

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Bankers Life and Casualty Company

NAIC Group Code 0233 (Current) 0233 (Prior) NAIC Company Code 61263 Employer's ID Number 36-0770740

Organized under the Laws of Illinois, State of Domicile or Port of Entry IL

Country of Domicile United States of America

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

Incorporated/Organized 04/06/1880 Commenced Business 01/17/1879

Statutory Home Office 303 East Wacker Drive, 5th Floor (Street and Number), Chicago, IL, US 60601 (City or Town, State, Country and Zip Code)

Main Administrative Office 303 East Wacker Drive, 5th Floor (Street and Number)
Chicago, IL, US 60601 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Mail Address 303 East Wacker Drive, 5th Floor (Street and Number or P.O. Box), Chicago, IL, US 60601 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 303 East Wacker Drive, 5th Floor (Street and Number)
Chicago, IL, US 60601 (City or Town, State, Country and Zip Code), 312-396-6000 (Area Code) (Telephone Number)

Internet Website Address www.bankerslife.com

Statutory Statement Contact Shelly Ann Hitch (Name), 317-817-6485 (Area Code) (Telephone Number)
Shelly.Hitch@CNOinc.com (E-mail Address), 317-817-2115 (FAX Number)

OFFICERS

President	Scott Louis Goldberg	Treasurer	Brian Thomas Schneider
Secretary	Rachel Johanna Spehler	Actuary	Sivakumar Desai

OTHER

Yvonne Kay Franzese, Executive Vice President	Eric Ronald Johnson, Executive Vice President	Paul Harrington McDonough, Executive Vice President
Jeremy David Williams, Executive Vice President	Matthew Joseph Zimpfer, Executive Vice President	Kent Aron Dinius, Senior Vice President
Joel Thomas Koehneman, Senior Vice President	Nathan Ellis Richardson, Senior Vice President	Gregory Dean Turner, Senior Vice President
Kirk Allen Anderson, Vice President		

DIRECTORS OR TRUSTEES

Karen Jeannine DeToro	Scott Louis Goldberg	Joel Thomas Koehneman
Paul Harrington McDonough	Gregory Dean Turner	Jeremy David Williams

State of Indiana
County of Hamilton 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 statement.

Scott Louis Goldberg	Rachel Johanna Spehler	Kirk Allen Anderson
President	Secretary	Vice President, Business Controller

Subscribed and sworn to before me this 5th day of November, 2026

Cheryl Vieceli
Notary Public, State of Indiana, Hamilton County
My Commission Expires October 20, 2033

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.....

CHERYL L VIECELI
Notary Public
Hamilton County - State of Indiana
Commission Number NP0766627
My Commission Expires Oct 20, 2033

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	20,063,004,154		20,063,004,154	19,109,714,081
2.	Stocks:				
	2.1 Preferred stocks	151,263,394		151,263,394	189,255,850
	2.2 Common stocks	1,839,882,191		1,839,882,191	1,707,313,725
3.	Mortgage loans on real estate:				
	3.1 First liens	1,721,626,551		1,721,626,551	1,604,600,839
	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 $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ 581,288,689), cash equivalents ($ 198,039,554) and short-term investments ($ 31,543,189)	810,871,431		810,871,431	238,228,251
6.	Contract loans (including $ ..... premium notes)	97,388,765	35,807	97,352,958	92,809,977
7.	Derivatives	268,418,279		268,418,279	320,893,278
8.	Other invested assets	916,119,033		916,119,033	835,401,328
9.	Receivables for securities	27,846,639		27,846,639	15,200,753
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	130,357,689		130,357,689	117,281,541
12.	Subtotals, cash and invested assets (Lines 1 to 11)	26,026,778,124	35,807	26,026,742,317	24,230,699,622
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	206,719,730		206,719,730	193,330,532
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	4,077,060	147,524	3,929,536	4,046,930
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	74,768,195		74,768,195	71,603,421
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	2,556,228		2,556,228	3,196,981
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	19,289,958		19,289,958	28,605,712
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	3,914,328		3,914,328	9,272,309
18.2	Net deferred tax asset	296,133,006	178,595,279	117,537,726	111,968,901
19.	Guaranty funds receivable or on deposit	10,335,512		10,335,512	11,527,996
20.	Electronic data processing equipment and software	8,047		8,047	12,491
21.	Furniture and equipment, including health care delivery assets ($ .....)	3,986,933	3,986,933		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	11,520,173		11,520,173	20,122,801
24.	Health care ($ .....) and other amounts receivable	36,350,524	35,482,102	868,422	1,778,280
25.	Aggregate write-ins for other than invested assets	446,077,173		446,077,173	425,376,278
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	27,142,514,990	218,247,645	26,924,267,345	25,111,542,253
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	27,142,514,990	218,247,645	26,924,267,345	25,111,542,253
	DETAILS OF WRITE-INS				
1101.	Assets held in rabbi trust for agents' deferred compensation program	130,357,689		130,357,689	117,281,541
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)	130,357,689		130,357,689	117,281,541
2501.	Cash surrender value of company owned life insurance	440,789,827		440,789,827	420,909,034
2502.	Transferable state tax credits	5,287,346		5,287,346	4,467,244
2503.					
2598.	Summary of remaining write-ins for Line 25 from overflow page				
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	446,077,173		446,077,173	425,376,278

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 15,669,497,465 less $ included in Line 6.3 (including $ 9,734,538,219 Modco Reserve)	15,669,497,465	15,032,999,954
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	2,585,218,608	2,536,831,509
3.	Liability for deposit-type contracts (including $ Modco Reserve)	6,336,289,730	5,375,363,020
4.	Contract claims:		
	4.1 Life	26,467,265	26,632,130
	4.2 Accident and health	156,185,363	159,337,933
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	95,236	100,464
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 19,260,154 accident and health premiums	21,673,927	24,801,738
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 $ assumed and $ 4,284,645 ceded	4,284,645	5,037,664
	9.4 Interest Maintenance Reserve	147,217,084	160,174,239
10.	Commissions to agents due or accrued-life and annuity contracts $ 10,348,930 , accident and health $ 2,275,605 and deposit-type contract funds $	12,624,536	14,607,866
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	152,894,455	159,028,189
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	6,001,441	5,156,314
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	2,811,576	2,670,245
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,334,661	498,565
18.	Amounts held for agents' account, including $ 15,933,391 agents' credit balances	16,187,795	29,201,562
19.	Remittances and items not allocated	9,013,855	39,075,682
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	516,997,680	428,675,984
	24.02 Reinsurance in unauthorized and certified ($) companies		13,120,559
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	2,492,797	3,773,143
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	133,198,066	24,370,307
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	214,941,414	211,644,414
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	26,015,427,600	24,253,101,479
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	26,015,427,600	24,253,101,479
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	833,962,899	863,962,899
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	64,876,846	(15,522,125)
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)	898,839,745	848,440,774
38.	Totals of Lines 29, 30 and 37	908,839,745	858,440,774
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	26,924,267,345	25,111,542,253
	DETAILS OF WRITE-INS		
2501.	Liability for agents' deferred compensation program funded through a rabbi trust	132,601,131	119,105,960
2502.	Unclaimed funds	93,167,975	93,812,056
2503.	Liability for unearned hedge service fee under modified coinsurance ceded agreement	3,719,942	3,274,031
2598.	Summary of remaining write-ins for Line 25 from overflow page	(14,547,633)	(4,547,633)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	214,941,414	211,644,414
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.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

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	1,009,007,907	1,027,904,463	1,365,814,141
2.	Considerations for supplementary contracts with life contingencies	1,121,049	2,764,552	4,231,384
3.	Net investment income	951,658,309	880,873,618	1,169,717,605
4.	Amortization of Interest Maintenance Reserve (IMR)	(14,072,611)	(9,488,905)	(15,830,625)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	203,183,813	193,347,096	257,475,803
7.	Reserve adjustments on reinsurance ceded	612,669,227	622,470,138	855,506,749
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	282	485	600
	8.3 Aggregate write-ins for miscellaneous income	23,672,133	11,849,297	19,158,007
9.	Totals (Lines 1 to 8.3)	2,787,240,108	2,729,720,744	3,656,073,664
10.	Death benefits	193,695,804	200,419,043	262,628,715
11.	Matured endowments (excluding guaranteed annual pure endowments)	250,895	155,071	237,772
12.	Annuity benefits	139,637,854	150,039,782	199,115,957
13.	Disability benefits and benefits under accident and health contracts	392,900,021	417,127,974	556,307,800
14.	Coupons, guaranteed annual pure endowments and similar benefits	131	131	189
15.	Surrender benefits and withdrawals for life contracts	432,683,836	405,322,336	552,883,099
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	184,815,706	148,461,376	202,887,541
18.	Payments on supplementary contracts with life contingencies	3,749,479	4,024,434	5,462,620
19.	Increase in aggregate reserves for life and accident and health contracts	684,884,609	698,357,793	945,293,108
20.	Totals (Lines 10 to 19)	2,032,618,336	2,023,907,940	2,724,816,802
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	190,685,557	186,732,734	254,049,351
22.	Commissions and expense allowances on reinsurance assumed	20,934,300	23,263,462	31,053,556
23.	General insurance expenses and fraternal expenses	304,370,672	299,327,837	400,736,527
24.	Insurance taxes, licenses and fees, excluding federal income taxes	25,186,349	26,303,014	33,492,346
25.	Increase in loading on deferred and uncollected premiums	2,633,279	1,537,754	(2,819,644)
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	84,591,445	83,595,393	93,368,103
28.	Totals (Lines 20 to 27)	2,661,019,938	2,644,668,135	3,534,697,040
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	126,220,169	85,052,608	121,376,624
30.	Dividends to policyholders and refunds to members	71,042	75,944	94,687
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	126,149,128	84,976,665	121,281,937
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	23,144,591	23,264,126	36,066,073
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)	103,004,537	61,712,539	85,215,865
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (627,414) (excluding taxes of $ 391,690 transferred to the IMR)	(20,728,855)	(13,618,567)	(17,841,881)
35.	Net income (Line 33 plus Line 34)	82,275,682	48,093,972	67,373,984
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	858,440,774	951,463,304	951,463,304
37.	Net income (Line 35)	82,275,682	48,093,972	67,373,984
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 5,387,895	68,425,389	55,642,280	76,121,897
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	(7,047,635)	21,389,802	34,732,267
41.	Change in nonadmitted assets	18,378,573	(16,919,303)	(32,907,055)
42.	Change in liability for reinsurance in unauthorized and certified companies	13,120,559	12,469,989	(650,570)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(88,321,695)	(79,680,418)	(115,916,031)
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			
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	(30,000,000)	(47,500,405)	(77,500,405)
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(4,591,902)	(5,096,727)	(6,738,072)
52.	Dividends to stockholders	(11,840,000)	(35,899,595)	(35,899,595)
53.	Aggregate write-ins for gains and losses in surplus	10,000,000		(1,638,951)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	50,398,971	(47,500,405)	(93,022,530)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	908,839,745	903,962,899	858,440,774
	DETAILS OF WRITE-INS			
08.301.	Change in cash surrender value of company owned life insurance, net of premiums	19,880,793	11,593,375	18,854,039
08.302.	Death benefit proceeds from company owned life insurance	3,631,580		
08.303.	Gain from utilization of transferable state tax credits	157,563	253,406	300,125
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	2,196	2,516	3,843
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	23,672,133	11,849,297	19,158,007
2701.	Index credits incurred under modified coinsurance ceded agreement	84,583,945	83,598,202	93,370,912
2702.	Penalties from regulatory authorities	7,500		
2703.	Transfer of reserves under reinsurance agreements		(2,809)	(2,809)
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	84,591,445	83,595,393	93,368,103
5301.	Change in liability for deferred compensation obligation	10,000,000		(1,638,951)
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	10,000,000		(1,638,951)

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	1,001,323,522	1,017,983,971	1,371,790,375
2.	Net investment income	823,883,787	742,728,416	1,007,134,266
3.	Miscellaneous income	211,699,287	210,479,046	254,296,060
4.	Total (Lines 1 to 3)	2,036,906,595	1,971,191,433	2,633,220,700
5.	Benefit and loss related payments	738,048,290	692,617,977	923,670,467
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	620,626,980	612,809,093	797,471,259
8.	Dividends paid to policyholders	76,269	81,624	101,890
9.	Federal and foreign income taxes paid (recovered) net of $ (235,723) tax on capital gains (losses)	17,550,887	6,196,333	33,352,784
10.	Total (Lines 5 through 9)	1,376,302,426	1,311,705,026	1,754,596,400
11.	Net cash from operations (Line 4 minus Line 10)	660,604,170	659,486,406	878,624,300
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	6,824,197,338	2,573,839,715	3,819,455,049
	12.2 Stocks	66,019,542	1,946,200	20,251,077
	12.3 Mortgage loans	179,261,105	91,060,878	105,770,352
	12.4 Real estate			
	12.5 Other invested assets	61,470,184	67,996,496	113,388,232
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	1,744	(4,546)	(7,768)
	12.7 Miscellaneous proceeds	239,626,997	93,127,679	66,503,485
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	7,370,576,912	2,827,966,422	4,125,360,427
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	7,792,642,410	3,240,225,046	5,031,652,172
	13.2 Stocks	115,685,411	378,357,046	498,697,806
	13.3 Mortgage loans	299,260,527	259,669,401	399,619,401
	13.4 Real estate			
	13.5 Other invested assets	132,670,086	103,992,226	207,655,658
	13.6 Miscellaneous applications			18,096,460
	13.7 Total investments acquired (Lines 13.1 to 13.6)	8,340,258,434	3,982,243,720	6,155,721,496
14.	Net increase/(decrease) in contract loans and premium notes	4,571,559	4,489,492	6,264,647
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(974,253,080)	(1,158,766,791)	(2,036,625,716)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	(30,000,000)	(47,500,405)	(77,500,405)
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	960,926,710	209,819,739	603,134,324
	16.5 Dividends to stockholders	11,840,000	35,899,595	35,899,595
	16.6 Other cash provided (applied)	(32,794,619)	8,781,056	12,382,353
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	886,292,091	135,200,795	502,116,677
	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)	572,643,181	(364,079,590)	(655,884,740)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	238,228,251	894,112,991	894,112,991
	19.2 End of period (Line 18 plus Line 19.1)	810,871,431	530,033,402	238,228,251

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

20.0001. Exchanges and transfers of invested assets	4,089,072	4,972,117	87,985,368
20.0002. Capitalized interest	3,568,931	5,229,840	9,358,879
20.0003. Reclassification of invested assets		136,210,717	136,210,717

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	375,716,118	377,678,961	492,500,017
2.	Group life			
3.	Individual annuities	1,451,115,323	1,405,318,763	1,907,033,801
4.	Group annuities			
5.	Accident & health	417,937,466	421,326,659	562,262,869
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	2,244,768,907	2,204,324,382	2,961,796,687
9.	Deposit-type contracts	1,798,421,063	1,005,770,367	1,405,622,367
10.	Total (Lines 8 and 9)	4,043,189,969	3,210,094,749	4,367,419,054

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Bankers Life and Casualty Company ("Company") are presented on the basis of accounting practices prescribed or permitted by the Illinois Department of Insurance ("Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Illinois for reporting the financial condition and results of operations of an insurance company and determining its solvency under Illinois Insurance Law. The *Accounting Practices and Procedures* manual ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the State of Illinois. However, the State of Illinois may adopt certain prescribed accounting practices that differ from those found in NAIC SAP. In addition, the Department has the right to permit other specific practices that deviate from prescribed practices. However, the Company has no such permitted practices.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Illinois is shown below:

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) Bankers Life and Casualty Company, State of Illinois basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 82,275,682	$ 67,373,984
(2) State Prescribed Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(3) State Permitted Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(4) NAIC SAP (1 - 2 - 3 = 4)	XXX	XXX	XXX	$ 82,275,682	$ 67,373,984
SURPLUS					
(5) Bankers Life and Casualty Company, State of Illinois basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 908,839,745	$ 858,440,774
(6) State Prescribed Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(7) State Permitted Practices that increase/ (decrease) NAIC SAP:					
None	N/A	N/A	N/A	—	—
(8) NAIC SAP (5 - 6 - 7 = 8)	XXX	XXX	XXX	$ 908,839,745	$ 858,440,774

B. No significant changes

C. (2) Bonds not backed by other loans are stated at amortized cost using the interest method, with the following exceptions: (i) those containing call provisions, except "make-whole" call provisions, are amortized using the yield-to-worst method; and (ii) those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. SVO-identified bond exchange-traded fund investments are reported at fair value with changes in fair value recorded as unrealized gains or losses. The Company does not utilize the systematic value measurement method for SVO-identified investments.

(6) Asset-backed securities are stated at amortized cost using the interest method, except for those rated NAIC class 6, which are stated at the lower of amortized cost or fair value. For securities that are of high credit quality at acquisition, changes in currently estimated cash flows, including the effect of prepayment assumptions, are accounted for using the retrospective method. For securities that are not of high credit quality at acquisition, changes in currently estimated cash flow estimates are accounted for using the prospective method.

No other significant changes

D. Going Concern

The Company's management does not have substantial doubt about its ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

No significant changes

3. Business Combinations and Goodwill

None

4. Discontinued Operations

None

NOTES TO FINANCIAL STATEMENTS

5. Investments

A. Mortgage Loans including Mezzanine Real Estate Loans

No significant changes

B. - C.

None

D. Asset-backed Securities

(1) Prepayment assumptions for asset-backed securities are obtained from third party vendors and internal estimates. These assumptions are reviewed for consistency with the current interest rate and economic environment.

(2) The Company did not record any other-than-temporary impairments (“OTTI”) during the nine months ended September 30, 2026, under SSAP No. 43 – Asset-Backed Securities (“SSAP 43”), resulting from either an intent to sell or the inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

(3) The Company did not recognize any OTTI as of September 30, 2026, as a result of an expected shortage of discounted future cash flows to recover the amortized cost of the security on currently held asset-backed securities.

(4) Asset-backed securities owned at September 30, 2026 that have not been impaired with a fair value lower than amortized cost are summarized below by length of time that individual securities have been in a continuous loss position.

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	$	108,358,600
2. 12 Months or Longer	$	254,711,122

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

1. Less than 12 Months	$	3,892,982,474
2. 12 Months or Longer	$	1,666,522,827

(5) The Company regularly evaluates its investments with unrealized losses for possible impairment. The Company’s assessment of whether unrealized losses are “other-than-temporary” requires significant judgment. Factors considered include: (i) the extent to which fair value is less than the cost basis; (ii) the length of time that the fair value has been less than cost; (iii) whether the unrealized loss is event driven, credit-driven or a result of changes in market interest rates or risk premium; (iv) the near-term prospects for specific events, developments or circumstances likely to affect the value of the investment; (v) the investment’s rating and whether the investment is investment-grade and/or has been downgraded since its purchase; (vi) whether the issuer is current on all payments in accordance with the contractual terms of the investment and is expected to meet all of its obligations under the terms of the investment; (vii) whether or not the Company intends to retain the investment until its anticipated recovery occurs; (viii) whether it is more likely than not that circumstances will require the Company to sell the investment before recovery occurs; (ix) the underlying current and prospective asset and enterprise values of the issuer and the extent to which the recoverability of the carrying value of the Company's investment may be affected by changes in such values; (x) projections of, and unfavorable changes in, cash flows on structured securities including mortgage-backed and asset-backed securities; (xi) the Company's best estimate of the value of any collateral; and (xii) other objective and subjective factors.

E. - J.

None

K.

No significant changes

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b. Collateral held under security lending agreements	—	—	—	—	—	—	—
c. Subject to repurchase agreements	—	—	—	—	—	—	—
d. Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g. Placed under option contracts	—	—	—	—	—	—	—
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	—	—	—	—	—
i. FHLB capital stock	110,626,950	—	—	—	110,626,950	84,751,950	25,875,000
j. On deposit with states	7,131,992	—	—	—	7,131,992	7,132,643	(651)
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—
l. Pledged collateral to FHLB (including assets backing funding agreements) (*)	3,164,327,195	—	—	—	3,164,327,195	2,504,881,249	659,445,946
m. Pledged as collateral not captured in other categories	—	—	—	—	—	—	—
n. Other restricted assets	—	—	—	—	—	—	—
o. Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p. Assets held under modco reinsurance agreements	9,799,091,505	—	—	—	9,799,091,505	8,843,020,934	956,070,571
q. Assets held under funds withheld reinsurance agreements	—	—	—	—	—	—	—
r. Total Restricted Assets (Sum of a through q)	$13,081,177,642	$ —	$ —	$ —	$13,081,177,642	$11,439,786,776	$1,641,390,866

(a) Subset of column 1

(b) Subset of column 3

Restricted Asset Category	Current Year			
			Percentage	
	8	9	10	11
	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	— %	— %
b. Collateral held under security lending agreements	—	—	— %	— %
c. Subject to repurchase agreements	—	—	— %	— %
d. Subject to reverse repurchase agreements	—	—	— %	— %
e. Subject to dollar repurchase agreements	—	—	— %	— %
f. Subject to dollar reverse repurchase agreements	—	—	— %	— %
g. Placed under option contracts	—	—	— %	— %
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	—	—	— %	— %
i. FHLB capital stock	—	110,626,950	0.41 %	0.41 %
j. On deposit with states	—	7,131,992	0.03 %	0.03 %
k. On deposit with other regulatory bodies	—	—	— %	— %
l. Pledged collateral to FHLB (including assets backing funding agreements) (*)	—	3,164,327,195	11.66 %	11.75 %
m. Pledged as collateral not captured in other categories	—	—	— %	— %
n. Other restricted assets	—	—	— %	— %
o. Collateral assets received and on balance sheet	—	—	— %	— %
p. Assets held under modco reinsurance agreements	—	9,799,091,505	36.10 %	36.40 %
q. Assets held under funds withheld reinsurance agreements	—	—	— %	— %
r. Total Restricted Assets (Sum of a through q)	$ —	$13,081,177,642	48.19 %	48.59 %

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

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

(*) The pledged collateral to FHLB in the above schedule at September 30, 2026 includes $552,192,595 of residential mortgage loans owned by a subsidiary of the Company.

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

(2) The Company did not have any assets pledged as collateral not captured in other categories at September 30, 2026.

(3) The Company had no other restricted assets at September 30, 2026.

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

	1 BACV Collateral ***	2 BACV Modco ****	3 BACV FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted) *	8 % of BACV to Total Admitted Assets **
General Account								
a. Cash, Cash Equivalents and ShortTerm Investments	$ —	$ 142,447,818	$ —	$ —	$ 142,447,818	$ —	0.52 %	0.53 %
b. Schedule D, Part 1, Section 1	—	6,892,360,172	—	—	6,157,119,487	—	25.39 %	25.60 %
c. Schedule D, Part 1, Section 2	—	2,616,001,681	—	—	2,448,320,548	—	9.64 %	9.72 %
d. Schedule D, Part 2, Section 1	—	9,577,406	—	—	9,577,406	—	0.04 %	0.04 %
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	— %	— %
f. Schedule B	—	26,200,000	—	—	24,605,510	—	0.10 %	0.10 %
g. Schedule A	—	—	—	—	—	—	— %	— %
h. Schedule BA, Part 1	—	112,504,428	—	—	96,732,683	—	0.41 %	0.42 %
i. Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
j. Other	—	—	—	—	—	—	— %	— %
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ —	$9,799,091,505	$ —	$ —	$8,878,803,452	$ —	36.10 %	36.40 %
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)

** Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 3)

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

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

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

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account							
a. Cash, Cash Equivalents and ShortTerm Investments	$ 142,447,818	$ —	$ —	$ —	$ —	$ —	$ 142,447,818
b. Schedule D, Part 1, Section 1	6,892,360,172	—	—	—	—	—	6,892,360,172
c. Schedule D, Part 1, Section 2	2,616,001,681	—	—	—	—	—	2,616,001,681
d. Schedule D, Part 2, Section 1	9,577,406	—	—	—	—	—	9,577,406
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
f. Schedule B	26,200,000	—	—	—	—	—	26,200,000
g. Schedule A	—	—	—	—	—	—	—
h. Schedule BA, Part 1	112,504,428	—	—	—	—	—	112,504,428
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 9,799,091,505	$ —	$ —	$ —	$ —	$ —	$9,799,091,505
l. Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	— %	100.00 %

	1 Amount	2 % of Liability to Total Liabilities *
y. Recognized Obligation to Return Collateral Asset (General Account)	$ —	— %
aa. Recognized Obligation for Modco assets (General Account)	$ 9,734,538,219	37.4 %
cc. Recognized Obligation FWH (excluding Modco) assets (General Account)	$ —	— %

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

(5) The Company had no assets held as collateral or under modified coinsurance ("Modco") or funds withheld reinsurance ("FWH") agreements that have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer) at September 30, 2026.

M. - N.

None

NOTES TO FINANCIAL STATEMENTS

5. Investments, continued

O. - Q.

No significant changes

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

The Company did not have a share in any cash pools as of September 30, 2026.

S.

None

6. Joint Ventures, Partnerships and Limited Liability Companies

No significant changes

7. Investment Income

No significant changes

8. Derivative Instruments

No significant changes

9. Income Taxes

No significant changes

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

See Note #13 D. for dividends paid by the Company during 2026.

During the nine months ended September 30, 2026, the Company paid contributions to its wholly-owned subsidiary, Illinois General Investment Corp. II, as follows:

(1) On February 9, 2026, the Company paid a contribution of $2,000,000 in cash.

No other significant changes

11. Debt

A. None

B. Federal Home Loan Bank ("FHLB") Agreements

(1) Federal Home Loan Bank of Chicago ("FHLBC")

The Company is a member of the FHLBC. As a member of the FHLBC, the Company has the ability to borrow on a collateralized basis from FHLBC. The Company uses these advances, which take the form of insurance contracts structured as funding agreements, to earn incremental income in an investment spread strategy. As of September 30, 2026, the borrowing capacity under this agreement was $2,750,000,000, as determined by authorization of the Company's board of directors. The Company is required to hold certain minimum amounts of FHLBC common stock as a condition of membership in the FHLBC, and additional amounts based on the amount of the borrowings.

All FHLB activity is included in the Company's General Account.

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(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	4,944,200	4,944,200	—
(c)	Additional Activity Stock	105,295,250	105,295,250	—
(d)	Excess Stock	387,500	387,500	—
(e)	Aggregate Total (a+b+c+d)	$ 110,626,950	$ 110,626,950	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 2,750,000,000	XXXXXXX	XXXXXXX
2.	Prior Year-end			
(a)	Membership Stock - Class A	$ —	$ —	$ —
(b)	Membership Stock - Class B	3,859,300	3,859,300	—
(c)	Additional Activity Stock	77,517,650	77,517,650	—
(d)	Excess Stock	3,375,000	3,375,000	—
(e)	Aggregate Total (a+b+c+d)	$ 84,751,950	$ 84,751,950	$ —
(f)	Actual or Estimated Borrowing Capacity as Determined by the Insurer	$ 2,000,000,000	XXXXXXX	XXXXXXX

b. Membership Stock eligible and not eligible for redemption as of September 30, 2026 is as follows:

				Eligible for Redemption			
	Membership Stock	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less than 3 Years	6 3 to 5 Years
1.	Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.	Class B	4,944,200	4,944,200	—	—	—	—

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

		1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowings
1.	Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 2,889,612,756	$ 3,164,327,195	$ 2,541,710,000
2.	Current Year General Account Total Collateral Pledged	2,889,612,756	3,164,327,195	2,541,710,000
3.	Current Year Separate Accounts Total Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Total Collateral Pledged	2,399,264,146	2,504,881,249	1,891,710,000

b. Maximum Amount Pledged During Reporting Period

		1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1.	Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 2,889,612,756	$ 3,164,327,195	$ 2,541,710,000
2.	Current Year General Account Maximum Collateral Pledged	2,889,612,756	3,164,327,195	2,541,710,000
3.	Current Year Separate Accounts Maximum Collateral Pledged	—	—	—
4.	Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	2,399,264,146	2,504,881,249	1,891,710,000

NOTES TO FINANCIAL STATEMENTS

11. Debt, continued

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1.	Current Year				
	(a) Debt	$ —	$ —	$ —	XXX
	(b) Funding Agreements	2,541,710,000	2,541,710,000	—	2,550,397,083
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (a+b+c)	$ 2,541,710,000	$ 2,541,710,000	$ —	$ 2,550,397,083
2.	Prior Year-end				
	(a) Debt	$ —	$ —	$ —	XXX
	(b) Funding Agreements	1,891,710,000	1,891,710,000	—	1,898,738,420
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (a+b+c)	$ 1,891,710,000	$ 1,891,710,000	$ —	$ 1,898,738,420

b. Maximum Amount during Reporting Period (Current Year)

		1 Total 2+3	2 General Account	3 Separate Accounts
1.	Debt	$ —	$ —	$ —
2.	Funding Agreements	2,541,710,000	2,541,710,000	—
3.	Other	—	—	—
4.	Aggregate Total (Lines 1+2+3)	$ 2,541,710,000	$ 2,541,710,000	$ —

c. FHLB - Prepayment Obligations

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

At the option of the Company, prepayment of the FHLB borrowings may be made, subject to any prepayment fees.

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

A. Defined Benefit Plan

The Company has a noncontributory unfunded deferred compensation plan for qualifying members of its career agency force. Benefits are based on years of service and career earnings. Effective July 1, 2016, the plan was amended to: (i) freeze participation in the plan; (ii) freeze benefits accrued under the plan as of June 30, 2016; and (iii) add a limited cashout feature. A summary of the components of net periodic benefit cost for the nine months ended September 30, 2026 and the year ended December 31, 2025 are as follows:

		Pension Benefits	
		2026	2025
(4)	Components of net periodic benefit cost		
a.	Service cost	$ —	$ —
b.	Interest cost	4,640,908	6,485,651
c.	Expected return on plan assets	—	—
d.	Amortization of unrecognized transition obligation or transition asset	—	—
e.	Amount of recognized gains and losses	—	—
f.	Amount of prior service cost recognized	—	—
g.	Amount of gain or loss recognized due to a settlement or curtailment	—	—
h.	Total net periodic benefit cost	$ 4,640,908	$ 6,485,651

During the nine months ended September 30, 2026, the discount rate used to determine the projected benefit obligation increased from 5.25% to 6.25% resulting in a gain of $10.0 million that was recognized as an increase to surplus.

No other significant changes.

B. - I.

No significant changes.

NOTES TO FINANCIAL STATEMENTS

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

A. - C.

No significant changes

D. During the nine months ended September 30, 2026, the Company paid distributions to its sole shareholder, Conseco Life Insurance Company of Texas, as follows:

(1) On June 29, 2026, the Company paid an extraordinary distribution of $11,840,000 in cash from earned surplus.

(2) On March 31, 2026, the Company paid an extraordinary distribution of $30,000,000 in cash from gross paid in and contributed surplus.

E. - M.

No significant changes

14. Liabilities, Contingencies and Assessments

No significant changes

15. Leases

No significant changes

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

No significant changes

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

A. None

B. None

C. There were no securities with NAIC designation 3 or below, or unrated securities, sold during the nine months ended September 30, 2026 and reacquired within 30 days of the sale date.

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

None

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

None

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. Assets and Liabilities Measured and Reported at Fair Value

(1) Fair Value Measurements at September 30, 2026

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value:					
Bonds					
SVO identified funds	$ 146,797,698	$ —	$ —	$ —	$ 146,797,698
Issuer credit obligations	—	—	2,159,668	—	2,159,668
Preferred stock					
Industrial and miscellaneous perpetual	—	29,132,401	—	—	29,132,401
SVO identified funds	19,838,000	—	—	—	19,838,000
Common stock					
Industrial and miscellaneous	—	131,771,635	64,822,049	86,267,112	282,860,796
Cash equivalents					
All other money market mutual funds	198,039,554	—	—	—	198,039,554
Other invested assets					
Non-bond debt securities	—	14,479,671	156,184	—	14,635,855
Derivative assets					
Options	—	268,418,278	—	—	268,418,278
Total Assets at fair value	$ 364,675,252	$ 443,801,985	$67,137,901	$86,267,112	$ 961,882,250
Total Liabilities at fair value	$ —	$ —	$ —	$ —	$ —

(2) Current Quarter 2026 Progression of Fair Value Measurements in Level 3

	Balance at 6/30/2026	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Sales	Balance at 9/30/2026
Bonds - Issuer credit obligations	$ 2,294,719	$ —	$ —	$ —	$ (135,051)	$ —	$ —	$ 2,159,668
Common stock (Industrial and miscellaneous)	65,340,950	—	—	—	(518,901)	—	—	64,822,049
Other invested assets (Non-bond debt securities)	322,219	—	(157,561)	6,796	(11,909)	—	(3,361)	156,184
Total	$ 67,957,888	$ —	$ (157,561)	$ 6,796	$ (665,861)	$ —	$ (3,361)	$ 67,137,901

(3) Transfers out of Level 3 during the third quarter of 2026 are the result of non-bond debt securities being reported at cost that were previously recorded at fair value. The Company's policy is to recognize transfers into or out of Level 3 as of the beginning of the reporting period.

(4) The Company’s financial assets measured and reported at fair value have been classified, for disclosure purposes, based on a hierarchy defined by authoritative guidance. The degree of judgment utilized in measuring the fair value of financial instruments is largely dependent on the level to which pricing is based on observable inputs. Observable inputs reflect market data obtained from independent sources, while unobservable inputs reflect our view of market assumptions in the absence of observable market information. Financial instruments with readily available active quoted prices would be considered to have fair values based on the highest level of observable inputs, and little judgment would be utilized in measuring fair value. Financial instruments that rarely trade would often have fair value based on a lower level of observable inputs, and more judgment would be utilized in measuring fair value.

Valuation Hierarchy

There is a three-level hierarchy for valuing assets or liabilities at fair value based on whether inputs are observable or unobservable.

• Level 1 – includes assets and liabilities valued using inputs that are unadjusted quoted prices in active markets for identical assets or liabilities. Our Level 1 assets primarily include cash and cash equivalents and exchange traded securities.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

• Level 2 - includes assets and liabilities valued using inputs that are quoted prices for similar assets in an active market, quoted prices for identical or similar assets in a market that is not active, observable inputs, or observable inputs that can be corroborated by market data. Level 2 assets and liabilities include those financial instruments that are valued by independent pricing services using models or other valuation methodologies. These models consider various inputs such as credit rating, maturity, corporate credit spreads, reported trades and other inputs that are observable or derived from observable information in the marketplace or are supported by transactions executed in the marketplace. Financial assets in this category primarily include: certain publicly registered and privately placed corporate fixed maturity securities; certain government or agency securities; certain mortgage and asset-backed securities; certain equity securities; and derivatives such as call options. Financial liabilities in this category include FHLB advances.

• Level 3 - includes assets and liabilities valued using unobservable inputs that are used in model-based valuations that contain management assumptions. Level 3 assets and liabilities include those financial instruments whose fair value is estimated based on broker-dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information. Financial assets in this category include certain corporate securities, certain structured securities, mortgage loans, policy loans and other less liquid securities. Financial liabilities in this category include certain deposit-type contract liabilities and funding agreements since their values include significant unobservable inputs, including actuarial assumptions.

At each reporting date, we classify assets and liabilities into the three input levels based on the lowest level of input that is significant to the measurement of fair value for each asset and liability reported at fair value. This classification is impacted by a number of factors, including the type of financial instrument, whether the financial instrument is new to the market and not yet established, the characteristics specific to the transaction and overall market conditions. Our assessment of the significance of a particular input to the fair value measurement and the ultimate classification of each asset and liability requires judgment and is subject to change from period to period based on the observability of the valuation inputs.

As of September 30, 2026, the reported fair value of the Company’s investment in a Level 3 issuer credit obligation bond was $2,159,668. The Company measured the fair value of this investment based on expected recovery.

As of September 30, 2026, the reported fair value of the Company’s investment in Level 2 industrial and miscellaneous preferred stock was $29,132,401. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of September 30, 2026, the reported fair value of the Company’s investment in Level 2 common stock included $110,626,950 of FHLBC common stock. The stock may only be issued, redeemed, and repurchased by the FHLBC at a price equal to its par value.

As of September 30, 2026, the reported fair value of the Company’s investment in other Level 2 industrial and miscellaneous common stock was $21,144,685. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of September 30, 2026, the reported fair value of the Company’s investment in Level 3 industrial and miscellaneous common stock included a holding valued at $1,042,302. The Company measured the fair value of this investment at cost as a reasonable approximation of fair value.

As of September 30, 2026, the reported fair value of the Company’s investment in Level 3 industrial and miscellaneous common stock included a holding valued at $63,779,747. The Company measured the fair value of this investment by benchmarking it to comparable securities.

As of September 30, 2026, the reported fair value of the Company’s investment in Level 2 non-bond debt securities was $14,479,671. The Company measured the fair value of these investments using inputs that are quoted prices for similar assets in an active market; quoted prices for identical or similar assets in a market that is not active; observable inputs; or observable inputs that can be corroborated by market data.

As of September 30, 2026, the reported value of the Company's investment in Level 3 non-bond debt securities was $156,184. The Company measured the fair value of these investments based on broker-dealer quotes, pricing services or internally developed models or methodologies utilizing significant inputs not based on, or corroborated by, readily available market information.

As of September 30, 2026, the reported fair value of the Company’s investment in Level 2 options was $268,418,278. The Company measured the fair value of options based on the consideration of several inputs including closing exchange or over-the-counter market price quotations; time value and volatility factors underlying options; market interest rates; and non-performance risk.

(5) Fair value information on derivative assets is disclosed in items 1-4 above.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements, continued

B. - C.

As of September 30, 2026, the aggregate fair value of all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall were as follows:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)
Issuer credit obligations	$10,457,179,653	$12,234,555,197	$ 146,797,698	$ 9,913,101,065	$ 397,280,890	$ —
Asset-backed securities	7,491,519,269	7,828,448,955	—	7,423,135,218	68,384,051	—
Preferred stock	154,252,062	151,263,394	19,838,000	82,395,779	52,018,283	—
Common stock	282,860,795	282,860,795	—	131,771,635	64,822,049	86,267,112
Mortgage loans	1,576,514,774	1,721,626,551	—	—	1,576,514,774	—
Cash	581,288,689	581,288,689	581,288,689	—	—	—
Cash equivalents	198,039,554	198,039,554	198,039,554	—	—	—
Short-term investments	31,543,188	31,543,188	—	31,543,188	—	—
Contract loans	97,388,765	97,352,958	—	—	97,388,765	—
Derivatives	268,418,278	268,418,278	—	268,418,278	—	—
Non-bond debt securities	14,799,632	14,792,291	—	14,479,671	319,961	—
Surplus debentures	175,246,626	237,618,913	—	175,246,626	—	—
Capital notes	30,051,722	31,530,475	—	30,051,722	—	—
Residual tranches	130,307,541	98,867,788	—	—	4,072,055	126,235,486
Company-owned life insurance	440,789,827	440,789,827	—	440,789,827	—	—
Total Assets	$21,930,200,375	$24,218,996,853	$ 945,963,941	$ 18,510,933,009	$2,260,800,828	$212,502,598
Deposit-type contracts	$ 70,301,374	$ 68,578,623	$ —	$ —	$ 70,301,374	$ —
Funding agreement-backed notes	3,689,678,228	3,689,678,228	—	—	3,689,678,228	—
FHLBC advances	2,551,091,436	2,550,397,083	—	2,551,091,436	—	—
Total Liabilities	$ 6,311,071,038	$ 6,308,653,934	$ —	$ 2,551,091,436	$3,759,979,602	$ —

D. None

E. Investments measured and reported using the NAV practical expedient include $86,267,112 of common stock investments that are valued based on our ownership share of the equity of the investee, as reported to the Company by the investee. While redemption rights vary by fund, these investments are generally redeemable through periodic repurchase or tender offer programs, subject to fund-specific limits and conditions. The Company does not have plans to sell these assets at an amount less than fair value. These Investments are generally expected to be liquidated within a 15-year timeframe.

21. Other Items

A. - B.

None

C. Other Disclosures

The Company has a funding agreement-backed note ("FABN") program pursuant to which it may issue funding agreements to a Delaware statutory trust organized in series (the "Trust") to generate spread-based earnings. Under current authorizations, the maximum aggregate principal amount of funding agreements permitted to be outstanding at any one time under the FABN program is $4 billion. The Company issued funding agreements each to a series of the Trust in a principal amount of $300 million in June 2026 and $350 million and $400 million in September and December 2025, respectively. During January 2025, a $400 million funding agreement was repaid at maturity. The aggregate principal amount of funding agreements outstanding at September 30, 2026 was $3.7 billion. The funding agreements are reported on Page 3, Line 3 Liability for deposit-type contracts.

D. - J.

No significant changes

22. Events Subsequent

Subsequent events have been evaluated up to the issue date of these financial statements, November 12, 2026.

Effective October 1, 2026, the Medicare Supplement business assumed by the Company from Colonial Penn Life Insurance Company, an affiliate, under a coinsurance agreement was recaptured.

No other material subsequent events have occurred which would require an adjustment or disclosure.

NOTES TO FINANCIAL STATEMENTS

23. Reinsurance

No significant changes

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. - D.

None

E. During the first nine months of 2026, the Company had no written premium subject to the risk sharing provisions of the Affordable Care Act.

25. Change in Incurred Losses and Loss Adjustment Expenses

Reserves as of December 31, 2025 were $631,725,538. As of September 30, 2026, $187,264,661 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $411,433,507 as a result of revised estimates of unpaid losses and loss adjustment expenses. Therefore, there has been a $33,027,370 favorable prior year development from December 31, 2025 to September 30, 2026. This development is generally the result of ongoing analysis of recent loss development trends. As additional information becomes known on individual claims experience, the original estimates are adjusted accordingly.

The Company had no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

None

27. Structured Settlements

None

28. Health Care Receivables

None

29. Participating Policies

No significant changes

30. Premium Deficiency Reserves

No significant changes

31. Reserves for Life Contracts and Annuity Contracts

No significant changes

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

No significant changes

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

34. Premium and Annuity Considerations Deferred and Uncollected

No significant changes

35. Separate Accounts

None

NOTES TO FINANCIAL STATEMENTS

36. Loss/Claim Adjustment Expenses

No significant 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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
Colonial Penn Life Insurance Company redomesticated from Pennsylvania to Indiana in August 2026. .....

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

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001224608

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). 07/22/2025

6.4 By what department or departments?
Illinois .....

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
BANKERS LIFE ADVISORY SERVICES, INC.	CHICAGO, IL				YES
BANKERS LIFE SECURITIES, INC.	CHICAGO, IL				YES
40|86 ADVISORS, INC.	CARMEL, IN				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: ..... $ 138,896,268

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	$	$
13.22	Preferred Stock	$ 23,507,493	$ 23,507,493
13.23	Common Stock	$ 1,506,864,754	$ 1,557,021,396
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 23,200,070	$ 23,415,237
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 1,553,572,317	$ 1,603,944,126
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 23,507,493	$ 23,507,493

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

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

.....

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

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

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

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

GENERAL INTERROGATORIES

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

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

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon Trust Company of Illinois	2 N. LaSalle Street, Suite 1020, Chicago, IL 60602
Federal Home Loan Bank of Chicago	433 W Van Buren St, Chicago, IL 60607
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603

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
40|86 Advisors, Inc.	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
107740	40|86 Advisors, Inc.	SEC	DS

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

17.2 If no, list exceptions:

.....

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 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	$
	1.13 Commercial Mortgages	$ 1,721,626,551
	1.14 Total Mortgages in Good Standing	$ 1,721,626,551
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$
	1.32 Residential Mortgages	$
	1.33 Commercial Mortgages	$
	1.34 Total Mortgages with Interest Overdue more than Three Months	$
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$
	1.42 Residential Mortgages	$
	1.43 Commercial Mortgages	$
	1.44 Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 1,721,626,551
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	81.567 %
	2.2 A&H cost containment percent	0.352 %
	2.3 A&H expense percent excluding cost containment expenses	26.310 %
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

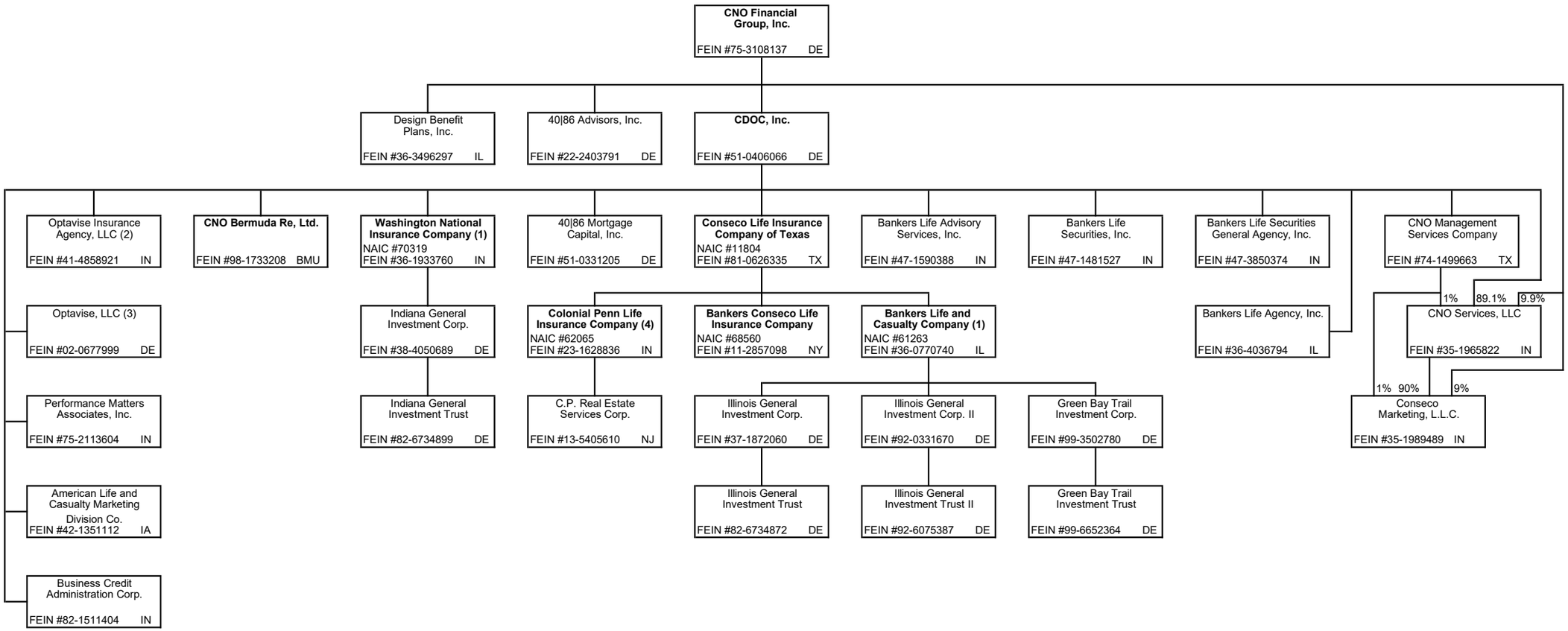
Current Year To Date - Allocated by States and Territories

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	1,906,494	4,100,564	1,741,606		7,748,664	
2. Alaska AK	L	45,599	205,270	47,387		298,256	
3. Arizona AZ	L	4,488,857	18,854,103	5,950,521		29,293,482	
4. Arkansas AR	L	2,840,005	11,742,813	2,572,179		17,154,997	
5. California CA	L	28,927,302	51,457,869	21,935,312		102,320,483	
6. Colorado CO	L	4,799,673	14,390,113	7,189,843		26,379,629	
7. Connecticut CT	L	6,545,186	26,366,639	9,089,079		42,000,904	
8. Delaware DE	L	1,815,536	5,683,916	1,727,875		9,227,327	299,661,000
9. District of Columbia DC	L	587,805	437,982	308,734		1,334,521	
10. Florida FL	L	37,685,778	179,712,109	44,715,001		262,112,888	
11. Georgia GA	L	9,137,166	27,830,648	8,172,517		45,140,331	
12. Hawaii HI	L	3,158,495	2,596,268	1,273,508		7,028,270	
13. Idaho ID	L	1,448,151	5,538,009	2,649,624		9,635,784	
14. Illinois IL	L	16,248,867	29,237,600	11,959,096		57,445,563	1,494,960,000
15. Indiana IN	L	14,715,549	65,979,026	15,265,852		95,960,427	61,092
16. Iowa IA	L	12,698,449	96,533,944	22,396,042		131,628,436	73,000
17. Kansas KS	L	5,996,333	30,500,720	11,459,956		47,957,009	
18. Kentucky KY	L	6,488,117	30,198,885	5,273,682		41,960,685	27,000
19. Louisiana LA	L	2,406,866	364,615	1,995,101		4,766,582	
20. Maine ME	L	2,718,397	22,377,769	2,040,698		27,136,864	
21. Maryland MD	L	7,325,089	26,293,101	4,920,416		38,538,605	
22. Massachusetts MA	L	5,902,103	31,963,602	5,066,123		42,931,828	854,742
23. Michigan MI	L	19,465,957	74,714,042	11,927,272		106,107,270	60,864
24. Minnesota MN	L	7,559,270	25,781,671	6,687,930		40,028,870	70,000
25. Mississippi MS	L	2,118,413	1,540,773	1,924,285		5,583,471	
26. Missouri MO	L	11,208,553	38,848,500	14,708,713		64,765,766	
27. Montana MT	L	911,880	6,036,629	2,161,923		9,110,432	
28. Nebraska NE	L	2,705,466	13,077,063	7,993,553		23,776,082	
29. Nevada NV	L	1,671,389	5,141,372	1,974,869		8,787,630	
30. New Hampshire NH	L	2,039,440	17,232,996	5,106,786		24,379,222	183,000
31. New Jersey NJ	L	12,403,187	24,675,055	16,344,639		53,422,881	1,018,114
32. New Mexico NM	L	870,809	315,263	555,527		1,741,599	
33. New York NY	N	1,037,266	83,844	941,177		2,062,286	
34. North Carolina NC	L	12,713,713	77,172,945	15,370,065		105,256,723	
35. North Dakota ND	L	460,760	2,041,498	1,326,485		3,828,743	
36. Ohio OH	L	12,731,949	47,546,991	10,688,001		70,966,941	
37. Oklahoma OK	L	2,184,767	8,748,768	4,027,589		14,961,124	
38. Oregon OR	L	4,103,054	24,563,844	5,333,296		34,000,194	
39. Pennsylvania PA	L	21,984,408	83,835,581	21,409,297		127,229,286	172,000
40. Rhode Island RI	L	3,538,826	30,566,280	2,463,042		36,568,149	42,000
41. South Carolina SC	L	8,416,139	27,290,413	5,189,235		40,895,787	
42. South Dakota SD	L	961,327	4,233,678	5,411,714		10,606,719	
43. Tennessee TN	L	7,572,798	30,631,396	7,122,610		45,326,804	
44. Texas TX	L	20,457,402	62,464,653	21,441,032		104,363,087	1,158,235
45. Utah UT	L	1,141,696	1,077,844	1,348,004		3,567,545	
46. Vermont VT	L	1,149,845	6,157,242	2,196,431		9,503,517	
47. Virginia VA	L	11,023,933	46,946,965	10,229,372		68,200,269	
48. Washington WA	L	6,066,938	35,610,262	13,730,427		55,407,627	80,016
49. West Virginia WV	L	5,607,408	32,925,339	4,288,102		42,820,850	
50. Wisconsin WI	L	9,501,673	36,027,249	8,190,793		53,719,714	
51. Wyoming WY	L	230,268	3,357,820	611,922		4,200,009	
52. American Samoa AS	N	2,796				2,796	
53. Guam GU	N	6,290				6,290	
54. Puerto Rico PR	L	53,610		9,458		63,068	
55. U.S. Virgin Islands VI	N	11,276		4,030		15,307	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	2,074	103,782			105,856	
58. Aggregate other alien OT	XXX	25,776		11,725		37,501	
59. Subtotal	XXX	369,826,179	1,451,115,323	398,479,450		2,219,420,952	1,798,421,063
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	8,344				8,344	
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	247,218		18,622,566		18,869,784	
94. Aggregate or other amounts not allocable by state	XXX						
95. Totals (direct business)	XXX	370,081,742	1,451,115,323	417,102,016		2,238,299,081	1,798,421,063
96. Plus reinsurance assumed	XXX			216,231,348		216,231,348	
97 Totals (all business)	XXX	370,081,742	1,451,115,323	633,333,364		2,454,530,428	1,798,421,063
98. Less reinsurance ceded	XXX	10,377,793	1,350,429,224	93,520,939		1,454,327,956	
99. Totals (all business) less reinsurance ceded	XXX	359,703,949	100,686,099	539,812,425		1,000,202,473	1,798,421,063
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	25,776		11,725		37,501	
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	25,776		11,725		37,501	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

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

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



NOTES:
Companies are 100% owned unless otherwise noted.
(1) The following non-insurance investment entities are reported as affiliated:
CreekSource LLC, Class A, Ownership interests: Bankers Life and Casualty Company 75%; Washington National Insurance Company 25%
(2) Optavise Insurance Agency, LLC was formed in March of 2026.
(3) Optavise, LLC dissolved its subsidiary, Benetek Corporation, in August of 2026.
(4) Colonial Penn Life Insurance Company redomiciled to Indiana effective August 31, 2026.

