4,000,000	3,840,000	3,822,956		(11,377)		(11,377)		3,811,579		(271,579)	(271,579)	210,556	06/06/2031	4.C FE
..LX2673-30-4	US LBM US LBM TLB S+500 06/06/31	09/30/2026	Various		8,105	8,105	7,481	4,705		647		647		8,105				411	06/06/2031	4.C FE
..LX2673-32-0	WASH BIDCO INC WASH BIDCO INC TLB S+300 09/10/32	09/30/2026	Various		9,402	9,402	9,382	8,059		49		49		9,402				436	09/10/2032	4.B FE
..LX2673-67-6	PETSMART PETSMART TLB S+400 08/18/32	09/24/2026	J.P. MORGAN		5,006,250	5,000,000	4,950,000	4,915,057		(29,451)		(29,451)		4,885,606		120,644	120,644	206,410	08/18/2032	4.B FE
..LX2673-67-6	PETSMART PETSMART TLB S+400 08/18/32	07/31/2026	Redemption 100.0000		25,106	25,106	24,855	24,680		427		427		25,106				719	08/18/2032	4.B FE
..LX2674-52-6	RESIDEO TECHNOLOGIES RESIDEO TLB S+225 08/13/32	09/30/2026	Various		23,283	23,283	23,254	23,182		101		101		23,283				985	08/13/2032	3.A FE
..LX2674-72-4	ALLIED UNIVERSAL HOLDCO ALLIED UNIVERSAL TLB S+325 08/20/32	09/30/2026	Various		21,853	21,853	21,826	21,738		116		116		21,853				1,122	08/20/2032	4.B FE
..LX2674-75-7	RED PLANET BORROWER LLC RED PLANET-LIFT TLB S+375 09/08/32	09/30/2026	Redemption 100.0000		24,917	24,917	24,668	24,511		406		406		24,917				1,011	09/08/2032	4.C FE
..LX2675-36-6	TEREX CORP TEREX CORP TLB S+175 10/08/31	09/30/2026	Various		1,250	1,250	1,250	1,250						1,250				50	10/08/2031	2.C FE
..LX2676-33-1	NIELSENIQ NIELSENIQ - INDY US TL S+225 10/31/30	09/30/2026	Various		32,550	32,550	32,427	24,880		181		181		32,550				1,298	10/31/2030	4.B FE
..LX2676-63-8	TORTUGA RESORTS- TRQ TORTUGA RESORTS-TRQ TLB S+325 12/30/32	09/30/2026	Various		15,152	15,152	15,076	6,563		77		77		15,152				770	12/30/2032	4.A FE
..LX2677-00-8	SURGERY CENTER HOLDINGS SURGERY CENTER 1L TL S+250 12/19/30	09/29/2026	Redemption 100.0000		2,448,195	2,448,195	2,389,184	2,384,942		63,253		63,253		2,448,195				81,232	12/19/2030	4.B FE
..LX2677-83-4	TIBCO SOFTWARE INC CLOUD SOFTWARE GRP TLB S+325 08/16/32	08/31/2026	Various		32,500	32,500	32,500	32,500						32,500				1,674	08/16/2032	4.B FE
..LX2677-90-9	LIFE TIME INC LIFE TIME FITNESS TLB +200 11/05/31	07/06/2026	Redemption 100.0000		16,485	16,485	16,419	16,387		98		98		16,485				284	11/05/2031	4.A FE
..LX2677-90-9	LIFE TIME INC LIFE TIME FITNESS TLB +200 11/05/31	08/12/2026	Tax Free Exchange		6,483,746	6,527,900	6,501,794	6,489,103		(5,357)		(5,357)		6,483,746				150,350	11/05/2031	4.A FE
..LX2678-37-8	WAYSTAR TECHNOLOGIES INC NAVICURE-WAYSTAR TLB S+200 10/22/29	09/30/2026	Various		21,054	21,054	20,825	20,816		238		238		21,054				885	10/22/2029	4.A FE
..LX2680-56-4	PRECISION MEDICINE GROUP PRECISION MEDICINE TLB S+350 08/20/32	09/30/2026	Various		10,000	10,000	9,950	9,902		98		98		10,000				410	08/20/2032	4.C 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
..LX2682-13-1	KREF HOLDINGS X KREF HOLDINGS TLB S+250 03/05/32	09/30/2026	Redemption 100.0000		20,013	20,013	19,898	19,835		177		177		20,013				672	03/05/2032	3.C FE
..LX2695-77-8	GLOBAL MEDICAL RESPONSE GLOBAL MEDICAL TLB S+325 09/20/32	09/17/2026	Various		714,578	714,578	712,792	710,088		4,490		4,490		714,578				41,276	09/20/2032	4.B FE
..LX2695-77-8	GLOBAL MEDICAL RESPONSE GLOBAL MEDICAL TLB S+325 09/20/32	09/17/2026	Various		13,687,546	13,845,422	13,810,808	13,758,422		(70,876)		(70,876)		13,687,546				799,745	09/20/2032	4.B FE
..LX2695-86-9	MCGRAW-HILL EDUCATION MCGRAW-HILL EDU TLB S+250 08/06/31	09/30/2026	Redemption 100.0000		300,257	300,257	296,531	295,484		4,774		4,774		300,257				10,371	08/06/2031	4.B FE
..LX2696-03-2	EVERGREEN ACQCO 1 LP EVERGREEN ACQCO TL S+250 09/17/32	08/11/2026	Various		257,386	257,386	256,099	255,354		2,032		2,032		257,386				10,401	09/17/2032	4.A FE
..LX2698-21-0	AVALARA INC AVALARA INC TLB S+250 03/29/32	09/30/2026	Various		24,938	24,938	24,679	24,625		313		313		24,938				1,162	03/29/2032	4.C FE
..LX2698-22-8	BALDWIN INSURANCE GROUP BALDWIN INSUR GRP TLB2 S+250 05/27/31	09/30/2026	Redemption 100.0000		12,306	12,306	12,245	12,228		78		78		12,306				413	05/27/2031	4.B FE
..LX2698-30-1	CINCINNATI BELL INC CINCINNATI BELL TLB5 +225 11/24/28	09/30/2026	Redemption 100.0000		19,858	19,858	19,759	19,737		120		120		19,858				640	11/24/2028	4.C FE
..LX2698-34-3	ARCLINE FM HOLDINGS LLC ARCLINE-FAIRBANKS TL S+275 06/24/30	09/30/2026	Various		20,952	20,952	20,952	20,952						20,952				1,006	06/24/2030	4.B FE
..LX2698-81-4	SOLSTICE ADVANCED MATERIALS SOLSTICE ADV MATERIAL TLB S175 10/29/32	09/30/2026	Various		8,947	8,947	8,936	8,924		24		24		8,947				404	10/29/2032	2.C FE
..LX2703-62-2	ION PLATFORM FINANCE US ION PLATFORM TLB S+375 09/30/32	07/16/2026	Various		2,391,667	3,000,000	2,970,000	2,961,964		(16,893)		(16,893)		2,945,071		(553,405)	(553,405)	145,533	09/30/2032	4.B FE
..LX2703-62-2	ION PLATFORM FINANCE US ION PLATFORM TLB S+375 09/30/32	09/30/2026	Various		19,316	19,316	19,122	19,066		250		250		19,316				992	09/30/2032	4.B FE
..LX2705-86-6	PEER USA LLC PEER USA- ACTION TLB S+225 10/14/32	09/30/2026	Redemption 100.0000		14,583	14,583	14,583	14,583						14,583				473	10/14/2032	3.A FE
..LX2706-35-1	CROWN EQUIPMENT CORP CROWN EQUIPMENT TLB1 S+200 10/10/31	07/01/2026	Various		17,363	17,363	17,225	17,210		152		152		17,363				519	10/10/2031	3.C FE
..LX2706-43-5	MADISON SAFETY & FLOW MADISON SAFETY&FLOW TLB S+250 09/26/31	07/01/2026	Redemption 100.0000		2,264,024	2,264,024	2,234,771	2,228,638		35,386		35,386		2,264,024				40,847	09/26/2031	4.B FE
..LX2706-54-2	BUCKEYE PARTNERS LP BUCKEYE PARTNERS TLB-7 S+175 11/22/32	09/30/2026	Redemption 100.0000		7,706	7,706	7,701	7,688		19		19		7,706				226	11/22/2032	2.C FE
..LX2714-58-7	FLEETCOR TECHNOLOGIES INC FLEETCOR-CORPAY TLB S+175 11/05/32	09/30/2026	Various		25,379	25,379	25,266	15,301		150		150		25,379				652	11/05/2032	3.A FE
..LX2714-82-7	NEP-NCP GROUP INC NEP- NCP GROUP TLB S+450 10/17/31	09/30/2026	Various		30,000	30,000	29,700	29,630		370		370		30,000				1,818	10/17/2031	4.B FE
..LX2714-91-8	SCIL IV LLC SCIL IV-POLYNT TLB S+400 10/29/32	08/06/2026	Various		17,778	17,778	17,689	17,658		119		119		17,778				895	10/29/2032	3.C FE
..LX2722-36-6	TALEN ENERGY SUPPLY LLC TALEN ENERGY SUPPLY TLB S+150 11/26/32	09/30/2026	Various		10,714	10,714	10,660	10,654		60		60		10,714				343	11/26/2032	3.B FE
..LX2734-06-4	CREATIVE PLANNING CPI HOLDCO-CREATIVE TLB S+200 05/19/31	09/30/2026	Various		29,836	29,836	29,488	29,476		360		360		29,836				1,246	05/19/2031	3.C FE
..LX2737-10-9	RAISING CANE'S RESTAURANT RAISING CANE TLB S+200 11/03/32	09/30/2026	Redemption 100.0000		14,286	14,286	14,250	14,209		76		76		14,286				441	11/03/2032	3.C FE
..LX2744-38-6	PING IDENTITY HOLDING CORP PING IDENTITY TL S+275 11/15/32	09/30/2026	Various		12,158	12,158	12,095	9,277		78		78		12,158				769	11/15/2032	4.B FE
..LX2750-65-6	IRB HOLDING CORP INSPIRE IRB HLDG-INSPIRE-ARG TLB S+250 12/16/30	09/17/2026	CITICORP SECURITIES		1,193,639	1,189,180	1,189,180	1,189,180						1,189,180		4,459	4,459	53,807	12/16/2030	4.B FE
..LX2750-65-6	IRB HOLDING CORP INSPIRE IRB HLDG-INSPIRE-ARG TLB S+250 12/16/30	09/30/2026	Various		63,246	63,246	63,246	63,246						63,246				2,698	12/16/2030	4.B FE
..LX2755-71-3	ARETEC GROUP INC ARETEC GROUP-CETERA TLB4 S+300 08/09/30	09/30/2026	Redemption 100.0000		15,485	15,485	15,422	15,405		79		79		15,485				562	08/09/2030	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..LX2757-89-1	BLACKSTONE MORTGAGE TRUST BLACKSTONE MORTGAGE TLB S+250 12/20/32	07/01/2026	Various		(28)			(1,248,787)		868		868		868		(896)	(896)	67,025	12/20/2032	4.A FE
..LX2757-89-1	BLACKSTONE MORTGAGE TRUST BLACKSTONE MORTGAGE TLB S+250 12/20/32	07/01/2026	Various															159	12/20/2032	4.A FE
..LX2760-99-4	ELEMENT SOLUTIONS INC ELEMENT SOLUTIONS TLB3 S+175 12/18/30	09/30/2026	Redemption 100.0000		6,775	6,775	6,766			8		8		6,775				227	12/18/2030	3.A FE
..LX2776-75-0	PAREXEL INTERNATIONAL PAREXEL INTL TLB S+250 12/12/31	07/21/2026	Various		4,336,902	4,326,087	4,315,272	1,873,610		(16,591)		(16,591)		4,298,332		38,570	38,570	147,828	12/12/2031	4.B FE
..LX2776-85-9	ASPIRE BAKERIES HOLDING ASPIRE BAKERIES TLB S+300 12/23/30	09/30/2026	Various		10,478	10,478	10,324	8,894		165		165		10,478				360	12/23/2030	4.B FE
..LX2778-59-0	SHIFT4 PAYMENTS LLC SHIFT4 PAYMENTS TLB S+200 07/06/32	07/01/2026	GOLDMAN SACHS & CO		2,310,000	2,333,333	2,310,000							2,310,000					07/06/2032	3.A FE
..LX2778-59-0	SHIFT4 PAYMENTS LLC SHIFT4 PAYMENTS TLB S+200 07/06/32	09/30/2026	Various		10,314	10,314	10,226	4,431		94		94		10,314				210	07/06/2032	3.A FE
..LX2780-22-4	WASSERMAN- TEAM SME WASSERMAN MEDIA-SME TLB S+250 06/23/32	09/30/2026	Various		13,590	13,590	13,453	10,268		155		155		13,590				356	06/23/2032	4.B FE
..LX2785-50-4	LUMEXA IMAGING-US RADIOLOGY LUMEXA IMAGING TLB S+300 12/17/32	07/01/2026	Various		2,314,485	2,331,818	2,325,988	2,246,960		(10,943)		(10,943)		2,314,485				72,612	12/17/2032	4.B FE
..LX2785-75-1	BAUSCH + LOMB CORP BAUSCH + LOMB TLB S+375 01/15/31	07/30/2026	J.P. MORGAN		3,007,500	3,000,000	2,968,843	2,963,297		(7,547)		(7,547)		2,955,750		51,750	51,750	89,197	01/15/2031	4.B FE
..LX2785-75-1	BAUSCH + LOMB CORP BAUSCH + LOMB TLB S+375 01/15/31	09/30/2026	Redemption 100.0000		28,311	28,311	28,017	27,965		346		346		28,311				1,133	01/15/2031	4.B FE
..LX2789-19-1	SAZERAC CO INC SAZERAC CO INC TLB-2 S+200 07/09/32	09/30/2026	Various		22,209	22,209	22,120	4,167		89		89		22,209				812	07/09/2032	3.C FE
..LX2790-68-6	VOYAGER PARENT LLC VOYAGER PARENT-EVRI-TLB S+425 07/01/32	09/21/2026	DEUTSCHE BANK		318,876	317,290	305,899			(2,251)		(2,251)		303,648		15,228	15,228	18,984	07/01/2032	4.B FE
..LX2790-68-6	VOYAGER PARENT LLC VOYAGER PARENT-EVRI-TLB S+425 07/01/32	09/30/2026	Various		13,894	13,894	13,395	8,488		502		502		13,894				808	07/01/2032	4.B FE
..LX2813-66-0	AMWINS AMWINS TLB2 S+200 01/30/32	07/28/2026	GOLDMAN SACHS & CO		2,977,500	3,000,000	2,961,147			(7,987)		(7,987)		2,953,159		24,341	24,341	99,675	01/30/2032	4.A FE
..LX2813-66-0	AMWINS AMWINS TLB2 S+200 01/30/32	09/30/2026	Redemption 100.0000		9,592	9,592	9,565			27		27		9,592				380	01/30/2032	4.A FE
..LX2814-86-6	BLACKSTONE MORTGAGE TRUST BLACKSTONE MORTGAGE TLB9 S+250 12/10/30	09/30/2026	Redemption 100.0000		5,021	5,021	4,986	4,981		40		40		5,021				169	12/10/2030	4.A FE
..LX2814-87-4	AMNEAL HOLDINGS , LLC AMNEAL PHARMACEUTICA TLB S+300 08/02/32	07/01/2026	BANK OF AMERICA		2,992,481	2,992,481	2,992,481							2,992,481					08/02/2032	4.A FE
..LX2814-87-4	AMNEAL HOLDINGS , LLC AMNEAL PHARMACEUTICA TLB S+300 08/02/32	08/03/2026	Tax Free Exchange		11,213,626	11,354,272	11,265,403	11,251,386		(37,760)		(37,760)		11,213,626				289,439	08/02/2032	4.A FE
..LX2815-30-1	ADVISOR GROUP HOLDINGS ADVISOR GROUP-OSAIC TLB1 S+250 08/02/32	09/30/2026	Redemption 100.0000		12,633	12,633	12,514	12,501		132		132		12,633				427	08/02/2032	4.B FE
..LX2819-03-0	GRAHAM PACKAGING GRAHAM PACKAGING TLB S+225 01/26/33	09/30/2026	Redemption 100.0000		27,030	27,030	26,962			68		68		27,030				1,049	01/26/2033	4.A FE
..LX2821-67-1	BELRON FINANCE LLC BELRON REFI 2031 TLB S+200 10/16/31	09/30/2026	Redemption 100.0000		22,082	22,082	21,870			212		212		22,082				615	10/16/2031	3.C FE
..LX2822-33-1	PETCO HEALTH & WELLNESS PETCO TLB 2031 S+425 02/03/31	09/17/2026	CITICORP SECURITIES		3,007,500	3,000,000	2,970,000	2,968,877		(13,237)		(13,237)		2,955,640		51,860	51,860	128,981	02/03/2031	4.C FE
..LX2822-33-1	PETCO HEALTH & WELLNESS PETCO TLB 2031 S+425 02/03/31	09/01/2026	Redemption 100.0000		1,343,137	1,343,137	1,329,706	1,329,203		13,934		13,934		1,343,137				49,595	02/03/2031	4.C FE
..LX2822-34-9	ALERA GROUP INTERMEDIATE ALERA GROUP TLB S+275 05/28/32	09/30/2026	Redemption 100.0000		19,950	19,950	19,717			233		233		19,950				889	05/28/2032	4.B FE
..LX2822-52-1	AMYNTA AGENCY AMYNTA AGENCY TLB S+250 12/29/31	09/30/2026	Redemption 100.0000		10,000	10,000	9,913	9,907		93		93		10,000				334	12/29/2031	4.B FE
..LX2822-54-7	LSF12 HELIX PARENT -HILLEN LSF12 HELIX - HILLEN TLB S+300 02/10/33	07/01/2026	BANK OF AMERICA							309		309		309		(309)	(309)	21,435	02/10/2033	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..LX2822-56-2	AMEX GBT AMEX GBT TLB2 S+200 07/28/31	. 09/29/2026 .	Various		6,437,159	6,437,159	6,395,016	6,408,384		45,162		45,162		6,437,159				199,508	. 07/28/2031 .	3.C FE
..LX2822-57-0	HERSCHEND ENTERTAINMENT HERSCHEND ENTERTAIN TL1 S+250 05/27/32	. 09/30/2026 .	Redemption 100.0000		5,456	5,456	5,409	5,404		52		52		5,456				183	. 05/27/2032 .	4.A FE
..LX2823-56-0	LIGHT & WONDER LIGHT & WONDER INC TLB S+200 04/16/29	. 09/30/2026 .	Redemption 100.0000		32,752	32,752	32,752							32,752				1,293	. 04/16/2029 .	3.B FE
..LX2823-98-2	CENGAGE LEARNING INC CENGAGE LEARNING INC TLB S+300 03/24/31	. 09/30/2026 .	Redemption 100.0000		25,321	25,321	24,880			441		441		25,321				1,230	. 03/24/2031 .	3.B FE
..LX2825-48-2	RESILIENCE PARENT LLC RESILIENCE-MACLEAN TLB S+250 02/28/33	. 09/30/2026 .	Redemption 100.0000		5,739	5,739	5,725			14		14		5,739				202	. 02/28/2033 .	4.B FE
..LX2831-15-9	ALKERMES INC ALKERMES INC TLB +S275 08/12/31	. 08/12/2026 .	Tax Free Exchange		2,856,999	2,874,639	2,867,453	2,865,714		(8,715)		(8,715)		2,856,999				75,791	. 08/12/2031 .	3.B FE
..LX2832-18-1	ENSEMBLE HEALTH RCM LLC ENSEMBLE RCM LLC TLB S+300 02/09/33	. 09/30/2026 .	Redemption 100.0000		17,367	17,367	17,346			22		22		17,367				741	. 02/09/2033 .	4.B FE
..LX2833-57-7	DISTRIBUTED POWER-INNIO INNIO GROUP TLB11 S+175 11/28/31	. 09/30/2026 .	Redemption 100.0000		34,482	34,482	34,484			(2)		(2)		34,482				567	. 11/28/2031 .	4.A FE
..LX2834-28-6	UNITED AIRLINES UNITED AIRLINES TLB S+175 02/24/31	. 09/30/2026 .	Redemption 100.0000		6,577	6,577	6,416			161		161		6,577				237	. 02/24/2031 .	3.A FE
..LX2838-19-6	ONEX TSG INTERMEDIATE CO ONEX TSG INTERM-SCP TLB S+325 08/06/32	. 09/30/2026 .	Redemption 100.0000		9,091	9,091	9,016			75		75		9,091				409	. 08/06/2032 .	4.B FE
..LX2838-22-0	WCG INTERMEDIATE CORP WCG INTERMEDIATE TLB S+275 02/25/32	. 09/30/2026 .	Redemption 100.0000		139,745	139,745	139,745							139,745				5,291	. 02/25/2032 .	4.C FE
..LX2838-58-4	JANUS INTERNATIONAL JANUS TLB S+200 08/05/30	. 09/30/2026 .	Redemption 100.0000		600,116	600,116	597,380			2,736		2,736		600,116				20,647	. 08/05/2030 .	3.C FE
..LX2847-03-1	CRESCENT MIDSTREAM INTERM CRESCENT MIDSTREAM TLB S+325 02/18/33	. 09/30/2026 .	Redemption 100.0000		5,714	5,714	5,686			29		29		5,714				243	. 02/18/2033 .	4.A FE
..LX2853-94-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL S+500 03/07/33	. 08/04/2026 .	Various		2,996,398	2,999,014	2,939,034			(20,347)		(20,347)		2,918,686		77,712	77,712	137,921	. 03/07/2033 .	4.C FE
..LX2853-94-8	MICHAELS STORES INC. MICHAELS COMPANIES 1L TL S+500 03/07/33	. 09/30/2026 .	Redemption 100.0000		19,717	19,717	19,323			394		394		19,717				907	. 03/07/2033 .	4.C FE
..LX2869-99-3	VSE CORP VSE CORP TLB S+200 03/17/33	. 09/30/2026 .	Redemption 100.0000		8,929	8,929	8,906			22		22		8,929				194	. 03/17/2033 .	3.C FE
..LX2872-40-1	PRIMO BRANDS CORP-TRITON PRIMO BRANDS -TRITON TLB S+275 03/31/31	. 09/30/2026 .	Redemption 100.0000		18,618	18,618	18,525			93		93		18,618				605	. 03/31/2031 .	3.C FE
..LX2872-47-6	OAK-EAGLE ACQUIRECO INC OAK-EAGLE-ELECTR ART TLB S+350 03/24/33	. 07/01/2026 .	J.P. MORGAN		8,044,167	8,166,667	8,044,167							8,044,167					. 03/24/2033 .	3.C FE
..LX2872-91-4	JUPITER BORROWER INC JUPITER BORROW-JANUS TLB S+275 03/25/33	. 07/01/2026 .	J.P. MORGAN		8,329,876	8,367,733	8,329,876							8,329,876					. 03/25/2033 .	3.A FE
..LX2873-67-2	MATIV HOLDINGS INC MATIV HOLDINGS TLB S+450 03/30/33	. 09/30/2026 .	Redemption 100.0000		3,325	3,325	3,159			166		166		3,325				131	. 03/30/2033 .	4.A FE
..LX2878-93-7	GRIFOLS INTERNATIONAL SE GRIFOLS INT'L SERVIC TLB S+250 04/01/33	. 09/30/2026 .	Redemption 100.0000		10,905	10,905	10,823			82		82		10,905				144	. 04/01/2033 .	3.C FE
..LX2897-66-3	DELEK US HOLDINGS INC DELEK US HOLDINGS TLB S+300 05/01/33	. 09/30/2026 .	Redemption 100.0000		39,616	39,616	38,288			1,329		1,329		39,616				1,010	. 05/01/2033 .	4.B FE
..LX2898-17-4	CDK GLOBAL CDK - CENTRAL PARENT TLB S+325 07/06/29	. 07/01/2026 .	No Broker		13,396,688	14,287,808	13,396,688							13,396,688					. 07/06/2029 .	4.B FE
..LX2898-17-4	CDK GLOBAL CDK - CENTRAL PARENT TLB S+325 07/06/29	. 09/30/2026 .	Redemption 100.0000		36,263	36,263	33,994			2,269		2,269		36,263				983	. 07/06/2029 .	4.B FE
..LX2899-35-4	ACPRODUCTS HOLDINGS INC CABINETWORKS-ACPROD.TL S+550 11/14/31	. 07/01/2026 .	MORGAN STANLEY		(5,000)	(5,000)	(5,232)			10,431		10,431		5,199		(10,199)	(10,199)	61,351	. 11/14/2031 .	4.B FE
..LX2899-35-4	ACPRODUCTS HOLDINGS INC CABINETWORKS-ACPROD.TL S+550 11/14/31	. 07/01/2026 .	Redemption 0.0000															207	. 11/14/2031 .	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
..LX2899-35-4	ACPRODUCTS HOLDINGS INC CABINETWORKS-ACPROD.TL S+550 11/14/31	09/30/2026	Redemption 100.0000		10,344	10,344	10,824			(480)		(480)		10,344				319	11/14/2031	5.A FE
..LX2901-08-5	ALASKA AIR GROUP INC ALASKA -AS MILEAGE TLB S+200 05/07/33	07/20/2026	Redemption 100.0000		12,250	12,250	12,219			31		31		12,250				127	05/07/2033	2.C FE
..LX2902-01-8	CINEMARK USA INC CINEMARK USA TLB S+200 05/24/30	09/30/2026	Redemption 100.0000		21,587	21,587	20,992			596		596		21,587				600	05/24/2030	3.A FE
..LX2902-93-5	KNIFE RIVER HOLD CO KNIFE RIVER TLB S+175 03/08/32	09/30/2026	Redemption 100.0000		6,408	6,408	6,367			42		42		6,408				132	03/08/2032	3.A FE
..LX2908-89-0	PRESTIGE BRANDS PRESTIGE BRANDS TLB S+200 06/12/33	07/01/2026	CITICORP SECURITIES		384,191	385,154	384,191							384,191					06/12/2033	3.B FE
..LX2908-89-0	PRESTIGE BRANDS PRESTIGE BRANDS TLB S+200 06/12/33	09/30/2026	Redemption 100.0000		121,628	121,628	121,349			279		279		121,628				1,288	06/12/2033	3.B FE
..LX2910-14-4	WORTHINGTON STEEL INC WORTHINGTON STEEL TLB S+400 05/31/33	07/01/2026	WELLS FARGO SECURITIES LLC		1,498,125	1,500,000	1,498,125							1,498,125					05/31/2033	4.B FE
..LX2910-14-4	WORTHINGTON STEEL INC WORTHINGTON STEEL TLB S+400 05/31/33	08/19/2026	Redemption 100.0000		2,142,857	2,142,857	2,116,607			26,250		26,250		2,142,857				25,839	05/31/2033	4.B FE
..LX2910-20-1	SANMINA CORP SANMINA CORP TLB S+175 10/27/32	09/30/2026	Redemption 100.0000		90,000	90,000	89,470			530		530		90,000				1,296	10/27/2032	3.A FE
..LX2910-30-0	STONEPEAK NILE PARENT STONEPEAK-AIR TRANS TLB S+200 04/09/32	09/30/2026	Redemption 100.0000		26,628	26,628	26,496			132		132		26,628				382	04/09/2032	3.B FE
..LX2910-31-8	FORGENT INTERMEDIATE IV FORGENT INTERMEDIATE TLB S+225 12/20/32	07/01/2026	JEFFERIES & COMPANY INC.		94					(78)		(78)		(78)		172	172	24,461	12/20/2032	4.B FE
..LX2910-37-5	TKO Group-ZUFFAL TKO-UFC-ZUFFAL TLB 5 S+175 11/21/31	09/30/2026	Redemption 100.0000		16,813	16,813	16,693			121		121		16,813				228	11/21/2031	3.B FE
..LX2910-50-8	KESTREL ACQUISITION LLC KESTREL- HUNTERSTOWN TLB S+275 11/06/31	07/10/2026	Redemption 100.0000		52,629	52,629	51,708			921		921		52,629				1,107	11/06/2031	3.C FE
..LX2918-57-6	QXO INC QXO INC TLB S+200 06/03/33	07/01/2026	WELLS FARGO SECURITIES LLC		2,557,692	2,564,103	2,557,692							2,557,692					06/03/2033	3.B FE
..LX2919-91-3	ESCO TECHNOLOGIES INC ESCO TECHNOLOGIES TLB S+175 06/10/33	07/01/2026	J.P. MORGAN		1,642,941	1,647,059	1,642,941							1,642,941					06/10/2033	3.B FE
..LX2921-95-0	ADI GLOBAL DISTRIBUTION ADI GLOBAL DISTRIB TLB S+275 06/16/33	07/01/2026	J.P. MORGAN		1,847,857	1,857,143	1,847,857							1,847,857					06/16/2033	3.B FE
..LX2921-98-4	HAYWARD INDUSTRIES INC HAYWARD INDUSTRIES TLB S+200 06/11/33	09/30/2026	Redemption 100.0000		7,422	7,422	7,422							7,422				116	06/11/2033	3.C FE
..LX2922-57-8	CONSTRUCTION PARTNERS INC CONSTRUCTION PART TLB S+200 11/03/31	07/01/2026	GOLDMAN SACHS & CO		1,691,676	1,695,915	1,691,676							1,691,676					11/03/2031	3.C FE
..LX2922-57-8	CONSTRUCTION PARTNERS INC CONSTRUCTION PART TLB S+200 11/03/31	09/30/2026	Redemption 100.0000		16,061	16,061	15,914			148		148		16,061				251	11/03/2031	3.C FE
..LX2924-42-6	PATHFINDER POWER LLC PATHFINDER POWER TLB S+200 06/22/33	07/01/2026	SANTANDER		3,192,000	3,200,000	3,192,000							3,192,000					06/22/2033	3.B FE
..LX2925-48-0	GAIA PURCHASER INC GAIA PURCHASER-GLOBAL TLBS+400 06/24/33	09/17/2026	J.P. MORGAN		5,990,000	6,000,000	5,970,000							5,970,000		20,000	20,000		06/24/2033	4.B FE
..LX2926-69-4	JACKSON GENERATION LLC JACKSON GENERATION TLB S+250 07/08/33	07/01/2026	MUFG SECURITIES AMERICAS INC		6,128,640	6,144,000	6,128,640							6,128,640					07/08/2033	3.C FE
..LX2927-57-7	CORE & MAIN CORE & MAIN TLB S+175 07/01/33	07/01/2026	J.P. MORGAN		1,254,038	1,257,181	1,254,038							1,254,038					07/01/2033	3.B FE
..LX2927-60-1	VALVOLINE-BNS ECI VALVOLINE- BNS ECI TLB S+175 12/01/32	08/24/2026	Redemption 100.0000		1,206,841	1,206,841	1,195,852			10,990		10,990		1,206,841				10,033	12/01/2032	3.B FE
..LX2927-62-7	LUMEXA IMAGING-US RADIOLOGY LUMEXA IMAGING TLB S+250 12/17/32	09/30/2026	Redemption 100.0000		5,830	5,830	5,786			43		43		5,830				93	12/17/2032	4.B FE
..LX2945-32-2	ALKERMES INC ALKERMES INC TLB S+225 08/12/31	09/30/2026	Redemption 100.0000		7,205	7,205	7,160			44		44		7,205				59	08/12/2031	3.B FE
..LX2151-33-5	NORTHRIVER MIDSTREAM NORTHRIVER MIDSTREAM TLB S+225 08/16/30	07/01/2026	Redemption 100.0000		5,317	5,317	5,317							5,317				90	08/16/2030	3.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 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
..LX2257-02-5	WESTJET AIRLINES WESTJET AIRLINE TLB2 S+275 02/14/31	09/30/2026	Various		16,384	16,384	16,220	16,050		334		334		16,384				777	02/14/2031	3.C FE
..LX2280-98-5	AIR CANADA AIR CANADA TLB S+175 03/21/31	09/30/2026	Various		43,574	43,574	43,509	25,677		131		131		43,574				1,711	03/21/2031	3.A FE
..LX2823-17-2	GARDA WORLD SECURITY GARDA WORLD SECURITY TLB S+275 02/01/29	07/31/2026	Redemption 100.0000		4,201	4,201	4,190			11		11		4,201				16	02/01/2029	4.A FE
..LX2897-54-9	ROCKPOINT GAS STORAGE IN ROCKPOINT GAS TLB S+225 09/18/31	09/30/2026	Redemption 100.0000		24,742	24,742	24,121			621		621		24,742				597	09/18/2031	4.A FE
..LX2531-99-9	SOPHOS GROUP PLC WAVE DISTRIBUTION-SOPHOS S+350 03/05/27	09/30/2026	Various		6,220	6,220	6,212	6,208		13		13		6,220				327	03/05/2027	4.C FE
..LX2670-99-5	ENTAIN HOLDINGS PLC ENTAIN HOLDING TLB5 S+225 07/30/32	09/30/2026	Various		31,774	31,774	31,410	31,330		444		444		31,774				1,385	07/30/2032	3.C FE
..LX2750-67-2	ROSEN GROUP-URSA MINOR ROSEN GRP-URSA MINOR TLB S+225 03/26/31	07/01/2026	BARCLAYS		1,492,500	1,496,241	1,492,500							1,492,500					03/26/2031	4.A FE
..LX2750-67-2	ROSEN GROUP-URSA MINOR ROSEN GRP-URSA MINOR TLB S+225 03/26/31	09/30/2026	Various		16,188	16,188	16,178	12,438		9		9		16,188				569	03/26/2031	4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					349,752,750	359,253,400	350,631,668	143,090,151	50,729	313,680		364,409		350,516,457		(763,707)	(763,707)	6,661,094	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					2,202,989,815	2,225,896,148	2,199,497,675	1,838,985,107	50,729	554,625		605,354	(2,477,869)	2,214,699,144	2,664,738	(15,103,366)	(12,438,628)	80,845,680	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					2,202,989,815	2,225,896,148	2,199,497,675	1,838,985,107	50,729	554,625		605,354	(2,477,869)	2,214,699,144	2,664,738	(15,103,366)	(12,438,628)	80,845,680	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					2,202,989,815	2,225,896,148	2,199,497,675	1,838,985,107	50,729	554,625		605,354	(2,477,869)	2,214,699,144	2,664,738	(15,103,366)	(12,438,628)	80,845,680	XXX	XXX
..36207E-NA-8	GOVERNMENT NATIONAL MORTGAGE A 6% Due 12/15/2033 Mo-1 6.000% 12/15/33	09/01/2026	Paydown		23,116	23,116	24,254	23,783		(667)		(667)		23,116				1,004	12/15/2033	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					23,116	23,116	24,254	23,783		(667)		(667)		23,116				1,004	XXX	XXX
..31283H-Q8-1	FREDDIE MAC 7 1/2% Due 2/1/2032 Mo-1 7.500% 02/01/32	09/01/2026	Paydown		275	275	288	280		(5)		(5)		275				14	02/01/2032	1.A
..31287Q-7G-0	FREDDIE MAC 6 1/2% Due 4/1/2032 Mo-1 6.500% 04/01/32	09/01/2026	Paydown		952	952	990	961		(10)		(10)		952				41	04/01/2032	1.A
..31287U-AX-0	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32	09/01/2026	Paydown		673	673	705	700		(27)		(27)		673				34	06/01/2032	1.A
..31287U-JM-5	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32	09/01/2026	Paydown		957	957	1,002	969		(12)		(12)		957				48	06/01/2032	1.A
..31287U-JN-3	FREDDIE MAC 7 1/2% Due 6/1/2032 Mo-1 7.500% 06/01/32	09/01/2026	Paydown		1,440	1,440	1,508	1,457		(17)		(17)		1,440				72	06/01/2032	1.A
..31288J-ZU-3	FREDDIE MAC 6 1/2% Due 4/1/2033 Mo-1 6.500% 04/01/33	09/01/2026	Paydown		12,475	12,475	13,035	12,635		(159)		(159)		12,475				540	04/01/2033	1.A
..3128M6-RR-1	FREDDIE MAC 7% Due 9/1/2038 Mo-1 7.000% 09/01/38	09/01/2026	Paydown		997	997	1,038	1,032		(35)		(35)		997				46	09/01/2038	1.A
..31292H-PJ-7	FREDDIE MAC 7 1/2% Due 1/1/2032 Mo-1 7.500% 01/01/32	09/01/2026	Paydown		325	325	340	329		(4)		(4)		325				17	01/01/2032	1.A
..31292K-6A-0	FREDDIE MAC 4% Due 12/1/2040 Mo-1 4.000% 12/01/40	09/01/2026	Paydown		11,724	11,724	11,752	11,737		(13)		(13)		11,724				316	12/01/2040	1.A
..312943-WG-4	FREDDIE MAC 4% Due 11/1/2040 Mo-1 4.000% 11/01/40	09/01/2026	Paydown		4,925	4,925	4,937	4,931		(6)		(6)		4,925				127	11/01/2040	1.A
..31296R-H8-4	FREDDIE MAC 6 1/2% Due 12/1/2033 Mo-1 6.500% 12/01/33	09/01/2026	Paydown		2,706	2,706	2,794	2,732		(26)		(26)		2,706				117	12/01/2033	1.A
..31296S-YF-7	FREDDIE MAC 6 1/2% Due 1/1/2034 Mo-1 6.500% 01/01/34	09/01/2026	Paydown		719	719	743	726		(7)		(7)		719				31	01/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..31298M-7F-8	FREDDIE MAC 7 1/2% Due 5/1/2031 Mo-1 7.500% 05/01/31	09/01/2026	Paydown		397	397	416	401		(4)		(4)		397				20	05/01/2031	1.A
..313637-FB-1	FANNIE MAE 6.64% Due 3/1/2028 Mo-1 6.640% 03/01/28	09/01/2026	Paydown		455	455	455	455						455				20	03/01/2028	1.A
..31371G-2Y-5	FANNIE MAE 7% Due 8/1/2028 Mo-1 7.000% 08/01/28	09/01/2026	Paydown		2,172	2,172	2,294	2,195		(23)		(23)		2,172				98	08/01/2028	1.A
..31371G-4T-4	FANNIE MAE 7% Due 9/1/2028 Mo-1 7.000% 09/01/28	09/01/2026	Paydown		166	166	175	168		(3)		(3)		166				8	09/01/2028	1.A
..31371H-BY-3	FANNIE MAE 7% Due 10/1/2028 Mo-1 7.000% 10/01/28	09/01/2026	Paydown		1,244	1,244	1,314	1,268		(24)		(24)		1,244				58	10/01/2028	1.A
..31371H-D9-6	FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000% 12/01/28	09/01/2026	Paydown		582	582	615	593		(11)		(11)		582				27	12/01/2028	1.A
..31371H-F2-9	FANNIE MAE 7% Due 12/1/2028 Mo-1 7.000% 12/01/28	09/01/2026	Paydown		170	170	179	170		(1)		(1)		170				8	12/01/2028	1.A
..31371H-HL-5	FANNIE MAE 7% Due 2/1/2029 Mo-1 7.000% 02/01/29	09/01/2026	Paydown		47	47	50	47						47				2	02/01/2029	1.A
..31371H-KX-5	FANNIE MAE 7% Due 3/1/2029 Mo-1 7.000% 03/01/29	09/01/2026	Paydown		906	906	958	922		(16)		(16)		906				42	03/01/2029	1.A
..31371H-PB-8	FANNIE MAE 7% Due 5/1/2029 Mo-1 7.000% 05/01/29	09/01/2026	Paydown		142	142	150	144		(2)		(2)		142				6	05/01/2029	1.A
..31371H-YB-8	FANNIE MAE 7 1/2% Due 10/1/2029 Mo-1 7.500% 10/01/29	09/01/2026	Paydown		186	186	196	189		(2)		(2)		186				9	10/01/2029	1.A
..31371K-BU-4	FANNIE MAE 7 1/2% Due 9/1/2031 Mo-1 7.500% 09/01/31	09/01/2026	Paydown		57	57	60	58		(1)		(1)		57				3	09/01/2031	1.A
..31371K-NJ-6	FANNIE MAE 7 1/2% Due 4/1/2032 Mo-1 7.500% 04/01/32	09/01/2026	Paydown		274	274	294	284		(10)		(10)		274				14	04/01/2032	1.A
..31371K-P8-8	FANNIE MAE 7% Due 6/1/2032 Mo-1 7.000% 06/01/32	09/01/2026	Paydown		2,481	2,481	2,585	2,520		(38)		(38)		2,481				116	06/01/2032	1.A
..31371K-R4-5	FANNIE MAE 7% Due 8/1/2032 Mo-1 7.000% 08/01/32	09/01/2026	Paydown		462	462	482	468		(7)		(7)		462				21	08/01/2032	1.A
..31384W-K5-8	FANNIE MAE 8% Due 5/1/2031 Mo-1 8.000% 05/01/31	09/01/2026	Paydown		170	170	170	170						170				9	05/01/2031	1.A
..31385H-XF-4	FANNIE MAE 7 1/2% Due 11/1/2031 Mo-1 7.500% 11/01/31	09/01/2026	Paydown		22	22	23	22						22				1	11/01/2031	1.A
..31387X-2G-9	FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000% 09/01/31	09/01/2026	Paydown		1,292	1,292	1,293	1,292						1,292				69	09/01/2031	1.A
..31387X-GX-7	FANNIE MAE 8% Due 8/1/2031 Mo-1 8.000% 08/01/31	09/01/2026	Paydown		3,496	3,496	3,497	3,496						3,496				186	08/01/2031	1.A
..31388J-W9-2	FANNIE MAE 8% Due 9/1/2031 Mo-1 8.000% 09/01/31	09/01/2026	Paydown		722	722	723	722						722				38	09/01/2031	1.A
..3138A1-J3-6	FANNIE MAE 4% Due 12/1/2040 Mo-1 4.000% 12/01/40	09/01/2026	Paydown		7,022	7,022	7,486	7,294		(273)		(273)		7,022				187	12/01/2040	1.A
..3138E6-VW-3	FANNIE MAE 3 1/2% Due 2/1/2042 Mo-1 3.500% 02/01/42	09/01/2026	Paydown		8,071	8,071	8,196	8,165		(94)		(94)		8,071				188	02/01/2042	1.A
..3138E9-D9-8	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42	09/01/2026	Paydown		2,090	2,090	2,122	2,108		(18)		(18)		2,090				49	07/01/2042	1.A
..3138EJ-TK-4	FANNIE MAE 3 1/2% Due 8/1/2042 Mo-1 3.500% 08/01/42	09/01/2026	Paydown		10,054	10,054	10,210	10,157		(103)		(103)		10,054				245	08/01/2042	1.A
..3138LU-VL-6	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42	09/01/2026	Paydown		1,210	1,210	1,229	1,221		(11)		(11)		1,210				28	07/01/2042	1.A
..3138LW-DV-0	FANNIE MAE 3 1/2% Due 7/1/2042 Mo-1 3.500% 07/01/42	09/01/2026	Paydown		652	652	663	660		(8)		(8)		652				15	07/01/2042	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
..3138M5-3B-3	FANNIE MAE 4% Due 8/1/2042 Mo-1 4.000% 08/01/42	09/01/2026	Paydown		773	773	825	804		(31)		(31)		773				21	08/01/2042	1.A
..3138M9-PP-0	FANNIE MAE 3 1/2% Due 11/1/2042 Mo-1 3.500% 11/01/42	09/01/2026	Paydown		3,846	3,846	3,906	3,882		(36)		(36)		3,846				90	11/01/2042	1.A
..3138ML-B4-5	FANNIE MAE 3 1/2% Due 12/1/2042 Mo-1 3.500% 12/01/42	09/01/2026	Paydown		2,297	2,297	2,333	2,321		(24)		(24)		2,297				54	12/01/2042	1.A
..3138W7-5S-9	FANNIE MAE 3% Due 4/1/2043 Mo-1 3.000% 04/01/43	09/01/2026	Paydown		4,297	4,297	4,186	4,209		88		88		4,297				86	04/01/2043	1.A
..3138W7-NW-0	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43	09/01/2026	Paydown		1,003	1,003	1,018	1,012		(9)		(9)		1,003				23	06/01/2043	1.A
..3138WA-RV-1	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43	09/01/2026	Paydown		2,824	2,824	2,868	2,850		(26)		(26)		2,824				66	12/01/2043	1.A
..3138WB-3A-1	FANNIE MAE 3 1/2% Due 6/1/2044 Mo-1 3.500% 06/01/44	09/01/2026	Paydown		2,050	2,050	2,085	2,078		(28)		(28)		2,050				48	06/01/2044	1.A
..3138WD-BH-3	FANNIE MAE 4% Due 10/1/2044 Mo-1 4.000% 10/01/44	09/01/2026	Paydown		8,030	8,030	8,545	8,407		(377)		(377)		8,030				223	10/01/2044	1.A
..3138WD-Y8-8	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45	09/01/2026	Paydown		1,502	1,502	1,466	1,475		27		27		1,502				30	01/01/2045	1.A
..3138WD-Y9-6	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45	09/01/2026	Paydown		2,733	2,733	2,669	2,681		52		52		2,733				52	01/01/2045	1.A
..3138WE-Q3-6	FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000% 05/01/45	09/01/2026	Paydown		1,384	1,384	1,348	1,356		28		28		1,384				28	05/01/2045	1.A
..3138WF-LC-8	FANNIE MAE 3 1/2% Due 9/1/2045 Mo-1 3.500% 09/01/45	09/01/2026	Paydown		5,847	5,847	6,089	6,037		(190)		(190)		5,847				136	09/01/2045	1.A
..3138X0-ZA-9	FANNIE MAE 3 1/2% Due 7/1/2043 Mo-1 3.500% 07/01/43	09/01/2026	Paydown		3,536	3,536	3,591	3,576		(39)		(39)		3,536				85	07/01/2043	1.A
..3138X2-T9-5	FANNIE MAE 3 1/2% Due 8/1/2043 Mo-1 3.500% 08/01/43	09/01/2026	Paydown		1,466	1,466	1,491	1,485		(19)		(19)		1,466				34	08/01/2043	1.A
..3138X3-GV-8	FANNIE MAE 3% Due 8/1/2043 Mo-1 3.000% 08/01/43	09/01/2026	Paydown		3,021	3,021	2,943	2,966		55		55		3,021				66	08/01/2043	1.A
..3138XH-MC-2	FANNIE MAE 3 1/2% Due 12/1/2043 Mo-1 3.500% 12/01/43	09/01/2026	Paydown		3,241	3,241	3,291	3,270		(29)		(29)		3,241				76	12/01/2043	1.A
..3138Y2-3J-0	FANNIE MAE 3% Due 11/1/2044 Mo-1 3.000% 11/01/44	09/01/2026	Paydown		169	169	165	165		4		4		169				3	11/01/2044	1.A
..3138Y5-YH-3	FANNIE MAE 3% Due 2/1/2045 Mo-1 3.000% 02/01/45	09/01/2026	Paydown		1,428	1,428	1,394	1,399		28		28		1,428				29	02/01/2045	1.A
..3138Y9-EJ-3	FANNIE MAE 3% Due 9/1/2044 Mo-1 3.000% 09/01/44	09/01/2026	Paydown		8,861	8,861	8,652	8,691		170		170		8,861				191	09/01/2044	1.A
..3138YF-AZ-7	FANNIE MAE 3% Due 1/1/2045 Mo-1 3.000% 01/01/45	09/01/2026	Paydown		7,602	7,602	7,423	7,453		149		149		7,602				167	01/01/2045	1.A
..3138YF-GV-0	FANNIE MAE 4% Due 2/1/2045 Mo-1 4.000% 02/01/45	09/01/2026	Paydown		172	172	183	179		(7)		(7)		172				5	02/01/2045	1.A
..3138YN-PE-1	FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000% 07/01/45	09/01/2026	Paydown		2,779	2,779	2,714	2,724		55		55		2,779				57	07/01/2045	1.A
..3138YP-AY-8	FANNIE MAE 3% Due 5/1/2045 Mo-1 3.000% 05/01/45	09/01/2026	Paydown		1,127	1,127	1,098	1,104		23		23		1,127				23	05/01/2045	1.A
..3138YS-BR-6	FANNIE MAE 3% Due 8/1/2045 Mo-1 3.000% 08/01/45	09/01/2026	Paydown		19,174	19,174	18,677	18,804		369		369		19,174				384	08/01/2045	1.A
..3138YT-4Q-4	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45	09/01/2026	Paydown		15,625	15,625	15,221	15,319		306		306		15,625				346	09/01/2045	1.A
..3138YV-ZN-2	FANNIE MAE 3% Due 7/1/2045 Mo-1 3.000% 07/01/45	09/01/2026	Paydown		1,525	1,525	1,485	1,496		29		29		1,525				30	07/01/2045	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
..3138YX-4Z-5	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45	09/01/2026	Paydown		376	376	367	367		9		9		376				7	09/01/2045	1.A
..3138YX-RQ-0	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45	09/01/2026	Paydown		3,884	3,884	3,784	3,801		83		83		3,884				77	09/01/2045	1.A
..3138YX-Y6-6	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45	09/01/2026	Paydown		1,008	1,008	982	989		19		19		1,008				20	09/01/2045	1.A
..31392F-4F-1	FNR 2002-77 5 1/2% Due 12/25/2032 Mo-1 5.500% 12/25/32	09/01/2026	Paydown		11,153	11,153	12,559	11,674		(522)		(522)		11,153				406	12/25/2032	1.B FE
..31407J-DD-1	FANNIE MAE 6 1/2% Due 9/1/2036 Mo-1 6.500% 09/01/36	09/01/2026	Paydown		14,583	14,583	16,258	15,628		(1,044)		(1,044)		14,583				632	09/01/2036	1.A
..31407S-EK-4	FANNIE MAE 5 1/2% Due 11/1/2035 Mo-1 5.500% 11/01/35	09/01/2026	Paydown		1,448	1,448	1,418	1,427		21		21		1,448				52	11/01/2035	1.A
..31408H-PN-9	FANNIE MAE 6% Due 1/1/2036 Mo-1 6.000% 01/01/36	09/01/2026	Paydown		1,474	1,474	1,490	1,477		(3)		(3)		1,474				59	01/01/2036	1.A
..3140E1-BU-6	FANNIE MAE 3% Due 9/1/2045 Mo-1 3.000% 09/01/45	09/01/2026	Paydown		91,811	91,811	89,436	90,102		1,709		1,709		91,811				1,610	09/01/2045	1.A
..3140GY-GZ-6	FANNIE MAE POOL BH9215 3.500% 01/01/48	09/01/2026	Paydown		14	14	14	14						14					01/01/2048	1.A
..3140H7-Z9-1	FANNIE MAE POOL BJ6167 3.500% 02/01/48	09/01/2026	Paydown		6,655	6,655	6,707	6,702		(47)		(47)		6,655				155	02/01/2048	1.A
..3140HB-GA-0	FANNIE MAE POOL BJ9192 3.500% 05/01/33	09/01/2026	Paydown		7,374	7,374	7,431	7,404		(30)		(30)		7,374				161	05/01/2033	1.A
..3140Q8-3U-7	FANNIE MAE POOL CA1710 4.500% 05/01/48	09/01/2026	Paydown		36,488	36,488	37,982	37,848		(1,359)		(1,359)		36,488				1,095	05/01/2048	1.A
..31411G-JU-7	FANNIE MAE Flt % Due 12/1/2036 Mo-1 7.701% 12/01/36	09/01/2026	Paydown		2,559	2,559	2,574	2,560		(1)		(1)		2,559				103	12/01/2036	1.A
..31413D-S5-7	FANNIE MAE 6 1/2% Due 8/1/2037 Mo-1 6.500% 08/01/37	09/01/2026	Paydown		5,407	5,407	6,028	5,725		(318)		(318)		5,407				234	08/01/2037	1.A
..31413L-LL-1	FANNIE MAE 6% Due 8/1/2037 Mo-1 6.000% 08/01/37	09/01/2026	Paydown		253	253	279	274		(21)		(21)		253				10	08/01/2037	1.A
..31413T-T9-3	FANNIE MAE 6 1/2% Due 11/1/2037 Mo-1 6.500% 11/01/37	09/01/2026	Paydown		3,553	3,553	3,961	3,863		(310)		(310)		3,553				154	11/01/2037	1.A
..31414P-U3-1	FANNIE MAE 6 1/2% Due 2/1/2038 Mo-1 6.500% 02/01/38	09/01/2026	Paydown		3,476	3,476	3,875	3,833		(357)		(357)		3,476				151	02/01/2038	1.A
..31414R-CN-3	FANNIE MAE 5% Due 3/1/2038 Mo-1 5.000% 03/01/38	09/01/2026	Paydown		83,139	83,139	90,719	87,929		(4,791)		(4,791)		83,139				2,841	03/01/2038	1.A
..31414R-PN-9	FANNIE MAE 5% Due 4/1/2038 Mo-1 5.000% 04/01/38	09/01/2026	Paydown		7,730	7,730	8,434	8,139		(409)		(409)		7,730				258	04/01/2038	1.A
..31416V-R9-7	FANNIE MAE 6 1/2% Due 11/1/2038 Mo-1 6.500% 11/01/38	09/01/2026	Paydown		137,488	137,488	153,278	147,704		(10,216)		(10,216)		137,488				5,290	11/01/2038	1.A
..31417B-NC-7	FANNIE MAE 3 1/2% Due 4/1/2042 Mo-1 3.500% 04/01/42	09/01/2026	Paydown		21,863	21,863	22,201	22,159		(296)		(296)		21,863				510	04/01/2042	1.A
..31417E-MS-7	FANNIE MAE 3% Due 1/1/2043 Mo-1 3.000% 01/01/43	09/01/2026	Paydown		6,477	6,477	6,309	6,348		129		129		6,477				129	01/01/2043	1.A
..31417F-NR-5	FANNIE MAE 3% Due 2/1/2043 Mo-1 3.000% 02/01/43	09/01/2026	Paydown		851	851	829	835		16		16		851				17	02/01/2043	1.A
..31417G-T5-5	FANNIE MAE 3 1/2% Due 6/1/2043 Mo-1 3.500% 06/01/43	09/01/2026	Paydown		8,523	8,523	8,655	8,615		(92)		(92)		8,523				183	06/01/2043	1.A
..31418A-XY-9	FANNIE MAE 4 1/2% Due 9/1/2043 Mo-1 4.500% 09/01/43	09/01/2026	Paydown		7,047	7,047	7,599	7,415		(368)		(368)		7,047				213	09/01/2043	1.A
..31418B-V5-2	FANNIE MAE 3% Due 10/1/2045 Mo-1 3.000% 10/01/45	09/01/2026	Paydown		3,529	3,529	3,438	3,455		74		74		3,529				72	10/01/2045	1.A
..31418C-HT-4	FANNIE MAE POOL MA2941 3.500% 03/01/32	09/01/2026	Paydown		14,069	14,069	14,178	14,116		(47)		(47)		14,069				322	03/01/2032	1.A
..31418C-RC-0	FANNIE MAE POOL MA3182 3.500% 11/01/47	09/01/2026	Paydown		27,813	27,813	28,029	27,989		(177)		(177)		27,813				637	11/01/2047	1.A
..31418C-U7-7	FANNIE MAE POOL MA3305 3.500% 03/01/48	09/01/2026	Paydown		30,119	30,119	30,085	30,085		34		34		30,119				699	03/01/2048	1.A
..31418C-U8-5	FANNIE MAE POOL MA3306 4.000% 03/01/48	09/01/2026	Paydown		51,412	51,412	52,343	52,201		(789)		(789)		51,412				1,343	03/01/2048	1.A
..31418C-W2-6	FANNIE MAE POOL MA3364 3.500% 05/01/33	09/01/2026	Paydown		10,745	10,745	10,829	10,789		(44)		(44)		10,745				250	05/01/2033	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
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					791,343	791,343	822,704	810,888		(19,549)		(19,549)		791,343				22,913	XXX	XXX
..3136AY-7L-1	FANNIEMAE-ACES SERIES 2018M1 CLASS A2 3.082% 12/25/27	09/01/2026	Paydown		30,914	30,914	29,546	30,524		390		390		30,914				622	12/25/2027	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					30,914	30,914	29,546	30,524		390		390		30,914				622	XXX	XXX
..000780-MP-8	AMAC 2003-11 5 1/2% Due 10/25/2033 Mo-1 5.500% 10/25/33	09/01/2026	Paydown		22,063	22,063	23,352	22,537		(474)		(474)		22,063				687	10/25/2033	1.A FM
..004421-EB-5	ACE 2004-HE4 SERIES 2004HS1 CLASS M2 5.813% 02/25/34	09/25/2026	Paydown		128,907	128,907	126,712	127,695		1,212		1,212		128,907				2,717	02/25/2034	1.A FM
..004421-MH-3	ACE 2004-HE4 SERIES 2005HE2 CLASS M6 5.138% 04/25/35	09/25/2026	Paydown		7,360	7,360	7,185	7,225		135		135		7,360				128	04/25/2035	1.A FM
..00764M-FT-9	Aegis Asset Backed Securities SERIES 20053 CLASS M3 4.748% 08/25/35	09/25/2026	Paydown		71,903	71,903	66,870	68,042		3,862		3,862		71,903				1,493	08/25/2035	1.A FM
..02660T-DM-2	American Home Mortgage Investm SERIES 20051 CLASS M1 4.868% 06/25/45	09/25/2026	Paydown		329,124	344,038	310,494	325,595		17,663		17,663		343,257		(14,134)	(14,134)	10,159	06/25/2045	3.A FM
..03464H-AA-3	Angel Oak Mortgage Trust SERIES 20225 CLASS A1 4.500% 05/25/67	09/01/2026	Paydown		289,080	289,080	278,917	279,078		10,002		10,002		289,080				8,840	05/25/2067	1.A FE
..03464P-AA-5	Angel Oak Mortgage Trust SERIES 20222 CLASS A1 4.045% 01/25/67	09/01/2026	Paydown		149,981	149,981	134,514	135,613		14,368		14,368		149,981				3,781	01/25/2067	1.A
..03464T-AA-7	Angel Oak Mortgage Trust SERIES 20223 CLASS A1 4.000% 01/25/67	09/01/2026	Paydown		315,262	315,262	305,878	305,980		9,282		9,282		315,262				8,724	01/25/2067	1.A
..03465J-AA-8	Angel Oak Mortgage Trust SERIES 20216 CLASS A1 1.458% 09/25/66	09/01/2026	Paydown		245,424	245,424	195,304	200,661		44,763		44,763		245,424				2,384	09/25/2066	1.A
..03465K-AA-5	Angel Oak Mortgage Trust SERIES 20224 CLASS A1 4.650% 05/25/67	09/01/2026	Paydown		143,327	143,327	136,205	136,451		6,876		6,876		143,327				4,272	05/25/2067	1.A FE
..03465X-AA-7	Angel Oak Mortgage Trust SERIES 20241 CLASS A1 5.210% 08/25/68	09/01/2026	Paydown		286,568	286,568	282,807	282,839		3,729		3,729		286,568				10,472	08/25/2068	1.A FE
..040104-FW-6	Argent Securities Inc SERIES 2004W3 CLASS A3 4.833% 02/25/34	09/25/2026	Paydown		13,592	13,592	13,376	13,435		158		158		13,592				310	02/25/2034	1.A FM
..04542B-KC-5	Asset Backed Funding Certifica SERIES 20040PT5 CLASS M1 5.138% 03/25/34	09/27/2026	Paydown		13,035	13,035	12,970	12,988		47		47		13,035				369	03/25/2034	1.A FM
..05948X-YD-7	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1 5.118% 11/25/33	08/01/2026	Paydown		3,073	3,073	2,923	2,986		87		87		3,073				98	11/25/2033	1.A FM
..05948X-YD-7	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1 5.118% 11/25/33	09/01/2026	Paydown		1,549	1,549	1,474	1,505		44		44		1,549				59	11/25/2033	1.B FM
..05948X-YD-7	BOAMS 2003-J Adj % Due 11/25/2033 Mo-1 5.118% 11/25/33	09/01/2026	Paydown		1,311	1,311	1,305	1,306		6		6		1,311				44	11/25/2033	2.C FM
..05950D-AD-2	Banc of America Funding Corpor 5.89140% Due 6/20/2036 Mo-1 5.475% 06/20/36	09/01/2026	Paydown		3,885	4,006	3,806	3,849		153		153		4,001		(117)	(117)	142	06/20/2036	1.A FM
..05951U-AE-1	BAFC 2006-8T2 5.8341% Due 10/25/2036 Mo-1 5.834% 10/25/36	09/01/2026	Paydown		32,450	32,450	26,716	28,092		4,358		4,358		32,450				1,007	10/25/2036	1.A FM
..06051G-DM-8	Banc of America Funding Corpor Adj % Due 5/25/2035 Mo-1 5.243% 05/25/35	09/01/2026	Paydown		14,414	14,414	14,491	14,448		(33)		(33)		14,414				518	05/25/2035	1.E FM
..07325H-AL-9	BAYVIEW FINANCIAL ACQUISITION SERIES 2006D CLASS M1 4.555% 12/28/36	09/28/2026	Paydown		247,414	247,414	239,267	240,934		6,479		6,479		247,414				8,240	12/28/2036	1.A FM
..07386H-GH-8	BALTA 2003-3 SERIES 20043 CLASS M1 4.868% 04/25/34	09/25/2026	Paydown		3,849	3,849	3,790	3,809		40		40		3,849				120	04/25/2034	1.A FM
..07386H-VM-0	BALTA 2003-3 SERIES 20057 CLASS 1M1 4.733% 08/25/35	09/25/2026	Paydown		227,367	227,367	212,039	220,824		6,543		6,543		227,367				6,693	08/25/2035	1.A FM
..105690-AA-9	BRAVO Residential Funding Trus SERIES 2021NQM3 CLASS A1 1.699% 04/25/60	09/01/2026	Paydown		349,710	349,710	306,160	309,155		40,555		40,555		349,710				4,084	04/25/2060	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
..10569U-AA-3	BRAVO Residential Funding Trus SERIES 2023NQM5 CLASS A1 6.505% 06/25/63	09/01/2026	Paydown		408,737	408,737	405,927	406,132		2,604		2,604		408,737				17,291	06/25/2063	1.A
..105933-AA-3	BRAVO Residential Funding Trus SERIES 2023NQM2 CLASS A1 4.500% 05/25/62	09/01/2026	Paydown		457,954	457,954	433,911	434,419		23,535		23,535		457,954				13,327	05/25/2062	1.A FE
..12061R-AC-5	BUNKER HILL LOAN DEP TR SERIES 20192 CLASS A3 3.185% 07/25/49	09/01/2026	Paydown		75,517	75,517	75,753	75,684		(167)		(167)		75,517				1,967	07/25/2049	1.A
..12668A-VL-6	CWALT 2005-56 Flt % Due 12/25/2035 Mo-25 4.535% 12/25/35	09/25/2026	Paydown		5,394	5,394	4,750	5,028		366		366		5,394				131	12/25/2035	1.A FM
..12668B-RC-9	CWALT 2006-OC2 4.415% 02/25/36	07/25/2026	Paydown		38,378	37,338	31,084	32,617		4,848		4,848		37,464		913	913	955	02/25/2036	1.B FM
..12668B-RC-9	CWALT 2006-OC2 4.415% 02/25/36	09/25/2026	Paydown		19,408	15,466	12,876	13,511		2,432		2,432		15,943		3,465	3,465	650	02/25/2036	1.C FM
..12668B-RC-9	CWALT 2006-OC2 4.415% 02/25/36	07/25/2026	Paydown		43,486	42,308	35,221	37,539		4,897		4,897		42,436		1,051	1,051	1,082	02/25/2036	2.A FM
..12668B-RC-9	CWALT 2006-OC2 4.415% 02/25/36	09/25/2026	Paydown		21,991	17,525	14,590	15,550		2,457		2,457		18,006		3,985	3,985	737	02/25/2036	2.B FM
..12668U-AG-6	Countrywide Asset-Backed Certi SERIES 20073 CLASS 2A3 4.233% 05/25/47	09/25/2026	Paydown		31,143	6,973	6,381	6,500		2,066		2,066		8,565		22,578	22,578	1,197	05/25/2047	5.C FM
..126697-AB-7	CWL 2007-12 SERIES 200712 CLASS 1A2 4.853% 08/25/47	09/25/2026	Paydown		40,716	40,716	40,105	40,219		497		497		40,716				1,189	08/25/2047	1.A FM
..126697-AF-8	CWL 2007-12 Flt % Due 8/25/2047 Mo-25 5.365% 08/25/47	09/25/2026	Paydown		378,522	378,522	279,160	322,993		55,529		55,529		378,522				10,671	08/25/2047	1.A FM
..12669E-G6-7	CWHL 2003-50 Adj % Due 1/19/2034 Mo-1 5.754% 01/19/34	09/01/2026	Paydown		33,381	33,381	32,922	33,068		313		313		33,381				1,137	01/19/2034	1.A FM
..12669V-AE-8	CWL 2007-7 SERIES 20077 CLASS 2A4 4.303% 10/25/47	09/25/2026	Paydown		155,229	155,229	149,020	149,611		5,617		5,617		155,229				2,997	10/25/2047	1.A FM
..144526-AC-4	Carrington Mortgage Loan Trust SERIES 2007RFC1 CLASS A3 4.153% 12/25/36	09/25/2026	Paydown		174,712	174,712	154,765	165,352		9,360		9,360		174,712				4,682	12/25/2036	1.A FM
..144531-DP-2	CARR 2006-NC1 SERIES 2005NC5 CLASS M2 4.763% 10/25/35	09/25/2026	Paydown		240,464	240,464	223,482	228,773		11,692		11,692		240,464				6,312	10/25/2035	1.A FM
..144531-EY-2	CARR 2006-NC1 Flt % Due 1/25/2036 Mo-25 4.615% 01/25/36	09/25/2026	Paydown		155,593	155,593	148,106	154,894		699		699		155,593				3,776	01/25/2036	1.A FM
..144531-FP-0	CARR 2006-NC1 SERIES 20060PT1 CLASS M2 4.553% 02/25/36	09/25/2026	Paydown		370,930	370,930	332,546	347,024		23,906		23,906		370,930				7,080	02/25/2036	1.A FM
..144538-AC-9	Carrington Mortgage Loan Trust SERIES 2006FRE1 CLASS A3 4.163% 04/25/36	09/25/2026	Paydown		254,970	254,970	243,178	247,398		7,572		7,572		254,970				6,074	04/25/2036	1.A FM
..14453F-AD-1	Carrington Mortgage Loan Trust SERIES 2006NC2 CLASS A4 4.493% 06/25/36	09/25/2026	Paydown		303,722	303,722	277,198	290,021		13,701		13,701		303,722				7,698	06/25/2036	1.A FM
..161546-EW-2	CFAB 2003-4 SERIES 20032 CLASS 2A2 4.573% 02/25/33	09/25/2026	Paydown		25,108	25,108	24,481	24,672		436		436		25,108				713	02/25/2033	1.A FM
..161630-AG-3	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 5.874% 02/25/37	09/01/2026	Paydown		1	1	1	1						1					02/25/2037	1.A FM
..161630-AU-2	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 6.870% 02/25/37	09/01/2026	Paydown		1,096	1,096	1,064	1,067		29		29		1,096				48	02/25/2037	1.A FM
..161630-AY-4	CHASE 2007-A1 Adj % Due 2/25/2037 Mo-1 5.968% 02/25/37	09/01/2026	Paydown		6,626	6,626	6,572	6,586		40		40		6,626				260	02/25/2037	1.A FM
..16165M-AF-5	CFLX 2006-2 4.84837% Due 9/25/2036 Mo-1 4.061% 09/25/36	09/01/2026	Paydown		70,254	70,159	64,327	65,822		4,342		4,342		70,164		90	90	1,904	09/25/2036	4.C FM
..16678R-AV-9	COMFC 2004-1A 3.839% 01/25/35	09/01/2026	Paydown		35,045	35,045	32,671	33,123		1,922		1,922		35,045				1,044	01/25/2035	1.A FM
..17307G-MC-9	Citigroup Mortgage Loan Trust SERIES 2004HYB4 CLASS AA 4.343% 12/25/34	09/25/2026	Paydown		3,470	3,470	3,362	3,393		77		77		3,470				98	12/25/2034	1.A FM
..17309P-AB-2	Citigroup Mortgage Loan Trust SERIES 2006AMC1 CLASS A2B 4.333% 09/25/36	09/25/2026	Paydown		89,154	89,154	81,353	84,203		4,951		4,951		89,154				1,588	09/25/2036	1.A FM
..22541S-AX-6	CSFB 2004-1 5.91296% Due 2/25/2034 Mo-1 5.846% 02/25/34	09/01/2026	Paydown			53,938	49,555	50,988		162		162		51,150		(51,149)	(51,149)	2,223	02/25/2034	4.C FM
..22541S-GE-2	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 5.250% 06/25/34	09/01/2026	Paydown		8,831	8,831	9,325	9,150		(319)		(319)		8,831				291	06/25/2034	5.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..22541S-GJ-1	CSFB 2004-1 5 1/4% Due 6/25/2034 Mo-1 5.250% 06/25/34	09/01/2026	Paydown		7,412	7,412	7,681	7,585		(173)		(173)		7,412				245	06/25/2034	5.C FM
..225470-EC-3	CSFB 2005-10 Flt % Due 11/25/2035 Mo-25 4.715% 11/25/35	09/25/2026	Paydown		22,675	22,678	17,292	18,759		3,918		3,918		22,677		(3)	(3)	661	11/25/2035	5.C FM
..23242H-AF-9	Countrywide Asset-Backed Certi SERIES 2006BC3 CLASS M2 4.493% 02/25/37	09/25/2026	Paydown		57,088	57,088	50,024	52,628		4,460		4,460		57,088				1,569	02/25/2037	1.A FM
..24381J-AA-5	Deephaven Residential Mortgage SERIES 20214 CLASS A1 1.931% 11/25/66	09/01/2026	Paydown		411,698	411,698	344,797	349,742		61,955		61,955		411,698				4,966	11/25/2066	1.A FE
..25150U-AA-6	DBALT 2007-0A2 Flt % Due 4/25/2047 Mo-1 4.475% 04/25/47	09/01/2026	Paydown		31,209	31,209	28,081	29,234		1,975		1,975		31,209				656	04/25/2047	1.A FM
..29256P-AJ-3	ECR 2005-3 4.975% 10/25/35	09/25/2026	Paydown		15,775	15,775	13,525	15,421		354		354		15,775				449	10/25/2035	1.A FM
..32027N-JT-9	FIRST FRANKLIN BANK SERIES 2004FF5 CLASS A1 4.733% 08/25/34	09/25/2026	Paydown		7,128	7,128	7,009	7,062		67		67		7,128				171	08/25/2034	1.A FM
..32027N-PJ-4	FIRST FRANKLIN BANK SERIES 2004FFH4 CLASS M7 6.488% 01/25/35	09/25/2026	Paydown		76,142	76,142	76,320	76,173		(31)		(31)		76,142				1,943	01/25/2035	1.A FM
..32027N-WP-2	FIRST FRANKLIN BANK SERIES 2005FF10 CLASS A5 4.733% 11/25/35	09/27/2026	Paydown		4,193	4,193	3,994	4,095		99		99		4,193				105	11/25/2035	1.A FM
..36169B-AA-4	GCAT SERIES 2023NQM1 CLASS A1 4.250% 10/25/57	09/01/2026	Paydown		203,551	203,551	177,535	179,695		23,856		23,856		203,551				5,846	10/25/2057	1.A FE
..36228F-YY-6	GSR 2003-13 Adj % Due 10/25/2033 Mo-1 5.568% 10/25/33	09/01/2026	Paydown		2,211	2,211	2,251	2,223		(11)		(11)		2,211				82	10/25/2033	1.A FM
..362334-LK-8	GSAMP 2006-HE2 4.510% 03/25/46	09/25/2026	Paydown		517,838	517,838	409,810	453,918		63,919		63,919		517,838				10,375	03/25/2046	1.A FM
..36242D-2B-8	GSAMP 2005-AHL Flt % Due 4/25/2035 Mo-25 4.990% 04/25/35	09/25/2026	Paydown		71,569	71,569	57,658	64,601		6,968		6,968		71,569				1,683	04/25/2035	1.A FM
..36242D-5W-9	GSAMP 2005-AHL 5 1/2% Due 6/25/2035 Mo-1 5.500% 06/25/35	09/01/2026	Paydown		4,145	4,145	4,135	4,135		10		10		4,145				152	06/25/2035	1.A FM
..36242D-ET-6	GSAMP 2005-AHL 5% Due 8/25/2019 Mo-1 5.000% 08/25/29	09/01/2026	Paydown		420	420	431	422		(2)		(2)		420				14	08/25/2029	1.A FM
..36242D-EY-5	GSAMP 2005-AHL 5% Due 9/25/2034 Mo-1 5.000% 09/25/34	09/01/2026	Paydown		4,440	4,440	4,592	4,561		(120)		(120)		4,440				149	09/25/2034	1.A FM
..36242D-FG-3	GSAMP 2005-AHL 6.040% 09/25/34	09/01/2026	Paydown		5,779	5,779	5,688	4,497	1,211	71		1,282		5,779				236	09/25/2034	5.C FM
..36242D-FG-3	GSAMP 2005-AHL 6.040% 09/25/34	08/01/2026	Paydown		3,334	3,334	3,282	2,595	698	41		739		3,334				134	09/25/2034	6. FM
..36242D-QY-2	GSAMP 2005-AHL 5% Due 12/25/2034 Mo-1 5.000% 12/25/34	09/01/2026	Paydown		3,914	3,914	3,863	3,215	661	39		700		3,914				128	12/25/2034	5.C FM
..36242D-RF-2	GSAMP 2005-AHL 5 1/2% Due 1/25/2020 Mo-1 5.500% 11/25/34	09/01/2026	Paydown		586	586	586							586				21	11/25/2034	5.C FM
..40430K-AH-4	HSI Asset Securitization Corpo SERIES 2006OPT4 CLASS M1 4.478% 03/25/36	09/25/2026	Paydown		115,614	115,614	92,780	104,066		11,548		11,548		115,614				2,226	03/25/2036	1.A FM
..437084-QZ-2	HEAT 2005-4 SERIES 20059 CLASS M2 4.673% 04/25/36	09/25/2026	Paydown			(5,341)	(5,154)	(5,196)		(8)		(8)		(5,204)		5,204	5,204	151	04/25/2036	1.A FM
..43739H-AC-4	Homebanc Mortgage Trust SERIES 20062 CLASS M1 4.508% 12/25/36	09/25/2026	Paydown		138,374	138,374	128,976	134,367		4,007		4,007		138,374				3,146	12/25/2036	1.A FM
..45254T-QW-7	IMPAC Secured Assets Corp SERIES 20044 CLASS M5 5.663% 02/25/35	09/25/2026	Paydown		101,664	102,009	96,845	97,981		4,015		4,015		101,996		(332)	(332)	3,666	02/25/2035	1.A FM
..45255R-AB-3	Impac Secured Assets Corp. SERIES 20063 CLASS A2 4.413% 11/25/36	09/25/2026	Paydown		4,684	6,362	5,281	5,889		362		362		6,252		(1,567)	(1,567)	208	11/25/2036	1.A FM
..45660N-B9-5	RAST 2004-A2 5 1/4% Due 5/25/2034 Mo-1 5.250% 05/25/34	09/01/2026	Paydown		7,317	7,317	4,024	4,853		2,464		2,464		7,317				256	05/25/2034	1.A FM
..466247-HE-6	JPMMT Adj % Due 12/25/2034 Mo-1 5.205% 12/25/34	09/01/2026	Paydown		51	51	45	49		2		2		51				2	12/25/2034	1.A FM
..466247-K7-7	JPMMT Adj % Due 11/25/2033 Mo-1 6.307% 11/25/33	09/01/2026	Paydown		3,250	3,250	3,243	3,243		6		6		3,250				137	11/25/2033	1.A FM

