QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE AND ANNUITY CORPORATION

TO THE

Insurance Department

OF THE

STATE OF

FOR THE QUARTER ENDED
SEPTEMBER 30, 2026

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

2026

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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

New York Life Insurance and Annuity Corporation

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 91596 Employer's ID No. 13-3044743

Organized under the Laws of Delaware, State of Domicile or Port of Entry DE,

Country of Domicile United States of America

INCORPORATED/ORGANIZED NOVEMBER 3, 1980 COMMENCED BUSINESS DECEMBER 26, 1980

Statutory Home Office	1209 Orange Street, Wilmington, DE, U.S. 19801
Main Administrative Office	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Mail Address	51 Madison Avenue, New York, NY, U.S. 10010
Primary Location of Books and Records	51 Madison Avenue, New York, NY, U.S. 10010
	212-576-7000
Internet Website Address	www.newyorklife.com
Statutory Statement Contact Person and Phone Number	Angela Chen Bagtas 212-576-8188
Statutory Statement Contact E-Mail address	statement_contact@newyorklife.com
Statutory Statement Contact Fax Number	212-576-7811

EXECUTIVE OFFICERS

CRAIG LAWRENCE DESANTO
Chairman of the Board, Chief Executive Officer and President

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ERIK AUGUST ANDERSON
Senior Vice President and Chief Actuary

ANGELA CHEN BAGTAS #
Senior Vice President and Controller

THOMAS ALEXANDER HENDRY
Senior Vice President and Treasurer

COLLEEN ANNE MEADE
Associate General Counsel and Secretary

DIRECTORS

ERIK AUGUST ANDERSON	THOMAS ALEXANDER HENDRY	AMY MILLER
CRAIG LAWRENCE DESANTO	JODI LYNN KRAVITZ	CRAIG ANDREW SABAL
ERIC ANSEL FELDSTEIN	MICHAEL KELLY MCDONNELL	

State of New York }
County of New York } SS

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions there from 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) 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.

JOANNE RULLAN
STATE OF NEW YORK
NOTARY PUBLIC
Qualified in Westchester County
01RU6119297
MY COMMISSION EXPIRES 11/29/2027

ERIC ANSEL FELDSTEIN
Executive Vice President
and Chief Financial Officer

THOMAS ALEXANDER HENDRY
Senior Vice President
and Treasurer

ANGELA CHEN BAGTAS #
Senior Vice President
and Controller

Subscribed and sworn to before me this
day of November 2026

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

Officers and Directors who did not occupy the indicated position in the previous annual statement.

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	117,047,564,820		117,047,564,820	108,091,830,806
2.	Stocks:				
	2.1 Preferred stocks	169,822,499		169,822,499	229,489,375
	2.2 Common stocks	339,683,550		339,683,550	626,557,133
3.	Mortgage loans on real estate:				
	3.1 First liens	21,844,631,144		21,844,631,144	19,841,269,523
	3.2 Other than first liens	506,594,423		506,594,423	388,790,109
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ (67,608,813) encumbrances)	85,644,482		85,644,482	86,600,433
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (59,715,895)), cash equivalents ($ 5,074,142,550) and short-term investments ($ 509,500,823)	5,523,927,478		5,523,927,478	3,714,863,840
6.	Contract loans (including $ premium notes)	1,257,774,016	16,394,995	1,241,379,021	1,103,999,510
7.	Derivatives	1,344,477,201		1,344,477,201	988,760,543
8.	Other invested assets	5,526,930,355	11,449,639	5,515,480,716	5,108,967,965
9.	Receivables for securities	60,754,101		60,754,101	1,891,645
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	135,426,786		135,426,786	106,689,184
12.	Subtotals, cash and invested assets (Lines 1 to 11)	153,843,230,855	27,844,634	153,815,386,221	140,289,710,066
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	1,292,170,350	12,732,171	1,279,438,179	1,134,460,937
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	445,046,603	2,306	445,044,297	367,312,917
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	107,248		107,248	107,248
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	44,298,558	6,394,571	37,903,987	25,434,262
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	1,827,136		1,827,136	3,350,197
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	1,651,824,548	925,021,147	726,803,401	753,784,316
19.	Guaranty funds receivable or on deposit	45,064,376		45,064,376	44,501,482
20.	Electronic data processing equipment and software				
21.	Furniture and equipment, including health care delivery assets ($)				
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	39,022,034		39,022,034	56,342,714
24.	Health care ($) and other amounts receivable	19,878,760	19,878,760		
25.	Aggregate write-ins for other than invested assets	13,768,668,186	102,138,293	13,666,529,893	12,821,945,708
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	171,151,138,654	1,094,011,882	170,057,126,772	155,496,949,847
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	71,123,132,758		71,123,132,758	67,972,298,451
28.	Total (Lines 26 and 27)	242,274,271,412	1,094,011,882	241,180,259,530	223,469,248,298
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	135,426,786		135,426,786	106,689,184
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)	135,426,786		135,426,786	106,689,184
2501.	Interest in annuity contracts	13,214,770,119		13,214,770,119	12,355,396,100
2502.	Admitted disallowed IMR	429,197,428		429,197,428	441,519,060
2503.	Miscellaneous	121,226,883	101,880,866	19,346,017	22,156,185
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,473,756	257,427	3,216,329	2,874,363
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	13,768,668,186	102,138,293	13,666,529,893	12,821,945,708

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 132,986,645,731 less $ included in Line 6.3 (including $ 65,991,426 Modco Reserve)	132,986,645,731	123,721,459,211
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)		
3.	Liability for deposit-type contracts (including $ Modco Reserve)	2,493,376,369	2,249,995,754
4.	Contract claims:		
	4.1 Life	1,189,492,466	1,119,143,499
	4.2 Accident and health		
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums		
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 $ 4,083,811 assumed and $ ceded	4,083,811	404,438
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 12,342,111 , accident and health $ and deposit-type contract funds $	12,342,111	9,695,938
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	2,657,033	4,240,819
13.	Transfers to Separate Accounts due or accrued (net) (including $ (1,408,107,027) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(1,442,739,618)	(1,380,250,330)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	16,430,432	41,198,139
15.1	Current federal and foreign income taxes, including $ (16,664,911) on realized capital gains (losses)	7,938,396	11,642,746
15.2	Net deferred tax liability		
16.	Unearned investment income	13,626,886	10,702,305
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,533,986	2,455,237
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	202,302,557	432,822,506
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	81,846,505	86,619,005
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	2,365,995,916	2,263,774,075
	24.02 Reinsurance in unauthorized and certified ($) companies	10,376,189	8,102,805
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	254,335,127	185,885,225
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	5,096,974,715	3,368,169,582
	24.08 Derivatives	399,619,675	387,080,857
	24.09 Payable for securities	742,047,716	277,472,637
	24.10 Payable for securities lending	1,002,955,094	1,003,065,942
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	14,802,365,839	13,099,073,483
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	160,244,206,936	146,902,753,873
27.	From Separate Accounts Statement	71,051,818,217	67,954,861,279
28.	Total liabilities (Lines 26 and 27)	231,296,025,153	214,857,615,152
29.	Common capital stock	25,000,000	25,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes		
33.	Gross paid in and contributed surplus	4,457,575,310	4,457,575,310
34.	Aggregate write-ins for special surplus funds	429,197,428	441,519,060
35.	Unassigned funds (surplus)	4,972,461,639	3,687,538,776
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 $ 71,314,539 in Separate Accounts Statement)	9,859,234,377	8,586,633,146
38.	Totals of Lines 29, 30 and 37	9,884,234,377	8,611,633,146
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	241,180,259,530	223,469,248,298
	DETAILS OF WRITE-INS		
2501.	Obligations under structured settlement agreements	13,214,770,119	12,355,396,100
2502.	Derivatives-collateral liability	871,073,566	724,720,609
2503.	Other Payable	702,619,768	3,803,238
2598.	Summary of remaining write-ins for Line 25 from overflow page	13,902,386	15,153,536
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	14,802,365,839	13,099,073,483
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.	Admitted disallowed IMR	429,197,428	441,519,060
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)	429,197,428	441,519,060