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 *
0233	CNO Financial Group, Inc.	68560	11-2857098				Bankers Conseco Life Insurance Company	NY	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	61263	36-0770740				Bankers Life and Casualty Company	IL	RE	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	62065	23-1628836				Colonial Penn Life Insurance Company	IN	IA	Conseco Life Insurance Company of Texas	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	11804	81-0626335				Conseco Life Insurance Company of Texas	TX	UDP	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
0233	CNO Financial Group, Inc.	70319	36-1933760				Washington National Insurance Company	IN	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			AA-3191555				CNO Bermuda Re, Ltd.	BMU	IA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			38-4050689				Indiana General Investment Corp.	DE	NIA	Washington National Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734899				Indiana General Investment Trust	DE	NIA	Indiana General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			13-5405610				C.P. Real Estate Services Corp.	NJ	NIA	Colonial Penn Life Insurance Company	Ownership	100.000	CNO Financial Group, Inc.	NO	
			37-1872060				Illinois General Investment Corp.	DE	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			82-6734872				Illinois General Investment Trust	DE	DS	Illinois General Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			92-0331670				Illinois General Investment Corp. II	DE	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			92-6075387				Illinois General Investment Trust II	DE	DS	Illinois General Investment Corp. II	Ownership	100.000	CNO Financial Group, Inc.	NO	
			99-3502780				Green Bay Trail Investment Corp.	DE	DS	Bankers Life and Casualty Company	Ownership	100.000	CNO Financial Group, Inc.	YES	
			99-6652364				Green Bay Trail Investment Trust	DE	DS	Green Bay Trail Investment Corp.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-3108137		0001224608	New York Stock Exchange	CNO Financial Group, Inc.	DE	UIP	Publicly held				NO	0100
			51-0406066				CDOC, Inc.	DE	UIP	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	YES	
			22-2403791				40|86 Advisors, Inc.	DE	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-3496297				Design Benefit Plans, Inc.	IL	NIA	CNO Financial Group, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			75-2113604				Performance Matters Associates, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			82-1511404				Business Credit Administration Corp.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			51-0331205				40|86 Mortgage Capital, Inc.	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			36-4036794				Bankers Life Agency, Inc.	IL	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			42-1351112				American Life & Casualty Marketing Division Co.	IA	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1590388				Bankers Life Advisory Services, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-1481527				Bankers Life Securities, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			47-3850374				Bankers Life Securities General Agency, Inc.	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			02-0677999				Optavise, LLC	DE	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			41-4858921				Optavise Insurance Agency, LLC	IN	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			74-1499663				CNO Management Services Company	TX	NIA	CDOC, Inc.	Ownership	100.000	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CDOC, Inc.	Ownership	89.100	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Financial Group, Inc.	Ownership	9.900	CNO Financial Group, Inc.	NO	
			35-1965822				CNO Services, LLC	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Services, LLC	Ownership	90.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Financial Group, Inc.	Ownership	9.000	CNO Financial Group, Inc.	NO	
			35-1989489				Conseco Marketing, L.L.C.	IN	NIA	CNO Management Services Company	Ownership	1.000	CNO Financial Group, Inc.	NO	

Asterisk	Explanation
0100	CNO Financial Group, Inc. is the Ultimate Controlling Entity of the Holding Company Group.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

1. None
2. None
3. None
5. None
6. None

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



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



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



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



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



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for deferred compensation obligation	(14,547,633)	(4,547,633)
2597. Summary of remaining write-ins for Line 25 from overflow page	(14,547,633)	(4,547,633)

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	2,196	2,516	3,843
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	2,196	2,516	3,843

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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

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	1,604,600,839	1,310,311,599
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	298,402,000	399,145,000
	2.2 Additional investment made after acquisition	858,527	474,401
3.	Capitalized deferred interest and other	514,103	453,789
4.	Accrual of discount	1,305	
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals	(3,480,073)	
7.	Deduct amounts received on disposals	179,261,105	105,770,352
8.	Deduct amortization of premium and mortgage interest points and commitment fees	9,044	13,598
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)	1,721,626,551	1,604,600,839
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	1,721,626,551	1,604,600,839
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	1,721,626,551	1,604,600,839

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	835,402,987	691,731,275
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	40,013,137	152,496,532
	2.2 Additional investment made after acquisition	92,656,949	116,468,118
3.	Capitalized deferred interest and other		
4.	Accrual of discount	120,386	204,583
5.	Unrealized valuation increase/(decrease)	25,903,232	17,136,339
6.	Total gain (loss) on disposals	(1,011,924)	(5,129,284)
7.	Deduct amounts received on disposals	61,796,756	125,470,834
8.	Deduct amortization of premium, depreciation and proportional amortization	168,611	214,042
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	15,000,366	11,819,700
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	916,119,033	835,402,987
12.	Deduct total nonadmitted amounts		1,659
13.	Statement value at end of current period (Line 11 minus Line 12)	916,119,033	835,401,328

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	21,006,283,677	19,330,280,247
2.	Cost of bonds and stocks acquired	7,915,471,723	5,702,142,170
3.	Accrual of discount	29,646,791	39,906,861
4.	Unrealized valuation increase/(decrease)	39,659,612	52,148,718
5.	Total gain (loss) on disposals	(28,516,111)	(48,805,004)
6.	Deduct consideration for bonds and stocks disposed of	6,895,183,624	4,052,578,572
7.	Deduct amortization of premium	14,416,548	17,569,706
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,204,245	758,963
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	22,054,149,765	21,006,283,677
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	22,054,149,765	21,006,283,677

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)	5,101,966,164	644,084,464	372,745,552	17,299,136	5,176,158,790	5,101,966,164	5,390,604,213	5,823,850,451
2.	NAIC 2 (a)	5,986,861,157	745,377,787	571,835,291	(38,614,708)	5,613,581,491	5,986,861,157	6,121,788,944	5,047,477,515
3.	NAIC 3 (a)	433,322,326	27,822,619	21,377,557	(23,950,639)	410,622,217	433,322,326	415,816,749	438,389,710
4.	NAIC 4 (a)	293,747,960	15,044,051	16,940,663	27,855,788	239,786,570	293,747,960	319,707,136	244,323,050
5.	NAIC 5 (a)	16,016,820	53,647	260,527	211,735	16,144,076	16,016,820	16,021,675	16,177,103
6.	NAIC 6 (a)	2,294,719			(135,051)	4,031,326	2,294,719	2,159,668	2,329,718
7.	Total ICO	11,834,209,147	1,432,382,568	983,159,590	(17,333,739)	11,460,324,471	11,834,209,147	12,266,098,385	11,572,547,547
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	6,466,607,457	530,729,116	635,904,530	28,947,237	6,600,272,642	6,466,607,457	6,390,379,280	6,266,682,400
9.	NAIC 2	1,222,076,581	105,928,268	46,761,445	(11,358,388)	1,137,719,217	1,222,076,581	1,269,885,015	1,106,945,584
10.	NAIC 3	149,888,590	1,454,130	2,775,648	2,577,026	160,988,331	149,888,590	151,144,098	158,993,211
11.	NAIC 4	17,228,380	24,227	204,783	(7,263)	17,492,271	17,228,380	17,040,562	28,093,624
12.	NAIC 5								1,985,258
13.	NAIC 6								
14.	Total ABS	7,855,801,008	638,135,741	685,646,406	20,158,612	7,916,472,462	7,855,801,008	7,828,448,955	7,562,700,077
	PREFERRED STOCK								
15.	NAIC 1	7,500,000				7,500,000	7,500,000	7,500,000	7,500,000
16.	NAIC 2	116,196,177		1,892,000	(1,632,906)	105,347,072	116,196,177	112,671,271	157,507,758
17.	NAIC 3	31,238,031			(145,908)	24,242,056	31,238,031	31,092,123	24,248,093
18.	NAIC 4								
19.	NAIC 5								
20.	NAIC 6								
21.	Total Preferred Stock	154,934,208		1,892,000	(1,778,814)	137,089,128	154,934,208	151,263,394	189,255,851
22.	Total ICO, ABS & Preferred Stock	19,844,944,362	2,070,518,309	1,670,697,996	1,046,059	19,513,886,061	19,844,944,362	20,245,810,734	19,324,503,475

(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 $ 13,368,773 ; NAIC 2 $ 18,174,415 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	31,543,188	XXX	31,521,567	1,686	15,555

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	25,533,540	2,176,881
2.	Cost of short-term investments acquired	51,131,338	26,470,112
3.	Accrual of discount	178,375	121,356
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	1,744	4,026
6.	Deduct consideration received on disposals	45,271,276	3,211,793
7.	Deduct amortization of premium	30,535	27,041
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)	31,543,188	25,533,540
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	31,543,188	25,533,540

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)	320,893,278
2.	Cost paid/(consideration received) on additions	157,454,574
3.	Unrealized valuation increase/(decrease)	(63,773,457)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	159,556,821
6.	Considerations received/(paid) on terminations	305,712,938
7.	Amortization	
8.	Adjustment to the book/adjusted carrying value of hedged item	
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)	268,418,278
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	268,418,278

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - highly effective hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - all other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
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)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	268,418,278	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		268,418,278
4.	Part D, Section 1, Column 6	268,418,278	
5.	Part D, Section 1, Column 7		
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	268,418,278	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		268,418,278
10.	Part D, Section 1, Column 9	268,418,278	
11.	Part D, Section 1, Column 10		
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
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	112,628,997	222,878,197
2.	Cost of cash equivalents acquired	1,260,140,913	1,883,982,119
3.	Accrual of discount		378
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	1,174,730,356	1,994,231,697
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)	198,039,554	112,628,997
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	198,039,554	112,628,997

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
0399999 - Totals								

NONE

SCHEDULE A - PART 3

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

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

NONE

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
1950	ALPHARETTA	GA		07/17/2026	5.460	10,127,000		18,123,217
1951	EAGAN	MN		09/01/2026	5.440	25,000,000		55,488,804
PR1019	BOSTON	MA		07/01/2026	5.420	18,000,000		54,595,583
PR1020	PORTLAND	OR		09/04/2026	5.620	10,200,000		19,610,016
PR1021	KIRKLAND	WA		09/01/2026	5.380	16,000,000		33,804,709
PR1023	VANCOUVER	WA		09/25/2026	6.250	10,325,000		17,929,617
WD1002	BOCA RATON	FL		11/22/2021	7.690		858,527	28,429,998
0599999. Mortgages in good standing - commercial mortgages-all other						89,652,000	858,527	227,981,943
0899999. Total mortgages in good standing						89,652,000	858,527	227,981,943
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						89,652,000	858,527	227,981,943

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					
1857	ELGIN	IL		12/01/2020	08/06/2026	3,605,000							3,605,000	3,605,000			
1858	PLAINFIELD	IN		04/14/2021	07/02/2026	20,000,000							20,000,000	20,000,000			
1870	MOKENA	IL		11/23/2021	08/06/2026	3,400,000							3,400,000	3,400,000			
WD1008	PHILADELPHIA	PA		05/25/2023	09/11/2026	29,903,789				514,103	514,103		30,417,892	30,037,892		(380,000)	(380,000)
0199999. Mortgages closed by repayment						56,908,789				514,103	514,103		57,422,892	57,042,892		(380,000)	(380,000)
135021	CROFTON	MD		07/01/2004		98,475							98,475	98,475			
1448	CHARLOTTE	NC		12/11/2007		95,744		(115)			(115)		95,629	95,629			
1561	BLOOMINGTON	MN		09/28/2007		66,131							66,131	66,131			
1673	SPOKANE	WA		06/19/2012		106,004							106,004	106,004			
1705	CONCORD	CA		11/07/2013		265,244							265,244	265,244			
1709	VERONA	WI		10/23/2013		56,528							56,528	56,528			
1727	JACKSONVILLE	FL		10/27/2014		100,637							100,637	100,637			
1728	MERIDIAN	ID		05/28/2014		129,641							129,641	129,641			
1729	PASADENA	MD		11/03/2014		63,710							63,710	63,710			
1730	MADISON	WI		05/22/2014		130,723							130,723	130,723			
1736	PLEASANT HILL	CA		11/24/2014		194,857							194,857	194,857			
1748	LUTHERVILLE-TIMONIUM	MD		12/12/2014		95,260							95,260	95,260			

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					
1750	MILWAUKEE	WI		01/28/2015		149,590							149,590	149,590			
1763	LOS ANGELES	CA		08/26/2015		32,777							32,777	32,777			
1768	CERRITOS	CA		10/15/2015		49,553							49,553	49,553			
1769	CAMARILLO	CA		10/29/2015		41,744							41,744	41,744			
1770	COCKEYSVILLE	MD		12/10/2015		181,930							181,930	181,930			
1781	MEQUON	WI		12/15/2016		147,797							147,797	147,797			
1785	HOUSTON	TX		02/28/2017		176,314							176,314	176,314			
1791	GAITHERSBURG	MD		02/07/2017		100,954							100,954	100,954			
1802	TEMECULA	CA		09/07/2017		32,184							32,184	32,184			
1804	LINCOLN	CA		12/21/2017		136,546							136,546	136,546			
1805	BALTIMORE	MD		06/07/2018		102,674							102,674	102,674			
1806	BALTIMORE	MD		06/07/2018		95,100							95,100	95,100			
1807	CHULA VISTA	CA		05/01/2018		19,465							19,465	19,465			
1808	DENVER	CO		06/19/2018		48,521							48,521	48,521			
1809	COLUMBIA	SC		03/29/2018		146,200							146,200	146,200			
1815	MELVILLE	NY		07/31/2018		29,367							29,367	29,367			
1817	ARVADA	CO		02/26/2019		73,868							73,868	73,868			
1821	MESA	AZ		08/08/2018		28,637							28,637	28,637			
1823	SKOKIE	IL		10/04/2018		50,221							50,221	50,221			
1829	BRONX	NY		01/15/2019		73,456							73,456	73,456			
1831	EVANSVILLE	IN		01/15/2019		43,940		(154)			(154)		43,786	43,786			
1833	DALLAS	TX		01/15/2019		57,812		(298)			(298)		57,513	57,513			
1839	MERIDIAN	ID		09/06/2019		70,983							70,983	70,983			
1840	GREENFIELD	WI		02/26/2020		98,578							98,578	98,578			
1843	CHATTANOOGA	TN		10/31/2019		128,108							128,108	128,108			
1844	BUFORD	GA		11/21/2019		43,977							43,977	43,977			
1846	HACIENDA HEIGHTS	CA		01/09/2020		74,595							74,595	74,595			
1847	HIGHLANDS RANCH	CO		12/19/2019		21,636							21,636	21,636			
1850	MADISON	WI		03/04/2020		120,254							120,254	120,254			
1851	TUCSON	AZ		02/27/2020		47,421							47,421	47,421			
1852	DORAVILLE	GA		04/14/2020		92,907							92,907	92,907			
1863	SPOKANE VALLEY	WA		05/19/2021		66,875							66,875	66,875			
1865	LAKE FOREST	CA		12/15/2021		81,724							81,724	81,724			
1866	MENIFEE	CA		09/01/2021		31,890							31,890	31,890			
1867	GREENWOOD VILLAGE	CO		07/21/2021		47,578							47,578	47,578			
1869	KENNESAW	GA		10/06/2021		68,088							68,088	68,088			
1871	PASADENA	MD		12/08/2021		93,677							93,677	93,677			
1873	TRACY	CA		01/13/2022		78,749							78,749	78,749			
1874	MCLEAN	VA		11/17/2021		84,509							84,509	84,509			
1875	MONROE	WA		02/17/2022		21,479							21,479	21,479			
1878	ROCKVILLE	MD		03/21/2022		228,336							228,336	228,336			
1880	JESSUP	MD		04/14/2022		49,809							49,809	49,809			
1883	MILWAUKEE	WI		08/01/2022		96,379							96,379	96,379			
1888	HOLLADAY	UT		09/06/2022		227,904							227,904	227,904			
1889	TEHACHAPI	CA		06/23/2022		122,218							122,218	122,218			
1890	LOUISVILLE	KY		10/11/2022		90,876							90,876	90,876			
1891	WENTZVILLE	MO		12/01/2022		108,761							108,761	108,761			
1892	RIVERTON	UT		11/15/2022		37,576							37,576	37,576			
1893	LOGAN	UT		11/15/2022		19,952							19,952	19,952			
1894	MURRAY CITY	UT		11/15/2022		10,198							10,198	10,198			
1899	SAN RAMON	CA		09/01/2023		38,972							38,972	38,972			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
1900	HUNTINGTON STATION	NY		08/11/2023		106,970							106,970	106,970			
1903	LAS VEGAS	NV		08/03/2023		132,508							132,508	132,508			
1906	WEST JORDAN	UT		09/01/2023		48,927							48,927	48,927			
1907	WEST VALLEY CITY	UT		09/01/2023		18,818							18,818	18,818			
1910	HAYWARD	CA		12/01/2023		30,310							30,310	30,310			
1911	JACKSONVILLE	FL		12/13/2023		48,266							48,266	48,266			
1913	LOS ANGELES	CA		04/18/2024		29,340							29,340	29,340			
1916	MASSAPEQUA PARK	NY		06/06/2024		123,337							123,337	123,337			
1918	LOS ANGELES	CA		08/15/2024		23,822							23,822	23,822			
1919	MILPITAS	CA		08/15/2024		11,848							11,848	11,848			
1922	DRAPER	UT		10/03/2024		47,906							47,906	47,906			
1923	TAYLORSVILLE	UT		10/03/2024		16,362							16,362	16,362			
1924	SANDY	UT		11/06/2024		14,009							14,009	14,009			
1925	BOISE	ID		10/03/2024		30,523							30,523	30,523			
1929	OLD BRIDGE	NJ		02/28/2025		31,661							31,661	31,661			
1932	TUCSON	AZ		07/31/2025		28,825							28,825	28,825			
1935	SAN DIEGO	CA		11/13/2025		22,337							22,337	22,337			
1936	OCEANSIDE	CA		11/13/2025		11,507							11,507	11,507			
1937	WENTZVILLE	MO		12/04/2025		29,849							29,849	29,849			
1940	COLUMBUS	GA		04/29/2026									261,520	261,520			
1944	BELTSVILLE,	MD		02/03/2026									37,541	37,541			
1946	FAYETTEVILLE	AR		03/25/2026									160,581	160,581			
PR1000	FULLERTON	CA		03/06/2025		58,375							58,375	58,375			
PR1008	ASHBURN	VA		09/12/2025		54,626							54,626	54,626			
PR1009	CLEMMONS	NC		08/29/2025		47,039							47,039	47,039			
PR1012	COLLIERVILLE	TN		12/04/2025		105,206							105,206	105,206			
PR1014	SADDLE BROOK	NJ		12/19/2025		83,822							83,822	83,822			
PR1017	NORTH BRUNSWICK	NJ		06/30/2026									65,765	65,765			
PR1019	BOSTON	MA		07/01/2026									40,091	40,091			
WD1006	MONTVILLE	NJ		08/23/2022		950,000							950,000	950,000			
0299999. Mortgages with partial repayments						7,631,801		(567)			(567)		8,196,733	8,196,733			
1791	GAITHERSBURG	MD		02/07/2017	08/25/2026	13,613,380							13,613,380	10,513,306		(3,100,073)	(3,100,073)
0399999. Mortgages disposed						13,613,380							13,613,380	10,513,306		(3,100,073)	(3,100,073)
0599999 - Totals						78,153,970		(567)		514,103	513,536		79,233,005	75,752,932		(3,480,073)	(3,480,073)

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	Ares Special Opportunities Fund III LP	Los Angeles	CA	ASOF Management III LP		05/15/2026			1,430,435		8,980,424	0.438
000000-00-0	Centre Lane Credit Partners III, LP	New York	NY	Centre Lane Credit Partners III GP, LLC		09/19/2022			2,167,985		7,105,452	4.575
000000-00-0	Global Credit Opportunities II Fund A Master SCSp	Luxembourg	LUX	GCO II Fund A GP S.à r.l.		01/21/2022	2.		248,414		2,636,431	0.683
000000-00-0	Oaktree Opportunities Fund XII, LP	Los Angeles	CA	Oaktree Opportunities Fund XII GP, LP		10/11/2024			2,812,500		21,562,500	0.588
000000-00-0	SP Technology Payments I, LLC	New York	NY	SP Technology Payments I GP, LLC		11/05/2021			938,298		2,269,110	13.976
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated									7,597,633		42,553,917	XXX
000000-00-0	ASF IX B LP	Edinburgh	GBR	ASF IX GP Limited		12/30/2024			547,687		14,443,108	0.438
000000-00-0	ASF IX Infrastructure B LP	Edinburgh	GBR	ASF IX Infrastructure GP Limited		07/11/2025			2,229,452		22,768,048	1.880
000000-00-0	Blue Owl GP Stakes III US Investors LP	Dover	DE	Blue Owl GP Stakes Associates III LP		10/28/2016			196		4,463,688	0.395
000000-00-0	FTV VIII, LP	San Francisco	CA	FTV VIII GP, LP		03/13/2025			832,374		2,395,550	0.225
000000-00-0	General Atlantic Investment Partners 2025, LP	New York	NY	General Atlantic GP 2025, LLC		12/02/2025			2,245,272		9,046,692	0.518
000000-00-0	Global Infrastructure Partners V-A/B, LP	New York	NY	Global Infrastructure GP V, LP		08/15/2025			1,196,437		6,806,602	0.163
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Goode Partners LLC		12/30/2015	1.		17,485		391,335	3.384
000000-00-0	Hamilton Lane Equity Opportunities Fund VI-A LP	Conshohocken	PA	Hamilton Lane Equity Opportunities GP VI LLC		06/04/2026	3.		2,957,991		5,126,348	0.319
000000-00-0	Hamilton Lane Infrastructure Opportunities Fund II LP	Conshohocken	PA	HL Infrastructure Opportunities Fund II GP LLC		12/19/2025			1,598,760		8,451,276	8.249
000000-00-0	ISQ Global Infrastructure Fund IV (UST), LP	Miami	FL	ISQ Global Fund IV GP, LLC		09/25/2026		2,120,122			12,879,878	0.434
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	KKR Associates Infrastructure III SCSp		12/03/2018			19,692		356,419	0.097
000000-00-0	KKR North America Fund XIV SCSp	Luxembourg	LUX	KKR Associates North America XIV SCSp		06/02/2026	3.		1,556		9,839,373	0.068
000000-00-0	Oaktree Power Opportunities Fund VII, LP	Los Angeles	CA	Oaktree Power Opportunities Fund VII GP, LP		09/18/2025			1,146,557		5,107,411	0.257
000000-00-0	Partners Group Secondary VIII (USD) A, LP	New York	NY	Partners Group Cayman Management Secondary VIII Limited .		12/22/2025			900,000		6,246,447	13.079
000000-00-0	PPC Fund II LP	Chicago	IL	PPC Fund GP II LP		04/26/2018	3.		19,155		329,964	0.721
000000-00-0	Private Equity Co-Investment Partners IV LLC	New York	NY	Private Equity Co-Investment Partners IV Advisors LLC		04/22/2025			1,446,077		4,761,664	0.676
000000-00-0	Sandbox Insurtech Fund II, LP	Chicago	IL	Sandbox Insurtech Ventures II, LLC		09/30/2022	1.		54,477		2,567,584	7.659
000000-00-0	Silver Lake Partners V, LP	Menlo Park	CA	Silver Lake Technology Associates V, LP		06/12/2018	3.		13,955		1,015,848	0.061
000000-00-0	Strategic Partners Infrastructure IV LP	New York	NY	Strategic Partners Fund Solutions Associates Infrastructure IV LP		09/24/2025			1,749,668		19,086,887	0.531
000000-00-0	TPG Partners IX, LP	Fort Worth	TX	TPG GenPar IX, LP		11/06/2023	3.		58,739		2,427,760	0.071
000000-00-0	Vintage Infrastructure Partners II LP	New York	NY	VF Infra II Advisors LLC		07/29/2026		300,000			14,700,000	5.480
000000-00-0	Warburg Pincus Global Growth 14, LP	New York	NY	Warburg Pincus Global Growth 14 GP, LP		10/17/2023	3.		360,000		517,500	0.055
000000-00-0	Wind Point Partners XI-A, LP	Chicago	IL	Wind Point Investors XI, LP		09/03/2026	3.	1,626,454			7,373,546	0.283
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								4,046,576	17,395,529		161,102,929	XXX
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Wells Fargo		03/10/2015	7.		7,500,000			75.000
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									7,500,000			XXX
000000-00-0	HRCP Direct Domestic Investors, LP	Miami	FL	Rialto Partners HRCP GP, LP		09/13/2024			1,221,107		11,368,924	4.860
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									1,221,107		11,368,924	XXX
000000-00-0	Antares Lending Solutions Fund LP - Subordinated Note	Chicago	IL	Antares Lending Solutions Holdings GP LLC		02/28/2025			201,372		2,188,991	5.967
000000-00-0	Ares Infrastructure Debt Fund VI (USD U) Rated Notes Feeder LP - Equity	Los Angeles	CA	IDF VI GP Ltd		01/08/2026			701,271		3,897,042	28.962
046518-10-2	Blue Owl Asset Income Fund Parallel 345 Feeder LLC - Class C Membership Interests	New York	NY	BOA Assets Parallel 345 GP LP		02/21/2023			238,700		525,141	8.654
000000-00-0	CSCP V RNF, LP - Subordinated Notes	New York	NY	CSCP V RNF GP, LLC		09/30/2026		697,500			3,952,500	3.370
000000-00-0	Global Infrastructure Debt II Issuer LP - LP Interest	New York	NY	Global Infrastructure Debt Fund II US GP LLC		09/03/2024			239,509		1,502,999	1.317
45804G-AC-1	Insurance Private Credit IV LLC - Subordinated Notes	New York	NY	Goldman Sachs Asset Management, LP		12/23/2025			36,000		912,000	1.681
62880A-AC-6	NB Specialty Finance Fund III LP - Subordinated Notes	Newark	DE	NB Specialty Finance Associates III LP		11/26/2024			112,500		547,033	0.145
000000-00-0	Oaktree Direct Lending Evergreen Fund Feeder, LP - Limited Partner Interest	Los Angeles	CA	Oaktree Direct Lending Evergreen Fund GP, LP		11/07/2025			160,563		6,148,009	2.647
000000-00-0	Sixth Street Private Asset Based Investment Fund I, LP - Certificates	Dallas	TX	Sixth Street Private Asset Based Investment GenPar I, LLC		12/19/2024			121,527		2,267,631	0.179
000000-00-0	Stonepeak Infrastructure Credit Fund II Rated Note Feeder LP - Issuer LP Interests	New York	NY	Stonepeak Credit Associates II LP		08/18/2026		414,601			1,277,437	5.230

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
		3	4								
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	TPG AG ABC Structured Note II, LP - Limited Partner Interest	New York	NY	TPG AG Asset Baset Credit GP II, LLC		02/24/2025			182,813		745,312	4.087
000000-00-0	TPG TBDL Fund VI (Unlevered) Structured Note, LP - Limited Partner Interest	New York	NY	TPG Twin Brook Direct Lending Fund VI GP, LLC		07/18/2025			390,000		5,190,000	2.020
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								1,112,101	2,384,255		29,154,095	XXX
7899999. Total - unaffiliated								5,158,677	28,598,524		244,179,864	XXX
7999999. Total - affiliated									7,500,000			XXX
8099999 - Totals								5,158,677	36,098,524		244,179,864	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
123920-AH-3	BVINV 2025-A B5	Morristown	NJ	MBS Paydown	01/02/2026	09/28/2026								3,361	3,361				
123920-AJ-9	BVINV 2025-A B6	Morristown	NJ	MBS Paydown	01/02/2026	09/28/2026								4,802	4,802				
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated														8,163	8,163				
000000-00-0	Global Credit Opportunities II Fund A Master SCSp	Luxembourg	LUX	Cash Distribution	01/21/2022	08/21/2026	514,212							514,212	514,212				
000000-00-0	SPC Receivables Holdings I, LLC	New York	NY	Final Distribution	02/12/2021	08/26/2026	415,744	811,181				811,181		1,226,925	133,333		(1,093,592)	(1,093,592)	
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							929,955	811,181				811,181		1,741,137	647,545		(1,093,592)	(1,093,592)	
000000-00-0	ASF IX B LP	Edinburgh	GBR	Cash Distribution	12/30/2024	09/30/2026	73,483							73,483	73,483				
000000-00-0	Goode Partners Consumer Fund III, LP	New York	NY	Cash Distribution	12/30/2015	07/01/2026	5,912							5,912	5,912				
000000-00-0	Hamilton Lane Equity Opportunities Fund VI-A LP	Conshohocken	PA	Cash Distribution	06/04/2026	08/07/2026								302,764	302,764				
000000-00-0	Kayne Private Energy Income Fund, LP	Los Angeles	CA	Cash Distribution	04/01/2016	09/28/2026	437,968							437,968	437,968				
000000-00-0	KKR Global Infrastructure Investors III LP	New York	NY	Cash Distribution	12/03/2018	09/29/2026	412,588							412,588	412,588				
000000-00-0	KKR Global Infrastructure Investors V (USD) SCSp	New York	NY	Cash Distribution	11/14/2025	09/24/2026	237,442							237,442	237,442				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							1,167,393							1,470,157	1,470,157				
000000-00-0	Creeksource LLC, Class A	Wilmington	DE	Cash Distribution	03/10/2015	08/31/2026	4,014,583							4,014,583	4,014,583				
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							4,014,583							4,014,583	4,014,583				
000000-00-0	Bridge Workforce and Affordable Housing Fund II LP	Sandy	UT	Cash Distribution	02/08/2022	09/04/2026	33,270							33,270	33,270				
000000-00-0	Invesco Core Real Estate - U.S.A., LP	Atlanta	GA	Cash Distribution	10/02/2014	07/23/2026	158,863							158,863	158,863				
000000-00-0	JDM Partners Tempe Arizona Core Fund IV LLC	Phoenix	AZ	Cash Distribution	12/01/2017	09/01/2026	813							813	813				

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	U.S. Real Estate Income and Growth Domestic, LP	New York	NY	Cash Distribution	04/01/2014	08/18/2026	279,366							279,366	279,366				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							472,311							472,311	472,311				
000000-00-0	CrossHarbor Strategic Debt Fund, LP	Boston	MA	Cash Distribution	10/01/2021	08/05/2026	2,779,965							2,779,965	2,779,965				
000000-00-0	HRCP Direct Domestic Investors, LP	Miami	FL	Cash Distribution	09/13/2024	09/30/2026	1,385,532							1,385,532	1,385,532				
000000-00-0	Pearlmark Mezzanine Realty Partners V, LP	Chicago	IL	Cash Distribution	02/08/2021	09/10/2026	1,166,241							1,166,241	1,166,241				
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							5,331,738							5,331,738	5,331,738				
000000-00-0	Ares Infrastructure Debt Fund VI (USD U) Rated Notes Feeder LP - Equity	Los Angeles	CA	Cash Distribution	01/08/2026	08/11/2026								34,942	34,942				
046518-10-2	Blue Owl Asset Income Fund Parallel 345 Feeder LLC - Class C Membership Interests	New York	NY	Cash Distribution	02/21/2023	08/07/2026	286,441							286,441	286,441				
000000-00-0	Global Infrastructure Debt II Issuer LP - LP Interest	New York	NY	Cash Distribution	09/03/2024	09/11/2026	817,549							817,549	817,549				
000000-00-0	Golub Capital Direct Lending Rated Fund U, LP - LP Interest	Chicago	IL	Cash Distribution	05/26/2026	07/29/2026								36,019	36,019				
000000-00-0	Home Improvement Borrower 2026-1G, LLC - Subordinated Loans	Grand Cayman	CYM	Cash Distribution	06/05/2026	08/04/2026								4,156	4,156				
458044-AC-8	Insurance Private Credit I LLC Subordinated Notes	New York	NY	Cash Distribution	10/27/2021	07/27/2026	43,376							43,376	43,376				
45804G-AC-1	Insurance Private Credit IV LLC - Subordinated Notes	New York	NY	Cash Distribution	12/23/2025	08/04/2026	10,887							10,887	10,887				
62880A-AC-6	NB Specialty Finance Fund III LP - Subordinated Notes	Newark	DE	Cash Distribution	11/26/2024	08/14/2026	6,977							6,977	6,977				
000000-00-0	Oaktree Direct Lending Evergreen Fund Feeder, LP - Limited Partner Interest	Los Angeles	CA	Cash Distribution	11/07/2025	08/14/2026	15,092							15,092	15,092				
000000-00-0	RREF V Debt DD RNF, LP - Equity	Miami	FL	Cash Distribution	12/07/2023	09/30/2026	412,219							412,219	412,219				
000000-00-0	TPG TBDL Fund VI (Unlevered) Structured Note, LP - Limited Partner Interest	New York	NY	Cash Distribution	07/18/2025	07/07/2026	10,222							10,222	10,222				
000000-00-0	VPC Asset Backed Opportunistic Credit Fund II-R, LP - Equity (Fixed)	Chicago	IL	Cash Distribution	10/01/2025	08/11/2026	688,081							688,081	688,081				
000000-00-0	VPC Asset Backed Opportunistic Credit Fund II-R, LP - Equity (Float)	Chicago	IL	Cash Distribution	10/01/2025	08/11/2026	229,361							229,361	229,361				
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							2,520,203							2,595,320	2,595,320				
7899999. Total - unaffiliated							10,421,601	811,181				811,181		11,618,827	10,525,236		(1,093,592)	(1,093,592)	
7999999. Total - affiliated							4,014,583							4,014,583	4,014,583				
8099999 - Totals							14,436,184	811,181				811,181		15,633,411	14,539,819		(1,093,592)	(1,093,592)	

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-RA-1	US TREASURY N/B	08/13/2026	BOFA SECURITIES INC		125,342	125,000	208	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					125,342	125,000	208	XXX
85704A-AD-9	KUWAIT INTL BOND	07/23/2026	JP MORGAN CHASE		1,710,540	1,720,000		1.D FE
857524-AK-8	REPUBLIC OF POLAND	08/26/2026	STANDARD CHARTERED BANK		2,368,105	2,386,000	47,380	1.G FE
000000-00-0	BANK GOSPODARSTWA KRAJOW	07/29/2026	JP MORGAN SECURITIES LLC		3,215,360	3,200,000	32,489	1.G FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					7,294,005	7,306,000	79,869	XXX
432275-AQ-8	HILLSBOROUGH CNTY FL AVIATION	07/15/2026	HILLTOP SECURITIES INC		8,588,624	8,800,000	134,750	1.F FE
544313-AS-8	LOS ANGELES AFFORDABLE HSG CON	09/03/2026	MORGAN STANLEY & CO LLC		6,015,000	6,015,000		1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					14,603,624	14,815,000	134,750	XXX
29250R-AP-1	ENBRIDGE ENERGY PARTNERS	07/07/2026	BOFA SECURITIES INC		9,574,992	8,260,000	144,550	2.A FE
78507@-AD-4	AES MIS 2 FINANCE	07/17/2026	BLACKROCK		17,537,727	17,537,727		2.C PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					27,112,719	25,797,727	144,550	XXX
00130H-CM-5	AES CORP/THE	07/07/2026	BOFA SECURITIES INC		3,114,393	3,071,000	56,404	2.C FE
00440K-AH-6	ACCENTURE CAPITAL INC	07/21/2026	JP MORGAN SECURITIES LLC		4,979,200	5,000,000	8,833	1.D FE
00775V-AB-0	AEGON FUNDING CO LLC	07/07/2026	BOFA SECURITIES INC		12,704,345	12,793,000	123,932	2.A FE
008252-AS-7	AFFILIATED MANAGERS GROU	07/07/2026	BOFA SECURITIES INC		2,899,856	2,929,000	93,077	2.A FE
00914A-AV-4	SUMISHO AIR LEASE CORP	07/07/2026	BOFA SECURITIES INC		4,911,204	4,873,000	88,364	2.B FE
018522-AD-4	ALLETE INC	09/30/2026	JP MORGAN SECURITIES LLC		9,774,500	10,000,000		1.G FE
023135-ED-4	AMAZON.COM INC	07/13/2026	BARCLAYS CAPITAL INC		6,993,000	7,000,000	4,958	1.D FE
02352B-AA-3	AMENTUM HOLDINGS INC	09/30/2026	JEFFERIES LLC		3,316,500	3,300,000	39,412	3.C FE
02369G-AC-9	AMER AGCREDIT FLCA/PCA	09/02/2026	PIPER SANDLER & CO		3,000,000	3,000,000		2.B FE
025676-AN-7	AMERICAN NATIONAL GROUP	07/07/2026	BOFA SECURITIES INC		12,642,576	12,431,000	194,580	2.B FE
025816-DV-8	AMERICAN EXPRESS CO	07/07/2026	BOFA SECURITIES INC		12,554,506	12,480,000	284,963	1.F FE
02665W-HC-8	AMERICAN HONDA FINANCE	07/13/2026	BOFA SECURITIES INC		4,953,050	5,000,000	4,375	1.G FE
03063U-AB-7	AMERICOLD REALTY OPER PA	08/19/2026	JP MORGAN SECURITIES LLC		5,008,250	5,000,000	73,889	2.B FE
03666H-AK-7	ANTARES HOLDINGS	09/25/2026	VARIOUS		14,883,350	15,000,000		2.B FE
04911A-AB-3	ATLANTIC UNION BANKSHARE	07/27/2026	STIFEL NICOLAUS & CO INC		12,000,000	12,000,000		2.B FE
05329W-AU-6	AUTONATION INC	09/03/2026	CITADEL SECURITIES INSTITUTIONAL LLC		7,893,490	8,000,000	48,456	2.C FE
05369A-AP-6	AVIATION CAPITAL GROUP	09/03/2026	BOFA SECURITIES INC		4,134,720	4,000,000	96,750	2.C FE
05565E-DQ-5	BMW US CAPITAL LLC	08/12/2026	MIZUHO SECURITIES USA INC		10,000,300	10,000,000	8,624	1.F FE
06051G-MD-8	BANK OF AMERICA CORP	07/07/2026	BOFA SECURITIES INC		10,782,488	10,760,000	122,046	1.G FE
06051G-MQ-9	BANK OF AMERICA CORP	07/07/2026	BOFA SECURITIES INC		1,875,754	1,844,000	43,250	1.G FE
104674-A*-7	BRADY CORPORATION	08/03/2026	GOLDMAN SACHS & CO		6,500,000	6,500,000		2.B PL
104674-A@-5	BRADY CORPORATION	08/03/2026	GOLDMAN SACHS & CO		11,000,000	11,000,000		2.B PL
12513G-BH-1	CDW LLC/CDW FINANCE	09/03/2026	MARKETAXESS CORPORATION		2,881,710	3,000,000	25,389	2.C FE
126117-AU-4	CNA FINANCIAL CORP	07/07/2026	BOFA SECURITIES INC		990,410	1,000,000	13,800	2.A FE
126650-DM-9	CVS HEALTH CORP	07/07/2026	BOFA SECURITIES INC		8,267,039	8,555,000	42,632	2.B FE
126650-DV-9	CVS HEALTH CORP	07/07/2026	BOFA SECURITIES INC		2,528,309	2,705,000	58,327	2.C FE
14040H-CG-8	CAPITAL ONE FINANCIAL CO	07/07/2026	BOFA SECURITIES INC		2,270,860	2,614,000	27,406	2.B FE
142339-AL-4	CARLISLE COS INC	07/21/2026	MORGAN STANLEY & CO LLC		4,301,850	5,000,000	43,083	2.A FE
171239-AN-6	CHUBB INA HOLDINGS LLC	09/30/2026	WELLS FARGO SECURITIES LLC		4,728,800	5,000,000	96,431	1.F FE
17289R-AA-4	CITADEL SECURITIES GLOBA	07/07/2026	BOFA SECURITIES INC		9,886,610	9,766,000	31,333	2.C FE
172967-PU-9	CITIGROUP INC	07/07/2026	BOFA SECURITIES INC		12,497,537	12,164,000	335,625	2.B FE
172967-QB-0	CITIGROUP INC	08/06/2026	MIZUHO SECURITIES USA INC		10,184,200	10,000,000		1.G FE
196913-AA-5	COLUMBIA BANK	09/11/2026	JP MORGAN SECURITIES LLC		10,000,000	10,000,000		2.B FE
210385-AT-7	CONSTELLATION EN GEN LLC	07/07/2026	BOFA SECURITIES INC		991,560	1,000,000	7,333	2.A FE
210385-AU-4	CONSTELLATION EN GEN LLC	08/24/2026	BOFA SECURITIES INC		5,067,384	5,208,000	77,440	2.A FE
233853-BF-6	DAIMLER TRUCK FINAN NA	07/07/2026	BOFA SECURITIES INC		5,044,140	4,977,000	136,868	1.G FE
24703T-AL-0	DELL INT LLC / EMC CORP	07/07/2026	BOFA SECURITIES INC		2,627,049	2,617,000	33,839	2.A FE
278058-DX-7	EATON CORP	09/30/2026	BARCLAYS CAPITAL INC		9,460,000	10,000,000	29,167	1.G FE
281020-AW-7	EDISON INTERNATIONAL	07/07/2026	BOFA SECURITIES INC		1,048,250	1,000,000	10,425	2.B FE
30040W-AW-8	EVERSOURCE ENERGY	07/07/2026	BOFA SECURITIES INC		4,371,659	4,248,000	110,932	2.B FE
302520-AD-3	FNB CORP	07/07/2026	BOFA SECURITIES INC		4,977,673	4,930,000	21,941	2.B FE
30257X-AD-6	FB FINANCIAL CORP	09/21/2026	STIFEL NICOLAUS & CO INC		9,000,000	9,000,000		2.B FE
314352-AE-5	FEDEX FREIGHT HOLDING CO	08/19/2026	MORGAN STANLEY & CO LLC		4,832,700	5,000,000	134,063	2.C FE

SCHEDULE D - PART 3

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

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314352-AG-0	FEDEX FREIGHT HOLDING CO	08/24/2026	BOFA SECURITIES INC		5,594,515	5,874,000	171,325	2.C FE
31620M-CD-6	FIDELITY NATL INFO SERV	07/07/2026	BOFA SECURITIES INC		9,982,440	10,052,000	151,185	2.B FE
320817-AD-1	FIRST MERCHANTS CORP	09/24/2026	PIPER SANDLER & CO		10,000,000	10,000,000		2.B FE
36262G-AG-6	GXO LOGISTICS INC	07/07/2026	BOFA SECURITIES INC		4,941,629	4,706,000	53,531	2.C FE
366651-AC-1	GARTNER INC	09/03/2026	CITADEL SECURITIES INSTITUTIONAL LLC		2,957,040	3,000,000	23,625	2.C FE
36962G-X7-4	GENERAL ELECTRIC CO	08/10/2026	MIZUHO SECURITIES USA INC		9,619,700	10,000,000	107,377	1.G FE
37045X-FK-7	GENERAL MOTORS FINL CO	07/07/2026	BOFA SECURITIES INC		12,471,038	12,002,000	356,759	2.B FE
37940X-AV-4	GLOBAL PAYMENTS INC	09/03/2026	BOFA SECURITIES INC		2,960,760	3,000,000	40,875	2.C FE
37940X-AY-8	GLOBAL PAYMENTS INC	07/07/2026	BOFA SECURITIES INC		4,947,806	5,111,000	42,549	2.C FE
38141G-D2-7	GOLDMAN SACHS GROUP INC	07/07/2026	BOFA SECURITIES INC		12,721,528	12,890,000	115,986	1.F FE
404119-CV-9	HCA INC	07/07/2026	BOFA SECURITIES INC		1,125,468	1,149,000	18,767	2.B FE
418056-AS-6	HASBRO INC	07/07/2026	BOFA SECURITIES INC		11,763,333	11,264,000	226,500	2.B FE
43849R-AR-6	HONEYWELL AEROSPACE INC	09/30/2026	BOFA SECURITIES INC		4,617,950	5,000,000	10,313	1.G FE
43849R-AU-9	HONEYWELL AEROSPACE INC	08/20/2026	BOFA SECURITIES INC		4,161,292	4,374,000	113,052	2.A FE
440929-AA-5	HORSESHOE FUND TRST I	07/07/2026	BOFA SECURITIES INC		2,959,653	2,916,000	26,515	2.B FE
44891A-BT-3	HYUNDAI CAPITAL AMERICA	07/07/2026	BOFA SECURITIES INC		4,953,309	5,164,000	46,218	1.G FE
44891A-ED-5	HYUNDAI CAPITAL AMERICA	09/03/2026	SCOTIA CAPITAL INC		4,916,950	5,000,000	33,056	1.G FE
44891A-EQ-6	HYUNDAI CAPITAL AMERICA	07/13/2026	BOFA SECURITIES INC		4,947,450	5,000,000	18,958	1.G FE
458140-CJ-7	INTEL CORP	07/07/2026	BOFA SECURITIES INC		1,110,024	1,191,000	28,098	2.B FE
45865V-AG-5	INTERCONTINENTALEXCHANGE	09/30/2026	SUSQUEHANNA FINANCIAL GROUP LLP		4,755,150	5,000,000	30,750	1.G FE
45866F-AY-0	INTERCONTINENTALEXCHANGE	08/20/2026	BOFA SECURITIES INC		3,586,983	4,180,000	42,264	1.G FE
465685-AR-6	ITC HOLDINGS CORP	07/07/2026	BOFA SECURITIES INC		7,884,770	7,855,000	115,567	2.B FE
46647P-EL-6	JPMORGAN CHASE & CO	07/07/2026	BOFA SECURITIES INC		12,547,942	12,488,000	288,436	1.E FE
48128B-AT-8	JPMORGAN CHASE & CO	07/15/2026	JP MORGAN SECURITIES LLC		8,000,000	8,000,000		1.F FE
489170-AG-5	KENNAMETAL INC	07/07/2026	BOFA SECURITIES INC		12,751,624	12,633,000	83,448	2.B FE
49177J-AP-7	KENVUE INC	08/20/2026	BOFA SECURITIES INC		6,579,458	7,574,000	162,557	1.F FE
49326E-ER-0	KEYCORP	07/07/2026	BOFA SECURITIES INC		3,127,623	3,181,000	75,470	2.A FE
501550-AQ-3	KYNDRYL HOLDINGS INC	09/25/2026	VARIOUS		9,917,200	10,000,000	1,094	2.C FE
501889-AF-6	LKQ CORP	07/07/2026	BOFA SECURITIES INC		7,964,075	7,711,000	32,129	2.C FE
52107Q-AJ-4	LAZARD GROUP LLC	07/07/2026	BOFA SECURITIES INC		7,890,368	7,925,000	108,969	2.A FE
52532X-AF-2	LEIDOS INC	07/07/2026	BOFA SECURITIES INC		6,951,153	7,086,000	46,502	2.B FE
526057-CY-8	LENNAR CORP	07/07/2026	BOFA SECURITIES INC		11,722,790	11,591,000	266,207	2.B FE
552848-AG-8	MGIC INVESTMENT CORP	09/03/2026	JANE ST EXECUTION		2,998,860	3,000,000	8,313	2.B FE
571748-BS-0	MARSH & MCLENNAN COS INC	08/20/2026	BOFA SECURITIES INC		3,969,888	3,915,000	77,484	1.G FE
579780-AN-7	MCCORMICK & CO	07/07/2026	BOFA SECURITIES INC		989,990	1,000,000	13,600	2.B FE
58506D-AA-6	MEDLINE BORROWER/MEDL CO	07/07/2026	BOFA SECURITIES INC		12,628,898	12,351,000	210,139	2.C FE
58769J-BU-0	MERCEDES-BENZ FIN NA	08/19/2026	RBC CAPITAL MARKETS LLC		4,991,550	5,000,000	12,111	1.F FE
60871R-AT-7	MOLSON COORS BEVERAGE	08/24/2026	BOFA SECURITIES INC		6,534,932	6,630,000	82,109	2.B FE
61744Y-AK-4	MORGAN STANLEY	07/07/2026	BOFA SECURITIES INC		11,604,376	11,721,000	195,251	1.G FE
61747Y-FF-7	MORGAN STANLEY	07/07/2026	BOFA SECURITIES INC		1,013,670	1,000,000	25,580	1.E FE
620076-BN-8	MOTOROLA SOLUTIONS INC	07/07/2026	BOFA SECURITIES INC		998,300	1,000,000	5,878	2.B FE
636180-BX-8	NATIONAL FUEL GAS CO	08/24/2026	BOFA SECURITIES INC		3,843,980	3,944,000	45,192	2.C FE
640695-AA-0	NEPTUNE BIDCO US INC	09/30/2026	BOFA SECURITIES INC		2,025,000	2,000,000	85,674	4.B FE
67080L-AD-7	NUVEEN LLC	07/07/2026	BOFA SECURITIES INC		12,662,049	12,381,000	169,001	2.A FE
680223-AN-4	OLD REPUBLIC INTL CORP	07/07/2026	BOFA SECURITIES INC		12,725,357	12,703,000	102,577	2.B FE
693475-CG-8	PNC FINANCIAL SERVICES	07/07/2026	BOFA SECURITIES INC		2,458,396	2,476,000	45,684	1.G FE
693475-CJ-2	PNC FINANCIAL SERVICES	07/07/2026	BOFA SECURITIES INC		10,276,859	10,289,000	56,754	1.G FE
69932A-AT-2	PARAMOUNT SKYDANCE CORP	09/30/2026	CITIGROUP GLOBAL MARKETS INC		9,983,800	10,000,000		3.C FE
71721#-AA-3	PFP VIII SUB X, LLC	09/11/2026	GOLDMAN SACHS & CO		13,577,416	13,577,416		1.D Z
74052B-AD-9	PREMIER HEALTH PARTNERS	09/03/2026	BOFA SECURITIES INC		5,000,000	5,000,000		1.G FE
74251V-AW-2	PRINCIPAL FINANCIAL GRP	08/24/2026	BOFA SECURITIES INC		3,379,241	3,483,000	43,073	1.G FE
743674-BF-9	PROTECTIVE LIFE CORP	07/07/2026	BOFA SECURITIES INC		5,821,651	5,896,000	173,195	1.G FE
745867-AP-6	PULTEGROUP INC	07/21/2026	MARKETAXESS CORPORATION		5,318,000	5,000,000	59,323	2.A FE
759187-JX-6	REGIONS BANKS/BIRMGHM AL	07/07/2026	BOFA SECURITIES INC		12,770,453	12,754,000	67,384	1.G FE
79588T-AF-7	SAMMONS FINANCIAL GROUP	07/07/2026	BOFA SECURITIES INC		4,929,044	4,614,000	74,016	2.A FE
80282K-BJ-4	SANTANDER HOLDINGS USA	07/07/2026	BOFA SECURITIES INC		12,466,244	12,130,000		2.A FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC	07/27/2026	JP MORGAN SECURITIES LLC		5,000,000	5,000,000		1.D FE