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..466247-QY-2	JPMMT Adj % Due 6/25/2035 Mo-1 5.880% 06/25/35	09/01/2026	Paydown		8,572	8,572	8,477	8,510		62		62		8,572				335	06/25/2035	1.A FM
..46626L-JS-0	JP Morgan Mortgage Acquisition SERIES 2006NC1 CLASS M2 4.523% 04/25/36	07/25/2026	Paydown																04/25/2036	1.A FM
..55285Q-AA-0	MFRA Trust SERIES 2022NQM2 CLASS A1 4.000% 05/25/67	09/01/2026	Paydown		232,458	232,458	215,605	216,249		16,208		16,208		232,458				6,410	05/25/2067	1.A
..576433-UE-4	MARM 2004-13 Adj % Due 4/21/2034 Mo-1 6.236% 04/21/34	09/01/2026	Paydown		10,311	10,311	10,238	10,252		59		59		10,311				420	04/21/2034	1.A FM
..576433-WM-4	MARM 2004-13 SERIES 200413 CLASS 3A7B 6.180% 11/21/34	09/01/2026	Paydown		1,377	1,377	1,342	1,349		28		28		1,377				50	11/21/2034	1.A FM
..576436-CW-7	MASD 2006-1 Flt % Due 1/25/2036 Mo-25 4.990% 01/25/36	09/25/2026	Paydown		78,316	78,316	64,610	75,196		3,119		3,119		78,316				1,027	01/25/2036	1.A FM
..57643L-FS-0	MABS 2006-HE1 SERIES 2004WMC3 CLASS M5 5.543% 10/25/34	07/01/2026	No Broker																10/25/2034	1.A FM
..57643M-KK-9	MASTR 2005-1 5 1/2% Due 5/25/2035 Mo-1 5.500% 05/25/35	09/01/2026	Paydown		5,611	5,611	5,640	5,619		(8)		(8)		5,611				206	05/25/2035	1.B FM
..59020U-X7-5	MLMI 2005-A2 SERIES 2005HE3 CLASS A1B 4.673% 07/25/36	09/25/2026	Paydown		58,495	58,495	55,406	56,741		1,754		1,754		58,495				1,284	07/25/2036	1.A FM
..61744C-XM-3	MSHEL 2005-2 SERIES 2006WMC1 CLASS A2C 4.633% 12/25/35	09/25/2026	Paydown		22,559	22,559	22,164	22,327		232		232		22,559				485	12/25/2035	1.A FM
..61749B-AD-5	Morgan Stanley Capital Inc SERIES 2006NC5 CLASS A2B 4.123% 10/25/36	09/25/2026	Paydown		5,801	5,801	2,866	2,866						2,866		2,935	2,935	70	10/25/2036	1.A FM
..61913P-AA-0	MHL 2004-1 Flt % Due 11/25/2034 Mo-25 4.681% 11/25/34	09/25/2026	Paydown		45,792	45,792	43,682	45,327		465		465		45,792				1,403	11/25/2034	1.A FM
..61913P-AB-8	MHL 2004-1 4.840% 11/25/34	09/25/2026	Paydown		4,100	4,100	3,852	4,074		26		26		4,100				127	11/25/2034	1.A FM
..63860H-AE-9	NSTR 2007-A 4.420% 03/25/37	09/25/2026	Paydown		775,399	775,399	649,518	750,919		24,480		24,480		775,399				22,346	03/25/2037	1.A FM
..64352V-KB-6	NEW CENTURY HOME EQ LOAN TRUST SERIES 20051 CLASS M2 4.733% 03/25/35	09/25/2026	Paydown		182,230	182,230	174,035	177,912		4,318		4,318		182,230				5,649	03/25/2035	1.A FM
..64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1 4.688% 08/25/35	08/01/2026	Paydown		50,750	50,750	45,445	48,133		2,617		2,617		50,750				1,409	08/25/2035	1.A FM
..64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1 4.688% 08/25/35	09/01/2026	Paydown		39,248	39,248	35,145	37,224		2,024		2,024		39,248				1,320	08/25/2035	1.B FM
..64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1 4.688% 08/25/35	09/01/2026	Paydown		450	450	414	431		19		19		450				14	08/25/2035	1.E FM
..64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1 4.688% 08/25/35	09/01/2026	Paydown		12,222	12,222	11,366	11,754		467		467		12,222				371	08/25/2035	1.G FM
..64352V-LZ-2	NEW CENTURY HOME EQ LOAN TRUST 4.52744% Due 8/25/2035 Mo-1 4.688% 08/25/35	09/01/2026	Paydown		22,914	22,914	21,691	22,263		651		651		22,914				695	08/25/2035	2.C FM
..64352V-NK-3	NEW CENTURY HOME EQ LOAN TRUST Flt % Due 10/25/2035 Mo-25 4.735% 10/25/35	09/25/2026	Paydown		52,047	52,047	43,199	50,926		1,121		1,121		52,047				945	10/25/2035	1.A FM
..648310-AA-1	New Residential Mortgage Loan SERIES 2022NQM3 CLASS A1 3.900% 04/25/62	09/01/2026	Paydown		286,525	286,525	248,605	250,771		35,754		35,754		286,525				7,811	04/25/2062	1.A
..65106A-AR-4	NCMT 2006-1 Flt % Due 3/25/2036 Mo-25 4.690% 03/25/36	09/25/2026	Paydown		1,112,162	1,112,162	899,104	1,092,168		19,994		19,994		1,112,162				34,143	03/25/2036	1.A FM
..65536M-AE-7	NHELI 2006-HE2 4.510% 03/25/36	09/25/2026	Paydown		88,467	88,467	73,206	87,003		1,464		1,464		88,467				1,573	03/25/2036	1.A FM
..67114V-AA-1	Onslow Bay Financial LLC SERIES 2022NQM1 CLASS A1 2.305% 11/25/61	09/01/2026	Paydown		320,596	320,596	269,401	274,742		45,854		45,854		320,596				4,842	11/25/2061	1.A
..68383N-CZ-4	OPMAC 2005-5 Flt % Due 12/25/2035 Mo-25 4.675% 12/25/35	09/25/2026	Paydown		62,920	62,920	58,911	61,849		1,071		1,071		62,920				1,677	12/25/2035	1.A FM
..74160M-CS-9	PRIME 2003-3 5 1/2% Due 1/25/2034 Mo-1 5.500% 01/25/34	09/01/2026	Paydown		13,773	13,773	14,522	14,211		(438)		(438)		13,773				505	01/25/2034	1.A FM
..749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 4.373% 08/25/46	09/25/2026	Paydown		9,616	9,611	8,585	8,860		751		751		9,611		5	5	283	08/25/2046	2.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..749239-AF-6	Residential Asset Mortgage Pro SERIES 2006RZ5 CLASS M1 4.373% 08/25/46	09/25/2026	Paydown		134,630	134,552	122,442	125,439		9,117		9,117		134,557		74	74	3,956	08/25/2046	3.A FM
..74924T-AD-6	Residential Asset Securities C SERIES 2006EMX7 CLASS A4 4.253% 08/25/36	09/25/2026	Paydown		837,143	992,999	834,119	911,608		69,262		69,262		980,871		(143,728)	(143,728)	30,764	08/25/2036	5.C FM
..75406Y-AD-9	Residential Asset Securities C SERIES 2006KS9 CLASS AI4 4.263% 11/25/36	09/25/2026	Paydown		91,721	82,504	70,902	76,076		7,108		7,108		83,184		8,538	8,538	2,886	11/25/2036	2.B FM
..76110W-TB-2	Residential Asset Securities C SERIES 2003KS7 CLASS MI1 5.574% 09/25/33	09/01/2026	Paydown		24,598	24,598	24,663	24,590		8		8		24,598				688	09/25/2033	1.A FM
..761118-KU-1	RALI 2005-Q03 Flt % Due 10/25/2045 Mo-25 4.815% 10/25/45	09/25/2026	Paydown		36,086	36,086	28,327	25,015	5,071	6,000		11,071		36,086				1,255	10/25/2045	4.A FM
..761118-KU-1	RALI 2005-Q03 Flt % Due 10/25/2045 Mo-25 4.815% 10/25/45	08/25/2026	Paydown		4,552	4,552	3,573	3,155	640	757		1,397		4,552				140	10/25/2045	4.C FM
..76113A-BM-2	RESIDENTIAL ASSET SEC CORP SERIES 2006KS3 CLASS M2 4.353% 04/25/36	09/25/2026	Paydown		124,806	124,806	119,190	120,440		4,367		4,367		124,806				3,582	04/25/2036	1.A FM
..805564-DV-0	SAXON ASSET SEC TRUST SERIES 19992 CLASS BF1 8.410% 05/25/29	09/01/2026	Paydown		32,193	32,193	31,952	31,991		202		202		32,193				607	05/25/2029	1.A FM
..805564-QK-0	SAXON ASSET SEC TRUST 4.885% 08/25/35	09/25/2026	Paydown		13,504	13,504	12,348	12,991		513		513		13,504				296	08/25/2035	1.A FM
..805564-SD-4	SAXON ASSET SEC TRUST Flt % Due 10/25/2035 Mo-25 4.675% 10/25/35	09/25/2026	Paydown		98,301	98,301	85,365	95,611		2,690		2,690		98,301				848	10/25/2035	1.A FM
..81375W-CU-8	Securitized Asset Backed Recei SERIES 20050P1 CLASS M3 5.033% 01/25/35	09/25/2026	Paydown		50,388	50,388	49,632	49,936		452		452		50,388				820	01/25/2035	1.A FM
..83611M-JL-3	SVHE 2005-OPT4 4.705% 12/25/35	09/25/2026	Paydown		189,630	189,630	147,852	167,597		22,033		22,033		189,630				2,908	12/25/2035	1.A FM
..83612C-AE-9	SVHE 2006-OPT5 4.495% 07/25/36	09/25/2026	Paydown		291,872	291,872	247,333	267,380		24,492		24,492		291,872				5,715	07/25/2036	1.A FM
..83612H-AD-0	SVHE 2006-3 Flt % Due 11/25/2036 Mo-25 4.515% 11/25/36	09/25/2026	Paydown		76,331	76,331	58,014	72,583		3,748		3,748		76,331				2,230	11/25/2036	1.A FM
..83613G-AB-5	Soundview Home Equity Loan Tru SERIES 20081 CLASS A2 6.000% 02/25/38	09/01/2026	Paydown		14,455	14,455	14,419	14,419		36		36		14,455				237	02/25/2038	1.A FM
..84751P-KW-8	Specialty Underwriting & Resid Flt % Due 12/25/2036 06-AB1 4.615% 12/25/36	09/25/2026	Paydown		47,027	47,027	45,719	46,206		821		821		47,027				1,402	12/25/2036	1.A FM
..85573J-AC-0	Starwood Mortgage Residential SERIES 20213 CLASS A3 1.518% 06/25/56	09/01/2026	Paydown		237,605	237,605	206,567	207,496		30,108		30,108		237,605				2,448	06/25/2056	1.A
..863579-BC-1	SARM 2004-12 4.565% 09/25/34	09/25/2026	Paydown		399,656	399,656	331,215	349,827		49,829		49,829		399,656				11,126	09/25/2034	1.A FM
..86359A-3E-1	SASC 2003-31A Adj % Due 10/25/2033 Mo-1 5.412% 10/25/33	09/01/2026	Paydown		35,680	35,680	35,524	35,535		145		145		35,680				1,178	10/25/2033	1.A FM
..86359A-5A-7	SASC 2003-31A Adj % Due 11/25/2033 Mo-1 5.252% 11/25/33	09/01/2026	Paydown		6,053	6,053	6,089	6,065		(11)		(11)		6,053				214	11/25/2033	1.C FM
..86359A-FD-0	SASC 2003-31A Flt % Due 12/25/2032 Mo-25 5.665% 12/25/32	09/25/2026	Paydown		83,036	83,036	73,591	82,369		667		667		83,036				2,255	12/25/2032	3.B FM
..86359A-ZE-6	SASC 2003-31A 5.994% 06/25/33	09/01/2026	Paydown		32,039	32,039	31,516	32,039						32,039				1,275	06/25/2033	1.A FM
..86359D-VX-2	SASC 2005-NC2 SERIES 2005AR1 CLASS M2 4.703% 09/25/35	09/25/2026	Paydown		186,693	186,693	180,912	183,169		3,524		3,524		186,693				4,084	09/25/2035	1.A FM
..86359L-DX-4	SAMI 2004-AR5 Flt % Due 10/19/2034 Mo-19 4.665% 10/19/34	09/19/2026	Paydown		12,972	12,972	12,352	12,488		484		484		12,972				398	10/19/2034	1.A FM
..86359L-FN-4	SAMI 2004-AR5 Flt % Due 4/19/2035 Mo-19 4.705% 04/19/35	09/19/2026	Paydown		3,857	3,857	3,707	3,762		95		95		3,857				115	04/19/2035	1.A FM
..86361N-AD-3	Structured Asset Securities Co SERIES 2006GEL4 CLASS M1 4.583% 10/25/36	09/25/2026	Paydown		31,943	31,943	30,904	31,441		502		502		31,943				940	10/25/2036	1.A FM
..881561-UK-8	TMTS 2005-8HE Flt % Due 7/25/2035 Mo-25 4.915% 07/25/35	09/25/2026	Paydown		157,534	157,534	116,763	141,973		15,562		15,562		157,534				5,776	07/25/2035	1.A FM
..92925C-BH-4	WAMU 2005-AR19 Flt % Due 12/25/2045 Mo-25 5.015% 12/25/45	09/25/2026	Paydown		39,245	39,245	35,516	37,515		1,730		1,730		39,245				1,223	12/25/2045	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					14,968,802	15,146,125	13,372,370	14,162,590	8,281	959,543		967,824		15,130,995		(162,192)	(162,192)	396,606	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
..055986-AC-7	BMO Mortgage Trust SERIES 20235C1 CLASS A3 6.534% 08/15/56	09/01/2026	Paydown		51,616	51,616	53,165	53,127		(1,511)		(1,511)		51,616				2,539	08/15/2056	1.A
..08162T-AY-9	BENCHMARK MORTGAGE TRUST SERIES 2018B7 CLASS A2 4.377% 11/15/51	09/01/2026	Paydown		1,847	1,847	1,902	1,889		(42)		(42)		1,847				55	11/15/2051	1.A
..12594M-BC-1	COMM MORTGAGE TRUST SERIES 2016COR1 CLASS A4 3.091% 10/10/49	09/01/2026	Paydown		7,281,371	7,281,371	7,258,333	7,264,312		17,060		17,060		7,281,371				145,622	10/10/2049	1.A
..17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE SERIES 2015GC35 CLASS A4 3.818% 11/10/48	09/01/2026	Paydown		1,383	1,383	1,530	1,510		(127)		(127)		1,383				26	11/10/2048	1.A
..29429E-AD-3	CGCMT 2016-P4 2.902% Due 7/10/2049 Mo-1 2.902% 07/10/49	07/10/2026	Call 100.0000		4,304,279	4,304,279	4,617,852	4,327,748		(23,469)		(23,469)		4,304,279				72,864	07/10/2049	1.A
..29429E-AD-3	CGCMT 2016-P4 2.902% Due 7/10/2049 Mo-1 2.902% 07/10/49	07/01/2026	Paydown		738,421	738,421	792,216	742,447		(4,026)		(4,026)		738,421				10,715	07/10/2049	1.A
..46590R-AE-9	JPMBB Commercial Mortgage Secu SERIES 2016JP3 CLASS A5 2.870% 08/15/49	08/01/2026	Paydown		9,447,904	9,447,904	10,142,103	9,989,312		(541,409)		(541,409)		9,447,904				168,821	08/15/2049	1.A
..46644U-BE-7	JPMBB 2015-C30 4.2263% Due 7/15/2048 Mo-1 4.226% 07/15/48	09/01/2026	Paydown		1,216,855	1,216,855	1,318,243	1,244,252		(27,397)		(27,397)		1,216,855				33,767	07/15/2048	1.A
..61766N-BB-0	MSBAM 2016-C30 SERIES 2016C30 CLASS A5 2.860% 09/15/49	09/01/2026	Paydown		3,104,954	3,104,954	3,034,582	3,096,234		8,720		8,720		3,104,954				55,636	09/15/2049	1.A
.61767F-BA-8	MSC 2016-UB11 2.782% Due 8/15/2049 Mo-1 2.782% 08/15/49	07/01/2026	Paydown		5,515	5,515	5,899	5,550		(35)		(35)		5,515				90	08/15/2049	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					26,154,145	26,154,145	27,225,825	26,726,381		(572,236)		(572,236)		26,154,145				490,135	XXX	XXX
..03328W-BE-7	ANCHC 2016-9A SERIES 20169A CLASS AR3 5.200% 07/15/37	08/14/2026	Call 100.0000		40,000,000	40,000,000	40,000,000	40,000,000						40,000,000				1,751,005	07/15/2037	1.A FE
..03328W-BJ-6	ANCHC 2016-9A SERIES 20169A CLASS CR3 6.100% 07/15/37	08/14/2026	Call 100.0000		9,850,000	9,850,000	9,850,000	9,850,000						9,850,000				505,799	07/15/2037	1.F FE
..036011-AS-3	AMNSA 2016-2A SERIES 20162A CLASS BRR 5.252% 07/20/31	07/20/2026	Call 100.0000		4,563,722	4,563,722	4,563,722	4,563,722						4,563,722				181,459	07/20/2031	1.A FE
..13876V-AN-5	CANYC 2016-2A SERIES 20162A CLASS BR 5.761% 10/15/31	07/15/2026	Various		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				436,982	10/15/2031	1.B FE
..13887P-AM-7	Canyon Capital CLO Ltd SERIES 20161A CLASS BR 5.695% 07/15/31	07/15/2026	Call 100.0000		1,000,000	1,000,000	999,000	999,360		66		66		999,426		574	574	43,319	07/15/2031	1.A FE
..143122-AJ-8	Carlyle Global Market Strategi SERIES 202111A CLASS A1R 5.248% 07/25/37	07/24/2026	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,156,855	07/25/2037	1.A FE
..15033E-AQ-1	Cedar Funding Ltd SERIES 20189A CLASS BR 5.602% 07/20/37	08/07/2026	Call 100.0000		13,000,000	13,000,000	13,000,000	13,000,000						13,000,000				587,664	07/20/2037	1.C FE
..25255W-AA-6	Diameter Capital CLO SERIES 20247A CLASS A1A 5.232% 07/20/37	07/20/2026	Call 100.0000		35,000,000	35,000,000	35,000,000	35,000,000						35,000,000				1,386,332	07/20/2037	1.A FE
..26251L-AC-8	Dryden Senior Loan Fund SERIES 201864A CLASS A 4.965% 04/18/31	07/18/2026	Paydown		1,788,960	1,788,960	1,788,960	1,788,960						1,788,960				67,490	04/18/2031	1.A FE
..37148B-AG-5	Generate CLO Ltd. SERIES 4A CLASS CRR 5.952% 07/20/37	09/24/2026	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				335,638	07/20/2037	1.F FE
..443815-AB-1	Hudson Kettle CLO LLC SERIES 20251I CLASS A1 5.255% 04/22/37	07/01/2026	Various		182,000,000	182,000,000	182,000,000	177,000,000						182,000,000				5,791,620	04/22/2037	1.A PL
..443815-AD-7	Hudson Kettle CLO LLC SERIES 20251I CLASS A2 5.255% 04/22/37	07/22/2026	Various		7,000,000	7,000,000	7,000,000	2,916,667						7,000,000				322,122	04/22/2037	1.A PL
..67576P-BC-0	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS BRR 5.550% 07/15/37	09/11/2026	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				76,560	07/15/2037	1.C FE
..67576P-BE-6	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS CRR 5.850% 07/15/37	09/11/2026	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				806,973	07/15/2037	1.F FE
..67576P-BG-1	OCTAGON INVESTMENT PTNRS SERIES 20193A CLASS D1RR 6.950% 07/15/37	09/11/2026	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				639,121	07/15/2037	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
..67578U-AA-2	Octagon Credit Inv SERIES 20243A CLASS A1 5.298% 07/24/37	09/22/2026	Call 100.0000		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,443,771	07/24/2037	1.A FE
..67578U-AE-4	Octagon Credit Inv SERIES 20243A CLASS B 5.638% 07/24/37	09/22/2026	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				769,060	07/24/2037	1.C FE
..693979-AA-4	PPM Clo, Ltd. SERIES 20247A CLASS A1 5.222% 07/20/37	07/20/2026	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				988,341	07/20/2037	1.A FE
..69915N-AJ-7	Parallel Ltd SERIES 20231A CLASS A1R 5.142% 07/20/36	07/29/2026	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				804,136	07/20/2036	1.A FE
..69915N-AL-2	Parallel Ltd SERIES 20231A CLASS A2R 5.552% 07/20/36	07/29/2026	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				217,092	07/20/2036	1.C FE
..70017T-AL-4	Park Avenue Institutional Advi SERIES 20222A CLASS A1R 5.675% 01/20/37	07/31/2026	Call 100.0000		124,750,000	124,750,000	124,750,000	124,750,000						124,750,000				5,553,185	01/20/2037	1.A FE
..70017T-AN-0	Park Avenue Institutional Advi SERIES 20222A CLASS A2R 6.525% 01/20/37	07/31/2026	Call 100.0000		2,750,000	2,750,000	2,750,000	2,750,000						2,750,000				140,858	01/20/2037	1.C FE
..70017T-AQ-3	Park Avenue Institutional Advi SERIES 20222A CLASS BR 6.925% 01/20/37	07/31/2026	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				407,817	01/20/2037	1.F FE
..70018C-AU-0	Park Blue CLO Ltd SERIES 20222A CLASS CR 5.902% 07/20/37	07/20/2026	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				402,213	07/20/2037	1.E FE
..73742D-AQ-4	Post CLO LTD SERIES 20181A CLASS BR 5.529% 10/16/37	09/16/2026	Call 100.0000		7,200,000	7,200,000	7,200,000	7,200,000						7,200,000				372,322	10/16/2037	1.C FE
..73742D-AS-0	Post CLO LTD SERIES 20181A CLASS CR 5.879% 10/16/37	09/16/2026	Call 100.0000		5,600,000	5,600,000	5,600,000	5,600,000						5,600,000				307,823	10/16/2037	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					618,502,682	618,502,682	618,501,682	609,418,709		66		66		618,502,108		574	574	25,495,557	XXX	XXX
..00224C-AA-1	ARRA Finance Automobile Trust ARRA Finance Automobile Trust 5.560% 02/17/31	08/15/2026	Redemption 100.0000		3,985,494	3,985,494	3,985,153			341		341		3,985,494				22,839	02/17/2031	1.C Z
..00224C-AA-1	ARRA Finance Automobile Trust ARRA Finance Automobile Trust 5.560% 02/17/31	09/15/2026	Redemption 100.0000		1,327,104	1,327,104	1,326,990			113		113		1,327,104				17,832	02/17/2031	1.C PL
..00287@-AA-0	ASF MOONSTONE ACQUISITION, LP ASF MOONSTONE ACQUISITION, LP 6.283% 03/17/33	07/20/2026	Redemption 100.0000		622,004	622,004	620,138			1,866		1,866		622,004				4,798	03/17/2033	1.G Z
..00287@-AA-0	ASF MOONSTONE ACQUISITION, LP ASF MOONSTONE ACQUISITION, LP 6.283% 03/17/33	09/30/2026	Redemption 100.0000		435,197	435,197	433,892			1,306		1,306		435,197				8,520	03/17/2033	1.G PL
..02090E-AA-4	ALTDE 2026-1 TRUST ALTDE 2026-1 TRUST 1A A 5.521% 04/15/51	09/15/2026	Various		1,689,264	1,689,264	1,689,249	1,689,249		15		15		1,689,264				26,026	04/15/2051	1.F FE
..02090E-AB-2	ALTDE 2026-1 TRUST ALTDE 2026-1 TRUST 1A B 6.252% 04/15/51	09/15/2026	Redemption 100.0000		86,708	86,708	86,704			4		4		86,708				1,513	04/15/2051	1.G FE
..055729-AH-0	BSOF SRT I LP & BSOF SRT I OFF BSOF SRT I LP & BSOF SRT I OFF 7.730% 06/30/30	08/10/2026	Redemption 100.0000		193,165	193,165	193,165	193,165						193,165				11,250	06/30/2030	2.B PL
..05646@-AA-5	INTUIT FINANCING, INC INTUIT FIN CLASS A - RC FIXED 09/29/34	07/27/2026	Redemption 100.0000		19,191,954	19,191,954	19,191,954							19,191,954				94,647	09/29/2034	1.A FE
..05646@-AA-5	INTUIT FINANCING, INC INTUIT FIN CLASS A - RC FIXED 09/29/34	09/25/2026	Redemption 100.0000		16,719,703	16,719,703	16,719,703							16,719,703				217,369	09/29/2034	1.A PL
..05646@-AB-3	INTUIT FINANCING, INC INTUIT FIN CLASS B - RC FIXED 09/29/34	07/27/2026	Redemption 100.0000		696,035	696,035	696,035							696,035				8,107	09/29/2034	1.F Z
..05646@-AB-3	INTUIT FINANCING, INC INTUIT FIN CLASS B - RC FIXED 09/29/34	09/25/2026	Redemption 100.0000		1,537,929	1,537,929	1,537,929							1,537,929				25,030	09/29/2034	1.F PL
..05646@-AC-1	INTUIT FINANCING, INC INTUIT FIN CLASS C - RC FIXED 09/29/34	07/27/2026	Redemption 100.0000		1,240,921	1,240,921	1,240,921							1,240,921				17,471	09/29/2034	2.C Z
..05646@-AC-1	INTUIT FINANCING, INC INTUIT FIN CLASS C - RC FIXED 09/29/34	09/25/2026	Redemption 100.0000		868,688	868,688	868,688							868,688				17,373	09/29/2034	2.C PL
..05646@-AD-9	INTUIT FINANCING, INC INTUIT FIN CLASS D - RC FIXED 09/29/34	09/25/2026	Redemption 100.0000		1,683,173	1,683,173	1,683,173							1,683,173				35,935	09/29/2034	3.C PL
..05650@-AA-8	BGREEN III RSPV PORTFOLIO 1 BGREEN III RSPV PORTFOLIO 1 5.700% 01/31/56	07/31/2026	Redemption 100.0000		1,026,385	1,026,385	1,026,385	1,026,385						1,026,385				36,890	01/31/2056	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..056568-AA-2	B8 NAV POOL B8 NAV POOL 6.833% 11/26/27	09/30/2026	Redemption 100.0000		635,067	635,067	628,765			6,302		6,302		635,067				30,935	11/26/2027	1.G PL
..05662#-AA-2	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST A 4.760% 03/15/36	09/17/2026	Redemption 100.0000		403,646	403,646	403,646							403,646				8,712	03/15/2036	1.A PL
..05662#-AB-0	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST B 5.630% 03/15/36	09/17/2026	Redemption 100.0000		173,361	173,361	173,361							173,361				4,440	03/15/2036	1.C PL
..05662#-AC-8	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 1 Class C 5.990% 03/15/36	09/17/2026	Redemption 100.0000		38,812	38,812	38,812							38,812				1,059	03/15/2036	1.E PL
..05662#-AD-6	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.340% 03/15/36	09/17/2026	Redemption 100.0000		(32,334)	(32,334)	(32,334)							(32,334)				4,695	03/15/2036	1.G PL
..05662#-AE-4	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.830% 03/15/36	09/17/2026	Redemption 100.0000		222,085	222,085	222,085							222,085				8,178	03/15/2036	2.C PL
..05662#-AF-1	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 8.390% 03/15/36	09/17/2026	Redemption 100.0000		563,922	563,922	563,922							563,922				23,041	03/15/2036	3.A PL
..05662#-AG-9	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 5.220% 07/17/36	09/17/2026	Redemption 100.0000		206,477	206,477	206,477							206,477				1,557	07/17/2036	1.A Z
..05662#-AH-7	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.090% 07/17/36	09/17/2026	Redemption 100.0000		116,704	116,704	116,704							116,704				1,027	07/17/2036	1.C Z
..05662#-AJ-3	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.450% 07/17/36	09/17/2026	Redemption 100.0000		71,818	71,818	71,818							71,818				669	07/17/2036	1.F Z
..05662#-AK-0	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 6.800% 07/17/36	09/17/2026	Redemption 100.0000		11,970	11,970	11,970							11,970				118	07/17/2036	1.G Z
..05662#-AL-8	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 7.290% 07/17/36	09/17/2026	Redemption 100.0000		41,894	41,894	41,894							41,894				441	07/17/2036	2.B Z
..05662#-AM-6	BHG FUNDING 09 TRUST BHG FUNDING 09 TRUST 8.740% 07/17/36	09/17/2026	Redemption 100.0000		292,722	292,722	292,722							292,722				3,695	07/17/2036	3.B PL
..07030U-AA-0	BASTION FUNDING I, LLC BASTION FUNDING I, LLC 7.119% 04/25/38	09/25/2026	Redemption 100.0000		1,120,964	1,120,964	1,120,964	1,120,964						1,120,964				52,499	04/25/2038	1.F PL
..07337G-AB-9	Bayview Opportunity Master Fun SERIES 2025EDU1 CLASS B 5.598% 07/27/48	09/25/2026	Paydown		175,882	175,882	175,882	175,882						175,882				7,165	07/27/2048	1.C FE
..07337G-AB-9	Bayview Opportunity Master Fun SERIES 2025EDU1 CLASS B 5.598% 07/27/48	08/25/2026	Paydown		453,664	453,664	453,664	453,664						453,664				15,434	07/27/2048	1.D FE
..07337G-AC-7	Bayview Opportunity Master Fun SERIES 2025EDU1 CLASS C 5.698% 07/27/48	09/25/2026	Paydown		340,296	340,296	340,296	340,296						340,296				12,443	07/27/2048	1.G FE
..11778W-AA-4	BSOF SRT I LP and BSOF SRT OFF BSOF SRT I LP and BSOF SRT OFF 6.950% 06/30/30	08/10/2026	Redemption 100.0000		211,449	211,449	211,449	211,449						211,449				10,995	06/30/2030	2.B PL
..12013J-AA-6	Business Jet Securities, LLC SERIES 20261A CLASS A 5.464% 06/15/41	09/15/2026	Paydown		2,297,195	2,297,195	2,297,161			34		34		2,297,195				26,067	06/15/2041	1.F FE
..1248E#-AA-3	CCO II SHORE HOLDCO LLC CCO II SHORE holdco llc 6.583% 04/01/35	09/22/2026	Redemption 100.0000		5,781,666	5,781,666	5,764,071	5,721,644		16,520		16,520		5,781,666				246,384	04/01/2035	1.G PL
..12755*-AA-0	CTL 2022-4 TRUST (KEMPER LAKES CTL 2022-4 TRUST (KEMPER LAKES 4.016% 05/15/57	09/15/2026	Redemption 100.0000		5,378	5,378	5,378	5,378						5,378				144	05/15/2057	1.D PL
..127656-AA-4	CAERUS UINTA ABS I LLC CAERUS UINTA ABS I LLC 7.480% 04/28/40	09/28/2026	Redemption 100.0000		587,367	587,367	587,233	587,278		89		89		587,367				29,328	04/28/2040	1.G PL
..14855U-AB-6	CASTLELAKE AIRCRAFT STRUCTURED CASTLELAKE AIRCRAFT STRUCTURED 6.232% 04/15/51	09/15/2026	Various		808,711	808,711	802,424	567,670		6,277		6,277		808,711				10,529	04/15/2051	2.B FE
..14855W-AA-4	CASTLELAKE SECURED AVIATION CASTLELAKE SECURED AVIATION 6.500% 07/31/36	09/15/2026	Redemption 100.0000		389,157	389,157	379,274	382,250		6,907		6,907		389,157				18,200	07/31/2036	1.F PL
..14855W-AB-2	CASTLELAKE SECURED AVIATION CASTLELAKE SECURED AVIATION 5.650% 07/31/36	09/15/2026	Redemption 100.0000		92,868	92,868	82,902	85,994		6,874		6,874		92,868				3,775	07/31/2036	2.B PL
..14855Y-AB-8	CASTLELAKE AIRCRAFT SEC TR CASTLELAKE AIRCRAFT SEC TR 5.250% 11/15/50	09/15/2026	Paydown		1,068,583	1,068,583	1,047,921			20,662		20,662		1,068,583				32,746	11/15/2050	2.B FE
..20633K-AE-8	CONCORD MUSIC ROYALTIES LLC CONCORD MUSIC ROYALTIES, LLC 5.644% 10/20/74	09/15/2026	Call 100.0000		7,000,000	7,000,000	6,999,704	6,999,704						6,999,704		296	296	400,100	10/20/2074	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
..21881P-AC-8	COREWEAVE COMPUTE ACQ VIII LLC COREWEAVE COMP DDTL FIXED-200 03/31/32	09/22/2026	Redemption 100.0000		744,818	744,818	742,956			1,862		1,862		744,818				16,256	03/31/2032	1.G FE
..233046-AQ-4	DNKN 2015-1A SERIES 20211A CLASS A2II 2.493% 11/20/51	08/15/2026	Paydown		25,000	25,000	25,000	25,000						25,000				467	11/20/2051	2.B FE
..23359M-A*-1	DP LION HOLDCO LLC DP LION HOLDCO LLC 8.243% 11/28/43	09/28/2026	Redemption 100.0000		853,795	853,795	853,795	853,795						853,795				46,520	11/28/2043	2.A PL
..23942L-AB-2	DAWSON RATED FUND 6-R2 LP DAWSON RATED FUND 6-R2 LP 7.385% 12/15/34	09/15/2026	Redemption 100.0000		2,209,640	2,209,640	2,209,640	1,833,717						2,209,640				123,752	12/15/2034	1.G PL
..255123-AA-9	DIVERSIFIED ABS VIII LLC DIVERSIFIED ABS VIII LLC 7.076% 05/30/44	09/28/2026	Redemption 100.0000		215,225	215,225	215,225	215,225						215,225				10,187	05/30/2044	1.F FE
..255123-AB-7	DIVERSIFIED ABS VIII LLC DIVERSIFIED ABS VIII LLC 7.670% 05/30/44	09/28/2026	Redemption 100.0000		4,500	4,500	4,500	4,500						4,500				230	05/30/2044	2.A FE
..28261U-AA-6	EJ Hugoton ABS Issuer LLC EJ Hugoton ABS Issuer LLC 5.390% 12/10/41	09/10/2026	Various		952,386	952,386	952,386	461,719						952,386				16,743	12/10/2041	1.G Z
..302704-AA-9	FW ENERGY ASSET ISSUER LLC FW ENERGY ASSET ISSUER LLC 7.151% 08/25/44	09/25/2026	Redemption 100.0000		667,660	667,660	667,660	667,660						667,660				31,989	08/25/2044	1.F PL
..302704-AB-7	FW ENERGY ASSET ISSUER LLC FW ENERGY ASSET ISSUER LLC 8.106% 08/25/44	09/25/2026	Redemption 100.0000		216,720	216,720	216,720	216,720						216,720				11,735	08/25/2044	2.B PL
..34411J-AA-8	FNA Trust SERIES 20261 CLASS A 5.509% 04/16/46	09/07/2026	Paydown		2,416,046	2,416,046	2,416,046							2,416,046				49,862	04/16/2046	1.F FE
..35042T-AC-6	Foundation Finance Trust SERIES 20253A CLASS C 5.070% 08/15/52	09/10/2026	Paydown		285,461	285,461	285,418	285,421		40		40		285,461				9,596	08/15/2052	1.G FE
..35042T-AD-4	Foundation Finance Trust SERIES 20253A CLASS D 5.710% 08/15/52	09/10/2026	Paydown		358,364	358,364	358,356	358,361		3		3		358,364				13,567	08/15/2052	2.C FE
..381951-AA-0	GoodLeap Home Improvement Solu SERIES 20261A CLASS A 5.310% 12/20/49	09/20/2026	Paydown		554,309	554,309	554,206			103		103		554,309				10,626	12/20/2049	1.G FE
..4015M#-AA-4	HV BRANFORD LLC HV BRANFORD LLC 6.483% 06/25/31	09/30/2026	Redemption 100.0000		15,419,425	15,419,425	15,419,425	15,419,425						15,419,425				585,819	06/25/2031	1.G PL
..40488*-AA-5	HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V SENIOR 8.575% 12/05/32	08/28/2026	Redemption 100.0000		12,951,099	12,951,099	12,951,099	12,178,291						12,951,099				525,642	12/05/2032	3.B PL
..40488*-AB-3	HPS STRATEGIC INVESTMENT PART STRATEGIC INVEST V JUNIOR 9.825% 12/05/32	08/28/2026	Redemption 100.0000		6,475,550	6,475,550	6,475,550	6,089,145						6,475,550				303,038	12/05/2032	3.C PL
..43133M-AA-9	HILDENE TRUPS SECURITIZATION HILDENE TRUPS SECURITIZATION 5.583% 10/25/39	07/27/2026	Redemption 100.0000		307,021	307,021	302,416	302,519		4,502		4,502		307,021				12,761	10/25/2039	1.A FE
..43133Y-AL-9	HILDENE TRUPS SECURITIZATION 4 HILDENE TRUPS SECURITIZATION 4 5.860% 01/23/40	07/23/2026	Redemption 100.0000		1,683,093	1,683,093	1,683,093	1,683,093						1,683,093				73,811	01/23/2040	1.A FE
..43284K-AB-8	Hilton Grand Vacations Trust SERIES 20261A CLASS B 5.010% 02/25/43	09/25/2026	Paydown		1,022,795	1,022,795	1,022,556			239		239		1,022,795				18,415	02/25/2043	1.G FE
..43284K-AC-6	Hilton Grand Vacations Trust SERIES 20261A CLASS C 5.360% 02/25/43	09/25/2026	Paydown		1,022,795	1,022,795	1,022,769			26		26		1,022,795				19,702	02/25/2043	2.C FE
..44644N-AH-2	The Huntington National Bank SERIES 20242 CLASS B2 5.249% 10/20/32	09/20/2026	Paydown		818,489	818,489	819,640			(1,151)		(1,151)		818,489				17,223	10/20/2032	1.G FE
..44644N-BB-4	The Huntington National Bank SERIES 2026RVM1 CLASS B1 5.612% 08/20/48	09/27/2026	Paydown		236,796	236,796	236,796							236,796				923	08/20/2048	1.G FE
..45783N-AA-5	InStar Leasing V, LLC SERIES 20211A CLASS A 2.300% 02/15/54	09/15/2026	Paydown		119,965	119,965	114,320			5,646		5,646		119,965				691	02/15/2054	1.F FE
..47054@-AA-2	JAMESTOWN FUNDING TRUST JAMESTOWN FUNDING TRUST -B 6.028% 06/15/72	09/17/2026	Redemption 100.0000		4,378,953	4,378,953	4,378,953							4,378,953				33,720	06/15/2072	1.F Z
..47054@-AB-0	JAMESTOWN FUNDING TRUST JAMESTOWN FUNDING TRUST-C 6.988% 06/15/72	09/17/2026	Redemption 100.0000		3,504,752	3,504,752	3,504,752							3,504,752				31,376	06/15/2072	2.B Z
..47747T-AA-3	JG WENTWORTH (X) LLC JG WENTWORTH (X) LLC 6.390% 02/15/77	09/15/2026	Redemption 100.0000		144,942	144,942	144,942	144,942						144,942				6,139	02/15/2077	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..52668#-AA-8	LEOPARD INVESTMENT L.P. LEOPARD INVESTMENT L.P. 6.530% 05/08/41	09/15/2026	Redemption 100.0000		9,902,763	9,902,763	9,902,763							9,902,763				233,513	05/08/2041	1.G PL
..55287T-AB-0	MCAV 2026-1A B MCAV 2026-1A B 6.600% 07/15/51	09/15/2026	Various		208,334	208,334	208,330			4		4		208,334				1,682	07/15/2051	2.B Z
..553427-AB-1	MP 2023 LLC MP 2023 LLC 5.547% 11/16/65	09/15/2026	Redemption 100.0000		584,824	584,824	584,811	584,811		13		13		584,824				24,537	11/16/2065	1.F FE
..56564Q-AA-0	MAPS Trust MAPS Trust 5.520% 06/15/51	09/15/2026	Redemption 100.0000		482,136	482,136	482,134			2		2		482,136				4,882	06/15/2051	1.F FE
..56564Q-AA-0	MAPS Trust MAPS Trust 5.520% 06/15/51	08/15/2026	Redemption 100.0000		964,289	964,289	964,284			5		5		964,289				5,326	06/15/2051	1.G Z
..62927@-AB-4	NHL US FUNDING LP SENIOR SECURED NOTES 4.330% 09/29/26	09/29/2026	Maturity		29,000,000	29,000,000	29,000,000	29,000,000						29,000,000				1,001,072	09/29/2026	1.G PL
..68790A-AE-8	ORYX FUNDING LLC ORYX FUUNDING LLC 6.170% 06/05/56	09/05/2026	Redemption 100.0000		846,604	846,604	844,911			1,693		1,693		846,604				10,309	06/05/2056	1.G FE
..69291N-AA-0	PK ALIFT LOAN FUNDING SERIES 20252 CLASS A 4.750% 03/15/43	07/01/2026	Paydown		98,402	98,402	98,400	98,402						98,402				2,727	03/15/2043	1.A FE
..69433F-AA-6	PSP MASTER ISSUER, LLC PSP MASTER ISSUER, LLC 6.824% 01/30/56	07/30/2026	Redemption 100.0000		187,500	187,500	187,500	187,500						187,500				8,352	01/30/2056	2.C FE
..71711G-AA-3	PHANTOM AVIATION SERIES 20261 CLASS A 5.240% 01/15/51	09/11/2026	Paydown		118,640	118,640	118,637			3		3		118,640				3,144	01/15/2051	1.F FE
..72585C-AB-1	PK ALIFT LOAN FUNDING SERIES 20261 CLASS B 5.187% 09/15/43	09/15/2026	Paydown		168,667	168,667	168,662			4		4		168,667				3,562	09/15/2043	1.C FE
..741011-AC-4	PRESIDIO FINANCE LLC PRESIDIO FINANCE LLC 5.880% 07/15/41	09/25/2026	Redemption 100.0000		86,296	86,296	86,296							86,296				1,063	07/15/2041	1.G Z
..74890F-AA-2	RAM LLC SERIES 20261 CLASS A 5.463% 06/15/46	09/15/2026	Paydown		405,789	405,789	405,789	98,175						405,789				4,726	06/15/2046	1.F FE
..75645@-AB-7	RED CEDAR HOLDINGS B LP RED CEDAR HOLDINGS B LP 8.123% 08/10/32	08/15/2026	Redemption 100.0000		946,014	946,014	946,014	946,014						946,014				58,247	08/10/2032	2.B PL
..75914J-AB-1	REGIONAL 2021-1 LIMITED AND RE REGIONAL 2021-1 LIMITED A 6.149% 08/15/40	09/15/2026	Redemption 100.0000		3,221,699	3,221,699	3,221,699	3,221,699						3,221,699				119,550	08/15/2040	1.G PL
..75914J-AC-9	REGIONAL 2021-1 LIMITED AND RE REGIONAL 2021-1 LIMITED B 6.149% 08/15/40	09/15/2026	Redemption 100.0000		260,466	260,466	260,466	260,466						260,466				9,666	08/15/2040	2.B PL
..78517Q-AA-2	SABAL ISSUER 2025-1 LLC SABAL ISSUER 2025-1 LLC 6.280% 11/01/60	07/30/2026	Redemption 100.0000		84,551	84,551	83,562	83,568		983		983		84,551				3,982	11/01/2060	1.G FE
..78518C-AA-2	SABAL ISSUER 2026-1 LLC SABAL ISSUER 2026-1 LLC 6.000% 05/02/61	07/30/2026	Redemption 100.0000		93,557	93,557	93,539			17		17		93,557				2,432	05/02/2061	1.G FE
..817743-AJ-6	SERVPRO MASTER ISSUER, LLC SERIES 20241A CLASS A2 6.174% 01/25/54	07/25/2026	Paydown		37,500	37,500	37,500	37,500						37,500				1,736	01/25/2054	2.C FE
..83617U-AA-2	SOUP 7a TRUST 2025 - FBC1 SOUP 7a TRUST 2025 - FBC1 6.748% 06/25/50	09/25/2026	Redemption 100.0000		5,095,841	5,095,841	5,095,841	5,095,841						5,095,841				231,265	06/25/2050	2.A FE
..84860*-AB-9	SPIRITS OF ST.LOUIS BASKETBALL SENIOR SECURED NOTES 3.850% 03/31/33	09/30/2026	Redemption 100.0000		160,116	160,116	160,116	160,116						160,116				4,623	03/31/2033	2.A PL
..848609-AA-1	SPIRITS NEWCO LLC SENIOR SECURED NOTES 5.300% 06/30/36	09/30/2026	Redemption 100.0000		212,579	212,579	212,579	202,146		10,433		10,433		212,579				8,450	06/30/2036	2.A PL
..85913*-AA-5	PROJECT BRONZE NDD CLASS A LLC PROJECT BRONZE NDD CLASS A LLC 6.140% 09/30/45	08/31/2026	Redemption 100.0000		1,573,385	1,573,385	1,573,385	1,405,190						1,573,385				87,297	09/30/2045	1.G PL
..864300-AG-3	SUBWAY FUNDING LLC SERIES 20243A CLASS A2I 5.246% 07/30/54	07/30/2026	Paydown		53,750	53,750	53,750	53,750						53,750				2,115	07/30/2054	2.B FE
..87054#-AA-6	SWEETWATER ROYALTIES LLC SWEETWATER ROYALTIES LLC 5.320% 09/30/40	09/30/2026	Redemption 100.0000		537,090	537,090	537,090	537,090						537,090				28,573	09/30/2040	2.B PL
..87166P-AK-7	Synchrony Card Issuance Trust SERIES 2023A1 CLASS A 5.540% 07/15/29	07/15/2026	Call 100.0000		5,250,000	5,250,000	5,249,340	5,249,575		71		71		5,249,647		353	353	169,663	07/15/2029	1.A FE
..89239Y-AA-9	Trackside Rail, LLC SERIES 20261A CLASS A 4.890% 03/20/56	09/20/2026	Paydown		76,164	76,164	76,163			1		1		76,164				1,829	03/20/2056	1.C FE
..897926-DQ-1	Truist Bank Auto Credit-Linked SERIES 20261 CLASS B 5.067% 06/26/34	09/25/2026	Paydown		3,400,453	3,400,453	3,400,453							3,400,453				31,145	06/26/2034	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..89822H-AA-9	TRUPS FINANCIALS NOTE SECUR TRUPS 5.650% 07/15/39	07/15/2026	Redemption 100.0000		1,309,468	1,309,468	1,309,468	1,309,468						1,309,468				62,108	07/15/2039	1.A FE
..90239#-AA-8	2025 STAG FINANCING L.P. 2025 STAG FINANCING L.P. 7.430% 06/10/40	08/15/2026	Redemption 100.0000		4,335,577	4,335,577	4,292,221	4,294,103		41,474		41,474		4,335,577				385,665	06/10/2040	1.G PL
..90321B-AA-6	UPG HI Issuer Trust SERIES 20261 CLASS A 5.030% 02/25/48	09/25/2026	Paydown		2,998,777	2,998,777	2,998,605			172		172		2,998,777				38,559	02/25/2048	1.F FE
..92747K-AG-5	VINTAGE X (ORIGIN) LPV INTAGE VINTAGEX CORE 7Y(2033) S+170 04/29/33	07/01/2026	Tax Free Exchange		1,000,000	1,000,000	1,000,000							1,000,000				7,348	04/29/2033	1.G PL
..92747K-AH-3	VINTAGE X (ORIGIN) LPV INTAGE VINTAGEX CORE 9Y(2035)TL S+180 04/29/35	07/01/2026	Tax Free Exchange		250,000	250,000	250,000							250,000				2,205	04/29/2035	1.G PL
..92861W-AA-2	VITAL CARE ISSUER LLC VITAL CARE ISSUER LLC 6.737% 01/30/56	07/30/2026	Redemption 100.0000		105,000	105,000	105,000	105,000						105,000				4,343	01/30/2056	2.C FE
..977701-AE-1	WOLF ENERGY ASSET ISSUER LLC WOLF ENERGY ASSET ISSUER LLC 5.698% 07/25/50	09/25/2026	Various		1,459,862	1,459,862	1,459,862	1,427,428		32,434		32,434		1,459,862				97,395	07/25/2050	1.F PL
..KK0612-26-1	JAMESTOWN FUNDING TRUST JAMESTOWN FUNDING TRUST -B 6.028% 06/15/72	08/25/2026	Redemption 100.0000		234,295	234,295	234,295							234,295				2,369	06/15/2072	1.G Z
..KK0612-26-1	JAMESTOWN FUNDING TRUST JAMESTOWN FUNDING TRUST -B 6.028% 06/15/72	09/10/2026	Tax Free Exchange		4,378,953	4,378,953	4,378,953							4,378,953				76,550	06/15/2072	1.F Z
..KK0612-62-6	JAMESTOWN FUNDING TRUST JAMESTOWN FUNDING TRUST-C 6.988% 06/15/72	08/25/2026	Redemption 100.0000		187,521	187,521	187,521							187,521				2,206	06/15/2072	2.B Z
..KK0612-62-6	JAMESTOWN FUNDING TRUST JAMESTOWN FUNDING TRUST-C 6.988% 06/15/72	09/10/2026	Tax Free Exchange		3,504,752	3,504,752	3,504,752							3,504,752				71,299	06/15/2072	2.B Z
..05593P-AB-2	BG BETA I LTD BG BETE I LTD 7.120% 07/01/54	07/01/2026	Redemption 100.0000		33,261	33,261	33,261	33,261						33,261				1,776	07/01/2054	2.A PL
..05593P-AC-0	BG BETA I LTD BG BETA I LTD 7.210% 07/01/54	07/01/2026	Redemption 100.0000		43,000	43,000	43,000	43,000						43,000				2,325	07/01/2054	2.A PL
..29478D-AA-1	CANOPY MASTER TRUST CANOPY MASTER TRUST 6.490% 09/24/45	09/24/2026	Redemption 100.0000		198,197	198,197	185,147	187,678					(2,532)	198,197	13,050		13,050	8,550	09/24/2045	1.E PL
..69384D-AA-0	PAC FINCO I DESIGNATED ACTIVIT PAC FINCO I DESIGNATED ACTIVIT 6.616% 05/19/34	09/15/2026	Redemption 100.0000		1,340,300	1,340,300	1,340,300							1,340,300				21,014	05/19/2034	1.G PL
..831005-AA-1	SLAM LLC SERIES 20261A CLASS A 5.547% 07/15/51	09/15/2026	Paydown		488,994	488,994	488,983	196,395		9		9		488,994				6,054	07/15/2051	1.E FE
..G2530#-AA-2	HPS CSL II Fund Prvt HPS CSL II Fund Prvt Senior 7.075% 12/02/33	08/28/2026	Redemption 100.0000		27,414,340	27,414,340	27,414,340	25,700,493						27,414,340				885,544	12/02/2033	2.A PL
..G2530#-AB-0	HPS CSL II Fund Prvt HPS CSL II Fund Prvt Junior 8.575% 12/02/33	08/28/2026	Redemption 100.0000		13,707,170	13,707,170	13,707,170	12,850,246						13,707,170				542,362	12/02/2033	2.C PL
..G6028*-AA-6	MERO LEASING LIMITED MERO LEASING LIMITED 5.783% 06/30/32	09/27/2026	Redemption 100.0000		1,646,891	1,646,891	1,640,213			6,679		6,679		1,646,891					06/30/2032	2.A Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					260,666,414	260,666,414	260,513,568	153,669,420		172,577		172,577	(2,532)	260,665,765	13,050	649	13,699	7,753,906	XXX	XXX
..01627A-AA-6	ALIGNED DATA CENTERS LLC SERIES 20211A CLASS A2 1.937% 08/15/46	07/28/2026	Call 100.0000		14,000,000	14,000,000	14,000,000	14,000,000						14,000,000				167,228	08/15/2046	1.G FE
..01627A-AD-0	ALIGNED DATA CENTERS LLC SERIES 20231A CLASS A2 6.000% 08/17/48	07/28/2026	Various		21,000,000	21,000,000	20,516,034	20,536,731		5,511		5,511		20,542,242	457,758		457,758	777,000	08/17/2048	1.G FE
..01627A-AE-8	ALIGNED DATA CENTERS LLC SERIES 20232A CLASS A2 6.500% 11/16/48	07/28/2026	Call 100.0000		5,000,000	5,000,000	4,911,352	4,933,668		6,732		6,732		4,940,399	59,601		59,601	200,417	11/16/2048	1.G FE
..14576A-AA-0	CARS MTI SERIES 20201A CLASS A1 2.010% 12/15/50	09/15/2026	Paydown		8,731	8,731	8,728	8,730		1		1		8,731				117	12/15/2050	1.A FE
..36173X-AA-0	GGAM Master Trust US LLC SERIES 20251A CLASS A 5.923% 09/30/60	09/15/2026	Paydown		110,477	110,477	110,474	110,474		3		3		110,477				4,364	09/30/2060	1.G FE
..55069B-AA-5	Luxury Lease Partners Auto Lea SERIES 2025A CLASS A 5.510% 03/15/32	09/15/2026	Paydown		2,806,632	2,806,632	2,806,427	2,806,427		205		205		2,806,632				103,325	03/15/2032	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 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
..78488J-AA-3	SVC ABS LLC, Svce Prop Tr SVC 2026 1A-A 5.157% 03/20/56	09/20/2026	Various		24,240	24,240	24,240	19,238						24,240				283	03/20/2056	1.A FE
..78488J-AC-9	SVC ABS LLC, Svce Prop Tr SVC 2026 1A-B 5.795% 03/20/56	09/20/2026	Various		31,131	31,131	31,130	6,250		1		1		31,131				717	03/20/2056	1.C FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					42,981,211	42,981,211	42,408,385	42,421,518		12,453		12,453		42,463,852		517,359	517,359	1,253,451	XXX	XXX
..389470-AA-3	GRAYROCK FUND IV ISSUER, LLC GRAYROCK FUND IV ISSUER, LLC 5.759% 02/15/41	09/15/2026	Redemption 100.0000		728,091	728,091	728,091	728,091						728,091				10,387	02/15/2041	2.B PL
..389470-AB-1	GRAYROCK FUND IV ISSUER, LLC GRAYROCK FUND IV ISSUER, LLC 10.278% 02/15/41	09/15/2026	Redemption 100.0000		258,850	258,850	258,850							258,850				11,914	02/15/2041	3.C PL
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					986,941	986,941	986,941	728,091						986,941				22,301	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					965,105,568	965,282,891	963,885,275	847,991,904	8,281	552,577		560,858	(2,532)	964,749,179	13,050	356,390	369,440	35,436,495	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					965,105,568	965,282,891	963,885,275	847,991,904	8,281	552,577		560,858	(2,532)	964,749,179	13,050	356,390	369,440	35,436,495	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					965,105,568	965,282,891	963,885,275	847,991,904	8,281	552,577		560,858	(2,532)	964,749,179	13,050	356,390	369,440	35,436,495	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					3,168,095,383	3,191,179,039	3,163,382,950	2,686,977,011	59,010	1,107,202		1,166,212	(2,480,401)	3,179,448,323	2,677,788	(14,746,976)	(12,069,188)	116,282,175	XXX	XXX
..17260G-2@-1	CION ARES DIVERSIFIED CR FD CION ARES DIVERSIFIED CR FD	07/30/2026	Redemption 25.0000	480,000.000	12,000,000		12,000,000	12,000,000						12,000,000				240,300		1.F PL
..17260G-3@-0	CION ARES DIVERSIFIED CR FD CION ARES DIVERSIFIED CR FD	09/30/2026	Redemption 25.0000	520,000.000	13,000,000		13,000,000	13,000,000						13,000,000				261,300		1.F PL
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					25,000,000	XXX	25,000,000	25,000,000						25,000,000				501,600	XXX	XXX
4509999997. Total - preferred stocks - Part 4					25,000,000	XXX	25,000,000	25,000,000						25,000,000				501,600	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					25,000,000	XXX	25,000,000	25,000,000						25,000,000				501,600	XXX	XXX
..15675D-10-3	Cerebras Systems, Inc. COMMON STOCK	09/18/2026	Various	185,394.000	38,300,174		40,257,015							40,257,015		(1,956,841)	(1,956,841)			
..29765A-10-1	ETHOS TECHNOLOGY INC. ETHOS TECHNOLOGY CO. ..	08/14/2026	DIRECT - 1	13,506.000	373,441		373,441							373,441						
..30303M-10-2	FACEBOOK INC COMMON STOCK	08/14/2026	DIRECT - 1	290.000	171,170		171,170							171,170						
..316841-10-5	FIGMA INC.	08/14/2026	DIRECT - 1	9,680.000	232,030		232,030							232,030						
..81764X-10-3	SERVICETITAN INC-A	07/23/2026	DIRECT - 1	3,993.000	259,665		259,665							259,665						
..833445-10-9	Snowflake Inc. COMMON STOCK	09/10/2026	Various	1,798.000	583,268		595,073							595,073		(11,805)	(11,805)			
..84615Q-10-3	SPACE EXPLORATION TECH	08/27/2026	PIPELINE TRADING SYSTEMS	4,869.000	681,604		679,956							679,956		1,648	1,648			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					40,601,352	XXX	42,568,350							42,568,350		(1,966,998)	(1,966,998)		XXX	XXX
..FHLB00-02-6	Federal Home Loan Bank Activity Based Stock	09/01/2026	DIRECT - 1	278,171.000	27,817,100		27,817,100	27,817,100						27,817,100						
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					27,817,100	XXX	27,817,100	27,817,100						27,817,100					XXX	XXX
5989999997. Total - common stocks - Part 4					68,418,452	XXX	70,385,450	27,817,100						70,385,450		(1,966,998)	(1,966,998)		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					68,418,452	XXX	70,385,450	27,817,100						70,385,450		(1,966,998)	(1,966,998)		XXX	XXX
5999999999. Total - preferred and common stocks					93,418,452	XXX	95,385,450	52,817,100						95,385,450		(1,966,998)	(1,966,998)	501,600	XXX	XXX
6009999999 - Totals					3,261,513,835	XXX	3,258,768,400	2,739,794,111	59,010	1,107,202		1,166,212	(2,480,401)	3,274,833,773	2,677,788	(16,713,974)	(14,036,186)	116,783,775	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)
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	10/20/2025	10/20/2026	9,428	63,502,092	7,004.54	3,920,110			6,323,091		6,323,091				2,592,866	74,324	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	11/20/2025	11/20/2026	10,201	67,355,186	6,800.31	4,644,654			9,260,313		9,260,313				3,540,357	125,887	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	12/19/2025	12/18/2026	8,091	55,655,926	7,107.88	3,336,912			5,360,044		5,360,044				2,130,006	129,464	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	01/20/2026	01/20/2027	6,665	45,824,907	7,068.73		2,847,282		4,997,946		4,997,946				2,150,664	126,921	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	01/20/2026	01/20/2027	2,251	15,477,289	7,068.73		955,485		1,688,048		1,688,048				732,563	42,867	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/20/2026	02/19/2027	2,200	15,042,138	7,185.89		966,720		1,532,199		1,532,199				565,479	46,911	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	02/20/2026	02/19/2027	4,646	31,766,614	7,185.89		2,069,487		3,235,761		3,235,761				1,166,275	99,069	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/20/2026	03/19/2027	3,842	25,286,328	6,766.74		1,898,750		4,213,080		4,213,080				2,314,330	86,285	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	03/20/2026	03/19/2027	4,642	30,545,909	6,766.74		2,328,422		5,089,405		5,089,405				2,760,983	104,232	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	04/20/2026	04/20/2027	9,115	64,388,663	7,393.51		4,290,280		5,712,889		5,712,889				1,422,610	239,502	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/20/2026	05/20/2027	7,978	59,401,716	7,730.29		3,955,311		3,538,846		3,538,846				(416,466)	236,792	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	06/18/2026	06/17/2027	2,973	22,217,352	7,800.60		1,548,109		1,315,528		1,315,528				(232,581)	93,757	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/18/2026	06/17/2027	4,493	33,575,140	7,800.60		2,298,340		1,988,042		1,988,042				(310,299)	141,686	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	07/20/2026	07/20/2027	4,030	30,265,688	7,741.01		2,062,500		2,125,794		2,125,794				63,294	135,584	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	07/20/2026	07/20/2027	2,754	20,681,538	7,741.01		1,411,466		1,452,625		1,452,625				41,159	92,649	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	08/20/2026	08/20/2027	2,827	21,693,878	7,946.81		1,445,030		1,268,334		1,268,334				(176,696)	102,196	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/20/2026	08/20/2027	2,827	21,693,909	7,946.81		1,434,241		1,268,336		1,268,336				(165,905)	102,196	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	08/20/2026	08/20/2027	2,827	21,693,909	7,946.81		1,450,385		1,268,336		1,268,336				(182,049)	102,196	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	09/18/2026	09/20/2027	2,693	20,907,464	7,956.52		1,361,176		1,301,926		1,301,926				(59,249)	103,095	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/18/2026	09/20/2027	3,137	24,358,252	7,956.52		1,560,000		1,516,810		1,516,810				(43,190)	120,111	N/A	0002
Buy CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	09/18/2026	09/20/2027	3,137	24,358,252	7,956.52		1,568,400		1,516,810		1,516,810				(51,590)	120,111	N/A	0002
0019999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108 - call options and warrants										11,901,676	35,451,383		65,974,163	XXX	65,974,163				17,842,563	2,425,835	XXX	XXX
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										11,901,676	35,451,383		65,974,163	XXX	65,974,163				17,842,563	2,425,835	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0219999999. Subtotal - purchased options - hedging other														XXX							XXX	XXX
Floor Replication - SLMXKYAC - 3MSOFR	Replicated Synthetic Asset Transaction - Floor Option	N/A	Interest Rate	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	11/24/2025	11/26/2026	1	1,000,000	2.50	500			42					(375)		1,976	N/A	0005
0259999999. Subtotal - purchased options - replications - floors										500			42	XXX				(375)		1,976	XXX	XXX
0289999999. Subtotal - purchased options - replications										500			42	XXX				(375)		1,976	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										11,901,676	35,451,383		65,974,163	XXX	65,974,163				17,842,563	2,425,835	XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors										500			42	XXX				(375)		1,976	XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										11,902,176	35,451,383		65,974,205	XXX	65,974,163			(375)	17,842,563	2,427,811	XXX	XXX
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	10/20/2025	10/20/2026	9,428	63,502,092	7,442.32	(1,883,093)			(2,412,929)		(2,412,929)				(723,288)	74,324	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	11/20/2025	11/20/2026	10,201	67,355,186	7,225.33	(2,445,889)			(5,207,188)		(5,207,188)				(2,073,742)	125,887	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	12/19/2025	12/18/2026	8,091	55,655,926	7,552.12	(1,566,704)			(2,430,614)		(2,430,614)				(883,999)	129,464	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	01/20/2026	01/20/2027	2,251	15,477,289	7,510.53	(471,240)			(884,448)		(884,448)				(413,208)	42,867	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	01/20/2026	01/20/2027	6,665	45,824,907	7,510.53	(1,378,520)			(2,618,659)		(2,618,659)				(1,240,140)	126,921	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	02/20/2026	02/19/2027	4,646	31,766,614	7,635.01	(1,015,002)			(1,669,380)		(1,669,380)				(654,378)	99,069	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/20/2026	02/19/2027	2,200	15,042,138	7,635.01	(478,800)			(790,485)		(790,485)				(311,685)	46,911	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/20/2026	03/19/2027	3,842	25,286,328	7,189.66	(1,062,500)			(2,825,306)		(2,825,306)				(1,762,806)	86,285	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	03/20/2026	03/19/2027	4,642	30,545,909	7,189.66	(1,301,621)			(3,412,972)		(3,412,972)				(2,111,351)	104,232	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	04/20/2026	04/20/2027	9,115	64,388,663	7,855.60	(2,165,876)			(2,936,271)		(2,936,271)				(770,395)	239,502	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/20/2026	05/20/2027	7,978	59,401,716	8,213.43	(2,099,221)			(1,577,533)		(1,577,533)				521,688	236,792	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	06/18/2026	06/17/2027	2,973	22,217,352	8,288.14	(826,749)			(604,102)		(604,102)				222,647	93,757	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/18/2026	06/17/2027	4,493	33,575,140	8,288.14	(1,243,530)			(912,927)		(912,927)				330,603	141,686	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	07/20/2026	07/20/2027	2,754	20,681,538	8,224.82	(737,525)			(743,733)		(743,733)				(6,208)	92,649	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	07/20/2026	07/20/2027	4,030	30,265,688	8,224.82	(1,095,000)			(1,088,391)		(1,088,391)				6,609	135,584	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	08/20/2026	08/20/2027	2,827	21,693,909	8,443.48	(759,184)			(626,098)		(626,098)				133,086	102,196	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	08/20/2026	08/20/2027	2,827	21,693,878	8,443.48	(768,973)			(626,097)		(626,097)				142,876	102,196	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	08/20/2026	08/20/2027	2,827	21,693,909	8,443.48	(758,161)			(626,098)		(626,098)				132,063	102,196	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Mizuho Markets Americas LLC 0V6WI8S6QX2D1J857QP30	09/18/2026	09/20/2027	3,137	24,358,252	8,453.80	(792,000)			(788,082)		(788,082)				3,918	120,111	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	09/18/2026	09/20/2027	3,137	24,358,252	8,453.80	(811,200)			(788,082)		(788,082)				23,118	120,111	N/A	0002
Sell CALL S&P 500 OPTIONS SPREAD	S&P 500 Index Hedge	N/A	Equity/Index	Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	09/18/2026	09/20/2027	2,693	20,907,464	8,453.80	(691,932)			(676,436)		(676,436)				15,496	103,095	N/A	0002
0509999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108 - call options and warrants										(5,895,686)	(18,457,034)		(34,245,832)	XXX	(34,245,832)				(9,419,097)	2,425,835	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										(5,895,686)	(18,457,034)		(34,245,832)	XXX	(34,245,832)				(9,419,097)	2,425,835	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX