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	21,757,920,370	21,527,947,488	28,527,921,130
2.	Considerations for supplementary contracts with life contingencies	27,977,725	31,534,158	36,132,669
3.	Net investment income	5,003,474,202	4,472,015,737	6,120,824,721
4.	Amortization of Interest Maintenance Reserve (IMR)	(21,590,726)	(29,009,903)	(37,636,954)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	49,036,260	40,225,691	55,274,398
6.	Commissions and expense allowances on reinsurance ceded	86,506,769	77,951,289	94,723,339
7.	Reserve adjustments on reinsurance ceded	(3,645,823)	(931,137)	(1,578,864)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	755,773,137	704,964,429	950,865,969
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	241,431,516	227,611,135	305,950,423
9.	Totals (Lines 1 to 8.3)	27,896,883,430	27,052,308,887	36,052,476,831
10.	Death benefits	1,909,489,541	1,755,128,237	2,333,309,221
11.	Matured endowments (excluding guaranteed annual pure endowments)	1,634,054	2,076,812	2,795,782
12.	Annuity benefits	3,163,794,671	2,966,510,977	3,974,367,789
13.	Disability benefits and benefits under accident and health contracts	171,597	41,238	147
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	12,055,521,808	14,430,290,049	19,497,994,642
16.	Group conversions	64,245	192,000	211,242
17.	Interest and adjustments on contract or deposit-type contract funds	90,051,524	74,573,117	102,161,843
18.	Payments on supplementary contracts with life contingencies	42,162,932	41,926,966	55,377,039
19.	Increase in aggregate reserves for life and accident and health contracts	10,218,269,556	6,061,903,476	6,607,663,174
20.	Totals (Lines 10 to 19)	27,481,159,928	25,332,642,872	32,573,880,879
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	670,205,707	664,049,856	844,533,356
22.	Commissions and expense allowances on reinsurance assumed			
23.	General insurance expenses and fraternal expenses	827,804,676	822,557,561	1,152,056,833
24.	Insurance taxes, licenses and fees, excluding federal income taxes	110,814,052	109,196,683	157,710,138
25.	Increase in loading on deferred and uncollected premiums			(1,077)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(1,603,019,197)	(216,542,988)	766,718,752
27.	Aggregate write-ins for deductions	165,149,357	50,545,453	86,509,767
28.	Totals (Lines 20 to 27)	27,652,114,523	26,762,449,437	35,581,408,648
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	244,768,907	289,859,450	471,068,183
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	244,768,907	289,859,450	471,068,183
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	180,364,537	176,048,113	229,635,932
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)	64,404,370	113,811,337	241,432,251
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 13,163,151 (excluding taxes of $ (2,598,467) transferred to the IMR)	71,836,608	152,553,951	125,533,842
35.	Net income (Line 33 plus Line 34)	136,240,978	266,365,288	366,966,093
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	8,611,633,146	8,416,745,681	8,416,745,681
37.	Net income (Line 35)	136,240,978	266,365,288	366,966,093
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 35,330,117	242,298,248	(646,656,079)	(633,243,076)
39.	Change in net unrealized foreign exchange capital gain (loss)	(8,767,808)	534,050,822	515,682,300
40.	Change in net deferred income tax	(42,997,111)	120,306,699	183,734,269
41.	Change in nonadmitted assets	92,398,006	(9,266,778)	(103,450,567)
42.	Change in liability for reinsurance in unauthorized and certified companies	(2,273,384)	(2,188,090)	(1,616,882)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	953,083,036	51,326,861	51,326,861
44.	Change in asset valuation reserve	(102,221,841)	(129,106,455)	(177,974,247)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			50,647,212
47.	Other changes in surplus in Separate Accounts Statement	4,841,107	(5,773,160)	(57,184,498)
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			
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus			
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,272,601,231	179,059,108	194,887,465
55.	Capital and surplus, as of statement date (Lines 36 + 54)	9,884,234,377	8,595,804,789	8,611,633,146
	DETAILS OF WRITE-INS			
08.301.	Intercompany management, administrative and distribution fees	93,896,445	91,700,724	126,409,289
08.302.	Sundry income	85,716,522	74,789,385	99,440,535
08.303.	Fee income from deposit contract	57,941,745	56,127,402	73,800,954
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	3,876,804	4,993,624	6,299,645
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	241,431,516	227,611,135	305,950,423
2701.	Adjustment in funds withheld	164,626,120	51,807,600	87,795,124
2702.	Other expense	506,091	(1,425,268)	(1,453,111)
2703.	Fines, penalties and fees from regulatory authorities	17,146	163,121	167,754
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	165,149,357	50,545,453	86,509,767
5301.				
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)			

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	20,380,835,332	18,156,715,678	26,641,396,275
2.	Net investment income	4,529,044,458	4,189,168,171	5,784,168,588
3.	Miscellaneous income	1,036,202,395	1,007,235,343	1,269,471,652
4.	Total (Lines 1 to 3)	25,946,082,185	23,353,119,192	33,695,036,515
5.	Benefit and loss related payments	14,291,319,581	15,939,821,368	20,845,358,424
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(1,538,911,824)	(148,008,488)	858,164,960
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,535,468,569	1,467,330,909	1,919,705,471
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ (29,582,950) tax on capital gains (losses)	196,339,004	136,918,212	219,160,317
10.	Total (Lines 5 through 9)	14,484,215,330	17,396,062,001	23,842,389,172
11.	Net cash from operations (Line 4 minus Line 10)	11,461,866,855	5,957,057,191	9,852,647,343
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	17,513,773,311	19,083,392,750	26,285,024,158
	12.2 Stocks	118,423,200	443,410,816	461,786,383
	12.3 Mortgage loans	2,456,102,823	1,792,726,161	2,831,316,893
	12.4 Real estate			
	12.5 Other invested assets	853,745,076	258,276,680	586,642,332
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(2,847,031)	528,170	204,538
	12.7 Miscellaneous proceeds	846,762,842	593,828,892	337,841,281
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	21,785,960,221	22,172,163,469	30,502,815,585
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	26,070,880,646	24,959,737,142	32,079,759,679
	13.2 Stocks	30,621,984	177,020,048	276,494,916
	13.3 Mortgage loans	4,510,798,597	4,027,721,443	5,782,116,119
	13.4 Real estate			
	13.5 Other invested assets	1,264,647,948	866,575,351	1,534,497,002
	13.6 Miscellaneous applications	105,685,383	602,012,018	633,594,730
	13.7 Total investments acquired (Lines 13.1 to 13.6)	31,982,634,558	30,633,066,002	40,306,462,446
14.	Net increase/(decrease) in contract loans and premium notes	138,634,703	45,272,366	73,610,387
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(10,335,309,040)	(8,506,174,899)	(9,877,257,248)
	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			
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	171,327,723	180,014,255	212,055,421
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	511,178,100	2,766,662,830	164,161,433
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	682,505,823	2,946,677,085	376,216,854
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	1,809,063,638	397,559,377	351,606,949
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,714,863,840	3,363,256,891	3,363,256,891
	19.2 End of period (Line 18 plus Line 19.1)	5,523,927,478	3,760,816,268	3,714,863,840

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

20.0001.	Funds Withheld relating to Reinsurance transactions	1,607,623,561		3,145,645,427
20.0002.	Transfer of bond investment to bond investment	630,245,023	1,139,032,141	1,427,146,018
20.0003.	Transfer of Bonds from NYLIACSA to NYLIAC	418,665,364		
20.0004.	Dividend from affiliated other invested assets	309,607,688		
20.0005.	Depreciation/ amortization on fixed assets	84,468,512	82,281,143	112,456,350
20.0006.	Transfer from mortgage loan asset to mortgage loan asset	71,276,033	25,427,926	25,371,407
20.0007.	Transfer between equity investment to equity investment	35,323,312	28,964,845	62,075,332
20.0008.	Capitalized interest on bonds	30,871,035	34,025,058	44,809,097
20.0009.	Low income housing tax credit unfunded commitments	28,938,171	29,167,497	37,898,043
20.0010.	Capitalized interest on mortgage loans	20,544,045	21,702,905	26,946,829

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

20.0011. Transfer between other invested assets and other invested assets	10,853,604		
20.0012. Transfer of mortgage loans to other invested assets	3,180,031	40,969,231	108,469,231
20.0013. Transfer of Bonds from NYLIAC to NYL	470,814		
20.0014. Dividend reinvestment of equities	118,571	525,229	525,229
20.0015. Distribution of shares to/ from operating income	34,134		
20.0016. Transfer/exchange of bond investment to equity investment		442,059,746	442,059,745
20.0017. Transfer of equity to charitable organizations		30,177,315	

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	1,869,537,423	1,921,986,105	2,698,310,870
2.	Group life	17,579,063	8,282,419	1,725,758,112
3.	Individual annuities	21,636,897,723	21,765,778,919	26,563,450,256
4.	Group annuities	53,000	12,550	24,550
5.	Accident & health	71,297,332	34,090,317	47,494,120
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	23,595,364,541	23,730,150,309	31,035,037,908
9.	Deposit-type contracts	529,389,775	496,258,228	632,576,682
10.	Total (Lines 8 and 9)	24,124,754,316	24,226,408,537	31,667,614,590

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements of New York Life Insurance and Annuity Corporation (“the Company”) have been prepared using accounting practices prescribed or permitted by the Delaware State Insurance Department (“DSID” or "the Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of Delaware for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under the Delaware State Insurance Law. The National Association of Insurance Commissioners’ (“NAIC”) *Accounting Practices and Procedures Manual* (“NAIC SAP”) has been adopted as a component of prescribed or permitted practices by the State of Delaware. Prescribed statutory accounting practices include state laws and regulations. Permitted statutory accounting practices encompass accounting practices that are not prescribed; such practices differ from state to state, may differ from company to company within a state, and may change in the future. The Company has no permitted practices.

A reconciliation of the Company's net income and capital and surplus at September 30, 2026 and December 31, 2025 between practices prescribed or permitted by the State of Delaware and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2026	2025
Net Income					
(1) Net income Delaware state basis (Page 4, Line 35, Columns 1 & 3)	XXX	4	35	$ 136,240,978	$ 366,966,093
(2) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 136,240,978	$ 366,966,093
Capital and Surplus					
(5) Statutory capital and surplus Delaware state basis (Page 3, Line 38, Columns 1 & 2)	XXX	3	38	$ 9,884,234,377	$ 8,611,633,146
(6) State prescribed practices that increase/(decrease) NAIC SAP:				—	—
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 9,884,234,377	$ 8,611,633,146

B. No change.

C. (1) No change.

(2) Bonds that meet the SSAP No.26 principles-based bond definition ("PBBD") are stated at amortized cost using the interest method. Bonds in or near default (rated NAIC 6) are stated at the lower of amortized cost or fair value. Bonds that do not meet the PBBD are generally reported as other invested assets at the lower of cost or market. The cost basis of bonds is adjusted for impairments in value deemed to be other-than-temporary, with the difference between the bond’s amortized cost and its fair value recognized as a realized loss reported in net income. The new cost basis of an impaired bond is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary impairment (“OTTI”), the impaired bond is accounted for as if it had been purchased on the measurement date of the impairment. SVO-Identified bond Exchange Traded Funds ("ETFs") are stated at fair value and reported as bonds. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

(3) - (5) No change.

(6) The interest method for asset-backed securities, which are included in bonds, uses current assumptions of projected cash flows. Amortization of premium or accretion of discount from the purchase of these securities considers the estimated timing and amount of cash flows of the underlying loans, including prepayment assumptions based on data obtained from external sources or internal estimates. Projected future cash flows are updated monthly, and the amortized cost and effective yield of the securities are adjusted as necessary to reflect historical prepayment experience and changes in estimated future prepayments. For high credit quality asset-backed securities backed by the U.S. government (those rated AA or above at the date of acquisition), the adjustments to amortized cost are recorded as a charge or credit to net investment income in accordance with the retrospective method. For all other securities, including all asset-backed securities that are not of high credit quality (those rated below AA at date of acquisition), floating rate securities and securities with the potential for a loss of a portion of the original investment due to contractual prepayments (e.g., interest only securities), the effective yield is adjusted prospectively for any changes in estimated cash flows. Refer to Note 20 - Fair Value Measurements, for discussion on the valuation approach and methods for bonds.