SCHEDULE D - PART 3

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845743-CA-9	SOUTHWESTERN PUBLIC SERV	08/20/2026	BOFA SECURITIES INC		5,009,984	5,275,000	48,208	1.G FE
866966-AA-2	SUNBELT RENTALS HOLDINGS	07/08/2026	BOFA SECURITIES INC		14,863,200	15,000,000		2.C FE
871607-AB-3	SYNOPSYS INC	07/07/2026	BOFA SECURITIES INC		1,002,090	1,000,000	12,658	2.B FE
87165B-AX-1	SYNCHRONY FINANCIAL	09/03/2026	MORGAN STANLEY & CO LLC		2,994,210	3,000,000	14,639	2.C FE
87264A-CW-3	T-MOBILE USA INC	07/07/2026	BOFA SECURITIES INC		9,086,011	9,782,000	267,130	2.A FE
87264A-DB-8	T-MOBILE USA INC	07/07/2026	BOFA SECURITIES INC		2,611,907	2,777,000	77,177	2.A FE
872652-AB-8	TPG OPERATING GROUP II	07/07/2026	BOFA SECURITIES INC		12,502,352	12,851,000	333,858	1.G FE
87612G-AS-0	TARGA RESOURCES CORP	09/30/2026	BOFA SECURITIES INC		10,996,979	11,562,000	81,158	2.B FE
88563T-AA-8	THREE PILLARS FUNDING	09/22/2026	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000		2.A FE
89236T-PS-8	TOYOTA MOTOR CREDIT CORP	07/21/2026	VARIOUS		9,708,900	10,000,000	164,833	1.E FE
89788M-AQ-5	TRUIST FINANCIAL CORP	07/07/2026	BOFA SECURITIES INC		1,053,530	1,000,000	13,725	1.G FE
89788M-AR-3	TRUIST FINANCIAL CORP	07/07/2026	BOFA SECURITIES INC		8,907,991	8,759,000	218,190	1.G FE
90353T-AK-6	UBER TECHNOLOGIES INC	07/07/2026	BOFA SECURITIES INC		992,800	1,000,000	18,000	2.A FE
91159H-JF-8	US BANCORP	07/07/2026	BOFA SECURITIES INC		1,000,770	1,000,000	21,098	1.G FE
912909-AW-8	UNITED STATES STEEL CORP	07/07/2026	BOFA SECURITIES INC		4,984,300	5,000,000		2.B FE
91836L-AB-8	VSP OPTICAL GROUP INC	08/19/2026	BOFA SECURITIES INC		2,990,520	3,000,000	44,100	2.B FE
91836L-AC-6	VSP OPTICAL GROUP INC	07/08/2026	BOFA SECURITIES INC		4,982,500	5,000,000	44,729	2.B FE
92338C-AD-5	VERALTO CORP	07/07/2026	BOFA SECURITIES INC		1,015,010	1,000,000	16,496	2.B FE
925283-AA-1	VERSANT MEDIA GROUP INC	09/28/2026	JP MORGAN SECURITIES LLC		4,010,000	4,000,000	47,528	3.B FE
927804-GZ-1	VIRGINIA ELEC & POWER CO	09/30/2026	BARCLAYS CAPITAL INC		4,809,150	5,000,000	34,528	1.G FE
928881-AF-8	VONTIER CORP	07/13/2026	BARCLAYS CAPITAL INC		4,513,550	5,000,000	42,201	2.C FE
92892R-AB-4	VYLOR INC	08/20/2026	MORGAN STANLEY & CO LLC		3,990,240	4,000,000		2.A FE
92892R-AC-2	VYLOR INC	08/20/2026	MORGAN STANLEY & CO LLC		4,974,950	5,000,000		2.A FE
92933B-AQ-7	WMG ACQUISITION CORP	07/07/2026	BOFA SECURITIES INC		9,525,283	10,043,000	188,097	2.C FE
92940P-AD-6	WRKCO INC	07/07/2026	BOFA SECURITIES INC		9,890,008	9,841,000	152,700	2.B FE
95000U-4A-8	WELLS FARGO & COMPANY	07/07/2026	BOFA SECURITIES INC		12,671,836	12,839,000	165,799	1.E FE
970648-AP-6	WILLIS NORTH AMERICA INC	07/07/2026	BOFA SECURITIES INC		982,400	1,000,000	24,899	2.A FE
98138H-AH-4	WORKDAY INC	07/07/2026	BOFA SECURITIES INC		9,896,018	10,163,000	102,364	2.A FE
000000-00-0	PARAMOUNT SKYDANCE CORP	09/30/2026	BOFA SECURITIES INC		3,000,000	3,000,000		3.C FE
U4327B-AB-6	HIKMA FINANCE USA LLC	08/26/2026	JP MORGAN SECURITIES LLC		807,975	810,000	5,766	2.B FE
06418G-AY-3	BANK OF NOVA SCOTIA	07/07/2026	BOFA SECURITIES INC		6,665,746	6,745,000	124,928	1.F FE
13607Q-3Y-6	CANADIAN IMPERIAL BANK	09/30/2026	HSBC SECURITIES INC		4,826,650	5,000,000	73,660	1.F FE
13607Q-WB-4	CANADIAN IMPERIAL BANK	07/07/2026	BOFA SECURITIES INC		4,971,735	5,025,000	95,654	1.F FE
56501R-AY-2	MANULIFE FINANCIAL CORP	09/30/2026	VARIOUS		19,684,350	20,000,000	34,144	1.G FE
683715-AG-1	OPEN TEXT CORP	09/28/2026	VARIOUS		9,981,950	10,000,000		2.C FE
78017D-AJ-7	ROYAL BANK OF CANADA	08/12/2026	MIZUHO SECURITIES USA INC		20,159,800	20,000,000	15,926	1.E FE
78017D-AT-5	ROYAL BANK OF CANADA	07/07/2026	BOFA SECURITIES INC		1,141,732	1,150,000	11,526	1.E FE
03938L-BM-5	ARCELORMITTAL SA	08/24/2026	BOFA SECURITIES INC		6,034,585	6,180,000	88,580	2.B FE
03939A-AC-1	ARCH CAPITAL GROUP LTD	08/20/2026	BOFA SECURITIES INC		6,046,559	6,252,000	78,532	1.G FE
05401A-BF-7	AVOLON HOLDINGS FNDG LTD	08/19/2026	TD SECURITIES USA LLC		4,805,850	5,000,000	119,229	2.B FE
05571A-AU-9	BPCE SA	07/07/2026	BOFA SECURITIES INC		4,341,862	4,184,000	129,340	2.B FE
05971K-AL-3	BANCO SANTANDER SA	07/07/2026	BOFA SECURITIES INC		12,736,360	14,000,000	58,946	2.A FE
06675D-CX-8	BANQUE FED CRED MUTUEL	07/15/2026	BOFA SECURITIES INC		9,944,500	10,000,000	10,018	1.G FE
06738E-CZ-6	BARCLAYS PLC	09/21/2026	BARCLAYS CAPITAL INC		2,559,440	2,600,000	11,281	2.A FE
09659T-2D-2	BNP PARIBAS	07/07/2026	BOFA SECURITIES INC		4,721,767	4,635,000	38,020	2.A FE
225313-AM-7	CREDIT AGRICOLE SA	07/07/2026	BOFA SECURITIES INC		1,049,722	1,114,000	17,600	2.A FE
41136T-AB-3	HANWHA Q CELLS AMERICA	09/22/2026	CITIGROUP GLOBAL MARKETS INC		2,708,808	2,710,000		1.D Z
47110P-AA-0	JAPAN POST INSURANCE	09/09/2026	BOFA SECURITIES INC		15,000,000	15,000,000		1.G FE
606822-CS-1	MITSUBISHI UFJ FIN GRP	07/07/2026	BOFA SECURITIES INC		4,695,596	4,639,000	95,720	1.G FE
606822-DM-3	MITSUBISHI UFJ FIN GRP	08/12/2026	WELLS FARGO SECURITIES LLC		10,063,700	10,000,000	82,069	1.G FE
606822-EB-6	MITSUBISHI UFJ FIN GRP	08/06/2026	VARIOUS		10,013,600	10,000,000	18,259	1.G FE
606822-EC-4	MITSUBISHI UFJ FIN GRP	07/15/2026	VARIOUS		8,018,550	8,000,000		1.G FE
606822-EH-3	MITSUBISHI UFJ FIN GRP	09/08/2026	MORGAN STANLEY & CO LLC		3,000,000	3,000,000		1.G FE
60687Y-BU-2	MIZUHO FINANCIAL GROUP	07/07/2026	BOFA SECURITIES INC		8,137,676	9,200,000	76,008	2.A FE
60687Y-DZ-9	MIZUHO FINANCIAL GROUP	08/12/2026	VARIOUS		21,366,590	21,335,000	66,311	1.G FE
638602-BU-5	NATIONWIDE BLDG SOCIETY	07/06/2026	JP MORGAN SECURITIES LLC		5,000,000	5,000,000		1.G FE
638602-BV-3	NATIONWIDE BLDG SOCIETY	07/06/2026	CITIGROUP GLOBAL MARKETS INC		5,000,000	5,000,000		1.G FE

SCHEDULE D - PART 3

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75968N-AG-6	RENAISSANCERE HOLDINGS L	09/30/2026	JP MORGAN SECURITIES LLC		4,822,150	5,000,000		1.G FE
78009P-EH-0	NATWEST GROUP PLC	07/07/2026	BOFA SECURITIES INC		3,706,386	3,680,000	84,059	1.G FE
780153-BV-3	ROYAL CARIBBEAN CRUISES	07/07/2026	BOFA SECURITIES INC		7,707,968	7,583,000	199,686	2.B FE
78448T-AQ-5	SMBC AVIATION CAPITAL FI	07/13/2026	JP MORGAN SECURITIES LLC		6,998,460	7,000,000		2.A FE
86562M-EL-0	SUMITOMO MITSUI FINL GRP	08/12/2026	VARIOUS		10,000,000	10,000,000	48,095	1.G FE
89681L-AC-6	TRITON CONTAINER/TAL INT	08/19/2026	JP MORGAN SECURITIES LLC		4,853,600	5,000,000	3,576	2.C FE
000000-00-0	DP WORLD CRESCENT LTD	08/26/2026	DEUTSCHE BANK AG		608,640	640,000	1,866	2.B FE
000000-00-0	INDOFOOD CBP SUKSES MAKM	08/25/2026	VARIOUS		1,942,129	2,140,000	11,984	2.B FE
000000-00-0	TATA CAPITAL LTD	09/01/2026	AUSTRALIA & NEW ZEALAND BANKING GRP LTD		1,673,760	1,678,000	10,438	2.B FE
Y70750-CB-1	POSCO HOLDINGS INC	09/01/2026	JEFFERIES INTERNATIONAL LIMITED		806,112	810,000	13,261	2.A FE
Y72570-AS-6	RELIANCE INDUSTRIES LTD	07/29/2026	MERRILL LYNCH INTERNATIONAL		805,383	900,000	1,294	1.G FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,095,654,377	1,106,448,416	10,678,258	XXX
00138C-BA-5	COREBRIDGE GLOB FUNDING	07/07/2026	BOFA SECURITIES INC		1,596,211	1,580,000	3,423	1.F FE
02377T-AA-5	AMER AIRLINE 26-2A PTT	07/27/2026	DEUTSCHE BANK SECURITIES INC		7,000,000	7,000,000		1.G FE
02377T-AB-3	AMER AIRLINE 26-2B PTT	07/27/2026	DEUTSCHE BANK SECURITIES INC		3,000,000	3,000,000		2.C FE
08953#-AA-4	APCHIP 5 3/4 10/20/35	09/29/2026	DIRECT ISSUE		3,235,336	3,235,336		1.D Z
08953#-BH-8	BIG SKY FUNDING LLC (PROJECT BIG SKY	09/29/2026	DIRECT ISSUE		585,618	585,618		2.B Z
42204*-AA-4	HBC REOF REPO SELLER LLC	09/04/2026	VARIOUS		14,608,528	14,608,528		1.D Z
62829D-2G-4	MUTUAL OF OMAHA GLOBAL	07/07/2026	BOFA SECURITIES INC		8,965,106	8,991,000	33,821	1.E FE
62829D-2H-2	MUTUAL OF OMAHA GLOBAL	09/30/2026	JP MORGAN SECURITIES LLC		4,762,950	5,000,000	49,248	1.E FE
68162*-AA-9	OLYMPUS MEMBER LLC	07/15/2026	DIRECT ISSUE		12,184,047	12,184,047		1.G PL
68162*-AB-7	OLYMPUS MEMBER LLC	07/15/2026	DIRECT ISSUE		1,760,413	1,760,413		2.A PL
68164@-AA-5	OLYMPUS MEMBER HOLDINGS LP	07/15/2026	DIRECT ISSUE		141,461	141,461		2.B PL
86431@-AA-4	SUBROPOINT BIDCO, LP 6.75%	07/14/2026	GOLDMAN SACHS & CO		11,381,513	11,250,000	21,094	1.F PL
95954A-2C-6	WESTERN-SOUTHERN GLOBAL	07/13/2026	JP MORGAN SECURITIES LLC		4,849,400	5,000,000	22,194	1.D FE
000000-00-0	ACS AVIATION 4 HOLDINGS LIMITED	07/13/2026	BLACKROCK		8,611,157	8,656,081		1.G Z
000000-00-0	ACS AVIATION 4 HOLDINGS LIMITED	07/13/2026	BLACKROCK		2,574,265	2,583,260		1.G Z
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					85,256,005	85,575,744	129,780	XXX
46435U-85-3	ISHARES BROAD USD HIGH YIELD C	09/21/2026	SUSQUEHANNA FINANCIAL GROUP LLP	0.000	5,026,733			4.B
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					5,026,733			XXX
02608A-AA-7	GLOBAL NET LEASE INC	09/03/2026	BOFA SECURITIES INC		2,940,000	3,000,000	57,750	2.C FE
03027X-CH-1	AMERICAN TOWER CORP	07/07/2026	BOFA SECURITIES INC		5,870,219	5,795,000	126,331	2.A FE
04010L-BN-2	ARES CAPITAL CORP	07/07/2026	BOFA SECURITIES INC		9,100,478	9,134,000	81,673	2.B FE
09261H-BG-1	BLACKSTONE PRIVATE CRE	07/07/2026	BOFA SECURITIES INC		2,424,815	2,414,000	68,732	2.B FE
09261X-AL-6	BLACKSTONE SECURED LEND	07/07/2026	BOFA SECURITIES INC		8,951,439	9,312,000	210,781	2.B FE
26884U-AH-2	EPR PROPERTIES	07/07/2026	BOFA SECURITIES INC		1,453,266	1,485,000	10,581	2.C FE
38152B-AQ-4	GOLDMAN SACHS PRIVATE CR	07/07/2026	BOFA SECURITIES INC		5,036,496	5,072,000	67,584	2.C FE
38173M-AF-9	GOLUB CAPITAL BDC	07/07/2026	BOFA SECURITIES INC		9,091,985	9,157,000	66,770	2.B FE
78410G-AJ-3	SBA COMMUNICATIONS CORP	07/14/2026	MORGAN STANLEY & CO LLC		4,954,300	5,000,000		2.C FE
78410G-AK-0	SBA COMMUNICATIONS CORP	07/15/2026	VARIOUS		9,911,100	10,000,000		2.C FE
829932-AG-7	SIXTH STREET LENDING PAR	09/30/2026	TRUIST SECURITIES INC		4,880,950	5,000,000	9,028	2.C FE
862121-AB-6	STORE CAPITAL LLC	07/07/2026	BOFA SECURITIES INC		11,646,652	11,758,000	172,206	2.B FE
862123-AB-2	STORE CAPITAL LLC	07/07/2026	BOFA SECURITIES INC		1,008,870	1,000,000	10,350	2.B FE
92936U-AP-4	WP CAREY INC	07/15/2026	VARIOUS		13,562,086	13,870,000	28,048	2.A FE
G2605*-AA-6	CVC STRUCTURED SOLUTIONS 3, LP	08/28/2026	DIRECT ISSUE		2,338,251	2,338,251		1.G PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					93,170,907	94,335,251	909,834	XXX
03851@-AD-4	APTIVE ENVIRONMENTAL, LLC - REVOLVER	07/01/2026	GOLUB CAPITAL LLC		6,202	6,202		4.A PL
05682#-AA-8	BAIN CAPITAL GSS 2022 (A), L.P.	09/21/2026	GOLDMAN SACHS & CO		457,089	457,089		2.C PL
05682#-AB-6	BAIN CAPITAL GSS 2022 (A), L.P.	09/21/2026	GOLDMAN SACHS & CO		114,272	114,272		3.A PL
07331#-AA-9	BCPE FUEGO BORROWER LP B1	07/20/2026	VARIOUS		3,033,290	3,033,290		1.D Z
07331#-AB-7	BCPE FUEGO BORROWER LP B2	07/20/2026	GOLDMAN SACHS ASSET MANAGEMENT		535,286	535,286		3.B Z
07587*-AD-8	BECO HOLDINGS COMPANY INC	07/31/2026	GOLUB CAPITAL LLC		275,397	275,397		3.C PL
09228H-AQ-2	BLACKBIRD MIDCO INC.	09/01/2026	ANTARES CAPITAL		259,901	259,901		4.B PL
1262M#-AC-1	CR FITNESS HOLDINGS, LLC REVOLVER	09/28/2026	GOLUB CAPITAL LLC		29,258	29,258		3.A Z
12690K-AA-3	CVC STRUCTURED SOLUTIONS 2, LP	09/03/2026	DIRECT ISSUE		6,000,000	6,000,000		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 Admini-strative Symbol
25403#-AZ-9	DILIGENT CORPORATION PIK	08/31/2026	CAPITALIZED INTEREST		18,266	18,266		3.C PL
25403#-BB-1	DILIGENT CORPORATION REVOLVER	08/21/2026	GOLUB CAPITAL LLC		55,547	55,547		3.C PL
27887@-AA-7	EVOLUTION CREDIT OPP MASTER FUND III A	08/27/2026	DIRECT ISSUE		1,550,000	1,550,000		1.E Z
28542C-AG-4	EXAMWORKS (ELECTRON)	03/19/2026	BNP		2,501,563	2,500,000		4.B FE
30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC	09/29/2026	DIRECT ISSUE		500,000	500,000		2.A PL
30301*-AA-1	FS CREIT FINANCE MM-1 LLC	07/22/2026	DIRECT ISSUE		936,388	936,388		2.A PL
46500T-AD-6	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	08/17/2026	DIRECT ISSUE		3,149,423	3,149,423		1.G PL
47241#-AA-4	JEFFERIES DIRECT LENDING FUND III SPE LL	09/22/2026	DIRECT ISSUE		301,726	301,726		1.G PL
47242*-AA-7	JEFFERIES DIRECT LNDING OFFSHORE FND D	09/22/2026	DIRECT ISSUE		96,587	96,587		1.E PL
47245#-AA-0	JEFFERIES DIRECT LENDING FUND III SPE LL	09/22/2026	DIRECT ISSUE		112,578	112,578		1.G PL
47249#-AA-6	JEFFERIES DIRECT LENDING FUND III D SPE	09/22/2026	DIRECT ISSUE		75,946	75,946		1.E PL
4724M#-AA-1	JEFFERIES DIRECT LNDING OFFSHORE FND I C	09/22/2026	DIRECT ISSUE		1,202,607	1,202,607		1.G PL
64114W-B#-4	NETSMART TECHNOLOGIES INC	09/30/2026	CAPITALIZED INTEREST		14,368	14,368		4.C PL
69462*-AA-4	PPC-TL SENIOR SECONDARY LOANS SPV, LLC	09/24/2026	DIRECT ISSUE		116,460	116,460		1.G PL
74850@-AD-6	QUICK QUACK CAR WASH HOLDINGS, LLC	09/25/2026	GOLUB CAPITAL LLC		111,958	111,958		3.B PL
74850@-AE-4	QUICK QUACK CAR WASH HOLDINGS, LLC	07/22/2026	GOLUB CAPITAL LLC		53,647	53,647		5.B GI
75651*-AA-2	RED CHILES A, LLC	09/25/2026	GOLDMAN SACHS & CO		408,918	408,918		2.B Z
75656#-AA-3	RED CHILES B, LLC	09/25/2026	GOLDMAN SACHS & CO		175,584	175,584		2.B Z
75663@-AA-6	RED CHILES C, LLC	09/25/2026	GOLDMAN SACHS & CO		147,209	147,209		2.B Z
75667#-AA-0	RED CHILES D, LLC	09/25/2026	GOLDMAN SACHS & CO		101,873	101,873		2.B Z
76142*-AA-7	REVELSTOKE CREDIT OPPORTUNITIES, LLC	08/17/2026	DIRECT ISSUE		4,082,183	4,082,183		1.G PL
78707@-AD-2	SAGUARO BUYER, LLC DDTL-2 FUNDED	09/01/2026	GOLUB CAPITAL LLC		220,964	220,964		4.B PL
88912#-AC-2	TOGETHERWORK HOLDINGS, LLC REVOLVER	07/13/2026	GOLUB CAPITAL LLC		31,990	31,990		3.B PL
90397*-AA-0	UWM MSR FACILITY 1 LLC	09/28/2026	GOLDMAN SACHS & CO		5,268,748	5,268,748		2.B Z
96244U-AM-9	WHATABURGER (WHATABRANDS)	07/30/2026	MORGAN STANLEY & CO LLC		997,500	1,000,000		4.B FE
000000-00-0	BAIN CAPITAL FUND XIV	06/30/2026	GOLDMAN SACHS & CO		(3,315,972)	(3,315,972)		2.B Z
000000-00-0	PTI DDTL	09/29/2026	DIRECT ISSUE		2,792,732	2,792,732		1.D Z
000000-00-0	PTI TL	09/29/2026	DIRECT ISSUE		5,757,268	5,757,268		2.B Z
G2272#-AA-4	COLLER PE BACKED NOTES & LOANS II CLASS	09/25/2026	DIRECT ISSUE		2,280,000	2,280,000		1.G PL
G2277#-AC-5	COLLER PBN III ISSUER LP	09/22/2026	DIRECT ISSUE		1,250,000	1,250,000		1.G PL
G7739P-AN-0	CABLE & WIRELESS (CORAL-US)	02/23/2026	CITIGROUP GLOBAL MARKETS INC		2,475,000	2,500,000		3.C FE
L0441*-AA-2	BAIN CAPITAL GSS 2022 (B), L.P.	09/21/2026	GOLDMAN SACHS & CO		1,709,703	1,709,703		2.C PL
L0441*-AB-0	BAIN CAPITAL GSS 2022 (B), L.P.	09/21/2026	GOLDMAN SACHS & CO		427,426	427,426		3.A PL
G3679Y-AM-4	FRONERI	03/19/2026	BANK OF AMERICA		1,468,919	1,492,500		3.C FE
G4065@-AA-3	GRANITE DEBTCO 11 LIMITED	09/09/2026	GOLDMAN SACHS & CO		17,250,000	17,250,000		1.D Z
L4807*-AA-2	HL SCOPE MASTER SICAV-RAIF SCSP	09/28/2026	DIRECT ISSUE		1,546,218	1,546,218		1.E Z
000000-00-0	NOMAD FOODS	03/19/2026	BARCLAYS		1,969,000	2,000,000		3.C FE
N6872P-AP-6	REFRESCO GROUP (PEGASUS)	03/19/2026	JP MORGAN CHASE		3,991,820	3,989,950		4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					72,544,842	72,623,490		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,400,788,554	1,407,026,628	12,077,249	XXX
0499999999. Total - issuer credit obligations (affiliated)								XXX
0509999997. Total - issuer credit obligations - Part 3					1,400,788,554	1,407,026,628	12,077,249	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,400,788,554	1,407,026,628	12,077,249	XXX
38384E-FA-8	GNR 2023-116 QZ	09/01/2026	CAPITALIZED INTEREST		84,483	84,483		1.A
38384J-V7-6	GNR 2024-24 MZ	09/01/2026	CAPITALIZED INTEREST		14,643	14,643		1.A
38384N-HW-8	GNR 2024-60 ZD	09/01/2026	CAPITALIZED INTEREST		35,591	35,591		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					134,717	134,717		XXX
3136BR-UD-7	FNR 2024-21 BZ	09/01/2026	CAPITALIZED INTEREST		76,385	76,385		1.A
3136BS-HP-3	FNR 2024-42 DZ	09/01/2026	CAPITALIZED INTEREST		76,306	76,306		1.A
3137B2-G3-8	FHR 4206 LZ	09/01/2026	CAPITALIZED INTEREST		2,079	2,079		1.A
3137HB-Y6-5	FHR 5386 KZ	09/01/2026	CAPITALIZED INTEREST		27,640	27,640		1.A
3137HC-R8-7	FHR 5414 CZ	09/01/2026	CAPITALIZED INTEREST		76,385	76,385		1.A
3137HD-6D-7	FHR 5416 GZ	09/01/2026	CAPITALIZED INTEREST		37,476	37,476		1.A

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					296,271	296,271		XXX
83162C-3W-1	SBAP 2026-25G 1	07/09/2026	VARIOUS		7,000,000	7,000,000		1.A
83162C-3Y-7	SBAP 2026-25H 1	08/06/2026	VARIOUS		5,000,000	5,000,000		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)					12,000,000	12,000,000		XXX
123920-AA-8	BVINV 2025-A A1	08/31/2026	CAPITALIZED INTEREST			866,730		1.D Z
123920-AB-6	BVINV 2025-A A2	08/31/2026	CAPITALIZED INTEREST			22,491		1.D Z
123920-AD-2	BVINV 2025-A B1	08/31/2026	CAPITALIZED INTEREST			66,962		1.D Z
123920-AE-0	BVINV 2025-A B2	08/31/2026	CAPITALIZED INTEREST			25,558		1.D Z
123920-AF-7	BVINV 2025-A B3	08/31/2026	CAPITALIZED INTEREST			15,335		2.B Z
123920-AG-5	BVINV 2025-A B4	08/31/2026	CAPITALIZED INTEREST			8,179		3.B Z
12543R-AM-1	CWHL 2007-3 A12	09/25/2026	CAPITALIZED INTEREST			93		1.A FM
12543X-AF-3	CWHL 2006-19 1A6	06/01/2026	CAPITALIZED INTEREST			10		1.A FM
161925-CC-4	CHASE 2026-CINV2 A11	07/29/2026	JP MORGAN SECURITIES LLC		9,998,403	10,000,000	8,450	1.A Z
161938-CC-7	CHASE 2026-3 A11	07/14/2026	JP MORGAN SECURITIES LLC		15,218,940	15,237,987	41,293	1.A Z
23242W-AR-0	CWALT 2006-J4 2A9	09/25/2026	CAPITALIZED INTEREST			2,859		1.A FM
46594P-CC-1	JPMMT 2026-2 A11	07/22/2026	JP MORGAN SECURITIES LLC		11,322,838	11,381,524	42,294	1.A Z
67125C-AU-6	OBX 2026-J2 AF	07/20/2026	BOFA SECURITIES INC		11,996,035	12,000,000	10,535	1.A Z
69384M-BM-3	PMTLT 2026-J4 A35	07/14/2026	JP MORGAN SECURITIES LLC		4,003,750	4,000,000	11,850	1.A Z
69384Q-BN-2	PMTLT 2026-INV7 A36	07/30/2026	NOMURA SECURITIES INTERNATIONAL INC		9,999,571	10,000,000	15,494	1.A Z
74922N-AB-5	RALI 2006-QA10 A2	09/25/2026	CAPITALIZED INTEREST			98		1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					62,539,537	63,627,826	129,916	XXX
05555A-AD-7	BBCMS 2024-C26 A5	09/30/2026	BARCLAYS CAPITAL INC		3,483,457	3,500,000	9,067	1.D Z
05555F-AE-4	BBCMS 2024-5C27 AS	07/08/2026	JP MORGAN SECURITIES LLC		3,091,406	3,000,000	4,808	1.A Z
05557U-AC-3	BDS 2026-FL18 AS	08/10/2026	VARIOUS		17,013,438	17,000,000	7,181	1.A Z
05594V-AA-0	BSPDF 2026-FL3 A	08/19/2026	MORGAN STANLEY & CO LLC		10,028,125	10,000,000	2,827	1.A Z
05595M-AC-5	BSPDF 2026-FL5 AS	07/30/2026	JP MORGAN SECURITIES LLC		21,200,000	21,200,000		1.A Z
055988-AD-1	BMO 2023-C5 A5	09/10/2026	SG AMERICAS SECURITIES LLC		7,047,031	7,000,000	14,573	1.D Z
05619B-AA-5	BSPRT 2025-FL12 A	08/07/2026	PIPER SANDLER & CO		7,014,219	7,000,000	23,639	1.A FE
05620L-AA-0	BSPDF 2026-FL4 A	06/10/2026	SANTANDER US CAPITAL MARKETS LLC				(70)	1.A Z
081943-AC-6	BMARK 2026-V23 A3	09/29/2026	CITIGROUP GLOBAL MARKETS INC		1,703,055	1,700,000	8,015	1.A Z
096920-AD-5	BMO 2024-C10 A5	09/01/2026	BMO CAPITAL MARKETS CORP		4,354,268	4,338,000	660	1.A Z
17292P-AC-9	CGCMT 2026-MFAM1 AS	07/15/2026	CITIGROUP GLOBAL MARKETS INC		5,143,468	5,000,000	23,670	1.D Z
55287E-AA-5	MF1 2024-FL16 A	07/09/2026	SANTANDER US CAPITAL MARKETS LLC		3,127,800	3,120,000	9,873	1.A Z
55287N-AA-5	MF1 2026-FL21 A	07/23/2026	SANTANDER US CAPITAL MARKETS LLC		5,006,250	5,000,000	4,183	1.A Z
58003M-AA-4	MF1 2024-FL15 A	08/12/2026	VARIOUS		9,029,063	9,000,000	35,322	1.A Z
61781K-AZ-5	MSBAM 2026-C36 A5	08/26/2026	CITIGROUP GLOBAL MARKETS INC		5,168,359	5,000,000	20,905	1.A Z
67127Y-AA-0	OAKRE 2026-FL1 A	08/05/2026	CITIGROUP GLOBAL MARKETS INC		6,000,000	6,000,000		1.D Z
69292D-AA-1	PFP 2026-14 A	06/24/2026	GOLDMAN SACHS & CO				(81)	1.A Z
90291J-AW-7	UBSCM 2018-C9 A4	07/30/2026	VARIOUS		10,091,522	10,240,000	35,132	1.A Z
87277N-AA-0	TRTX 2026-FL8 A	09/14/2026	WELLS FARGO SECURITIES LLC		3,000,000	3,000,000		1.A Z
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					121,501,461	121,098,000	199,704	XXX
03328W-BU-1	ANCHC 2016-9A BR4	07/31/2026	BNP PARIBAS SECURITIES CORP		10,000,000	10,000,000		1.C FE
05682E-BE-2	BCC 2021-5A CR2	09/10/2026	MIZUHO SECURITIES USA INC		5,000,000	5,000,000		1.E FE
14688K-AN-5	CARVL 2026-1A B	08/11/2026	DEUTSCHE BANK SECURITIES INC		10,000,000	10,000,000		1.C FE
17181U-AS-7	CIFC 2024-2A CR	07/30/2026	RBC CAPITAL MARKETS LLC		9,500,000	9,500,000		1.E FE
29001J-AS-5	ELM30 2024-6A BR	08/07/2026	SG AMERICAS SECURITIES LLC		10,000,000	10,000,000		1.C FE
29001J-AU-0	ELM30 2024-6A C1R	08/07/2026	SG AMERICAS SECURITIES LLC		4,000,000	4,000,000		1.F FE
29003J-AS-3	ELM15 2022-2A BR	07/09/2026	BNP PARIBAS SECURITIES CORP		2,505,000	2,500,000	29,042	1.C FE
36626L-AG-6	GARNET 2026-7A C	08/03/2026	RBC CAPITAL MARKETS LLC		5,500,000	5,500,000		1.F FE
485862-AS-5	KTAMA 2024-2A CR	08/10/2026	SCOTIA CAPITAL INC		10,000,000	10,000,000	56,654	1.F FE
63943J-BA-3	NAVS 2025-3A CR	08/03/2026	JEFFERIES LLC		10,000,000	10,000,000		1.E FE
67120K-AE-9	OCP 2024-38A B	07/17/2026	CITIGROUP GLOBAL MARKETS INC		4,158,300	4,150,000	54,698	1.C FE
67578F-BJ-5	OCT49 2020-5A C1RR	07/16/2026	JP MORGAN SECURITIES LLC		5,205,200	5,200,000	1,648	1.F FE
75884A-AE-0	REG32 2025-4A B	07/20/2026	GOLDMAN SACHS & CO		7,021,000	7,000,000	88,698	1.C FE
87168B-AS-9	SYMP 2021-28A CR	03/13/2026	BOFA SECURITIES INC				(3,519)	1.F 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
89640A-BJ-4	TRNTS 2019-10A CR3	09/11/2026	BMO CAPITAL MARKETS CORP		7,000,000	7,000,000		1.D FE
94951A-AY-5	WELF 2024-1A CR	08/07/2026	CITIGROUP GLOBAL MARKETS INC		9,375,000	9,375,000		1.F FE
97314H-BJ-7	WINDR 2021-1A CRR	08/04/2026	MORGAN STANLEY & CO LLC		6,750,000	6,750,000		1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					116,014,500	115,975,000	227,221	XXX
03666#-AA-3	ANTARES LS CL A	09/04/2026	DIRECT ISSUE		886,038	886,038		1.D Z
03666#-AB-1	ANTARES LS CL B	09/04/2026	DIRECT ISSUE		402,745	402,745		2.B Z
03666#-AC-9	ANTARES LS CL C	09/04/2026	DIRECT ISSUE		120,823	120,823		3.C Z
04022*-AA-4	ARES IDF VI LP CLASS A NOTE	08/11/2026	DIRECT ISSUE		1,928,496	1,928,496		1.G Z
04022*-AB-2	ARES IDF VI LP CLASS B NOTE	08/11/2026	DIRECT ISSUE		876,588	876,588		2.C Z
04651@-AA-0	BLUE OWL ASSET INCOME FUND - CL A SR SEC	09/15/2026	DIRECT ISSUE		553,937	553,937		1.G PL
04651@-AB-8	BLUE OWL ASSET INCOME FUND - CL B SR SEC	09/15/2026	DIRECT ISSUE		332,362	332,362		2.C PL
05351K-AX-7	AVCCT 2026-1A B	08/03/2026	JP MORGAN SECURITIES LLC		2,784,981	2,785,000		1.D FE
05351K-AY-5	AVCCT 2026-1A C	08/03/2026	JP MORGAN SECURITIES LLC		5,296,747	5,297,000		1.G FE
14985#-AA-4	CCI GPCC SYNDICATE 25 TERM BORROWER LLC	09/11/2026	DIRECT ISSUE		5,858,803	5,858,803		1.D Z
36209@-AA-9	GDLC FEEDER FUND LP - NOTES	08/31/2026	CAPITALIZED INTEREST		562,693	562,693		2.C PL
36279#-AA-2	GC CUSTOMER VALUE RNF ISSUER, LP	09/25/2026	DIRECT ISSUE		3,000,000	3,000,000		1.F PL
43728@-AA-7	HOME IMPROVEMENT BORROWER 2026-1G, LLC A	09/03/2026	VARIOUS		1,405,033	1,405,033		1.A Z
43728@-AB-5	HOME IMPROVEMENT BORROWER 2026-1G, LLC B	09/03/2026	VARIOUS		214,150	214,150		1.C Z
43728@-AC-3	HOME IMPROVEMENT BORROWER 2026-1G, LLC C	09/03/2026	VARIOUS		130,579	130,579		1.F Z
43728@-AD-1	HOME IMPROVEMENT BORROWER 2026-1G, LLC D	09/03/2026	VARIOUS		65,812	65,812		2.B Z
43728@-AE-9	HOME IMPROVEMENT BORROWER 2026-1G, LLC E	09/03/2026	VARIOUS		119,088	119,088		3.B Z
43728@-AF-6	HOME IMPROVEMENT BORROWER 2026-1G, LLC F	09/03/2026	VARIOUS		24,227	24,227		4.B Z
44418#-AA-8	HUDSON WATERFRONT CREDIT SPV I LP	09/28/2026	GOLDMAN SACHS & CO		1,819,092	1,819,092		1.F PL
45804G-AA-5	INSURANCE PRIVATE CREDIT IV LLC CLASS A	08/13/2026	DIRECT ISSUE		146,250	146,250		1.C FE
45804G-AB-3	INSURANCE PRIVATE CREDIT IV LLC CLASS B	08/13/2026	DIRECT ISSUE		42,750	42,750		2.C FE
50233@-AA-0	LCP VI BORROWER LLC	09/24/2026	VARIOUS		15,486,272	15,486,272		1.G PL
62880A-AA-0	NB SPECIALTY FINANCE INSURANCE SPV III	07/10/2026	DIRECT ISSUE		675,000	675,000		1.G PL
62880A-AB-8	NB SPECIALTY FINANCE INSURANCE SPV III	07/10/2026	DIRECT ISSUE		337,500	337,500		2.C PL
63943Q-AB-6	NAVSL 2026-A B	09/11/2026	JP MORGAN SECURITIES LLC		5,000,000	5,000,000		1.C FE
65255#-AA-9	NEWREZ GMSR VFN NOTEHOLDER LLC	09/25/2026	GOLDMAN SACHS & CO		1,810,688	1,810,688		2.C PL
69092Z-AA-7	OXFORD FINANCE FUNDING TRUST 2026-1	09/15/2026	DIRECT ISSUE		5,242,982	5,242,982		1.D Z
69465#-AA-7	PSEP II HOLDINGS, LLC	09/10/2026	GOLDMAN SACHS & CO		575,542	575,542		1.G PL
73758#-AA-5	POTENTIA LUDIS II SPV LLC OTHER ABS	09/29/2026	DIRECT ISSUE		5,321,690	5,306,539		1.A PL
73758#-AB-3	POTENTIA LUDIS II SPV LLC OTHER ABS	09/29/2026	DIRECT ISSUE		644,745	646,149		1.B PL
73758#-AC-1	POTENTIA LUDIS II SPV LLC OTHER ABS	09/29/2026	DIRECT ISSUE		357,400	357,737		1.E PL
73758#-AD-9	POTENTIA LUDIS II SPV LLC OTHER ABS	09/29/2026	DIRECT ISSUE		367,385	369,609		2.A PL
82963*-AA-1	SIP V LEVERED HOLDINGS A, L.P, SIP V LEV	07/21/2026	DIRECT ISSUE		5,000,000	5,000,000		1.F PL
83022@-AB-4	SIXTH STREET PA BASED INV I NOTE ISSUER	09/29/2026	DIRECT ISSUE		972,221	972,221		2.A PL
83022@-AD-0	SIXTH STREET PA BASED INV I NOTE ISSUER	09/29/2026	DIRECT ISSUE		324,074	324,074		2.C PL
83022@-AF-5	SIXTH STREET PA BASED INV I NOTE ISSUER	09/29/2026	DIRECT ISSUE		202,546	202,546		3.B PL
87296@-AA-0	TPG TBDL VI CLASS A NOTE	08/07/2026	DIRECT ISSUE		1,560,000	1,560,000		1.G Z
87929#-AN-1	TELECOM EQUIPMENT LENDING LLC	09/29/2026	DIRECT ISSUE		6,175,818	6,175,818		1.D Z
89238R-AA-5	TPG AG ABC FUND II LP CLASS A NOTE	08/20/2026	DIRECT ISSUE		1,279,687	1,279,687		2.B PL
89238R-AB-3	TPG AG ABC FUND II LP CLASS B NOTE	08/20/2026	DIRECT ISSUE		365,625	365,625		3.B Z
98973Q-AA-7	ZIPUS 2026-A A	08/24/2026	PERFORMANCE TRUST CAPITAL PARTNERS		11,549,224	11,550,000		1.A FE
98973Q-AB-5	ZIPUS 2026-A B	08/24/2026	PERFORMANCE TRUST CAPITAL PARTNERS		5,579,162	5,580,000		1.D FE
89792I-AE-2	TFINS 2026-3A B	07/27/2026	CANTOR FITZGERALD & CO		5,004,688	5,000,000	16,496	1.G FE
G6715*-AA-4	OAKTREE DL EVERGREEN FUND FEEDER LP CL A	09/08/2026	DIRECT ISSUE		486,148	486,148		1.F Z
G6715*-AB-2	OAKTREE DL EVERGREEN FUND FEEDER LP CL B	09/08/2026	DIRECT ISSUE		133,802	133,802		1.G Z
G6715*-AC-0	OAKTREE DL EVERGREEN FUND FEEDER LP CL C	09/08/2026	DIRECT ISSUE		111,502	111,502		2.B Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					101,134,895	101,120,907	16,496	XXX
23937#-AA-4	DAWSON LOGAN 2026-L7 LLC	08/24/2026	DIRECT ISSUE		199,895	199,895		1.D Z
35473C-AJ-6	FRANKLIN TEMPLETON STRUCTURED SOLUTIONS	08/19/2026	DIRECT ISSUE		3,000,000	3,000,000		1.G PL
63011@-AB-9	NXT CAPITAL SLF VIII (UL) RATED NOTE FEE	09/17/2026	DIRECT ISSUE		1,102,866	1,102,866		1.D PL
63011@-AD-5	NXT CAPITAL SLF VIII (UL) RATED NOTE FEE	09/17/2026	DIRECT ISSUE		275,716	275,716		1.G PL
69867V-AJ-7	PANTHEON GLOBAL SECONDARIES STR SOL LP	09/30/2026	DIRECT ISSUE		500,000	500,000		1.G PL

SCHEDULE D - PART 3

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

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86215@-AA-6	STONEPEAK INFRASTRUCTURE CREDIT FUND II	08/18/2026	DIRECT ISSUE		820,126	820,126		1.G PL
86215@-AB-4	STONEPEAK INFRASTRUCTURE CREDIT FUND II	08/18/2026	DIRECT ISSUE		1,503,565	1,503,565		2.C PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					7,402,168	7,402,168		XXX
22985#-AA-7	CSCP V RNF, L.P.	09/30/2026	DIRECT ISSUE		1,147,500	1,147,500		1.D Z
22985#-AB-5	CSCP V RNF, L.P.	09/30/2026	DIRECT ISSUE		112,500	112,500		2.B Z
22985#-AC-3	CSCP V RNF, L.P.	09/30/2026	DIRECT ISSUE		180,000	180,000		2.B Z
22985#-AD-1	CSCP V RNF, L.P.	09/30/2026	DIRECT ISSUE		112,500	112,500		2.B Z
58984G-AA-0	MERIDIAN 2026-1 LTD.	09/29/2026	DIRECT ISSUE		523,852	523,852		1.G PL
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					2,076,352	2,076,352		XXX
05377R-MG-6	AESOP 2026-5A B	09/14/2026	TRUIST SECURITIES INC		6,997,297	7,000,000		1.F FE
000000-00-0	CRA ISSUER, LLC	08/28/2026	DIRECT ISSUE		1,148,000	1,148,000		2.C Z
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					8,145,297	8,148,000		XXX
403948-AC-6	HSRV 26-2 A2	09/29/2026	DIRECT ISSUE		18,750,000	18,750,000		1.D Z
576795-AC-2	MATHNASIUM FUNDING LLC	09/29/2026	DIRECT ISSUE		25,000,000	25,000,000		2.B Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					43,750,000	43,750,000		XXX
62947A-AH-6	NPRL 2026-1A A1	09/11/2026	WELLS FARGO SECURITIES LLC		9,998,505	10,000,000		1.C FE
80387*-AA-3	CARLYLE SASOF V	09/18/2026	GOLDMAN SACHS & CO		10,534,929	10,534,929		2.A PL
89239Y-AE-1	MWCX 2026-2A A	07/29/2026	PIPER SANDLER & CO		14,997,416	15,000,000		1.C FE
97415E-AE-4	WEF 2026-1A D	09/22/2026	WELLS FARGO SECURITIES LLC		9,997,321	10,000,000		2.B FE
98919W-BA-0	ZAYO 2026-1A A2	04/24/2026	GOLDMAN SACHS & CO		80,043	80,043		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					45,608,214	45,614,972		XXX
006346-AZ-3	ADMSO 2026-1 A2	07/13/2026	VARIOUS		11,014,733	11,000,000		1.G FE
03744#-AB-7	AP KONA HOLDING LP	08/28/2026	CAPITALIZED INTEREST		107,979	107,979		2.C PL
038779-AD-6	ARBYS 2026-1A A2	08/17/2026	BARCLAYS CAPITAL INC		13,008,594	13,000,000		2.C FE
05660P-AA-2	BOLT 2026-2S A	07/08/2026	SIXTH STREET		4,338,712	4,339,221		1.A Z
05660P-AB-0	BOLT 2026-2S B	07/08/2026	SIXTH STREET		2,492,495	2,492,783		1.C Z
05660P-AC-8	BOLT 2026-2S C	07/08/2026	SIXTH STREET		923,078	923,243		1.F Z
05660P-AD-6	BOLT 2026-2S D	07/08/2026	SIXTH STREET		830,800	830,928		2.B Z
05660P-AE-4	BOLT 2026-2S E	07/08/2026	SIXTH STREET		646,048	646,251		3.B Z
233046-AU-5	DNKN 2025-1A A2I	07/30/2026	CITIGROUP GLOBAL MARKETS INC		7,841,222	7,960,000	76,783	2.B FE
30191N-AA-3	FFAS 2026-1A A	07/09/2026	DIRECT ISSUE		4,565,984	4,565,984		1.G PL
34417R-AC-0	FOCUS 2023-2 A2	07/31/2026	CITIGROUP GLOBAL MARKETS INC		994,140	962,775	661	2.B FE
47760Q-AJ-2	JIMMY 2026-1A A2	09/01/2026	BOFA SECURITIES INC		3,947,656	4,000,000	20,213	2.B FE
54143V-AA-4	CLDCP 2026-1A A21	07/14/2026	GUGGENHEIM SECURITIES LLC		15,000,000	15,000,000		1.A FE
86212F-AL-3	STR 2026-1A A4	08/26/2026	TRUIST SECURITIES INC		2,947,561	2,996,250	3,152	1.C FE
86212F-AN-9	STR 2026-2A A1	09/15/2026	BOFA SECURITIES INC		10,996,538	11,000,000		1.A FE
87342R-AJ-3	BELL 2021-1A A23	09/30/2026	BARCLAYS CAPITAL INC		1,252,688	1,473,750	3,746	2.B FE
974153-AE-8	WSTOP 2024-1A A2	07/30/2026	CITIGROUP GLOBAL MARKETS INC		3,033,867	3,000,000	27,337	2.B FE
000000-00-0	IDENTITY DIGITAL CAPITAL LLC	06/26/2026	BLACKROCK		2,326,000	2,326,000		1.F Z
000000-00-0	IDENTITY DIGITAL CAPITAL LLC	06/26/2026	BLACKROCK		1,258,000	1,258,000		2.B Z
000000-00-0	SKCLP_26_1-A-2	09/16/2026	BLACKROCK		17,578,500	17,578,500		2.B Z
000000-00-0	MSO FINANCING ONE DESIGNATED ACTIVITY CO	08/12/2026	GOLDMAN SACHS & CO		12,427,734	12,427,734		1.D Z
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					117,532,329	117,889,398	131,892	XXX
1889999999. Total - asset-backed securities (unaffiliated)					638,135,741	639,133,611	705,229	XXX
1899999999. Total - asset-backed securities (affiliated)								XXX
1909999997. Total - asset-backed securities - Part 3					638,135,741	639,133,611	705,229	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					638,135,741	639,133,611	705,229	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,038,924,295	2,046,160,239	12,782,478	XXX
4509999997. Total - preferred stocks - Part 3						XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX		XXX