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)
0929999999. Total written options - call options and warrants										(5,895,686)	(18,457,034)		(34,245,832)	XXX	(34,245,832)				(9,419,097)	2,425,835	XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options										(5,895,686)	(18,457,034)		(34,245,832)	XXX	(34,245,832)				(9,419,097)	2,425,835	XXX	XXX
Interest Rate - SL05THYP - 4.0135/SOFR	CLO & High Yield Bank Loan Portfolio Hedge	N/A	Interest Rate	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/11/2025	02/13/2030		400,000,000	4.01			971,515			(8,585,020)					3,674,421	N/A	0003
Interest Rate - SL05TGV31 - 4.0185/SOFR	CLO & High Yield Bank Loan Portfolio Hedge	N/A	Interest Rate	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	02/11/2025	02/13/2030		475,000,000	4.02			1,171,685			(10,116,822)					4,363,375	N/A	0003
Interest Rate - SL0BV5P8 - 3.292/SOFR CME TERM	FABN Liability Hedge	N/A	Interest Rate	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	09/02/2025	09/05/2028		200,000,000	3.29			(1,049,467)			(5,575,392)					1,390,772	N/A	0003
Interest Rate - SL0BV5OT - 3.47/SOFR CME TERM	FABN Liability Hedge	N/A	Interest Rate	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	09/02/2025	09/05/2032		118,000,000	3.47			(420,721)			(9,073,458)					1,437,590	N/A	0003
Interest Rate - SL6TBPCA - 3.43/SOFR CME TERM	FABN Liability Hedge	N/A	Interest Rate	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	12/08/2025	12/11/2030		129,800,000	3.43			(185,853)			(7,415,898)					1,330,054	N/A	0003
Interest Rate - SLJUK6QR - 3.536/SOFR	CLO & High Yield Bank Loan Portfolio Hedge	N/A	Interest Rate	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/19/2026	03/23/2029		1,000,000,000	3.54			(520,756)			(26,759,961)					7,873,138	N/A	0003
Interest Rate - SL0MNECA - 4.114/SOFR	CLO & High Yield Bank Loan Portfolio Hedge	N/A	Interest Rate	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J8570P30	07/23/2026	07/27/2029		1,150,000,000	4.11						(16,132,528)					9,663,863	N/A	0003
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												(33,598)		XXX	(83,659,077)					29,733,213	XXX	XXX
SwapCrossCurrency SL4F4DKN - REC: USD 4.56 /PAY: GBP4.07	Bond Portfolio Hedge - GBP - G6596#AA4	D Part 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	10/08/2014	12/20/2029		19,270,800	1.61			115,809	3,354,000		3,577,570	234,000				173,026	N/A	0001
SwapCrossCurrency SLPU0WCT - REC: USD 3.8525 /PAY: GBP3.45	Bond Portfolio Hedge - GBP - G6970*AJ5	D Part 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	05/24/2016	01/31/2027		17,516,400	1.46			112,856	1,599,600		1,568,806	234,000				50,842	N/A	0001
SwapCrossCurrency SL324C5F - REC: USD 3.5925 /PAY: GBP3.18	Bond Portfolio Hedge - GBP - G7178*AB0	D Part 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	05/25/2016	07/20/2028		22,077,000	1.47			73,748	2,181,000		2,318,998	292,500				148,322	N/A	0001
SwapCrossCurrency SL8M340T - REC: USD 3.44 /PAY: SEK2.78	Bond Portfolio Hedge - SEK - W2710@AB6	D Part 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	09/08/2016	10/26/2028		20,000,000	8.45			183,367	3,113,509		2,606,574	1,461,535				144,013	N/A	0001
SwapCrossCurrency SL4H3N9A - REC: USD 3.51 /PAY: GBP2.62	Bond Portfolio Hedge - GBP - G3663#AB7	D Part 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	10/07/2016	01/06/2027		7,449,000	1.24			50,081	(509,400)		(481,096)	117,000				19,299	N/A	0001
SwapCrossCurrency SL4H3N94 - REC: USD 3.51 /PAY: GBP2.62	Bond Portfolio Hedge - GBP - G3663#AA9	D Part 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	10/07/2016	12/15/2026		4,966,000	1.24			16,864	(339,600)		(320,956)	78,000				11,330	N/A	0001
SwapCrossCurrency SL3X3B15 - REC: USD 3.375 /PAY: GBP2.62	Bond Portfolio Hedge - GBP - G1745*AR2	D Part 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	10/19/2016	11/10/2026		11,072,700	1.23			26,413	(864,900)		(833,655)	175,500				18,555	N/A	0001
SwapCrossCurrency SL4F556U - REC: USD 3.735 /PAY: GBP3.02	Bond Portfolio Hedge - GBP - G6177#AD5	D Part 1	Currency	BANK OF AMERICA CU000019DJT3UXIJIZJI4IWX0774	11/01/2016	05/18/2027		14,670,000	1.22			30,520	(1,246,800)		(1,159,278)	234,000				58,226	N/A	0001