The cost basis of asset-backed securities is adjusted for impairments in value that are deemed to be other-than-temporary. An other-than-temporary loss is recognized in net income when it is anticipated that the amortized cost will not be recovered. For asset-backed securities, the entire difference between the security’s amortized cost and its fair value is recognized in net income only when the Company (a) has the intent to sell the security or (b) it does not have the intent and ability to hold the security to recovery. If neither of these two conditions exists, a realized loss is recognized in net income for the difference between the amortized cost basis of the security and the net present value of projected future cash flows expected to be collected. The net present value is calculated by discounting the Company’s best estimate of projected future cash flows at the effective interest rate implicit in the asset-backed security prior to impairment.

The new cost basis of an impaired security is not adjusted for subsequent increases in estimated fair value. In periods subsequent to the recognition of an other-than-temporary loss, the impaired asset-backed security is accounted for as if it had been purchased on the measurement date of the impairment. Accordingly, the discount (or reduced premium) based on the new cost basis may be accreted into net investment income in future periods based on prospective changes in cash flow estimates, to reflect adjustments to the effective yield.

(7) - (13) No change.

D. Going Concern

The Company does not have any doubt about its ability to continue as a going concern.

NOTES TO FINANCIAL STATEMENTS

2. Accounting Changes and Corrections of Errors

Accounting changes adopted to conform to the provisions of NAIC SAP or other state prescribed accounting practices are reported as changes in accounting principles. The cumulative effect of changes in accounting principles is generally reported as an adjustment to unassigned surplus in the period of the change in accounting principle. Generally, the cumulative effect is the difference between the amount of capital and surplus at the beginning of the year and the amount of capital and surplus that would have been reported at that date if the new accounting principles had been applied retroactively for all prior periods.

There were no significant accounting changes or error corrections that occurred during the period ended September 30, 2026 that would require an adjustment to beginning of period unassigned surplus.

Change in Reserve Valuation Basis

In 2026, the Department granted approval for the Company to change the reserve valuation basis for the index-linked account corresponding to a variable annuity product to VM-21, the prevailing industry practice for registered index-linked annuities (“RILAs”). Prior to this change, reserves for these policies were computed using a bifurcated approach. Reserves for the index-linked account were calculated under Actuarial Guidelines XXXIII and XXXV, while reserves for the variable investment options and fixed account were determined under VM-21. This change in reserve valuation basis resulted in a reduction in aggregate reserves for life contracts with a corresponding increase in statutory surplus of $988,148,763.

In 2026, the Company adopted the NAIC's new prescribed economic scenario generator in the reserve valuation of its products. The adoption of the new economic scenario generator was reported as a valuation basis change as required under SSAP No. 51 *Life Contracts*. The adoption reduced beginning of period surplus by $35,065,727 before tax.

In 2025, the Department granted approval for the Company to change the reserve valuation basis for fixed deferred annuities to the Standard Valuation Law (SVL). Prior to this change, reserves for fixed deferred annuities with market value adjustments were computed in accordance with the minimum statutory reserve standard under the New York State Department of Financial Services ("NYSDFS") Regulation 127, which required the use of Plan Type C valuation rates. Under the SVL, which is the Delaware minimum reserve standard, these contracts are valued using Plan Type B rates. As of December 31, 2024, the impact of this change in reserve valuation basis resulted in a reduction in policy reserves and a corresponding increase in statutory surplus of $51,326,861.

In 2024, the Department granted approval for the Company to change the reserve valuation basis for the variable deferred annuity policies to the NAIC valuation basis (VM-21). Prior to this change, reserves for these policies were computed in accordance with the minimum statutory reserve standard required under New York law, which results in reserves that are higher than those computed pursuant to the NAIC basis (VM-21), which is the Delaware minimum reserve standard. For the index-linked account corresponding to a variable annuity product, the Company still applies Actuarial Guideline XXXV. At December 31, 2024, the impact of this change in reserve valuation basis resulted in a reduction of the aggregate reserve for life contracts by $46,846,231 and an increase in Expense Allowances recognized in Reserves (included in Transfers to Separate Accounts due or accrued) of $135,978,361, thereby increasing the statutory surplus by $182,824,592 (see Summary of Operations – Page 4 – Line 43).

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No change.

B. Debt Restructuring

No change.

C. Reverse Mortgages

No change.

D. Asset-Backed Securities

(1) Prepayment assumptions for mortgage-backed/asset-backed securities were obtained from external sources such as Intex and Blackrock Solutions.

(2) The Company did not have any asset-backed securities, which are other-than-temporarily impaired where the Company intends to sell, or does not have the intent and ability to hold until recovery, at September 30, 2026.

(3) The following table lists each security at a CUSIP level where the present value of cash flows expected to be collected is less than the amortized cost basis during the current year:

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
General Account						
007034BN0	$ 122,190	$ 122,158	$ 32	$ 122,158	$ 120,622	9/30/2026
02151HAA3	20,444	20,211	233	20,211	18,018	9/30/2026
02660TGA5	228,805	226,609	2,196	226,609	167,200	9/30/2026
059469AF3	318,738	312,724	6,014	312,724	276,518	9/30/2026
1248MBAJ4	1,933,095	1,929,379	3,716	1,929,379	1,605,549	9/30/2026
1248MBAL9	550,665	549,575	1,090	549,575	451,198	9/30/2026
12544ABN4	200,971	198,845	2,126	198,845	178,945	9/30/2026

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
12544TAH7	165,604	162,496	3,108	162,496	152,362	9/30/2026
12627HAK6	280,922	277,658	3,264	277,658	248,977	9/30/2026
12628KAF9	308,826	306,840	1,986	306,840	263,550	9/30/2026
12628LAJ9	53,364	51,639	1,725	51,639	44,140	9/30/2026
12629EAD7	457,766	455,511	2,255	455,511	354,602	9/30/2026
126384AQ9	9,580	9,208	372	9,208	8,727	9/30/2026
12638PAE9	594,367	584,909	9,458	584,909	459,810	9/30/2026
12667G6W8	533,161	528,210	4,951	528,210	480,272	9/30/2026
12667G7X5	265,969	263,741	2,228	263,741	245,116	9/30/2026
12667GPU1	212,274	211,684	590	211,684	197,472	9/30/2026
12668AMN2	577,615	574,952	2,663	574,952	507,957	9/30/2026
126694DT2	89,990	80,781	9,209	80,781	59,591	9/30/2026
161546GK6	759,546	759,169	377	759,169	723,696	9/30/2026
17309BAB3	62,858	61,838	1,020	61,838	55,850	9/30/2026
17309YAF4	261,732	260,060	1,672	260,060	232,524	9/30/2026
225470S95	227,647	225,108	2,539	225,108	178,790	9/30/2026
32051GTD7	168,629	159,986	8,643	159,986	148,199	9/30/2026
3622E8AC9	1,247,182	1,236,759	10,423	1,236,759	1,118,053	9/30/2026
3622E8AF2	588,427	582,028	6,399	582,028	532,134	9/30/2026
3622ELAG1	123,896	121,731	2,165	121,731	113,187	9/30/2026
362334MD3	69,928	62,492	7,436	62,492	64,919	9/30/2026
362375AF4	265,262	264,298	964	264,298	241,789	9/30/2026
36244SAC2	1,629,428	1,609,687	19,741	1,609,687	1,428,103	9/30/2026
36244SAF5	992,067	979,763	12,304	979,763	886,911	9/30/2026
45660LSY6	1,177,579	1,161,889	15,690	1,161,889	1,049,274	9/30/2026
466247ZQ9	213,157	209,488	3,669	209,488	180,949	9/30/2026
46627MEA1	538,990	516,736	22,254	516,736	475,225	9/30/2026
46628SAE3	910,872	885,269	25,603	885,269	808,584	9/30/2026
46628SAG8	647,203	629,206	17,997	629,206	582,448	9/30/2026
46630MAD4	1,119,053	1,117,728	1,325	1,117,728	923,155	9/30/2026
46630MAG7	200,191	197,429	2,762	197,429	162,942	9/30/2026
57643MCG7	46,382	44,050	2,332	44,050	43,728	9/30/2026
61749EAD9	1,124,433	1,102,749	21,684	1,102,749	949,763	9/30/2026
61749EAE7	321,580	315,435	6,145	315,435	274,139	9/30/2026
61749EAH0	354,808	348,775	6,033	348,775	296,168	9/30/2026
61750YAB5	373,736	363,964	9,772	363,964	358,468	9/30/2026
61751DAE4	184,838	183,355	1,483	183,355	157,232	9/30/2026
61751JAH4	522,236	519,552	2,684	519,552	462,237	9/30/2026
61751JAJ0	519,559	516,869	2,690	516,869	462,082	9/30/2026
61752RAH5	186,992	182,254	4,738	182,254	169,522	9/30/2026
61752RAJ1	404,945	395,151	9,794	395,151	378,341	9/30/2026
61752RAM4	389,410	378,676	10,734	378,676	363,823	9/30/2026
65537BAC4	1,019,495	1,011,453	8,042	1,011,453	909,014	9/30/2026
65537BAF7	663,829	658,581	5,248	658,581	593,793	9/30/2026
75970HAD2	86,079	84,093	1,986	84,093	81,826	9/30/2026
76110VSU3	5,379	5,058	321	5,058	4,980	9/30/2026
76114QAC9	45,631	44,252	1,379	44,252	37,051	9/30/2026
007034BN0	123,607	123,562	45	123,562	122,350	6/30/2026
02151HAA3	20,947	20,581	366	20,581	19,137	6/30/2026
059469AF3	333,278	320,691	12,587	320,691	292,745	6/30/2026
05946XY72	170,863	170,850	13	170,850	189,736	6/30/2026
059515AE6	331,969	331,856	113	331,856	346,948	6/30/2026
1248MBAJ4	1,975,066	1,957,298	17,768	1,957,298	1,706,687	6/30/2026
1248MBAL9	562,612	557,560	5,052	557,560	479,620	6/30/2026
12544TAH7	167,572	165,604	1,968	165,604	160,517	6/30/2026
12627HAK6	293,889	285,381	8,508	285,381	273,370	6/30/2026
12628KAF9	331,656	309,192	22,464	309,192	277,139	6/30/2026
12628LAJ9	56,039	53,488	2,551	53,488	46,453	6/30/2026
126384AQ9	10,206	9,710	496	9,710	9,492	6/30/2026
12667FJ55	489,885	487,594	2,291	487,594	448,827	6/30/2026
12667G6W8	559,651	550,773	8,878	550,773	515,340	6/30/2026
12667G7X5	270,778	270,593	185	270,593	259,840	6/30/2026
12667GPU1	219,842	217,838	2,004	217,838	212,169	6/30/2026
12667GXM0	531,724	512,174	19,550	512,174	475,731	6/30/2026
12667GXN8	186,611	179,687	6,924	179,687	169,356	6/30/2026
12668AMN2	606,986	596,208	10,778	596,208	553,277	6/30/2026
12668AYL3	310,201	310,080	121	310,080	310,879	6/30/2026
126694DT2	95,794	92,745	3,049	92,745	72,178	6/30/2026