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
31338*-11-6	FED HOME LOAN BANK CHICAGO B-1	08/13/2026	FEDERAL HOME LOAN BANK CHICAGO	112,500.000	11,250,000			
31338*-12-4	FED HOME LOAN BANK CHICAGO B-2	09/25/2026	EXCHANGE - NON CASH TRANSAC	3,875.000	387,500			
000000-00-0	BLACKSTONE PRIVATE CREDIT FUND	09/01/2026	DIRECT ISSUE	10,751.349	254,060			
000000-00-0	PRIVACORE VPC ASSET BACKED CREDIT FUND	09/14/2026	DIRECT ISSUE	1,770,790.899	18,000,000			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					29,891,560	XXX		XXX
5989999997. Total - common stocks - Part 3					29,891,560	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					29,891,560	XXX		XXX
5999999999. Total - preferred and common stocks					29,891,560	XXX		XXX
6009999999 - Totals					2,068,815,855	XXX	12,782,478	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
..91282C-CZ-2	US TREASURY N/B	09/30/2026	PAID AT MATURITY		119,000	119,000	118,377	118,905		95		95		119,000				1,041	09/30/2026	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					119,000	119,000	118,377	118,905		95		95		119,000				1,041	XXX	XXX
..452152-GS-4	ILLINOIS ST	07/01/2026	SINKING FUND PMT		714,286	714,286	768,386	713,902		384		384		714,286				52,500	07/01/2035	1.F FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					714,286	714,286	768,386	713,902		384		384		714,286				52,500	XXX	XXX
..010869-LS-2	ALAMEDA CA CORRIDOR TRANSPRTN	09/15/2026	WELLS FARGO SECURITIES LLC		480,167	2,180,000	431,902	483,289		20,654		20,654		503,944		(23,777)	(23,777)		10/01/2050	1.E FE
..010869-LT-0	ALAMEDA CA CORRIDOR TRANSPRTN	09/15/2026	WELLS FARGO SECURITIES LLC		746,620	3,610,000	670,088	749,818		32,046		32,046		781,863		(35,243)	(35,243)		10/01/2051	1.E FE
..010869-LZ-6	ALAMEDA CA CORRIDOR TRANSPRTN	09/15/2026	JP MORGAN SECURITIES LLC		1,192,485	3,500,000	1,049,650	1,176,427		51,011		51,011		1,227,438		(34,953)	(34,953)		10/01/2043	1.E FE
..261149-BD-9	DOWNTOWN DALLAS TX DEV AUTH TA	08/15/2026	SINKING FUND PMT		10,000	10,000	9,998	10,000						10,000				621	08/15/2036	1.F FE
..607120-EZ-1	MOBILE AL ARPT AUTH ARPT REVENUE	08/09/2026	SINKING FUND PMT		129,615	129,615	129,615	129,615						129,615				3,704	11/09/2032	1.E
..660043-AB-6	N HUDSON NJ SEWERAGE AUTH GROS	08/27/2026	SECURITY CALLED at 100.000		12,895,000	12,895,000	12,895,000	12,895,000						12,895,000				514,129	06/01/2042	1.E FE
..79742G-AF-8	SAN DIEGO CNTY CA REGL ARPT AU	07/01/2026	SINKING FUND PMT		165,000	165,000	162,525	164,956		44		44		165,000				9,230	07/01/2043	1.G FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					15,618,887	22,489,615	15,348,778	15,609,105		103,755		103,755		15,712,860		(93,973)	(93,973)	527,684	XXX	XXX
..878742-AW-5	TECK RESOURCES LIMITED	08/13/2026	RETURN OF CAPITAL		8,000		8,000	8,000						8,000					07/15/2041	2.C FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					8,000		8,000	8,000						8,000					XXX	XXX
..00130H-CM-5	AES CORP/THE	09/18/2026	MORGAN STANLEY & CO LLC		3,040,935	3,071,000	3,114,393			(1,078)		(1,078)		3,113,315		(72,380)	(72,380)	92,028	03/15/2032	2.C FE
..008252-AP-3	AFFILIATED MANAGERS GROU	07/07/2026	BOFA SECURITIES INC		2,987,918	3,165,000	3,009,314			8,107		8,107		3,017,421		(29,503)	(29,503)	59,186	06/15/2030	1.G FE
..02344A-AJ-7	AMCOR FLEXIBLES NORTH AM	07/07/2026	BOFA SECURITIES INC		11,932,982	12,045,000	11,967,189			6,136		6,136		11,973,325		(40,343)	(40,343)	169,216	03/08/2029	2.B FE
..025816-DR-7	AMERICAN EXPRESS CO	07/07/2026	BOFA SECURITIES INC		2,457,473	2,376,000	2,447,137			(1,778)		(1,778)		2,445,360		12,113	12,113	99,159	04/25/2035	2.A FE
..025816-EJ-4	AMERICAN EXPRESS CO	07/07/2026	BOFA SECURITIES INC		4,265,899	4,286,000	4,307,044			(2,460)		(2,460)		4,304,585		(38,686)	(38,686)	87,544	07/20/2029	1.F FE
..036752-AG-8	ELEVANCE HEALTH INC	07/07/2026	BOFA SECURITIES INC		7,641,149	7,693,000	7,660,814			4,261		4,261		7,665,075		(23,925)	(23,925)	112,174	03/01/2028	2.A FE
..05329R-AA-1	AUTONATION INC	07/07/2026	BOFA SECURITIES INC		6,960,247	7,470,000	7,003,499			11,068		11,068		7,014,567		(54,320)	(54,320)	102,256	03/01/2032	2.C FE
..05565E-CW-3	BMW US CAPITAL LLC	07/07/2026	BOFA SECURITIES INC		14,622,369	14,575,000	14,769,139			(29,875)		(29,875)		14,739,264		(116,895)	(116,895)	553,850	03/21/2028	1.F FE
..05565E-DQ-5	BMW US CAPITAL LLC	09/30/2026	MORGAN STANLEY & CO LLC		9,977,410	10,000,000	10,000,300							10,000,300		(22,890)	(22,890)	69,429	08/06/2029	1.F FE
..06051G-JV-2	BANK OF AMERICA CORP	07/22/2026	SECURITY CALLED at 100.000		800,000	800,000	776,392	784,561		15,439		15,439		800,000				28,519	07/22/2027	1.G FE
..06051G-LG-2	BANK OF AMERICA CORP	07/07/2026	BOFA SECURITIES INC		12,706,080	12,590,000	12,849,984			(37,230)		(37,230)		12,812,753		(106,674)	(106,674)	462,091	04/25/2029	1.E FE
..06406R-CG-0	BANK OF NY MELLON CORP	07/07/2026	BOFA SECURITIES INC		8,776,037	8,902,000	8,841,912			4,676		4,676		8,846,588		(70,551)	(70,551)	166,255	01/22/2030	1.D FE
..08576P-AQ-4	BERRY GLOBAL INC	07/07/2026	BOFA SECURITIES INC		3,070,493	3,012,000	3,065,885			(1,338)		(1,338)		3,064,547		5,946	5,946	82,253	01/15/2034	2.B FE
..08652B-AA-7	BEST BUY CO INC	07/07/2026	BOFA SECURITIES INC		14,660,675	14,693,000	14,804,279			(13,830)		(13,830)		14,790,449		(129,774)	(129,774)	394,282	10/01/2028	2.A FE
..11135F-AN-1	BROADCOM INC	09/01/2026	SMBC NIKKO SECURITIES AMERICA INC		6,998,670	7,000,000	6,930,910	6,959,301		38,604		38,604		6,997,904		766	766	233,386	09/15/2026	1.G FE
..126650-DG-2	CVS HEALTH CORP	09/03/2026	CITIGROUP GLOBAL MARKETS INC		4,776,700	5,000,000	4,778,450	4,794,841		35,787		35,787		4,830,628		(53,928)	(53,928)	171,076	08/15/2029	2.C FE
..126650-EE-6	CVS HEALTH CORP	07/07/2026	BOFA SECURITIES INC		10,813,634	10,825,000	10,833,227							10,833,227		(19,593)	(19,593)	393,308	06/01/2044	2.B FE
..12672#-AA-6	CVS CAREMARK CORPORATION	09/10/2026	MBS PAYDOWN		141,163	141,163	141,163	141,163						141,163				4,428	09/10/2034	2.B
..12685J-AC-9	CABLE ONE INC	07/01/2026	BOFA SECURITIES INC		1,040,000	2,000,000	1,982,500	1,990,229		921		921		1,991,150		(951,150)	(951,150)	50,444	11/15/2030	4.C FE
..13934R-AA-2	CAPE COD FIVE MUTUAL CO	08/17/2026	SECURITY CALLED at 100.000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				387,215	11/15/2030	2.C FE
..14040H-DJ-1	CAPITAL ONE FINANCIAL CO	07/07/2026	BOFA SECURITIES INC		2,238,407	2,194,000	2,212,473			(237)		(237)		2,212,237		26,170	26,170	59,914	01/30/2036	2.B FE
..15135B-AX-9	CENTENE CORP	07/07/2026	BOFA SECURITIES INC		2,692,259	3,079,000	2,583,774			23,857		23,857		2,607,631		84,628	84,628	27,369	03/01/2031	3.A FE
..15189Y-AG-1	CENTERPOINT ENERGY RES	07/07/2026	BOFA SECURITIES INC		8,181,274	8,077,000	8,238,378			(20,156)		(20,156)		8,218,223		(36,948)	(36,948)	150,771	03/01/2028	1.G FE
..159864-AJ-6	CHARLES RIVER LABORATORI	07/07/2026	BOFA SECURITIES INC		469,849	500,000	432,870	455,754		3,850		3,850		459,605		10,244	10,244	16,333	03/15/2031	3.B FE
..17289R-AB-2	CITADEL SECURITIES GLOBA	07/07/2026	BOFA SECURITIES INC		10,527,969	10,334,000	10,450,607	10,446,257		(4,802)		(4,802)		10,441,455		86,515	86,515	357,729	06/18/2035	2.C FE
..172967-PG-0	CITIGROUP INC	07/07/2026	BOFA SECURITIES INC		3,068,086	3,022,000	3,039,558			(207)		(207)		3,039,351		28,735	28,735	71,415	02/13/2035	2.B FE
..172967-QB-0	CITIGROUP INC	09/30/2026	VARIOUS		15,269,075	15,000,000	15,268,150			(17,096)		(17,096)		15,251,055		18,021	18,021	400,984	05/07/2031	1.G FE
..18064P-AC-3	CLARIV SCI HLD CORP	09/17/2026	TENDERED		192,105	197,000	192,311	195,027		558		558		195,585		(3,481)	(3,481)	5,619	07/01/2028	3.C FE
..21871X-AS-8	COREBRIDGE FINANCIAL INC	07/07/2026	BOFA SECURITIES INC		1,556,759	1,521,000	1,557,261	1,555,447		(1,881)		(1,881)		1,553,566		3,193	3,193	86,000	01/15/2034	2.A FE
..219023-AC-2	INGREDION INC	07/07/2026	BOFA SECURITIES INC		2,168,080	2,000,000	2,109,900	2,068,270		(2,230)		(2,230)		2,066,040		102,040	102,040	97,167	04/15/2037	2.B FE
..233853-BD-1	DAIMLER TRUCK FINAN NA	07/07/2026	BOFA SECURITIES INC		5,055,850	5,000,000	4,966,900	4,972,622		3,221		3,221		4,975,843		80,007	80,007	259,583	01/13/2030	1.G FE
..237194-AP-0	DARDEN RESTAURANTS INC	07/07/2026	BOFA SECURITIES INC		6,979,980	7,000,000	7,003,010			(458)		(458)		7,002,552		(22,572)	(22,572)	71,050	10/15/2027	2.B FE
..247158-AB-0	DELOITTE LLP SER B	08/20/2026	SINKING FUND PMT		1,136,364	1,136,364	1,135,227	1,132,106		4,258		4,258		1,136,364				83,182	08/20/2033	1.F
..25470D-CW-7	DISCOVERY COMMUNICATIONS LLC	06/12/2026	RETURN OF CAPITAL		(223)		(223)	(223)						(223)					09/20/2047	3.B FE
..28932M-AD-7	ELM RD GENERATING STAT	09/17/2026	STIFEL NICOLAUS & CO INC		2,019,400	2,000,000	2,197,860	2,109,713		(6,351)		(6,351)		2,103,362		(83,962)	(83,962)	134,318	02/11/2040	1.F FE
..29250R-AX-4	ENBRIDGE ENERGY PARTNERS	07/07/2026	BOFA SECURITIES INC		9,784,159	8,517,000	9,887,896			(12,078)		(12,078)		9,875,819		(91,659)	(91,659)	460,628	10/15/2045	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
30037E-AB-9	EVERGY MISSOURI WEST INC	07/07/2026	BOFA SECURITIES INC		288,756	285,000	288,953	288,510				(180)		288,330		426	426	9,751	06/01/2034	2.A FE
31620M-CA-2	FIDELITY NATL INFO SERV	07/07/2026	BOFA SECURITIES INC		9,993,410	10,027,000	9,981,879			6,260		6,260		9,988,138		5,271	5,271	147,494	03/10/2028	2.B FE
32117M-AA-2	FIRST MUTUAL HOLDING CO	08/17/2026	SINKING FUND PMT		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				239,597	02/15/2028	2.C FE
34964C-AH-9	FORTUNE BRANDS INNOVATIO	07/07/2026	BOFA SECURITIES INC		4,940,649	4,768,000	4,916,046			(4,473)		(4,473)		4,911,573		29,076	29,076	169,628	06/01/2033	2.B FE
361448-AY-9	GATX CORP	09/01/2026	WELLS FARGO SECURITIES LLC		3,998,200	4,000,000	3,922,240	3,960,016		37,924		37,924		3,997,940		260	260	125,306	09/15/2026	2.A FE
370334-DB-7	GENERAL MILLS INC	07/07/2026	BOFA SECURITIES INC		11,887,893	11,911,000	11,911,715							11,911,715		(23,822)	(23,822)	276,186	01/30/2035	2.B FE
37045V-AF-7	GENERAL MOTORS CO	07/07/2026	BOFA SECURITIES INC		12,617,460	12,652,000	12,676,924							12,676,924		(59,464)	(59,464)	608,438	10/02/2043	2.B FE
37940X-BB-7	GLOBAL PAYMENTS INC	07/07/2026	BOFA SECURITIES INC		4,912,500	5,000,000	4,915,250			2,485		2,485		4,917,735		(5,235)	(5,235)	87,750	03/15/2033	2.C FE
38141G-C3-6	GOLDMAN SACHS GROUP INC	07/07/2026	BOFA SECURITIES INC		2,858,582	2,833,000	2,839,148	2,838,816		(938)		(938)		2,837,878		20,704	20,704	139,729	01/28/2031	1.F FE
38145G-AU-4	GOLDMAN SACHS GROUP INC	07/07/2026	BOFA SECURITIES INC		10,060,949	10,390,000	9,937,412			6,030		6,030		9,943,442		117,507	117,507	244,095	02/02/2041	2.B FE
404119-BW-8	HCA INC	07/07/2026	BOFA SECURITIES INC		1,117,669	1,093,000	1,134,108			(5,287)		(5,287)		1,128,821		(11,152)	(11,152)	28,183	02/01/2029	2.C FE
413875-AW-5	L3HARRIS TECH INC	07/07/2026	BOFA SECURITIES INC		11,759,421	11,798,000	11,838,703			(4,185)		(4,185)		11,834,518		(75,097)	(75,097)	294,163	06/15/2028	2.B FE
42307T-AH-1	KRAFT HEINZ FOODS CO	07/07/2026	BOFA SECURITIES INC		5,528,000	5,000,000	5,725,600	5,486,183		(12,309)		(12,309)		5,473,874		54,126	54,126	334,479	08/01/2039	2.B FE
43475R-AQ-9	AMRIZE FINANCE US LLC	07/07/2026	BOFA SECURITIES INC		10,284,917	10,269,000	10,347,866			(9,342)		(9,342)		10,338,524		(53,607)	(53,607)	123,342	04/07/2028	2.A FE
43849R-AA-3	HONEYWELL AEROSPACE INC	07/07/2026	BOFA SECURITIES INC		11,915,354	12,030,000	11,972,978			6,862		6,862		11,979,840		(64,486)	(64,486)	147,267	03/16/2028	1.G FE
43849R-AU-9	HONEYWELL AEROSPACE INC	09/15/2026	CITIGROUP GLOBAL MARKETS INC		4,085,010	4,374,000	4,161,292			263		263		4,161,555		(76,546)	(76,546)	127,272	03/16/2066	2.A FE
444859-CD-2	HUMANA INC	07/07/2026	BOFA SECURITIES INC		2,954,741	2,965,000	2,978,995			(181)		(181)		2,978,814		(24,073)	(24,073)	113,362	05/01/2035	2.B FE
448579-AV-4	HYATT HOTELS CORP	07/07/2026	BOFA SECURITIES INC		2,926,222	2,840,000	2,961,098			(5,715)		(5,715)		2,955,382		(29,160)	(29,160)	126,558	03/30/2032	2.C FE
455434-BH-2	INDIANAPOLIS PWR & LIGHT	07/07/2026	BOFA SECURITIES INC		3,128,430	3,000,000	3,138,210	3,082,312		(2,954)		(2,954)		3,079,358		49,072	49,072	140,158	10/01/2036	1.G FE
458140-CH-1	INTEL CORP	07/07/2026	BOFA SECURITIES INC		1,114,864	1,160,000	1,131,951			311		311		1,132,262		(17,398)	(17,398)	27,006	02/10/2043	2.B FE
45866F-AY-0	INTERCONTINENTALEXCHANGE	09/15/2026	SUSQUEHANNA FINANCIAL GROUP LLP		3,519,435	4,180,000	3,586,983			329		329		3,587,312		(67,878)	(67,878)	54,340	06/15/2062	1.G FE
46266T-AC-2	IQVIA INC	07/07/2026	BOFA SECURITIES INC		5,940,471	5,846,000	5,998,054			(22,262)		(22,262)		5,975,792		(35,321)	(35,321)	216,594	05/15/2028	2.C FE
46647P-CP-9	JPMORGAN CHASE & CO	09/22/2026	SECURITY CALLED at 100.000		4,000,000	4,000,000	3,843,760	3,970,583		29,417		29,417		4,000,000				58,800	09/22/2027	1.E FE
46647P-EP-7	JPMORGAN CHASE & CO	07/07/2026	BOFA SECURITIES INC		11,707,658	11,710,000	11,748,760			(5,319)		(5,319)		11,743,442		(35,784)	(35,784)	376,602	10/22/2028	1.E FE
46656P-AD-6	JABIL INC	07/07/2026	BOFA SECURITIES INC		2,336,941	2,401,000	2,365,681			1,540		1,540		2,367,221		(30,280)	(30,280)	52,589	02/01/2033	2.C FE
47077W-AA-6	JANE STREET GRP/JSG FIN	08/26/2026	SECURITY CALLED at 101.125		2,528,125	2,500,000	2,489,338	2,472,696		1,605		1,605		2,474,300		25,700	25,700	115,938	11/15/2029	3.A FE
47103M-AB-4	JANUS HEND US HLDGS INC	07/01/2026	DIRECT ISSUE		12,044,250	11,925,000	11,973,998	11,973,767		70,483		70,483		12,044,250				536,178	09/10/2034	2.B FE
49177J-AP-7	KENVUE INC	09/15/2026	BARCLAYS CAPITAL INC		6,476,073	7,574,000	6,579,458			1,122		1,122		6,580,580		(104,507)	(104,507)	183,806	03/22/2053	1.F FE
49326E-EP-4	KEYCORP	07/07/2026	BOFA SECURITIES INC		3,137,939	2,966,000	3,127,766			(5,697)		(5,697)		3,122,069		15,870	15,870	64,867	03/06/2035	2.A FE
539830-CC-1	LOCKHEED MARTIN CORP	09/03/2026	STIFEL NICOLAUS & CO INC		5,977,200	6,000,000	5,990,820	5,993,710		1,286		1,286		5,994,996		(17,796)	(17,796)	284,250	02/15/2029	1.F FE
54246#-AA-5	LONG BEACH JUDICIAL PARTNERS LLC	06/30/2026	VARIOUS		195,405	195,405	195,405	195,405						195,405				13,444	12/31/2047	1.E PL
552848-AG-8	MGIC INVESTMENT CORP	07/07/2026	BOFA SECURITIES INC		998,610	1,000,000	1,035,000	1,000,000						1,000,000		(1,390)	(1,390)	47,250	08/15/2028	2.B FE
571748-BS-0	MARSH & MCLENNAN COS INC	09/23/2026	WELLS FARGO SECURITIES LLC		2,892,146	2,915,000	2,955,868							2,955,868		(63,722)	(63,722)	72,369	11/01/2052	1.G FE
61747Y-EC-5	MORGAN STANLEY	07/20/2026	SECURITY CALLED at 100.000		3,000,000	3,000,000	2,892,300	2,983,729		16,271		16,271		3,000,000				45,360	07/20/2027	1.E FE
61747Y-FB-6	MORGAN STANLEY	07/07/2026	BOFA SECURITIES INC		2,959,099	2,884,000	2,906,841	2,903,763		(1,205)		(1,205)		2,902,558		56,542	56,542	166,775	01/19/2038	2.A FE
629209-AC-1	NMI HOLDINGS	07/07/2026	BOFA SECURITIES INC		5,123,300	5,000,000	4,936,560	4,955,080		5,873		5,873		4,960,952		162,348	162,348	270,000	08/15/2029	2.B FE
63946B-AF-7	NBCUNIVERSAL MEDIA LLC	07/07/2026	BOFA SECURITIES INC		3,239,190	3,000,000	3,362,926	3,249,340		(6,071)		(6,071)		3,243,269		(4,079)	(4,079)	132,800	04/30/2040	1.G FE
64110D-AM-6	NETAPP INC	07/07/2026	BOFA SECURITIES INC		10,034,600	9,831,000	9,995,964			(6,602)		(6,602)		9,989,363		45,237	45,237	168,219	03/17/2032	2.B FE
65339K-CW-8	NEXTERA ENERGY CAPITAL	09/18/2026	MORGAN STANLEY & CO LLC		2,020,460	2,000,000	2,000,000	2,000,000						2,000,000		20,460	20,460	141,444	09/01/2054	2.B FE
667339-AA-3	NORTHWEST BANCSHARES INC	09/15/2026	SECURITY CALLED at 100.000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				346,483	09/15/2030	2.B FE
67021C-AM-9	NSTAR ELECTRIC CO	07/07/2026	BOFA SECURITIES INC		4,462,383	4,503,000	4,448,919			13,044		13,044		4,461,963		420	420	93,662	05/15/2027	1.G FE
670346-AN-5	NUCOR CORP	07/07/2026	BOFA SECURITIES INC		1,925,700	2,000,000	1,927,240			406		406		1,927,646		(1,946)	(1,946)	45,644	08/01/2043	1.G FE
670837-AD-5	OGE ENERGY CORP	09/18/2026	BARCLAYS CAPITAL INC		7,860,559	7,852,000	8,133,337			(44,687)		(44,687)		8,088,650		(228,092)	(228,092)	363,744	05/15/2029	2.A FE
68233J-DL-5	ONCOR ELECTRIC DELIVERY	07/07/2026	BOFA SECURITIES INC		3,881,970	3,929,000	3,927,664			118		118		3,927,783		(45,813)	(45,813)	55,006	03/15/2031	1.F FE
68268N-AD-5	ONEOK LLC	07/07/2026	BOFA SECURITIES INC		1,636,965	1,500,000	1,715,355	1,634,077		(4,227)		(4,227)		1,629,851		7,114	7,114	75,350	10/15/2037	2.A FE
693475-BX-2	PNC FINANCIAL SERVICES	07/07/2026	BOFA SECURITIES INC		832,826	816,000	827,946	825,095		(1,316)		(1,316)		823,778		9,047	9,047	29,254	05/14/2030	1.G FE
70213B-AC-5	PARTNERRE FINANCE B LLC	07/07/2026	BOFA SECURITIES INC		1,928,200	2,000,000	1,925,000			232		232		1,925,232		2,969	2,969	24,500	10/01/2050	2.B FE
71721#-AA-3	PFP VIII SUB X, LLC	09/18/2026	SINKING FUND REDEMPTION		7,605	7,605	7,605							7,605				6	05/31/2030	1.D Z
73557*-AB-0	PORT WASHINGTON GEN STATION LLC	09/15/2026	SINKING FUND PMT		127,771	127,771	127,771	127,771						127,771				5,757	06/15/2033	1.F
743674-BF-9	PROTECTIVE LIFE CORP	07/20/2026	US BANCORP INVESTMENTS INC		6,874,420	7,000,000	6,910,960			2,859		2,859		6,913,819		(39,399)	(39,399)	216,592	01/15/2031	1.G FE
745867-AM-3	PULTEGROUP INC	07/07/2026	BOFA SECURITIES INC		1,607,845	1,406,000	1,605,061			(7,328)		(7,328)		1,597,733		10,112	10,112	62,743	06/15/2032	2.A FE
74930B-AG-0	RBB BANCORP	07/01/2026	SECURITY CALLED at 100.000		2,333,000	2,333,000	2,333,000	2,333,000						2,333,000				87,834	04/01/2031	2.C FE
78351M-AA-0	RYAN SPECIALTY GROUP	09/03/2026	WELLS FARGO SECURITIES LLC		965,950	1,000,000	1,003,750	1,000,881		(545)		(545)		1,000,336		(34,386)	(34,386)	47,760	02/01/2030	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
79588T-AG-5	SAMMONS FINANCIAL GROUP	07/07/2026	BOFA SECURITIES INC		4,979,250	5,000,000	4,950,950			314		314		4,951,264		27,986	27,986	24,792	06/15/2036	2.A FE
800363-AB-9	SANDY SPRING BANCORP INC	08/17/2026	SECURITY CALLED at 100.000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				300,337	11/15/2029	2.B FE
81762P-AJ-1	SERVICENOW INC	07/07/2026	BOFA SECURITIES INC		4,981,150	5,000,000	4,938,500			672		672		4,939,172		41,978	41,978	40,500	05/15/2036	1.F FE
832696-AX-6	JM SMUCKER CO	07/07/2026	BOFA SECURITIES INC		11,656,242	10,968,000	11,752,651			(20,338)		(20,338)		11,732,313		(76,071)	(76,071)	442,010	11/15/2033	2.B FE
832696-AY-4	JM SMUCKER CO	07/07/2026	BOFA SECURITIES INC		7,989,888	7,469,000	8,001,540			(5,159)		(5,159)		7,996,381		(6,493)	(6,493)	315,565	11/15/2043	2.B FE
833794-AD-2	SODEXO INC	07/07/2026	BOFA SECURITIES INC		5,089,600	5,000,000	5,073,100	5,070,757		(2,828)		(2,828)		5,067,929		21,671	21,671	323,833	08/15/2035	2.B FE
842400-ES-8	SOUTHERN CAL EDISON	07/07/2026	BOFA SECURITIES INC		1,030,439	997,000	1,046,462	996,829		(2,504)		(2,504)		1,042,893		12,454	12,454	58,817	01/15/2034	2.A FE
844741-BM-9	SOUTHWEST AIRLINES CO	07/07/2026	SUSQUEHANNA FINANCIAL GROUP LLP		1,930,120	2,000,000	1,914,920			811		811		1,915,731		14,389	14,389	15,750	11/15/2035	2.B FE
845743-CA-9	SOUTHWESTERN PUBLIC SERV	09/15/2026			4,942,517	5,275,000	5,009,984			320		320		5,010,304		67,787	67,787	65,425	08/15/2056	1.G FE
855244-AP-4	STARBUCKS CORP	07/07/2026	BOFA SECURITIES INC		11,923,824	12,100,000	11,961,092			16,933		16,933		11,978,025		54,201	54,201	150,578	03/01/2028	2.A FE
855244-BN-8	STARBUCKS CORP	07/07/2026	BOFA SECURITIES INC		8,517,274	8,520,000	8,588,927			(9,876)		(9,876)		8,579,050		61,777	61,777	249,210	05/15/2028	2.A FE
858119-BN-9	STEEL DYNAMICS INC	07/07/2026	BOFA SECURITIES INC		9,996,129	10,356,000	9,929,851			73,727		73,727		10,003,577		7,448	7,448	125,308	10/15/2027	2.B FE
86156*-AC-5	STOLTHAVEN HOUSTON INC	07/17/2026	SINKING FUND PMT		50,000	50,000	50,000	50,000						50,000				2,990	07/17/2034	2.B PL
87164D-VJ-6	PINNACLE BANK TN	09/03/2026	STIFEL NICOLAUS & CO INC		5,036,400	5,000,000	5,110,950	5,096,923		(30,986)		(30,986)		5,065,936		29,536	29,536	296,094	02/15/2028	2.B FE
871829-BU-0	SYSCO CORPORATION	07/07/2026	BOFA SECURITIES INC		3,027,709	3,001,000	3,037,312			(2,029)		(2,029)		3,035,284		7,575	7,575	45,065	09/23/2030	2.B FE
87264A-CZ-6	T-MOBILE USA INC	07/07/2026	BOFA SECURITIES INC		11,885,291	11,811,000	11,969,031			19,292		19,292		11,949,739		64,448	64,448	185,137	03/15/2028	2.A FE
89788N-AA-8	TRUIST FINANCIAL CORP	07/07/2026	BOFA SECURITIES INC		9,964,512	10,182,000	9,937,734			9,501		9,501		9,947,234		17,278	17,278	223,856	07/28/2033	2.A FE
91159H-JQ-4	US BANCORP	07/07/2026	BOFA SECURITIES INC		997,118	981,000	1,013,128			(3,355)		(3,355)		1,009,773		12,655	12,655	24,355	01/23/2030	1.F FE
91913Y-BG-4	VALERO ENERGY CORP	07/07/2026	BOFA SECURITIES INC		4,441,062	4,536,000	4,438,567			2,148		2,148		4,440,715		347	347	77,219	03/10/2036	2.B FE
92556H-AC-1	PARAMOUNT GLOBAL	09/29/2026	BOFA SECURITIES INC		2,875,000	5,000,000	4,749,350	4,771,915		3,532		3,532		4,775,447		(1,900,447)	(1,900,447)	213,813	05/19/2050	4.A FE
928668-AU-6	VOLKSWAGEN GROUP AMERICA	09/03/2026	TD SECURITIES USA LLC		4,967,550	5,000,000	5,025,600	5,023,507		(5,268)		(5,268)		5,018,239		50,689	50,689	191,979	11/13/2028	2.A FE
929160-AG-4	VULCAN MATERIALS CO	07/07/2026	BOFA SECURITIES INC		1,837,473	1,650,000	1,784,525	1,736,449		(2,569)		(2,569)		1,733,880		103,593	103,593	71,768	11/30/2037	2.B FE
92933B-AQ-7	WMG ACQUISITION CORP	09/23/2026	JANE ST EXECUTION		2,772,420	3,000,000	2,871,900	2,873,348		18,619		18,619		2,891,968		119,548	119,548	138,531	07/15/2030	2.C FE
92933B-AT-1	WMG ACQUISITION CORP	09/03/2026	VARIOUS		1,666,383	1,750,000	1,624,375	1,677,575		9,206		9,206		1,686,781		20,398	20,398	45,469	12/01/2029	2.C FE
92940P-AE-4	WRKCO INC	07/07/2026	BOFA SECURITIES INC		10,001,425	10,127,000	10,055,402			7,925		7,925		10,063,327		61,902	61,902	239,166	06/01/2028	2.B FE
92966*-AG-4	WABASH VALLEY POWER	07/30/2026	VARIOUS		97,941	97,941	97,941	97,941						97,941				4,510	01/31/2028	1.F
94106L-BQ-1	WASTE MANAGEMENT INC	09/03/2026	MORGAN STANLEY & CO LLC		2,796,900	3,000,000	2,691,180	2,758,338		44,883		44,883		2,803,222		6,322	6,322	45,500	06/01/2029	1.G FE
06368F-AD-1	BANK OF MONTREAL	09/15/2026	PAID AT MATURITY		500,000	500,000	483,190	494,119		5,881		5,881		500,000				16,223	09/15/2026	1.F FE
06417X-AG-6	BANK OF NOVA SCOTIA	07/07/2026	BOFA SECURITIES INC		6,730,337	6,989,000	6,765,912			4,072		4,072		6,769,984		39,647	39,647	172,344	05/04/2037	2.A FE
13607Q-FD-9	CANADIAN IMPERIAL BANK	07/07/2026	BOFA SECURITIES INC		4,997,410	5,013,000	4,994,602			1,258		1,258		4,995,860		1,549	1,549	71,491	09/08/2028	1.F FE
56501R-AY-2	MANULIFE FINANCIAL CORP	09/15/2026	WELLS FARGO SECURITIES LLC		9,878,300	10,000,000	10,017,050			14		14		10,017,036		138,736	138,736	6,829	09/11/2041	1.G FE
66977W-AU-3	NOVA CHEMICALS CORP	08/17/2026	SECURITY CALLED at 104.500		1,567,500	1,500,000	1,610,055	1,576,602		17,099		17,099		1,559,503		59,503	59,503	202,500	02/15/2030	3.C FE
67077M-AG-3	NUTRIEN LTD	07/07/2026	BOFA SECURITIES INC		793,720	800,000	793,875	795,709		98		98		795,807		2,087	2,087	27,250	12/01/2040	2.B FE
78017D-AJ-7	ROYAL BANK OF CANADA	09/30/2026	VARIOUS		27,201,157	27,000,000	27,182,382	7,022,324		10,997		10,997		27,171,127		30,030	30,030	382,519	05/02/2031	1.E FE
78017D-AK-4	ROYAL BANK OF CANADA	07/07/2026	BOFA SECURITIES INC		1,131,765	1,135,000	1,143,320			1,000		1,000		1,142,319		10,554	10,554	21,697	08/06/2029	1.E FE
878742-AS-4	TECK RESOURCES LIMITED	08/13/2026	RETURN OF CAPITAL		4,000		4,000	4,000						4,000					08/15/2040	2.C FE
878742-AZ-8	TECK RESOURCES LIMITED	08/13/2026	RETURN OF CAPITAL		5,000		5,000	5,000						5,000					02/01/2043	2.C FE
00253X-AB-7	AMERICAN AIRLINES/AADVAN	07/20/2026	SINKING FUND PMT		375,000	375,000	365,316	372,486		2,514		2,514		375,000				16,172	04/20/2029	3.B FE
03939A-AC-1	ARCH CAPITAL GROUP LTD	09/15/2026	SANTANDER US CAPITAL MARKETS LLC		5,932,273	6,252,000	6,046,559			279		279		6,046,838		114,565	114,565	99,198	06/15/2056	1.G FE
05578Q-AF-0	BPCE SA	07/07/2026	BOFA SECURITIES INC		4,436,200	5,000,000	4,437,900			9,997		9,997		4,447,897		11,697	11,697	34,622	10/19/2032	2.B FE
05964H-BB-0	BANCO SANTANDER SA	07/07/2026	BOFA SECURITIES INC		7,536,974	7,400,000	7,633,174			23,666		23,666		7,609,508		72,534	72,534	335,818	03/14/2030	1.G FE
05964H-BJ-3	BANCO SANTANDER SA	07/07/2026	BOFA SECURITIES INC		5,115,050	5,000,000	5,000,000	5,000,000						5,000,000		115,050	115,050	272,067	01/17/2030	1.G FE
05971V-2D-6	BANCO DE CREDITO DEL PER 3.25% 30 SEMP 2	09/30/2026	SECURITY CALLED at 100.000		2,860,000	2,860,000	2,516,800	2,629,251		230,749		230,749		2,860,000				92,950	09/30/2031	3.A FE
06279J-AE-9	BANK OF IRELAND GROUP	07/20/2026	VARIOUS		10,912,560	11,000,000	10,973,710			95		95		10,973,805		61,245	61,245	100,773	11/12/2032	1.G FE
09659W-2R-4	BNP PARIBAS	07/07/2026	BOFA SECURITIES INC		4,729,700	5,000,000	4,113,300	4,554,203		75,774		75,774		4,629,977		99,723	99,723	88,159	09/15/2029	1.G FE
225313-AQ-8	CREDIT AGRICOLE SA	07/07/2026	BOFA SECURITIES INC		1,036,030	1,000,000	1,020,700	1,019,299		543		543		1,018,756		17,274	17,274	62,336	01/10/2035	2.A FE
251526-CS-6	DEUTSCHE BANK NY	09/03/2026	CITADEL SECURITIES INSTITUTIONAL LLC		7,168,490	7,000,000	7,354,480	7,310,087		97,664		97,664		7,212,423		43,933	43,933	530,507	01/18/2029	2.A FE
251526-DC-0	DEUTSCHE BANK NY	09/22/2026	MIZUHO SECURITIES USA INC		7,038,080	7,000,000	6,982,780	6,983,606		826		826		6,982,780		55,300	55,300	313,161	08/04/2031	2.A FE
33938X-AB-1	FLEX LTD	07/07/2026	BOFA SECURITIES INC		1,079,188	1,083,000	1,078,256	1,080,645		256		256		1,080,901		1,713	1,713	34,758	05/12/2030	2.C FE
36190C-AA-5	GNL QUINTERO SA	07/31/2026	SINKING FUND PMT		233,436	233,436	233,436	233,436						233,436				10,817	07/31/2029	2.A FE
404280-DS-5	HSBC HOLDINGS PLC	07/07/2026	BOFA SECURITIES INC		458,604	400,000	457,836	450,140		2,993		2,993		447,147		11,457	11,457	22,176	11/03/2033	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
..50247Y-AB-5	LYB INTL FINANCE BV	07/07/2026	BOFA SECURITIES INC		4,987,457	5,710,000	4,899,408			7,510		7,510		4,906,919		80,538	80,538	144,891	07/15/2043	2.C FE
..602736-AA-8	MINEJESA CAPITAL BV	08/10/2026	SINKING FUND PMT		249,210	249,210	245,299	248,316		894		894		249,210				11,526	08/10/2030	2.C FE
..606822-CY-8	MITSUBISHI UFJ FIN GRP	07/07/2026	BOFA SECURITIES INC		4,738,685	4,692,000	4,798,931			(15,714)		(15,714)		4,783,217		(44,532)	(44,532)	177,634	04/19/2029	1.G FE
..606822-DM-3	MITSUBISHI UFJ FIN GRP	08/28/2026	MIZUHO SECURITIES USA INC		10,048,990	10,000,000	10,063,700			(282)		(282)		10,063,418		(14,428)	(14,428)	106,012	09/12/2031	1.G FE
..606822-DR-2	MITSUBISHI UFJ FIN GRP	08/03/2026	BMO CAPITAL MARKETS CORP		5,011,415	5,000,000	5,024,950			(675)		(675)		5,024,275		(12,860)	(12,860)	71,670	01/14/2032	1.G FE
..606822-EH-3	MITSUBISHI UFJ FIN GRP	09/15/2026	RBC CAPITAL MARKETS LLC		2,952,450	3,000,000	3,000,000							3,000,000		(47,550)	(47,550)		09/18/2047	1.G FE
..60687Y-CP-2	MIZUHO FINANCIAL GROUP	07/07/2026	BOFA SECURITIES INC		8,165,522	8,015,000	8,262,744			(34,411)		(34,411)		8,228,333		(62,811)	(62,811)	280,096	05/27/2029	1.G FE
..639057-AS-7	NATWEST GROUP PLC	07/07/2026	BOFA SECURITIES INC		3,717,375	3,705,000	3,666,727	3,672,417		3,307		3,307		3,675,724		41,651	41,651	165,525	08/15/2030	1.G FE
..654579-AK-7	NIPPON LIFE INSURANCE	07/07/2026	BOFA SECURITIES INC		1,774,222	2,000,000	1,775,000			667		667		1,775,667		(1,445)	(1,445)	18,206	09/16/2051	1.G FE
..78017T-AC-7	ROYAL CARIBBEAN CRUISES	07/07/2026	BOFA SECURITIES INC		7,766,720	8,000,000	7,839,520			5,072		5,072		7,844,592		(77,872)	(77,872)	139,333	05/15/2033	2.B FE
..78392B-AH-0	SK HYNIX INC	09/03/2026	JP MORGAN SECURITIES LLC		5,062,750	5,000,000	5,167,550	5,152,768		(32,186)		(32,186)		5,120,582		(57,832)	(57,832)	311,667	01/16/2029	1.G FE
..853254-CT-5	STANDARD CHARTERED PLC	07/06/2026	SECURITY CALLED at 100.000		3,350,000	3,350,000	3,346,650	3,348,635		1,365		1,365		3,350,000				207,265	07/06/2027	1.G FE
..89681L-AA-0	TRITON CONTAINER/TAL INT	07/07/2026	BOFA SECURITIES INC		4,926,845	5,500,000	4,893,460			10,084		10,084		4,903,544		23,301	23,301	56,604	03/15/2032	2.C FE
..92213H-AA-0	VARANASI AURA NH-2 TOLL	09/05/2026	SINKING FUND PMT		24,800	24,800	24,953	24,814		(14)		(14)		24,800				1,463	02/28/2034	2.C FE
..92769X-AR-6	VIRGIN MEDIA SECURED FIN	07/20/2026	CITIGROUP GLOBAL MARKETS INC		420,000	500,000	438,750	450,670		5,126		5,126		455,796		(35,796)	(35,796)	21,000	08/15/2030	3.C FE
..92858R-AB-6	VMED O2 UK FINAN	07/13/2026	MORGAN STANLEY & CO LLC		831,250	1,000,000	852,130	899,212		8,161		8,161		907,373		(76,123)	(76,123)	47,368	07/15/2031	3.C FE
. 000000-00-0	TELENET FINANCE LUX NOTE	08/04/2026	SECURITY CALLED at 100.000		1,008,554	1,008,554	973,255	997,282		11,272		11,272		1,008,554				58,398	03/01/2028	3.C FE
..G1R70F-AA-1	BIDVEST GROUP UK PLC	09/23/2026	PAID AT MATURITY		200,000	200,000	196,862	198,072		1,928		1,928		200,000				7,250	09/23/2026	3.B FE
..G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2026	SINKING FUND PMT		77,455	77,455	66,418	75,964		1,491		1,491		77,455				1,673	03/31/2034	1.C FE
..M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS	09/15/2026	SECURITY CALLED at 100.000		6,990,000	6,990,000	6,256,025	6,831,440		158,560		158,560		6,990,000				113,588	09/15/2027	1.E FE
..M8180A-AC-2	QATAR ENERGY	09/12/2026	PAID AT MATURITY		1,080,000	1,080,000	1,043,113	1,057,261		22,739		22,739		1,080,000				14,850	09/12/2026	1.C FE
..N57445-AA-1	MINEJESA CAPITAL BV	08/10/2026	SINKING FUND PMT		318,708	318,708	310,642	316,885		1,823		1,823		318,708				14,740	08/10/2030	2.C FE
..P0R12R-AA-8	FIEMEX ENERGIA - BANC AC	07/31/2026	SINKING FUND PMT		14,921	14,921	15,568			(4)		(4)		14,921				541	01/31/2041	2.C FE
..P4909L-AA-8	GNL QUINTERO SA	07/31/2026	SINKING FUND PMT		335,160	335,160	341,184	335,165		(5)		(5)		335,160				15,531	07/31/2029	2.A FE
..P70778-AF-1	NASSAU AIRPORT DEVELOPMENT CO	06/30/2026	VARIOUS		120,000	120,000	120,000	120,000						120,000				6,300	11/30/2033	3.A PL
..V2352N-AB-1	CLEAN RENEWABLE POWER	09/25/2026	SINKING FUND PMT		20,150	20,150	19,596	19,840		310		310		20,150				856	03/25/2027	3.C FE
..Y52758-AE-2	LG CHEM LTD. 1.375%	07/07/2026	PAID AT MATURITY		720,000	720,000	646,920	707,179		12,821		12,821		720,000				9,900	07/07/2026	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					783,545,380	789,560,643	786,846,901	218,520,211		491,952		491,952		788,322,880		(4,873,127)	(4,873,127)	22,801,716	XXX	XXX
..00138C-AU-2	COREBRIDGE GLOB FUNDING	07/02/2026	PAID AT MATURITY		3,000,000	3,000,000	2,997,000	2,999,459		541		541		3,000,000				172,500	07/02/2026	1.F FE
. 01166V-AA-7	ALASKA AIRLINES 2020 TR	08/15/2026	SINKING FUND PMT		135,220	135,220	135,220	135,220						135,220				6,491	08/15/2027	1.E FE
..02377B-AB-2	AMER AIRLN 15-2 AA PTT	09/22/2026	MBS PAYDOWN		34,678	34,678	32,771	34,338		340		340		34,678				1,248	09/22/2027	1.F FE
..02377L-AA-2	AMER AIRLINE 19-1AA PTT	08/15/2026	MBS PAYDOWN		57,463	57,463	53,385	57,081		382		382		57,463				1,810	02/15/2032	1.F FE
..02379K-AA-2	AMER AIRLINE 21-1A EETC	07/11/2026	MBS PAYDOWN		134,058	134,058	108,922	132,331		1,727		1,727		134,058				3,854	07/11/2034	1.E FE
..02771D-2A-1	AMERICAN NATIONAL GF	07/07/2026	BOFA SECURITIES INC		2,026,380	2,000,000	1,995,780	1,996,476		408		408		1,996,885		29,495	29,495	105,142	01/28/2030	1.F FE
..02771D-2E-3	AMERICAN NATIONAL GF	07/07/2026	BOFA SECURITIES INC		10,521,577	10,714,000	10,503,363			11,224		11,224		10,514,586		6,990	6,990	240,842	01/23/2031	1.F FE
..08877@-AA-9	S/C 225 VIRGINIA AVENUE, LLC (DC)	07/30/2026	SINKING FUND PMT		5,652,589	5,652,589	5,886,857	5,748,799		(96,210)		(96,210)		5,652,589				510,167	06/15/2032	1.B
08886*-AA-0	S/C 225 VIRGINIA AVENUE, LLC (DC)	07/30/2026	SINKING FUND PMT		959,710	959,710	955,929	958,136		1,574		1,574		959,710				22,926	06/15/2032	1.B
..11042C-AA-8	BRITISH AIR 21-1 A PPT	09/15/2026	SINKING FUND PMT		13,609	13,609	13,609	13,609						13,609				296	03/15/2035	1.E FE
..11042C-AB-6	BRITISH AIR 21-1 B PTT	09/15/2026	SINKING FUND PMT		54,845	54,845	54,824	54,824		20		20		54,845				1,604	09/15/2031	1.E FE
..11042T-AA-1	BRITISH AIR 18-1 AA PTT	09/20/2026	MBS PAYDOWN		40,924	40,924	37,548	40,305		619		619		40,924				1,166	09/20/2031	1.C FE
..12540@-AA-8	CISTERRA SEHQ, LLC (SEMPRA ENERGY)	08/10/2026	SINKING FUND PMT		103,549	103,549	103,550	103,432		117		117		103,549				3,047	07/10/2040	2.A
..16125#-AA-0	CHARTER NEW FAIRFLD (STOP & SHOP)	09/01/2026	SINKING FUND PMT		197,379	197,379	197,379	197,379						197,379				9,380	09/01/2027	2.A
..22964@-AA-4	EBR MEDICAL FACILITIES (OCHSNER CLINIC)	09/15/2026	SINKING FUND PMT		89,839	89,839	89,839	89,839						89,839				3,050	08/15/2034	1.G
..22968#-AA-8	WARREN ST. JOE AVE PROP LLC (CVS-EVANSV)	09/20/2026	SINKING FUND PMT		43,741	43,741	43,741	43,741						43,741				1,324	01/20/2040	2.B
..22968@-AA-0	TR CTF - HOLIDAY CVS LLC	09/20/2026	SINKING FUND PMT		52,746	52,746	52,746	52,746						52,746				1,579	01/20/2040	2.B
..36192@-AA-8	TR CTF-GKN DRIVELINE NORTH AMERICA	09/15/2026	SINKING FUND PMT		397,026	397,026	400,996	397,335		(309)		(309)		397,026				11,941	03/15/2030	3.C
..74256L-FC-8	PRINCIPAL LFE GLB FND II	07/07/2026	BOFA SECURITIES INC		2,950,790	2,940,000	2,965,490			(3,162)		(3,162)		2,962,328		(11,538)	(11,538)	70,560	01/09/2028	1.E FE
..76209A-AA-4	RGA GLOBAL FUNDING	07/22/2026	VARIOUS		2,997,460	3,000,000	3,004,650			(99)		(99)		3,004,551		(7,091)	(7,091)	23,517	05/26/2031	1.E FE
..76209P-AG-8	RGA GLOBAL FUNDING	07/07/2026	BOFA SECURITIES INC		267,703	265,000	264,621	264,688		37		37		264,725		2,978	2,978	13,913	01/09/2030	1.E FE
..84268@-AA-7	SOUTHERN COMPANY SERVICES, INC CTL	09/15/2026	SINKING FUND PMT		45,599	45,599	46,050	45,615		(16)		(16)		45,599				1,759	03/15/2044	1.G Z
..88429W-AA-5	WACK 2022-1 A	09/15/2026	MBS PAYDOWN		4,288	4,288	4,374	4,290		(1)		(1)		4,288				110	01/15/2058	1.D PL
..909318-AA-5	UNITED AIR 2018-1 AA PTT	09/01/2026	SINKING FUND PMT		11,491	11,491	10,716	11,418		73		73		11,491				402	03/01/2030	1.E FE
..90932L-AJ-6	UNITED AIR 2023-1 A PTT	07/15/2026	VARIOUS		99,088	95,862	98,144	98,195		(161)		(161)		98,034		1,054	1,054	2,944	01/15/2036	1.F FE
..92204@-AA-7	VANGUARD LGHTHS(AHOLD/GIANT LANDOVER)	09/01/2026	SINKING FUND PMT		133,470	133,470	133,470	133,470						133,470				6,454	02/01/2029	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
..92778*-AA-5	OAK STREET REAL ESTATE CAPITAL, LLC-VCU	09/15/2026	SINKING FUND PMT		6,020	6,020	6,020	6,020						6,020				121	09/15/2049	1.A
..93146*-AA-8	PORT DOCK AND STONE CORP (WALGREENS)	09/15/2026	SINKING FUND PMT		51,070	51,070	51,581	51,093		(22)		(22)		51,070				1,672	11/15/2037	4.A
..96928*-EZ-6	FAIRWAYS EQUITIES (VHA INC)	09/15/2026	SINKING FUND PMT		157,002	157,002	157,002	157,002						157,002				5,277	09/15/2033	1.G
. 000000-00-0	ACS AVIATION 4 HOLDINGS LIMITED	08/17/2026	SINKING FUND PMT		66,290	66,290	66,059							66,290				2,347	11/15/2029	1.G Z
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					30,305,604	30,457,468	30,471,636	13,826,841		(82,912)		(82,912)		30,283,715		21,888	21,888	1,227,443	XXX	XXX
..46138G-50-8	INVESCO SENIOR LOAN ETF	09/21/2026	SUSQUEHANNA FINANCIAL GROUP LLP	0.000	4,993,669		5,045,774	5,103,000	(57,227)			(57,227)		5,045,774		(52,105)	(52,105)	249,825		4.B
..78467V-60-8	SPDR BLACKSTONE SENIOR LOAN ET	09/28/2026	SUSQUEHANNA FINANCIAL GROUP LLP	0.000	505,271		524,624	515,875	8,749			8,749		524,624		(19,353)	(19,353)	23,820		4.B
0149999999. Subtotal - issuer credit obligations - SVO-identified bond exchange traded funds - fair value					5,498,940		5,570,398	5,618,875	(48,478)			(48,478)		5,570,398		(71,458)	(71,458)	273,645	XXX	XXX
..03761U-AH-9	MIDCAP FINANCIAL INVEST	07/16/2026	PAID AT MATURITY		11,750,000	11,750,000	11,759,075	11,750,738		(738)		(738)		11,750,000				528,750	07/16/2026	2.C FE
..04010L-BL-6	ARES CAPITAL CORP	07/07/2026	BOFA SECURITIES INC		4,037,093	4,169,000	3,999,030							4,007,795		29,298	29,298	102,766	01/15/2031	2.B FE
..04010L-BM-4	ARES CAPITAL CORP	07/07/2026	BOFA SECURITIES INC		4,970,910	5,115,000	4,925,268							4,934,185		36,725	36,725	132,031	04/12/2031	2.B FE
..05684B-AC-1	BAIN CAPITAL SPECIALTY F	09/22/2026	BOFA SECURITIES INC		9,989,000	10,000,000	9,893,300	9,982,314						9,998,676		(9,676)	(9,676)	240,125	10/13/2026	2.C FE
..09261H-CC-9	BLACKSTONE PRIVATE CRE	07/07/2026	BOFA SECURITIES INC		2,463,000	2,500,000	2,471,325							2,472,351		(9,351)	(9,351)	29,750	05/15/2031	2.C FE
..09261X-AG-7	BLACKSTONE SECURED LEND	07/07/2026	BOFA SECURITIES INC		9,079,704	9,622,000	9,037,656							9,090,199		(10,495)	(10,495)	75,412	09/30/2028	2.B FE
..22966R-AG-1	CUBESMART LP	07/07/2026	BOFA SECURITIES INC		2,021,922	2,291,000	2,034,500							2,049,662		(27,740)	(27,740)	18,328	02/15/2031	2.B FE
..26884U-AF-6	EPR PROPERTIES	07/07/2026	BOFA SECURITIES INC		1,442,595	1,500,000	1,348,185	1,388,612						1,403,224		39,371	39,371	50,625	08/15/2029	2.C FE
..29444U-BE-5	EQUINIX INC	07/07/2026	BOFA SECURITIES INC		14,794,779	15,544,000	14,913,380							14,965,392		(170,613)	(170,613)	319,170	11/18/2029	2.A FE
..29444U-BL-9	EQUINIX INC	07/07/2026	BOFA SECURITIES INC		6,004,853	6,311,000	6,001,130							6,037,706		(32,852)	(32,852)	30,976	03/15/2028	2.A FE
..30225V-AK-3	EXTRA SPACE STORAGE LP	07/07/2026	BOFA SECURITIES INC		7,193,995	7,037,000	7,193,503							7,184,574		9,421	9,421	202,118	07/01/2030	2.B FE
..38152B-AD-3	GOLDMAN SACHS PRIVATE CR	07/07/2026	BOFA SECURITIES INC		5,065,100	5,000,000	4,994,050	4,994,728						4,994,843		70,257	70,257	210,938	05/06/2030	2.C FE
..38173M-AE-2	GOLUB CAPITAL BDC	07/07/2026	BOFA SECURITIES INC		8,909,122	8,902,000	8,892,338							8,893,533		15,588	15,588	258,158	07/15/2029	2.B FE
..427096-AH-5	HERCULES CAPITAL INC	09/01/2026	SMBC NIKKO SECURITIES AMERICA INC		2,997,660	3,000,000	2,992,320	2,998,850						2,999,937		(2,277)	(2,277)	75,688	09/16/2026	2.B FE
..78410G-AK-0	SBA COMMUNICATIONS CORP	08/12/2026	BOFA SECURITIES INC		1,495,950	1,500,000	1,489,470							1,489,534		6,416	6,416	4,315	07/15/2033	2.C FE
..85571B-AU-9	STARWOOD PROPERTY TRUST	07/15/2026	PAID AT MATURITY		1,500,000	1,500,000	1,502,325	1,500,024						1,500,000				54,375	07/15/2026	3.C FE
..862121-AA-8	STORE CAPITAL LLC	09/17/2026	STIFEL NICOLAUS & CO INC		9,866,588	9,984,000	9,935,578	9,971,378						9,975,322		(108,734)	(108,734)	453,024	03/15/2028	2.B FE
..92936U-AF-6	WP CAREY INC	07/07/2026	BOFA SECURITIES INC		221,772	227,000	214,622	217,876						219,122		2,650	2,650	8,594	07/15/2029	2.A FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					103,804,043	105,952,000	103,597,055	42,804,520		203,934		203,934		103,966,055		(162,012)	(162,012)	2,795,143	XXX	XXX
..00036F-AB-0	AUSTIN POWDER (A-AP BUYER)	09/30/2026	SINKING FUND PMT		6,313	6,313	6,329			(1)		(1)		6,313				120	09/09/2031	4.A FE
..01642P-BE-5	ALIX PARTNERS LLP	09/30/2026	SINKING FUND PMT		10,000	10,000	9,904			53		53		10,000				239	08/12/2032	4.A FE
..02376C-BT-1	AMERICAN AIRLINES	07/31/2026	SINKING FUND PMT		3,778	3,778	3,772			20		20		3,778				40	05/28/2032	3.B FE
..03765V-AP-5	PRIME SECURITY SERVICES	09/30/2026	SINKING FUND PMT		7,029	7,029	7,029							7,029				187	10/13/2030	3.C FE
..03836B-AH-2	ASCENSUS (AQGEN ASCENSUS)	09/30/2026	SINKING FUND PMT		24,542	24,542	24,358	24,473		69		69		24,542				1,203	08/02/2028	4.C FE
..03851@-AB-8	APTIVE ENVIRONMENTAL, LLC	09/30/2026	SINKING FUND PMT		2,209	2,209	2,187	2,193		16		16		2,209				141	10/15/2032	4.A PL
..03851@-AD-4	APTIVE ENVIRONMENTAL, LLC - REVOLVER	09/29/2026	SINKING FUND PMT		6,202	6,202	6,202							6,202				168	10/15/2032	4.A PL
..07587*-AD-8	BECO HOLDINGS COMPANY INC	09/30/2026	SINKING FUND PMT		2,778	2,778	2,771	2,075		10		10		2,778				157	11/02/2028	3.C PL
..08078U-AQ-6	BELRON S.A.	09/30/2026	SINKING FUND PMT		6,250	6,250	6,266			(1)		(1)		6,250				118	10/16/2031	3.C FE
..09228H-AQ-2	BLACKBIRD MIDCO INC.	09/30/2026	SINKING FUND PMT		21,875	21,875	21,687	20,913		74		74		21,875				1,262	12/19/2030	4.B PL
..09604#-AD-9	BLUE RIVER PET CARE, LLC DD FUNDED	09/30/2026	SINKING FUND PMT		1,340	1,340	1,340	1,340						1,340				80	08/01/2029	3.B PL
..09604#-AE-7	BLUE RIVER PET CARE, LLC DD FUNDED	09/30/2026	SINKING FUND PMT		1,635	1,635	1,635	1,635						1,635				99	08/01/2029	3.B PL
..09604#-AF-4	BLUE RIVER PET CARE, LLC - DDTL 2	09/30/2026	SINKING FUND PMT		1,365	1,365	1,365	1,365						1,365				81	08/01/2029	3.B PL
..09604#-AG-2	BLUE RIVER PET CARE, LLC - DDTL 3	09/30/2026	SINKING FUND PMT		1,037	1,037	1,037	1,037						1,037				62	08/01/2029	3.B PL
..09604#-AH-0	BLUE RIVER PET CARE, LLC DDTL - 4	09/30/2026	SINKING FUND PMT		1,176	1,176	1,176	1,176						1,176				70	08/01/2029	3.B PL
..1262M#-AA-5	CR FITNESS HOLDINGS, LLC	09/30/2026	SINKING FUND PMT		4,702	4,702	4,690	4,670		32		32		4,702				284	10/16/2032	3.A Z
..13763H-AF-9	CLOSURE SYSTEMS (CANISTER)	09/30/2026	SINKING FUND PMT		6,345	6,345	6,332			37		37		6,345				174	03/22/2029	4.B FE
..16384Y-AM-9	CHEMOURS	09/30/2026	SINKING FUND PMT		2,500	2,500	2,500							2,500				76	10/15/2032	3.B FE
..19933M-AU-7	COLUMBUS MCKINNON CORP	09/30/2026	SINKING FUND PMT		4,986	4,986	4,992							4,986				148	02/03/2033	3.C FE
..20902C-AX-8	ALTIUM PACKAGING	09/30/2026	SINKING FUND PMT		5,076	5,076	4,911			39		39		5,076				147	06/11/2031	4.B FE
..22305C-AF-6	COVIA HOLDINGS	09/30/2026	SINKING FUND PMT		5,025	5,025	5,038							5,025				74	02/26/2032	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
..23384*-AA-6	DRP SOLARIS BORROWER, LLC	09/28/2026	SINKING FUND PMT		960,022	960,022	960,022							960,022				29,438	03/31/2027	2.B PL
..26623@-AA-8	DOXA INSURANCE HOLDINGS LLC	09/30/2026	SINKING FUND PMT		5,775	5,775	5,717	5,730		45		45		5,775				362	12/20/2030	4.C PL
..26623@-AB-6	DOXA INSURANCE HOLDINGS LLC DD-FUNDED	09/30/2026	SINKING FUND PMT		5,487	5,487	5,487	5,487						5,487				344	12/20/2030	4.C PL
..28542C-AG-4	EXAMWORKS (ELECTRON)	09/30/2026	SINKING FUND PMT		6,250	6,250	6,254							6,250				91	02/06/2033	4.B FE
..36259*-AJ-1	GS ACQUISITIONS, INC	09/30/2026	SINKING FUND PMT		3,800	3,800	3,800	3,800						3,800				258	05/25/2028	3.C PL
..36259*-AL-6	GS ACQUISITIONS, INC DD FUNDED	09/30/2026	SINKING FUND PMT		670	670	670	670						670				45	05/25/2028	3.C PL
..37156Q-AZ-9	GENESEE & WYOMING	09/30/2026	SINKING FUND PMT		8,861	8,861	8,858			17		17		8,861				237	04/10/2031	3.C FE
..38469E-AH-6	GRAHAM PACKAGING (GPC MERGER)	09/30/2026	VARIOUS		8,423	8,423	8,413			19		19		8,423				231	01/26/2033	4.A FE
..38821U-AD-2	GRANT THORNTON ADVISORS LLC	09/30/2026	VARIOUS		5,181	5,181	5,181	5,181						5,181				252	05/31/2031	4.B FE
..47077D-AM-2	JANE STREET GROUP	08/13/2026	SINKING FUND PMT		2,486,842	2,486,842	2,468,191			18,701		18,701		2,486,842				58,399	12/15/2031	3.A FE
..50060J-AH-3	KOPPERS	07/14/2026	SINKING FUND PMT		10,127	10,127	10,134							10,127				100	04/10/2030	3.C FE
..53216#-AA-3	LIFE SCIENCE INT (CALIBRESCIENTIFIC)	09/30/2026	SINKING FUND PMT		18,943	18,943	18,863	18,873		70		70		18,943				1,410	06/10/2027	3.A PL
..71911K-AF-1	PAREXEL (PHOENIX NEWCO)	09/30/2026	SINKING FUND PMT		3,750	3,750	3,745			19		19		3,750				85	12/12/2031	4.B FE
..72761J-AK-2	PLASTIPAK HOLDINGS INC	09/30/2026	SINKING FUND PMT		12,531	12,531	12,525			41		41		12,531				262	09/24/2032	4.A FE
..74772#-AA-5	QUARTZ HOLDING COMPANY	09/30/2026	SINKING FUND PMT		3,425	3,425	3,408	3,404		22		22		3,425				180	10/02/2028	4.C FE
..74839X-AM-1	QUIKRETE HOLDING INC	07/14/2026	SINKING FUND PMT		9,343	9,343	9,357			(1)		(1)		9,343				92	04/14/2031	3.C FE
..74850@-AA-2	QUICK QUACK CAR WASH HOLDING DD FUNDED	09/30/2026	SINKING FUND PMT		450	450	450	450						450				33	06/10/2031	3.B PL
..74850@-AB-0	QUICK QUACK CAR WASH HOLDINGS, LLC	09/30/2026	SINKING FUND PMT		8,025	8,025	7,981	7,984		41		41		8,025				589	06/10/2031	3.B PL
..74850@-AD-6	QUICK QUACK CAR WASH HOLDINGS, LLC	09/30/2026	SINKING FUND PMT		280	280	280							280				3	06/10/2031	3.B PL
..74850@-AE-4	QUICK QUACK CAR WASH HOLDINGS, LLC	09/30/2026	SINKING FUND PMT		2,463	2,463	2,463	1,359						2,463				138	06/10/2031	5.B GI
..75101X-AQ-0	RAISING CANES	07/01/2026	SINKING FUND PMT		8,250	8,250	8,245							8,250				96	11/03/2032	3.C FE
..78707@-AA-8	SAGUARO BUYER, LLC TERM LOAN	09/30/2026	SINKING FUND PMT		7,025	7,025	7,001	5,510		16		16		7,025				367	07/03/2032	4.B PL
..78707@-AD-2	SAGUARO BUYER, LLC DDTL-2 FUNDED	09/30/2026	SINKING FUND PMT		552	552	552							552				8	07/03/2032	4.B PL
..80583E-AP-1	SAZERAC	07/20/2026	SINKING FUND PMT		10,025	10,025	10,040			(1)		(1)		10,025				162	07/09/2032	3.C FE
..81619A-AY-0	SELECT MEDICAL	09/30/2026	SINKING FUND PMT		6,313	6,313	6,321							6,313				205	12/03/2031	4.A FE
..87169D-AB-1	SYNEOS HEALTH (STAR)	07/22/2026	SINKING FUND PMT		115,087	115,087	113,614			646		646		115,087				2,735	09/27/2030	4.A FE
..88366M-AE-4	THERMOSTAT PURCHASER III. INC.	09/30/2026	SINKING FUND PMT		6,250	6,250	6,250	6,250						6,250				377	08/31/2028	4.C FE
..88912#-AA-6	TOGETHERWORK HOLDINGS, LLC	09/30/2026	SINKING FUND PMT		6,129	6,129	6,083	6,084		45		45		6,129				410	05/17/2031	3.B PL
..88912#-AB-4	TOGETHERWORK HOLDINGS, LLC DD FUNDED	09/30/2026	SINKING FUND PMT		97	97	97							97				3	05/17/2031	3.B PL
..88912#-AD-0	TOGETHERWORK HOLDINGS, LLC DD FUNDED	09/30/2026	SINKING FUND PMT		153	153	153	153						153				9	05/17/2031	4.B PL
..89364M-CD-4	TRANSDIGM INC	09/30/2026	VARIOUS		6,329	6,329	6,337			(1)		(1)		6,329				196	01/19/2032	3.C FE
..90397*-AA-0	UWM MSR FACILITY 1 LLC	09/01/2026	SINKING FUND PMT		6,468,748	6,468,748	6,468,748							6,468,748				37,948	03/20/2029	2.B Z
..90916*-AA-2	UNIRAC HOLDINGS, INC	07/08/2026	SINKING FUND PMT		102,703	102,703	102,703	102,703						102,703				9,752	09/30/2027	3.A PL
..91490B-BG-2	UNIVISION	09/30/2026	SINKING FUND PMT		12,690	12,690	12,611			52		52		12,690				246	01/31/2029	4.B FE
..91834W-AG-5	VEEAM SOFTWARE (VS BUYER)	09/30/2026	SINKING FUND PMT		11,028	11,028	11,000	10,979		49		49		11,028				500	04/12/2031	4.B FE
..92783*-AA-8	VIRGINIA GREEN ACQUISITION, LLC	09/30/2026	SINKING FUND PMT		11,221	11,221	11,141	10,508		61		61		11,221				732	12/21/2030	4.B PL
..96244U-AJ-6	WHATABURGER (WHATABRANDS)	08/13/2026	SINKING FUND PMT		3,979,798	3,979,798	3,982,609			(2,843)		(2,843)		3,979,798				92,868	08/03/2028	4.B FE
..B9000T-BJ-3	TELENET FINANCING USD LLC	07/29/2026	SINKING FUND PMT		2,500,000	2,500,000	2,476,750			23,250		23,250		2,500,000				51,211	04/28/2028	3.C FE
..C36068-AF-4	GATEWAY SERVICES & GATEWAY US HOLDINGS	09/30/2026	SINKING FUND PMT		1,221	1,221	1,221	367						1,221				75	09/22/2028	3.B PL
..C6901L-AM-9	RESTAURANT BRANDS (1011778 BC)	09/30/2026	SINKING FUND PMT		6,629	6,629	6,629							6,629				174	09/20/2030	2.C FE
..G7743*-AA-8	SLF V-L HOLDINGS, L.P.	07/20/2026	SINKING FUND PMT		1,439,394	1,439,394	1,439,394	1,439,394						1,439,394				65,911	02/01/2033	1.G PL
..G7743@-AA-6	SLF V INTERNATIONAL-L HOLDINGS, L.P.	07/20/2026	SINKING FUND PMT		1,666,667	1,666,667	1,666,667	1,666,667						1,666,667				76,324	02/01/2033	1.G PL
. 000000-00-0	VPC CRUSOE ENERGY SYSTEMS LLC TRANCHE II	09/30/2026	SINKING FUND PMT		141,496	141,496	141,496	141,496						141,496				14,889	11/24/2029	5.B GI
. 000000-00-0	VPC CRUSOE ENERGY SYSTEMS LLC TRNCHE III	09/30/2026	SINKING FUND PMT		116,568	116,568	116,568	116,568						116,568				10,696	11/24/2029	5.B GI
..G3679Y-AM-4	FRONERI	09/30/2026	SINKING FUND PMT		16,250	16,250	16,009			64		64		16,250				112	09/30/2032	3.C FE
..L4807*-AA-2	HL SCOPE MASTER SICAV-RAIF SCSP	09/18/2026	SINKING FUND PMT		1,732,083	1,732,083	1,732,083							1,732,083				17,545	04/30/2034	1.E Z
. 000000-00-0	FLORA FOODS (SIGMA BIDCO)	09/30/2026	SINKING FUND PMT		6,901	6,901	6,755			60		60		6,901				94	10/31/2030	4.B FE
..N6872P-AP-6	REFRESCO GROUP (PEGASUS)	09/30/2026	SINKING FUND PMT		9,975	9,975	9,980							9,975					07/12/2032	4.A FE
..N8232N-AP-2	NOURYON (AKZO)	07/08/2026	SINKING FUND PMT		247,196	247,196	244,106			749		749		247,196				4,345	07/08/2031	4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					22,323,589	22,323,589	22,278,483	3,620,494		41,469		41,469		22,323,589				485,469	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					961,937,729	971,616,601	965,008,014	300,840,853	(48,478)	758,677		710,199		967,020,783		(5,178,682)	(5,178,682)	28,164,641	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)																			XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					961,937,729	971,616,601	965,008,014	300,840,853	(48,478)	758,677		710,199		967,020,783		(5,178,682)	(5,178,682)	28,164,641	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 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
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					961,937,729	971,616,601	965,008,014	300,840,853	(48,478)	758,677		710,199		967,020,783		(5,178,682)	(5,178,682)	28,164,641	XXX	XXX
36179V-6V-7	G2 MA7184	09/01/2026	MBS PAYDOWN		226,175	226,175	180,233	223,744		2,431		2,431		226,175				3,017	02/20/2051	1.A
38376J-JV-7	GNR 2009-104 XZ	09/01/2026	MBS PAYDOWN		29,855	29,855	29,855	29,855						29,855				430	11/20/2039	1.A
38382D-KL-2	GNR 2020-21 KP	09/01/2026	MBS PAYDOWN		79,192	79,192	69,293	78,540		652		652		79,192				1,307	12/20/2049	1.A
38382E-U3-9	GNR 2020-61 HC	06/01/2026	VARIOUS					(239,678)											01/20/2048	1.A
38382N-PQ-4	GNR 2021-24 BC	09/01/2026	MBS PAYDOWN		134,396	134,396	106,173	132,358		2,038		2,038		134,396				1,113	02/20/2051	1.A
38384B-L7-4	GNR 2023-107 ND	09/01/2026	MBS PAYDOWN		673,560	673,560	674,507	673,560						673,560				11,786	06/20/2049	1.A
38384C-FH-7	GNR 2023-117 JA	09/01/2026	MBS PAYDOWN		298,786	298,786	299,346	298,786						298,786				5,228	10/20/2049	1.A
38384E-FQ-3	GNR 2023-116 FH	09/20/2026	MBS PAYDOWN		307,595	307,595	308,124	307,929		(334)		(334)		307,595				10,520	08/20/2053	1.A
38384P-TS-9	GNR 2024-97 FT	09/20/2026	MBS PAYDOWN		164,753	164,753	163,672	164,270		483		483		164,753				5,224	06/20/2054	1.A
38384W-M2-8	GNR 2024-148 AF	07/14/2026	BMO CAPITAL MARKETS CORP		1,869,637	1,859,179	1,859,179	1,859,179						1,859,179		10,458	10,458	52,078	09/20/2054	1.A
38384X-3S-0	GNR 2024-181 FB	09/20/2026	MBS PAYDOWN		46,372	46,372	46,256	46,253		120		120		46,372				1,479	11/20/2054	1.A
38385B-DE-7	GNR 2024-197 YK	09/20/2026	MBS PAYDOWN		703,147	703,147	699,081	701,004		2,143		2,143		703,147				21,757	12/20/2054	1.A
38385C-CE-6	GNR 2025-4 FY	09/20/2026	MBS PAYDOWN		311,702	311,702	311,508	310,991		712		712		311,702				10,769	01/20/2055	1.A
38385E-JA-3	GNR 2025-43 FB	09/20/2026	MBS PAYDOWN		77,026	77,026	76,424	76,792		234		234		77,026				2,465	03/20/2055	1.A
38385F-7A-3	GNR 2025-87 BF	09/20/2026	MBS PAYDOWN		587,910	587,910	588,094	587,910						587,910				19,611	05/20/2055	1.A
38385G-4N-6	GNR 2025-102 FD	09/20/2026	MBS PAYDOWN		190,248	190,248	190,516	190,251		(3)		(3)		190,248				6,229	06/20/2055	1.A
38385G-B2-4	GNR 2025-90 FA	09/20/2026	MBS PAYDOWN		426,136	426,136	426,735	426,206		(70)		(70)		426,136				14,375	05/20/2055	1.A
38385G-FR-5	GNR 2025-89 FJ	09/20/2026	MBS PAYDOWN		844,764	844,764	844,500	843,455		1,309		1,309		844,764				29,956	05/20/2055	1.A
38385G-JH-3	GNR 2025-89 FQ	09/20/2026	MBS PAYDOWN		546,099	546,099	545,928	544,922		1,177		1,177		546,099				17,285	05/20/2055	1.A
38385J-AH-6	GNR 2025-187 BF	09/20/2026	MBS PAYDOWN		501,681	501,681	502,230	501,822		(140)		(140)		501,681				8,821	11/20/2055	1.A
38385J-FF-5	GNR 2025-196 QF	09/20/2026	MBS PAYDOWN		1,376,198	1,376,198	1,376,198	1,376,198						1,376,198				31,717	11/20/2055	1.A
38385K-P9-5	GNR 2025-214 FB	09/20/2026	MBS PAYDOWN		436,009	436,009	436,009	436,009						436,009				6,801	12/20/2055	1.A
38385M-LP-9	GNR 2026-24 FA	07/20/2026	VARIOUS		4,335,217	4,395,657	4,394,970			612		612		4,395,657		(60,440)	(60,440)	81,631	02/20/2056	1.A
38385N-BU-7	GNR 2026-28 MF	07/14/2026	JP MORGAN SECURITIES LLC		15,860,131	15,949,849	15,954,833			(181)		(181)		15,954,833		(94,702)	(94,702)	296,157	02/20/2056	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					30,026,589	30,166,289	30,083,664	9,570,356		11,183		11,183		30,171,273		(144,684)	(144,684)	639,756	XXX	XXX
38373M-6N-5	GNR 2009-19 Z	09/01/2026	MBS PAYDOWN		7,093	7,093	7,359	7,102		(10)		(10)		7,093				253	03/16/2051	1.A
38376G-AD-2	GNR 2009-60 Z	09/01/2026	MBS PAYDOWN		16,467	16,467	15,236	16,448		19		19		16,467				539	06/16/2049	1.A
38376G-ZD-5	GNR 2010-161 Z	09/01/2026	MBS PAYDOWN		32,260	32,260	30,688	32,229		32		32		32,260				796	12/16/2050	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					55,820	55,820	53,283	55,779		41		41		55,820				1,588	XXX	XXX
20754N-AB-1	CAS 2022-R06 1M1	09/25/2026	MBS PAYDOWN		136,894	136,894	136,894	136,894						136,894				5,951	05/25/2042	1.A
20755A-AB-8	CAS 2023-R02 1M1	09/25/2026	MBS PAYDOWN		428,817	428,817	429,716	428,817						428,817				17,384	01/25/2043	1.A
207932-AA-2	CAS 2023-R01 1M1	09/25/2026	MBS PAYDOWN		500,322	500,322	503,905	500,937		(616)		(616)		500,322				20,605	12/25/2042	1.A
31283H-WB-7	FG G01542	09/01/2026	MBS PAYDOWN		257	257	259	257						257				11	03/01/2033	1.A
3128K6-GH-7	FG A45600	09/01/2026	MBS PAYDOWN		866	866	869	866						866				32	06/01/2035	1.A
31296M-2Q-1	FG A13483	09/01/2026	MBS PAYDOWN		3,686	3,686	3,714	3,690		(4)		(4)		3,686				146	09/01/2033	1.A
31296T-Q8-0	FG A18579	09/01/2026	MBS PAYDOWN		336	336	337	336						336				12	02/01/2034	1.A
31297Q-2U-2	FG A35287	09/01/2026	MBS PAYDOWN		206	206	207	206						206				8	06/01/2035	1.A
3136BP-KU-4	FNR 2022-76 DA	09/01/2026	MBS PAYDOWN		247,442	247,442	247,171	247,431		11		11		247,442				4,064	08/25/2045	1.A
3136BP-LH-2	FNR 2022-76 D	09/01/2026	MBS PAYDOWN		448,977	448,977	445,217	448,862		116		116		448,977				7,374	08/25/2045	1.A
3136BP-QD-6	FNR 2022-82 KA	09/01/2026	MBS PAYDOWN		273,564	273,564	272,966	273,543		21		21		273,564				4,055	03/25/2046	1.A
3136BR-MJ-3	FNR 2024-15 FA	09/25/2026	MBS PAYDOWN		250,390	250,390	249,803	249,581		809		809		250,390				8,024	04/25/2054	1.A
3136BR-MU-8	FNR 2024-17 BF	09/25/2026	MBS PAYDOWN		15,739	15,739	15,737	15,697		42		42		15,739				518	04/25/2054	1.A
3136BR-MV-6	FNR 2024-17 FB	09/25/2026	MBS PAYDOWN		15,739	15,739	15,739	15,739						15,739				518	04/25/2054	1.A
3136BS-5X-9	FNR 2024-69 FA	09/25/2026	MBS PAYDOWN		115,125	115,125	115,161	115,125						115,125				3,654	10/25/2054	1.A
3136BS-LY-9	FNR 2024-41 FD	09/25/2026	MBS PAYDOWN		43,812	43,812	43,805	43,691		122		122		43,812				1,427	07/25/2054	1.A
3136BS-MY-8	FNR 2024-41 AF	09/25/2026	MBS PAYDOWN		445,211	445,211	445,072	444,025		1,186		1,186		445,211				14,541	07/25/2054	1.A
3136BS-TM-7	FNR 2024-57 AF	09/25/2026	MBS PAYDOWN		418,291	418,291	418,291	418,291						418,291				14,127	08/25/2054	1.A
3136BT-BC-6	FNR 2024-73 FA	09/25/2026	MBS PAYDOWN		331,226	331,226	331,226	331,226						331,226				10,633	10/25/2054	1.A
3136BU-MJ-1	FNR 2024-97 FG	09/25/2026	MBS PAYDOWN		311,414	311,414	311,560	311,414						311,414				10,671	01/25/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3137FR-YG-0	FHR 4968 KY	09/01/2026	MBS PAYDOWN		113,339	113,339	98,180	112,413		926		926		113,339				1,896	02/25/2050	1.A
3137FX-M4-7	FHR 5037 PA	09/01/2026	MBS PAYDOWN		233,974	233,974	179,209	230,462		3,512		3,512		233,974				1,523	03/25/2050	1.A
3137H9-BS-7	FHR 5264 DA	09/01/2026	MBS PAYDOWN		284,206	284,206	283,095	284,153		53		53		284,206				4,331	07/25/2047	1.A
3137H9-DC-0	FHR 5270 AB	09/01/2026	MBS PAYDOWN		207,766	207,766	207,117	207,739		27		27		207,766				3,023	01/25/2049	1.A
3137H9-F6-1	FHR 5274 JA	09/01/2026	MBS PAYDOWN		139,109	139,109	138,110	139,076		33		33		139,109				2,035	08/25/2045	1.A
3137H9-K3-2	FHR 5280 DA	09/01/2026	MBS PAYDOWN		471,885	471,885	470,679	471,837		48		48		471,885				6,867	01/25/2049	1.A
3137H9-KZ-1	FHR 5283 BA	09/01/2026	MBS PAYDOWN		626,644	626,644	625,014	626,578		66		66		626,644				9,700	03/25/2049	1.A
3137HC-2P-6	FHR 5402 B	09/01/2026	MBS PAYDOWN		409,261	409,261	409,261	409,261						409,261				16,183	01/25/2045	1.A
3137HC-TT-9	FHR 5410 CF	09/25/2026	MBS PAYDOWN		278,561	278,561	278,561	278,561						278,561				9,653	05/25/2054	1.A
3137HC-UD-2	FHR 5410 FC	09/25/2026	MBS PAYDOWN		167,137	167,137	167,084	166,649		487		487		167,137				5,462	05/25/2054	1.A
3137HD-3W-8	FHR 5419 EA	09/01/2026	MBS PAYDOWN		346,433	346,433	346,433	346,433						346,433				13,828	08/25/2050	1.A
3137HD-TT-7	FHR 5435 FL	09/25/2026	MBS PAYDOWN		627,824	627,824	627,726	626,087		1,737		1,737		627,824				20,403	07/25/2054	1.A
3137HF-GR-0	FHR 5452 FD	09/25/2026	MBS PAYDOWN		197,954	197,954	197,892	197,492		462		462		197,954				6,454	09/25/2054	1.A
3137HH-FL-0	FHR 5473 BF	09/25/2026	MBS PAYDOWN		223,188	223,188	223,746	223,188						223,188				7,250	11/25/2054	1.A
3137HH-VR-9	FHR 5491 FB	09/25/2026	MBS PAYDOWN		346,142	346,142	346,034	345,192		950		950		346,142				11,226	01/25/2055	1.A
3137HH-VT-5	FHR 5491 FD	09/25/2026	MBS PAYDOWN		346,142	346,142	346,034	345,174		968		968		346,142				11,454	01/25/2055	1.A
3137HJ-2Z-9	FHR 5495 DF	09/25/2026	MBS PAYDOWN		460,683	460,683	460,683	460,683						460,683				15,551	01/25/2055	1.A
3137HJ-3B-1	FHR 5495 FA	09/25/2026	MBS PAYDOWN		180,217	180,217	180,160	179,753		464		464		180,217				5,841	01/25/2055	1.A
3137HJ-3G-0	FHR 5495 FG	09/25/2026	MBS PAYDOWN		307,122	307,122	306,930	306,271		851		851		307,122				10,570	01/25/2055	1.A
3137HJ-J9-9	FHR 5499 FC	09/25/2026	MBS PAYDOWN		202,174	202,174	202,111	201,669		505		505		202,174				6,928	02/25/2055	1.A
3137HJ-SU-2	FHR 5502 FB	09/25/2026	MBS PAYDOWN		347,730	347,730	347,295	346,668		1,062		1,062		347,730				11,845	02/25/2055	1.A
3137HJ-SW-8	FHR 5502 FD	09/25/2026	MBS PAYDOWN		220,273	220,273	220,307	220,273						220,273				7,607	02/25/2055	1.A
31395C-QX-2	FHR 2825 PZ	09/01/2026	MBS PAYDOWN		4,351	4,351	4,720	4,399		(48)		(48)		4,351				162	07/15/2034	1.A
31396Q-L7-2	FNR 2009-65 JY	09/01/2026	MBS PAYDOWN		3,241	3,241	3,222	3,239		2		2		3,241				97	09/25/2039	1.A
31397J-TA-2	FHR 3342 PZ	09/01/2026	MBS PAYDOWN		9,959	9,959	9,958	9,959						9,959				332	06/15/2037	1.A
31397N-C5-2	FNR 2009-35 DB	09/01/2026	MBS PAYDOWN		1,115	1,115	1,087	1,112		3		3		1,115				33	05/25/2039	1.A
31397U-ZQ-5	FNR 2011-58 HL	09/01/2026	MBS PAYDOWN		4,396	4,396	4,534	4,402		(6)		(6)		4,396				117	07/25/2041	1.A
31398G-HQ-5	FNR 2009-98 WK	09/01/2026	MBS PAYDOWN		6,870	6,870	6,868	6,870						6,870				218	12/25/2039	1.A
31398K-VF-4	FHR 3600 BJ	09/01/2026	MBS PAYDOWN		12,337	12,337	11,905	12,327		10		10		12,337				329	11/15/2039	1.A
31398N-4W-1	FNR 2010-132 BC	09/01/2026	MBS PAYDOWN		4,945	4,945	5,029	4,950		(5)		(5)		4,945				132	11/25/2040	1.A
31398N-F9-0	FNR 2010-112 DZ	09/01/2026	MBS PAYDOWN		58,434	58,434	55,881	58,295		139		139		58,434				1,559	10/25/2040	1.A
31398N-H4-9	FNR 2010-112 LZ	09/01/2026	MBS PAYDOWN		28,488	28,488	27,263	28,420		68		68		28,488				760	10/25/2040	1.A
31398N-NE-0	FNR 2010-115 ZB	09/01/2026	MBS PAYDOWN		55,325	55,325	52,992	55,275		49		49		55,325				610	10/25/2040	1.A
31398N-SS-4	FNR 2010-109 GZ	09/01/2026	MBS PAYDOWN		11,683	11,683	11,187	11,648		35		35		11,683				311	10/25/2040	1.A
31398N-WU-4	FNR 2010-111 BZ	09/01/2026	MBS PAYDOWN		28,901	28,901	27,845	28,834		67		67		28,901				770	10/25/2040	1.A
31398P-CT-4	FNR 2010-38 ME	09/01/2026	MBS PAYDOWN		30,800	30,800	30,877	30,800						30,800				392	04/25/2040	1.A
31398S-XH-1	FNR 2010-141 AL	09/01/2026	MBS PAYDOWN		2,272	2,272	2,375	2,277		(5)		(5)		2,272				61	12/25/2040	1.A
31398W-VL-5	FHR 3654 Z	09/01/2026	MBS PAYDOWN		2,052	2,052	2,190	2,065		(13)		(13)		2,052				61	04/15/2040	1.A
35564K-DB-2	STACR 2021-DNA2 M2	09/25/2026	MBS PAYDOWN		317,500	317,500	317,975	317,138		362		362		317,500				12,728	08/25/2033	1.A
35564K-EL-9	STACR 2021-DNA3 M2	09/25/2026	MBS PAYDOWN		578,184	578,184	573,577	575,883		2,301		2,301		578,184				22,410	10/25/2033	1.A
35564K-FV-6	STACR 2021-HQA2 M2	09/25/2026	MBS PAYDOWN		306,643	306,643	301,829	304,913		1,730		1,730		306,643				11,761	12/25/2033	1.A
35564K-MH-9	STACR 2021-DNA7 M2	09/25/2026	MBS PAYDOWN		298,236	298,236	292,487	296,399		1,837		1,837		298,236				11,109	11/25/2041	1.A
35564K-NK-1	STACR 2021-HQA4 M1	09/25/2026	MBS PAYDOWN		102,258	102,258	100,309	101,575		683		683		102,258				3,163	12/25/2041	1.A
35564K-P3-7	STACR 2023-DNA1 M1A	09/25/2026	MBS PAYDOWN		527,799	527,799	528,947	527,799						527,799				20,460	03/25/2043	1.A
35564K-T5-8	STACR 2023-DNA2 M1A	09/25/2026	MBS PAYDOWN		143,186	143,186	144,439	143,186						143,186				5,532	04/25/2043	1.A
35564K-WS-4	STACR 2022-DNA4 M1A	09/25/2026	MBS PAYDOWN		203,386	203,386	203,386	203,386						203,386				7,992	05/25/2042	1.A
35564K-YN-3	STACR 2022-DNA5 M1A	09/25/2026	MBS PAYDOWN		73,246	73,246	73,246	73,246						73,246				3,241	06/25/2042	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					13,541,685	13,541,685	13,443,438	13,520,637		21,047		21,047		13,541,685				417,725	XXX	XXX
83162C-3H-4	SBAP 2026-25B 1	08/01/2026	MBS PAYDOWN		21,616	21,616	21,616							21,616				477	02/01/2051	1.A
83162C-3L-5	SBAP 2026-25C 1	09/01/2026	MBS PAYDOWN		153,813	153,813	153,813							153,813				3,359	03/01/2051	1.A
83162C-3Y-7	SBAP 2026-25H 1	08/20/2026	BOFA SECURITIES INC		5,000,781	5,000,000	5,000,000							5,000,000		781	781	9,281	08/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					5,176,210	5,175,429	5,175,429							5,175,429		781	781	13,117	XXX	XXX
00442V-AA-5	ACE 2006-ASP3 A1	09/25/2026	MBS PAYDOWN		77,446	77,446	60,989	74,903		2,543		2,543		77,446				1,878	06/25/2036	1.A FM
00443P-AD-1	ACE 2007-HE2 A2C	09/25/2026	MBS PAYDOWN		79,896	79,896	45,990	78,200		1,696		1,696		79,896				776	12/25/2036	1.A FM
008684-AA-0	AHMA 2006-6 A1A	09/25/2026	MBS PAYDOWN		26,690	29,153	20,608	26,211		480		480		26,690				827	12/25/2046	1.A FM
02148G-AD-5	CWALT 2007-OA8 2A1	06/29/2026	GOLDMAN SACHS & CO					(60,652)		(12,476)		(12,476)		(12,476)		12,476	12,476	(607)	06/25/2047	1.A FM
02660T-ER-0	AHM 2005-2 5A1	09/01/2026	MBS PAYDOWN		4,453	4,453	4,478	4,315		138		138		4,453				72	09/25/2035	1.A FM
026930-AA-5	AHMA 2007-2 A1	09/25/2026	MBS PAYDOWN		86,116	87,184	68,483	83,886		2,229		2,229		86,116				2,366	03/25/2047	3.A
040104-PC-9	ARSI 2005-W3 M1	09/25/2026	MBS PAYDOWN		304,065	304,065	211,325	300,618		3,447		3,447		304,065				6,417	11/25/2035	1.A FM
040104-PT-2	ARSI 2005-W4 A2D	09/25/2026	MBS PAYDOWN		172,557	172,557	111,084	166,935		5,622		5,622		172,557				3,300	02/25/2036	1.A FM
040104-QP-9	ARSI 2005-W5 A2D	09/25/2026	MBS PAYDOWN		143,653	143,653	102,352	140,281		3,371		3,371		143,653				2,706	01/25/2036	1.A FM
045440-AD-9	ABSHE 2006-HE7 A4	09/25/2026	MBS PAYDOWN		51,390	51,390	34,110	50,374		1,015		1,015		51,390				703	11/25/2036	1.A FM
05570G-AD-5	BNCMT 2007-4 A4	09/25/2026	MBS PAYDOWN		43,033	43,033	33,351	41,988		1,045		1,045		43,033				873	11/25/2037	1.A FM
05946X-WF-6	BAFC 2005-3 1A23	09/01/2026	MBS PAYDOWN		5,564	5,564	5,404	5,534		29		29		5,564				204	06/25/2035	1.A FM
05951V-AV-1	BAFC 2006-I 6A1	09/20/2026	MBS PAYDOWN		1,612	1,612	1,179	1,534		78		78		1,612				42	12/20/2046	1.A FM
06744D-AA-7	BARC 2022-NQM1 A1	09/01/2026	MBS PAYDOWN		214,120	214,120	210,123	213,734		386		386		214,120				6,717	07/25/2052	1.A
07336G-BP-8	BVINV 2021-4 B3A	09/01/2026	MBS PAYDOWN		42,864	42,864	44,107	42,908		(43)		(43)		42,864				999	10/25/2051	1.A
07336J-CL-0	BVINV 2021-5 B3A	09/01/2026	MBS PAYDOWN		28,852	28,852	29,520	28,877		(25)		(25)		28,852				670	11/25/2051	1.A
123920-AA-8	BVINV 2025-A A1	09/25/2026	MBS PAYDOWN		1,057,576	1,057,894	1,139,700			1,765		1,765		1,057,576				23,095	08/25/2056	1.D Z
123920-AB-6	BVINV 2025-A A2	09/28/2026	MBS PAYDOWN		27,453	27,453	29,508			50		50		27,453				599	08/25/2056	1.D Z
123920-AD-2	BVINV 2025-A B1	09/25/2026	MBS PAYDOWN		31,452	31,452	33,462			(4)		(4)		31,452				611	08/25/2056	1.D Z
123920-AE-0	BVINV 2025-A B2	09/28/2026	MBS PAYDOWN		12,005	12,005	12,625			3		3		12,005				233	08/25/2056	1.D Z
123920-AF-7	BVINV 2025-A B3	09/28/2026	MBS PAYDOWN		7,203	7,203	7,432			15		15		7,203				140	08/25/2056	2.B Z
123920-AG-5	BVINV 2025-A B4	09/28/2026	MBS PAYDOWN		3,842	3,842	3,680			19		19		3,842				75	08/25/2056	3.B Z
12543W-AJ-7	CWHL 2006-18 2A7	08/01/2026	MBS PAYDOWN		6,373	3,441	2,908	6,361		11		11		6,373				154	12/25/2036	1.A FM
12543X-AF-3	CWHL 2006-19 1A6	09/01/2026	MBS PAYDOWN		8,634	10,646	9,047	8,720		(85)		(85)		8,634				470	01/25/2037	1.A FM
12559U-AG-8	CIM 2020-R5 M2	08/27/2026	BREAN CAPITAL LLC		3,058,225	3,284,000	3,206,005	3,240,017		4,867		4,867		3,244,884		(186,659)	(186,659)	82,203	12/25/2059	1.A
12566T-AM-9	CMALT 2006-A7 1A12	09/01/2026	MBS PAYDOWN		7,908	9,191	6,693	7,864		44		44		7,908				380	12/25/2036	1.A FM
12566U-AJ-3	CMALT 2007-A2 1A9	09/01/2026	MBS PAYDOWN		12,267	22,822	19,370	12,544		(277)		(277)		12,267				877	02/25/2037	1.A FM
12566V-AN-2	CMALT 2007-A4 1A13	09/01/2026	MBS PAYDOWN		3,475	8,152	7,022	3,488		(13)		(13)		3,475				312	04/25/2037	1.A FM
12567A-AG-2	CMALT 2007-A3 1A7	09/01/2026	MBS PAYDOWN		19,384	19,673	17,134	19,421		(37)		(37)		19,384				778	03/25/2037	1.A FM
12659T-BG-9	CSMC 2021-INV2 A15	09/01/2026	MBS PAYDOWN		150,808	150,808	153,824	150,979		(171)		(171)		150,808				2,969	11/25/2056	1.A
126670-CX-2	CWL 2005-11 AF5A	09/01/2026	MBS PAYDOWN		250,297	250,297	251,080	250,512		(215)		(215)		250,297				6,264	02/25/2036	1.A FM
12667F-RY-3	CWALT 2004-22CB 1A1	09/01/2026	MBS PAYDOWN		54,111	54,111	51,405	53,914		196		196		54,111				2,249	10/25/2034	1.A FM
12667F-VN-2	CWALT 2004-24CB 1A1	09/01/2026	MBS PAYDOWN		127,343	127,343	126,706	127,361		(18)		(18)		127,343				4,967	11/25/2034	1.A FM
12667G-RV-7	CWALT 2005-17 1A1	09/25/2026	MBS PAYDOWN		36,637	36,637	31,645	35,939		697		697		36,637				996	07/25/2035	1.A FM
12667G-TS-2	CWALT 2005-26CB A6	09/01/2026	MBS PAYDOWN		13,498	13,467	11,378	13,272		226		226		13,498				474	07/25/2035	1.A FM
12667G-Z3-0	CWALT 2005-38 A3	09/25/2026	MBS PAYDOWN		13,398	13,398	11,388	13,084		314		314		13,398				402	09/25/2035	1.A FM
12668A-2N-4	CWALT 2005-70CB A4	09/01/2026	MBS PAYDOWN		4,785	4,788	3,977	4,731		53		53		4,785				182	12/25/2035	1.A FM
12668A-EV-3	CWALT 2005-59 1A1	09/19/2026	MBS PAYDOWN		30,152	30,152	24,611	29,456		696		696		30,152				776	11/20/2035	1.A FM
12668A-MF-9	CWALT 2005-49CB A1	09/01/2026	MBS PAYDOWN		32,331	32,331	31,038	32,712		(381)		(381)		32,331				1,208	11/25/2035	1.A FM
12668A-TN-5	CWALT 2005-62 1A1	09/25/2026	MBS PAYDOWN		14,956	14,956	11,738	14,678		277		277		14,956				338	12/25/2035	1.A FM
126694-3B-2	CWHL 2006-8 1A1	09/01/2026	MBS PAYDOWN		773	773	676	775		(2)		(2)		773				32	05/25/2036	1.A FM
126694-PH-5	CWHL 2005-28 A3	09/01/2026	MBS PAYDOWN		8,146	8,020	6,837	8,146						8,146				263	12/25/2035	1.A FM
12669G-BA-8	CWHL 2004-HYB6 A2	09/01/2026	MBS PAYDOWN		37,221	37,222	27,917	36,176		1,045		1,045		37,221				1,343	11/20/2034	1.A FM
12669G-R4-5	CWHL 2005-15 A8	09/01/2026	MBS PAYDOWN		2,154	2,165	1,884	2,165		(11)		(11)		2,154				84	08/25/2035	1.A FM
12674H-AA-0	COLT 2025-4 A1	09/01/2026	MBS PAYDOWN		488,191	488,191	488,186	488,190		1		1		488,191				18,849	04/25/2070	1.A FE
144531-EY-2	CARR 2006-NC1 M1	09/25/2026	MBS PAYDOWN		333,844	333,844	228,579	330,429		3,416		3,416		333,844				8,102	01/25/2036	1.A FM
16159V-AD-8	CHASE 2025-2 A4	09/01/2026	MBS PAYDOWN		395,488	395,488	396,928	395,437		51		51		395,488				6,240	12/25/2055	1.A
16159V-AU-0	CHASE 2025-2 A9	09/01/2026	MBS PAYDOWN		207,631	207,631	208,277	207,656		(25)		(25)		207,631				8,425	12/25/2055	1.A
16159W-AC-8	CHASE 2019-1 A3	08/20/2026	VARIOUS		2,581,583	2,881,238	2,917,703	2,920,424		(3,752)		(3,752)		2,916,671		(335,088)	(335,088)	72,459	03/25/2050	1.A
16160B-BD-8	CHASE 2025-10 A11	09/25/2026	MBS PAYDOWN		95,028	95,028	95,027	94,770		258		258		95,028				3,089	07/25/2056	1.A
16160U-BA-2	CHASE 2025-9 A11	09/25/2026	MBS PAYDOWN		62,319	62,319	62,475	62,384		(65)		(65)		62,319				2,118	06/25/2056	1.A
16164A-AE-5	CHASE 2016-SH2 M4	09/01/2026	MBS PAYDOWN		28,747	28,747	26,759	28,615		132		132		28,747				722	12/25/2045	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
161922-BA-6	CHASE 2025-6 A11	09/25/2026	MBS PAYDOWN		248,021	248,021	248,020	247,363		658		658		248,021				8,047	04/25/2056	1.A
161925-CC-4	CHASE 2026-CINV2 A11	09/25/2026	MBS PAYDOWN		154,560	154,560	154,535			517		517		154,560				953	06/25/2057	1.A Z
161935-BA-8	CHASE 2025-5 A11	09/25/2026	MBS PAYDOWN		284,356	284,356	284,355	283,625		730		730		284,356				10,096	04/25/2056	1.A
161938-CC-7	CHASE 2026-3 A11	09/25/2026	MBS PAYDOWN		264,946	264,946	264,615			567		567		264,946				1,778	01/25/2057	1.A Z
17309K-AJ-6	CMALT 2006-A3 1A9	09/01/2026	MBS PAYDOWN		141,005	201,655	180,229	140,801		204		204		141,005				8,152	07/25/2036	1.A FM
17309Y-AD-9	CMLTI 2006-FX1 A4	09/01/2026	MBS PAYDOWN		12,787	12,787	9,678	12,656		132		132		12,787				221	10/25/2036	1.A FM
17332N-AX-0	CMLTI 2025-4 A28	09/25/2026	MBS PAYDOWN		76,913	76,913	76,913	76,750		162		162		76,913				2,486	10/25/2055	1.A
18976G-AC-0	CMALT 2007-A6 1A3	09/01/2026	MBS PAYDOWN		60,754	64,812	55,964	60,926		(172)		(172)		60,754				2,520	06/25/2037	1.A FM
19648G-GU-0	COLORADO ST HSG & FIN AUTH SF	09/01/2026	SECURITY CALLED at 100.000		45,240	45,240	45,075	45,083		156		156		45,240				1,684	11/01/2044	1.A FE
19648G-HU-9	COLORADO ST HSG & FIN AUTH SF	09/01/2026	SECURITY CALLED at 100.000		850,000	850,000	849,618	849,676		324		324		850,000				34,258	11/01/2039	1.A FE
225458-XJ-2	CSFB 2005-6 1A4	09/01/2026	MBS PAYDOWN		331	331	335	328		4		4		331				11	07/25/2035	1.A FM
23242W-AR-0	CWALT 2006-J4 2A9	08/01/2026	MBS PAYDOWN		10,482	8,756	6,113	10,471		11		11		10,482				328	07/25/2036	1.A FM
232434-AE-0	CWALT 2006-OC8 2A3	09/25/2026	MBS PAYDOWN		27,659	27,754	16,363	27,072		587		587		27,659				791	11/25/2036	1.A FM
23243A-AB-2	CWALT 2006-OA12 A1B	09/20/2026	MBS PAYDOWN		31,763	30,505	22,154	29,193		2,570		2,570		31,763				799	09/20/2046	2.A FM
25150Q-AA-5	DBALT 2006-OA1 A1	09/25/2026	MBS PAYDOWN		98,543	98,543	79,820	96,488		2,055		2,055		98,543				2,582	02/25/2047	1.A FM
25150V-AL-0	DBALT 2007-AR3 2A4	07/30/2026	VARIOUS		9,228,199	10,407,835	6,259,668	8,082,309		142,643		142,643		8,224,952		1,003,247	1,003,247	276,533	06/25/2037	1.A FM
25150W-AA-2	DBALT 2007-OA3 A1	09/25/2026	MBS PAYDOWN		6,785	6,785	5,827	6,712		74		74		6,785				177	07/25/2047	1.A FM
25151A-AB-7	DBALT 2006-AR3 A2	09/25/2026	MBS PAYDOWN		219,628	203,937	157,782	213,678		5,951		5,951		219,628				5,260	08/25/2036	1.A FM
25151A-AG-6	DBALT 2006-AR3 A6	09/25/2026	MBS PAYDOWN		72,692	69,804	49,473	71,038		1,654		1,654		72,692				2,127	08/25/2036	1.A FM
25151K-AA-7	DBALT 2007-3 1A1	09/01/2026	MBS PAYDOWN		25,177	25,065	21,050	24,817		360		360		25,177				580	10/25/2047	1.A FM
25151K-AC-3	DBALT 2007-3 2A1	09/25/2026	MBS PAYDOWN		93,783	101,977	82,966	92,200		1,583		1,583		93,783				1,992	10/25/2047	1.A FM
30247D-AD-3	FFML 2006-FF13 A2C	09/25/2026	MBS PAYDOWN		81,195	81,195	57,522	80,020		1,175		1,175		81,195				1,530	10/25/2036	1.A FM
31572Y-AC-2	EFMT 2022-2 A3	09/01/2026	MBS PAYDOWN		90,522	90,522	88,853	90,437		85		85		90,522				2,661	04/25/2067	1.C
31573E-AA-9	EFMT 2022-3 A1	09/01/2026	MBS PAYDOWN		293,209	293,209	289,991	293,080		129		129		293,209				10,201	08/25/2067	1.A
31573E-AB-7	EFMT 2022-3 A2	09/01/2026	MBS PAYDOWN		146,605	146,605	142,489	146,447		158		158		146,605				5,055	08/25/2067	1.B
32027N-A3-5	FFML 2006-FF2 A5	09/25/2026	MBS PAYDOWN		68,810	68,810	54,134	67,235		1,575		1,575		68,810				1,836	02/25/2036	1.A FM
32028P-AE-5	FFML 2006-FF11 2A3	09/25/2026	MBS PAYDOWN		20,754	20,754	15,073	19,668		1,087		1,087		20,754				573	08/25/2036	1.A FM
33851R-BE-0	FSMT 2021-10IN B3	09/01/2026	MBS PAYDOWN		49,860	49,860	51,442	49,915		(55)		(55)		49,860				1,162	10/25/2051	1.C
33851T-AU-1	FSMT 2021-11IN A18	09/01/2026	MBS PAYDOWN		44,585	44,585	44,425	44,577		8		8		44,585				752	11/25/2051	1.A
33852C-BW-2	FSMT 2021-3INV B3	09/01/2026	MBS PAYDOWN		71,194	71,194	71,263	71,201		(6)		(6)		71,194				1,514	06/25/2051	1.F
33852F-BU-9	FSMT 2021-4 B3	09/01/2026	MBS PAYDOWN		45,988	45,988	44,628	45,939		49		49		45,988				829	06/01/2051	1.F
33852H-BG-6	FSMT 2021-8INV B3	09/01/2026	MBS PAYDOWN		58,504	58,504	61,441	58,623		(119)		(119)		58,504				1,394	09/25/2051	1.E
36167C-AB-2	GCAT 2019-RPL1 M1	09/17/2026	JP MORGAN SECURITIES LLC		2,816,250	3,000,000	2,732,344	2,883,554		21,353		21,353		2,904,907		(88,657)	(88,657)	72,946	10/25/2068	1.A
36169G-AA-3	GCAT 2023-NQM3 A1	09/01/2026	MBS PAYDOWN		163,006	163,006	163,005	163,006						163,006				7,369	08/25/2068	1.A
36169H-AA-1	GCAT 2024-NQM1 A1	09/01/2026	MBS PAYDOWN		240,831	240,832	240,830	240,831		1		1		240,831				9,621	01/25/2059	1.A
36169K-AC-0	GCAT 2022-NQM2 A3	09/01/2026	MBS PAYDOWN		50,913	50,913	49,584	50,837		76		76		50,913				1,392	02/25/2067	1.B
36173V-AY-2	GCAT 2025-INV5 A23	09/01/2026	MBS PAYDOWN		421,245	421,245	420,851	421,155		91		91		421,245				15,155	12/25/2055	1.B FE
362257-AC-1	GSAA 2006-17 A3A	09/25/2026	MBS PAYDOWN		46,914	46,914	27,493	46,273		641		641		46,914				233	11/25/2036	1.A FM
3622EC-AC-0	GSAA 2007-5 2A2A	09/25/2026	MBS PAYDOWN		27,826	27,826	17,078	27,240		586		586		27,826				231	04/25/2047	1.A FM
3622EC-AF-3	GSAA 2007-5 2A3A	09/25/2026	MBS PAYDOWN		33,391	33,391	20,702	32,707		684		684		33,391				277	04/25/2047	1.A FM
3622MG-AD-0	GSAMP 2007-NC1 A2C	09/25/2026	MBS PAYDOWN		86,137	86,137	46,514	84,343		1,794		1,794		86,137				694	12/25/2046	1.A FM
362334-GT-5	GSAA 2006-5 2A3	09/25/2026	MBS PAYDOWN		65,571	65,571	44,506	64,507		1,064		1,064		65,571				609	03/25/2036	1.A FM
362334-MH-4	GSAA 2006-6 AF6	09/01/2026	MBS PAYDOWN		19,278	19,278	11,591	19,130		148		148		19,278				149	03/25/2036	1.A FM
362341-Z2-8	GSAA 2006-1 A1	09/25/2026	MBS PAYDOWN		76,919	76,919	41,296	75,843		1,076		1,076		76,919				682	01/25/2036	1.A FM
36245A-AD-8	GSAMP 2006-HE6 A4	09/25/2026	MBS PAYDOWN		111,031	111,031	82,995	108,710		2,320		2,320		111,031				2,354	08/25/2036	1.A FM
36245R-AB-5	GSAA 2007-6 1A2	09/25/2026	MBS PAYDOWN		46,190	46,190	32,910	44,606		1,584		1,584		46,190				392	05/25/2047	1.A FM
36245R-AF-6	GSAA 2007-6 A4	09/25/2026	MBS PAYDOWN		19,635	19,635	15,610	19,242		393		393		19,635				165	05/25/2047	1.A FM
36245T-AE-5	GSAMP 2006-FM3 A2D	09/25/2026	MBS PAYDOWN		152,668	152,668	81,677	149,820		2,848		2,848		152,668				816	11/25/2036	1.A FM
36259V-AY-9	GSMBS 2020-PJ4 B3	09/01/2026	MBS PAYDOWN		62,354	62,354	62,138	62,348		7		7		62,354				1,397	01/25/2051	1.B
36262D-AS-7	GSMBS 2020-PJ2 B2	09/01/2026	MBS PAYDOWN		119,442	119,442	122,838	119,559		(117)		(117)		119,442				2,770	07/25/2050	1.A
36262J-BJ-3	GSMBS 2021-GR2 B3	09/01/2026	MBS PAYDOWN		54,444	54,444	56,637	54,542		(97)		(97)		54,444				1,239	02/25/2052	1.E
36262L-BA-7	GSMBS 2021-PJ6 B3	09/01/2026	MBS PAYDOWN		121,443	121,443	118,731	121,343		100		100		121,443				2,142	11/25/2051	1.E
36272M-AB-2	GSMBS 2025-PJ7 A2	09/01/2026	MBS PAYDOWN		268,753	268,753	265,771	268,415		338		338		268,753				5,024	12/25/2055	1.A
36272X-BA-9	GSMBS 2025-PJ8 A27	09/25/2026	MBS PAYDOWN		270,672	270,672	270,642	270,050		622		622		270,672				9,043	02/25/2056	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
36273F-AB-6	GSMBS 2025-PJ9 A2	08/20/2026	VARIOUS		7,435,481	7,532,399	7,581,831	7,591,745		(12,013)		(12,013)		7,579,731		(144,250)	(144,250)	297,672	03/25/2056	1.A
36273W-AB-9	GSMBS 2025-PJ3 A2	08/27/2026	VARIOUS		7,874,825	7,992,479	7,890,075	7,879,104		13,914		13,914		7,893,019		(18,194)	(18,194)	324,531	07/25/2055	1.A
36275G-BA-3	GSMBS 2026-PJ8 A27	09/25/2026	MBS PAYDOWN		170,683	170,683	170,673			581		581		170,683				1,245	11/25/2056	1.A Z
362957-AD-4	GSMBS 2025-PJ2 A4	09/01/2026	MBS PAYDOWN		208,042	208,042	208,847	207,997		45		45		208,042				4,920	07/25/2055	1.A
362979-BA-3	GSMBS 2026-PJ6 A27	09/25/2026	MBS PAYDOWN		168,559	168,559	168,545			548		548		168,559				3,135	09/25/2056	1.A Z
36418G-BC-7	GFMT 2018-2 A52	09/01/2026	MBS PAYDOWN		141,990	141,990	143,720	142,197		(207)		(207)		141,990				3,362	10/25/2058	1.A
36418W-BC-2	GFMT 2019-1 A52	09/01/2026	MBS PAYDOWN		7,546	7,546	7,439	7,519		27		27		7,546				202	02/25/2059	1.A
36831C-AC-6	GCAT 2024-NQM2 A3	09/01/2026	MBS PAYDOWN		218,197	218,197	218,194	218,196		1		1		218,197				9,006	06/25/2059	1.A
36831K-AE-4	GCAT 2025-NQM5 A3	09/01/2026	MBS PAYDOWN		364,638	364,638	364,636	364,637						364,638				13,471	08/25/2070	1.B
39539L-AH-4	GPMF 2007-AR2 2A1	09/25/2026	MBS PAYDOWN		99,808	99,808	80,408	96,529		3,279		3,279		99,808				2,596	05/25/2037	1.A FM
40430H-DF-2	HASC 2006-OPT1 M2	09/25/2026	MBS PAYDOWN		291,558	291,558	205,184	288,801		2,757		2,757		291,558				5,807	12/25/2035	1.A FM
40431R-AF-2	HASC 2007-WF1 M1	09/25/2026	MBS PAYDOWN		270,847	270,847	190,270	266,131		4,717		4,717		270,847				7,485	05/25/2037	1.A FM
41165A-AB-8	HVMLT 2007-5 A1A	09/19/2026	MBS PAYDOWN		89,571	89,571	80,462	88,120		1,450		1,450		89,571				1,605	09/19/2037	1.A FM
45129Y-5P-7	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		210,647	210,647	210,647	210,647						210,647				12,334	07/01/2049	1.B FE
45129Y-6G-6	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		60,000	60,000	60,000	60,000						60,000				3,330	01/01/2033	1.B FE
45129Y-6H-4	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		60,000	60,000	60,000	60,000						60,000				3,363	07/01/2033	1.B FE
45129Y-6J-0	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		45,000	45,000	45,000	45,000						45,000				2,543	01/01/2034	1.B FE
45129Y-6K-7	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		25,000	25,000	25,000	25,000						25,000				1,402	07/01/2034	1.B FE
45129Y-6L-5	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		50,000	50,000	50,000	50,000						50,000				2,875	01/01/2035	1.B FE
45129Y-6M-3	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		30,000	30,000	30,000	30,000						30,000				1,737	07/01/2035	1.B FE
45129Y-6N-1	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		70,000	70,000	70,000	70,000						70,000				4,084	01/01/2036	1.B FE
45129Y-6P-6	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		30,000	30,000	30,000	30,000						30,000				1,751	07/01/2036	1.B FE
45129Y-6T-8	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		315,000	315,000	315,000	315,000						315,000				20,560	07/01/2055	1.B FE
45129Y-V2-9	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		30,089	30,089	30,089	30,089						30,089				1,703	01/01/2043	1.B FE
45129Y-V3-7	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		335,818	335,818	335,818	335,818						335,818				19,740	01/01/2048	1.B FE
45130B-BA-0	IDAHO ST HSG & FIN ASSN SF MTG	09/01/2026	SECURITY CALLED at 100.000		170,000	170,000	174,617	174,522		(4,522)		(4,522)		170,000				10,885	07/01/2040	1.B FE
45203M-E4-9	ILLINOIS ST HSG DEV AUTH REVEN	07/01/2026	SECURITY CALLED at 100.000		890,000	890,000	890,000	890,000						890,000				39,402	10/01/2046	1.A FE
45254T-SM-7	IMSA 2005-2 A1	09/25/2026	MBS PAYDOWN		85,379	103,304	69,637	81,924		3,454		3,454		85,379				2,956	03/25/2036	1.A FM
45257B-AD-2	IMSA 2006-4 A2C	09/25/2026	MBS PAYDOWN		86,537	86,568	56,810	85,407		1,130		1,130		86,537				2,192	01/25/2037	1.A FM
45257V-AB-2	IMSA 2007-3 A1B	09/25/2026	MBS PAYDOWN		31,063	31,206	21,883	30,448		615		615		31,063				849	09/25/2037	1.A FM
45661E-AF-1	INDX 2006-AR2 2A1	09/25/2026	MBS PAYDOWN		160,853	160,853	127,727	157,313		3,540		3,540		160,853				2,848	02/25/2046	1.A FM
46591N-BW-6	JPMMT 2020-LTV1 B3A	09/01/2026	MBS PAYDOWN		204,622	204,622	202,832	204,535		87		87		204,622				5,476	06/25/2050	1.A
46591T-BT-0	JPMMT 2020-2 B2A	09/01/2026	MBS PAYDOWN		98,419	98,419	101,094	98,513		(94)		(94)		98,419				2,250	07/25/2050	1.A
46592X-CC-6	JPMMT 2021-13 B2	09/01/2026	MBS PAYDOWN		143,452	143,452	145,222	143,527		(75)		(75)		143,452				2,998	04/25/2052	1.F
46592X-CF-9	JPMMT 2021-13 B3	09/01/2026	MBS PAYDOWN		98,630	98,630	98,767	98,640		(10)		(10)		98,630				2,061	04/25/2052	1.G
46593N-AY-1	JPMMT 2025-2 A11	09/25/2026	MBS PAYDOWN		99,563	99,563	99,563	99,563						99,563				3,238	07/25/2055	1.A FE
46594G-BB-4	JPMMT 2025-9 A11	09/25/2026	MBS PAYDOWN		657,134	657,134	657,899	657,074		60		60		657,134				21,352	03/25/2056	1.A
46594P-CC-1	JPMMT 2026-2 A11	09/25/2026	MBS PAYDOWN		463,384	463,384	460,994			1,367		1,367		463,384				4,169	07/25/2056	1.A Z
465978-AN-4	JPMMT 2023-1 A4B	08/20/2026	VARIOUS		10,540,472	10,568,646	10,588,462	10,575,531		1,181		1,181		10,576,712		(36,240)	(36,240)	418,927	06/25/2053	1.A
466247-VH-3	JPMMT 2005-S2 2A15	09/01/2026	MBS PAYDOWN		2,220	2,220	2,045	2,233		(13)		(13)		2,220				89	09/25/2035	1.A FM
46627M-AV-9	JPALT 2005-S1 2A10	09/01/2026	MBS PAYDOWN		2,811	2,737	2,311	2,806		5		5		2,811				127	12/25/2035	1.A FM
46645G-AG-3	JPMMT 2015-6 A7	09/01/2026	MBS PAYDOWN		32,029	32,029	32,314	32,045		(16)		(16)		32,029				749	10/25/2045	1.A
46648C-AH-7	JPMMT 2017-1 A8	09/01/2026	MBS PAYDOWN		382,274	382,274	381,744	382,242		32		32		382,274				9,161	01/25/2047	1.A
46648H-AG-8	JPMMT 2017-2 A7	09/01/2026	MBS PAYDOWN		208,388	208,388	207,610	208,351		37		37		208,388				4,777	05/25/2047	1.A
46649C-AG-8	JPMMT 2018-4 A7	09/01/2026	MBS PAYDOWN		46,331	46,331	47,403	46,399		(68)		(68)		46,331				1,127	10/25/2048	1.A
46650M-AG-2	JPMMT 2018-8 A7	09/01/2026	MBS PAYDOWN		66,078	66,078	64,921	66,003		75		75		66,078				1,764	01/25/2049	1.A
46652F-CA-6	JPMMT 2020-4 B3	09/01/2026	MBS PAYDOWN		91,225	91,225	89,611	91,169		56		56		91,225				2,259	11/25/2050	1.A
46654K-CB-1	JPMMT 2021-11 B2	09/01/2026	MBS PAYDOWN		86,034	86,034	87,537	86,094		(60)		(60)		86,034				1,783	01/25/2052	1.F
46654K-CE-5	JPMMT 2021-11 B3	09/01/2026	MBS PAYDOWN		111,350	111,350	113,065	111,419		(70)		(70)		111,350				2,308	01/25/2052	2.A
46654R-BN-1	JPMMT 2021-INV8 B3	09/01/2026	MBS PAYDOWN		51,878	51,878	51,335	51,864		14		14		51,878				1,133	05/25/2052	1.E
46654T-AF-5	JPMMT 2021-15 A4	09/01/2026	MBS PAYDOWN		212,915	212,915	214,745	213,040		(125)		(125)		212,915				3,580	06/25/2052	1.A
46655D-CJ-9	JPMMT 2022-2 B1	09/01/2026	MBS PAYDOWN		31,500	31,500	29,969	31,446		54		54		31,500				655	08/25/2052	1.C
46655D-CM-2	JPMMT 2022-2 B2	09/01/2026	MBS PAYDOWN		67,447	67,447	62,677	67,278		169		169		67,447				1,403	08/25/2052	1.F
46656D-AN-1	JPMMT 2023-2 A4B	05/11/2026	STONEX FINANCIAL INC					(15,362)											07/25/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46656R-AH-3	JPMMT 2023-3 A3A	08/27/2026	VARIOUS		8,246,499	8,551,809	8,284,565	8,264,467		28,605		28,605		8,293,072		(46,573)	(46,573)	315,746	10/25/2053	1.A
491309-FR-6	KENTUCKY ST HSG CORP SF MTGE	07/01/2026	SECURITY CALLED at 100.000		200,000	200,000	200,000	200,000						200,000				11,082	07/01/2039	1.B FE
491309-FT-2	KENTUCKY ST HSG CORP SF MTGE	07/01/2026	SECURITY CALLED at 100.000		65,000	65,000	65,000	65,000						65,000				3,810	07/01/2049	1.B FE
525221-EE-3	LXS 2005-8 2A4A	08/24/2026	VARIOUS		152,551	122,157	12,311	125,651		(1,085)		(1,085)		124,566		27,985	27,985	6,604	12/25/2035	1.A FM
525221-GM-3	LXS 2005-9N 1A1	09/25/2026	MBS PAYDOWN		173,767	173,767	150,060	169,280		4,487		4,487		173,767				4,216	02/25/2036	1.A FM
525226-AG-1	LXS 2006-12N A31A	09/25/2026	MBS PAYDOWN		77,509	77,439	56,611	74,428		3,081		3,081		77,509				2,345	08/25/2046	1.A FM
525229-AE-0	LXS 2006-10N 1A3A	09/25/2026	MBS PAYDOWN		51,406	51,285	39,810	49,776		1,630		1,630		51,406				1,255	07/25/2046	1.A FM
57419T-5S-6	MARYLAND ST CMNTY DEV ADMIN DE	08/31/2026	SECURITY CALLED at 100.000		1,000,000	1,000,000	1,028,770	1,023,511		(23,511)		(23,511)		1,000,000				62,959	09/01/2048	1.B FE
57419U-PU-6	MARYLAND CMNTY DEV ADMIN HSG &	08/31/2026	SECURITY CALLED at 100.000		180,000	180,000	180,000	180,000						180,000				10,507	09/01/2045	1.B FE
585491-BV-4	MELLO 2021-INV3 B2	09/01/2026	MBS PAYDOWN		59,858	59,858	61,263	59,917		(59)		(59)		59,858				1,276	10/25/2051	1.B
585491-BW-2	MELLO 2021-INV3 B3	09/01/2026	MBS PAYDOWN		23,103	23,103	23,366	23,113		(9)		(9)		23,103				492	10/25/2051	1.D
585495-EQ-3	MELLO 2021-MTG1 B3	09/01/2026	MBS PAYDOWN		27,737	27,737	26,666	27,698		39		39		27,737				485	04/25/2051	1.E
59020U-Z6-5	MLMI 2005-A10 A	09/25/2026	MBS PAYDOWN		23,122	23,122	20,934	22,680		442		442		23,122				676	02/25/2036	1.A FM
590238-AA-9	MLMI 2007-HE3 A1	09/25/2026	MBS PAYDOWN		66,147	66,147	35,533	65,287		860		860		66,147				732	04/25/2047	1.A FM
59980V-AH-4	MCMLT 2018-1 M3	09/17/2026	VARIOUS		7,500,442	8,535,567	7,853,151	8,123,933		24,358		24,358		8,148,291		(647,849)	(647,849)	213,396	05/25/2062	1.A
59981B-AG-9	MCMLT 2019-GS1 M1	09/17/2026	JP MORGAN SECURITIES LLC		4,687,500	5,000,000	4,566,797	4,817,938		34,890		34,890		4,852,828		(165,328)	(165,328)	119,583	07/25/2059	1.A
60416U-BZ-7	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				274	07/01/2035	1.B FE
60416U-CA-1	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		10,000	10,000	10,000	10,000						10,000				559	07/01/2039	1.B FE
60416U-TT-2	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		15,000	15,000	15,000	15,000						15,000				902	07/01/2045	1.B FE
60416U-TU-9	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		20,000	20,000	20,000	20,000						20,000				1,207	01/01/2050	1.B FE
60416U-UZ-6	MINNESOTA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		15,000	15,000	15,359	15,351		(351)		(351)		15,000				849	07/01/2040	1.B FE
61744C-GD-2	MSAC 2004-HE7 M1	09/25/2026	MBS PAYDOWN		20,723	20,723	20,464	20,666		57		57		20,723				504	08/25/2034	1.A FM
61744C-HA-7	MSAC 2004-HE8 M1	09/25/2026	MBS PAYDOWN		11,578	11,578	11,429	11,550		28		28		11,578				300	09/25/2034	1.A FM
61744C-WM-4	MSAC 2005-HE7 M2	09/25/2026	MBS PAYDOWN		172,405	172,405	129,734	171,533		872		872		172,405				4,501	11/25/2035	1.A FM
61748H-KA-8	MSM 2005-4 3A1	09/01/2026	MBS PAYDOWN		19,116	19,116	16,918	18,591		525		525		19,116				561	08/25/2035	1.A FM
61771Q-CC-3	MSRM 2020-1 B3	09/01/2026	MBS PAYDOWN		33,756	33,756	32,904	33,730		26		26		33,756				671	12/25/2050	1.F
61772C-AZ-4	MSRM 2021-3 B3	09/01/2026	MBS PAYDOWN		21,516	21,516	20,968	21,496		20		20		21,516				399	06/25/2051	1.E
61772L-BW-0	MSRM 2021-2 B3	09/01/2026	MBS PAYDOWN		49,667	49,667	48,844	49,637		30		30		49,667				957	05/25/2051	1.G
61772Q-AY-6	MSRM 2021-6 B3	09/01/2026	MBS PAYDOWN		25,658	25,658	25,321	25,650		8		8		25,658				526	09/25/2051	1.F
64352V-NK-3	NCHET 2005-B M1	09/25/2026	MBS PAYDOWN		277,584	277,584	206,974	275,933		1,652		1,652		277,584				5,042	10/25/2035	1.A FM
64352V-NZ-0	NCHET 2005-C M1	09/25/2026	MBS PAYDOWN		411,142	411,142	286,258	407,042		4,100		4,100		411,142				8,696	12/25/2035	1.A FM
64352V-PQ-8	NCHET 2005-D M1	09/25/2026	MBS PAYDOWN		917,810	917,810	628,700	909,612		8,198		8,198		917,810				19,677	02/25/2036	1.A FM
64828M-BK-2	NRZT 2017-3A B3	09/17/2026	VARIOUS		5,022,321	5,099,393	5,349,702	5,258,225		(32,206)		(32,206)		5,226,019		(203,698)	(203,698)	208,733	04/25/2057	1.A
64828N-AA-3	NRZT 2017-5A A1	09/25/2026	MBS PAYDOWN		24,507	24,507	24,468	24,453		53		53		24,507				879	06/25/2057	1.A
64829C-AM-0	NRZT 2015-1A B4	09/01/2026	MBS PAYDOWN		53,052	53,052	54,368	53,184		(131)		(131)		53,052				1,750	05/28/2052	1.A
64829G-AP-4	NRZT 2016-2A B4	09/01/2026	MBS PAYDOWN		86,175	86,175	83,549	86,033		142		142		86,175				3,071	11/26/2035	1.A FE
64829X-BJ-0	NRZT 2018-5A B3	09/22/2026	VARIOUS		9,940,344	10,227,896	10,445,239	10,324,672		(20,902)		(20,902)		10,303,770		(363,427)	(363,427)	394,984	12/25/2057	1.A
64831U-AA-2	NRZT 2022-NQM4 A1	09/01/2026	MBS PAYDOWN		84,274	84,274	83,988	84,258		16		16		84,274				2,607	06/25/2062	1.A
65537K-AB-6	NHELI 2007-1 2A1A	09/25/2026	MBS PAYDOWN		63,078	61,427	44,755	61,120		1,957		1,957		63,078				1,643	02/25/2037	1.A FM
658207-4Z-5	NORTH CAROLINA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				269	01/01/2033	1.B FE
658207-5B-7	NORTH CAROLINA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				271	01/01/2034	1.B FE
658207-5C-5	NORTH CAROLINA ST HSG FIN AGY	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				272	07/01/2034	1.B FE
67113A-AP-5	OBX 2019-EXP3 1A8	09/01/2026	MBS PAYDOWN		9,890	9,890	9,987	9,896		(6)		(6)		9,890				232	10/25/2059	1.A
67113K-AL-2	OBX 2019-EXP2 2A2	09/25/2026	MBS PAYDOWN		40,343	40,343	40,343	40,343						40,343				1,320	06/25/2059	1.A
67116V-AA-9	OBX 2022-NQM6 A1	09/23/2026	VARIOUS		4,448,259	4,515,239	4,466,740	4,470,585		(830)		(830)		4,469,755		(21,496)	(21,496)	174,057	07/25/2062	1.A
67119E-AB-2	OBX 2024-NQM11 A2	09/01/2026	MBS PAYDOWN		348,603	348,603	348,597	348,601		2		2		348,603				13,866	06/25/2064	1.A
67119F-AC-7	OBX 2024-NQM7 A3	09/01/2026	MBS PAYDOWN		162,671	162,671	162,671	162,671						162,671				7,247	03/25/2064	1.B
67122C-AG-0	OBX 2025-NQM15 A3	09/01/2026	MBS PAYDOWN		496,286	496,286	496,282	496,285		1		1		496,286				18,168	07/27/2065	1.B
67122D-AG-8	OBX 2025-NQM16 A3	09/01/2026	MBS PAYDOWN		372,038	372,038	372,037	372,038						372,038				13,250	08/25/2065	1.C
67123T-AU-1	OBX 2026-J1 AF	09/25/2026	MBS PAYDOWN		462,529	462,529	462,673			(24)		(24)		462,529				10,066	02/25/2056	1.A Z
67125C-AU-6	OBX 2026-J2 AF	09/25/2026	MBS PAYDOWN		245,069	245,069	244,988			852		852		245,069				1,544	07/25/2056	1.A Z
67448L-AA-0	OBX 2024-NQM1 A1	09/01/2026	MBS PAYDOWN		295,092	295,092	295,089	295,090		2		2		295,092				11,980	11/25/2063	1.A
67448L-AC-6	OBX 2024-NQM1 A3	09/01/2026	MBS PAYDOWN		157,387	157,387	157,384	157,387		1		1		157,387				6,958	11/25/2063	1.C
67448P-AC-7	OBX 2024-NQM12 A3	09/01/2026	MBS PAYDOWN		141,311	141,311	141,311	141,311						141,311				5,368	07/25/2064	1.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67448W-BE-7	OBX 2020-EXP3 2A2	09/25/2026	MBS PAYDOWN		51,300	51,300	51,300	51,300						51,300				1,840	01/25/2060	1.A
67449N-AW-7	OBX 2026-INV3 AF2	09/25/2026	MBS PAYDOWN		270,539	270,539	270,482			867		867		270,539				4,519	04/25/2056	1.A Z
67647E-AU-1	OCMT 2021-5 A19	09/01/2026	MBS PAYDOWN		81,663	81,663	81,599	81,660		3		3		81,663				1,318	10/25/2051	1.A
69337B-AH-7	PHHAM 2007-1 21A	09/01/2026	MBS PAYDOWN		12,255	15,793	11,922	12,094		160		160		12,255				644	02/25/2037	1.A FM
69359Y-BC-0	PMTLT 2021-INV1 A27	09/01/2026	MBS PAYDOWN		100,429	100,429	99,974	100,408		21		21		100,429				1,649	07/25/2051	1.A
69383L-BM-6	PMTLT 2025-J4 A35	09/25/2026	MBS PAYDOWN		244,457	244,457	244,877	244,577		(120)		(120)		244,457				7,936	12/01/2056	1.A FE
69383W-BP-5	PMTLT 2026-INV3 A36	09/25/2026	MBS PAYDOWN		447,366	447,366	446,980			1,431		1,431		447,366				9,109	02/25/2057	1.A Z
69384M-BM-3	PMTLT 2026-J4 A35	09/25/2026	MBS PAYDOWN		83,989	83,989	84,068							83,989				935	07/25/2057	1.A Z
69384Q-BN-2	PMTLT 2026-INV7 A36	09/25/2026	MBS PAYDOWN		148,604	148,604	148,598			476		476		148,604				1,115	07/25/2057	1.A Z
69392K-BE-5	PMTLT 2025-J5 A26	09/25/2026	MBS PAYDOWN		89,774	89,774	89,693	89,500		274		274		89,774				2,994	01/25/2057	1.A FE
69392U-BK-9	PMTLT 2025-INV9 A34	09/25/2026	MBS PAYDOWN		714,657	714,657	715,104	714,928		(271)		(271)		714,657				24,037	09/01/2056	1.A FE
69392X-AB-4	PMTLT 2025-J3 A2	08/31/2026	VARIOUS		5,419,578	5,490,796	5,504,523	5,507,112		(3,219)		(3,219)		5,503,893		(84,316)	(84,316)	217,084	11/27/2056	1.A
69392X-BE-7	PMTLT 2025-J3 A29	09/01/2026	MBS PAYDOWN		217,246	217,246	216,160	216,937		309		309		217,246				8,023	11/27/2056	1.A
729912-BA-2	PMTLT 2026-CNF4 A24	09/25/2026	MBS PAYDOWN		85,623	85,623	85,591			291		291		85,623				1,442	05/25/2057	1.A Z
729921-BA-3	PMTLT 2026-J2 A24	09/25/2026	MBS PAYDOWN		481,668	481,668	482,119			(52)		(52)		481,668				12,565	03/25/2057	1.A Z
73316P-CK-4	POPLR 2005-2 M1	09/01/2026	MBS PAYDOWN		14,248	14,248	14,132	14,179		69		69		14,248				333	04/25/2035	1.A FM
73316P-DS-6	POPLR 2005-3 M1	09/01/2026	MBS PAYDOWN		377,457	377,457	367,313	375,446		2,011		2,011		377,457				8,513	07/25/2035	1.A FM
74162F-AB-1	PRIME 2007-1 A2	09/01/2026	MBS PAYDOWN		70,606	70,605	54,478	70,401		204		204		70,606				2,719	03/25/2037	1.A FM
74388R-AB-3	PFMT 2025-5 A2	09/01/2026	MBS PAYDOWN		95,089	95,089	95,237	95,090		(2)		(2)		95,089				1,622	11/25/2055	1.A
74448P-AB-5	PRPM 2024-NQM2 A2	09/01/2026	MBS PAYDOWN		410,188	410,188	410,187	410,188						410,188				17,712	06/25/2069	1.B
74922N-AB-5	RALI 2006-QA10 A2	08/25/2026	MBS PAYDOWN		8,017	7,955	5,946	7,777		240		240		8,017				206	12/25/2036	1.A FM
74922W-AA-7	RALI 2007-QH3 A1	09/25/2026	MBS PAYDOWN		160,307	160,307	140,820	157,532		2,775		2,775		160,307				4,618	04/25/2037	1.A FM
749239-AF-6	RAMP 2006-RZ5 M1	09/25/2026	MBS PAYDOWN		58,439	58,404	46,120	57,183		1,256		1,256		58,439				1,715	08/25/2046	1.A FM
74924S-AD-8	RASC 2007-KS1 A4	09/25/2026	MBS PAYDOWN		370,877	370,877	263,555	367,765		3,112		3,112		370,877				10,729	01/25/2037	1.A FM
74938F-BU-1	ROCT 2022-1 B2A	09/01/2026	MBS PAYDOWN		72,190	72,190	68,389	72,051		140		140		72,190				1,325	01/25/2052	1.A
74957E-AF-4	RFMSI 2006-S5 A6	09/01/2026	MBS PAYDOWN		9,266	10,182	8,094	9,017		249		249		9,266				437	06/25/2036	1.A FM
74957E-AM-9	RFMSI 2006-S5 A12	09/01/2026	MBS PAYDOWN		15,692	17,244	13,795	15,254		438		438		15,692				740	06/25/2036	1.A FM
75114H-AA-5	RALI 2006-Q05 1A1	09/25/2026	MBS PAYDOWN		11,941	11,941	10,508	11,791		151		151		11,941				342	05/25/2046	1.A FM
75114H-AD-9	RALI 2006-Q05 2A1	09/25/2026	MBS PAYDOWN		9,161	9,161	7,014	8,698		463		463		9,161				260	05/25/2046	1.A FM
751153-AA-5	RALI 2006-Q010 A1	09/25/2026	MBS PAYDOWN		77,438	77,438	59,688	74,626		2,812		2,812		77,438				2,243	01/25/2037	1.A FM
75156W-AE-3	RAMP 2006-RS4 M1	09/25/2026	MBS PAYDOWN		374,971	374,971	271,854	371,890		3,081		3,081		374,971				11,107	07/25/2036	1.A FM
75156X-AD-3	RAMP 2006-RZ4 M1	09/25/2026	MBS PAYDOWN		364,035	364,035	266,314	361,066		2,969		2,969		364,035				10,524	10/25/2036	1.A FM
75157D-AC-8	RAMP 2007-RS2 A3	09/25/2026	MBS PAYDOWN		140,753	140,753	91,470	137,098		3,655		3,655		140,753				4,384	05/25/2037	1.A FM
75409Q-DH-1	RATE 2021-J2 B3	09/01/2026	MBS PAYDOWN		23,501	23,501	22,483	23,470		31		31		23,501				438	08/25/2051	2.A
75410R-DE-3	RATE 2022-J1 B2	09/01/2026	MBS PAYDOWN		25,722	25,722	23,665	25,631		91		91		25,722				471	01/25/2052	1.A
75970N-BE-6	RAMC 2005-3 AF4	09/01/2026	MBS PAYDOWN		57,079	57,079	50,925	55,969		1,110		1,110		57,079				2,093	11/25/2035	1.A FM
759950-EM-6	RAMC 2004-4 AF5	09/01/2026	VARIOUS		2,221,741	2,553,526	2,491,129	2,486,276		(6,611)		(6,611)		2,479,664		(257,924)	(257,924)	64,154	02/25/2035	1.A FM
761118-UG-1	RALI 2006-QS2 1A1	09/01/2026	MBS PAYDOWN		37,292	39,530	27,473	36,900		392		392		37,292				1,559	02/25/2036	1.A FM
76112B-X3-9	RAMP 2006-NC1 M1	09/25/2026	MBS PAYDOWN		350,115	350,115	250,770	347,032		3,083		3,083		350,115				10,356	01/25/2036	1.A FM
76112B-ZK-9	RAMP 2005-RS8 M2	09/25/2026	MBS PAYDOWN		168,883	168,883	128,188	167,556		1,327		1,327		168,883				5,291	09/25/2035	1.A FM
81744L-AA-2	SEMT 2007-2 1A1	09/20/2026	MBS PAYDOWN		8,297	8,297	7,343	8,006		291		291		8,297				242	06/20/2036	1.A FM
81744M-AA-0	SEMT 2007-3 1A1	09/20/2026	MBS PAYDOWN		5,717	5,717	5,117	5,585		132		132		5,717				156	07/20/2036	1.A FM
81745J-AA-6	SEMT 2013-11 A1	09/01/2026	MBS PAYDOWN		3,351	3,351	3,189	3,334		17		17		3,351				85	09/25/2043	1.A
81746Q-AG-6	SEMT 2018-2 A7	09/01/2026	MBS PAYDOWN		38,250	38,250	39,176	38,294		(45)		(45)		38,250				892	02/25/2048	1.A
81746W-AN-8	SEMT 2018-CH3 A13	09/01/2026	MBS PAYDOWN		4,171	4,171	4,246	4,203		(31)		(31)		4,171				125	08/25/2048	1.A
81748B-AB-8	SEMT 2019-3 A2	08/20/2026	VARIOUS		1,552,120	1,696,562	1,723,336	1,727,843		(5,136)		(5,136)		1,722,707		(170,587)	(170,587)	42,691	09/25/2049	1.A
81748R-CE-5	SEMT 2020-4 B3	09/01/2026	MBS PAYDOWN		19,793	19,793	19,206	19,772		21		21		19,793				384	11/25/2050	1.D
81748R-CF-2	SEMT 2020-4 B4	09/01/2026	MBS PAYDOWN		9,136	9,136	7,882	9,100		36		36		9,136				177	11/25/2050	2.C FE
81748Y-AU-6	SEMT 2021-6 A19	09/01/2026	MBS PAYDOWN		88,867	88,867	89,603	88,900		(33)		(33)		88,867				1,453	10/25/2051	1.A
81749C-CH-0	SEMT 2022-1 B2	09/01/2026	MBS PAYDOWN		44,779	44,779	43,001	44,704		76		76		44,779				879	02/25/2052	1.F
81749H-AM-0	SEMT 2024-2 A13	05/11/2026	CANTOR FITZGERALD & CO					11,097										(206)	03/25/2054	1.A
81749W-CU-7	SEMT 2025-8 A28	09/01/2026	MBS PAYDOWN		247,761	247,761	249,387	248,098		(337)		(337)		247,761				10,111	09/25/2055	1.A
81750B-BB-2	SEMT 2025-9 A26F	09/25/2026	MBS PAYDOWN		758,020	758,020	759,678	758,408		(388)		(388)		758,020				12,249	10/25/2055	1.A FE
81750C-BB-0	SEMT 2025-10 A26F	09/25/2026	MBS PAYDOWN		203,004	203,004	202,756	202,434		570		570		203,004				6,798	11/25/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..81750C-BD-6	SEMT 2025-10 A28	09/01/2026	MBS PAYDOWN		203,004	203,004	204,749	203,304		(300)		(300)		203,004				8,282	11/25/2055	1.A
..81750P-BB-1	SEMT 2026-INV2 A26F	09/25/2026	MBS PAYDOWN		122,716	122,716	122,792			(5)		(5)		122,716				2,637	04/25/2056	1.A Z
..81750T-BD-9	SEMT 2026-5 A26F	09/25/2026	MBS PAYDOWN		450,861	450,861	450,575			1,546		1,546		450,861				7,865	05/25/2056	1.A Z
..83611M-JL-3	SVHE 2005-OPT4 M1	09/25/2026	MBS PAYDOWN		88,159	88,159	61,270	87,436		722		722		88,159				1,352	12/25/2035	1.A FM
..86358E-EK-8	SAIL 2003-BC11 A3	09/25/2026	MBS PAYDOWN		91,610	91,610	90,809	91,389		221		221		91,610				3,492	10/25/2033	1.A FM
..86358E-RC-2	SAIL 2005-2 M3	09/25/2026	MBS PAYDOWN		371,898	371,898	287,058	369,900		1,998		1,998		371,898				10,015	03/25/2035	1.A FM
..86359D-VD-6	SASC 2005-OPT1 A3	09/25/2026	MBS PAYDOWN		111,315	111,315	59,554	105,523		5,792		5,792		111,315				2,079	11/25/2035	1.A FM
..86360L-AF-3	SASC 2006-WF2 M2	09/25/2026	MBS PAYDOWN		565,976	565,976	396,714	551,987		13,990		13,990		565,976				16,797	07/25/2036	1.A FM
..88046K-KT-2	TENNESSEE HSG DEV AGY RSDL FIN	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				275	01/01/2033	1.B FE
..88046K-KU-9	TENNESSEE HSG DEV AGY RSDL FIN	07/01/2026	SECURITY CALLED at 100.000		10,000	10,000	10,000	10,000						10,000				552	07/01/2033	1.B FE
..88046K-KV-7	TENNESSEE HSG DEV AGY RSDL FIN	07/01/2026	SECURITY CALLED at 100.000		10,000	10,000	10,000	10,000						10,000				554	01/01/2034	1.B FE
..88046K-KW-5	TENNESSEE HSG DEV AGY RSDL FIN	07/01/2026	SECURITY CALLED at 100.000		5,000	5,000	5,000	5,000						5,000				278	07/01/2034	1.B FE
..88275F-ZR-3	TEXAS ST DEPT OF HSG & CMNTY A	09/01/2026	SECURITY CALLED at 100.000		10,000	10,000	10,178	10,154		(154)		(154)		10,000				574	09/01/2038	1.B FE
..89169D-AD-3	TPMT 2017-3 M2	09/22/2026	JP MORGAN SECURITIES LLC		14,011,523	15,000,000	14,662,500	14,817,084		20,616		20,616		14,837,700		(826,177)	(826,177)	456,060	07/25/2057	1.A
..89170V-AA-6	TPMT 2022-1 A1	09/01/2026	MBS PAYDOWN		159,533	159,533	152,785	159,005		528		528		159,533				3,979	07/25/2062	1.A
..89171D-AF-4	TPMT 2015-1 A6	09/01/2026	MBS PAYDOWN		665,429	665,429	630,078	663,390		2,039		2,039		665,429				21,094	10/25/2053	1.A
..89171Y-AC-5	TPMT 2015-2 1B1	08/27/2026	VARIOUS		4,550,422	4,568,061	4,388,193	4,522,627		29,608		29,608		4,552,236		(1,814)	(1,814)	117,320	11/25/2060	1.A
..89172R-AE-5	TPMT 2015-6 B1	08/27/2026	BOFA SECURITIES INC		14,523,047	15,000,000	14,690,625	14,851,953		21,640		21,640		14,873,593		(350,546)	(350,546)	420,583	04/25/2055	1.A
..89175V-AC-7	TPMT 2018-2 M1	08/27/2026	BOFA SECURITIES INC		9,373,438	10,000,000	9,432,300	9,731,876		24,978		24,978		9,756,854		(383,417)	(383,417)	259,583	03/25/2058	1.A
..89177H-AA-0	TPMT 2019-HY2 A1	09/25/2026	MBS PAYDOWN		688,262	688,262	700,401	688,262						688,262				32,923	05/25/2058	1.A
..90355D-BH-5	UWM 2021-INV5 B2	09/01/2026	MBS PAYDOWN		35,213	35,213	35,564	35,230		(16)		(16)		35,213				757	01/25/2052	1.A
..917437-FK-6	UTAH HSG CORP SF MTGE REVENUE	07/01/2026	SECURITY CALLED at 100.000		1,105,000	1,105,000	1,138,150	1,132,363		(27,363)		(27,363)		1,105,000				66,709	01/01/2039	1.C FE
..917437-NC-5	UTAH HSG CORP SF MTGE REVENUE	07/01/2026	SECURITY CALLED at 100.000		165,000	165,000	165,000	165,000						165,000				9,834	07/01/2049	1.C FE
..91824N-BB-7	UWM 2021-1 B3	09/01/2026	MBS PAYDOWN		26,489	26,489	26,024	26,473		16		16		26,489				505	06/25/2051	1.E
..92538U-AB-7	VERUS 2022-3 A2	09/01/2026	MBS PAYDOWN		59,685	59,685	59,116	59,640		45		45		59,685				1,585	02/25/2067	1.B
..92538U-AC-5	VERUS 2022-3 A3	09/01/2026	MBS PAYDOWN		70,285	70,285	69,165	70,198		87		87		70,285				1,866	02/25/2067	1.B
..92539L-AC-4	VERUS 2021-3 A3	09/01/2026	MBS PAYDOWN		127,895	127,895	105,953	125,142		2,754		2,754		127,895				1,198	06/25/2066	1.A
..92539Y-AA-0	VERUS 2023-7 A1	09/01/2026	MBS PAYDOWN		323,080	323,080	323,078	323,079						323,080				15,398	10/25/2068	1.A
..92540J-AC-6	VERUS 2024-6 A3	09/01/2026	MBS PAYDOWN		728,528	728,528	728,518	728,526		3		3		728,528				29,272	07/25/2069	1.A
..92540M-AC-9	VERUS 2024-3 A3	09/01/2026	MBS PAYDOWN		440,574	440,574	440,570	440,573		1		1		440,574				19,702	04/25/2069	1.B
..93363X-AA-1	WMHE 2007-HE4 1A	09/25/2026	MBS PAYDOWN		194,851	194,851	127,628	190,764		4,088		4,088		194,851				4,038	07/25/2047	1.A FM
..93364E-AA-2	WMHE 2007-HE3 1A	09/25/2026	MBS PAYDOWN		141,900	141,900	106,425	138,681		3,219		3,219		141,900				3,587	05/25/2037	1.A FM
..93934J-AD-6	WMABS 2006-HE2 A4	09/25/2026	MBS PAYDOWN		29,797	29,797	20,597	29,152		645		645		29,797				655	05/25/2036	1.A FM
..93934X-AA-1	WMABS 2006-HE5 1A	09/25/2026	MBS PAYDOWN		117,875	117,875	84,870	115,001		2,875		2,875		117,875				2,504	10/25/2036	1.A FM
..93935H-AH-0	WMALT 2006-7 A5	09/01/2026	MBS PAYDOWN		8,926	8,926	5,088	8,902		24		24		8,926				67	09/25/2036	1.A FM
..93935Y-AD-2	WMALT 2006-AR10 A3A	09/25/2026	MBS PAYDOWN		61,636	61,636	47,922	59,756		1,880		1,880		61,636				927	12/25/2036	1.A FM
..94985F-AA-6	WFALT 2007-PA2 1A1	09/01/2026	MBS PAYDOWN		18,915	28,198	22,726	18,632		283		283		18,915				1,180	06/25/2037	1.A FM
..95001T-AE-5	WFMBS 2019-1 A5	09/01/2026	MBS PAYDOWN		4,090	4,090	4,004	4,088		2		2		4,090				107	11/25/2048	1.A
..95001T-AJ-4	WFMBS 2019-1 A9	09/01/2026	MBS PAYDOWN		1,231	1,231	1,215	1,231						1,231				32	11/25/2048	1.A
..95002F-AA-2	WFMBS 2019-4 A1	09/01/2026	MBS PAYDOWN		79,411	79,411	80,826	79,540		(129)		(129)		79,411				1,930	09/25/2049	1.A
..95002T-BK-9	WFMBS 2020-3 B3	09/01/2026	MBS PAYDOWN		28,859	28,859	28,141	28,830		29		29		28,859				607	06/25/2050	1.B
..95003B-BK-7	WFMBS 2020-5 B3	09/01/2026	MBS PAYDOWN		17,976	17,976	16,403	17,930		47		47		17,976				350	09/25/2050	1.F
..95003K-BK-7	WFMBS 2021-INV1 B3	09/01/2026	MBS PAYDOWN		30,077	30,077	30,514	30,094		(17)		(17)		30,077				662	08/25/2051	1.E
..97651L-CE-9	WIN 2015-4 B4	09/01/2026	MBS PAYDOWN		56,643	56,643	55,971	56,552		91		91		56,643				1,300	06/20/2045	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					176,309,975	183,257,284	173,388,303	173,974,878		408,897		408,897		179,598,503		(3,288,532)	(3,288,532)	5,850,507	XXX	XXX
..00217V-AA-8	AREIT 2022-CRE7 A	09/17/2026	MBS PAYDOWN		80,330	80,330	80,526	80,316		14		14		80,330				2,804	06/17/2039	1.A FE
..05555M-AA-7	BDS 2024-FL13 A	09/19/2026	MBS PAYDOWN		1,012,778	1,012,778	1,015,819	572,697		(664)		(664)		1,012,778				32,744	09/19/2039	1.A FE
..05609M-BZ-7	BMO 2022-C1 A2	09/01/2026	MBS PAYDOWN		353,787	353,787	334,177	348,052		5,736		5,736		353,787				8,485	02/17/2055	1.A
..05609R-AG-9	BX 2021-BXMF B	08/17/2026	MBS PAYDOWN		1,074,339	1,074,339	1,033,379	1,060,452		13,886		13,886		1,074,339				34,891	10/15/2026	1.A
..05610F-AA-5	BX 2022-AHP A	09/15/2026	MBS PAYDOWN		1,124,117	1,124,117	1,090,745	1,007,303		116,814		116,814		1,124,117				37,850	01/17/2039	1.A
..05610F-AB-3	BX 2022-AHP AS	09/15/2026	MBS PAYDOWN		1,750,000	1,750,000	1,744,971	1,744,425		5,575		5,575		1,750,000				68,665	01/17/2039	1.A
..05610F-AC-1	BX 2022-AHP B	09/15/2026	MBS PAYDOWN		3,150,000	3,150,000	3,141,026	3,140,255		9,745		9,745		3,150,000				131,989	01/17/2039	1.A
..05610V-AA-0	BSPRT 2023-FL10 A	09/15/2026	MBS PAYDOWN		437,098	437,098	438,737	437,296		(198)		(198)		437,098				18,767	09/15/2035	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07337C-AA-0	BPACE 2025-1A A	07/15/2026	MBS PAYDOWN		642,582	642,582	642,548	641,164		1,419		1,419		642,582				18,779	10/15/2061	1.A FE
08162F-AB-9	BMARK 2019-B12 A2	09/01/2026	MBS PAYDOWN		295,029	295,029	281,194	292,246		2,783		2,783		295,029				5,902	08/15/2052	1.A
12433B-AA-5	BX 2024-MDHS A	09/15/2026	MBS PAYDOWN		425,989	425,989	425,457	425,135		855		855		425,989				17,205	05/15/2041	1.A
12433E-AG-6	BX 2022-LBA6 B	07/15/2026	MBS PAYDOWN		6,400,000	6,400,000	6,203,750	6,275,664		124,336		124,336		6,400,000				187,218	01/15/2039	1.A
12433E-AJ-0	BX 2022-LBA6 C	07/15/2026	MBS PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				124,078	01/15/2039	1.A
12514M-BC-8	CD 2016-CD1 A4	09/01/2026	MBS PAYDOWN		1,007,524	1,007,524	945,459	968,558		38,967		38,967		1,007,524				16,908	08/10/2049	1.A
12515A-BE-9	CD 2016-CD2 A4	09/01/2026	MBS PAYDOWN		6,801,320	6,801,320	6,529,235	6,708,748		92,572		92,572		6,801,320				163,472	11/10/2049	1.A
12593G-AK-8	COMM 2015-PC1 C	09/01/2026	MBS PAYDOWN		6,454,549	6,454,549	6,140,677	6,439,318		15,231		15,231		6,454,549				214,818	07/10/2050	1.A
12593J-BK-1	COMM 2015-CR24 C	09/14/2026	MBS PAYDOWN		5,264,849	5,264,849	5,086,186	5,233,360		31,489		31,489		5,264,849				130,402	08/10/2048	1.A
12593Q-BH-2	COMM 2015-CR26 B	09/01/2026	MBS PAYDOWN		21,593	21,593	20,770	21,344		249		249		21,593				717	10/10/2048	1.A
12593Y-BL-6	COMM 2016-CR28 B	09/01/2026	MBS PAYDOWN		9,084,885	9,084,885	9,168,591	9,085,389		(505)		(505)		9,084,885				279,216	02/10/2049	1.A
12594M-BC-1	COMM 2016-COR1 A4	09/10/2026	MBS PAYDOWN		1,820,343	1,820,343	1,811,241			9,378		9,378		1,820,343				17,650	10/10/2049	1.A Z
12595V-AC-1	COMM 2018-COR3 A2	08/01/2026	MBS PAYDOWN		179,782	179,782	191,777	180,687		(905)		(905)		179,782				4,747	05/10/2051	1.A
12635Q-BL-3	COMM 2015-CR27 C	09/14/2026	MBS PAYDOWN		352,821	352,821	339,195	349,098		3,723		3,723		352,821				11,691	10/10/2048	1.A
29429E-AD-3	CGCMT 2016-P4 A4	07/10/2026	MBS PAYDOWN		2,707,786	2,707,786	2,701,017			11,908		11,908		2,707,786				18,686	07/10/2049	1.A Z
302956-AG-2	FREMF 2018-K79 B	09/17/2026	SG AMERICAS SECURITIES LLC		6,353,750	6,500,000	6,374,518	6,450,260		8,132		8,132		6,458,392		(104,642)	(104,642)	221,568	07/25/2051	1.A
46590K-AH-7	JPMCC 2015-JP1 B	08/20/2026	PERFORMANCE TRUST CAPITAL PARTNERS		19,338,875	20,960,000	21,588,695	21,004,810		(44,810)		(44,810)		20,960,000		(1,621,125)	(1,621,125)	699,623	01/15/2049	1.A
46590L-AT-9	JPMDB 2016-C2 A4	09/01/2026	MBS PAYDOWN		76,972	76,972	75,417	76,055		917		917		76,972				1,600	06/15/2049	1.A
46590R-AE-9	JPMCC 2016-JP3 A5	08/17/2026	MBS PAYDOWN		8,633,341	8,633,341	8,692,683	2,821,785		51,465		51,465		8,633,341				114,094	08/15/2049	1.A
46590T-AE-5	JPMDB 2017-C5 A5	09/01/2026	MBS PAYDOWN		461,333	461,333	448,917	456,463		4,870		4,870		461,333				12,781	03/15/2050	1.A
46644U-BF-4	JPMBB 2015-C30 B	09/22/2026	CITIGROUP GLOBAL MARKETS INC		2,835,000	3,000,000	3,001,875	3,000,000						3,000,000		(165,000)	(165,000)	101,644	07/15/2048	1.A
46645J-AH-5	JPMBB 2015-C33 C	09/01/2026	MBS PAYDOWN		2,056,859	2,056,859	2,022,516	2,053,779		3,080		3,080		2,056,859				58,171	12/15/2048	1.A
55285A-AA-5	MF1 2022-FL9 A	09/17/2026	VARIOUS		1,515,142	1,515,142	1,510,917	1,512,327		2,815		2,815		1,515,142				64,655	06/19/2037	1.A FE
55287E-AA-5	MF1 2024-FL16 A	09/18/2026	MBS PAYDOWN		24,136	24,136	24,193			(13)		(13)		24,136				539	11/18/2039	1.A Z
55287K-AA-1	MF1 2025-FL19 A	09/18/2026	MBS PAYDOWN		1,502,088	1,502,088	1,500,309	1,498,248		3,840		3,840		1,502,088				58,916	05/18/2042	1.A FE
55293B-AH-8	MHP 2021-STOR D	07/15/2026	MBS PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				60,450	07/15/2038	1.A
58003M-AA-4	MF1 2024-FL15 A	09/18/2026	MBS PAYDOWN		14,760	14,760	14,807			(8)		(8)		14,760				217	08/18/2041	1.A Z
59319C-AA-3	MF1 2025-FL20 A	09/18/2026	MBS PAYDOWN		2,232,143	2,232,143	2,238,421			(1,418)		(1,418)		2,232,143				67,048	02/18/2043	1.A Z
61765D-AZ-1	MSC 2015-MS1 C	09/23/2026	PERFORMANCE TRUST CAPITAL PARTNERS		5,855,254	6,397,000	6,096,619	6,366,177		27,473		27,473		6,393,650		(538,396)	(538,396)	235,222	05/15/2048	1.A
78419C-AD-6	SGCMS 2016-C5 A4	07/10/2026	MBS PAYDOWN		337,444	337,444	326,026	333,044		4,400		4,400		337,444				6,014	10/10/2048	1.A
78449R-AL-9	SLG 2021-OVA E	08/20/2026	JP MORGAN SECURITIES LLC		2,577,891	3,000,000	2,973,516	2,982,917		1,476		1,476		2,984,392		(406,502)	(406,502)	61,763	07/15/2041	1.A
91831U-AE-7	VNDO 2016-350P C	07/10/2026	MBS PAYDOWN		9,409,000	9,409,000	9,396,136	9,399,216		9,784		9,784		9,409,000				216,239	01/10/2035	1.A
95000F-AY-2	WFCM 2016-C35 B	07/01/2026	MBS PAYDOWN		5,000,000	5,000,000	4,650,977	4,797,235		202,765		202,765		5,000,000				100,275	07/15/2048	1.A
95003Q-AC-3	WFCM 2021-C61 A2	09/01/2026	MBS PAYDOWN		1,480,545	1,480,545	1,411,839	1,455,260		25,285		25,285		1,480,545				21,685	11/15/2054	1.A
95003W-AA-4	WFCM 2022-ONL A	09/01/2026	MBS PAYDOWN		1,608	1,608	1,656	1,601		7		7		1,608				47	12/15/2039	1.A
03880X-AA-4	ARCLO 2022-FL1 A	09/15/2026	MBS PAYDOWN		366,518	366,518	360,219	363,795		2,723		2,723		366,518				12,472	01/15/2037	1.A FE
48275E-AA-4	KREF 2022-FL3 A	07/21/2026	MBS PAYDOWN		1,536,869	1,536,869	1,523,043	1,534,356		2,513		2,513		1,536,869				46,735	02/17/2039	1.A FE
55284J-AA-7	MF1 2022-FL8 A	09/17/2026	MBS PAYDOWN		31,679	31,679	31,178	31,758		(79)		(79)		31,679				941	02/19/2037	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					128,082,708	130,978,938	129,630,954	117,150,593		787,625		787,625		130,918,372		(2,835,665)	(2,835,665)	3,710,383	XXX	XXX
05554U-AE-2	BXCMM 2022-2A B2	08/13/2026	MBS PAYDOWN		3,000,000	3,000,000	3,001,500			(1,500)		(1,500)		3,000,000				56,302	07/18/2034	1.A FE
055978-AA-8	BCRED 2023-1A A	08/13/2026	MBS PAYDOWN		3,400,000	3,400,000	3,439,950	3,400,000						3,400,000				169,481	01/20/2036	1.A FE
15672Q-AJ-6	CERB 2022-1A A2	09/15/2026	MBS PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				362,809	04/15/2034	1.A FE
50203V-AC-5	LJVI 2022-1A A2	07/28/2026	MBS PAYDOWN		686,290	686,290	686,290	686,290						686,290				18,478	04/28/2034	1.A FE
00889E-AU-9	AIMCO 2022-18A CR	08/12/2026	MBS PAYDOWN		12,000,000	12,000,000	12,036,000			(36,000)		(36,000)		12,000,000				212,273	07/20/2037	1.F FE
03330E-AJ-3	ANCHF 2016-3A A1R	07/28/2026	MBS PAYDOWN		639,994	639,994	565,594	630,238		9,755		9,755		639,994				13,781	01/28/2039	1.A FE
03332A-AA-8	ANCHF 2020-10A AV	07/25/2026	MBS PAYDOWN		72,293	72,293	72,618	72,333		(40)		(40)		72,293				1,962	04/25/2038	1.A FE
03333M-AC-7	ANCHC 2025-32A B	07/09/2026	MBS PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				641,390	07/15/2037	1.C FE
03769H-AC-1	APID 2021-37A B	09/15/2026	MBS PAYDOWN		4,500,000	4,500,000	4,432,500	4,432,500		67,500		67,500		4,500,000				229,304	10/22/2034	1.C FE
05682E-AS-2	BCC RE3M1N BR	09/22/2026	MBS PAYDOWN		4,000,000	4,000,000	4,020,000	4,006,164		(6,164)		(6,164)		4,000,000				199,899	10/23/2034	1.C FE
05682E-AU-7	BCC RE3M1N CR	09/22/2026	MBS PAYDOWN		5,000,000	5,000,000	5,006,500			(6,500)		(6,500)		5,000,000				187,873	10/23/2034	1.F FE
13877B-AC-2	CANYC 2018-1A B	07/15/2026	MBS PAYDOWN		1,000,000	1,000,000	993,750	1,000,000						1,000,000				43,319	07/15/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..22846D-AL-7	CRNPT 2020-9A BR	07/01/2026	MBS PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				127,090	07/14/2034	1.C FE
..29003J-AS-3	ELM15 2022-2A BR	09/08/2026	MBS PAYDOWN		2,500,000	2,500,000	2,505,000			(5,000)		(5,000)		2,500,000				51,330	04/22/2035	1.C FE
..33835N-AC-5	MORGN 2018-3A BR	07/20/2026	MBS PAYDOWN		1,001,137	1,001,137	1,004,641	1,001,137						1,001,137				42,172	10/20/2031	1.A FE
..39809A-AG-3	GWOLF 2018-2A C	07/20/2026	MBS PAYDOWN		439,836	439,836	440,232	439,843		(8)		(8)		439,836				24,198	10/20/2031	1.G FE
..40443W-AC-4	HLM 2024-20A B1	07/27/2026	MBS PAYDOWN		5,149,000	5,149,000	5,156,724	5,149,000						5,149,000				217,914	07/25/2037	1.C FE
..48250W-AJ-4	KKR 14 BR	07/15/2026	MBS PAYDOWN		362,844	362,844	363,298	362,844						362,844				15,993	07/15/2031	1.A FE
..50200F-AG-4	LCM 26A C	07/20/2026	MBS PAYDOWN		501,689	501,689	477,106	503,959		(2,270)		(2,270)		501,689				22,084	01/20/2031	1.A FE
..66860P-AA-2	WOODS 2018-17A A	07/22/2026	MBS PAYDOWN		247,715	247,715	242,761	244,888		2,827		2,827		247,715				9,491	04/22/2031	1.A FE
..67590B-AU-4	OCT16 2013-1A BR	07/20/2026	MBS PAYDOWN		2,050,945	2,050,945	2,056,072	2,050,945						2,050,945				87,221	07/17/2030	1.A FE
..70018Q-AN-5	PAIA 2021-2A CR	09/14/2026	BNP PARIBAS SECURITIES CORP		3,301,155	3,300,000	3,300,000	3,300,000						3,300,000		1,155	1,155	139,979	07/15/2034	1.E FE
..74983D-AS-6	RACEP 2016-10A B1R	07/25/2026	MBS PAYDOWN		1,386,466	1,386,466	1,343,485	1,368,839		17,627		17,627		1,386,466				59,325	07/25/2031	1.A FE
..80349B-BF-3	SARAT 2013-1A BR3	09/17/2026	MBS PAYDOWN		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				187,287	04/20/2033	1.A FE
..87229W-AW-1	TSYMP 2016-1A DR2	09/03/2026	MBS PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				319,900	10/13/2032	1.E FE
..89640A-AY-2	TRNTS RE2M1N B1R2	09/22/2026	MBS PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				218,685	01/15/2035	1.B FE
..89640A-BA-3	TRNTS RE2M1N CR2	09/22/2026	MBS PAYDOWN		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				323,133	01/15/2035	1.E FE
..915328-AW-8	UPLND 2016-1A A2R	07/20/2026	MBS PAYDOWN		146,815	146,815	145,164	147,432		(617)		(617)		146,815				6,296	04/20/2031	1.A FE
..92329N-AU-4	VENTR 2013-13A DR	09/10/2026	MBS PAYDOWN		260,689	260,689	260,689	260,689						260,689				14,386	09/10/2029	1.A FE
..92331L-AY-6	VENTR 2015-22A CR	07/15/2026	MBS PAYDOWN		5,000,000	5,000,000	5,010,000	5,000,000						5,000,000				224,179	01/15/2031	1.A FE
..92331L-BA-7	VENTR 2015-22A DR	07/15/2026	MBS PAYDOWN		4,500,000	4,500,000	4,457,000	4,463,347		36,653		36,653		4,500,000				230,767	01/15/2031	2.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					104,646,868	104,645,713	104,516,874	82,020,448		76,263		76,263		104,645,713		1,155	1,155	4,458,301	XXX	XXX
..00240*-AA-8	AG DIRECT LENDING FUND V LP CLASS A	07/31/2026	MBS PAYDOWN		2,130,521	2,130,521	2,130,521	1,990,027						2,130,521				123,721	06/30/2033	2.C PL
..00240*-AB-6	AG DIRECT LENDING FUND V LP CLASS B	07/31/2026	MBS PAYDOWN		36,808	36,808	36,808	34,601						36,808				2,444	06/30/2033	4.A PL
..00240*-AC-4	AG DIRECT LENDING FUND V LP CLASS C	07/31/2026	MBS PAYDOWN		167,975	167,975	167,975	157,896						167,975				14,025	06/30/2033	4.B PL
..00840C-AA-5	ANGELO GORDON ABC FUND CLASS A NOTE	09/30/2026	VARIOUS		7,697,740	7,697,740	7,697,740	7,697,740						7,697,740				239,670	12/31/2031	2.C PL
..03066C-AA-6	AMCAR 2026-1 A1	09/18/2026	MBS PAYDOWN		5,737,717	5,737,717	5,737,994			(485)		(485)		5,737,717				79,392	03/18/2027	1.D FE
..03842V-AC-1	AQFIT 2021-A C	09/17/2026	MBS PAYDOWN		396,902	396,902	396,841	396,421		481		481		396,902				8,240	07/17/2046	2.C FE
..04651@-AA-0	BLUE OWL ASSET INCOME FUND - CL A SR SEC	08/07/2026	DIRECT ISSUE		664,725	664,725	664,725							664,725				20,376	01/28/2038	1.G PL
..04651@-AB-8	BLUE OWL ASSET INCOME FUND - CL B SR SEC	08/07/2026	DIRECT ISSUE		398,835	398,835	398,835							398,835				15,282	01/28/2038	2.C PL
..05374@-AA-3	AVEN HOME 2026-SL5 LLC	09/18/2026	MBS PAYDOWN		331,656	331,656	331,656							331,656				2,950	06/15/2056	1.D Z
..05374@-AB-1	AVEN HOME 2026-SL5 LLC	09/18/2026	MBS PAYDOWN		18,405	18,405	18,405							18,405				173	06/15/2056	1.D Z
..05374@-AC-9	AVEN HOME 2026-SL5 LLC	09/18/2026	MBS PAYDOWN		15,750	15,750	15,750							15,750				155	06/15/2056	1.D Z
..05374@-AD-7	AVEN HOME 2026-SL5 LLC	09/18/2026	MBS PAYDOWN		16,106	16,106	16,106							16,106				172	06/15/2056	2.B Z
..05374@-AE-5	AVEN HOME 2026-SL5 LLC	09/18/2026	MBS PAYDOWN		16,459	16,459	16,459							16,459				230	06/15/2056	2.B Z
..05374@-AF-2	AVEN HOME 2026-SL5 LLC	09/18/2026	MBS PAYDOWN		15,397	15,397	15,397							15,397				263	06/15/2056	2.B Z
..05553D-AC-5	BHG 2022-B C	09/17/2026	MBS PAYDOWN		1,524,371	1,524,371	1,526,195	1,525,062		(691)		(691)		1,524,371				54,737	06/18/2035	1.D FE
..07324Y-AB-5	BAYC 2006-2A A1	09/25/2026	MBS PAYDOWN		19,893	19,893	17,606	19,741		152		152		19,893				692	07/25/2036	2.A FE
..08860A-AB-5	BHG 2025-1CON B	09/17/2026	MBS PAYDOWN		423,535	423,535	423,458	422,790		745		745		423,535				14,266	04/17/2036	1.D FE
..08860A-AC-3	BHG 2025-1CON C	09/17/2026	MBS PAYDOWN		355,608	355,608	355,526	354,740		868		868		355,608				14,294	04/17/2036	1.G FE
..08860G-AA-4	BOLT 2026-1S A	09/17/2026	MBS PAYDOWN		317,318	317,318	315,616			856		856		317,318				6,178	04/17/2037	1.A PL
..08862H-AB-8	BHG 2024-1CON B	09/17/2026	MBS PAYDOWN		393,836	393,836	393,830	393,052		784		784		393,836				16,840	04/17/2035	1.D FE
..08891*-AA-3	BROOKFIELD INFRASTRUCTURE DEBT FUND III	07/14/2026	SINKING FUND PMT		290,197	290,197	290,197	271,897						290,197				10,355	12/31/2044	1.G PL
..12663J-AC-5	CNH 2022-B A3	08/17/2026	MBS PAYDOWN		172,653	172,653	170,691	171,839		814		814		172,653				3,952	11/15/2027	1.A FE
..14318M-AG-4	CARMX 2022-3 C	09/15/2026	MBS PAYDOWN		4,236,000	4,236,000	4,234,823	4,235,665		335		335		4,236,000				158,215	02/15/2028	1.A FE
..14856#-AK-8	CASTLELAKE SENIOR LOAN	07/15/2026	SINKING FUND PMT		665,783	665,783	665,783	665,783						665,783				42,327	08/06/2031	2.B PL
..193938-AA-5	CASL 2023-A A1	09/25/2026	MBS PAYDOWN		49,735	49,735	49,735	49,735						49,735				1,863	05/25/2055	1.A FE
..194204-AA-1	CASL 2017-A A1	09/25/2026	MBS PAYDOWN		27,731	27,731	27,731	27,731						27,731				1,011	11/26/2046	1.B FE
..19421U-AA-2	CASL 2019-A A1	09/25/2026	MBS PAYDOWN		44,975	44,975	44,758	44,873		102		102		44,975				1,553	12/28/2048	1.A FE
..19423D-AA-8	CASL 2018-A A1	09/25/2026	MBS PAYDOWN		30,050	30,050	30,050	30,050						30,050				999	12/26/2047	1.D FE
..20267T-AB-8	CBSLT 2016-A A2	09/25/2026	MBS PAYDOWN		9,365	9,365	9,365	9,365						9,365				378	05/25/2040	1.A FE
..22004U-AA-1	COART 2026-1A A1	07/15/2026	MBS PAYDOWN		240,759	240,759	240,759							240,759				4,597	02/16/2027	1.C FE
..23292H-AC-5	DLLAA 2023-1A A3	09/20/2026	MBS PAYDOWN		113,072	113,072	113,066	112,965		107		107		113,072				4,222	02/22/2028	1.A FE
..23298@-AC-7	DLLMT 2023-1A A3	08/20/2026	MBS PAYDOWN		382,288	382,288	384,707	383,910		(1,622)		(1,622)		382,288				12,662	03/22/2027	1.A FE
..23324@-AB-7	DLLAA 2025-1A A2	09/20/2026	MBS PAYDOWN		551,396	551,396	551,365	551,330		66		66		551,396				17,158	10/20/2027	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
23345A-AG-8	DTAOT 2022-2A D	09/15/2026	MBS PAYDOWN		1,581,013	1,581,013	1,567,364	1,576,288		4,724		4,724		1,581,013				62,186	03/15/2028	1.A FE
23346M-AB-2	DLLAD 2024-1A A2	08/20/2026	MBS PAYDOWN		403,060	403,060	403,017	405,355		(2,296)		(2,296)		403,060				13,440	08/20/2027	1.A FE
233868-AC-2	DTRT 2023-1 A3	07/15/2026	MBS PAYDOWN		203,044	203,044	203,041	204,250		(1,206)		(1,206)		203,044				6,988	03/15/2027	1.A FE
24704E-AC-2	DEFT 2024-2 A2	07/22/2026	MBS PAYDOWN		98,459	98,459	98,459	98,459						98,459				2,694	08/22/2030	1.A FE
28165A-AA-7	EDVES 2022-A A	07/20/2026	MBS PAYDOWN		2,516,076	2,503,558	2,441,609	2,466,695		49,381		49,381		2,516,076				74,846	11/25/2040	1.A FE
33845P-AG-9	FCAT 2022-3 C	09/15/2026	MBS PAYDOWN		205,824	205,824	205,793	205,780		43		43		205,824				6,832	07/17/2028	1.E FE
34535V-AB-0	FORDO 2024-D A2A	08/17/2026	MBS PAYDOWN		99,388	99,388	99,383	99,732		(344)		(344)		99,388				2,788	10/15/2027	1.A FE
35040W-AB-3	FFIN 2025-1A B	09/15/2026	MBS PAYDOWN		382,770	382,770	382,701	382,115		655		655		382,770				13,462	04/15/2050	1.D FE
35040W-AC-1	FFIN 2025-1A C	09/15/2026	MBS PAYDOWN		218,726	218,726	218,665	218,328		398		398		218,726				8,117	04/15/2050	1.G FE
35040W-AD-9	FFIN 2025-1A D	09/15/2026	MBS PAYDOWN		218,726	218,726	218,686	218,278		448		448		218,726				8,906	04/15/2050	2.C FE
35042T-AD-4	FFIN 2025-3A D	09/15/2026	MBS PAYDOWN		614,840	614,840	614,827	613,534		1,306		1,306		614,840				23,277	08/15/2052	2.C FE
36209B-AA-9	GDLC FEEDER FUND LP - NOTES	09/18/2026	SINKING FUND PMT		739,889	739,889	739,889	739,889						739,889				40,190	07/01/2031	2.C PL
36265W-AE-3	GMCAR 2022-3 A4	07/16/2026	MBS PAYDOWN		3,805,878	3,805,878	3,803,500			749		749		3,805,878				35,300	12/16/2027	1.A FE
37942B-AA-9	GLOBAL INFR DEBT ISSUER II LP - NOTE	09/11/2026	DIRECT ISSUE		1,546,842	1,546,842	1,546,842	1,546,842						1,546,842				72,359	11/24/2036	2.B PL
38013J-AD-5	GMCAR 2023-1 A3	09/16/2026	MBS PAYDOWN		567,151	567,151	568,503	569,139		(1,988)		(1,988)		567,151				17,539	02/16/2028	1.A FE
38237A-AA-0	GOOD 2023-2GS A	09/20/2026	MBS PAYDOWN		84,702	84,702	81,884	84,332		370		370		84,702				3,181	05/20/2055	2.B FE
38237K-AA-8	GOOD 2022-2CS A	09/20/2026	MBS PAYDOWN		94,991	94,991	93,731	94,608		384		384		94,991				2,536	04/20/2049	2.C FE
38237T-AA-9	GOOD 2022-3CS A	09/22/2026	MBS PAYDOWN		18,374	18,374	18,367	18,324		50		50		18,374				604	07/20/2049	2.C FE
38237V-AA-4	GOOD 2023-1GS A	09/21/2026	VARIOUS		2,164,795	2,463,137	2,462,384	2,462,758		(217)		(217)		2,462,541		(297,746)	(297,746)	102,030	02/22/2055	3.A FE
39571W-AF-3	GSKY 2025-3A D	09/25/2026	MBS PAYDOWN		682,680	682,680	682,549	680,348		2,332		2,332		682,680				26,538	12/27/2060	2.B FE
43283B-AB-9	HGVT 2022-1D B	08/20/2026	MBS PAYDOWN		752,543	752,543	752,419	752,794		(251)		(251)		752,543				20,443	06/20/2034	1.G FE
43283Y-AB-9	HGVT 2024-1B B	09/15/2026	MBS PAYDOWN		183,848	183,848	183,814	183,553		295		295		183,848				7,254	09/15/2039	1.F FE
432917-AA-0	HGVT 2023-1A A	09/25/2026	MBS PAYDOWN		185,051	185,051	185,009	184,547		505		505		185,051				7,030	01/25/2038	1.A FE
43814V-AB-3	HAROT 2025-1 A2	08/21/2026	MBS PAYDOWN		3,273,175	3,273,175	3,276,755			(7,315)		(7,315)		3,273,175				55,430	08/23/2027	1.A FE
458044-AA-2	INSURANCE PRIVATE CREDIT I LLC - CLASS A	07/27/2026	SINKING FUND PMT		510,869	510,869	510,869	510,869						510,869				24,184	06/25/2034	1.D FE
50117K-AC-4	KCOT 2023-1A A3	09/15/2026	MBS PAYDOWN		515,352	515,352	504,502	513,351		2,001		2,001		515,352				16,422	06/15/2027	1.A FE
501687-AC-1	LADAR 2022-1A C	09/15/2026	MBS PAYDOWN		1,576,526	1,576,526	1,586,872			(14,375)		(14,375)		1,576,526				38,707	04/15/2030	1.A FE
502338-AA-0	LCP VI BORROWER LLC	09/11/2026	MBS PAYDOWN		17,089,638	17,089,638	17,089,638	4,799,841						17,089,638				297,263	04/28/2027	1.G PL
55400U-AC-7	MVWOT 2022-1A C	09/20/2026	MBS PAYDOWN		100,418	100,418	100,397	100,241		177		177		100,418				3,462	11/21/2039	2.B FE
57108Q-AD-5	MFT 2021-3A D	09/15/2026	MBS PAYDOWN		316,643	316,643	295,072	308,019		8,624		8,624		316,643				5,242	12/15/2031	1.C FE
57108U-AB-0	MFT 2023-4A B	09/15/2026	MBS PAYDOWN		630,944	630,944	651,548	635,179		(4,235)		(4,235)		630,944				36,878	12/15/2033	2.C FE
57109K-AD-7	MFT 2022-1A D	09/15/2026	MBS PAYDOWN		630,825	630,825	588,860	615,766		15,059		15,059		630,825				14,137	04/15/2032	1.E FE
57109R-AD-2	MFT 2023-3A D	09/15/2026	MBS PAYDOWN		924,754	924,754	952,099	930,931		(6,177)		(6,177)		924,754				48,874	09/15/2033	2.C FE
60510M-BE-7	MLANE 2024-B A	09/23/2026	MBS PAYDOWN		5,000,000	5,000,000	4,999,510	4,999,869		131		131		5,000,000				227,033	01/15/2030	1.C FE
61945V-AA-9	MSAIC 2023-1A A	09/20/2026	MBS PAYDOWN		33,221	33,221	33,123	33,125		96		96		33,221				1,175	06/20/2053	1.F FE
62880A-AA-0	NB SPECIALTY FINANCE INSURANCE SPV III	08/14/2026	SINKING FUND PMT		41,860	41,860	41,860	35,039						41,860				1,564	10/31/2028	1.G PL
62880A-AB-8	NB SPECIALTY FINANCE INSURANCE SPV III	08/14/2026	SINKING FUND PMT		20,930	20,930	20,930	17,520						20,930				615	10/31/2028	2.C PL
63890B-AC-0	NAVSL 2018-EA B	09/15/2026	MBS PAYDOWN		459,377	459,377	459,348	458,675		702		702		459,377				13,307	12/15/2059	1.A FE
63941K-AC-9	NAVSL 2020-CA A2B	09/15/2026	MBS PAYDOWN		233,098	233,098	233,098	233,098						233,098				8,421	11/15/2068	1.A FE
63942A-AB-2	NAVSL 2020-IA A1B	09/15/2026	MBS PAYDOWN		111,608	111,608	109,372	111,012		596		596		111,608				3,619	04/15/2069	1.A FE
65255#-AA-9	NEWREZ GMSR VFN NOTEHOLDER LLC	07/27/2026	MBS PAYDOWN		130,344	130,344	130,344	101,508						130,344				4,346	06/25/2029	2.C PL
68269D-AD-6	ODART 2022-1A C	09/14/2026	MBS PAYDOWN		7,000,000	7,000,000	6,997,841	6,999,470		530		530		7,000,000				278,775	06/14/2029	1.C FE
68269D-AE-4	ODART 2022-1A D	09/14/2026	MBS PAYDOWN		5,000,000	5,000,000	4,999,079	4,999,703		297		297		5,000,000				221,250	12/16/2030	1.E FE
69465#-AA-7	PSEP II HOLDINGS, LLC	09/18/2026	MBS PAYDOWN		3,587,813	3,587,813	3,587,813	2,150,295						3,587,813				96,569	10/10/2026	1.G PL
69490A-AA-7	PAID 2026-R2 A1	09/15/2026	MBS PAYDOWN		6,516,697	6,516,697	6,516,697							6,516,697				90,913	04/15/2027	1.A Z
694969-AA-4	PAID 2026-1 A1	09/15/2026	MBS PAYDOWN		6,526,204	6,526,204	6,526,204							6,526,204				143,475	02/15/2027	1.C FE
69544C-AC-5	PAID 2026-3 B	09/15/2026	MBS PAYDOWN		649	649	649							649				14	12/15/2033	1.D FE
69544T-AD-6	PAID 2025-3 C	09/15/2026	MBS PAYDOWN		638,447	638,447	638,447	638,447						638,447				27,844	12/15/2032	1.G FE
69549T-AA-7	PAID 2025-8 A1	08/17/2026	MBS PAYDOWN		3,135,761	3,135,761	3,135,761	3,135,761						3,135,761				84,891	12/15/2026	1.C FE
72408K-AD-4	PIPER 2025-1A A1	09/15/2026	MBS PAYDOWN		48,013	48,013	48,013	48,013						48,013				1,730	01/15/2046	1.G PL
72408K-AE-2	PIPER 2025-1A A2	09/15/2026	MBS PAYDOWN		43,416	43,416	43,416	43,416						43,416				1,800	01/15/2046	2.A PL
737473-AB-4	PREF 2024-1A A2	08/17/2026	MBS PAYDOWN		208,587	208,587	208,405	209,127		(540)		(540)		208,587				7,161	11/15/2029	1.A FE
73758#-AA-5	POTENTIA LUDIS II SPV LLC OTHER ABS	09/29/2026	MBS PAYDOWN		63,174	63,174	63,355							63,174				95	01/20/2036	1.A PL
75007#-AA-9	RIALTO REAL ESTATE FUND V DEBT DD RNF, L	09/30/2026	DIRECT ISSUE		177,668	177,668	177,668	177,668						177,668				10,240	07/01/2033	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78414S-AG-9	SBALT 2024-A A4	07/20/2026	MBS PAYDOWN		15,090	15,090	15,122			(3,610)		(3,610)		15,090				329	01/22/2029	1.A FE
..78450X-AB-4	SMB 2024-E A1B	09/15/2026	MBS PAYDOWN		227,549	227,549	227,549	227,549						227,549				7,773	10/16/2056	1.A FE
..78451M-AB-7	SMB 2026-A A1B	09/15/2026	MBS PAYDOWN		415,302	415,302	415,302							415,302				8,670	12/15/2053	1.A FE
..82650T-AC-1	SRFC 2022-2A C	09/20/2026	MBS PAYDOWN		82,945	82,945	82,936	82,854		91		91		82,945				3,482	06/20/2040	2.B FE
..826934-AA-9	SRFC 2022-3A A	09/20/2026	MBS PAYDOWN		97,320	97,320	97,293	97,096		224		224		97,320				3,798	07/20/2039	1.A FE
..83207E-AB-2	SMB 2025-A A1B	09/15/2026	MBS PAYDOWN		289,140	289,140	289,140	289,140						289,140				10,054	04/15/2054	1.A FE
..83207Q-AB-5	SMB 2024-D A1B	09/15/2026	MBS PAYDOWN		429,651	429,651	426,811	428,531		1,120		1,120		429,651				13,971	07/15/2053	1.A FE
..857908-AA-1	STEAM MH FUNDING I LLC	08/20/2026	MBS PAYDOWN		41,409	41,409	41,409	41,409						41,409				1,303	12/15/2060	1.E PL
..857908-AB-9	STEAM MH FUNDING I LLC	09/21/2026	MBS PAYDOWN		52,622	52,622	52,622	52,622						52,622				2,167	12/15/2060	2.B PL
..857908-AC-7	STEAM MH FUNDING I LLC	09/21/2026	MBS PAYDOWN		45,481	45,481	45,481	45,481						45,481				2,380	12/15/2060	3.B PL
..87929#-AH-4	TELECOM EQUIPMENT LENDING LLC	09/16/2026	VARIOUS		1,584,505	1,584,505	1,584,505	1,584,505						1,584,505				69,095	07/15/2029	1.A PL
..87929#-AJ-0	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		941,804	941,804	941,804	941,804						941,804				38,633	10/15/2029	1.D PL
..87929#-AK-7	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		958,497	958,497	958,497	958,497						958,497				37,989	01/15/2030	1.D Z
..87929#-AL-5	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		1,652,598	1,652,598	1,652,598							1,652,598				35,979	04/15/2030	1.D PL
..87929#-AM-3	TELECOM EQUIPMENT LENDING LLC	09/16/2026	MBS PAYDOWN		1,078,095	1,078,095	1,078,095							1,078,095				10,296	07/15/2030	1.D Z
..91681B-AA-8	UPST 2026-1 A1	08/20/2026	MBS PAYDOWN		2,241,590	2,241,590	2,241,590							2,241,590				33,597	02/22/2027	1.A Z
..92259Y-AA-8	VCC 2025-P1 A	09/01/2026	MBS PAYDOWN		1,003,973	1,003,973	1,003,596	1,003,654		319		319		1,003,973				39,523	07/25/2055	1.A FE
..96041G-AA-1	WLAKE 2026-2A A1	09/15/2026	MBS PAYDOWN		6,194,151	6,194,151	6,194,151							6,194,151				66,179	04/15/2027	1.B FE
..96042V-AG-4	WLAKE 2022-2A D	08/17/2026	MBS PAYDOWN		190,407	190,407	190,407	191,368		(961)		(961)		190,407				6,173	09/15/2027	1.A FE
..96043B-AA-0	WLAKE 2026-1A A1	08/17/2026	MBS PAYDOWN		2,583,576	2,583,576	2,583,576							2,583,576				52,851	01/15/2027	1.C FE
..43133K-AC-9	HCOMF 2015-1A ARR	08/01/2026	MBS PAYDOWN		1,150,446	1,150,446	1,145,844	1,149,617		830		830		1,150,446				22,434	11/01/2035	1.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					130,684,393	130,970,217	130,858,782	73,253,231		51,434		51,434		130,982,139		(297,746)	(297,746)	3,664,044	XXX	XXX
..14077F-AA-3	CPTRS 2026-1A A1	07/20/2026	MBS PAYDOWN		778,984	778,984	778,984							778,984				10,157	03/22/2027	1.D FE
..14855U-AB-6	CLAST 2026-2A B	09/15/2026	MBS PAYDOWN		83,430	83,430	82,782			232		232		83,430				1,474	04/15/2051	2.B FE
..223941-AA-3	CRA ISSUER, LLC	09/28/2026	MBS PAYDOWN		32,525	32,525	32,486			156		156		32,525				524	06/28/2061	2.C FE
..23346H-AC-1	DLLST 2024-1A A3	09/01/2026	VARIOUS		994,291	993,615	998,467	996,987		(2,994)		(2,994)		993,993		299	299	33,655	08/20/2027	1.A FE
..24703V-AA-9	DEFT 2025-2 A1	07/22/2026	MBS PAYDOWN		14,514	14,514	14,514	14,514						14,514				354	10/22/2026	1.D FE
..39154T-BX-5	GALC 2022-1 A4	09/15/2026	MBS PAYDOWN		1,967,729	1,967,729	1,967,199	1,966,640		1,088		1,088		1,967,729				70,064	07/16/2029	1.A FE
..40444M-AE-1	HPEFS 2024-2A A3	09/20/2026	MBS PAYDOWN		2,762,229	2,762,229	2,779,176	2,778,545		(16,316)		(16,316)		2,762,229				97,325	10/20/2031	1.A FE
..628900-AB-1	NMEF 2023-A A2	07/16/2026	MBS PAYDOWN		149,389	149,389	149,388	150,684		(1,296)		(1,296)		149,389				5,725	06/17/2030	1.A FE
..62919F-AA-4	NMEF 2026-A A1	08/18/2026	MBS PAYDOWN		3,469,692	3,469,692	3,469,692							3,469,692				60,727	02/16/2027	1.D FE
..67403G-AA-4	OAKEF 2026-1A A1	09/15/2026	MBS PAYDOWN		2,037,890	2,037,890	2,037,890							2,037,890				32,524	02/16/2027	1.A Z
..88655A-AJ-9	TIF 2024-2A C	09/20/2026	MBS PAYDOWN		154,688	154,688	154,633	154,202		486		486		154,688				6,466	07/20/2049	2.B FE
..91824U-AA-4	VFI 2025-1A A	09/24/2026	MBS PAYDOWN		927,604	927,604	927,527	926,045		1,559		1,559		927,604				29,507	06/24/2030	1.A FE
.000000-00-0	CRA ISSUER, LLC	09/21/2026	MBS PAYDOWN		619	619	619							619				9	06/28/2061	2.C Z
..88315L-AF-5	TMCL 2020-1A B	09/20/2026	MBS PAYDOWN		119,461	119,461	119,423	119,245		216		216		119,461				3,897	08/21/2045	2.B FE
..88316A-AC-5	TMCL 2024-1A C	09/20/2026	MBS PAYDOWN		96,250	96,250	96,244	95,984		266		266		96,250				3,619	08/20/2049	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					13,589,295	13,588,619	13,609,024	7,202,846		(16,603)		(16,603)		13,588,997		299	299	356,027	XXX	XXX
..00218G-AC-6	ARIFL 2023-A A3	09/01/2026	VARIOUS		9,231,294	9,228,287	9,254,962			(19,438)		(19,438)		9,242,502		(11,207)	(11,207)	174,674	02/17/2032	1.A FE
..29374G-AC-5	EFF 2022-4 A3	09/01/2026	VARIOUS		4,394,513	4,392,260	4,406,329			(11,515)		(11,515)		4,397,650		(3,138)	(3,138)	85,143	10/22/2029	1.A FE
..44328U-AF-3	HPEFS 2023-2A D	09/20/2026	MBS PAYDOWN		1,241,134	1,241,134	1,248,503			(8,414)		(8,414)		1,241,134				27,836	07/21/2031	1.B FE
..44934F-AD-7	HALST 2024-B A3	08/17/2026	MBS PAYDOWN		667,857	667,857	672,266	674,119		(6,262)		(6,262)		667,857				22,342	05/17/2027	1.A FE
..46616V-AA-8	HENDR 2012-1A A	09/15/2026	MBS PAYDOWN		64,335	64,335	64,321	64,238		97		97		64,335				1,768	02/16/2065	1.A FE
..46617A-AB-1	HENDR 2012-3A B	09/15/2026	MBS PAYDOWN		24,964	24,964	24,964	24,909		54		54		24,964				1,048	09/15/2067	1.G FE
..46617F-AC-8	HENDR 2013-1A B	09/15/2026	MBS PAYDOWN		356,126	356,126	355,845	355,529		597		597		356,126				10,671	04/15/2069	2.A FE
..46651T-AB-7	HENDR 2018-1A B	09/15/2026	MBS PAYDOWN		18,231	18,231	18,225	18,200		31		31		18,231				565	10/15/2074	2.A FE
..55316E-AE-2	MMAF 2019-B A5	07/13/2026	MBS PAYDOWN		69,188	69,188	67,070	67,906		1,282		1,282		69,188				924	11/12/2041	1.A FE
..55318C-AB-0	MMAF 2024-A A2	08/13/2026	MBS PAYDOWN		1,140,530	1,140,530	1,140,527	1,143,702		(3,171)		(3,171)		1,140,530				37,099	09/13/2027	1.A FE
..758976-AA-2	RCER 2026-1A A	09/15/2026	MBS PAYDOWN		459,665	459,665	459,651			790		790		459,665				6,893	01/31/2034	1.C FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					17,667,837	17,662,577	17,712,663	2,348,603		(45,949)		(45,949)		17,682,182		(14,345)	(14,345)	368,963	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
03236X-AC-1	AXIS 2022-2A B	09/20/2026	MBS PAYDOWN		1,688,388	1,688,388	1,701,645	1,693,627		(5,239)		(5,239)		1,688,388				63,096	10/20/2028	1.A FE
05377R-FB-5	AESOP 2022-1A B	09/17/2026	SG AMERICAS SECURITIES LLC		6,957,617	7,000,000	6,998,629	6,999,592		201		201		6,999,793		(42,176)	(42,176)	224,078	08/21/2028	1.F FE
12510H-AF-7	CAUTO 2020-1A A6	09/15/2026	MBS PAYDOWN		11,875	11,875	11,868	11,857		18		18		11,875				302	02/15/2050	1.E FE
12510H-AM-2	CAUTO 2021-1A A3	08/17/2026	MBS PAYDOWN		98,271	98,271	91,625	96,122		2,149		2,149		98,271				1,268	08/15/2051	1.E FE
12563L-AS-6	CLIF 2020-3A A	09/18/2026	MBS PAYDOWN		89,250	89,250	78,659	86,653		2,597		2,597		89,250				1,232	10/18/2045	1.F FE
12565K-AA-5	CLIF 2021-1A A	09/18/2026	MBS PAYDOWN		317,655	317,655	275,442	310,271		7,384		7,384		317,655				3,478	02/18/2046	1.F FE
12565K-AE-7	CLIF 2022-1A A	09/18/2026	MBS PAYDOWN		32,000	32,000	27,604	31,454		546		546		32,000				580	01/18/2047	1.F FE
12571W-AG-8	CLIF 2025-1A A	09/20/2026	MBS PAYDOWN		450,000	450,000	446,897	448,500		1,500		1,500		450,000				16,050	06/20/2050	1.C FE
14576A-AC-6	CARM 2020-1A A3	09/15/2026	MBS PAYDOWN		144	144	133	142		2		2		144				3	12/15/2050	1.F FE
14576A-AD-4	CARM 2020-1A A4	09/15/2026	MBS PAYDOWN		7,844	7,844	7,839	7,832		11		11		7,844				192	12/15/2050	1.F FE
45791P-AA-0	INSTR 2026-1A A	09/15/2026	MBS PAYDOWN		51,970	51,970	51,961			105		105		51,970				1,021	04/17/2056	1.C FE
59170J-BK-3	MNET 2026-1A A2	07/08/2026	NOMURA SECURITIES INTERNATIONAL INC		3,976,875	4,000,000	3,999,970			30		30		4,000,000		(23,125)	(23,125)	64,448	04/20/2056	1.G FE
671810-AJ-0	OAKIG 2021-2A A1	09/20/2026	MBS PAYDOWN		71,627	71,627	71,601	71,539		87		87		71,627				1,137	11/20/2051	1.C FE
70410D-AE-8	PWNE 2022-1 C	09/15/2026	MBS PAYDOWN		4,056,673	4,056,673	4,089,634	4,074,918		(18,245)		(18,245)		4,056,673				158,269	07/17/2028	1.G FE
75914J-AB-1	REGIONAL 2025-1 (08/25) SERIES A	09/17/2026	MBS PAYDOWN		554,180	554,180	554,180	554,180						554,180				20,134	08/15/2040	1.G PL
75914J-AC-9	REGIONAL 2025-1 (08/25) SERIES B	08/26/2026	MBS PAYDOWN		44,287	44,287	44,287	44,287						44,287				1,607	08/15/2040	2.B PL
784024-AC-5	SCFET 2023-1A A3	09/01/2026	VARIOUS		576,600	574,067	580,301	580,272		(5,502)		(5,502)		574,769		1,830	1,830	24,366	05/20/2032	1.A FE
80387*-AA-3	CARLYLE SASOF V	08/31/2026	MBS PAYDOWN		40,377	40,377	40,377							40,377				328	07/31/2031	2.A PL
85213F-AA-8	SPUR 2026-1A A	09/17/2026	MBS PAYDOWN		43,952	43,952	43,937			105		105		43,952				777	04/17/2056	1.C FE
86212V-AE-4	STR 2018-1A A2	09/17/2026	VARIOUS		89,262	90,201	87,808	88,783		547		547		89,331		(69)	(69)	2,880	10/20/2048	1.A FE
86212X-AD-2	STR 2019-1 A4	09/20/2026	MBS PAYDOWN		22,500	22,500	22,491	22,448		53		53		22,500				674	11/20/2049	1.C FE
86212X-AL-4	STR 2024-1A A1	09/17/2026	VARIOUS		987,545	989,167	1,010,681	1,004,946		(3,206)		(3,206)		1,001,740		(14,195)	(14,195)	41,894	05/20/2054	1.A FE
88655A-AA-8	TIF 2024-1A A	09/20/2026	MBS PAYDOWN		75,000	75,000	73,925	74,687		313		313		75,000				2,740	04/20/2049	1.C FE
89239Y-AE-1	MWCX 2026-2A A	09/21/2026	MBS PAYDOWN		4,515	4,515	4,514			14		14		4,515				31	08/21/2056	1.C FE
89656G-AA-2	TRL 2021-1A A	09/19/2026	MBS PAYDOWN		22,980	22,980	20,128	22,587		393		393		22,980				346	07/19/2051	1.C FE
89656R-AA-8	TRL 2022-1A A	09/19/2026	MBS PAYDOWN		42,442	42,442	42,440	42,349		93		93		42,442				1,287	05/19/2052	1.F FE
89657M-AC-4	TRL 2026-1A A	09/19/2026	MBS PAYDOWN		73,210	73,210	73,180			193		193		73,210				1,331	04/19/2056	1.C FE
89680H-AE-2	TCF 2021-1A A	09/20/2026	MBS PAYDOWN		59,500	59,500	50,371	58,136		1,364		1,364		59,500				738	03/20/2046	1.F FE
90356R-AA-9	STEAM 2025-1A A	09/28/2026	MBS PAYDOWN		244,178	244,178	244,087	243,206		972		972		244,178				9,080	03/29/2055	1.C FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					20,690,717	20,756,253	20,746,214	16,568,388		(13,515)		(13,515)		20,768,451		(77,735)	(77,735)	643,367	XXX	XXX
006346-AW-0	ADMSO 2023-1 A2	07/20/2026	MBS PAYDOWN		100,000	100,000	103,595	102,420		(2,420)		(2,420)		100,000				5,380	07/15/2053	1.G FE
05660P-AA-2	BOLT 2026-2S A	09/17/2026	MBS PAYDOWN		302,417	302,417	302,381			719		719		302,417				2,540	08/17/2037	1.A Z
137928-A*-8	CANES MIDSTREAM ABS ISSUER, LLC CL A-2	09/08/2026	VARIOUS		38,848	38,848	38,848	38,848						38,848				1,523	12/05/2055	1.F PL
233046-AF-8	DNKN 2017-1A A2II	08/20/2026	MBS PAYDOWN		56,088	56,088	55,964	56,065		22		22		56,088				1,695	11/20/2047	2.B FE
233046-AL-5	DNKN 2019-1A A23	08/20/2026	MBS PAYDOWN		37,500	37,500	37,500	37,500						37,500				1,224	05/20/2049	2.B FE
233046-AU-5	DNKN 2025-1A A2I	08/20/2026	MBS PAYDOWN		20,000	20,000	19,702			58		58		20,000				245	08/20/2055	2.B FE
26209X-AA-9	HONK 2020-1A A2	07/20/2026	MBS PAYDOWN		900	900	857	868		32		32		900				26	07/20/2050	2.C FE
264320-A#-9	DUETTI 2025-1 SENIOR SECURED FIXED RATE	07/15/2026	MBS PAYDOWN		170,915	170,915	170,915	98,178						170,915				6,526	10/15/2060	2.A Z
34417R-AB-2	FOCUS 2022-1 A2	07/30/2026	MBS PAYDOWN		175	175	178	175						175				9	07/30/2052	2.B FE
36269F-AF-3	GMALT 2024-1 B	07/20/2026	MBS PAYDOWN		1,422,798	1,422,798	1,426,410			(5,300)		(5,300)		1,422,798				18,959	03/20/2028	1.A FE
380241-AA-7	GDRD 2022-1A A2	07/30/2026	MBS PAYDOWN		25,000	25,000	25,070	25,006		(6)		(6)		25,000				1,287	10/30/2052	2.C FE
411707-AH-5	HNGRY 2020-1A A2	09/20/2026	MBS PAYDOWN		10,000	10,000	10,000	10,000						10,000				299	12/20/2050	2.B FE
411707-AM-4	HNGRY 2024-1A A2	09/20/2026	MBS PAYDOWN		13,750	13,750	13,750	13,750						13,750				748	03/20/2054	2.B FE
466365-AD-5	JACK 2022-1A A2I	08/25/2026	MBS PAYDOWN		232	232	220	(30,630)		9,329		9,329		232				353	02/26/2052	2.C FE
466365-AE-3	JACK 2022-1A A2II	08/25/2026	MBS PAYDOWN		66,975	66,975	60,191	66,297		678		678		66,975				2,078	02/26/2052	2.C FE
466365-AH-6	JACK 2026-1A A2	08/25/2026	MBS PAYDOWN		20,245	20,245	20,245							20,245				266	05/25/2056	2.C FE
476681-AD-3	JMIKE 2024-1A A2	08/15/2026	MBS PAYDOWN		12,875	12,875	12,642	12,832		43		43		12,875				544	02/15/2055	2.B FE
47760Q-AB-9	JIMMY 2017-1A A2II	07/20/2026	MBS PAYDOWN		9,732,500	9,732,500	9,732,500	9,732,500						9,732,500				340,627	07/30/2047	2.B FE
62878Y-AC-8	BUNDT 2024-1A A2	07/30/2026	MBS PAYDOWN		12,500	12,500	12,821	12,516		(16)		(16)		12,500				633	07/30/2054	2.C FE
64016N-AA-5	NBLY 2021-1A A2	07/30/2026	VARIOUS		12,555,625	13,062,500	13,062,500	13,062,500						13,062,500		(506,875)	(506,875)	351,120	04/30/2051	2.B FE
64016N-AC-1	NBLY 2022-1A A2	07/30/2026	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				693	01/30/2052	2.B FE
65481C-AE-4	NALT 2024-A A4	07/15/2026	MBS PAYDOWN		7,010,343	7,010,343	7,046,964	4,074,743		(35,589)		(35,589)		7,010,343				178,740	09/15/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67115S-AB-5	OHS 2026-2A A2	08/25/2026	MBS PAYDOWN		17,500	17,500	17,494			79		79		17,500				594	02/25/2061	2.C FE
..72703P-AC-7	PLNT 2019-1A A2	09/05/2026	MBS PAYDOWN		5,000	5,000	5,147	5,009		(9)		(9)		5,000				145	12/05/2049	2.B FE
..72703P-AE-3	PLNT 2022-1A A2II	09/05/2026	MBS PAYDOWN		11,425	11,425	11,408	11,424		1		1		11,425				343	12/05/2051	2.B FE
..72703P-AH-6	PLNT 2025-1A A2I	09/05/2026	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				952	12/06/2055	2.B FE
..74166Y-AE-0	PROSE 2025-1A A2	07/30/2026	MBS PAYDOWN		31,875	31,875	31,886	31,875						31,875				1,545	07/30/2055	2.B FE
..746954-AC-0	QDOBA 2026-1A A2	09/14/2026	MBS PAYDOWN		18,750	18,750	18,750							18,750				377	06/14/2056	2.B FE
..78433D-AC-8	SEB4P 2024-1A A2	07/30/2026	MBS PAYDOWN		27,727	27,727	27,727	27,727						27,727				1,536	04/30/2054	2.C FE
..83546D-AJ-7	SONIC 2020-1A A2II	09/20/2026	MBS PAYDOWN		35,000	35,000	35,000	35,000						35,000				1,012	01/20/2050	2.B FE
..86212F-AG-4	STR 2025-1A A6	09/20/2026	MBS PAYDOWN		5,000	5,000	4,998	4,986		14		14		5,000				180	10/20/2055	1.C FE
..86212F-AL-3	STR 2026-1A A4	09/20/2026	MBS PAYDOWN		1,250	1,250	1,230			4		4		1,250				6	06/20/2056	1.C FE
..864300-AA-6	SUBWAY 2024-1A A2I	07/30/2026	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				1,130	07/30/2054	2.B FE
..864300-AE-8	SUBWAY 2024-1A A23	07/30/2026	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				1,220	07/30/2054	2.B FE
..92855H-AB-1	VSLR 2020-1A B	07/30/2026	MBS PAYDOWN		194,041	194,041	193,999	193,554		487		487		194,041				6,248	07/31/2051	2.B FE
..92861W-AA-2	VITAL 2025-1A A2	07/30/2026	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				1,034	01/30/2056	2.C FE
..92866E-AD-1	VWALT 2024-A A3	09/20/2026	MBS PAYDOWN		5,771,989	5,771,989	5,808,394	4,390,950		(42,005)		(42,005)		5,771,989				182,005	06/21/2027	1.A FE
..95058X-AP-3	WEN 2022-1A A2II	09/15/2026	MBS PAYDOWN		22,722	22,722	22,720	22,720		3		3		22,722				773	03/15/2052	2.B FE
..95058X-AR-9	WEN 2025-1A A2I	09/15/2026	MBS PAYDOWN		31,250	31,250	31,250	31,250						31,250				1,271	12/15/2055	2.B FE
..98920M-AA-0	ZAXBY 2021-1A A2	07/30/2026	MBS PAYDOWN		25,000	25,000	25,070	25,006		(6)		(6)		25,000				607	07/30/2051	2.B FE
..G0074K-AA-7	ACS I CM NOTES	09/02/2026	MBS PAYDOWN		42,105	42,105	41,586	42,095		9		9		42,105				1,975	09/01/2059	1.C PL
. 000000-00-0	MSO FINANCING ONE DESIGNATED ACTIVITY CO	09/15/2026	MBS PAYDOWN		35,647	35,647	35,647							35,647				200	02/15/2035	1.D Z
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					38,010,967	38,517,842	38,590,559	32,260,164		(73,873)		(73,873)		38,517,842		(506,875)	(506,875)	1,118,668	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					678,483,064	689,316,666	677,809,187	527,925,923		1,206,550		1,206,550		685,646,406		(7,163,347)	(7,163,347)	21,242,446	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)																			XXX	XXX
1909999997. Total - asset-backed securities - Part 4					678,483,064	689,316,666	677,809,187	527,925,923		1,206,550		1,206,550		685,646,406		(7,163,347)	(7,163,347)	21,242,446	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					678,483,064	689,316,666	677,809,187	527,925,923		1,206,550		1,206,550		685,646,406		(7,163,347)	(7,163,347)	21,242,446	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,640,420,793	1,660,933,267	1,642,817,201	828,766,776	(48,478)	1,965,227		1,916,749		1,652,667,189		(12,342,029)	(12,342,029)	49,407,087	XXX	XXX
..064058-AF-7	BANK OF NY MELLON CORP	09/21/2026	VARIOUS	1,970,000.000	1,968,401	1	1,809,938	1,957,237	(147,300)	82,063		(65,237)		1,892,000		76,401	76,401	82,356		2.A FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					1,968,401	XXX	1,809,938	1,957,237	(147,300)	82,063		(65,237)		1,892,000		76,401	76,401	82,356	XXX	XXX
4509999997. Total - preferred stocks - Part 4					1,968,401	XXX	1,809,938	1,957,237	(147,300)	82,063		(65,237)		1,892,000		76,401	76,401	82,356	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					1,968,401	XXX	1,809,938	1,957,237	(147,300)	82,063		(65,237)		1,892,000		76,401	76,401	82,356	XXX	XXX
..31338*-11-6	FED HOME LOAN BANK CHICAGO B-1	09/25/2026	EXCHANGE - NON CASH TRANSAC	3,875.000	387,500		387,500	387,500						387,500				24,675		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					387,500	XXX	387,500	387,500						387,500				24,675	XXX	XXX
5989999997. Total - common stocks - Part 4					387,500	XXX	387,500	387,500						387,500				24,675	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					387,500	XXX	387,500	387,500						387,500				24,675	XXX	XXX
5999999999. Total - preferred and common stocks					2,355,901	XXX	2,197,438	2,344,737	(147,300)	82,063		(65,237)		2,279,500		76,401	76,401	107,031	XXX	XXX
6009999999 - Totals					1,642,776,694	XXX	1,645,014,639	831,111,513	(195,778)	2,047,290		1,851,512		1,654,946,689		(12,265,628)	(12,265,628)	49,514,118	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)
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/06/2025	10/02/2026	5,000	1,143,730	228.75	24,819						(24,819)						102/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/07/2025	10/02/2026	1,000	6,714,590	6,714.59	324,986			460,398		460,398	135,411						102/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/08/2025	10/02/2026	800	5,402,976	6,753.72	258,803			337,022		337,022	78,219						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/15/2025	10/02/2026	2,500	16,677,650	6,671.06	813,869			1,259,792		1,259,792	445,922						103/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/09/2025	10/08/2026	11,000	2,510,938	228.27	54,487						(54,487)						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/09/2025	10/08/2026	1,200	8,082,132	6,735.11	397,641			550,092		550,092	152,451						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/10/2025	10/08/2026	1,400	9,173,514	6,552.51	447,667			897,378		897,378	449,710						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/17/2025	10/08/2026	4,000	26,656,040	6,664.01	1,375,452			2,117,754		2,117,754	742,303						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/16/2025	10/09/2026	3,000	19,887,210	6,629.07	439,659			695,268		695,268	255,610						103/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/15/2025	10/13/2026	10,000	2,291,144	229.11	49,718			1		1	(49,717)						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/13/2025	10/13/2026	1,600	10,647,552	6,654.72	547,284			869,857		869,857	322,573						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/14/2025	10/13/2026	1,800	11,959,758	6,644.31	608,752			997,297		997,297	388,545						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/15/2025	10/15/2026	3,000	20,113,260	6,704.42	618,549			1,037,023		1,037,023	418,475						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/15/2025	10/15/2026	3,000	20,213,310	6,737.77	906,597			1,422,880		1,422,880	516,283						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	10/17/2025	10/15/2026	600	4,098,366	6,830.61	296,296			498,140		498,140	201,844						103/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/20/2025	10/16/2026	10,000	2,297,996	229.80	49,867			1		1	(49,865)						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/20/2025	10/16/2026	1,000	6,735,130	6,735.13	327,327			472,714		472,714	145,386						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/21/2025	10/16/2026	1,100	7,408,885	6,735.35	355,626			519,744		519,744	164,117						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/22/2025	10/19/2026	900	6,029,460	6,699.40	296,046			445,485		445,485	149,438						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	10/23/2025	10/19/2026	1,500	10,107,660	6,738.44	495,275			684,053		684,053	188,778						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/24/2025	10/19/2026	6,600	44,825,154	6,791.69	2,106,782			2,659,217		2,659,217	552,435						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/27/2025	10/19/2026	900	6,187,644	6,875.16	287,107			287,676		287,676	569						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	10/28/2025	10/20/2026	1,100	7,579,979	6,890.89	358,533			305,313		305,313	(53,220)						103/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/22/2025	10/21/2026	6,000	1,378,496	229.75	30,051			5		5	(30,046)						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/29/2025	10/23/2026	3,900	26,873,301	6,890.59	1,297,980			1,155,047		1,155,047	(142,933)						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	10/30/2025	10/23/2026	3,100	21,149,254	6,822.34	1,040,543			1,129,082		1,129,082	88,539						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/03/2025	10/23/2026	2,500	17,129,925	6,851.97	371,857			588,135		588,135	216,278						103/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/28/2025	10/26/2026	18,000	4,135,532	229.75	89,741			52		52	(89,690)						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/31/2025	10/27/2026	2,000	13,680,400	6,840.20	696,332			746,373		746,373	50,040						103/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	10/30/2025	10/29/2026	8,000	1,824,713	228.09	39,596			161		161	(39,435)						103/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/03/2025	11/02/2026	28,000	6,365,948	227.36	138,141			1,455		1,455	(136,686)						103/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/05/2025	11/03/2026	2,500	16,990,725	6,796.29	856,333			1,123,150		1,123,150	266,818						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/06/2025	11/03/2026	1,500	10,080,480	6,720.32	525,193			787,391		787,391	262,198						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/07/2025	11/03/2026	4,500	30,279,600	6,728.80	1,601,791			2,324,164		2,324,164	722,373						104/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/06/2025	11/04/2026	6,000	1,364,539	227.42	29,611			350		350	(29,261)						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/12/2025	11/04/2026	800	5,480,736	6,850.92	270,200			324,733		324,733	54,533						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/13/2025	11/04/2026	1,800	12,127,482	6,737.49	611,225			934,009		934,009	322,784						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/14/2025	11/10/2026	6,800	45,791,948	6,734.11	2,408,656			3,669,758		3,669,758	1,261,101						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/19/2025	11/10/2026	1,600	10,627,456	6,642.16	572,820			1,009,877		1,009,877	437,057						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/19/2025	11/10/2026	2,500	16,771,450	6,708.58	365,530			599,134		599,134	233,604						104/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/13/2025	11/12/2026	6,000	1,370,365	228.39	29,874			336		336	(29,538)						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/20/2025	11/12/2026	2,000	13,077,520	6,538.76	669,569			1,461,840		1,461,840	792,271						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	11/14/2025	11/13/2026	2,800	19,138,336	6,835.12	550,740			920,562		920,562	369,822						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	11/14/2025	11/13/2026	2,800	19,138,336	6,835.12	829,642			1,233,485		1,233,485	403,843						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/21/2025	11/13/2026	3,700	24,431,063	6,602.99	1,292,403			2,484,242		2,484,242	1,191,839						104/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/17/2025	11/16/2026	26,000	5,910,406	227.32	128,256			3,290		3,290	(124,966)						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/24/2025	11/17/2026	700	4,693,584	6,705.12	242,658			400,328		400,328	157,670						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	11/25/2025	11/17/2026	1,000	6,765,880	6,765.88	345,060			511,486		511,486	166,426						104/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/19/2025	11/18/2026	7,000	1,591,348	227.34	34,691			964		964	(33,727)						104/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/21/2025	11/20/2026	10,000	2,284,514	228.45	49,802			854		854	(48,948)						104/106