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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)
SwapCrossCurrency SL1051IU - REC: USD 3.7275 /PAY: DKK1.95	Bond Portfolio Hedge - DKK - K3380#AB4	D Part 1	Currency	BANK OF AMERICA ... CU000019OJT3UXIJIZJI4WX 0774	11/08/2016	12/15/2026		24,948,025	6.73			317,891	(518,868)		(510,597)	951,524				56,920	N/A	0001
SwapCrossCurrency SLMH1UUT - REC: USD 4.292 /PAY: EUR3.906	Bond Portfolio Hedge - EUR - L0175#AD4	D Part 1	Currency	BANK OF AMERICA ... CU000019OJT3UXIJIZJI4WX 0774	11/18/2016	12/31/2028		21,190,000	1.06			60,327	(1,474,000)		(2,468,300)	826,000				159,094	N/A	0001
SwapCrossCurrency SLQG17Z0 - REC: USD 4.015 /PAY: EUR1.84	Bond Portfolio Hedge - EUR - B9550@AA9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/05/2017	12/07/2027		31,995,000	1.07			323,961	(2,001,000)		(1,545,064)	1,239,000				174,241	N/A	0001
SwapCrossCurrency SL324LDX - REC: USD 4.055 /PAY: GBP2.77	Bond Portfolio Hedge - GBP - G0827#BK5	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/23/2017	08/23/2027		19,467,000	1.30			225,844	(429,000)		(197,553)	292,500				92,129	N/A	0001
SwapCrossCurrency SL1S41NW - REC: USD 3.74 /PAY: EUR1.77	Bond Portfolio Hedge - EUR - G7996#AA8	D Part 1	Currency	BANK OF AMERICA ... CU000019OJT3UXIJIZJI4WX 0774	05/24/2017	08/17/2027		20,151,000	1.12			380,328	(246,600)		(128,240)	743,400				94,487	N/A	0001
SwapCrossCurrency SL4Q3Q6F - REC: USD 3.95 /PAY: EUR1.96	Bond Portfolio Hedge - EUR - 48021PA*9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/07/2017	06/27/2027		22,530,000	1.13			217,118	(134,000)		102,333	826,000				96,887	N/A	0001
SwapCrossCurrency SL5S4EE2 - REC: USD 3.99 /PAY: EUR1.96	Bond Portfolio Hedge - EUR - G2616#AM3	D Part 1	Currency	BANK OF AMERICA ... CU000019OJT3UXIJIZJI4WX 0774	06/08/2017	09/13/2027		17,947,200	1.12			355,971	(184,000)		(89,335)	660,800				87,621	N/A	0001
SwapCrossCurrency SL3A38T1 - REC: USD 3.94 /PAY: CAD3.68	Bond Portfolio Hedge - CAD - C4931*BC6	D Part 1	Currency	BANK OF AMERICA ... CU000019OJT3UXIJIZJI4WX 0774	06/20/2017	09/20/2027		11,303,693	1.33			47,578	764,804		618,479	394,853				55,739	N/A	0001
SwapCrossCurrency SL8J2SHB - REC: USD 3.5075 /PAY: NOK2.96	Bond Portfolio Hedge - NOK - R3000#AE1	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/29/2017	07/27/2027		29,157,989	8.40			268,780	3,691,802		3,874,160	(1,174,850)				132,173	N/A	0001
SwapCrossCurrency SL8J2SMG - REC: USD 4.387 /PAY: GBP3.19	Bond Portfolio Hedge - GBP - G9766#AE4	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/13/2017	08/16/2027		19,395,000	1.29			202,132	(501,000)		(288,884)	292,500				90,801	N/A	0001
SwapCrossCurrency SLA213KY - REC: USD 4.485 /PAY: GBP3.23	Bond Portfolio Hedge - GBP - G5560@AC6	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/27/2017	08/17/2029		34,413,750	1.31			485,872	(404,250)		383,959	725,638				292,121	N/A	0001
SwapCrossCurrency SL6J3QXX - REC: USD 3.9725 /PAY: EUR2.02	Bond Portfolio Hedge - EUR - 887389E@9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	08/22/2017	09/07/2027		12,930,500	1.18			255,179	465,300		522,460	454,300				62,582	N/A	0001
SwapCrossCurrency SL3941VJ - REC: USD 4.216 /PAY: EUR2.29	Bond Portfolio Hedge - EUR - G7605#AA1	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2017	10/18/2032		15,917,427	1.19			155,182	773,755		1,066,424	551,918				195,836	N/A	0001
SwapCrossCurrency SLQE12JY - REC: USD 4.216 /PAY: EUR2.29	Bond Portfolio Hedge - EUR - G7605#AA1	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/13/2017	10/18/2032		3,031,891	1.19			29,559	147,382		203,128	105,127				37,302	N/A	0001
SwapCrossCurrency SL3942KZ - REC: USD 3.902 /PAY: GBP2.69	Bond Portfolio Hedge - GBP - G2686@AC2	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/27/2017	11/15/2032		27,497,400	1.31			160,081	(357,000)		642,620	409,500				340,444	N/A	0001
SwapCrossCurrency SLPU1FJM - REC: USD 3.74 /PAY: CAD3.68	Bond Portfolio Hedge - CAD - C5793#AK9	D Part 1	Currency	BANK OF AMERICA ... CU000019OJT3UXIJIZJI4WX 0774	01/23/2018	10/23/2030		20,088,389	1.24			39,813	2,523,575		1,620,517	658,088				202,528	N/A	0001
SwapCrossCurrency SLMH2SN2 - REC: USD 4.217 /PAY: GBP2.78	Bond Portfolio Hedge - GBP - G7997@AK7	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/24/2018	02/26/2033		28,382,000	1.42			444,128	1,854,000		3,796,394	390,000				359,391	N/A	0001
SwapCrossCurrency SL4H3VD0 - REC: USD 4.305 /PAY: GBP2.9	Bond Portfolio Hedge - GBP - G7737#AC8	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	01/25/2018	03/14/2030		18,577,000	1.43			294,202	1,333,800		2,037,646	253,500				172,646	N/A	0001
SwapCrossCurrency SL473R00 - REC: USD 4.358 /PAY: GBP2.77	Bond Portfolio Hedge - GBP - G7178*AF1	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/07/2018	04/16/2028		1,812,020	1.29			16,554	(44,940)		(11,274)	45,360				11,262	N/A	0001