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
161546GK6	789,860	789,292	568	789,292	769,760	6/30/2026
17309BAB3	65,057	63,677	1,380	63,677	60,192	6/30/2026
225470S95	230,502	227,647	2,855	227,647	185,942	6/30/2026
23312RAA3	8,250,001	4,083,338	4,166,663	4,083,338	2,746,260	6/30/2026
32051GTD7	176,728	174,863	1,865	174,863	170,876	6/30/2026
3622E8AC9	1,267,464	1,257,006	10,458	1,257,006	1,222,813	6/30/2026
3622E8AF2	599,413	591,871	7,542	591,871	574,184	6/30/2026
3622ELAG1	127,727	124,374	3,353	124,374	119,227	6/30/2026
3622MPAT5	11,099	11,000	99	11,000	9,809	6/30/2026
362334MD3	276,450	236,055	40,395	236,055	272,287	6/30/2026
3623416X2	19,717	13,869	5,848	13,869	76,278	6/30/2026
362375AF4	268,777	266,763	2,014	266,763	255,711	6/30/2026
36244SAC2	1,677,478	1,640,828	36,650	1,640,828	1,512,708	6/30/2026
36244SAF5	1,023,904	999,007	24,897	999,007	939,528	6/30/2026
45660LSY6	1,201,324	1,193,081	8,243	1,193,081	1,115,156	6/30/2026
45661HAR8	2,488,354	2,488,352	2	2,488,352	2,936,503	6/30/2026
466247ZQ9	216,158	213,156	3,002	213,156	198,514	6/30/2026
46627MEA1	542,251	541,485	766	541,485	502,730	6/30/2026
46628BBD1	76,301	73,240	3,061	73,240	55,444	6/30/2026
46628SAE3	939,804	918,023	21,781	918,023	863,020	6/30/2026
46628SAG8	667,733	652,285	15,448	652,285	621,696	6/30/2026
46630MAG7	202,140	201,847	293	201,847	172,633	6/30/2026
61749EAD9	1,132,292	1,127,592	4,700	1,127,592	999,105	6/30/2026
61749EAE7	323,861	322,483	1,378	322,483	288,393	6/30/2026
61749EAH0	357,001	356,130	871	356,130	311,267	6/30/2026
61750YAB5	26,558	25,923	635	25,923	25,963	6/30/2026
61750YAD1	690,335	673,275	17,060	673,275	655,654	6/30/2026
61750YAE9	96,626	94,275	2,351	94,275	93,587	6/30/2026
61750YAJ8	186,404	181,830	4,574	181,830	178,081	6/30/2026
61751DAE4	189,482	186,203	3,279	186,203	167,220	6/30/2026
61751JAH4	567,421	529,874	37,547	529,874	493,767	6/30/2026
61751JAJ0	564,451	527,158	37,293	527,158	493,611	6/30/2026
61752RAH5	193,257	188,324	4,933	188,324	180,512	6/30/2026
61752RAJ1	418,555	407,833	10,722	407,833	402,875	6/30/2026
61752RAM4	404,136	391,518	12,618	391,518	387,103	6/30/2026
65537BAC4	1,046,603	1,024,839	21,764	1,024,839	963,216	6/30/2026
65537BAF7	681,604	667,309	14,295	667,309	629,263	6/30/2026
69121PCK7	910,744	910,743	1	910,743	1,779,411	6/30/2026
69335QAL7	13,282	13,233	49	13,233	339,405	6/30/2026
69337VAE0	860,336	857,549	2,787	857,549	898,146	6/30/2026
75970HAD2	88,733	86,078	2,655	86,078	86,769	6/30/2026
76110VSU3	5,972	5,379	593	5,379	5,185	6/30/2026
76114CAD8	155,333	151,129	4,204	151,129	138,852	6/30/2026
76114QAC9	46,963	45,473	1,490	45,473	39,070	6/30/2026
83412LAE1	6,103,858	4,721,861	1,381,997	4,721,861	4,986,580	6/30/2026
94984MAG9	267,117	267,079	38	267,079	316,161	6/30/2026
94985GBB1	250,038	249,999	39	249,999	275,524	6/30/2026
007034BN0	130,532	130,184	348	130,184	129,416	3/31/2026
02151HAA3	21,272	21,062	210	21,062	19,250	3/31/2026
12544TAH7	170,408	167,572	2,836	167,572	160,194	3/31/2026
12628KAF9	337,671	332,500	5,171	332,500	279,098	3/31/2026
12628LAJ9	56,976	56,453	523	56,453	48,117	3/31/2026
12629EAD7	470,110	460,324	9,786	460,324	371,336	3/31/2026
126384AQ9	10,295	10,206	89	10,206	9,522	3/31/2026
12638PAE9	610,968	601,863	9,105	601,863	517,804	3/31/2026
12667FJ55	508,706	500,028	8,678	500,028	462,423	3/31/2026
12667GPU1	225,147	223,729	1,418	223,729	216,440	3/31/2026
12667GXM0	544,237	543,851	386	543,851	498,779	3/31/2026
12667GXN8	191,131	190,852	279	190,852	177,588	3/31/2026
12668AMN2	634,947	625,152	9,795	625,152	573,362	3/31/2026
126694DT2	120,495	117,953	2,542	117,953	93,495	3/31/2026
17309BAB3	66,143	65,762	381	65,762	61,724	3/31/2026
17309YAF4	271,235	268,795	2,440	268,795	249,878	3/31/2026
225470S95	235,173	230,502	4,671	230,502	186,928	3/31/2026
32051GTD7	185,591	182,591	3,000	182,591	178,666	3/31/2026
3622EUAB2	244,931	236,998	7,933	236,998	223,367	3/31/2026
3622EUAC0	530,233	513,214	17,019	513,214	487,486	3/31/2026
3622MPAT5	11,197	11,108	89	11,108	9,781	3/31/2026

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1)	(2)	(3)	(4)	(5)	(6)	(7)
CUSIP[1]	Amortized Cost Before Current Period OTTI	Projected Cash Flows	Current Period Recognized OTTI	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
362375AF4	282,869	269,979	12,890	269,979	256,609	3/31/2026
36244SAC2	1,710,387	1,692,748	17,639	1,692,748	1,523,866	3/31/2026
36244SAF5	1,041,273	1,033,224	8,049	1,033,224	946,406	3/31/2026
45660LSY6	1,276,305	1,217,271	59,034	1,217,271	1,176,923	3/31/2026
466247ZQ9	219,015	216,158	2,857	216,158	198,521	3/31/2026
46627MEA1	565,409	548,360	17,049	548,360	515,143	3/31/2026
46628SAE3	957,632	945,749	11,883	945,749	882,012	3/31/2026
46628SAG8	680,549	671,957	8,592	671,957	635,366	3/31/2026
46630MAG7	206,380	205,288	1,092	205,288	177,657	3/31/2026
57643MCG7	63,427	61,534	1,893	61,534	62,860	3/31/2026
61749EAD9	1,167,398	1,136,378	31,020	1,136,378	995,932	3/31/2026
61749EAE7	333,816	325,030	8,786	325,030	287,467	3/31/2026
61749EAH0	367,519	358,708	8,811	358,708	310,037	3/31/2026
61750YAB5	27,109	26,680	429	26,680	26,278	3/31/2026
61750YAD1	697,607	693,493	4,114	693,493	663,592	3/31/2026
61750YAE9	97,638	97,068	570	97,068	94,718	3/31/2026
61750YAJ8	188,371	187,256	1,115	187,256	180,239	3/31/2026
61751DAE4	193,554	191,055	2,499	191,055	167,777	3/31/2026
65537BAC4	1,078,384	1,052,448	25,936	1,052,448	967,073	3/31/2026
65537BAF7	702,212	685,411	16,801	685,411	631,740	3/31/2026
75970HAD2	5,139	5,062	77	5,062	4,990	3/31/2026
76110VSU3	6,128	5,971	157	5,971	5,350	3/31/2026
76114CAD8	160,144	155,332	4,812	155,332	142,309	3/31/2026
76114QAC9	47,581	46,869	712	46,869	40,876	3/31/2026
83409WAD4	12,802,630	9,205,099	3,597,531	9,205,099	13,444,290	3/31/2026
83409WAE2	2,077,507	925,187	1,152,320	925,187	1,898,223	3/31/2026
Subtotal - General Account	**XXX**	**XXX**	**$ 11,449,398**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
02151HAA3	$ 70	$ —	$ 70	$ —	$ —	9/30/2026
059469AF3	35,688	34,688	1,000	34,688	30,724	9/30/2026
1248MBAL9	84,598	84,431	167	84,431	69,415	9/30/2026
12627HAK6	49,427	48,851	576	48,851	43,937	9/30/2026
12628KAF9	26,940	26,682	258	26,682	22,917	9/30/2026
126384AQ9	372	—	372	—	—	9/30/2026
17309YAF4	102,782	101,692	1,090	101,692	90,925	9/30/2026
3622E8AC9	26,536	26,314	222	26,314	23,788	9/30/2026
362334MD3	2,696	2,271	425	2,271	2,566	9/30/2026
36244SAC2	67,136	66,055	1,081	66,055	58,654	9/30/2026
36244SAF5	61,858	60,831	1,027	60,831	55,432	9/30/2026
61749EAD9	49,975	49,011	964	49,011	42,212	9/30/2026
61749EAE7	24,737	24,264	473	24,264	21,088	9/30/2026
61749EAH0	76,031	74,738	1,293	74,738	63,465	9/30/2026
61750YAB5	37,403	36,188	1,215	36,188	35,642	9/30/2026
61751DAE4	26,406	26,194	212	26,194	22,462	9/30/2026
75970HAD2	9,983	9,753	230	9,753	9,515	9/30/2026
76110VSU3	20	18	2	18	17	9/30/2026
059469AF3	55,435	53,336	2,099	53,336	48,791	6/30/2026
059515AE6	39,023	39,010	13	39,010	40,817	6/30/2026
1248MBAL9	86,433	85,657	776	85,657	73,788	6/30/2026
12627HAK6	51,720	50,211	1,509	50,211	48,242	6/30/2026
12628KAF9	43,260	40,329	2,931	40,329	36,149	6/30/2026
126384AQ9	10,206	9,710	496	9,710	9,492	6/30/2026
23312RAA3	250,001	123,738	126,263	123,738	83,220	6/30/2026
3622E8AC9	26,968	26,745	223	26,745	26,017	6/30/2026
3622MPAT5	11,099	11,000	99	11,000	9,809	6/30/2026
362334MD3	19,354	16,260	3,094	16,260	19,194	6/30/2026
36244SAC2	91,793	89,778	2,015	89,778	82,838	6/30/2026
36244SAF5	84,837	82,709	2,128	82,709	78,294	6/30/2026
61749EAD9	50,323	50,115	208	50,115	44,405	6/30/2026
61749EAE7	24,912	24,806	106	24,806	22,184	6/30/2026
61749EAH0	76,501	76,314	187	76,314	66,700	6/30/2026
61750YAE9	24,157	23,569	588	23,569	23,397	6/30/2026
61750YAJ8	69,901	68,186	1,715	68,186	66,780	6/30/2026
61751DAE4	27,068	26,600	468	26,600	23,889	6/30/2026
75970HAD2	10,308	9,983	325	9,983	10,089	6/30/2026
76110VSU3	48	42	6	42	41	6/30/2026
94984MAG9	45,730	45,724	6	45,724	54,216	6/30/2026
12628KAF9	44,045	43,370	675	43,370	36,404	3/31/2026