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)
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/24/2025	11/23/2026	15,000	3,431,036	228.74	74,797			1,280		1,280	(73,517)						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	11/26/2025	11/24/2026	13,000	88,563,930	6,812.61	4,481,335			6,098,179		6,098,179	1,616,844						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/01/2025	11/24/2026	700	4,768,841	6,812.63	232,243			328,350		328,350	96,107						104/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	11/26/2025	11/27/2026	40,000	9,209,220	230.23	200,761			1,917		1,917	(198,844)						104/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/01/2025	11/30/2026	14,000	3,206,735	229.05	69,907			1,390		1,390	(68,516)						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/03/2025	11/30/2026	2,500	17,124,300	6,849.72	380,306			566,602		566,602	186,296						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/06/2026	11/30/2026	800	5,555,856	6,944.82	434,485			614,302		614,302	179,816						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/05/2025	12/02/2026	3,400	23,359,360	6,870.40	1,142,273			1,506,378		1,506,378	364,106						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/08/2025	12/02/2026	1,300	8,900,463	6,846.51	434,343			606,786		606,786	172,443						104/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	21,500	4,921,169	228.89	107,282			2,679		2,679	(104,602)						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/09/2025	12/04/2026	900	6,156,459	6,840.51	302,898			435,720		435,720	132,822						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/11/2025	12/07/2026	1,800	12,421,800	6,901.00	604,942			763,676		763,676	158,735						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/12/2025	12/07/2026	7,800	53,253,798	6,827.41	2,614,761			3,878,481		3,878,481	1,263,720						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/09/2025	12/08/2026	16,000	3,645,584	227.85	79,474			3,519		3,519	(75,955)						104/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/18/2025	12/09/2026	3,200	21,679,232	6,774.76	1,012,420			1,855,170		1,855,170	842,750						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/19/2025	12/10/2026	6,200	42,373,900	6,834.50	1,928,012			3,133,757		3,133,757	1,205,744						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/11/2025	12/11/2026	18,000	4,134,836	229.71	90,139			1,999		1,999	(88,141)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/22/2025	12/11/2026	2,400	16,508,376	6,878.49	728,019			1,143,210		1,143,210	415,191						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/23/2025	12/11/2026	4,100	28,330,139	6,909.79	1,243,693			1,825,755		1,825,755	582,062						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	12/29/2025	12/14/2026	5,500	37,981,570	6,905.74	1,652,198			2,463,851		2,463,851	811,653						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/16/2025	12/15/2026	23,000	5,270,450	229.15	114,896			3,664		3,664	(111,232)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	12/15/2025	12/15/2026	3,000	20,654,040	6,884.68	625,897			950,812		950,812	324,915						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	12/15/2025	12/15/2026	2,800	19,353,432	6,911.94	778,718			1,260,143		1,260,143	481,425						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/26/2025	12/15/2026	10,800	74,843,352	6,929.94	3,323,045			4,667,974		4,667,974	1,344,929						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	12/30/2025	12/15/2026	5,000	34,481,200	6,896.24	1,496,484			2,328,027		2,328,027	831,543						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/02/2026	12/17/2026	600	4,115,082	6,858.47	181,064			299,508		299,508	118,444						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/18/2025	12/18/2026	17,000	3,898,035	229.30	84,977			2,783		2,783	(82,194)						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/22/2025	12/21/2026	40,000	9,171,024	229.28	199,928			7,157		7,157	(192,771)						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/26/2025	12/24/2026	50,000	11,494,700	229.89	250,584			7,643		7,643	(242,942)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/13/2026	12/24/2026	7,000	48,746,180	6,963.74	1,116,661			1,541,190		1,541,190	424,529						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	12/31/2025	12/31/2026	37,000	8,470,059	228.92	184,647			9,511		9,511	(175,136)						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/06/2026	01/04/2027	30,000	6,899,958	230.00	150,419			5,777		5,777	(144,642)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/08/2026	01/04/2027	800	5,537,168	6,921.46	255,817			378,501		378,501	122,684						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/09/2026	01/04/2027	1,400	9,752,792	6,966.28	440,826			600,346		600,346	159,520						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/14/2026	01/05/2027	1,800	12,467,880	6,926.60	584,744			802,218		802,218	217,475						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/16/2026	01/05/2027	1,500	10,410,015	6,940.01	469,492			648,639		648,639	179,147						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/20/2026	01/05/2027	700	4,757,802	6,796.86	223,141			401,720		401,720	178,579						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/21/2026	01/05/2027	2,200	15,126,364	6,875.62	694,300			1,091,320		1,091,320	397,020						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	01/22/2026	01/05/2027	4,600	31,801,410	6,913.35	1,408,802			2,110,342		2,110,342	701,540						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	01/23/2026	01/06/2027	1,600	11,064,976	6,915.61	486,859			759,581		759,581	272,722						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/26/2026	01/07/2027	2,000	13,900,460	6,950.23	611,620			879,968		879,968	268,347						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/27/2026	01/07/2027	1,500	10,467,900	6,978.60	457,447			617,940		617,940	160,492						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/13/2026	01/08/2027	22,000	5,058,612	229.94	109,772			4,718		4,718	(105,054)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	01/29/2026	01/12/2027	5,500	38,329,555	6,969.01	1,801,489			2,388,823		2,388,823	587,333						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/16/2026	01/13/2027	14,000	3,212,723	229.48	69,716			3,849		3,849	(65,867)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	01/15/2026	01/15/2027	2,900	20,340,339	7,013.91	618,434			857,356		857,356	238,922						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	01/15/2026	01/15/2027	2,600	18,236,166	7,013.91	740,281			1,071,616		1,071,616	331,336						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/21/2026	01/19/2027	12,000	2,748,850	229.07	59,650			4,152		4,152	(55,498)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	01/30/2026	01/21/2027	4,200	29,143,926	6,939.03	1,369,765			2,037,822		2,037,822	668,057						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/26/2026	01/25/2027	19,000	4,360,690	229.51	95,063			6,332		6,332	(88,730)						106/106