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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)
SwapCrossCurrency SLY00CB8 - REC: USD 4.632 /PAY: GBP3.14	Bond Portfolio Hedge - GBP - G6462*AC5	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	09/18/2018	11/28/2033		19,746,000	1.32			140,688	(150,000)		1,650,152	292,500				264,315	N/A	0001
SwapCrossCurrency SLT0001C - REC: USD 4.18 /PAY: EUR1.61	Bond Portfolio Hedge - EUR - N8505#AA2	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2018	01/24/2029		17,104,500	1.14			434,236	106,500		556,639	619,500				130,279	N/A	0001
SwapCrossCurrency SL0WI02M6 - REC: USD 4.489 /PAY: GBP2.87	Bond Portfolio Hedge - GBP - G2730#AF9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	10/31/2018	01/31/2029		12,767,000	1.28			183,537	(497,000)		(19,747)	195,000				97,643	N/A	0001
SwapCrossCurrency SLFH044J - REC: USD 4.4875 /PAY: GBP2.86	Bond Portfolio Hedge - GBP - G9075*AA2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	11/15/2018	02/28/2028		38,367,000	1.28			565,736	(1,425,000)		(543,689)	585,000				228,090	N/A	0001
SwapCrossCurrency SLEH00SZ - REC: USD 4.456 /PAY: GBP2.94	Bond Portfolio Hedge - GBP - G6428#AA8	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/21/2018	01/15/2031		24,283,900	1.28			165,890	(917,700)		591,106	370,500				251,660	N/A	0001
SwapCrossCurrency SLYH01LS - REC: USD 4.177 /PAY: GBP2.79	Bond Portfolio Hedge - GBP - G1746#AB2	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/15/2019	03/19/2031		23,094,000	1.28			291,513	(781,200)		475,386	351,000				244,090	N/A	0001
SwapCrossCurrency SLMH2DU0 - REC: USD 4.2025 /PAY: GBP2.94	Bond Portfolio Hedge - GBP - G8279#AA6	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/26/2019	09/16/2031		13,164,000	1.32			160,815	(100,000)		585,906	195,000				146,653	N/A	0001
SwapCrossCurrency SLTQ05MW - REC: USD 5.12 /PAY: EUR2.7	Bond Portfolio Hedge - EUR - F2977#AA3	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/28/2019	04/24/2029		39,270,000	1.12			451,448	(392,000)		802,585	1,445,500				314,597	N/A	0001
SwapCrossCurrency SLTQ05MT - REC: USD 4.38 /PAY: EUR1.86	Bond Portfolio Hedge - EUR - F1068#AH0	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/05/2019	05/02/2029		10,101,600	1.12			165,420	(97,200)		151,657	528,000				81,270	N/A	0001
SwapCrossCurrency SLYH02RR - REC: USD 4.188 /PAY: AUD4.23	Bond Portfolio Hedge - AUD - Q8048#AA3	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/23/2019	03/31/2042		47,435,981	0.71			20,928	963,439		2,320,521	(1,895,605)				934,067	N/A	0001
SwapCrossCurrency SL54555R - REC: USD 3.939 /PAY: GBP2.73	Bond Portfolio Hedge - GBP - 756109A*5	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/08/2019	05/22/2034		29,890,800	1.30			166,907	(616,400)		1,771,280	448,500				413,277	N/A	0001
SwapCrossCurrency SLP81R3R - REC: USD 4.094 /PAY: EUR1.75	Bond Portfolio Hedge - EUR - F1000#AA6	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/23/2019	09/05/2034		25,461,915	1.12			299,736	(413,291)		1,053,524	974,219				358,665	N/A	0001
SwapCrossCurrency SL5D4LG0 - REC: USD 2.953 /PAY: JPY0.28	Bond Portfolio Hedge - JPY - J0835#AM9	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/01/2019	08/22/2029		24,953,789	108.20			688,864	7,798,951		7,404,939	103,072				212,323	N/A	0001
SwapCrossCurrency SL1T4QGP - REC: USD 3.444 /PAY: EUR1.38	Bond Portfolio Hedge - EUR - L0175#AE2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	10/02/2019	09/30/2031		9,850,500	1.09			98,695	(348,300)		(19,282)	371,700				110,162	N/A	0001
SwapCrossCurrency SL4WI6F1F - REC: USD 3.385 /PAY: EUR1.26	Bond Portfolio Hedge - EUR - 786455B#1	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	10/16/2019	10/29/2026		19,882,800	1.10			204,145	(514,800)		(330,011)	743,400				28,022	N/A	0001
SwapCrossCurrency SL394K9F - REC: USD 3.36 /PAY: CHF1.01	Bond Portfolio Hedge - CHF - 116794B#6	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/25/2019	12/11/2029		12,024,048	1.00			125,739	(2,340,328)		(3,057,150)	775,669				107,546	N/A	0001
SwapCrossCurrency SLA21PZU - REC: USD 3.6525 /PAY: SEK2.38	Bond Portfolio Hedge - SEK - W7000#AB2	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2019	01/23/2032		29,834,843	9.39			375,658	1,857,225		1,225,628	2,421,479				344,001	N/A	0001
SwapCrossCurrency SLWS0E1T - REC: USD 2.87 /PAY: GBP2.09	Bond Portfolio Hedge - GBP - G1591#BG6	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/14/2020	05/14/2030		9,108,400	1.30			32,677	(176,400)		69,746	136,500				86,673	N/A	0001
SwapCrossCurrency SLLB01PH - REC: USD 3.1375 /PAY: GBP2.35	Bond Portfolio Hedge - GBP - G0691*AC1	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2020	05/20/2032		29,605,600	1.29			101,357	(901,600)		291,124	448,500				351,581	N/A	0001

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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)
SwapCrossCurrency SLLB01PE - REC: USD 3.1375 /PAY: EUR1.25	Bond Portfolio Hedge - EUR - G4936@AB8	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/20/2020	05/19/2032		12,984,000	1.08			116,634	(614,400)		(198,245)	495,600				154,154	N/A	0001
SwapCrossCurrency SL10655H - REC: USD 2.654 /PAY: EUR1.45	Bond Portfolio Hedge - EUR - G7996#AG5	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2020	10/23/2035		15,981,000	1.14			93,455	116,200		(29,428)	578,200				240,625	N/A	0001
SwapCrossCurrency SL4H4LDJ - REC: USD 3.22 /PAY: GBP2.77	Bond Portfolio Hedge - GBP - G2685@AL3	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/05/2020	11/22/2035		19,707,000	1.31			38,212	(189,000)		480,402	292,500				298,069	N/A	0001
SwapCrossCurrency SL394PK7 - REC: USD 4.0975 /PAY: GBP4.95758	Bond Portfolio Hedge - GBP - G0566*AD1	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	08/13/2020	12/31/2029		4,486,759	1.22			(58,482)	(379,339)		(368,195)	70,693				40,473	N/A	0001
SwapCrossCurrency SLMH2UYA - REC: USD 3.076 /PAY: EUR1.7	Bond Portfolio Hedge - EUR - L9619@AB5	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	10/01/2020	10/29/2035		19,362,750	1.17			134,085	664,950		654,672	681,450				291,808	N/A	0001
SwapCrossCurrency SL9427VR - REC: USD 3.156 /PAY: EUR1.65	Bond Portfolio Hedge - EUR - 03063#AE4	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/30/2020	01/07/2033		23,398,000	1.17			357,571	734,000		792,055	826,000				293,099	N/A	0001
SwapCrossCurrency SLK700TV - REC: USD 2.983 /PAY: GBP2.58	Bond Portfolio Hedge - GBP - G1151#AA2	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/19/2020	02/17/2028		17,205,500	1.32			58,522	(37,700)		42,007	253,500				101,190	N/A	0001
SwapCrossCurrency SLA12096 - REC: USD 2.825 /PAY: GBP2.1	Bond Portfolio Hedge - GBP - G2962#AC5	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2020	01/21/2033		16,302,000	1.36			122,751	385,200		920,054	234,000				204,833	N/A	0001
SwapCrossCurrency SL4Q5YCB - REC: USD 3.718 /PAY: AUD4.06	Bond Portfolio Hedge - AUD - Q9469*AB3	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	01/28/2021	04/15/2036		19,175,000	0.77			(7,516)	1,810,000		1,854,661	(677,500)				296,251	N/A	0001
SwapCrossCurrency SL4Q5YC5 - REC: USD 3.206 /PAY: GBP2.58	Bond Portfolio Hedge - GBP - B1000#AA0	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/28/2021	03/03/2028		23,324,000	1.37			158,355	775,200		935,862	331,500				139,196	N/A	0001
SwapCrossCurrency SL4R0ZYF - REC: USD 2.928 /PAY: EUR1.24	Bond Portfolio Hedge - EUR - L8367#AG8	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/12/2021	07/23/2031		18,142,500	1.21			314,997	1,144,500		1,256,181	619,500				199,025	N/A	0001
SwapCrossCurrency SLK70323 - REC: USD 3.89 /PAY: EUR1.98	Bond Portfolio Hedge - EUR - F8494#AC0	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/10/2021	04/14/2031		23,824,000	1.19			232,390	1,160,000		1,719,292	826,000				253,805	N/A	0001
SwapCrossCurrency SL9K0TRG - REC: USD 3.452 /PAY: GBP2.45	Bond Portfolio Hedge - GBP - G5600#AM4	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/17/2021	04/28/2036		11,816,700	1.39			128,899	542,300		1,329,272	165,750				182,907	N/A	0001
SwapCrossCurrency SL9K0TRJ - REC: USD 3.4645 /PAY: GBP2.45	Bond Portfolio Hedge - GBP - G5600#AN2	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/17/2021	06/16/2036		11,816,700	1.39			130,376	542,300		1,351,336	165,750				184,183	N/A	0001
SwapCrossCurrency SLPU290D - REC: USD 3.253 /PAY: EUR1.28	Bond Portfolio Hedge - EUR - B7000*AA1	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/17/2021	04/27/2031		5,953,250	1.19			59,319	287,250		430,223	206,500				63,670	N/A	0001
SwapCrossCurrency SLPU290G - REC: USD 3.5203 /PAY: EUR1.44	Bond Portfolio Hedge - EUR - B7000*AD5	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/17/2021	06/23/2036		19,050,400	1.19			204,218	919,200		1,922,495	660,800				297,226	N/A	0001
SwapCrossCurrency SLWSONMH - REC: USD 3.588 /PAY: EUR1.5	Bond Portfolio Hedge - EUR - F1000#AC2	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	03/18/2021	04/13/2036		14,299,200	1.19			153,730	700,800		1,438,135	495,600				220,857	N/A	0001
SwapCrossCurrency SLFH0N60 - REC: USD 3.7575 /PAY: GBP2.96	Bond Portfolio Hedge - GBP - G4569#AB0	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/18/2021	09/16/2036		15,242,700	1.39			138,166	652,300		1,497,091	214,500				240,645	N/A	0001

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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)
SwapCrossCurrency SLWSOPHE - REC: USD 3.0325 /PAY: GBP2.37	Bond Portfolio Hedge - GBP - G1320*AC8	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/23/2021	09/23/2033		12,593,700	1.40			97,458	656,100		1,004,105	175,500				166,436	N/A	0001
SwapCrossCurrency SLEH0U68 - REC: USD 2.9515 /PAY: EUR1.26	Bond Portfolio Hedge - EUR - N5269@AB4	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	08/11/2021	08/20/2031		35,199,000	1.17			595,391	1,203,000		1,474,092	1,239,000				389,200	N/A	0001
SwapCrossCurrency SLZE0TNY - REC: USD 3.25225 /PAY: EUR1.57	Bond Portfolio Hedge - EUR - F9731#AK3	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	10/21/2021	11/30/2036		13,974,600	1.16			117,652	376,200		745,652	495,600				222,887	N/A	0001
SwapCrossCurrency SLYN19VZ - REC: USD 3.17 /PAY: AUD4.09	Bond Portfolio Hedge - AUD - Q2600@AE0	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	11/16/2021	01/12/2032		21,813,000	0.73			(144,667)	975,000		344,488	(813,000)				250,794	N/A	0001
SwapCrossCurrency SLKW0NMU - REC: USD 3.7065 /PAY: GBP2.9	Bond Portfolio Hedge - GBP - G9369*AA7	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/16/2021	03/31/2043		25,846,348	1.34			221,081	321,371		1,991,116	375,949				525,094	N/A	0001
SwapCrossCurrency SL0R0GLX - REC: USD 2.917 /PAY: EUR1.33	Bond Portfolio Hedge - EUR - G4936@AC6	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/02/2021	03/02/2034		10,206,000	1.13			158,390	7,200		123,231	371,700				139,048	N/A	0001
SwapCrossCurrency SLEH0Z2R - REC: USD 3.454 /PAY: GBP2.84	Bond Portfolio Hedge - GBP - G6970*AY2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/10/2022	06/30/2034		6,790,000	1.36			44,729	158,000		393,059	97,500				94,534	N/A	0001
SwapCrossCurrency SLB109IM - REC: USD 4.025 /PAY: CAD4.56	Bond Portfolio Hedge - CAD - C6802@AA0	D Part 1	Currency	BANK OF AMERICA ... CU00019DJT3UXIJIZJI4IWX0774	02/11/2022	06/30/2051		26,121,261	1.27			(11,796)	2,840,983		(1,054,225)	847,051				649,947	N/A	0001
SwapCrossCurrency SLPU2CJL - REC: USD 3.623 /PAY: EUR2.23	Bond Portfolio Hedge - EUR - F3152*AL8	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/02/2022	07/10/2037		27,705,000	1.11			360,314	(625,000)		(515,184)	1,032,500				454,893	N/A	0001
SwapCrossCurrency SLP40Y3L - REC: USD 3.28 /PAY: EUR1.9	Bond Portfolio Hedge - EUR - 479142F#3	D Part 1	Currency	BANK OF AMERICA ... CU00019DJT3UXIJIZJI4IWX0774	03/04/2022	06/30/2032		21,822,000	1.09			140,863	(842,000)		(837,048)	826,000				261,714	N/A	0001
SwapCrossCurrency SL325X57 - REC: USD 3.9065 /PAY: GBP3.18	Bond Portfolio Hedge - GBP - 756109B*4	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/30/2022	06/30/2032		26,346,000	1.32			92,935	(182,000)		711,835	390,000				315,972	N/A	0001
SwapCrossCurrency SLZ4082F - REC: USD 4.1645 /PAY: EUR2.43	Bond Portfolio Hedge - EUR - N2105@AA1	D Part 1	Currency	BANK OF AMERICA ... CU00019DJT3UXIJIZJI4IWX0774	04/06/2022	06/29/2032		15,278,200	1.09			123,808	(586,600)		(336,110)	578,200				183,190	N/A	0001
SwapCrossCurrency SL0R0KEV - REC: USD 4.0265 /PAY: EUR2.29	Bond Portfolio Hedge - EUR - 40637CC#5	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/12/2022	07/12/2032		8,422,668	1.09			156,807	(348,300)		(261,061)	428,400				101,303	N/A	0001
SwapCrossCurrency SLYH0011 - REC: USD 4.215 /PAY: EUR2.6	Bond Portfolio Hedge - EUR - B9754*AC1	D Part 1	Currency	BANK OF AMERICA ... CU00019DJT3UXIJIZJI4IWX0774	04/13/2022	05/18/2032		43,292,000	1.08			306,007	(2,036,000)		(1,552,801)	1,652,000				513,864	N/A	0001
SwapCrossCurrency SLGR0CXD - REC: USD 4.732 /PAY: EUR3.27	Bond Portfolio Hedge - EUR - N7660#AZ0	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/25/2022	06/08/2034		37,373,000	1.07			224,212	(2,289,000)		(2,303,281)	1,445,500				518,299	N/A	0001
SwapCrossCurrency SLGR0CXA - REC: USD 4.95 /PAY: EUR3.4	Bond Portfolio Hedge - EUR - B7000*AH6	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/25/2022	06/15/2032		42,668,000	1.07			537,118	(2,660,000)		(2,581,444)	1,652,000				509,893	N/A	0001
SwapCrossCurrency SL9K12AD - REC: USD 4.462 /PAY: JPY1.08	Bond Portfolio Hedge - JPY - 74346GB*2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/02/2022	07/26/2032		29,266,790	129.84			1,047,490	5,122,944		6,275,635	145,064				353,167	N/A	0001
SwapCrossCurrency SL9K122M - REC: USD 4.835 /PAY: DKK3.52	Bond Portfolio Hedge - DKK - K3380#AH1	D Part 1	Currency	BANK OF AMERICA ... CU00019DJT3UXIJIZJI4IWX0774	06/07/2022	06/23/2032		11,482,704	6.97			90,125	(644,388)		(1,743,240)	453,107				137,484	N/A	0001

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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)
SwapCrossCurrency SL6KIC89 - REC: USD 5.204 /PAY: EUR3.64	Bond Portfolio Hedge - EUR - L4801*AA8	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/28/2022	07/13/2027		10,530,000	1.05			128,872	(802,000)		(779,649)	413,000				46,605	N/A	0001
SwapCrossCurrency SL3H72PJ - REC: USD 4.855 /PAY: GBP4.26	Bond Portfolio Hedge - GBP - G2616@AA1	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	07/01/2022	07/27/2027		9,604,000	1.20			4,013	(1,007,200)		(966,532)	156,000				43,535	N/A	0001
SwapCrossCurrency SL2I4PJ1 - REC: USD 4.855 /PAY: GBP4.26	Bond Portfolio Hedge - GBP - G2616@AA1	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	07/01/2022	07/27/2027		8,403,500	1.20			3,511	(881,300)		(845,715)	136,500				38,093	N/A	0001
SwapCrossCurrency SL0R0N0V - REC: USD 5.1595 /PAY: EUR3.7	Bond Portfolio Hedge - EUR - 92936UA@8	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	08/18/2022	09/28/2032		16,227,200	1.01			147,533	(1,904,000)		(2,022,393)	660,800				198,742	N/A	0001
SwapCrossCurrency SLK802JL - REC: USD 5.625 /PAY: GBP6.17	Bond Portfolio Hedge - GBP - G6750*AG7	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	09/28/2022	12/08/2032		26,687,500	1.07			(278,339)	(6,472,500)		(8,035,671)	487,500				332,110	N/A	0001
SwapCrossCurrency SLYW0CM6 - REC: USD 5.65 /PAY: CAD5.132	Bond Portfolio Hedge - CAD - 39072FAB3	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	12/12/2022	11/30/2029		10,531,182	1.37			36,746	414,351		207,086	376,239				93,749	N/A	0001
SwapCrossCurrency SLK70GC3 - REC: USD 5.776 /PAY: GBP5.61	Bond Portfolio Hedge - GBP - G3663#AK7	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	02/22/2023	08/22/2033		8,467,200	1.21			(43,554)	(817,600)		(819,230)	136,500				111,197	N/A	0001
SwapCrossCurrency SLWS12HG - REC: USD 6.0525 /PAY: GBP6.11	Bond Portfolio Hedge - GBP - G3301*AK9	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/30/2023	06/29/2030		25,991,700	1.24			(63,993)	(1,862,700)		(2,125,318)	409,500				251,595	N/A	0001
SwapCrossCurrency SL6JMYUP - REC: USD 7.55 /PAY: EUR6.61	Bond Portfolio Hedge - EUR - E5000*AB0	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	03/31/2023	06/30/2043		27,152,500	1.09			81,264	(1,177,500)		(3,518,053)	1,032,500				555,780	N/A	0001
SwapCrossCurrency SL335X02 - REC: USD 5.466 /PAY: EUR4.7	Bond Portfolio Hedge - EUR - G5264#AX7	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/18/2023	06/07/2029		32,820,000	1.09			83,824	(1,176,000)		(1,873,250)	1,239,000				269,027	N/A	0001
SwapCrossCurrency SLA22JQ6 - REC: USD 6.135 /PAY: CAD5.96	Bond Portfolio Hedge - CAD - 53278LB#3	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	05/26/2023	06/30/2033		22,007,042	1.36			59,104	929,265		(405,940)	789,706				285,952	N/A	0001
SwapCrossCurrency SLK0OHG5 - REC: USD 6.09 /PAY: EUR4.98	Bond Portfolio Hedge - EUR - G5001@AB5	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/14/2023	08/21/2033		27,070,000	1.08			187,618	(1,260,000)		(2,202,138)	1,032,500				355,429	N/A	0001
SwapCrossCurrency SLFH13PP - REC: USD 6.652 /PAY: GBP6.34	Bond Portfolio Hedge - GBP - G6970*BA3	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	10/12/2023	12/12/2035		6,112,500	1.22			(18,256)	(519,500)		(456,125)	97,500				92,728	N/A	0001
SwapCrossCurrency SL4H5C7H - REC: USD 6.55 /PAY: GBP6.17	Bond Portfolio Hedge - GBP - G2705#AA1	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/24/2023	11/14/2033		24,350,000	1.22			(29,379)	(2,178,000)		(1,936,889)	390,000				325,069	N/A	0001
SwapCrossCurrency SLOY1AMQ - REC: USD 6.777 /PAY: EUR5	Bond Portfolio Hedge - EUR - N4282*AK2	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	10/25/2023	02/01/2034		15,877,500	1.06			202,231	(1,120,500)		(1,075,350)	619,500				215,156	N/A	0001
SwapCrossCurrency SLFR0B83 - REC: USD 6.63 /PAY: GBP6.27	Bond Portfolio Hedge - GBP - G1737@AL3	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	11/08/2023	11/28/2034		39,273,600	1.23			(46,883)	(3,171,200)		(2,703,661)	624,000				561,184	N/A	0001
SwapCrossCurrency SLYU0BXR - REC: USD 6.491 /PAY: AUD7.43	Bond Portfolio Hedge - AUD - 74726MA@8	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	11/14/2023	02/13/2036		16,832,400	0.65			(272,526)	(1,227,200)		(1,924,128)	(704,600)				257,735	N/A	0001
SwapCrossCurrency SL326C24 - REC: USD 5.728 /PAY: CHF2.56	Bond Portfolio Hedge - CHF - 116794C@5	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	01/10/2024	04/15/2034		58,657,907	0.85			861,129	(1,193,661)		(5,869,666)	3,231,954				805,623	N/A	0001
SwapCrossCurrency SLA12L7D - REC: USD 6.936 /PAY: CAD6.63	Bond Portfolio Hedge - CAD - 63002#AA0	D Part 1	Currency	BANK OF AMERICA ... CU000019DJT3UXIJIZJI4IWX 0774	01/31/2024	07/31/2033		23,642,510	1.34			128,049	1,392,006		641,511	771,883				309,129	N/A	0001

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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)
SwapCrossCurrency SLF50IEK - REC: USD 5.875 /PAY: CAD5.583	Bond Portfolio Hedge - CAD - 63002@AA2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	01/31/2024	07/31/2033		9,945,541	1.34			56,518	585,566		258,266	323,674				130,039	N/A	0001
SwapCrossCurrency SL0R10NC - REC: USD 5.885 /PAY: EUR4.27	Bond Portfolio Hedge - EUR - 25455XA@3	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	02/28/2024	03/20/2034		27,067,500	1.08			166,529	(1,262,500)		(1,134,890)	1,032,500				369,993	N/A	0001
SwapCrossCurrency SLT01N44 - REC: USD 6.2025 /PAY: SEK4.73	Bond Portfolio Hedge - SEK - W7000#AE6	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/14/2024	04/08/2036		19,344,231	10.34			96,491	(639,782)		(1,082,355)	1,729,628				298,566	N/A	0001
SwapCrossCurrency SL0H0K05 - REC: USD 6.446 /PAY: EUR4.5	Bond Portfolio Hedge - EUR - F5662#AC2	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	04/23/2024	07/16/2034		10,666,000	1.07			171,405	(666,000)		(436,758)	413,000				148,916	N/A	0001
SwapCrossCurrency SLXA1G52 - REC: USD 7.085 /PAY: EUR5.09	Bond Portfolio Hedge - EUR - N4001#AB8	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/30/2024	06/05/2031		23,555,400	1.07			189,333	(1,375,000)		(1,015,901)	908,600				254,850	N/A	0001
SwapCrossCurrency SL943935 - REC: USD 6.904 /PAY: EUR5.03	Bond Portfolio Hedge - EUR - N4001#AD4	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	05/09/2024	06/05/2031		6,456,600	1.08			49,015	(342,600)		(274,197)	247,800				69,855	N/A	0001
SwapCrossCurrency SLAP361F - REC: USD 6.2415 /PAY: GBP5.97	Bond Portfolio Hedge - GBP - G2616@AB9	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	05/30/2024	06/20/2034		19,090,500	1.27			2,498	(805,500)		(612,890)	292,500				265,317	N/A	0001
SwapCrossCurrency SL8A297L - REC: USD 6.569 /PAY: CAD5.93	Bond Portfolio Hedge - CAD - C5864@AN9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	06/06/2024	07/10/2034		20,460,358	1.37			76,980	787,766		83,776	737,059				285,362	N/A	0001
SwapCrossCurrency SLB511KF - REC: USD 7.687 /PAY: EUR6.06	Bond Portfolio Hedge - EUR - E8378#AB4	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	06/13/2024	07/15/2034		21,528,000	1.08			256,512	(1,136,000)		(1,398,959)	826,000				300,517	N/A	0001
SwapCrossCurrency SLBA31IL - REC: USD 7.687 /PAY: EUR6.06	Bond Portfolio Hedge - EUR - E8378#AB4	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	06/13/2024	07/15/2034		21,528,000	1.08			256,512	(1,136,000)		(1,398,959)	826,000				300,517	N/A	0001
SwapCrossCurrency SL92998H - REC: USD 6.6145 /PAY: EUR5.04	Bond Portfolio Hedge - EUR - F6101#AF2	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/03/2024	05/07/2034		10,781,000	1.08			61,110	(551,000)		(604,401)	413,000				148,659	N/A	0001
SwapCrossCurrency SL0QHOKT - REC: USD 6.6145 /PAY: EUR5.04	Bond Portfolio Hedge - EUR - F6101#AF2	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/03/2024	05/07/2034		21,562,000	1.08			122,220	(1,102,000)		(1,208,801)	826,000				297,319	N/A	0001
SwapCrossCurrency SL929G2W_2 - REC: USD 7.991 /PAY: EUR6.2	Bond Portfolio Hedge - EUR - E9604@AA2	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	10/18/2024	10/31/2034		16,287,000	1.09			161,085	(711,000)		(708,557)	619,500				231,631	N/A	0001
SwapCrossCurrency SL929G2T_2 - REC: USD 8.2665 /PAY: EUR6.45	Bond Portfolio Hedge - EUR - E9604@AC8	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	10/18/2024	10/31/2034		38,006,500	1.09			377,921	(1,655,500)		(1,616,614)	1,445,500				540,522	N/A	0001
SwapCrossCurrency SL0HHKR5_2 - REC: USD 7.685 /PAY: EUR5.62	Bond Portfolio Hedge - EUR - X1901*AA0	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	11/04/2024	11/14/2049		27,260,000	1.09				(1,070,000)		(195,729)	1,032,500				655,654	N/A	0001
SwapCrossCurrency SL921HSN - REC: USD 6.1245 /PAY: EUR4.13	Bond Portfolio Hedge - EUR - 87656XE@6	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	01/23/2025	03/12/2037		19,750,500	1.04			304,664	(1,780,300)		(1,193,501)	784,700				319,305	N/A	0001
SwapCrossCurrency SL8V19UI - REC: USD 6.2115 /PAY: CAD5.07	Bond Portfolio Hedge - CAD - C6802@AB8	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	02/26/2025	06/30/2051		13,896,618	1.43			72,451	(107,400)		54,884	526,838				345,774	N/A	0001
SwapCrossCurrency SL893YGK - REC: USD 5.823 /PAY: EUR4.16	Bond Portfolio Hedge - EUR - D5936@AA0	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	04/16/2025	05/14/2033		10,244,700	1.14			168,067	45,900		85,258	371,700				131,841	N/A	0001
SwapCrossCurrency SLLVHN4X - REC: USD 5.823 /PAY: EUR4.16	Bond Portfolio Hedge - EUR - D5936@AA0	D Part 1	Currency	BANK OF AMERICA ... CU000190JT3UXIJIZJI4IWX 0774	04/16/2025	05/14/2033		40,978,800	1.14			672,267	183,600		341,032	1,486,800				527,365	N/A	0001

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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)
SwapCrossCurrency SLK500FJ - REC: USD 6.874 /PAY: EUR5.19	Bond Portfolio Hedge - EUR - E5000*AK0	D Part 1	Currency	BANK OF AMERICA CUO00019OJT3UXIJIZJI4IWX0774	06/26/2025	06/30/2050		9,372,800	1.17			85,022	307,200		343,151	330,400				228,456	N/A	0001
SwapCrossCurrency SLK5NZTJ - REC: USD 6.874 /PAY: EUR5.19	Bond Portfolio Hedge - EUR - E5000*AK0	D Part 1	Currency	BANK OF AMERICA CUO00019OJT3UXIJIZJI4IWX0774	06/26/2025	06/30/2050		43,349,200	1.17			393,229	1,420,800		1,587,072	1,528,100				1,056,609	N/A	0001
SwapCrossCurrency SLIKIHSM - REC: USD 5.53 /PAY: JPY2.33	Bond Portfolio Hedge - JPY - 084670E@3	D Part 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/17/2025	07/30/2035		99,623,048	148.56			3,314,319	5,589,119		12,139,540	564,985				1,480,636	N/A	0001
SwapCrossCurrency SLLVI082 - REC: USD 5.825 /PAY: CAD5.24	Bond Portfolio Hedge - CAD - C5793#AV5	D Part 1	Currency	BANK OF AMERICA CUO00019OJT3UXIJIZJI4IWX0774	07/18/2025	03/18/2038		2,914,815	1.37			9,967	104,444		(21,897)	105,294				49,361	N/A	0001
SwapCrossCurrency SLLVI085 - REC: USD 5.7165 /PAY: CAD5.07	Bond Portfolio Hedge - CAD - C5793#AT0	D Part 1	Currency	BANK OF AMERICA CUO00019OJT3UXIJIZJI4IWX0774	07/18/2025	08/06/2037		7,287,036	1.37			50,311	261,111		(4,446)	263,235				120,057	N/A	0001
SwapCrossCurrency SLA9B35R - REC: USD 5.486 /PAY: CAD4.81	Bond Portfolio Hedge - CAD - C5793#AU7	D Part 1	Currency	BANK OF AMERICA CUO00019OJT3UXIJIZJI4IWX0774	07/18/2025	08/06/2034		5,829,629	1.37			41,837	208,889		16,943	210,588				81,692	N/A	0001
SwapCrossCurrency SLA9B350 - REC: USD 5.93 /PAY: CAD5.33	Bond Portfolio Hedge - CAD - C5793#AW3	D Part 1	Currency	BANK OF AMERICA CUO00019OJT3UXIJIZJI4IWX0774	07/18/2025	03/18/2041		10,201,851	1.37			35,737	365,555		(92,057)	368,529				194,063	N/A	0001
SwapCrossCurrency SLPMI3JL - REC: USD 7.14 /PAY: CAD6.55	Bond Portfolio Hedge - CAD - 65529*AA3	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	08/05/2025	08/15/2048		12,643,235	1.38	1,500		52,196	398,572		(2,385,484)	450,639				295,771	N/A	0001
SwapCrossCurrency SLORN4AE - REC: USD 6.333 /PAY: AUD6.49	Bond Portfolio Hedge - AUD - 29478DAA1	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	08/08/2025	10/24/2030		28,676,419	0.65			(147,466)	(1,864,275)		(1,770,463)	(1,178,644)				289,209	N/A	0001
SwapCrossCurrency SLOBX2YA - REC: USD 5.965 /PAY: GBP6.48	Bond Portfolio Hedge - GBP - G9369*AC3	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	10/09/2025	03/31/2045		39,358,546	1.34			(169,859)	262,331		(1,459,480)	580,331				846,720	N/A	0001
SwapCrossCurrency SLJMHRE3 - REC: USD 5.64 /PAY: CAD4.861	Bond Portfolio Hedge - CAD - C6681*AB6	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	10/23/2025	03/10/2039		36,324,850	1.40			116,838	609,966		(80,266)	1,364,847				640,836	N/A	0001
SwapCrossCurrency SLJMHREO - REC: USD 5.6385 /PAY: CAD4.866	Bond Portfolio Hedge - CAD - C6681*AA8	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	10/23/2025	03/10/2039		35,277,031	1.40			199,523	592,371		(182,937)	1,341,523				622,350	N/A	0001
SwapCrossCurrency SLMBJW8F - REC: USD 5.785 /PAY: EUR4.55	Bond Portfolio Hedge - EUR - F7908@AJ9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	11/25/2025	12/10/2037		2,312,200	1.16			12,710	45,800		(11,024)	82,600				38,695	N/A	0001
SwapCrossCurrency SLMXKY8X - REC: USD 5.785 /PAY: EUR4.55	Bond Portfolio Hedge - EUR - F7908@AJ9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	11/25/2025	12/10/2037		104,627,050	1.16			575,137	2,072,450		(498,825)	3,737,650				1,750,960	N/A	0001
SwapCrossCurrency SLA63YYB - REC: USD 5.863 /PAY: EUR4.63	Bond Portfolio Hedge - EUR - D59368AE2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	12/03/2025	02/04/2038		2,333,000	1.17			20,638	66,600		(1,251)	82,600				39,310	N/A	0001
SwapCrossCurrency SLA63YWI - REC: USD 5.863 /PAY: EUR4.63	Bond Portfolio Hedge - EUR - D59368AE2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	12/03/2025	02/04/2038		44,327,000	1.17			392,116	1,265,400		(23,776)	1,569,400				746,886	N/A	0001
SwapCrossCurrency SLFZQJLJ - REC: USD 5.47 /PAY: EUR4.15	Bond Portfolio Hedge - EUR - 73942HA*1	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	01/22/2026	02/11/2036		11,715,000	1.17			80,888	383,000		204,810	383,000				179,326	N/A	0001
SwapCrossCurrency SLO4HSQL - REC: USD 5.47 /PAY: EUR4.15	Bond Portfolio Hedge - EUR - 73942HA*1	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	01/22/2026	02/11/2036		87,862,500	1.17			606,660	2,872,500		1,536,073	2,872,500				1,344,942	N/A	0001