NOTES TO FINANCIAL STATEMENTS

IMPAIRMENTS TAKEN ON CURRENT HOLDINGS DURING THE CURRENT YEAR

(1) CUSIP[1]	(2) Amortized Cost Before Current Period OTTI	(3) Projected Cash Flows	(4) Current Period Recognized OTTI	(5) Amortized Cost After OTTI	(6) Fair Value	(7) Financial Statement Reporting Period
126384AQ9	10,295	10,206	89	10,206	9,522	3/31/2026
17309YAF4	176,769	175,179	1,590	175,179	162,851	3/31/2026
3622MPAT5	11,197	11,108	89	11,108	9,781	3/31/2026
36244SAC2	93,583	92,628	955	92,628	83,449	3/31/2026
36244SAF5	86,204	85,609	595	85,609	78,867	3/31/2026
61749EAD9	51,884	50,506	1,378	50,506	44,264	3/31/2026
61749EAE7	25,678	25,002	676	25,002	22,113	3/31/2026
61749EAH0	78,754	76,866	1,888	76,866	66,436	3/31/2026
61750YAE9	24,410	24,267	143	24,267	23,679	3/31/2026
61750YAJ8	70,639	70,221	418	70,221	67,589	3/31/2026
61751DAE4	27,651	27,294	357	27,294	23,968	3/31/2026
Subtotal - Guaranteed Separate Accounts	**XXX**	**XXX**	**164,785**	**XXX**	**XXX**	
Grand Total	**XXX**	**XXX**	**$ 11,614,183**	**XXX**	**XXX**	

[1] Only the impaired lots within each CUSIP are included within this table.

(4) The following table presents the Company's gross unrealized losses and fair values for asset-backed securities, aggregated by the length of time that the individual securities have been in a continuous unrealized loss position at September 30, 2026:

	Less than 12 Months		12 Months or Greater		Total	
	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses	Estimated Fair Value	Unrealized Losses
General Account	$17,935,001,556	$ 721,532,796	$ 8,975,367,404	$ 1,385,004,391	$ 26,910,368,960	$ 2,106,537,187
Guaranteed Separate Accounts	633,243,146	19,598,245	711,068,201	135,365,545	1,344,311,347	154,963,790
Total	$18,568,244,702	$ 741,131,041	$ 9,686,435,605	$ 1,520,369,936	$ 28,254,680,307	$ 2,261,500,977

(5) The Company performs quantitative and qualitative analysis to determine if a decline in fair value was temporary. For those securities where the decline was considered temporary, the Company did not take an impairment when it had the ability and intent to hold until recovery. Factors considered in evaluating whether a decline in value is other-than-temporary include: (1) whether the decline is substantial; (2) the duration that the fair value has been less than amortized cost; (3) the financial condition and near-term prospects of the issuer; and (4) the Company's ability and intent to retain the investment for the period of time sufficient to allow for an anticipated recovery in value. In addition, for the non-agency residential mortgage backed securities ("RMBS") portfolio, the Company updates cash flow projections quarterly. A projection is performed for each security based upon the evaluation of prepayment, delinquency, and default rates for the pool of mortgages collateralizing each security, and the projected impact on the course of future prepayments, defaults, and loss in the pool of mortgages, but do not include market prices. As a result, forecasts may change from period to period and additional impairments may be recognized over time as a result of deterioration in the fundamentals of a particular security or group of securities and/or a continuation of heightened mortgage defaults for a period longer than the assumptions used for the forecasts. Both qualitative and quantitative factors are used in creating the Company's RMBS cash flow models. As such, any estimate of impairments is subject to the inherent limitation on the Company's ability to predict the aggregate course of future events. It should therefore be expected that actual losses may vary from any estimate and the Company may recognize additional other-than-temporary losses.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(1) - (2) No change.

(3) Collateral Received

a. No change.

b. The Company has not sold or re-pledged collateral received from securities lending agreements. All collateral is received in cash.

c. No change.

(4) - (7) No change.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) The Company enters into tri-party reverse repurchase agreements to purchase and resell short-term securities. The Company as a cash provider receives securities as collateral, having a fair value at least equal to 102% of the purchase price paid by the Company for the securities and the Company's designated custodian takes possession of this collateral. The Company is not permitted to sell or repledge these securities. The collateral is not recorded on the Company's financial statements. However, if the counterparty defaults, the Company would then exercise its rights with respect to the collateral, including a sale of the collateral. The fair value of the securities held as collateral is monitored daily and additional collateral is obtained, where appropriate, to protect against credit exposure. The Company records the amount paid for securities purchased under agreements to resell in cash, cash equivalents and short-term investments. At September 30, 2026, the carrying value and fair value of securities held under agreements to purchase and resell was $450,269,000, which were classified as tri-party reverse repurchase agreements and included with cash, cash equivalents and short-term investments on Page 2 - Assets. The securities had a weighted average maturity of one day and a weighted average yield of 3.88%.

(2) Type of repo trades used

NOTES TO FINANCIAL STATEMENTS

	First Quarter	Second Quarter	Third Quarter
a. Bilateral (YES/NO)	NO	NO	NO
b. Tri-Party (YES/NO)	YES	YES	YES

(3) Original (flow) & residual maturity

	First Quarter 2026	Second Quarter 2026	Third Quarter 2026
a. Maximum Amount			
1. Open - no maturity	$ —	$ —	$ —
2. Overnight	$ 511,986,000	$ 506,875,000	$ 463,074,000
3. 2 days to 1 week	$ —	$ —	$ —
4. > 1 week to 1 month	$ —	$ —	$ —
5. > 1 month to 3 months	$ —	$ —	$ —
6. > 3 months to 1 year	$ —	$ —	$ —
7. > 1 year	$ —	$ —	$ —
b. Ending Balance			
1. Open - no maturity	$ —	$ —	$ —
2. Overnight	$ 506,671,000	$ 462,848,000	$ 450,269,000
3. 2 days to 1 week	$ —	$ —	$ —
4. > 1 week to 1 month	$ —	$ —	$ —
5. > 1 month to 3 months	$ —	$ —	$ —
6. > 3 months to 1 year	$ —	$ —	$ —
7. > 1 year	$ —	$ —	$ —

(4) Not applicable.

(5) Fair value of securities acquired under repo - secured borrowing

	First Quarter 2026	Second Quarter 2026	Third Quarter 2026
a. Maximum Amount	$ 511,986,000	$ 506,875,000	$ 463,074,000
b. Ending Balance	$ 506,671,000	$ 462,848,000	$ 450,269,000

(6) Securities acquired under repo - secured borrowing by NAIC designation

Ending Balance	1 None	2 NAIC 1	3 NAIC 2	4 NAIC 3	5 NAIC 4	6 NAIC 5	7 NAIC 6	8 Does not qualify for admitted
a. ICO - FV	—	450,269,000	—	—	—	—	—	—
b. ABS - FV	—	—	—	—	—	—	—	—
c. Preferred stock - FV	—	—	—	—	—	—	—	—
d. Common stock	—	—	—	—	—	—	—	—
e. Mortgage loans - FV	—	—	—	—	—	—	—	—
f. Real estate - FV	—	—	—	—	—	—	—	—
g. Derivatives - FV	—	—	—	—	—	—	—	—
h. Other invested assets - FV	—	—	—	—	—	—	—	—
i. Total assets - FV	$ —	$450,269,000	$ —	$ —	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(7) Collateral pledged - secured borrowing

	First Quarter 2026	Second Quarter 2026	Third Quarter 2026
a. Maximum Amount			
1. Cash	—	—	—
2. Securities (FV)	$ 522,225,720	$ 517,012,500	$ 472,335,480
3. Securities (BACV)	—	—	—
4. Nonadmitted subset (BACV)	—	—	—
b. Ending Balance			
1. Cash	—	—	—
2. Securities (FV)	$ 516,804,777	$ 472,105,270	$ 459,275,293
3. Securities (BACV)	—	—	—
4. Nonadmitted subset (BACV)	—	—	—

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

	Amortized Cost	Fair Value
a. Overnight and continuous	$ —	$ —
b. 30 days or less	$ —	$ —
c. 31 to 90 days	$ —	$ —
d. > 90 days	$ 459,275,293	$ 459,275,293

(9) At September 30, 2026, the Company did not have a recognized receivable for return of collateral.