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/04/2026	01/26/2027	500	3,441,360	6,882.72		166,906		265,893		265,893	98,987						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	01/29/2026	01/27/2027	8,000	1,839,096	229.89		39,908		2,459		2,459	(37,450)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/03/2026	02/01/2027	25,000	5,757,505	230.30		124,938		7,350		7,350	(117,588)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	02/23/2026	02/02/2027	5,000	34,188,750	6,837.75		762,665		1,067,202		1,067,202	304,537						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/05/2026	02/04/2027	7,000	1,620,182	231.45		35,320		1,529		1,529	(33,791)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/05/2026	02/04/2027	1,200	8,158,080	6,798.40		428,299		795,518		795,518	367,219						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/06/2026	02/04/2027	2,100	14,557,830	6,932.30		719,157		1,115,231		1,115,231	396,074						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/12/2026	02/05/2027	600	4,099,656	6,832.76		195,964		368,306		368,306	172,343						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/09/2026	02/08/2027	25,000	5,818,558	232.74		126,845		3,935		3,935	(122,909)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	02/13/2026	02/09/2027	7,000	47,853,190	6,836.17		2,435,727		4,487,455		4,487,455	2,051,728						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/12/2026	02/10/2027	8,000	1,862,739	232.84		40,608		1,266		1,266	(39,342)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	02/13/2026	02/12/2027	2,800	19,332,684	6,904.53		587,784		841,270		841,270	253,486						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	02/13/2026	02/12/2027	2,400	16,652,904	6,938.71		697,289		1,290,013		1,290,013	592,723						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/30/2026	02/12/2027	1,600	10,657,456	6,660.91		705,466		1,749,344		1,749,344	1,043,877						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/17/2026	02/16/2027	25,000	5,838,325	233.53		127,275		3,561		3,561	(123,715)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	02/23/2026	02/16/2027	1,000	6,837,750	6,837.75		344,623		656,434		656,434	311,811						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/24/2026	02/16/2027	1,100	7,579,077	6,890.07		377,438		665,507		665,507	288,069						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	02/20/2026	02/17/2027	6,800	46,984,668	6,909.51		2,339,836		3,972,664		3,972,664	1,632,827						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/19/2026	02/18/2027	6,000	1,399,701	233.28		30,513		956		956	(29,558)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/23/2026	02/22/2027	22,000	5,138,320	233.56		112,013		3,453		3,453	(108,561)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	02/25/2026	02/23/2027	2,200	15,281,486	6,946.13		759,490		1,174,868		1,174,868	415,378						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	02/26/2026	02/23/2027	3,000	20,726,580	6,908.86		1,042,547		1,711,706		1,711,706	669,159						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/26/2026	02/24/2027	13,000	3,041,658	233.97		66,004		1,865		1,865	(64,139)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/02/2026	02/26/2027	39,000	9,106,890	233.51		197,619		6,636		6,636	(190,983)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	02/27/2026	02/26/2027	8,000	55,031,040	6,878.88		2,828,595		4,824,586		4,824,586	1,995,990						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/02/2026	02/26/2027	1,100	7,569,782	6,881.62		389,087		660,424		660,424	271,337						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/06/2026	03/02/2027	3,800	25,612,076	6,740.02		1,429,154		2,928,930		2,928,930	1,499,776						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/13/2026	03/03/2027	5,800	38,466,702	6,632.19		2,184,909		5,148,497		5,148,497	2,963,588						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/06/2026	03/04/2027	19,200	4,418,089	230.11		95,873		8,870		8,870	(87,002)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	03/05/2026	03/05/2027	1,200	8,196,852	6,830.71		453,286		827,863		827,863	374,577						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/10/2026	03/08/2027	15,000	3,449,081	229.94		74,845		7,535		7,535	(67,310)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/23/2026	03/08/2027	5,000	32,905,000	6,581.00		750,465		1,105,184		1,105,184	354,720						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	03/09/2026	03/09/2027	900	6,116,391	6,795.99		368,818		681,668		681,668	312,849						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	03/11/2026	03/09/2027	1,400	9,486,120	6,775.80		526,480		1,088,077		1,088,077	561,597						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/12/2026	03/09/2027	3,500	23,354,170	6,672.62		1,338,194		3,074,193		3,074,193	1,735,999						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/13/2026	03/11/2027	23,500	5,349,420	227.63		116,082		20,570		20,570	(95,512)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/17/2026	03/15/2027	25,000	5,711,515	228.46		123,940		18,842		18,842	(105,098)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	03/16/2026	03/15/2027	3,000	20,198,640	6,732.88		627,249		920,418		920,418	293,169						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/16/2026	03/15/2027	3,000	20,299,110	6,766.37		1,025,005		2,457,436		2,457,436	1,432,431						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/18/2026	03/16/2027	2,200	14,574,340	6,624.70		833,652		2,090,502		2,090,502	1,256,850						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/19/2026	03/17/2027	11,000	2,495,780	226.89		54,158		11,758		11,758	(42,400)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/23/2026	03/19/2027	27,400	6,209,180	226.61		134,118		31,385		31,385	(102,733)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	03/19/2026	03/19/2027	1,800	11,891,682	6,606.49		719,447		1,738,490		1,738,490	1,019,043						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/20/2026	03/19/2027	6,900	44,894,712	6,506.48		2,725,109		7,339,859		7,339,859	4,614,750						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	03/23/2026	03/23/2027	1,500	9,871,500	6,581.00		585,380		1,480,182		1,480,182	894,803						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	TRUIST BANK JJKC32MCHWID171265Z06	03/24/2026	03/23/2027	1,200	7,867,644	6,556.37		471,272		1,213,070		1,213,070	741,798						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/25/2026	03/23/2027	2,200	14,502,180	6,591.90		859,979		2,147,467		2,147,467	1,287,488						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/26/2026	03/24/2027	3,300	21,374,628	6,477.16		1,331,639		3,599,740		3,599,740	2,268,101						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	03/25/2026	03/25/2027	35,000	7,935,984	226.74		172,211		40,553		40,553	(131,658)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	03/27/2026	03/25/2027	9,000	57,319,650	6,368.85		3,639,798		10,817,637		10,817,637	7,177,839						106/106