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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)
SwapCrossCurrency SL6TBXR3 - REC: USD 6.663 /PAY: EUR5.375	Bond Portfolio Hedge - EUR - G4163*AD0	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/10/2026	06/15/2036		8,328,600	1.19			26,735	396,200		256,399	396,200				129,797	N/A	0001
SwapCrossCurrency SL6TBXQZ - REC: USD 5.95 /PAY: EUR4.7	Bond Portfolio Hedge - EUR - G4163*AB4	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/10/2026	06/15/2031		7,138,800	1.19			22,026	339,600		278,196	339,600				77,462	N/A	0001
SwapCrossCurrency SL6TBXR7 - REC: USD 6.663 /PAY: EUR5.375	Bond Portfolio Hedge - EUR - G4163*AD0	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/10/2026	06/15/2036		69,008,400	1.19			221,520	3,282,800		2,124,445	3,282,800				1,075,462	N/A	0001
SwapCrossCurrency SLKJI7RL - REC: USD 6.553 /PAY: EUR5.28	Bond Portfolio Hedge - EUR - F0190*AB0	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/13/2026	03/12/2036		83,083,000	1.19			591,040	3,759,000		1,986,793	3,759,000				1,277,345	N/A	0001
SwapCrossCurrency SLA64E2H - REC: USD 5.645 /PAY: CHF2.01	Bond Portfolio Hedge - CHF - 883556E*9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	02/19/2026	03/03/2041		67,027,584	0.78			1,244,751	4,781,954		(768,586)	4,781,954				1,273,210	N/A	0001
SwapCrossCurrency SLM9K2X9 - REC: USD 5.76 /PAY: GBP6.12	Bond Portfolio Hedge - GBP - G8403#AE5	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/04/2026	03/24/2033		32,085,600	1.34			(46,665)	252,000		(527,598)	252,000				408,538	N/A	0001
SwapCrossCurrency SL894QLB - REC: USD 6.093 /PAY: GBP6.48	Bond Portfolio Hedge - GBP - G8403#AF2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	03/04/2026	03/24/2036		7,352,950	1.34			(11,537)	57,750		(162,474)	57,750				113,243	N/A	0001
SwapCrossCurrency SL8P1F4V - REC: USD 6.925 /PAY: EUR5.67	Bond Portfolio Hedge - EUR - 53803@AB2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/02/2026	12/31/2047		5,765,000	1.15			11,521	99,000		(164,481)	99,000				132,926	N/A	0001
SwapCrossCurrency SL8P1F4S - REC: USD 6.149 /PAY: EUR5.03	Bond Portfolio Hedge - EUR - 53803@AE6	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/02/2026	12/31/2032		17,295,000	1.15			30,812	297,000		(95,300)	297,000				216,318	N/A	0001
SwapCrossCurrency SL8P1F53 - REC: USD 6.925 /PAY: EUR5.67	Bond Portfolio Hedge - EUR - 53803@AB2	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/02/2026	12/31/2047		59,956,000	1.15			119,822	1,029,600		(1,710,599)	1,029,600				1,382,430	N/A	0001
SwapCrossCurrency SLM8IAZL - REC: USD 6.132 /PAY: EUR4.98	Bond Portfolio Hedge - EUR - G4804#AE9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/09/2026	05/20/2036		29,205,000	1.17			875,000	45,785		875,000					453,474	N/A	0001
SwapCrossCurrency SLM8IAZ0 - REC: USD 6.1225 /PAY: EUR4.98	Bond Portfolio Hedge - EUR - G4804#AE9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/09/2026	05/20/2036		29,205,000	1.17			875,000	(38,409)		875,000					453,474	N/A	0001
SwapCrossCurrency SLMXMAC7 - REC: USD 5.667 /PAY: EUR4.54	Bond Portfolio Hedge - EUR - D9000#AA1	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/23/2026	05/13/2033		57,295,700	1.17			1,768,900	594,682		1,768,900					737,198	N/A	0001
SwapCrossCurrency SLM8IEYK - REC: USD 5.772 /PAY: EUR4.64	Bond Portfolio Hedge - EUR - D9000#AB9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	04/23/2026	05/15/2034		35,079,000	1.17			1,083,000	272,324		1,083,000					484,401	N/A	0001
SwapCrossCurrency SL894Y0I - REC: USD 6.325 /PAY: EUR5.06	Bond Portfolio Hedge - EUR - G2283#AL7	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/13/2026	05/20/2033		12,877,700	1.17			65,853	412,500		179,404	412,500				165,931	N/A	0001
SwapCrossCurrency SLM8IIV7 - REC: USD 5.97 /PAY: CHF2.25	Bond Portfolio Hedge - CHF - 23375@AE7	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/21/2026	06/03/2038		49,429,658	0.79				2,745,435		(9,323)	2,745,435				844,734	N/A	0001
SwapCrossCurrency SL8V268L - REC: USD 6.1325 /PAY: CHF2.38	Bond Portfolio Hedge - CHF - 23375@AD9	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	05/21/2026	06/03/2041		49,429,658	0.79				2,745,435		(986,354)	2,745,435				947,095	N/A	0001
SwapCrossCurrency SLENH6U8 - REC: USD 6.0205 /PAY: GBP6.4	Bond Portfolio Hedge - GBP - L0808#AR8	D Part 1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	06/03/2026	08/26/2038		51,018,800	1.34			615,600			(1,058,407)	615,600				880,438	N/A	0001
SwapCrossCurrency SLJM1OOC - REC: USD 6.4905 /PAY: EUR5.03	Bond Portfolio Hedge - EUR - E1000#AK5	D Part 1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	07/14/2036		3,409,500	1.14				9,900		(25,473)	9,900				53,352	N/A	0001

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)
SwapCrossCurrency SLJMI00F - REC: USD 6.4905 /PAY: EUR5.03	Bond Portfolio Hedge - EUR - E1000#AK5	D Part 1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	07/14/2036		86,374,000	1.14				250,800		(645,325)	250,800				1,351,589	N/A	0001
SwapCrossCurrency SLPZK3C7 - REC: USD 5.8735 /PAY: CAD4.76	Bond Portfolio Hedge - CAD - 00864#AB7	D Part 1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	06/25/2026	07/02/2031		63,059,255	1.42				177,220		(390,393)	177,220				687,618	N/A	0001
SwapCrossCurrency SLNMLSFU - REC: USD 6.317 /PAY: GBP6.56	Bond Portfolio Hedge - GBP - G6683*AB0	D Part 1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/13/2026	06/30/2032		6,168,355	1.34				58,957		(42,839)	58,957				73,978	N/A	0001
SwapCrossCurrency SLNMLSFR - REC: USD 6.317 /PAY: GBP6.56	Bond Portfolio Hedge - GBP - G6683*AB0	D Part 1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/13/2026	06/30/2032		33,480,000	1.34				320,000		(232,516)	320,000				401,531	N/A	0001
SwapCrossCurrency SL56700G - REC: USD 7.645 /PAY: EUR5.83	Bond Portfolio Hedge - EUR -	D Part 1	Currency	BANK OF AMERICA ... CUO0019DJT3UX1JIZJI4WX0774	07/16/2026	06/30/2044		33,315,854	1.07		(2,780,000)		(4,910,138)		(2,942,145)	(2,130,138)				702,041	N/A	0001
SwapCrossCurrency SLA9CKKE - REC: USD 5.939 /PAY: CAD5.05	Bond Portfolio Hedge - CAD -	D Part 1	Currency	Mizuho Capital Markets LLC 0V6WI8S6QX2D1J857QP30	07/31/2026	09/30/2033		26,419,105	1.40				361,956		(490,711)	361,956				349,629	N/A	0001
SwapCrossCurrency SLA9CP2C - REC: USD 6.605 /PAY: CAD5.05	Bond Portfolio Hedge - CAD - 90068JAA6	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	09/02/2026	10/01/2026		20,550,635	1.39				456,264		481,864	456,264				5,378	N/A	0001
SwapCrossCurrency SLMBM45X - REC: USD 6.638 /PAY: GBP6.67	Bond Portfolio Hedge - GBP -	D Part 1	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	09/24/2026	10/27/2033		17,195,100	1.32				(48,100)		(117,432)	(48,100)				228,757	N/A	0001
1039999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - other										1,500	(2,780,000)	28,475,971	24,544,811	XXX	6,129,640	104,687,033				53,216,135	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										1,500	(2,780,000)	28,442,373	24,544,811	XXX	(77,529,437)	104,687,033				82,949,347	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - swaps - hedging other														XXX							XXX	XXX
Interest Rate - SLAJ0WSZ - 3.151/SOFR CME TERM	Replicated Synthetic Asset Transaction	N/A	Interest Rate	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	09/09/2025	09/11/2028		1,000,000	3.15			(3,926)			(30,396)					6,983	N/A	0003
1179999999. Subtotal - swaps - replication - interest rate												(3,926)		XXX	(30,396)					6,983	XXX	XXX
1229999999. Subtotal - swaps - replication												(3,926)		XXX	(30,396)					6,983	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate												(37,523)		XXX	(83,689,473)					29,740,196	XXX	XXX
1369999999. Total swaps - credit default														XXX							XXX	XXX
1379999999. Total swaps - foreign exchange														XXX							XXX	XXX
1389999999. Total swaps - total return														XXX							XXX	XXX
1399999999. Total swaps - other										1,500	(2,780,000)	28,475,971	24,544,811	XXX	6,129,640	104,687,033				53,216,135	XXX	XXX
1409999999. Total swaps										1,500	(2,780,000)	28,438,447	24,544,811	XXX	(77,559,833)	104,687,033				82,956,330	XXX	XXX
FXForward IX-GBP/USD-10/22/2026 - 1.3451	Private Equity Hedge	BA	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	07/20/2026	10/22/2026		44,926,340	1.35				618,221		618,221	618,221				55,149	N/A	0006
FXForward IX-EUR/USD-10/22/2026 - 1.14555	Private Equity Hedge	BA	Currency	JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	07/20/2026	10/22/2026		165,531,975	1.15				1,649,795		1,649,795	1,649,795				203,197	N/A	0006
1439999999. Subtotal - forwards - hedging other													2,268,016	XXX	2,268,016	2,268,016				258,346	XXX	XXX
1479999999. Subtotal - forwards													2,268,016	XXX	2,268,016	2,268,016				258,346	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										6,007,490	14,214,349	28,442,373	56,273,142	XXX	(45,801,106)	104,687,033			8,423,466	87,801,017	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other													2,268,016	XXX	2,268,016	2,268,016				258,346	XXX	XXX
1719999999. Subtotal - replication										500		(3,926)	42	XXX	(30,396)			(375)		8,959	XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										6,007,990	14,214,349	28,438,447	58,541,200	XXX	(43,563,486)	106,955,049		(375)	8,423,466	88,068,322	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	Hedge currency risk of private placement bonds
0002	Dividend liability
0003	Hedge interest rate risk
0005	Hedge floating interest rate risk
0006	Hedge currency risk of private equity

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ6	579	223,363,725	DEC 2026 S&P EMINI FUTURES	COMPANY PLAN HEDGE	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/11/2026	7,728.1800	7,715.5000	(477,675)				(367,086)	(367,086)		13,603,026	96/95	50
FAZ6	134	48,540,160	DEC 2026 S&P MID 400 MINI FUTURES	COMPANY PLAN HEDGE	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/11/2026	3,714.5700	3,622.4000	(272,020)				(1,235,125)	(1,235,125)		3,327,220	98/98	100
RTYZ6	400	56,350,000	DEC 2026 RUSSELL 2000 EMINI FUTURES	COMPANY PLAN HEDGE	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/11/2026	2,915.0200	2,817.5000	(234,000)				(1,950,498)	(1,950,498)		4,089,200	99/99	50
MFSZ6	340	53,322,200	DEC 2026 MINI MSCI EAFE INDEX FUTURES	COMPANY PLAN HEDGE	N/A	Equity/Index	12/18/2026	ICE 5493004R83R1LVX2IL36	09/11/2026	3,223.7000	3,136.6000	(280,500)				(1,480,700)	(1,480,700)		1,674,840	91/91	50
MESZ6	245	20,959,750	DEC 2026 MINI MSCI EMRG MKT FUTURES	COMPANY PLAN HEDGE	N/A	Equity/Index	12/18/2026	ICE 5493004R83R1LVX2IL36	09/11/2026	1,738.8000	1,711.0000	(209,080)				(340,550)	(340,550)		1,114,995	85/85	50
NQZ6	45	27,628,875	NASDAQ 100 EMINI FUTURES DEC 2026	COMPANY PLAN HEDGE	N/A	Equity/Index	12/18/2026	CME SNZ20JLFK8MNNCLQOF39	09/11/2026	29,428.6200	30,698.7500	76,950				1,143,116	1,143,116		1,878,840	96/96	20
TUZ6	1,215	247,015,195	US 2YR NOTE FUTURES DEC 2026	FUNDING AGREEMENT	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	102.8281	101.6523	(18,983)		3,091,428	3,091,428				1,458,000	0003	2,000
1519999999. Subtotal - long futures - hedging effective excluding variable annuity guarantees under SSAP No.108												(1,415,308)		3,091,428	3,091,428	(4,230,843)	(4,230,843)		27,146,121	XXX	XXX
1579999999. Subtotal - long futures												(1,415,308)		3,091,428	3,091,428	(4,230,843)	(4,230,843)		27,146,121	XXX	XXX
FVZ6	3,694	381,578,656	US 5YR NOTE FUTURES DEC 2026	FUNDING AGREEMENT	N/A	Interest Rate	12/31/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	105.9322	103.2969	394,071		(11,377,955)	(11,377,955)				4,617,500	0003	1,000
TYZ6	692	72,108,563	US 10YR NOTE FUTURES DEC 2026	FUNDING AGREEMENT	N/A	Interest Rate	12/21/2026	CBT 549300EX04Q2QBFQTQ27	08/24/2026	107.3490	104.2031	151,375		(2,758,483)	(2,758,483)				1,297,500	0003	1,000
1589999999. Subtotal - short futures - hedging effective excluding variable annuity guarantees under SSAP No.108												545,446		(14,136,438)	(14,136,438)				5,915,000	XXX	XXX
1649999999. Subtotal - short futures												545,446		(14,136,438)	(14,136,438)				5,915,000	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												(869,862)		(11,045,010)	(11,045,010)	(4,230,843)	(4,230,843)		33,061,121	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other																				XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												(869,862)		(11,045,010)	(11,045,010)	(4,230,843)	(4,230,843)		33,061,121	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits			

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0003	Hedge interest rate risk

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		3,091,428	(14,136,438)	3,091,428	622,396	(1,492,258)	622,396	33,061,121	33,061,121
BANK OF AMERICA CU00019DJT3UX1JIZJI4IIX0774	Y	Y			24,771,991	(43,292,094)		19,328,262	(50,940,524)		13,781,522	
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Y	Y	32,870,000		24,314,742	(15,396,609)		43,400,541	(11,911,641)		10,746,117	
Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	Y	Y	22,200,000		45,317,864	(23,338,383)		45,317,864	(23,338,383)		2,582,190	2,361,672
Mizuho Capital Markets LLC 0V6WI8SGQX2D1JB570P30	Y	Y	1,520,000		4,579,579	(1,414,180)	1,645,399	2,785,146	(4,299,844)		4,242,749	4,242,749
JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	Y	Y	4,109,000		72,097,116	(29,098,826)	38,889,290	54,706,870	(57,017,448)		31,140,947	31,140,947
0299999999. Total NAIC 1 Designation			60,699,000		171,081,292	(112,540,092)	40,534,689	165,538,683	(147,507,839)		62,493,526	37,745,368
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)									(61,594,330)		25,574,797	25,574,797
0999999999 - Gross totals			60,699,000		174,172,720	(126,676,530)	43,626,117	166,161,079	(210,594,427)	622,396	121,129,443	96,381,285
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					174,172,720	(126,676,530)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA CUO0019DJT3UXIJIZJI4IWXO774	Cash	000000-00-0	Cash	30,410,000				V
Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	Treasury	91282C-MD-0	US TREASURY	17,654,766	18,000,000	18,007,447	12/31/2029	I
JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	Treasury	91282C-MD-0	US TREASURY	29,424,609	30,000,000	30,012,412	12/31/2029	I
JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE97	Cash	000000-00-0	Cash	19,190,123				IV
Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	Cash	000000-00-0	Cash	97,349,283				IV
Mizuho Capital Markets LLC 0V6IW8S6QX2D1J857QP30	Corporate	931142-EV-1	Corporate Bond		5,433,000		09/22/2051	V
0199999999 - Total				194,028,781	53,433,000	48,019,860	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash	000000-00-0	Cash	32,870,000		XXX		V
Goldman Sachs & Co. LCZ7XYGSLJHFXXNDX90	Cash	000000-00-0	Cash	22,200,000		XXX		V
Mizuho Capital Markets LLC 0V6IW8S6QX2D1J857QP30	Cash	000000-00-0	Cash	1,520,000		XXX		V
JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE98	Treasury	912810-UL-0	US TREASURY		714,000	XXX	05/15/2045	V
JPMCB NA OTC Derivatives 7H6GLXDRUGQFU57RNE99	Treasury	912810-TU-2	US TREASURY		3,395,000	XXX	08/15/2043	V
0299999999 - Total				56,590,000	4,109,000	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)
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
.....	.....																	
Total								XXX										

NONE

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
91282C-CE-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAY/2028 USD 100	LS	1.A	39,473,443	41,674,847	05/31/2028
91282C-CH-2	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/JUN/2028 USD 100	LS	1.B	30,660,181	32,506,381	06/30/2028
91282C-CV-1	UNITED STATES OF AMERICA NOTES FIXED 1.125% 31/AUG/2028 USD 100	LS	1.B	26,733,022	28,651,457	08/31/2028
91282C-JZ-5	UNITED STATES OF AMERICA NOTES FIXED 4% 15/FEB/2034 USD 100	LS	1.A	20,045,307	21,502,057	02/15/2034
91282C-MR-9	UNITED STATES OF AMERICA NOTES FIXED 4.125% 29/FEB/2032 USD 100	LS	1.B	19,825,456	20,718,346	02/29/2032
91282C-HZ-7	UNITED STATES OF AMERICA NOTES FIXED 4.625% 30/SEP/2030 USD 100	LS	1.A	19,133,416	19,444,000	09/30/2030
912810-PS-1	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/JAN/2027 USD 100	LS	1.B	19,100,118	11,472,262	01/15/2027
91282C-NF-4	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAY/2032 USD 100	LS	1.B	17,716,119	18,343,846	05/31/2032
912810-TJ-7	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2052 USD 100	LS	1.A	17,436,152	27,088,650	08/15/2052
912810-TZ-1	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/FEB/2044 USD 100	LS	1.A	16,249,305	18,435,904	02/15/2044
912810-QW-1	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2042 USD 100	LS	1.B	16,184,975	21,722,622	05/15/2042
91282C-EZ-0	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/JUL/2032 USD 100	LS	1.B	15,849,382	15,431,137	07/15/2032
91282C-LF-6	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2034 USD 100	LS	1.A	15,626,536	17,005,889	08/15/2034
912810-TF-5	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/FEB/2042 USD 100	LS	1.A	14,420,523	21,333,749	02/15/2042
91282B-7D-6	UNITED STATES OF AMERICA NOTES FIXED 0.25% 15/JUL/2029 USD 100	LS	1.B	14,398,583	11,730,723	07/15/2029
91282C-MC-2	UNITED STATES OF AMERICA NOTES FIXED 4.5% 31/DEC/2031 USD 100	LS	1.B	14,143,562	14,367,552	12/31/2031
912810-RY-6	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/AUG/2047 USD 100	LS	1.A	14,074,672	21,768,296	08/15/2047
91282C-PW-5	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/JAN/2031 USD 100	LS	1.B	14,055,074	14,719,360	01/31/2031
91282B-Y3-8	UNITED STATES OF AMERICA NOTES FIXED 0.75% 15/JUL/2028 USD 100	LS	1.A	14,009,008	10,828,891	07/15/2028
91282C-NC-1	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/MAY/2035 USD 100	LS	1.B	13,538,952	14,277,867	05/15/2035
912810-QQ-4	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/MAY/2041 USD 100	LS	1.A	13,374,073	14,769,067	05/15/2041
912810-TH-1	UNITED STATES OF AMERICA BOND FIXED 3.25% 15/MAY/2042 USD 100	LS	1.B	12,724,208	16,478,363	05/15/2042
91282C-LW-9	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/NOV/2034 USD 100	LS	1.A	12,287,637	12,900,982	11/15/2034
91282C-HP-9	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/JUL/2033 USD 100	LS	1.B	11,836,955	11,693,091	07/15/2033
912810-SE-9	UNITED STATES OF AMERICA BOND FIXED 3.375% 15/NOV/2048 USD 100	LS	1.A	11,647,430	16,033,431	11/15/2048
912810-TX-6	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/FEB/2054 USD 100	LS	1.A	11,529,381	14,188,740	02/15/2054
912810-RK-6	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/FEB/2045 USD 100	LS	1.A	11,322,427	17,532,478	02/15/2045
912810-RN-0	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/AUG/2045 USD 100	LS	1.B	11,291,097	16,577,688	08/15/2045
912810-SH-2	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2049 USD 100	LS	1.A	11,261,875	17,132,109	05/15/2049
912810-UG-1	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/FEB/2055 USD 100	LS	1.A	11,133,956	12,873,776	02/15/2055
91282B-3R-9	UNITED STATES OF AMERICA NOTES FIXED 0.5% 15/JAN/2028 USD 100	LS	1.B	10,973,133	8,326,634	01/15/2028
912810-SZ-2	UNITED STATES OF AMERICA BOND FIXED 2% 15/AUG/2051 USD 100	LS	1.B	10,434,297	20,289,320	08/15/2051
912810-RD-2	UNITED STATES OF AMERICA BOND FIXED 3.75% 15/NOV/2043 USD 100	LS	1.A	10,189,504	12,598,597	11/15/2043
91282C-CM-1	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/JUL/2031 USD 100	LS	1.B	10,008,475	9,024,823	07/15/2031
912810-TU-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/AUG/2043 USD 100	LS	1.A	9,318,445	10,689,738	08/15/2043
91282C-GW-5	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/APR/2028 USD 100	LS	1.B	9,307,662	8,504,281	04/15/2028
91282C-QE-4	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/MAR/2029 USD 100	LS	1.B	9,259,823	9,568,560	03/15/2029
912810-UC-0	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/AUG/2054 USD 100	LS	1.A	9,191,990	11,319,172	08/15/2054
912810-SJ-8	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2049 USD 100	LS	1.A	9,138,309	16,115,870	08/15/2049
912810-SW-9	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/FEB/2041 USD 100	LS	1.A	9,050,407	13,999,584	02/15/2041
912810-TJ-7	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2052 USD 100	LS	1.A	8,955,989	13,849,279	08/15/2052
912810-RT-7	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2046 USD 100	LS	1.A	8,909,564	14,951,510	08/15/2046
912810-TK-4	UNITED STATES OF AMERICA BOND FIXED 3.375% 15/AUG/2042 USD 100	LS	1.B	8,879,181	11,472,473	08/15/2042
91282C-NX-5	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/AUG/2030 USD 100	LS	1.A	8,851,523	9,288,412	08/31/2030
912810-UH-9	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/FEB/2055 USD 100	LS	1.B	8,819,512	10,019,724	02/15/2055
91282C-JZ-5	UNITED STATES OF AMERICA NOTES FIXED 4% 15/FEB/2034 USD 100	LS	1.A	8,728,837	9,356,770	02/15/2034
912810-TD-0	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/FEB/2052 USD 100	LS	1.A	8,627,567	15,766,921	02/15/2052
91282C-ML-2	UNITED STATES OF AMERICA NOTES FIXED 2.125% 15/JAN/2035 USD 100	LS	1.B	8,497,452	8,436,663	01/15/2035
91282C-NJ-6	UNITED STATES OF AMERICA NOTES FIXED 4% 30/JUN/2032 USD 100	LS	1.B	8,346,428	8,745,285	06/30/2032
912810-RQ-3	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/FEB/2046 USD 100	LS	1.A	8,264,514	13,076,866	02/15/2046
91282C-HP-9	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/JUL/2033 USD 100	LS	1.B	8,079,171	7,980,978	07/15/2033
912810-SZ-2	UNITED STATES OF AMERICA BOND FIXED 2% 15/AUG/2051 USD 100	LS	1.B	7,929,004	15,419,477	08/15/2051
912797-UM-7	UNITED STATES OF AMERICA BILL ZERO CPN 05/NOV/2026 USD 100	LS	1.A	7,858,321	7,888,256	11/05/2026
91282C-JY-8	UNITED STATES OF AMERICA NOTES FIXED 1.75% 15/JAN/2034 USD 100	LS	1.B	7,217,551	7,100,379	01/15/2034
912810-TP-3	UNITED STATES OF AMERICA BOND FIXED 1.5% 15/FEB/2053 USD 100	LS	1.B	7,063,030	9,177,815	02/15/2053
912810-TG-3	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2052 USD 100	LS	1.B	6,925,990	10,852,139	05/15/2052
912810-UK-2	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/MAY/2055 USD 100	LS	1.B	6,900,477	7,711,417	05/15/2055
912810-TU-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/AUG/2043 USD 100	LS	1.A	6,854,140	7,867,167	08/15/2043
912810-TJ-7	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2052 USD 100	LS	1.A	6,279,743	9,710,810	08/15/2052
912810-QL-5	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/NOV/2040 USD 100	LS	1.B	6,168,125	6,867,083	11/15/2040
91282C-MK-4	UNITED STATES OF AMERICA NOTES FIXED 4.375% 31/JAN/2032 USD 100	LS	1.A	6,112,726	6,276,595	01/31/2032
912810-TV-0	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/NOV/2053 USD 100	LS	1.A	6,045,470	6,757,063	11/15/2053
91282C-NB-3	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/APR/2030 USD 100	LS	1.B	6,028,530	5,917,067	04/15/2030
91282B-ZN-3	UNITED STATES OF AMERICA NOTES FIXED 0.5% 30/APR/2027 USD 100	LS	1.B	6,021,995	6,144,646	04/30/2027
91282C-DX-6	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/JAN/2032 USD 100	LS	1.B	5,973,885	5,666,758	01/15/2032
91282C-FR-7	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2027 USD 100	LS	1.B	5,899,178	5,233,775	10/15/2027
912810-SF-6	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2049 USD 100	LS	1.A	5,839,793	8,740,113	02/15/2049
912810-SP-4	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/AUG/2050 USD 100	LS	1.A	5,516,835	12,428,665	08/15/2050
91282C-FF-3	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/AUG/2032 USD 100	LS	1.B	5,455,660	6,176,164	08/15/2032
912810-TY-4	UNITED STATES OF AMERICA BOND FIXED 2.125% 15/FEB/2054 USD 100	LS	1.B	5,432,224	6,318,894	02/15/2054
91282C-CY-5	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/SEP/2028 USD 100	LS	1.B	5,429,617	5,829,961	09/30/2028
91282C-KQ-3	UNITED STATES OF AMERICA NOTES FIXED 4.375% 15/MAY/2034 USD 100	LS	1.A	5,216,694	5,403,906	05/15/2034
91282C-PJ-4	UNITED STATES OF AMERICA NOTES FIXED 4% 15/NOV/2035 USD 100	LS	1.B	5,007,650	5,415,825	11/15/2035
91282C-BF-7	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/JAN/2031 USD 100	LS	1.B	4,925,156	4,271,492	01/15/2031
912810-RB-6	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2043 USD 100	LS	1.B	4,543,138	6,343,848	05/15/2043
91282C-KZ-3	UNITED STATES OF AMERICA NOTES FIXED 4.375% 15/JUL/2027 USD 100	LS	1.B	4,417,657	4,382,382	07/15/2027
91282C-AH-4	UNITED STATES OF AMERICA NOTES FIXED 0.5% 31/AUG/2027 USD 100	LS	1.B	4,171,869	4,328,005	08/31/2027
91282C-GW-5	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/APR/2028 USD 100	LS	1.B	4,084,887	3,732,304	04/15/2028
912810-TT-5	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2053 USD 100	LS	1.A	4,068,411	5,112,278	08/15/2053
912810-RY-6	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/AUG/2047 USD 100	LS	1.A	4,026,110	6,201,226	08/15/2047
91282C-JH-5	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/OCT/2028 USD 100	LS	1.B	4,021,614	3,658,723	10/15/2028
912810-ST-6	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/NOV/2040 USD 100	LS	1.B	3,760,196	6,211,170	11/15/2040
912810-SX-7	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/MAY/2051 USD 100	LS	1.A	3,658,463	6,360,150	05/15/2051
912810-RJ-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 USD 100	LS	1.B	3,623,737	5,073,577	11/15/2044
91282C-MG-3	UNITED STATES OF AMERICA NOTES FIXED 4.25% 31/JAN/2030 USD 100	LS	1.A	3,589,024	3,651,021	01/31/2030
912810-PZ-5	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/JAN/2029 USD 100	LS	1.B	3,570,321	2,294,454	01/15/2029
912810-TL-2	UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2052 USD 100	LS	1.A	3,456,300	4,376,543	11/15/2052
912810-SL-3	UNITED STATES OF AMERICA BOND FIXED 2% 15/FEB/2050 USD 100	LS	1.A	3,270,797	6,166,803	02/15/2050
912810-SK-5	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/NOV/2049 USD 100	LS	1.A	3,234,581	5,535,400	11/15/2049
91282C-FY-2	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/NOV/2029 USD 100	LS	1.B	3,181,742	3,249,135	11/30/2029
912810-TB-4	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/NOV/2051 USD 100	LS	1.B	3,102,104	6,201,226	11/15/2051
91282C-LR-0	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/OCT/2029 USD 100	LS	1.B	2,961,530	2,984,149	10/31/2029
91282C-MJ-2	UNITED STATES OF AMERICA NOTES FIXED 4% 31/MAR/2030 USD 100	LS	1.B	2,917,757	3,015,769	03/31/2030
91282C-NC-1	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/MAY/2035 USD 100	LS	1.B	2,908,419	3,067,152	05/15/2035
91282C-HA-2	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2028 USD 100	LS	1.A	2,882,479	2,899,682	04/30/2028
91282C-ML-2	UNITED STATES OF AMERICA NOTES FIXED 2.125% 15/JAN/2035 USD 100	LS	1.B	2,882,467	2,861,846	01/15/2035
91282C-BL-4	UNITED STATES OF AMERICA NOTES FIXED 1.125% 15/FEB/2031 USD 100	LS	1.B	2,854,907	3,359,638	02/15/2031
912810-UA-4	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2054 USD 100	LS	1.A	2,793,792	3,184,850	05/15/2054
91282C-AV-3	UNITED STATES OF AMERICA NOTES FIXED 0.875% 15/NOV/2030 USD 100	LS	1.A	2,792,964	3,291,136	11/15/2030
912810-SY-5	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/MAY/2041 USD 100	LS	1.A	2,634,833	3,854,527	05/15/2041
912810-TM-0	UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2042 USD 100	LS	1.A	2,628,249	3,100,613	11/15/2042
912810-SA-7	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2048 USD 100	LS	1.A	2,606,534	3,855,532	02/15/2048
91282C-EV-9	UNITED STATES OF AMERICA NOTES FIXED 3.25% 30/JUN/2029 USD 100	LS	1.B	2,597,758	2,695,942	06/30/2029
912810-TN-8	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/FEB/2053 USD 100	LS	1.A	2,569,249	3,530,315	02/15/2053
91282C-NT-4	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/AUG/2035 USD 100	LS	1.B	2,508,752	2,683,236	08/15/2035
91282C-HA-2	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2028 USD 100	LS	1.A	2,505,925	2,520,881	04/30/2028
91282C-EJ-6	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/APR/2027 USD 100	LS	1.A	2,442,924	2,089,838	04/15/2027
912810-TE-8	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2052 USD 100	LS	1.B	2,409,464	4,387,008	02/15/2052
912810-QQ-4	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/MAY/2041 USD 100	LS	1.A	2,392,445	2,642,386	05/15/2041
91282C-JH-5	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/OCT/2028 USD 100	LS	1.B	2,303,950	2,094,833	10/15/2028
91282C-RE-3	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/JUL/2036 USD 100	LS	1.B	2,253,571	2,344,583	07/15/2036
912810-QY-7	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/NOV/2042 USD 100	LS	1.A	2,209,441	3,100,613	11/15/2042
91282C-EC-1	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2027 USD 100	LS	1.A FE	2,184,187	2,202,262	02/28/2027