(10) At September 30, 2026, the Company did not have a recognized liability to return collateral.

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable.

J. Real Estate

No change.

K. Low-Income Housing Tax Credits

No change.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted assets (including pledged):

	Gross (Admitted and Nonadmitted) Restricted									Percentage				
	Current Year													
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.000 %	0.000 %	XXX	XXX	XXX
b. Collateral lent under security lending agreements	1,060,748,205	—	—	—	1,060,748,205	1,000,000,000	60,748,205	—	1,060,748,205	0.438 %	0.440 %		1,060,748,205	25.04 + 25.05
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.21
d. Subject to reverse repurchase agreements	450,269,001	—	—	—	450,269,001	510,045,001	(59,776,000)	—	450,269,001	0.186 %	0.187 %		450,269,001	26.22
e. Subject to dollar repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.23
f. Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.24
g. Placed under option contracts	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	5,449,460	—	—	—	5,449,460	26,970	5,422,490	—	5,449,460	0.002 %	0.002 %		5,449,460	26.26
i. FHLB capital stock	24,272,500	—	—	—	24,272,500	24,262,800	9,700	—	24,272,500	0.010 %	0.010 %		24,272,500	26.27
j. On deposit with states	5,228,654	—	—	—	5,228,654	4,894,301	334,353	—	5,228,654	0.002 %	0.002 %		5,228,654	26.28
k. On deposit with other regulatory bodies	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.31
m. Pledged as collateral not captured in other categories	18,057,268	—	—	—	18,057,268	19,179,312	(1,122,044)	—	18,057,268	0.007 %	0.007 %		18,057,268	26.30
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.32
o. Collateral Assets Received and on Balance Sheet	1,871,073,566	—	17,385,406	—	1,888,458,972	1,736,668,545	151,790,427	—	1,888,458,972	0.779 %	0.783 %	XXX	XXX	XXX
p. Assets held under Modco Reinsurance Agreements	—	—	65,991,426	—	65,991,426	64,879,159	1,112,267	—	65,991,426	0.027 %	0.027 %	XXX	XXX	XXX
q. Assets held under Funds Withheld Reinsurance Agreements	5,096,974,676	—	—	—	5,096,974,676	3,368,169,581	1,728,805,095	—	5,096,974,676	2.104 %	2.113 %	XXX	XXX	XXX
r. Total restricted assets	$ 8,532,073,330	$ —	$83,376,832	$ —	$ 8,615,450,162	$ 6,728,125,669	$ 1,887,324,493	$ —	$8,615,450,162	3.556 %	3.572 %	XXX	XXX	XXX

(a) Subset of column 1
(b) Subset of column 3
(c) Column 5 divided by Asset page, Column 1, Line 28
(d) Column 9 divided by Asset page, Column 3, Line 28

(2) The tables below present details of assets pledged as collateral not captured in other categories (Contracts that Share Similar Characteristics, Such as Reinsurance (excluding modco/FWH) and Derivatives, Are Reported in the Aggregate) as of September 30, 2026 and December 31, 2025:

NOTES TO FINANCIAL STATEMENTS

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative initial margin collateral	$ 18,057,268	$ —	$ —	$ —	$ 18,057,268	$ 19,179,312	$ (1,122,044)	$ 18,057,268	0.007 %	0.007 %
Total (c)	$ 18,057,268	$ —	$ —	$ —	$ 18,057,268	$ 19,179,312	$ (1,122,044)	$ 18,057,268	0.007 %	0.007 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively, and total line for Columns 8 through 10 should equal 5L(1)m columns 9 through 11 respectively.

	Gross (Admitted and Nonadmitted) Restricted								Percentage	
	Prior Year									
	1	2	3	4	5	6	7	8	9	10
Restricted Asset Category	Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted and Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative initial margin collateral	$ 19,179,312	$ —	$ —	$ —	$ 19,179,312	$ 5,574,386	$ 13,604,926	$ 19,179,312	0.008 %	0.009 %
Total (c)	$ 19,179,312	$ —	$ —	$ —	$ 19,179,312	$ 5,574,386	$ 13,604,926	$ 19,179,312	0.008 %	0.009 %

(a) Subset of column 1
(b) Subset of column 3
(c) Total line for columns 1 through 7 should equal 5L(1)m columns 1 through 7 respectively, and total line for Columns 8 through 10 should equal 5L(1)m columns 9 through 11 respectively.

(3) At September 30, 2026 and December 31, 2025, the Company did not have any other restricted assets (excluding Modco/FWH) pledged as collateral not captured in other categories.

NOTES TO FINANCIAL STATEMENTS

(4) At September 30, 2026, the Company's assets received as collateral and assets held under Modco/Funds Withheld (FWH) reinsurance agreements, reflected as assets within the Company's financial statements, along with a liability to return such collateral, were as follows:

	2026							
Assets	BACV Collateral***	BACV Modco ****	BACV FWH *****	Fair Value Collateral	Fair Value Modco	Fair Value FWH	% of BACV to Total Assets (Admitted and Nonadmitted) *	% of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short-Term Investments	$1,871,073,566	$ —	$ 227,940,561	$1,871,073,566	$ —	$ 227,940,561	1.23 %	1.23 %
b. Schedule D, Part 1, Section 1	—	—	1,926,445,333	—	—	1,896,478,663	1.13	1.13
c. Schedule D, Part 1, Section 2	—	—	1,990,612,351	—	—	1,982,129,013	1.16	1.17
d. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f. Schedule B	—	—	116,339,806	—	—	116,173,476	0.07	0.07
g. Schedule A	—	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	—	746,538,750	—	—	746,538,750	0.44	0.44
i. Schedule DL, Part 1	—	—	—	—	—	—	—	—
j. Other	—	—	89,097,875	—	—	89,097,875	0.05	0.05
k. Total Collateral Assets (a+b+c+d+e+f+g+h+i+j)	$1,871,073,566	$ —	$5,096,974,676	$1,871,073,566	$ —	$5,058,358,338	4.07 %	4.10 %
Separate Account:								
l. Cash, Cash Equivalents and Short-Term Investments	$ 17,385,406	$ 555,089	$ —	$ 17,385,406	$555,089	$ —	0.03 %	0.03 %
m. Schedule D, Part 1, Section 1	—	—	—	—	—	—	—	—
n. Schedule D, Part 1, Section 2	—	—	—	—	—	—	—	—
o. Schedule D, Part 2, Section 1	—	—	—	—	—	—	—	—
p. Schedule D, Part 2, Section 2	—	5,101,706	—	—	5,101,706	—	0.01	0.01
q. Schedule B	—	—	—	—	—	—	—	—
r. Schedule A	—	—	—	—	—	—	—	—
s. Schedule BA, Part 1	—	60,334,630	—	—	60,334,63	—	0.08	0.08
t. Schedule DL, Part 1	—	—	—	—	—	—	—	—
u. Other	—	—	—	—	—	—	—	—
v. Total Collateral Assets (l+m+n+o+p+q+r+s+t+u)	$ 17,385,406	$65,991,42	$ —	$ 17,385,406	$65,991,4	$ —	0.12 %	0.12 %

* k = Sum of Columns 1, 2, and 3 divided by Assets Page, Line 26 (Column 1)
v = Sum of Columns 1, 2, and 3 divided by Assets Page, Line 26 (Column 1)

** k = Sum of Columns 1, 2, and 3 divided by Assets Page, Line 27 (Column 3)
v = Sum of Columns 1, 2, and 3 divided by Assets Page, Line 27 (Column 3)

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

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

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

The Company received cash collateral on security lending transactions of $1,000,000,000 in 2026, which is reflected on the cash line (line a). That cash is then reinvested in short-term investments and bonds with various maturities as shown in Table 5E (3).

NOTES TO FINANCIAL STATEMENTS

	Amount	% of Liability to Total Liabilities *
w. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,871,073,566	1.17 %
x. Recognized Obligation to Return Collateral Asset (Separate Account)	$ 17,385,406	0.02 %
y. Recognized Obligation for Modco assets (General Account)	$ —	— %
z. Recognized Obligation for Modco assets (Separate Account)	$ 65,991,426	0.09 %
aa. Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ 5,096,974,676	3.18 %
bb. Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	$ —	— %

* w+y+aa = Column 1 divided by Liability Page, Line 26 (Column 1)
x+z+bb = Column 1 divided by Liability Page, Line 27 (Column 1)

M. Working Capital Finance Investments

Not applicable.

N. Offsetting and Netting of Assets and Liabilities

Not applicable.

O. 5GI Securities

No change.

P. Short Sales

Not applicable.

Q. Prepayment Penalty and Acceleration Fees

The following represents the Company's securities sold, redeemed or otherwise disposed as a result of a callable feature (including make whole call provisions) or tender and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee.

	General Account	Separate Account
Number of CUSIPs	77	20
Aggregate Amount of Investment Income	$ 15,153,499	$ 444,181

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

Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

Not applicable.

6. Joint Ventures, Partnerships and Limited Liability Companies

No change.

7. Investment Income

A. No change.

B. No change.

C - E. No material change.

8. Derivative Instruments

A. Not applicable.

B. Not applicable.

9. Income Taxes

A - I. No change.