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/30/2026	03/29/2027	5,200	32,987,344	6,343.72		2,154,074		6,395,610		6,395,610	4,241,536						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/21/2026	03/29/2027	4,000	28,256,040	7,064.01		652,932		811,230		811,230	158,298						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/02/2026	03/30/2027	36,000	8,172,860	227.02		177,351		40,687		40,687	(136,664)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/06/2026	03/30/2027	1,600	10,578,928	6,611.83		599,825		1,579,298		1,579,298	979,472						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	04/09/2026	03/30/2027	500	3,412,330	6,824.66		175,735		389,516		389,516	213,781						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/10/2026	03/30/2027	3,000	20,450,670	6,816.89		1,018,443		2,359,864		2,359,864	1,341,421						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	03/31/2026	03/31/2027	500	3,264,260	6,528.52		199,120		535,337		535,337	336,217						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/01/2026	03/31/2027	1,000	6,575,320	6,575.32		381,369		1,024,915		1,024,915	643,546						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/06/2026	04/02/2027	30,000	6,808,929	226.96		147,073		34,926		34,926	(112,147)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/09/2026	04/06/2027	10,000	2,286,683	228.67		49,621		8,505		8,505	(41,116)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/14/2026	04/12/2027	16,000	3,663,040	228.94		79,489		13,418		13,418	(66,071)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/14/2026	04/13/2027	2,300	16,024,974	6,967.38		804,454		1,559,516		1,559,516	755,062						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/16/2026	04/13/2027	700	4,928,896	7,041.28		251,374		424,927		424,927	173,553						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/17/2026	04/13/2027	4,900	34,917,694	7,126.06		1,714,459		2,581,437		2,581,437	866,978						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/17/2026	04/15/2027	15,500	3,564,687	229.98		77,354		10,723		10,723	(66,631)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	04/15/2026	04/15/2027	3,000	21,279,540	7,093.18		657,519		836,279		836,279	178,760						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	04/15/2026	04/15/2027	2,500	17,838,300	7,135.32		726,875		1,306,923		1,306,923	580,048						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/20/2026	04/19/2027	13,000	2,987,191	229.78		64,822		9,640		9,640	(55,182)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/01/2026	04/19/2027	4,000	28,920,480	7,230.12		682,732		787,795		787,795	105,064						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	04/21/2026	04/20/2027	1,900	13,421,619	7,064.01		688,529		1,091,693		1,091,693	403,164						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/22/2026	04/20/2027	1,300	9,279,270	7,137.90		472,315		657,660		657,660	185,345						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/23/2026	04/20/2027	1,200	8,530,080	7,108.40		431,622		639,738		639,738	208,116						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	04/24/2026	04/20/2027	2,500	17,912,700	7,165.08		899,218		1,202,775		1,202,775	303,557						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	7,000	1,603,160	229.02		34,789		6,169		6,169	(28,620)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/27/2026	04/26/2027	21,000	4,798,166	228.48		104,120		21,046		21,046	(83,075)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/28/2026	04/26/2027	1,200	8,566,560	7,138.80		442,035		613,436		613,436	171,401						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	04/29/2026	04/26/2027	3,400	24,262,230	7,135.95		1,225,243		1,746,898		1,746,898	521,655						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/01/2026	04/26/2027	2,500	18,075,300	7,230.12		883,882		1,074,987		1,074,987	191,105						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/05/2026	04/27/2027	1,200	8,711,064	7,259.22		426,842		491,856		491,856	65,014						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/06/2026	04/27/2027	1,100	8,101,632	7,365.12		393,739		356,296		356,296	(37,444)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	05/07/2026	04/27/2027	1,000	7,337,110	7,337.11		354,382		345,821		345,821	(8,562)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/08/2026	04/27/2027	4,000	29,595,720	7,398.93		1,432,433		1,193,377		1,193,377	(239,056)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/11/2026	04/27/2027	1,500	11,119,260	7,412.84		538,172		432,194		432,194	(105,978)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/12/2026	04/27/2027	2,500	18,502,400	7,400.96		908,468		742,105		742,105	(166,363)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/13/2026	04/27/2027	1,500	11,166,375	7,444.25		537,103		398,578		398,578	(138,525)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/14/2026	04/27/2027	3,300	24,754,092	7,501.24		1,190,672		750,902		750,902	(439,770)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/15/2026	04/28/2027	3,500	25,929,750	7,408.50		1,257,593		1,018,488		1,018,488	(239,105)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	05/18/2026	04/28/2027	1,500	11,104,575	7,403.05		524,136		442,474		442,474	(81,662)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 2IGI19DL77OX0HC3ZE78	05/19/2026	04/28/2027	1,700	12,501,137	7,353.61		592,554		565,050		565,050	(27,504)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	04/30/2026	04/29/2027	11,000	2,518,324	228.94		54,648		10,292		10,292	(44,356)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/21/2026	04/29/2027	500	3,722,860	7,445.72		173,858		132,071		132,071	(41,787)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	05/22/2026	04/29/2027	7,800	58,293,066	7,473.47		2,649,420		1,913,600		1,913,600	(735,820)						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/04/2026	05/03/2027	18,000	4,095,477	227.53		88,872		22,364		22,364	(66,508)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/07/2026	05/06/2027	8,000	1,824,986	228.12		39,602		9,066		9,066	(30,536)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/11/2026	05/10/2027	14,000	3,191,741	227.98		69,261		16,617		16,617	(52,644)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/20/2026	05/10/2027	3,000	22,298,910	7,432.97		519,729		548,616		548,616	28,887						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/14/2026	05/13/2027	10,000	2,282,470	228.25		49,530		11,495		11,495	(38,035)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	05/15/2026	05/14/2027	2,500	18,780,550	7,512.22		550,207		587,937		587,937	37,730						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/15/2026	05/14/2027	2,500	18,891,675	7,556.67		748,259		548,702		548,702	(199,557)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/18/2026	05/17/2027	17,000	3,857,997	226.94		83,719		24,975		24,975	(58,744)						106/106