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
91282C-BS-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAR/2028 USD 100	LS	1.B	2,138,305	2,254,087	03/31/2028
912797-VK-0	UNITED STATES OF AMERICA BILL ZERO CPN 06/OCT/2026 USD 100	LS	1.A	2,006,164	2,007,229	10/06/2026
91282C-GC-9	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/DEC/2027 USD 100	LS	1.B	1,923,696	1,925,673	12/31/2027
91282C-KJ-9	UNITED STATES OF AMERICA NOTES FIXED 4.5% 15/APR/2027 USD 100	LS	1.A	1,820,502	1,782,123	04/15/2027
912810-UH-9	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/FEB/2055 USD 100	LS	1.B	1,808,642	2,054,773	02/15/2055
91282C-GZ-8	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2030 USD 100	LS	1.A FE	1,799,652	1,866,148	04/30/2030
91282C-HC-8	UNITED STATES OF AMERICA NOTES FIXED 3.375% 15/MAY/2033 USD 100	LS	1.B FE	1,764,510	1,932,539	05/15/2033
91282C-HR-5	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JUL/2030 USD 100	LS	1.B	1,697,909	1,750,612	07/31/2030
91282C-MZ-1	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/APR/2030 USD 100	LS	1.B	1,571,922	1,607,201	04/30/2030
912810-SU-3	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/FEB/2051 USD 100	LS	1.B	1,548,386	3,085,575	02/15/2051
91282C-KC-4	UNITED STATES OF AMERICA NOTES FIXED 4.25% 28/FEB/2031 USD 100	LS	1.B	1,529,520	1,575,347	02/28/2031
91282C-KF-7	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAR/2031 USD 100	LS	1.B	1,515,536	1,575,543	03/31/2031
91282C-NY-3	UNITED STATES OF AMERICA NOTES FIXED 3.375% 15/SEP/2028 USD 100	LS	1.A	1,463,201	1,503,990	09/15/2028
912810-SS-8	UNITED STATES OF AMERICA BOND FIXED 1.625% 15/NOV/2050 USD 100	LS	1.B	1,419,421	2,985,185	11/15/2050
912810-RS-9	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/MAY/2046 USD 100	LS	1.A	1,400,682	2,205,727	05/15/2046
91282C-NB-3	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/APR/2030 USD 100	LS	1.B	1,377,504	1,351,760	04/15/2030
91282C-KD-2	UNITED STATES OF AMERICA NOTES FIXED 4.25% 28/FEB/2029 USD 100	LS	1.A	1,368,889	1,386,484	02/28/2029
91282C-KG-5	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAR/2029 USD 100	LS	1.B	1,356,681	1,383,380	03/31/2029
91282C-DQ-1	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/DEC/2026 USD 100	LS	1.B	1,352,884	1,358,475	12/31/2026
91282C-NT-4	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/AUG/2035 USD 100	LS	1.B	1,338,653	1,431,756	08/15/2035
912810-TR-9	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/MAY/2053 USD 100	LS	1.A	1,326,287	1,802,008	05/15/2053
91282C-EP-2	UNITED STATES OF AMERICA NOTES FIXED 2.875% 15/MAY/2032 USD 100	LS	1.B	1,262,889	1,400,489	05/15/2032
912810-TB-4	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/NOV/2051 USD 100	LS	1.B	1,259,740	2,518,269	11/15/2051
91282C-HK-0	UNITED STATES OF AMERICA NOTES FIXED 4% 30/JUN/2028 USD 100	LS	1.A FE	1,259,417	1,264,805	06/30/2028
91282C-NT-4	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/AUG/2035 USD 100	LS	1.B	1,221,326	1,306,270	08/15/2035
912810-TZ-1	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/FEB/2044 USD 100	LS	1.A	1,216,152	1,379,804	02/15/2044
91282C-HJ-3	UNITED STATES OF AMERICA NOTES FIXED 3.75% 30/JUN/2030 USD 100	LS	1.B	1,214,569	1,258,679	06/30/2030
912810-TR-9	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/MAY/2053 USD 100	LS	1.A	1,169,771	1,589,352	05/15/2053
91282C-ML-2	UNITED STATES OF AMERICA NOTES FIXED 2.125% 15/JAN/2035 USD 100	LS	1.B	1,169,738	1,162,040	01/15/2035
91282C-HW-4	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/AUG/2030 USD 100	LS	1.B	1,136,899	1,171,936	08/31/2030
912810-UK-2	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/MAY/2055 USD 100	LS	1.B	1,123,662	1,255,714	05/15/2055
91282C-EZ-0	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/JUL/2032 USD 100	LS	1.B	1,098,100	1,069,123	07/15/2032
91282C-JJ-1	UNITED STATES OF AMERICA NOTES FIXED 4.5% 15/NOV/2033 USD 100	LS	1.A FE	1,087,547	1,112,757	11/15/2033
91282C-LM-1	UNITED STATES OF AMERICA NOTES FIXED 3.625% 30/SEP/2031 USD 100	LS	1.A	1,084,618	1,158,087	09/30/2031
91282C-FC-0	UNITED STATES OF AMERICA NOTES FIXED 2.625% 31/JUL/2029 USD 100	LS	1.A FE	1,075,231	1,141,484	07/31/2029
91282C-KG-5	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAR/2029 USD 100	LS	1.B	1,043,378	1,064,658	03/31/2029
91282C-CY-5	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/SEP/2028 USD 100	LS	1.B	1,024,997	1,101,278	09/30/2028
91282C-FB-2	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/JUL/2027 USD 100	LS	1.A FE	1,012,697	1,023,369	07/31/2027
91282C-HE-4	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/MAY/2028 USD 100	LS	1.A	1,008,780	1,016,185	05/31/2028
91282C-NT-4	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/AUG/2035 USD 100	LS	1.B	988,460	1,056,519	08/15/2035
91282C-LF-6	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2034 USD 100	LS	1.A	987,266	1,074,412	08/15/2034
91282C-KL-4	UNITED STATES OF AMERICA NOTES FIXED 2.125% 15/APR/2029 USD 100	LS	1.B	955,926	889,316	04/15/2029
912810-TN-8	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/FEB/2053 USD 100	LS	1.A	954,161	1,311,078	02/15/2053
91282C-EB-3	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2029 USD 100	LS	1.B	942,736	1,011,853	02/28/2029
91282C-HZ-7	UNITED STATES OF AMERICA NOTES FIXED 4.625% 30/SEP/2030 USD 100	LS	1.A	934,261	948,604	09/30/2030
91282C-MV-0	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/MAR/2027 USD 100	LS	1.B	926,776	928,999	03/31/2027
91282C-GP-0	UNITED STATES OF AMERICA NOTES FIXED 4% 29/FEB/2028 USD 100	LS	1.A FE	925,437	932,621	02/29/2028
91282C-JN-2	UNITED STATES OF AMERICA NOTES FIXED 4.375% 30/NOV/2028 USD 100	LS	1.A	919,462	916,764	11/30/2028
91282C-DW-8	UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/JAN/2029 USD 100	LS	1.B	913,378	979,313	01/31/2029
912810-TH-1	UNITED STATES OF AMERICA BOND FIXED 3.25% 15/MAY/2042 USD 100	LS	1.B	912,110	1,181,020	05/15/2042
91282C-JK-8	UNITED STATES OF AMERICA NOTES FIXED 4.625% 15/NOV/2026 USD 100	LS	1.B	891,160	875,306	11/15/2026
912810-UJ-5	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2045 USD 100	LS	1.A	882,904	976,862	02/15/2045
91282C-FF-3	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/AUG/2032 USD 100	LS	1.B	882,117	998,614	08/15/2032
91282C-LN-9	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/SEP/2029 USD 100	LS	1.A	871,652	909,079	09/30/2029
91282C-GM-7	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/FEB/2033 USD 100	LS	1.A FE	868,821	948,604	02/15/2033
91282C-FL-0	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/SEP/2029 USD 100	LS	1.B	854,211	881,411	09/30/2029
912810-TF-5	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/FEB/2042 USD 100	LS	1.A	845,731	1,251,176	02/15/2042
91282C-MB-4	UNITED STATES OF AMERICA NOTES FIXED 4% 15/DEC/2027 USD 100	LS	1.B	820,866	818,171	12/15/2027
91282C-QW-4	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/JUN/2033 USD 100	LS	1.B	801,572	835,991	06/30/2033
912828-3W-8	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/FEB/2028 USD 100	LS	1.A	783,559	802,361	02/15/2028
912810-FT-0	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/FEB/2036 USD 100	LS	1.A	781,197	815,203	02/15/2036
912803-GP-2	UNITED STATES OF AMERICA BOND ZERO CPN 15/FEB/2053 USD 100	LS	1.A	780,495	3,437,547	02/15/2053
91282C-CV-1	UNITED STATES OF AMERICA NOTES FIXED 1.125% 31/AUG/2028 USD 100	LS	1.B	779,978	836,477	08/31/2028
91282C-HC-8	UNITED STATES OF AMERICA NOTES FIXED 3.375% 15/MAY/2033 USD 100	LS	1.B FE	754,890	826,076	05/15/2033
912810-TS-7	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/MAY/2043 USD 100	LS	1.A	754,395	910,712	05/15/2043
91282C-FF-3	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/AUG/2032 USD 100	LS	1.B	753,245	851,877	08/15/2032
91282C-MB-4	UNITED STATES OF AMERICA NOTES FIXED 4% 15/DEC/2027 USD 100	LS	1.B	737,489	735,257	12/15/2027
91282C-LZ-2	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/NOV/2031 USD 100	LS	1.B	728,862	750,978	11/30/2031
912810-UF-3	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/NOV/2044 USD 100	LS	1.A	717,886	795,518	11/15/2044
91282C-KX-8	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/JUN/2029 USD 100	LS	1.A	708,501	714,139	06/30/2029
91282C-FU-0	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/OCT/2027 USD 100	LS	1.B	708,160	700,245	10/31/2027
91282C-LL-3	UNITED STATES OF AMERICA NOTES FIXED 3.375% 15/SEP/2027 USD 100	LS	1.B	696,070	703,116	09/15/2027
91282C-DF-5	UNITED STATES OF AMERICA NOTES FIXED 1.375% 31/OCT/2028 USD 100	LS	1.B	688,275	735,257	10/31/2028
912810-RM-2	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2045 USD 100	LS	1.B	677,203	954,728	05/15/2045
91282C-JX-0	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JAN/2031 USD 100	LS	1.B	668,042	691,690	01/31/2031
91282C-DW-8	UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/JAN/2029 USD 100	LS	1.B	652,954	699,595	01/31/2029
91282C-QJ-3	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/APR/2029 USD 100	LS	1.B	652,214	657,442	04/15/2029
912828-2L-3	UNITED STATES OF AMERICA NOTES FIXED 0.375% 15/JUL/2027 USD 100	LS	1.B	651,154	482,728	07/15/2027
91282C-DJ-7	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/NOV/2031 USD 100	LS	1.A	646,048	769,823	11/15/2031
91282C-KA-8	UNITED STATES OF AMERICA NOTES FIXED 4.125% 15/FEB/2027 USD 100	LS	1.B	643,651	640,770	02/15/2027
91282C-KT-7	UNITED STATES OF AMERICA NOTES FIXED 4.5% 31/MAY/2029 USD 100	LS	1.A	640,129	638,011	05/31/2029
91282C-HP-9	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/JUL/2033 USD 100	LS	1.B	639,943	632,403	07/15/2033
912810-SP-4	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/AUG/2050 USD 100	LS	1.A	639,217	1,440,067	08/15/2050
91282C-BJ-9	UNITED STATES OF AMERICA NOTES FIXED 0.75% 31/JAN/2028 USD 100	LS	1.B	638,172	671,928	01/31/2028
91282C-FL-0	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/SEP/2029 USD 100	LS	1.B	636,399	656,663	09/30/2029
91282C-PA-3	UNITED STATES OF AMERICA NOTES FIXED 3.625% 30/SEP/2030 USD 100	LS	1.B	624,264	657,715	09/30/2030
91282C-AV-3	UNITED STATES OF AMERICA NOTES FIXED 0.875% 15/NOV/2030 USD 100	LS	1.A	617,177	726,560	11/15/2030
91282C-ES-6	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/MAY/2029 USD 100	LS	1.B	613,197	643,056	05/31/2029
912828-6T-2	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/MAY/2029 USD 100	LS	1.A	609,943	644,804	05/15/2029
91282C-HQ-7	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/JUL/2028 USD 100	LS	1.A	608,908	612,640	07/31/2028
912828-4N-7	UNITED STATES OF AMERICA NOTES FIXED 2.875% 15/MAY/2028 USD 100	LS	1.A	608,847	621,050	05/15/2028
91282C-EZ-0	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/JUL/2032 USD 100	LS	1.B	608,727	592,877	07/15/2032
91282C-LN-9	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/SEP/2029 USD 100	LS	1.A	603,304	629,209	09/30/2029
91282C-FV-8	UNITED STATES OF AMERICA NOTES FIXED 4.125% 15/NOV/2032 USD 100	LS	1.A FE	602,654	625,725	11/15/2032
91282C-NX-5	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/AUG/2030 USD 100	LS	1.A	595,326	624,710	08/31/2030
91282C-JZ-5	UNITED STATES OF AMERICA NOTES FIXED 4% 15/FEB/2034 USD 100	LS	1.A	573,738	615,011	02/15/2034
91282C-GZ-8	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2030 USD 100	LS	1.A FE	572,068	592,877	04/30/2030
91282C-QN-4	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/APR/2033 USD 100	LS	1.B	565,111	588,394	04/30/2033
91282C-LD-1	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/JUL/2031 USD 100	LS	1.B	555,269	574,428	07/31/2031
91282C-MS-7	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/MAR/2028 USD 100	LS	1.B	553,753	560,196	03/15/2028
91282C-KX-8	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/JUN/2029 USD 100	LS	1.A	549,581	554,276	06/30/2029
91282C-JY-8	UNITED STATES OF AMERICA NOTES FIXED 1.75% 15/JAN/2034 USD 100	LS	1.B	543,154	534,596	01/15/2034
912810-QY-7	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/NOV/2042 USD 100	LS	1.A	533,196	750,978	11/15/2042
91282C-GJ-4	UNITED STATES OF AMERICA NOTES FIXED 3.5% 31/JAN/2030 USD 100	LS	1.B	530,992	553,352	01/31/2030
91282C-QY-0	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/JUN/2028 USD 100	LS	1.B	530,700	531,720	06/30/2028
91282C-LW-9	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/NOV/2034 USD 100	LS	1.A	527,044	553,352	11/15/2034
91282C-CB-5	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/MAY/2031 USD 100	LS	1.A	515,703	595,567	05/15/2031
91282C-MM-0	UNITED STATES OF AMERICA NOTES FIXED 4.625% 15/FEB/2035 USD 100	LS	1.A	515,080	533,590	02/15/2035
91282C-QE-4	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/MAR/2029 USD 100	LS	1.B	511,263	527,984	03/15/2029
912810-SN-9	UNITED STATES OF AMERICA BOND FIXED 1.25% 15/MAY/2050 USD 100	LS	1.A	505,350	1,169,899	05/15/2050
91282C-JG-7	UNITED STATES OF AMERICA NOTES FIXED 4.875% 31/OCT/2030 USD 100	LS	1.A	500,971	494,064	10/31/2030
912810-UP-1	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/NOV/2055 USD 100	LS	1.B	497,671	567,785	11/15/2055
91282C-HT-1	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2033 USD 100	LS	1.A FE	496,886	533,590	08/15/2033

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
91282C-HA-2	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2028 USD 100	LS	1.A	491,294	494,064	04/30/2028
91282C-HE-4	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/MAY/2028 USD 100	LS	1.A	478,959	482,644	05/31/2028
91282C-NG-2	UNITED STATES OF AMERICA NOTES FIXED 4% 31/MAY/2030 USD 100	LS	1.B	478,253	488,475	05/31/2030
912810-TA-6	UNITED STATES OF AMERICA BOND FIXED 1.75% 15/AUG/2041 USD 100	LS	1.B	475,724	765,991	08/15/2041
91282C-LK-5	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/AUG/2029 USD 100	LS	1.A	473,607	490,112	08/31/2029
91282C-MK-4	UNITED STATES OF AMERICA NOTES FIXED 4.375% 31/JAN/2032 USD 100	LS	1.A	470,232	482,838	01/31/2032
91282C-HX-2	UNITED STATES OF AMERICA NOTES FIXED 4.375% 31/AUG/2028 USD 100	LS	1.A	467,699	470,349	08/31/2028
912810-QQ-4	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/MAY/2041 USD 100	LS	1.A	465,294	513,827	05/15/2041
91282C-PH-8	UNITED STATES OF AMERICA NOTES FIXED 1.125% 15/OCT/2030 USD 100	LS	1.B	463,146	472,434	10/15/2030
912810-TQ-1	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/FEB/2043 USD 100	LS	1.A	460,027	560,196	02/15/2043
91282C-QB-0	UNITED STATES OF AMERICA NOTES FIXED 3.375% 29/FEB/2028 USD 100	LS	1.B	457,169	464,802	02/29/2028
91282C-QP-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/APR/2031 USD 100	LS	1.B	453,077	468,387	04/15/2031
91282C-DX-6	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/JAN/2032 USD 100	LS	1.B	447,270	424,381	01/15/2032
91282C-CM-1	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/JUL/2031 USD 100	LS	1.B	444,816	401,116	07/15/2031
91282C-NB-3	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/APR/2030 USD 100	LS	1.B	444,579	436,271	04/15/2030
91282C-JZ-5	UNITED STATES OF AMERICA NOTES FIXED 4% 15/FEB/2034 USD 100	LS	1.A	441,135	472,869	02/15/2034
91282C-QF-1	UNITED STATES OF AMERICA NOTES FIXED 4.25% 31/MAR/2033 USD 100	LS	1.B	439,690	462,281	03/31/2033
91282C-CY-5	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/SEP/2028 USD 100	LS	1.B	426,247	457,675	09/30/2028
912810-QV-3	UNITED STATES OF AMERICA BOND FIXED 0.75% 15/FEB/2042 USD 100	LS	1.B	422,291	405,635	02/15/2042
91282C-JM-4	UNITED STATES OF AMERICA NOTES FIXED 4.375% 30/NOV/2030 USD 100	LS	1.A FE	419,932	424,468	11/30/2030
912810-UL-0	UNITED STATES OF AMERICA BOND FIXED 5% 15/MAY/2045 USD 100	LS	1.B	419,817	444,655	05/15/2045
912810-QS-0	UNITED STATES OF AMERICA BOND FIXED 3.75% 15/AUG/2041 USD 100	LS	1.B	417,328	504,153	08/15/2041
912828-ZZ-6	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/JUL/2030 USD 100	LS	1.B	416,331	350,034	07/15/2030
91282C-JF-9	UNITED STATES OF AMERICA NOTES FIXED 4.875% 31/OCT/2028 USD 100	LS	1.A FE	416,171	408,151	10/31/2028
91282C-KU-4	UNITED STATES OF AMERICA NOTES FIXED 4.625% 31/MAY/2031 USD 100	LS	1.B	411,011	412,208	05/31/2031
912810-SE-9	UNITED STATES OF AMERICA BOND FIXED 3.375% 15/NOV/2048 USD 100	LS	1.A	408,871	565,210	11/15/2048
91282C-FR-7	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2027 USD 100	LS	1.B	401,177	355,726	10/15/2027
91282C-KF-7	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAR/2031 USD 100	LS	1.B	398,257	413,674	03/31/2031
91282C-CS-8	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/AUG/2031 USD 100	LS	1.A	395,617	472,090	08/15/2031
91282C-QX-2	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/JUN/2031 USD 100	LS	1.A	394,578	406,387	06/30/2031
91282C-DG-3	UNITED STATES OF AMERICA NOTES FIXED 1.125% 31/OCT/2026 USD 100	LS	1.A	394,577	393,783	10/31/2026
912810-UC-0	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/AUG/2054 USD 100	LS	1.A	392,734	483,571	08/15/2054
91282C-NH-0	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/JUN/2028 USD 100	LS	1.A	389,284	391,254	06/15/2028
912810-SN-9	UNITED STATES OF AMERICA BOND FIXED 1.25% 15/MAY/2050 USD 100	LS	1.A	383,308	887,231	05/15/2050
91282C-GK-1	UNITED STATES OF AMERICA NOTES FIXED 1.125% 15/JAN/2033 USD 100	LS	1.B	382,874	375,489	01/15/2033
91282C-HX-2	UNITED STATES OF AMERICA NOTES FIXED 4.375% 31/AUG/2028 USD 100	LS	1.A	377,754	379,895	08/31/2028
91282C-ES-6	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/MAY/2029 USD 100	LS	1.B	377,199	395,252	05/31/2029
91282C-CE-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAY/2028 USD 100	LS	1.A	374,373	395,252	05/31/2028
91282C-MS-7	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/MAR/2028 USD 100	LS	1.B	371,267	375,489	03/15/2028
91282C-AV-3	UNITED STATES OF AMERICA NOTES FIXED 0.875% 15/NOV/2030 USD 100	LS	1.A	369,322	434,777	11/15/2030
91282C-MJ-2	UNITED STATES OF AMERICA NOTES FIXED 4% 31/MAR/2030 USD 100	LS	1.B	368,883	381,274	03/31/2030
91282C-FR-7	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2027 USD 100	LS	1.B	366,682	325,139	10/15/2027
91282C-ND-9	UNITED STATES OF AMERICA NOTES FIXED 3.75% 15/MAY/2028 USD 100	LS	1.B	366,552	367,584	05/15/2028
91282C-PJ-4	UNITED STATES OF AMERICA NOTES FIXED 4% 15/NOV/2035 USD 100	LS	1.B	365,452	395,066	11/15/2035
912810-UA-4	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2054 USD 100	LS	1.A	362,437	413,234	05/15/2054
91282C-LY-5	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/NOV/2026 USD 100	LS	1.B	361,238	356,153	11/30/2026
912828-7D-6	UNITED STATES OF AMERICA NOTES FIXED 0.25% 15/JUL/2029 USD 100	LS	1.B	360,746	293,910	07/15/2029
91282C-JQ-5	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/DEC/2030 USD 100	LS	1.B	360,426	375,489	12/31/2030
91282C-HR-5	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JUL/2030 USD 100	LS	1.B	345,286	355,726	07/31/2030
91282C-HA-2	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2028 USD 100	LS	1.A	345,231	347,179	04/30/2028
91282C-JA-0	UNITED STATES OF AMERICA NOTES FIXED 4.625% 30/SEP/2028 USD 100	LS	1.A	345,201	346,963	09/30/2028
91282C-LD-1	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/JUL/2031 USD 100	LS	1.B	343,862	355,726	07/31/2031
912810-TW-8	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/NOV/2043 USD 100	LS	1.A	338,855	366,718	11/15/2043
912810-RG-5	UNITED STATES OF AMERICA BOND FIXED 3.375% 15/MAY/2044 USD 100	LS	1.A	333,915	438,729	05/15/2044
91282C-LV-1	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2029 USD 100	LS	1.B	333,195	320,154	10/15/2029
91282C-GM-7	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/FEB/2033 USD 100	LS	1.A FE	330,590	360,947	02/15/2033
91282C-PF-2	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/OCT/2032 USD 100	LS	1.B	330,040	349,507	10/31/2032
912810-TE-8	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2052 USD 100	LS	1.B	328,719	601,777	02/15/2052
912810-SS-8	UNITED STATES OF AMERICA BOND FIXED 1.625% 15/NOV/2050 USD 100	LS	1.B	326,015	685,837	11/15/2050
91282C-BJ-9	UNITED STATES OF AMERICA NOTES FIXED 0.75% 31/JAN/2028 USD 100	LS	1.B	325,920	343,263	01/31/2028
912810-UD-8	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2044 USD 100	LS	1.A	325,057	388,924	08/15/2044
912810-TF-5	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/FEB/2042 USD 100	LS	1.A	321,015	475,275	02/15/2042
91282C-GQ-8	UNITED STATES OF AMERICA NOTES FIXED 4% 28/FEB/2030 USD 100	LS	1.A	320,539	329,842	02/28/2030
91282C-MG-3	UNITED STATES OF AMERICA NOTES FIXED 4.25% 31/JAN/2030 USD 100	LS	1.A	319,787	325,077	01/31/2030
91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	LS	1.A	318,051	375,489	08/15/2030
91282C-PF-2	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/OCT/2032 USD 100	LS	1.B	317,251	335,964	10/31/2032
912810-QD-3	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/NOV/2039 USD 100	LS	1.B	316,851	343,988	11/15/2039
91282C-ND-9	UNITED STATES OF AMERICA NOTES FIXED 3.75% 15/MAY/2028 USD 100	LS	1.B	313,812	314,696	05/15/2028
91282C-NP-2	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/JUL/2027 USD 100	LS	1.B	313,050	312,808	07/31/2027
91282C-AL-5	UNITED STATES OF AMERICA NOTES FIXED 0.375% 30/SEP/2027 USD 100	LS	1.B	312,932	326,429	09/30/2027
91282C-HP-9	UNITED STATES OF AMERICA NOTES FIXED 1.375% 15/JUL/2033 USD 100	LS	1.B	310,749	307,088	07/15/2033
912810-SJ-8	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2049 USD 100	LS	1.A	310,542	550,244	08/15/2049
91282C-PE-5	UNITED STATES OF AMERICA NOTES FIXED 3.5% 31/OCT/2027 USD 100	LS	1.B	306,824	306,171	10/31/2027
91282C-PU-9	UNITED STATES OF AMERICA NOTES FIXED 1.875% 15/JAN/2036 USD 100	LS	1.B	304,487	321,915	01/15/2036
91282C-DY-4	UNITED STATES OF AMERICA NOTES FIXED 1.875% 15/FEB/2032 USD 100	LS	1.A FE	303,077	355,726	02/15/2032
91282C-QL-8	UNITED STATES OF AMERICA NOTES FIXED 3.75% 30/APR/2028 USD 100	LS	1.B	301,719	301,954	04/30/2028
912810-RZ-3	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/NOV/2047 USD 100	LS	1.A	295,983	454,539	11/15/2047
91282C-FH-9	UNITED STATES OF AMERICA NOTES FIXED 3.125% 31/AUG/2027 USD 100	LS	1.B	293,311	296,439	08/31/2027
91282C-QB-0	UNITED STATES OF AMERICA NOTES FIXED 3.375% 29/FEB/2028 USD 100	LS	1.B	292,599	297,578	02/29/2028
91282C-QW-4	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/JUN/2033 USD 100	LS	1.B	292,198	304,521	06/30/2033
91282C-PN-5	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/NOV/2030 USD 100	LS	1.A	291,968	306,079	11/30/2030
91282C-HJ-3	UNITED STATES OF AMERICA NOTES FIXED 3.75% 30/JUN/2030 USD 100	LS	1.B	288,156	298,402	06/30/2030
91282C-EW-7	UNITED STATES OF AMERICA NOTES FIXED 3.25% 30/JUN/2027 USD 100	LS	1.A	286,466	286,760	06/30/2027
91282C-EM-9	UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/APR/2029 USD 100	LS	1.B	285,125	296,439	04/30/2029
91282C-NE-7	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/MAY/2027 USD 100	LS	1.B	279,207	276,676	05/31/2027
91282C-MH-1	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/JAN/2027 USD 100	LS	1.A	278,391	276,676	01/31/2027
912810-TC-2	UNITED STATES OF AMERICA BOND FIXED 2% 15/NOV/2041 USD 100	LS	1.A	275,933	425,510	11/15/2041
912810-FD-5	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/APR/2028 USD 100	LS	1.B	273,280	128,564	04/15/2028
91282C-KR-1	UNITED STATES OF AMERICA NOTES FIXED 4.5% 15/MAY/2027 USD 100	LS	1.B	261,321	256,914	05/15/2027
91282C-JK-8	UNITED STATES OF AMERICA NOTES FIXED 4.625% 15/NOV/2026 USD 100	LS	1.B	260,177	255,639	11/15/2026
912810-UD-8	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2044 USD 100	LS	1.A	254,037	304,195	08/15/2044
91282C-GT-2	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/MAR/2028 USD 100	LS	1.A	252,549	256,914	03/31/2028
912810-UG-1	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/FEB/2055 USD 100	LS	1.A	249,036	287,929	02/15/2055
91282C-HW-4	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/AUG/2030 USD 100	LS	1.B	247,374	254,773	08/31/2030
91282C-LK-5	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/AUG/2029 USD 100	LS	1.A	245,413	253,966	08/31/2029
912810-RR-1	UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2046 USD 100	LS	1.B	243,035	256,914	02/15/2046
91282C-LJ-8	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/AUG/2031 USD 100	LS	1.A	242,137	255,960	08/31/2031
912828-3F-5	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/NOV/2027 USD 100	LS	1.A	241,975	246,452	11/15/2027
912810-TT-5	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2053 USD 100	LS	1.A	240,291	301,954	08/15/2053
912810-SV-1	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2051 USD 100	LS	1.B	236,616	392,060	02/15/2051
91282C-HE-4	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/MAY/2028 USD 100	LS	1.A	235,423	237,151	05/31/2028
912810-SM-1	UNITED STATES OF AMERICA BOND FIXED 0.25% 15/FEB/2050 USD 100	LS	1.B	234,655	360,140	02/15/2050
91282C-GZ-8	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/APR/2030 USD 100	LS	1.A FE	234,305	242,828	04/30/2030
912828-6B-1	UNITED STATES OF AMERICA NOTES FIXED 2.625% 15/FEB/2029 USD 100	LS	1.A	231,452	243,172	02/15/2029
91282C-NY-3	UNITED STATES OF AMERICA NOTES FIXED 3.375% 15/SEP/2028 USD 100	LS	1.A	230,840	237,151	09/15/2028
912810-SP-4	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/AUG/2050 USD 100	LS	1.A	230,600	522,324	08/15/2050
91282C-KF-7	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAR/2031 USD 100	LS	1.B	228,312	237,151	03/31/2031
91282C-BP-5	UNITED STATES OF AMERICA NOTES FIXED 1.125% 29/FEB/2028 USD 100	LS	1.B	225,569	237,151	02/29/2028
912828-U2-4	UNITED STATES OF AMERICA NOTES FIXED 2% 15/NOV/2026 USD 100	LS	1.A	223,296	222,249	11/15/2026
912810-SJ-8	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/AUG/2049 USD 100	LS	1.A	223,069	395,252	08/15/2049
91282C-DP-3	UNITED STATES OF AMERICA NOTES FIXED 1.375% 31/DEC/2028 USD 100	LS	1.B	220,948	237,947	12/31/2028
912797-WA-1	UNITED STATES OF AMERICA BILL ZERO CPN 02/SEP/2027 USD 100	LS	1.A	219,969	229,170	09/02/2027
91282C-NJ-6	UNITED STATES OF AMERICA NOTES FIXED 4% 30/JUN/2032 USD 100	LS	1.B	219,401	229,674	06/30/2032

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
91282C-ML-2	UNITED STATES OF AMERICA NOTES FIXED 2.125% 15/JAN/2035 USD 100	LS	1.B	219,154	217,711	01/15/2035
91282C-MR-9	UNITED STATES OF AMERICA NOTES FIXED 4.125% 29/FEB/2032 USD 100	LS	1.B	217,561	227,130	02/29/2032
91282C-FJ-5	UNITED STATES OF AMERICA NOTES FIXED 3.125% 31/AUG/2029 USD 100	LS	1.B	216,833	227,644	08/31/2029
91282C-FM-8	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/SEP/2027 USD 100	LS	1.A FE	216,249	217,345	09/30/2027
91282C-GQ-8	UNITED STATES OF AMERICA NOTES FIXED 4% 28/FEB/2030 USD 100	LS	1.A	211,257	217,388	02/28/2030
91282C-LV-1	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/OCT/2029 USD 100	LS	1.B	210,576	202,334	10/15/2029
912828-YU-8	UNITED STATES OF AMERICA NOTES FIXED 1.625% 30/NOV/2026 USD 100	LS	1.A	210,324	210,057	11/30/2026
912810-TC-2	UNITED STATES OF AMERICA BOND FIXED 2% 15/NOV/2041 USD 100	LS	1.A	208,617	322,832	11/15/2041
912810-RQ-3	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/FEB/2046 USD 100	LS	1.A	208,575	328,739	02/15/2046
91282C-FJ-5	UNITED STATES OF AMERICA NOTES FIXED 3.125% 31/AUG/2029 USD 100	LS	1.B	207,065	217,388	08/31/2029
912810-QV-3	UNITED STATES OF AMERICA BOND FIXED 0.75% 15/FEB/2042 USD 100	LS	1.B	206,726	199,084	02/15/2042
912810-UP-1	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/NOV/2055 USD 100	LS	1.B	204,189	232,974	11/15/2055
91282C-JW-2	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JAN/2029 USD 100	LS	1.B FE	203,729	206,620	01/31/2029
91282C-NV-9	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/AUG/2027 USD 100	LS	1.B	202,545	203,709	08/31/2027
91282C-QL-8	UNITED STATES OF AMERICA NOTES FIXED 3.75% 30/APR/2028 USD 100	LS	1.B	201,730	201,927	04/30/2028
91282C-JY-8	UNITED STATES OF AMERICA NOTES FIXED 1.75% 15/JAN/2034 USD 100	LS	1.B	200,789	197,626	01/15/2034
912810-UK-2	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/MAY/2055 USD 100	LS	1.B	200,304	223,853	05/15/2055
91282C-HR-5	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JUL/2030 USD 100	LS	1.B	200,199	206,253	07/31/2030
912828-X8-8	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/MAY/2027 USD 100	LS	1.A	196,378	197,132	05/15/2027
91282C-EC-1	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2027 USD 100	LS	1.A FE	195,986	197,626	02/28/2027
91282C-JH-5	UNITED STATES OF AMERICA NOTES FIXED 2.375% 15/OCT/2028 USD 100	LS	1.B	195,210	177,492	10/15/2028
91282C-HZ-7	UNITED STATES OF AMERICA NOTES FIXED 4.625% 30/SEP/2030 USD 100	LS	1.A	194,941	197,934	09/30/2030
912828-YB-0	UNITED STATES OF AMERICA NOTES FIXED 1.625% 15/AUG/2029 USD 100	LS	1.A	193,741	212,037	08/15/2029
912810-UM-8	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/AUG/2055 USD 100	LS	1.A	193,662	219,406	08/15/2055
912810-SK-5	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/NOV/2049 USD 100	LS	1.A	193,651	331,448	11/15/2049
91282C-DW-8	UNITED STATES OF AMERICA NOTES FIXED 1.75% 31/JAN/2029 USD 100	LS	1.B	192,307	206,044	01/31/2029
912810-RP-5	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2045 USD 100	LS	1.A	189,600	270,423	11/15/2045
912810-UB-2	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/MAY/2044 USD 100	LS	1.A	188,475	207,972	05/15/2044
91282C-BZ-3	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/APR/2028 USD 100	LS	1.B	187,938	197,626	04/30/2028
912810-TM-0	UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2042 USD 100	LS	1.A	187,109	220,736	11/15/2042
91282C-EJ-6	UNITED STATES OF AMERICA NOTES FIXED 0.125% 15/APR/2027 USD 100	LS	1.A	184,774	158,101	04/15/2027
91282C-QS-3	UNITED STATES OF AMERICA NOTES FIXED 4% 31/MAY/2028 USD 100	LS	1.B	183,859	183,886	05/31/2028
91282C-KQ-3	UNITED STATES OF AMERICA NOTES FIXED 4.375% 15/MAY/2034 USD 100	LS	1.A	183,216	189,792	05/15/2034
912810-SZ-2	UNITED STATES OF AMERICA BOND FIXED 2% 15/AUG/2051 USD 100	LS	1.B	182,080	354,090	08/15/2051
912810-RX-8	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2047 USD 100	LS	1.A	181,502	264,049	05/15/2047
912828-3R-9	UNITED STATES OF AMERICA NOTES FIXED 0.5% 15/JAN/2028 USD 100	LS	1.B	180,245	136,766	01/15/2028
912810-TB-4	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/NOV/2051 USD 100	LS	1.B	179,982	359,797	11/15/2051
91282C-BZ-3	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/APR/2028 USD 100	LS	1.B	178,271	187,461	04/30/2028
91282C-QT-1	UNITED STATES OF AMERICA NOTES FIXED 4.25% 31/MAY/2033 USD 100	LS	1.B	178,248	184,940	05/31/2033
912828-5M-8	UNITED STATES OF AMERICA NOTES FIXED 3.125% 15/NOV/2028 USD 100	LS	1.A	177,908	182,259	11/15/2028
91282C-LU-3	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/OCT/2031 USD 100	LS	1.A	177,366	181,956	10/31/2031
91282C-CH-2	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/JUN/2028 USD 100	LS	1.B	175,106	185,650	06/30/2028
912810-TT-5	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2053 USD 100	LS	1.A	172,995	217,388	08/15/2053
912810-QT-8	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/NOV/2041 USD 100	LS	1.A	172,071	224,311	11/15/2041
91282C-BB-6	UNITED STATES OF AMERICA NOTES FIXED 0.625% 31/DEC/2027 USD 100	LS	1.B	171,124	179,738	12/31/2027
912810-UE-6	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/NOV/2054 USD 100	LS	1.A	169,724	197,690	11/15/2054
91282C-EM-9	UNITED STATES OF AMERICA NOTES FIXED 2.875% 30/APR/2029 USD 100	LS	1.B	168,932	175,636	04/30/2029
91282C-FY-2	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/NOV/2029 USD 100	LS	1.B	168,662	172,107	11/30/2029
912828-2R-0	UNITED STATES OF AMERICA NOTES FIXED 2.25% 15/AUG/2027 USD 100	LS	1.A	168,460	171,380	08/15/2027
912810-QX-9	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/AUG/2042 USD 100	LS	1.A	167,720	237,151	08/15/2042
91282C-MN-8	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/FEB/2028 USD 100	LS	1.B	166,838	167,138	02/15/2028
91282C-CR-0	UNITED STATES OF AMERICA NOTES FIXED 1% 31/JUL/2028 USD 100	LS	1.B	166,207	177,863	07/31/2028
91282C-NK-3	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/JUN/2030 USD 100	LS	1.A	165,350	170,521	06/30/2030
91282C-NM-9	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/JUL/2028 USD 100	LS	1.B	163,498	164,956	07/15/2028
91282C-BS-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAR/2028 USD 100	LS	1.B	163,354	172,129	03/31/2028
91282C-JP-7	UNITED STATES OF AMERICA NOTES FIXED 4.375% 15/DEC/2026 USD 100	LS	1.B	161,982	159,869	12/15/2026
91282C-PK-1	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/NOV/2028 USD 100	LS	1.B	161,283	163,758	11/15/2028
91282C-HC-8	UNITED STATES OF AMERICA NOTES FIXED 3.375% 15/MAY/2033 USD 100	LS	1.B FE	159,977	175,063	05/15/2033
91282C-LX-7	UNITED STATES OF AMERICA NOTES FIXED 4.125% 15/NOV/2027 USD 100	LS	1.A	159,558	158,101	11/15/2027
912810-SQ-2	UNITED STATES OF AMERICA BOND FIXED 1.125% 15/AUG/2040 USD 100	LS	1.A	159,232	273,950	08/15/2040
91282C-MF-5	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/JAN/2028 USD 100	LS	1.B	158,457	158,101	01/15/2028
91282C-KG-5	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAR/2029 USD 100	LS	1.B	157,446	160,545	03/31/2029
91282C-GP-0	UNITED STATES OF AMERICA NOTES FIXED 4% 29/FEB/2028 USD 100	LS	1.A FE	156,933	158,101	02/29/2028
91282C-JW-2	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JAN/2029 USD 100	LS	1.B FE	155,889	158,101	01/31/2029
91282C-NN-7	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/JUL/2030 USD 100	LS	1.A	152,767	158,101	07/31/2030
91282C-FV-8	UNITED STATES OF AMERICA NOTES FIXED 4.125% 15/NOV/2032 USD 100	LS	1.A FE	152,271	158,101	11/15/2032
91282C-LZ-2	UNITED STATES OF AMERICA NOTES FIXED 4.125% 30/NOV/2031 USD 100	LS	1.B	151,598	156,198	11/30/2031
91282C-BP-5	UNITED STATES OF AMERICA NOTES FIXED 1.125% 29/FEB/2028 USD 100	LS	1.B	151,538	159,319	02/29/2028
91282C-GW-5	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/APR/2028 USD 100	LS	1.B	150,194	137,181	04/15/2028
91282C-EB-3	UNITED STATES OF AMERICA NOTES FIXED 1.875% 28/FEB/2029 USD 100	LS	1.B	147,396	158,101	02/28/2029
91282C-GH-8	UNITED STATES OF AMERICA NOTES FIXED 3.5% 31/JAN/2028 USD 100	LS	1.A	146,922	148,502	01/31/2028
91282B-3W-8	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/FEB/2028 USD 100	LS	1.A	146,732	150,253	02/15/2028
912810-TP-3	UNITED STATES OF AMERICA BOND FIXED 1.5% 15/FEB/2053 USD 100	LS	1.B	144,028	187,988	02/15/2053
91282C-ET-4	UNITED STATES OF AMERICA NOTES FIXED 2.625% 31/MAY/2027 USD 100	LS	1.B	143,861	144,308	05/31/2027
91282C-PQ-8	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/DEC/2032 USD 100	LS	1.B	143,478	152,169	12/31/2032
91282C-ME-8	UNITED STATES OF AMERICA NOTES FIXED 4.25% 31/DEC/2026 USD 100	LS	1.B	142,486	140,985	12/31/2026
912810-TG-3	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2052 USD 100	LS	1.B	142,371	224,082	05/15/2052
912810-TD-0	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/FEB/2052 USD 100	LS	1.A	139,534	254,998	02/15/2052
912810-SV-1	UNITED STATES OF AMERICA BOND FIXED 0.125% 15/FEB/2051 USD 100	LS	1.B	139,045	231,645	02/15/2051
912810-RV-2	UNITED STATES OF AMERICA BOND FIXED 3% 15/FEB/2047 USD 100	LS	1.A	138,974	203,753	02/15/2047
91282C-EP-2	UNITED STATES OF AMERICA NOTES FIXED 2.875% 15/MAY/2032 USD 100	LS	1.B	135,528	150,196	05/15/2032
91282C-KW-0	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/JUN/2031 USD 100	LS	1.B	134,237	137,502	06/30/2031
912810-SD-1	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2048 USD 100	LS	1.A	130,936	195,757	08/15/2048
91282C-LQ-2	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/OCT/2027 USD 100	LS	1.B	130,658	129,343	10/15/2027
91282C-CH-2	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/JUN/2028 USD 100	LS	1.B	130,481	138,338	06/30/2028
91282C-NS-6	UNITED STATES OF AMERICA NOTES FIXED 1.875% 15/JUL/2035 USD 100	LS	1.B	130,247	134,844	07/15/2035
91282C-JG-7	UNITED STATES OF AMERICA NOTES FIXED 4.875% 31/OCT/2030 USD 100	LS	1.A	126,783	125,035	10/31/2030
91282C-JN-2	UNITED STATES OF AMERICA NOTES FIXED 4.375% 30/NOV/2028 USD 100	LS	1.A	125,955	125,516	11/30/2028
912810-TJ-7	UNITED STATES OF AMERICA BOND FIXED 3% 15/AUG/2052 USD 100	LS	1.A	125,560	195,069	08/15/2052
91282C-GC-9	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/DEC/2027 USD 100	LS	1.B	124,907	125,014	12/31/2027
912828-ZQ-6	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/MAY/2030 USD 100	LS	1.A	124,843	145,523	05/15/2030
91282C-JR-3	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/DEC/2028 USD 100	LS	1.A	124,303	126,330	12/31/2028
91282C-AE-1	UNITED STATES OF AMERICA NOTES FIXED 0.625% 15/AUG/2030 USD 100	LS	1.A	123,748	146,096	08/15/2030
91282C-LE-9	UNITED STATES OF AMERICA NOTES FIXED 1.875% 15/JUL/2034 USD 100	LS	1.B	123,703	123,500	07/15/2034
91282C-QM-6	UNITED STATES OF AMERICA NOTES VARIABLE 30/APR/2028 USD 100	LS	1.B	123,024	121,972	04/30/2028
912810-UR-7	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2056 USD 100	LS	1.B	122,851	139,060	02/15/2056
91282C-LG-4	UNITED STATES OF AMERICA NOTES FIXED 3.75% 15/AUG/2027 USD 100	LS	1.B	122,614	122,927	08/15/2027
91282C-JX-0	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JAN/2031 USD 100	LS	1.B	122,458	126,793	01/31/2031
912810-TZ-1	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/FEB/2044 USD 100	LS	1.A	121,559	137,823	02/15/2044
91282C-KQ-3	UNITED STATES OF AMERICA NOTES FIXED 4.375% 15/MAY/2034 USD 100	LS	1.A	120,452	124,852	05/15/2034
91282C-NH-0	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/JUN/2028 USD 100	LS	1.A	120,028	120,589	06/15/2028
91282C-FJ-5	UNITED STATES OF AMERICA NOTES FIXED 3.125% 31/AUG/2029 USD 100	LS	1.B	119,215	125,271	08/31/2029
912810-TX-6	UNITED STATES OF AMERICA BOND FIXED 4.25% 15/FEB/2054 USD 100	LS	1.A	118,357	145,706	02/15/2054
91282C-CR-0	UNITED STATES OF AMERICA NOTES FIXED 1% 31/JUL/2028 USD 100	LS	1.B	118,297	126,593	07/31/2028
91282C-PW-5	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/JAN/2031 USD 100	LS	1.B	117,935	123,385	01/31/2031
91282C-GH-8	UNITED STATES OF AMERICA NOTES FIXED 3.5% 31/JAN/2028 USD 100	LS	1.A	117,314	118,575	01/31/2028
91282C-KD-2	UNITED STATES OF AMERICA NOTES FIXED 4.25% 28/FEB/2029 USD 100	LS	1.A	117,145	118,575	02/28/2029
91282C-JR-3	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/DEC/2028 USD 100	LS	1.A	116,737	118,575	12/31/2028
91282C-HQ-7	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/JUL/2028 USD 100	LS	1.A	116,233	116,945	07/31/2028
912810-TD-0	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/FEB/2052 USD 100	LS	1.A	116,192	213,380	02/15/2052
91282C-FH-9	UNITED STATES OF AMERICA NOTES FIXED 3.125% 31/AUG/2027 USD 100	LS	1.B	112,310	113,508	08/31/2027
91282C-PB-1	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/SEP/2027 USD 100	LS	1.A	111,428	112,683	09/30/2027
912797-VQ-7	UNITED STATES OF AMERICA BILL ZERO CPN 08/JUL/2027 USD 100	LS	1.A	108,746	112,450	07/08/2027