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

A - O. No change.

11. Debt

A. No change.

B. Federal Home Loan Bank (“FHLB”) Agreements

(1) The Company is a member of the FHLB of Pittsburgh or the “Bank”. Membership in the Bank provides the Company with a significant source of alternative liquidity. Advances received by the general account are included in the liability for borrowed money on Page 3 - Liabilities, Surplus and Other Funds. When borrowing from the Bank, the Company is required to post collateral in the form of eligible securities, including commercial mortgage loans, mortgage-backed, government and agency debt instruments for

NOTES TO FINANCIAL STATEMENTS

each of the advances received. Upon any event of default by the Company, the FHLB of Pittsburgh's recovery from the collateral is limited to the amount of the Company's liability to the FHLB of Pittsburgh. The table below indicates the amount of FHLB of Pittsburgh stock purchased, collateral pledged, assets and liabilities related to the agreement with the Bank.

(2) FHLB of Pittsburgh Capital Stock

a. Amount of FHLB of Pittsburgh capital stock held, in aggregate, is as follows:

1. Current year

	Total	General Account	Separate Accounts
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	24,272,500	24,272,500	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate Total	$ 24,272,500	$ 24,272,500	$ —
Actual or estimated borrowing capacity as determined by insurer	$ 8,502,856,339	$ 8,502,856,339	$ —

2. Prior Year

	Total	General Account	Separate Accounts
Membership stock - Class A	$ —	$ —	$ —
Membership stock - Class B	24,262,800	24,262,800	—
Activity stock	—	—	—
Excess stock	—	—	—
Aggregate total	$ 24,262,800	$ 24,262,800	$ —
Actual or estimated borrowing capacity as determined by insurer	$ 7,774,847,492	$ 7,774,847,492	$ —

The FHLB borrowing capacity for the Company is determined using 5% of the Company's total admitted assets at the current reporting date, less any secured borrowing amounts.

b. Membership stock (Class A and B) eligible and not eligible for redemption is as follows:

Membership Stock	Current Year Total	Not Eligible for Redemption	Less than 6 Months	6 Months to Less than 1 Year	1 to Less than 3 Years	3 to 5 Years
1.Class A	$ —	$ —	$ —	$ —	$ —	$ —
2.Class B	$ 24,272,500	$ 24,272,500	$ —	$ —	$ —	$ —

(3) Collateral pledged to FHLB of Pittsburgh

a. At September 30, 2026, the Company did not have a balance due to the FHLB of Pittsburgh.

b. Maximum amount of collateral pledged during reporting period is as follows:

	Fair Value[1]	Carrying Value[1]	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 2,860,839,207	$ 2,860,839,207	$ —
2. Current year general account	$ 2,860,839,207	$ 2,860,839,207	$ —
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 2,718,882,934	$ 2,718,882,934	$ —

[1] Includes amounts in excess of minimum requirements.

(4) Borrowing from FHLB of Pittsburgh

a. At September 30, 2026, the Company did not have a balance due to the FHLB of Pittsburgh.

b. Maximum amount borrowed during current reporting period is as follows:

	Total	General Account	Separate Accounts
Debt	$ —	$ —	$ —
Funding agreements	—	—	—
Other	—	—	—
Aggregate total	$ —	$ —	$ —

c. FHLB of Pittsburgh borrowings subject to prepayment obligations is as follows:

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plans

(1) - (3) No change.

(4) No change.

B - E. No change.

F. Not applicable.

G - I. No change.

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

A - H. No change.

I. No change.

J - M. No change.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

No change.

B. Assessments

(1) No change.

(2) No change.

(3) Not applicable.

C. Gain Contingencies

Not applicable.

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

No change.

E. Joint and Several Liabilities

Not applicable.

F. All Other Contingencies

No change.

15. Leases

A. Lessee Operating Lease

No change.

B. Lessor Leases

Not applicable.

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

No change.

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

A. Transfers of Receivables Reported as Sales

Not applicable.

B. Transfer and Servicing of Financial Assets

(1) No change.

(2) - (7) Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

(1) In the course of the Company's investment management activities, securities may be sold and repurchased within 30 days of the sale date to meet individual portfolio objectives and to achieve the ongoing rebalancing of exposure.

(2) The details by NAIC rating designation of 3 or below, or unrated, of securities sold during the nine months ended September 30, 2026 and reacquired within 30 days of the sale date.

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain/(Loss)
Bonds	NAIC 3				
Bonds	NAIC 4				
Bonds	NAIC 5				
Bonds	NAIC 6				
Preferred Stock	NAIC 3				
Preferred Stock	NAIC 4				
Preferred Stock	NAIC 5				
Preferred Stock	NAIC 6				
Common Stock		2	20,452	20,572	284
		2	$ 20,452	$ 20,572	$ 284

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

Not applicable.

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

No change

20. Fair Value Measurements

A. The Company's financial assets and liabilities carried at fair value have been classified, for disclosure purposes, based on a hierarchy defined by SSAP No. 100, "*Fair Value Measurements*". Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. This guidance establishes a framework for measuring fair value that includes a hierarchy used to classify the inputs used in measuring fair value. The hierarchy prioritizes the inputs to valuation techniques used to measure fair value into three levels. The level in the fair value hierarchy within which the fair value measurement falls is determined based on the lowest level input that is significant to the fair value measurement.

(1) The levels of the fair value hierarchy are based on the inputs to the valuation as follows:

Level 1 Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market. Active markets are defined as a market in which many transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis.

Level 2 Observable inputs other than level 1 prices, such as quoted prices in active markets for similar assets or liabilities; quoted prices in markets that are not active for identical or similar assets or liabilities, or other model driven inputs that are observable or can be corroborated by observable market data for substantially the full term of the assets or liabilities. Valuations are generally obtained from third-party pricing services for identical or comparable assets or liabilities or through the use of valuation methodologies using observable market inputs.

Level 3 Instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs reflect management's own assumptions in pricing the asset or liability. Pricing may also be based upon broker quotes that do not represent an offer to transact. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models and other similar techniques. Non-binding broker quotes, which are utilized when pricing service information is not available, are reviewed for reasonableness based on the Company's understanding of the market and are generally considered Level 3. To the extent the internally developed valuations use significant unobservable inputs, they are classified as Level 3.

NOTES TO FINANCIAL STATEMENTS

The following table represents the balances of assets and liabilities measured at fair value or net asset value ("NAV") as of September 30, 2026:

		Quoted Prices in Active Markets for Identical Assets (Level 1)	Significant Observable Inputs (Level 2)	Significant Unobservable Inputs (Level 3)	Net Asset Value (NAV)	Total
a.	Assets at fair value					
	Preferred stocks	$ —	$ 168,471,971	$ 1,350,528	$ —	$ 169,822,499
1.	Preferred stocks	—	168,471,971	1,350,528	—	169,822,499
2.	Bonds					
	Issuer Credit Obligations	—	6,625,924	—	—	6,625,924
	Asset-Backed Securities	—	27,404,593	953,561	—	28,358,154
	Total bonds	—	34,030,517	953,561	—	34,984,078
3.	Common stocks	310,943,365	—	28,740,185	—	339,683,550
4.	Derivative assets					
	Foreign currency swaps	—	22,323,392	—	—	22,323,392
	Inflation swaps	—	—	—	—	—
	Interest rate swaps	—	448,362,547	—	—	448,362,547
	Equity options	—	595,663,705	—	—	595,663,705
	Interest rate options	—	19,533,641	—	—	19,533,641
	Foreign currency forwards	—	712,034	—	—	712,034
	Total Return Swaps	—	2,901	—	—	2,901
	Futures	—	—	—	—	—
	Total derivative assets	—	1,086,598,220	—	—	1,086,598,220
5.	Separate accounts assets	60,582,068,465	10,826,690	—	4,583,041,203	65,175,936,358
6	Other invested assets	—	18,345,841	79,737,882	—	98,083,723
	Total assets at fair value	$ 60,893,011,830	$ 1,318,273,239	$ 110,782,156	$ 4,583,041,203	$ 66,905,108,428
b.	Liabilities at fair value					
1.	Derivative liabilities					
	Interest rate swaps	$ —	$ 238,041,048	$ —	$ —	$ 238,041,048
	Foreign currency swaps	—	7,181,695	—	—	7,181,695
	Interest rate options	—	—	—	—	—
	Foreign currency forwards	—	220,745	—	—	220,745
	Inflation swaps	—	—	—	—	—
	Total return swaps	—	—	—	—	—
	Futures	555,525	—	—	—	555,525
	Bond Forwards	—	—	—	—	—
	Total derivative liabilities	555,525	245,443,488	—	—	245,999,013
2.	Separate accounts liabilities - derivatives[1]	—	262,774	—	—	262,774
	Total liabilities at fair value	$ 555,525	$ 245,706,262	$ —	$ —	$ 246,261,787

(1) Separate accounts contract holder liabilities are not included in the table as they are reported at contract value and not fair value in the Company's Annual Statement.

(2) The table below presents a rollforward of Level 3 assets and liabilities for the three months ended September 30, 2026:

	Balance at 07/01/2026	Transfers into Level 3	Transfers out of Level 3	Total gains or (losses) included in Net Income	Total gains or (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Balance at 09/30/2026
Assets:										
Preferred stocks	$ 1,416,960	$ 280	$ —	$ —	$ (66,712)	$ —	$ —	$ —	$ —	$ 1,350,528
Bonds:										
Issuer Credit Obligations	537,259	—	(537,259)	—	—	—	—	—	—	—
Asset Backed Securities	979,918	—	—	65,559	17,527	—	—	—	(109,443)	953,561
Total Bonds	1,517,177	—	(537,259)	65,559	17,527	—	—	—	(109,443)	953,561
Common stocks	26,155,947	28,256	—	—	(342,007)	2,897,989	—	—	—	28,740,185
Derivatives	—	—	—	—	—	—	—	—	—	—
Separate accounts assets	—	—	—	—	—	—	—	—	—	—
Other invested assets	93,073,363	4,265,759	(22,733,435)	(658,081)	—	6,006,486	—	(216,212)	—	79,737,882
Total	$122,163,447	$ 4,294,295	$(23,270,694)	$ (592,522)	$ (391,192)	$ 8,904,475	$ —	$(216,212)	$ (109,443)	$110,782,156

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads, or as a result of a security measured at amortized cost at the beginning of the period, but measured at estimated fair value at the end of the period, or vice versa, due to a ratings downgrade or upgrade.