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)
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/21/2026	05/19/2027	15,000	3,411,842	227.46		74,037		20,378		20,378	(53,659)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/15/2026	05/21/2027	1,500	11,331,435	7,554.29		522,379		360,558		360,558	(161,822)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/16/2026	05/21/2027	1,100	8,262,485	7,511.35		375,943		293,737		293,737	(82,206)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/17/2026	05/21/2027	1,400	10,388,140	7,420.10		473,699		460,704		460,704	(12,996)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/18/2026	05/21/2027	5,100	38,252,958	7,500.58		2,008,280		1,397,317		1,397,317	(610,964)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/26/2026	05/24/2027	20,000	4,567,082	228.35		99,106		23,834		23,834	(75,272)						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	05/28/2026	05/26/2027	10,000	2,286,269	228.63		49,612		11,476		11,476	(38,136)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/11/2026	05/26/2027	1,600	11,830,880	7,394.30		614,023		539,189		539,189	(74,834)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/08/2026	05/27/2027	1,000	7,405,730	7,405.73		373,249		333,231		333,231	(40,018)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/10/2026	05/27/2027	2,300	16,714,077	7,266.99		850,747		1,009,222		1,009,222	158,476						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/28/2026	05/28/2027	700	5,294,541	7,563.63		267,374		160,751		160,751	(106,623)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	05/29/2026	05/28/2027	3,800	28,804,228	7,580.06		1,451,733		837,480		837,480	(614,253)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/01/2026	05/28/2027	2,800	21,279,888	7,599.96		1,053,354		586,609		586,609	(466,746)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/02/2026	05/28/2027	1,400	10,653,692	7,609.78		530,554		285,977		285,977	(244,577)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/03/2026	05/28/2027	1,450	10,952,836	7,553.68		547,642		341,276		341,276	(206,366)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/04/2026	05/28/2027	1,000	7,584,310	7,584.31		377,319		218,036		218,036	(159,283)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/05/2026	05/28/2027	3,600	26,581,464	7,383.74		1,329,073		1,246,363		1,246,363	(82,711)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/09/2026	05/28/2027	1,000	7,386,650	7,386.65		374,503		344,116		344,116	(30,387)						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/02/2026	06/01/2027	22,000	5,039,582	229.07		109,359		24,066		24,066	(85,293)						105/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/17/2026	06/02/2027	4,000	29,680,400	7,420.10		727,372		775,026		775,026	47,654						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/08/2026	06/04/2027	20,000	4,552,400	227.62		98,332		28,360		28,360	(69,972)						105/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/11/2026	06/08/2027	10,000	2,286,630	228.66		49,391		12,132		12,132	(37,259)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/15/2026	06/14/2027	19,000	4,352,273	229.07		94,444		22,137		22,137	(72,307)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/12/2026	06/14/2027	6,000	44,588,760	7,431.46		2,385,499		2,138,343		2,138,343	(247,156)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	06/15/2026	06/15/2027	3,000	22,889,490	7,629.83		693,639		691,909		691,909	(1,730)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/15/2026	06/15/2027	1,500	11,490,075	7,660.05		488,385		317,117		317,117	(171,268)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/22/2026	06/15/2027	1,000	7,472,790	7,472.79		381,860		329,178		329,178	(52,682)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/17/2026	06/17/2027	10,000	2,279,971	228.00		49,475		14,078		14,078	(35,398)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/22/2026	06/21/2027	20,000	4,549,614	227.48		98,727		31,048		31,048	(67,679)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/22/2026	06/21/2027	1,000	7,472,790	7,472.79		392,321		336,641		336,641	(55,681)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/23/2026	06/22/2027	2,300	16,940,558	7,365.46		906,320		947,721		947,721	41,401						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	06/24/2026	06/22/2027	2,300	16,923,906	7,358.22		891,890		959,949		959,949	68,059						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/25/2026	06/22/2027	2,250	16,554,353	7,357.49		874,070		940,293		940,293	66,223						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	CIBC 2IGI19DL770X0HC3ZE78	06/26/2026	06/22/2027	3,700	27,209,874	7,354.02		1,436,681		1,555,754		1,555,754	119,072						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/25/2026	06/23/2027	12,000	2,747,036	228.92		59,336		14,916		14,916	(44,420)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	06/29/2026	06/25/2027	2,500	18,601,075	7,440.43		963,536		885,434		885,434	(78,102)						106/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/29/2026	06/28/2027	39,000	8,947,150	229.41		194,153		45,688		45,688	(148,465)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	06/30/2026	06/29/2027	2,400	17,998,464	7,499.36		919,722		757,973		757,973	(161,749)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/01/2026	06/29/2027	700	5,238,261	7,483.23		267,151		228,152		228,152	(39,000)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/02/2026	06/29/2027	3,800	28,436,312	7,483.24		1,427,503		1,238,513		1,238,513	(188,990)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/06/2026	06/29/2027	900	6,783,687	7,537.43		333,079		263,421		263,421	(69,658)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/07/2026	06/29/2027	950	7,128,658	7,503.85		351,443		297,387		297,387	(54,056)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/08/2026	06/29/2027	650	4,863,762	7,482.71		244,647		212,069		212,069	(32,578)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/09/2026	06/29/2027	1,800	13,578,552	7,543.64		658,560		520,227		520,227	(138,333)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/02/2026	06/30/2027	14,300	3,290,849	230.13		71,082		15,014		15,014	(56,068)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/08/2026	06/30/2027	4,300	32,175,653	7,482.71		807,853		838,682		838,682	30,829						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/10/2026	06/30/2027	4,250	32,195,408	7,575.39		1,548,599		1,176,070		1,176,070	(372,529)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/13/2026	06/30/2027	800	6,012,272	7,515.34		292,196		249,911		249,911	(42,285)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/14/2026	06/30/2027	2,500	18,858,975	7,543.59		907,117		738,218		738,218	(168,899)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/15/2026	06/30/2027	2,700	20,445,480	7,572.40		969,116		751,772		751,772	(217,344)						107/106

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/16/2026	06/30/2027	1,100	8,287,147	7,533.77		391,153		331,278		331,278	(59,875)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/07/2026	07/02/2027	6,100	1,403,362	230.06		30,313		6,540		6,540	(23,773)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/21/2026	07/06/2027	700	5,256,440	7,509.20		253,360		237,435		237,435	(15,926)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/23/2026	07/06/2027	1,700	12,594,110	7,408.30		625,927		691,050		691,050	65,123						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/10/2026	07/08/2027	20,000	4,581,884	229.09		98,969		25,741		25,741	(73,227)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/17/2026	07/14/2027	15,000	3,441,426	229.43		74,335		18,763		18,763	(55,572)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/15/2026	07/15/2027	2,800	21,414,736	7,648.12		659,548		651,272		651,272	(8,276)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/15/2026	07/15/2027	2,500	19,196,025	7,678.41		798,888		610,056		610,056	(188,833)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/17/2026	07/16/2027	3,000	22,373,070	7,457.69		1,156,688		1,142,608		1,142,608	(14,079)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/21/2026	07/19/2027	14,000	3,196,190	228.30		69,038		21,253		21,253	(47,785)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	07/31/2026	07/19/2027	4,000	29,958,880	7,489.72		698,251		720,300		720,300	22,049						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/24/2026	07/20/2027	3,900	28,906,722	7,411.98		1,480,024		1,614,354		1,614,354	134,330						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/27/2026	07/20/2027	1,000	7,413,180	7,413.18		378,072		413,122		413,122	35,050						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	07/30/2026	07/21/2027	1,400	10,412,682	7,437.63		518,552		568,651		568,651	50,100						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/24/2026	07/22/2027	10,000	2,287,574	228.76		49,412		14,318		14,318	(35,093)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	07/31/2026	07/22/2027	4,000	29,958,880	7,489.72		1,470,981		1,493,483		1,493,483	22,502						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	07/27/2026	07/26/2027	13,000	2,981,612	229.35		64,403		17,246		17,246	(47,157)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/03/2026	07/28/2027	3,000	22,801,500	7,600.50		1,103,593		937,472		937,472	(166,120)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC 21GI19DL770X0HC3ZE78	08/04/2026	07/29/2027	1,000	7,736,520	7,736.52		376,769		242,696		242,696	(134,072)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/05/2026	07/29/2027	900	6,951,195	7,723.55		340,609		224,021		224,021	(116,588)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/03/2026	07/30/2027	36,000	8,258,724	229.41		178,388		48,088		48,088	(130,300)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/07/2026	07/30/2027	4,600	35,685,144	7,757.64		1,705,750		1,073,456		1,073,456	(632,293)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/07/2026	08/05/2027	13,000	3,001,755	230.90		64,838		14,103		14,103	(50,735)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/10/2026	08/06/2027	1,500	11,629,665	7,753.11		567,528		367,318		367,318	(200,210)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/11/2026	08/06/2027	1,450	11,205,890	7,728.20		546,847		372,173		372,173	(174,674)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/12/2026	08/06/2027	1,700	13,172,450	7,748.50		636,229		419,949		419,949	(216,281)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/13/2026	08/06/2027	1,500	11,698,485	7,798.99		563,867		336,275		336,275	(227,592)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/21/2026	08/10/2027	3,500	26,860,295	7,674.37		642,120		615,672		615,672	(26,448)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/13/2026	08/11/2027	20,000	4,636,198	231.81		100,606		19,279		19,279	(81,326)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/14/2026	08/12/2027	7,700	59,950,352	7,785.76		2,913,587		1,820,431		1,820,431	(1,093,156)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/17/2026	08/12/2027	1,800	13,941,108	7,745.06		681,720		459,043		459,043	(222,677)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/14/2026	08/13/2027	2,600	20,445,412	7,863.62		619,587		557,175		557,175	(62,413)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/14/2026	08/13/2027	2,500	19,736,900	7,894.76		786,362		458,352		458,352	(328,010)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	08/27/2026	08/13/2027	1,400	10,823,386	7,730.99		947,081		834,212		834,212	(112,869)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/19/2026	08/16/2027	17,000	3,936,037	231.53		85,018		17,494		17,494	(67,525)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/19/2026	08/18/2027	1,000	7,707,980	7,707.98		380,774		278,333		278,333	(102,441)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/20/2026	08/18/2027	1,350	10,315,566	7,641.16		508,557		421,865		421,865	(86,692)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/21/2026	08/18/2027	2,800	21,488,236	7,674.37		1,042,179		826,540		826,540	(215,639)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/24/2026	08/20/2027	13,900	3,209,635	230.91		69,328		16,005		16,005	(53,323)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	08/24/2026	08/20/2027	1,700	13,009,862	7,652.86		634,881		530,473		530,473	(104,408)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/25/2026	08/25/2027	1,000	7,677,280	7,677.28		382,329		307,612		307,612	(74,717)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/28/2026	08/26/2027	18,000	4,131,635	229.54		89,243		25,979		25,979	(63,264)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	08/26/2026	08/26/2027	1,100	8,443,270	7,675.70		419,631		343,862		343,862	(75,768)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	08/28/2026	08/26/2027	6,000	46,270,560	7,711.76		2,230,241		1,766,284		1,766,284	(463,957)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/01/2026	08/31/2027	24,000	5,480,170	228.34		118,372		41,672		41,672	(76,699)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/10/2026	08/31/2027	3,000	23,071,170	7,690.39		496,658		496,562		496,562	(96)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK G5GSEF7VJP5I7OUK5573	09/02/2026	09/01/2027	900	6,899,940	7,666.60		330,507		288,265		288,265	(42,242)						108/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/03/2026	09/01/2027	1,500	11,621,565	7,747.71		553,186		420,450		420,450	(132,736)						108/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ES7IP3U3RHIGC71XBU11	09/04/2026	09/01/2027	4,400	33,961,840	7,718.60		1,589,414		1,294,704		1,294,704	(294,710)						108/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO KB1H1DSPRFMYMCUFXT09	09/08/2026	09/01/2027	1,500	11,510,280	7,673.52		542,134		475,109		475,109	(67,025)						108/106

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)
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK ... G5GSEF7VJP5I7OUK5573	09/04/2026	09/03/2027	20,000	4,573,340	228.67		98,784		33,491		33,491	(65,293)						108/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ... ES7IP3U3RHIGC71XBU11	09/09/2026	09/08/2027	1,550	11,836,358	7,636.36		583,532		538,254		538,254	(45,279)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ... ES7IP3U3RHIGC71XBU11	09/11/2026	09/08/2027	3,400	26,033,732	7,656.98		1,267,843		1,143,690		1,143,690	(124,152)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK ... G5GSEF7VJP5I7OUK5573	09/11/2026	09/09/2027	10,000	2,255,406	225.54		48,717		25,664		25,664	(23,052)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO ... KB1H1DSPRFMYMCUFXT09	09/10/2026	09/10/2027	2,150	16,322,155	7,591.70		824,269		802,209		802,209	(22,060)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ... ES7IP3U3RHIGC71XBU11	09/14/2026	09/14/2027	2,100	16,001,958	7,619.98		806,499		767,084		767,084	(39,414)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO ... KB1H1DSPRFMYMCUFXT09	09/15/2026	09/14/2027	1,500	11,378,595	7,585.73		571,774		576,199		576,199	4,424						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ... ES7IP3U3RHIGC71XBU11	09/17/2026	09/14/2027	2,000	15,275,520	7,637.76		748,500		711,474		711,474	(37,027)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO ... KB1H1DSPRFMYMCUFXT09	09/18/2026	09/14/2027	3,700	28,306,850	7,650.50		1,372,882		1,291,282		1,291,282	(81,600)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	CIBC ... 21GI19DL77OX0HC3ZE78	09/21/2026	09/14/2027	1,600	12,423,520	7,764.70		596,329		467,906		467,906	(128,423)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO ... KB1H1DSPRFMYMCUFXT09	09/22/2026	09/14/2027	1,100	8,541,104	7,764.64		405,702		321,716		321,716	(83,987)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK ... G5GSEF7VJP5I7OUK5573	09/23/2026	09/14/2027	2,100	16,182,663	7,706.03		767,058		673,365		673,365	(93,693)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	ABN AMRO CLEARING 549300U16G4LU3V6C598	09/15/2026	09/15/2027	2,800	21,452,452	7,661.59		662,824		667,671		667,671	4,847						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO ... KB1H1DSPRFMYMCUFXT09	09/15/2026	09/15/2027	2,800	21,526,792	7,688.14		881,462		898,140		898,140	16,678						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK ... G5GSEF7VJP5I7OUK5573	09/18/2026	09/16/2027	22,000	4,928,000	224.00		105,951		68,974		68,974	(36,977)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ... ES7IP3U3RHIGC71XBU11	09/24/2026	09/17/2027	2,900	22,341,977	7,704.13		1,081,352		941,417		941,417	(139,935)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO ... KB1H1DSPRFMYMCUFXT09	09/25/2026	09/17/2027	7,200	55,752,552	7,743.41		2,642,671		2,199,575		2,199,575	(443,096)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK ... G5GSEF7VJP5I7OUK5573	09/22/2026	09/20/2027	12,000	2,690,087	224.17		57,837		37,138		37,138	(20,698)						107/106
BXIIMDG5 OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK ... G5GSEF7VJP5I7OUK5573	09/28/2026	09/24/2027	23,000	5,097,561	221.63		109,598		95,176		95,176	(14,421)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	RBC CAPITAL ... ES7IP3U3RHIGC71XBU11	09/30/2026	09/27/2027	5,600	42,848,624	7,651.54		2,086,728		2,060,316		2,060,316	(26,412)						106/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	BARCLAYS BANK ... G5GSEF7VJP5I7OUK5573	09/28/2026	09/28/2027	1,950	14,983,196	7,683.69		744,665		687,876		687,876	(56,789)						107/106
S&P 500 INDEX OPTION	EQUITY INDEX PRODUCT	EXHIBIT 5 ...	Equity/Index	WELLS FARGO ... KB1H1DSPRFMYMCUFXT09	09/29/2026	09/29/2027	2,600	19,944,184	7,670.84		991,226		938,048		938,048	(53,178)						107/106
0019999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108 - call options and warrants										50,998,419	157,269,927		268,418,278	XXX	268,418,278	60,149,932					XXX	XXX
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										50,998,419	157,269,927		268,418,278	XXX	268,418,278	60,149,932					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
0289999999. Subtotal - purchased options - replications														XXX							XXX	XXX
0359999999. Subtotal - purchased options - income generation														XXX							XXX	XXX
0429999999. Subtotal - purchased options - other														XXX							XXX	XXX
0439999999. Total purchased options - call options and warrants										50,998,419	157,269,927		268,418,278	XXX	268,418,278	60,149,932					XXX	XXX
0449999999. Total purchased options - put options														XXX							XXX	XXX
0459999999. Total purchased options - caps														XXX							XXX	XXX
0469999999. Total purchased options - floors														XXX							XXX	XXX
0479999999. Total purchased options - collars														XXX							XXX	XXX
0489999999. Total purchased options - other														XXX							XXX	XXX
0499999999. Total purchased options										50,998,419	157,269,927		268,418,278	XXX	268,418,278	60,149,932					XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0709999999. Subtotal - written options - hedging other														XXX							XXX	XXX
0779999999. Subtotal - written options - replications														XXX							XXX	XXX
0849999999. Subtotal - written options - income generation														XXX							XXX	XXX
0919999999. Subtotal - written options - other														XXX							XXX	XXX
0929999999. Total written options - call options and warrants														XXX							XXX	XXX
0939999999. Total written options - put options														XXX							XXX	XXX
0949999999. Total written options - caps														XXX							XXX	XXX
0959999999. Total written options - floors														XXX							XXX	XXX
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108														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)
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - swaps - hedging other														XXX							XXX	XXX
1229999999. Subtotal - swaps - replication														XXX							XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate														XXX							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														XXX							XXX	XXX
1409999999. Total swaps														XXX							XXX	XXX
1479999999. Subtotal - forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										50,998,419	157,269,927		268,418,278	XXX	268,418,278	60,149,932					XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other														XXX							XXX	XXX
1719999999. Subtotal - replication														XXX							XXX	XXX
1729999999. Subtotal - income generation														XXX							XXX	XXX
1739999999. Subtotal - other														XXX							XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives														XXX							XXX	XXX
1759999999 - Totals										50,998,419	157,269,927		268,418,278	XXX	268,418,278	60,149,932					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

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
1759999999 - Totals																				XXX	XXX

NONE

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

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		24,972,280		24,972,280	24,972,280		24,972,280		
BARCLAYS BANK G5GSEF7VJP5I70UK5573	Y	Y	32,530,505		30,549,627			30,549,627				
CIBC 2IGI19DL770XOHC3ZE78	Y	Y			25,594,936		25,594,936	25,594,936		25,594,936		
RBC CAPITAL ES7IP3U3RHIGC71XBU11	Y	Y			87,754,582		87,754,582	87,754,582		87,754,582		
TRUIST BANK JJKC32MCHWD171265Z06	Y	N			6,347,682		6,347,682	6,347,682		6,347,682		
WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y			93,199,172		93,199,172	93,199,172		93,199,172		
0299999999. Total NAIC 1 Designation			32,530,505		243,445,998		212,896,372	243,445,998		212,896,372		
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)												
0999999999 - Gross totals			32,530,505		268,418,278		237,868,652	268,418,278		237,868,652		
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					268,418,278							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

NONE

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)
0199999999 - Total							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 G5GSEF7VJP5I70UK5573	Treasury	912810-QK-7	US TREASURY	20,652,414	24,372,000	XXX	08/15/2040	V
BARCLAYS BANK G5GSEF7VJP5I70UK5573	Treasury	912810-SS-8	US TREASURY	8,221,264	17,590,000	XXX	11/15/2050	V
BARCLAYS BANK G5GSEF7VJP5I70UK5573	Treasury	91282C-DJ-7	US TREASURY	3,656,828	4,386,000	XXX	11/30/2031	V
0299999999 - Total				32,530,505	46,348,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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	*
ABN AMRO Clearing ..... Chicago, IL					6,990,036	7,859,874	7,206,528	XXX
The Bank of New York Mellon .. New York, NY					(43,528,896)	(40,634,020)	(1,718,559)	XXX
Federal Home Loan Bank of Chicago ..... Chicago, IL					521,603	3,083,440	145,564	XXX
JPMorgan Chase Bank ..... New York, NY					7,327,967	10,178,901	10,611,176	XXX
KeyBank National Association ..... Cleveland, OH					6,037,210	7,340,876	6,501,738	XXX
The Northern Trust Company ... Chicago, IL		0.300	1,205,626		460,559,679	560,142,207	558,383,429	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			158,813	158,813	158,813	XXX
0199999. Totals - open depositories	XXX	XXX	1,205,626		438,066,412	548,130,090	581,288,689	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	1,205,626		438,066,412	548,130,090	581,288,689	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	1,205,626		438,066,412	548,130,090	581,288,689	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)								
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations								
38141W-27-3	GOLDMAN SACHS FIN SQ GV-FST		09/29/2026	0.003		198,039,554	577,698	1,086,136
8309999999. Subtotal - all other money market mutual funds						198,039,554	577,698	1,086,136
8589999999. Total cash equivalents (unaffiliated)						198,039,554	577,698	1,086,136
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						198,039,554	577,698	1,086,136