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
912810-SU-3	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/FEB/2051 USD 100	LS	1.B	108,445	216,132	02/15/2051
912810-SY-5	UNITED STATES OF AMERICA BOND FIXED 2.25% 15/MAY/2041 USD 100	LS	1.A	107,855	157,921	05/15/2041
912810-TU-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/AUG/2043 USD 100	LS	1.A	107,177	122,950	08/15/2043
91282C-PT-2	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/JAN/2029 USD 100	LS	1.B	106,956	109,543	01/15/2029
91282C-LR-0	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/OCT/2029 USD 100	LS	1.B	106,598	107,412	10/31/2029
912810-RK-6	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/FEB/2045 USD 100	LS	1.A	106,570	165,575	02/15/2045
91282C-KE-0	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/MAR/2027 USD 100	LS	1.B	105,602	105,418	03/15/2027
91282C-NL-1	UNITED STATES OF AMERICA NOTES FIXED 3.75% 30/JUN/2027 USD 100	LS	1.B	104,249	103,837	06/30/2027
91282C-CE-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 31/MAY/2028 USD 100	LS	1.A	104,039	109,841	05/31/2028
91282C-MY-4	UNITED STATES OF AMERICA NOTES FIXED 3.75% 30/APR/2027 USD 100	LS	1.B	103,833	102,618	04/30/2027
91282C-LM-1	UNITED STATES OF AMERICA NOTES FIXED 3.625% 30/SEP/2031 USD 100	LS	1.A	100,568	107,380	09/30/2031
91282C-FF-3	UNITED STATES OF AMERICA NOTES FIXED 2.75% 15/AUG/2032 USD 100	LS	1.B	97,754	110,664	08/15/2032
91282C-LC-3	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JUL/2029 USD 100	LS	1.B	96,929	98,813	07/31/2029
91282C-LF-6	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2034 USD 100	LS	1.A	96,904	105,388	08/15/2034
912810-QA-9	UNITED STATES OF AMERICA BOND FIXED 3.5% 15/FEB/2039 USD 100	LS	1.B	96,565	114,585	02/15/2039
912810-RB-6	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2043 USD 100	LS	1.B	96,393	134,500	05/15/2043
912810-PX-0	UNITED STATES OF AMERICA BOND FIXED 4.5% 15/MAY/2038 USD 100	LS	1.B	94,721	99,506	05/15/2038
91282C-MM-0	UNITED STATES OF AMERICA NOTES FIXED 4.625% 15/FEB/2035 USD 100	LS	1.A	93,604	97,034	02/15/2035
91282C-MU-2	UNITED STATES OF AMERICA NOTES FIXED 4% 31/MAR/2030 USD 100	LS	1.B	92,652	95,833	03/31/2030
912810-RZ-3	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/NOV/2047 USD 100	LS	1.A	92,634	142,257	11/15/2047
912810-RC-4	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/AUG/2043 USD 100	LS	1.A	92,538	117,358	08/15/2043
91282C-BJ-9	UNITED STATES OF AMERICA NOTES FIXED 0.75% 31/JAN/2028 USD 100	LS	1.B	92,047	96,916	01/31/2028
91282C-HF-1	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/MAY/2030 USD 100	LS	1.A FE	91,948	94,808	05/31/2030
91282C-MB-4	UNITED STATES OF AMERICA NOTES FIXED 4% 15/DEC/2027 USD 100	LS	1.B	91,280	90,980	12/15/2027
912797-WF-0	UNITED STATES OF AMERICA BILL ZERO CPN 15/DEC/2026 USD 100	LS	1.A	90,897	91,668	12/15/2026
912810-RA-8	UNITED STATES OF AMERICA BOND FIXED 0.625% 15/FEB/2043 USD 100	LS	1.B	87,934	90,476	02/15/2043
91282C-FU-0	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/OCT/2027 USD 100	LS	1.B	86,882	85,916	10/31/2027
912810-SL-3	UNITED STATES OF AMERICA BOND FIXED 2% 15/FEB/2050 USD 100	LS	1.A	85,802	162,550	02/15/2050
91282C-QP-9	UNITED STATES OF AMERICA NOTES FIXED 1.25% 15/APR/2031 USD 100	LS	1.B	85,351	90,385	04/15/2031
912810-QW-1	UNITED STATES OF AMERICA BOND FIXED 3% 15/MAY/2042 USD 100	LS	1.B	84,518	113,393	05/15/2042
91282C-PZ-8	UNITED STATES OF AMERICA NOTES FIXED 4.125% 15/FEB/2036 USD 100	LS	1.B	81,759	88,643	02/15/2036
91282C-DK-4	UNITED STATES OF AMERICA NOTES FIXED 1.25% 30/NOV/2026 USD 100	LS	1.A	81,324	81,376	11/30/2026
912810-TY-4	UNITED STATES OF AMERICA BOND FIXED 2.125% 15/FEB/2054 USD 100	LS	1.B	80,338	93,850	02/15/2054
91282C-PD-7	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/OCT/2030 USD 100	LS	1.B	79,944	83,005	10/31/2030
91282C-KP-5	UNITED STATES OF AMERICA NOTES FIXED 4.625% 30/APR/2029 USD 100	LS	1.A	79,940	79,050	04/30/2029
91282C-LX-7	UNITED STATES OF AMERICA NOTES FIXED 4.125% 15/NOV/2027 USD 100	LS	1.A	79,515	78,789	11/15/2027
91282C-JN-2	UNITED STATES OF AMERICA NOTES FIXED 4.375% 30/NOV/2028 USD 100	LS	1.A	79,326	79,050	11/30/2028
91282C-FB-2	UNITED STATES OF AMERICA NOTES FIXED 2.75% 31/JUL/2027 USD 100	LS	1.A FE	78,230	79,050	07/31/2027
91282C-GB-1	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/DEC/2029 USD 100	LS	1.B	77,139	79,050	12/31/2029
91282C-GK-1	UNITED STATES OF AMERICA NOTES FIXED 1.125% 15/JAN/2033 USD 100	LS	1.B	76,515	75,013	01/15/2033
91282C-AU-5	UNITED STATES OF AMERICA NOTES FIXED 0.5% 31/OCT/2027 USD 100	LS	1.B	75,751	79,050	10/31/2027
91282C-AU-5	UNITED STATES OF AMERICA NOTES FIXED 0.5% 31/OCT/2027 USD 100	LS	1.B	74,217	77,450	10/31/2027
912810-FF-0	UNITED STATES OF AMERICA BOND FIXED 5.25% 15/NOV/2028 USD 100	LS	1.B	73,077	71,145	11/15/2028
91282C-JR-3	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/DEC/2028 USD 100	LS	1.A	72,019	73,153	12/31/2028
91282C-QH-7	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/MAR/2028 USD 100	LS	1.A	71,309	72,280	03/31/2028
912810-RL-4	UNITED STATES OF AMERICA BOND FIXED 0.75% 15/FEB/2045 USD 100	LS	1.B	70,636	76,634	02/15/2045
912810-UN-6	UNITED STATES OF AMERICA BOND FIXED 4.875% 15/AUG/2045 USD 100	LS	1.B	69,223	75,534	08/15/2045
912810-ST-6	UNITED STATES OF AMERICA BOND FIXED 1.375% 15/NOV/2040 USD 100	LS	1.B	68,068	112,866	11/15/2040
91282C-MZ-1	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/APR/2030 USD 100	LS	1.B	67,897	69,370	04/30/2030
91282C-LS-8	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/OCT/2026 USD 100	LS	1.A	67,588	66,459	10/31/2026
912810-FE-3	UNITED STATES OF AMERICA BOND FIXED 5.5% 15/AUG/2028 USD 100	LS	1.A	63,005	61,876	08/15/2028
91282C-JT-9	UNITED STATES OF AMERICA NOTES FIXED 4% 15/JAN/2027 USD 100	LS	1.A	62,491	62,013	01/15/2027
912810-SC-3	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/MAY/2048 USD 100	LS	1.A	62,013	89,262	05/15/2048
91282C-GM-7	UNITED STATES OF AMERICA NOTES FIXED 3.5% 15/FEB/2033 USD 100	LS	1.A FE	59,210	64,696	02/15/2033
912810-QY-7	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/NOV/2042 USD 100	LS	1.A	58,853	82,891	11/15/2042
91282C-KX-8	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/JUN/2029 USD 100	LS	1.A	58,820	59,288	06/30/2029
912810-TS-7	UNITED STATES OF AMERICA BOND FIXED 3.875% 15/MAY/2043 USD 100	LS	1.A	57,913	69,897	05/15/2043
91282C-HF-1	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/MAY/2030 USD 100	LS	1.A FE	57,500	59,288	05/31/2030
912810-QU-5	UNITED STATES OF AMERICA BOND FIXED 3.125% 15/FEB/2042 USD 100	LS	1.B	57,449	76,107	02/15/2042
91282C-JQ-5	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/DEC/2030 USD 100	LS	1.B	56,842	59,217	12/31/2030
912810-RJ-9	UNITED STATES OF AMERICA BOND FIXED 3% 15/NOV/2044 USD 100	LS	1.B	56,271	79,064	11/15/2044
91282C-NK-3	UNITED STATES OF AMERICA NOTES FIXED 3.875% 30/JUN/2030 USD 100	LS	1.A	53,660	55,303	06/30/2030
912810-UJ-5	UNITED STATES OF AMERICA BOND FIXED 4.75% 15/FEB/2045 USD 100	LS	1.A	53,472	59,126	02/15/2045
91282C-QG-9	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/MAR/2031 USD 100	LS	1.B	51,331	53,878	03/31/2031
91282C-HT-1	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2033 USD 100	LS	1.A FE	50,845	54,649	08/15/2033
91282C-MD-0	UNITED STATES OF AMERICA NOTES FIXED 4.375% 31/DEC/2029 USD 100	LS	1.A	50,447	50,853	12/31/2029
912810-SU-3	UNITED STATES OF AMERICA BOND FIXED 1.875% 15/FEB/2051 USD 100	LS	1.B	49,366	98,374	02/15/2051
91282C-HT-1	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2033 USD 100	LS	1.A FE	48,465	52,044	08/15/2033
912810-QP-6	UNITED STATES OF AMERICA BOND FIXED 2.125% 15/FEB/2041 USD 100	LS	1.B	48,331	35,796	02/15/2041
91282C-EE-7	UNITED STATES OF AMERICA NOTES FIXED 2.375% 31/MAR/2029 USD 100	LS	1.B	47,900	50,967	03/31/2029
91282C-RB-9	UNITED STATES OF AMERICA NOTES FIXED 4.25% 31/JUL/2028 USD 100	LS	1.B	45,659	45,834	07/31/2028
91282C-AY-7	UNITED STATES OF AMERICA NOTES FIXED 0.625% 30/NOV/2027 USD 100	LS	1.B	41,716	43,634	11/30/2027
912810-UG-1	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/FEB/2055 USD 100	LS	1.A	40,901	47,292	02/15/2055
91282C-NA-5	UNITED STATES OF AMERICA NOTES FIXED 4% 30/APR/2032 USD 100	LS	1.A	38,089	39,525	04/30/2032
91282C-FC-0	UNITED STATES OF AMERICA NOTES FIXED 2.625% 31/JUL/2029 USD 100	LS	1.A FE	37,262	39,525	07/31/2029
912810-RY-6	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/AUG/2047 USD 100	LS	1.A	34,776	53,786	08/15/2047
91282C-GB-1	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/DEC/2029 USD 100	LS	1.B	34,260	35,109	12/31/2029
91282C-DF-5	UNITED STATES OF AMERICA NOTES FIXED 1.375% 31/OCT/2028 USD 100	LS	1.B	33,952	36,255	10/31/2028
912828-Z9-4	UNITED STATES OF AMERICA NOTES FIXED 1.5% 15/FEB/2030 USD 100	LS	1.A	33,087	37,011	02/15/2030
91282C-PB-1	UNITED STATES OF AMERICA NOTES FIXED 3.5% 30/SEP/2027 USD 100	LS	1.A	28,058	28,375	09/30/2027
91282C-KW-0	UNITED STATES OF AMERICA NOTES FIXED 4.25% 30/JUN/2031 USD 100	LS	1.B	27,678	28,375	06/30/2031
91282C-JM-4	UNITED STATES OF AMERICA NOTES FIXED 4.375% 30/NOV/2030 USD 100	LS	1.A FE	25,879	26,182	11/30/2030
912810-US-5	UNITED STATES OF AMERICA BOND FIXED 2.375% 15/FEB/2056 USD 100	LS	1.B	25,808	30,129	02/15/2056
91282C-PQ-8	UNITED STATES OF AMERICA NOTES FIXED 3.875% 31/DEC/2032 USD 100	LS	1.B	23,441	24,879	12/31/2032
912810-TL-2	UNITED STATES OF AMERICA BOND FIXED 4% 15/NOV/2052 USD 100	LS	1.A	22,832	28,912	11/15/2052
912828-Z7-8	UNITED STATES OF AMERICA NOTES FIXED 1.5% 31/JAN/2027 USD 100	LS	1.A	22,580	22,734	01/31/2027
91282C-GJ-4	UNITED STATES OF AMERICA NOTES FIXED 3.5% 31/JAN/2030 USD 100	LS	1.B	21,991	22,917	01/31/2030
91282C-LC-3	UNITED STATES OF AMERICA NOTES FIXED 4% 31/JUL/2029 USD 100	LS	1.B	20,916	21,338	07/31/2029
91282C-HC-8	UNITED STATES OF AMERICA NOTES FIXED 3.375% 15/MAY/2033 USD 100	LS	1.B FE	20,727	22,700	05/15/2033
91282C-KU-4	UNITED STATES OF AMERICA NOTES FIXED 4.625% 31/MAY/2031 USD 100	LS	1.B	18,624	18,697	05/31/2031
912810-RN-0	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/AUG/2045 USD 100	LS	1.B	17,325	25,415	08/15/2045
91282C-LF-6	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/AUG/2034 USD 100	LS	1.A	15,773	17,165	08/15/2034
912810-RR-1	UNITED STATES OF AMERICA BOND FIXED 1% 15/FEB/2046 USD 100	LS	1.B	15,392	16,271	02/15/2046
91282C-LW-9	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/NOV/2034 USD 100	LS	1.A	14,677	15,417	11/15/2034
91282C-JQ-5	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/DEC/2030 USD 100	LS	1.B	14,546	15,168	12/31/2030
912810-UU-0	UNITED STATES OF AMERICA BOND FIXED 5% 15/MAY/2056 USD 100	LS	1.B	14,340	15,375	05/15/2056
912810-RS-9	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/MAY/2046 USD 100	LS	1.A	13,327	20,976	05/15/2046
91282C-QJ-3	UNITED STATES OF AMERICA NOTES FIXED 3.875% 15/APR/2029 USD 100	LS	1.B	12,231	12,338	04/15/2029
91282C-LK-5	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/AUG/2029 USD 100	LS	1.A	12,063	12,493	08/31/2029
912797-VQ-7	UNITED STATES OF AMERICA BILL ZERO CPN 08/JUL/2027 USD 100	LS	1.A	11,634	12,030	07/08/2027
91282C-LJ-8	UNITED STATES OF AMERICA NOTES FIXED 3.75% 31/AUG/2031 USD 100	LS	1.A	11,174	11,823	08/31/2031
91282C-ME-8	UNITED STATES OF AMERICA NOTES FIXED 4.25% 31/DEC/2026 USD 100	LS	1.B	10,957	10,839	12/31/2026
91282C-NF-4	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAY/2032 USD 100	LS	1.B	10,952	11,340	05/31/2032
912810-UF-3	UNITED STATES OF AMERICA BOND FIXED 4.625% 15/NOV/2044 USD 100	LS	1.A	10,077	11,161	11/15/2044
912810-TR-9	UNITED STATES OF AMERICA BOND FIXED 3.625% 15/MAY/2053 USD 100	LS	1.A	9,503	12,912	05/15/2053
91282C-MC-2	UNITED STATES OF AMERICA NOTES FIXED 4.5% 31/DEC/2031 USD 100	LS	1.B	8,743	8,882	12/31/2031
912810-RY-6	UNITED STATES OF AMERICA BOND FIXED 2.75% 15/AUG/2047 USD 100	LS	1.A	8,701	13,457	08/15/2047
91282C-HK-0	UNITED STATES OF AMERICA NOTES FIXED 4% 30/JUN/2028 USD 100	LS	1.A FE	8,474	8,513	06/30/2028
91282C-NC-1	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/MAY/2035 USD 100	LS	1.B	8,369	8,826	05/15/2035
912810-TT-5	UNITED STATES OF AMERICA BOND FIXED 4.125% 15/AUG/2053 USD 100	LS	1.A	8,365	10,511	08/15/2053
912810-QQ-4	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/MAY/2041 USD 100	LS	1.A	8,268	9,130	05/15/2041
91282C-ME-8	UNITED STATES OF AMERICA NOTES FIXED 4.25% 31/DEC/2026 USD 100	LS	1.B	7,648	7,566	12/31/2026
91282C-LW-9	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/NOV/2034 USD 100	LS	1.A	7,596	7,975	11/15/2034

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
91282C-GT-2	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/MAR/2028 USD 100	LS	1.A	7,427	7,557	03/31/2028
91282C-MT-5	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/MAR/2032 USD 100	LS	1.B	6,309	6,621	03/31/2032
91282C-EW-7	UNITED STATES OF AMERICA NOTES FIXED 3.25% 30/JUN/2027 USD 100	LS	1.A	6,018	6,024	06/30/2027
912810-TU-2	UNITED STATES OF AMERICA BOND FIXED 4.375% 15/AUG/2043 USD 100	LS	1.A	5,760	6,608	08/15/2043
91282C-JZ-5	UNITED STATES OF AMERICA NOTES FIXED 4% 15/FEB/2034 USD 100	LS	1.A	5,396	5,784	02/15/2034
912810-RQ-3	UNITED STATES OF AMERICA BOND FIXED 2.5% 15/FEB/2046 USD 100	LS	1.A	5,109	8,084	02/15/2046
912810-SZ-2	UNITED STATES OF AMERICA BOND FIXED 2% 15/AUG/2051 USD 100	LS	1.B	4,902	9,532	08/15/2051
91282C-GS-4	UNITED STATES OF AMERICA NOTES FIXED 3.625% 31/MAR/2030 USD 100	LS	1.B	4,402	4,606	03/31/2030
91282C-LX-7	UNITED STATES OF AMERICA NOTES FIXED 4.125% 15/NOV/2027 USD 100	LS	1.A	3,961	3,925	11/15/2027
91282C-RA-1	UNITED STATES OF AMERICA NOTES FIXED 4.375% 31/JUL/2031 USD 100	LS	1.A	3,566	3,653	07/31/2031
91282C-KQ-3	UNITED STATES OF AMERICA NOTES FIXED 4.375% 15/MAY/2034 USD 100	LS	1.A	3,225	3,341	05/15/2034
912810-SH-2	UNITED STATES OF AMERICA BOND FIXED 2.875% 15/MAY/2049 USD 100	LS	1.A	3,212	4,909	05/15/2049
91282C-MH-1	UNITED STATES OF AMERICA NOTES FIXED 4.125% 31/JAN/2027 USD 100	LS	1.A	199	198	01/31/2027
912810-SN-9	UNITED STATES OF AMERICA BOND FIXED 1.25% 15/MAY/2050 USD 100	LS	1.A	26	60	05/15/2050
91282C-LW-9	UNITED STATES OF AMERICA NOTES FIXED 4.25% 15/NOV/2034 USD 100	LS	1.A	2	2	11/15/2034
0019999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1 type) - U.S. government obligations (exempt from RBC)				1,114,912,882	1,310,039,039	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated)				1,114,912,882	1,310,039,039	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (affiliated)						XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type)				1,114,912,882	1,310,039,039	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating						XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating						XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient						XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis						XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (unaffiliated)						XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (affiliated)						XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type)						XXX
2009999999. Total - issuer credit obligations and asset-backed securities				1,114,912,882	1,310,039,039	XXX
4109999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - industrial and miscellaneous (unaffiliated)						XXX
4409999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - parent, subsidiaries and affiliates						XXX
4509999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type)						XXX
5109999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - industrial and miscellaneous (unaffiliated)						XXX
5409999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - mutual funds						XXX
5609999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - unit investment trusts						XXX
5809999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - closed-end funds						XXX
5979999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - parent, subsidiaries and affiliates						XXX
5989999999. Total - common stocks (Schedule D, Part 2, Section 2 type)						XXX
5999999999. Total - preferred and common stocks						XXX
000000-00-0	ALLIANCE BERNSTEIN GOVT FD	LS	1.A	9,450,000	9,450,000	10/01/2026
000000-00-0	ALLSPRING GOVT FUND LEX	LS	1.A	50,000,000	50,000,000	10/01/2026
000000-00-0	DREYFUS TREASURY & AGENCY LEX	LS	1.A	25,000,000	25,000,000	10/01/2026
000000-00-0	FIDELITY INST GOVT LEX	LS	1.A	50,000,000	50,000,000	10/01/2026
000000-00-0	FIDELITY INSTITUITONAL GOVT	LS	1.A	5,000,000	5,000,000	10/01/2026
000000-00-0	FIGXX FID INST GOVT LEX	LS	1.A	25,000,000	25,000,000	10/01/2026
000000-00-0	FIGXX FIDELITY INST GOVT CLASS 1	LS	1.A	5,000,000	5,000,000	10/01/2026
000000-00-0	Goldman Sachs Fin Square Govt Fd	LS	1.A	40,000,000	40,000,000	10/01/2026
000000-00-0	HSBC SECURITIES USA INC	LS	1.D	40,719,244	40,719,244	10/01/2026
000000-00-0	ING FINANCIAL MARKETS LLC	LS	1.D	2,000,000	2,000,000	10/01/2026
000000-00-0	INVESCO GOVT AND AGCY LEX	LS	1.A	10,000,000	10,000,000	10/01/2026
000000-00-0	MIZUHO SECURITIES USA INC	LS	1.D	25,000,000	25,000,000	10/01/2026
000000-00-0	MS GOVT US	LS	1.A	7,000,000	7,000,000	10/01/2026
000000-00-0	MS GOVT US LEX	LS	1.A	85,546,824	85,546,824	10/01/2026
000000-00-0	RBC US GOVT MONEY MKT FUND	LS	1.A	20,000,000	20,000,000	10/01/2026
000000-00-0	STATE STREET INST US GOVT FUND	LS	1.A	30,000,000	30,000,000	10/01/2026
000000-00-0	TFDXX LEX BLACKROCK FED FUND	LS	1.A	25,000,000	25,000,000	10/01/2026
000000-00-0	WESTERN ASST GOV FD	LS	1.A	5,000,000	5,000,000	10/01/2026
000000-00-0	BOFA SECURITIES, INC	LS	1.D	50,000,000	50,000,000	11/04/2026
000000-00-0	BOFA SECURITIES, INC	LS	1.D	50,000,000	50,000,000	12/29/2026
000000-00-0	CITIGROUP GLOBAL MARKETS INC	LS	1.D	100,000,000	100,000,000	11/04/2026
000000-00-0	ING FINANCIAL MARKETS LLC	LS	1.D	95,000,000	95,000,000	11/04/2026
000000-00-0	NATIONAL BANK OF CANADA	LS	1.D	60,000,000	60,000,000	10/01/2026
000000-00-0	ROYAL BANK CANADA TORONTO	LS	1.A	100,000,000	100,000,000	11/04/2026
000000-00-0	THE BANK OF NOVA SCOTIA, TORONTO	LS	1.D	1,000,000	1,000,000	10/01/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2 type)				915,716,067	915,716,067	XXX
9999999999 - Totals				2,030,628,949	2,225,755,106	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (2,015,790) Book/Adjusted Carrying Value $ 100,231,169
2. Average balance for the year Fair Value $ 2,023,892,636 Book/Adjusted Carrying Value $ 2,120,451,192
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 2,225,755,107 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	*
JP Morgan Chase ..... New York, NY		2.850	1,028,303		330,413,433	129,601,659	228,232,812	XXX.
Bank of America ..... New York, NY					(60,596,935)	(58,087,906)	(55,687,902)	XXX.
PNC ..... Pittsburgh, PA		1.950	24,313		42,814,184	65,425,954	40,694,879	XXX.
Wells Fargo ..... San Francisco, CA					566,042	2,693,208	2,024,603	XXX.
Bank of NY Mellon ..... Pittsburgh, PA					(67,429)	119,723	174,143	XXX.
Cash Other					829,060	561,123	561,390	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX						XXX
0199999. Totals - open depositories	XXX	XXX	1,052,616		313,958,354	140,313,761	215,999,926	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	1,052,616		313,958,354	140,313,761	215,999,926	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	1,052,616		313,958,354	140,313,761	215,999,926	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
	APPLE INC INDUSTRIAL		09/16/2026	3.810	10/05/2026	26,688,697		42,386
	CISCO SYSTEMS INC INDUSTRIAL		09/09/2026	3.710	10/05/2026	9,995,878		22,672
	COMMERZBANK US FINANCE FINANCIAL		09/30/2026	3.870	10/01/2026	44,300,000		4,762
	WALT DISNEY COMPANY INDUSTRIAL		09/21/2026	3.950	10/01/2026	15,000,000		16,458
	ENTERPRISE PRODUCTS OPER INDUSTRIAL		09/30/2026	4.030	10/01/2026	16,000,000		1,791
	FIDELITY NATL INFO SERV INDUSTRIAL		09/30/2026	4.030	10/01/2026	16,000,000		1,791
	GLAXOSMITHKLINE LLC INDUSTRIAL		09/30/2026	3.900	10/01/2026	1,000,000		108
	GLAXOSMITHKLINE LLC INDUSTRIAL		09/30/2026	3.900	10/01/2026	6,400,000		693
	GOTHAM FUNDING CORP SPECIAL PURPOSE		09/10/2026	3.840	10/06/2026	24,986,667		56,000
	HONEYWELL INTERNATIONAL INDUSTRIAL		09/24/2026	3.930	10/23/2026	34,915,942		26,746
	JM SMUCKER CO INDUSTRIAL		09/30/2026	4.050	10/01/2026	36,000,000		4,050
	KENVUE INC INDUSTRIAL		09/11/2026	3.880	10/13/2026	29,961,200		64,667
	KENVUE INC INDUSTRIAL		09/23/2026	4.000	10/20/2026	29,936,667		26,667
	LANDESBK BADEN-WURTT NY BANK		09/30/2026	3.880	10/01/2026	100,000,000		10,778
	LIBERTY UTILITIES CO UTILITY - ELECTRIC		09/30/2026	3.930	10/01/2026	16,000,000		1,747
	LINDE INC INDUSTRIAL		09/24/2026	3.910	10/08/2026	24,980,993		19,007
	MIZUHO BANK LTD/NY BANK		09/23/2026	3.865	10/01/2026	100,000,000		85,889
	NOVARTIS FINANCE CORP FINANCIAL		09/24/2026	3.940	10/09/2026	32,971,107		25,282
	PACCAR FINANCIAL CORP INDUSTRIAL		09/17/2026	3.950	10/15/2026	49,923,194		76,806
	PACCAR FINANCIAL CORP INDUSTRIAL		09/21/2026	3.950	10/16/2026	19,967,083		21,944
	PHILIP MORRIS INTL INC INDUSTRIAL		09/24/2026	3.910	10/01/2026	25,000,000		19,007
	PHILIP MORRIS INTL INC INDUSTRIAL		09/28/2026	3.910	10/05/2026	49,978,278		16,292
	PRINCIPAL LIFE INS CO FINANCIAL		09/25/2026	4.030	10/23/2026	24,938,431		16,792
	PROCTER & GAMBLE CO INDUSTRIAL		09/17/2026	3.920	10/15/2026	9,984,756		15,244
	QUALCOMM INC INDUSTRIAL		09/29/2026	3.920	10/08/2026	39,969,511		8,711
	RELX INC INDUSTRIAL		09/30/2026	4.000	10/01/2026	16,000,000		1,778
	TARGA RESOURCES CORP INDUSTRIAL		09/30/2026	4.100	10/01/2026	8,800,000		1,002
	TARGA RESOURCES CORP INDUSTRIAL		09/30/2026	4.100	10/01/2026	5,500,000		626
	TRAVELERS COMPANIES INC FINANCIAL		09/03/2026	3.710	10/02/2026	29,996,908		86,567
	UNITEDHEALTH GROUP INC INDUSTRIAL		09/30/2026	3.900	10/01/2026	20,000,000		2,167
	VULCAN MATERIALS CO INDUSTRIAL		09/30/2026	4.000	10/01/2026	26,000,000		2,889
	WALMART INC INDUSTRIAL		09/17/2026	3.910	10/05/2026	11,495,004		17,486
	WALMART INC INDUSTRIAL		09/24/2026	3.920	10/05/2026	9,995,644		7,622
	NATIONAL BANK OF CANADA BANK		09/02/2026	3.670	10/01/2026	25,000,000		73,910
	COOPERATIEVE RABOBANK UA BANK		09/30/2026	3.880	10/01/2026	35,100,000		3,783
	NATL WESTMINSTER BANK BANK		09/25/2026	3.900	10/01/2026	24,997,291		16,250
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						997,783,251		800,370
0489999999. Total - issuer credit obligations (unaffiliated)						997,783,251		800,370
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						997,783,251		800,370
	GIS CRDIT LINE		07/01/2026		10/01/2026	54,300,000		
8509999999. Subtotal - other cash equivalents (affiliated)						54,300,000		
8589999999. Total cash equivalents (unaffiliated)						997,783,251		800,370
8599999999. Total cash equivalents (affiliated)						54,300,000		
8609999999 - Total cash equivalents						1,052,083,251		800,370