NOTES TO FINANCIAL STATEMENTS

Transfers into and out of Level 3

The Company's basis for transferring assets and liabilities into and out of Level 3 is based on changes in the observability of data or a change in the security's measurement or changes in redemption restrictions of certain separate account investments.

Transfers into Level 3 totaled $4,294,295 for the three months ended September 30, 2026, which were related to $4,265,759 of other invested assets/residual tranches that were measured at amortized cost at the beginning of the period and measured at fair value at the end of the period; common stocks of $28,256 and preferred stocks of $280 as a result of corporate actions. Transfers out of Level 3 totaled $23,270,694 for the three months ended September 30, 2026 which were related to $22,733,435 of other invested assets/residual tranches and $537,259 of Issuer Credit obligations that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

(3) Determination of Fair Value

The Company has an established and well-documented process for determining fair value. Security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services. For most private placement securities, the Company applies a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. For private placement securities that cannot be priced through these processes, the Company uses internal models and calculations. All other securities are submitted to independent brokers for prices. The Company performs various analyses to ascertain that the prices represent fair value. Examples of procedures performed include, but are not limited to, back testing recent trades, monitoring trading volumes, and performing variance analysis of monthly price changes using different thresholds based on asset type. The Company also performs an annual review of all third-party pricing services. During this review, the Company obtains an understanding of the process and sources used by the pricing service to ensure that they maximize the use of observable inputs, the pricing service's frequency of updating prices, and the controls that the pricing service uses to ensure that their prices reflect market assumptions. The Company also selects a sample of securities and obtains a more detailed understanding from each pricing service regarding how they derived the price assigned to each security. Where inputs or prices do not reflect market participant assumptions, the Company will challenge these prices and apply different methodologies that will enhance the use of observable inputs and data. The Company may use non-binding broker quotes or internal valuations to support the fair value of securities that go through this formal price challenge process

At September 30, 2026, the Company challenged the price it received from third party pricing services on general account securities with book value of $1,360,456 and a market value of $1,312,840.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. The committee is comprised of representatives from the Company's Investment Management group, Controller's, Compliance and Security Operations. The committee meets quarterly and is responsible for the review and approval of the Company's valuation procedures. The committee is also responsible for the review of pricing exception reports as well as the review of significant inputs used in the valuation of assets that are valued internally.

For Level 1 investments, valuations are generally based on observable inputs that reflect quoted prices for identical assets in active markets.

The fair value for Level 2 and Level 3 valuations are generally based on a combination of the market and income approach. The market approach generally utilizes market transaction data for the same or similar instruments, while the income approach involves determining fair values from discounted cash flow methodologies.

The following represents a summary of significant valuation techniques for assets and liabilities used to determine fair value, as well as the general classification of such instruments pursuant to the valuation hierarchy.

Level 1 measurements

Common stocks

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

Derivatives

These derivatives are comprised of exchange traded future contracts. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available.

Separate accounts assets

These assets are comprised of exchange traded funds, common stocks and actively traded open-end mutual funds with a daily net asset value ("NAV"). The NAV can be observed by redemption and subscription transactions between third parties or may be obtained from fund managers. Therefore, the fair values of these investments has been reflected within Level 1 in the fair value hierarchy. Common stocks are generally traded on an exchange.

Level 2 measurements

Preferred stocks

The fair value of preferred stock is obtained from third-party pricing services. Vendors generally use an income-based valuation approach by using a discounted cash flow model or it may use a market approach to arrive at the security's fair value or a combination of the two.

Bonds

The fair value of bonds is obtained from third-party pricing services, matrix-based pricing, internal models or broker quotes. Third-party pricing services generally use an income-based valuation by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing sources include, but are not limited to: benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds, which the Company has determined are observable inputs.

Private placement securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Specifically, the Bloomberg U.S. Corporate Investment Grade Index is used for investment-grade securities and the Citi High Yield Cash Index is used for below investment-grade securities. These indices are two widely recognized, reliable and well regarded benchmarks by participants in the financial services industry, which represent the broader U.S. public bond markets. The spreads derived from each matrix are adjusted for liquidity. The liquidity premium is standardized and based on market transactions.

NOTES TO FINANCIAL STATEMENTS

Certain private placement securities that cannot be priced using the matrix pricing described above are priced by an internally developed discounted cash flow model or are priced based on internal calculations. The model uses observable inputs with a discount rate based off spreads of comparable public bond issues, adjusted for liquidity, rating and maturity. The Company assigns a credit rating for private placement securities based upon internal analysis. The liquidity premium is usually based on market transactions. These securities are classified as Level 2.

For some of the private placement securities priced through the model, the liquidity adjustments may not be based on market data, but rather, calculated internally. If the impact of the liquidity adjustment, which usually requires the most judgment, is not significant to the overall value of the security, the security is still classified as Level 2. If it is deemed to be significant, the security is classified as Level 3.

Derivatives (including separate accounts liabilities – derivatives)

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives, which are either exchange-traded, or the fair value is priced using broker quotations. The selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility and other factors. OTC derivatives that trade in liquid markets, where model inputs are observable for substantially the full term, are classified as Level 2.

Other invested assets

Other invested assets include residual tranches of securitizations where the fair value is obtained from third-party pricing services. Vendors generally use an income valuation approach which is based on a discounted cash flow calculation to arrive at the fair value.

Separate accounts assets

These are assets primarily related to investments in U.S. government and treasury securities, corporate bonds, and mortgage-backed securities. These separate accounts assets are valued and assigned within the fair value hierarchy, consistent with the methodologies described herein for similar financial instruments held within the general account of the Company.

Level 3 measurements

Bonds

The valuation techniques for most Level 3 bonds are generally the same as those described in Level 2. However, if the investments are less liquid or are lightly traded, there is generally less observable market data, and therefore these investments will be classified as Level 3. Circumstances where observable market data are not available may include events such as market illiquidity and credit events related to the security. In addition, certain securities are priced based upon internal valuations using significant unobservable inputs. If a security could not be priced by a third-party vendor or through internal pricing models, broker quotes are received and reviewed by each investment analyst. These inputs may not be observable. Therefore, Level 3 classification is determined to be appropriate.

If the price received from third-party pricing services does not appear to reflect market activity, the Company may challenge the price. For securities which go through this formal price challenge process, a non-binding broker quote, or internal valuation is used to support the fair value instead. The Company also uses non-binding broker quotes to fair value certain bonds, when the Company is unable to obtain prices from third-party vendors.

Private placement securities where adjustments for liquidity are considered significant to the overall price are classified as Level 3.

Preferred and common stocks

These securities consist of Federal Home Loan Bank capital stock and non-publicly traded equity investments whose fair values are derived from internal valuation methodologies.

Derivatives

Derivatives that are valued based upon models with any significant unobservable market inputs or inputs from less actively traded markets, or where the fair value is solely derived using broker quotations, are classified as Level 3.

Other Invested Assets

Other invested assets include preferred units of a limited partnership and residual tranches of securitizations. The fair value of the preferred units is derived internally based on market comparable and recent transactions by the limited partnership. This valuation technique used required inputs that were both unobservable and significant and therefore classified as Level 3. The fair value of the residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and is classified as Level 3.

Separate accounts assets

Separate accounts assets reported as Level 3 relate to investments in common stocks. These are instruments whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

C. The following table presents the carrying amounts and estimated fair values of the Company's financial instruments at September 30, 2026. Since the SSAP 100 hierarchy only applies to items that are measured at fair value at the reporting date, the items in the tables above are subsets of the amounts reported in the following table.

	Fair Value	Carrying Amount	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Assets:							
Issuer Credit Obligations	$72,425,627,875	$81,163,657,982	$ —	$69,198,930,992	$ 3,226,696,883	$ —	$ —
Asset Backed Securities	33,854,668,102	35,883,906,839	—	30,775,994,165	3,078,673,937	—	—
Total Bonds	106,280,295,977	117,047,564,821	—	99,974,925,157	6,305,370,820	—	—
Preferred stocks	169,822,499	169,822,499	—	168,471,971	1,350,528	—	—
Common stocks	339,683,550	339,683,550	310,943,365	—	28,740,185		—
Mortgage loans	21,581,002,335	22,351,225,567	—	—	21,581,002,335	—	—
Cash, cash equivalents and short-term investments	5,523,927,477	5,523,927,477	414,099,349	5,109,828,128	—	—	—
Derivatives	1,442,739,304	1,344,477,201	—	1,442,739,304	—	—	—
Derivatives - collateral	104,487,148	104,487,148	—	104,487,148	—	—	—
Other invested assets[1]	1,471,202,681	1,402,438,078	—	555,509,205	915,693,476	—	—
Investment income due and accrued	1,279,438,179	1,279,438,179	—	1,279,438,179	—	—	—
Separate accounts assets	70,463,098,692	71,094,911,983	60,610,190,903	4,193,651,645	1,076,214,941	4,583,041,203	—
Total assets	$208,655,697,842	$220,657,976,503	$61,335,233,617	$112,829,050,737	$29,908,372,285	$4,583,041,203	$ —
Liabilities:							
Deposit fund contracts:							
Annuities certain	$ 2,087,737,594	$ 2,127,618,275	$ —	$ —	$ 2,087,737,594	$ —	$ —
Derivatives	530,724,823	399,619,675	555,525	530,169,298	—	—	—
Derivatives - collateral	871,073,566	871,073,566	—	871,073,566	—	—	—
Payable to parent and affiliate	254,335,127	254,335,127	—	254,335,127	—	—	—
Borrowed money	—	—	—	—	—	—	—
Amounts payable for securities lending	1,002,955,094	1,002,955,094	—	1,002,955,094	—	—	—
Separate accounts liabilities - derivatives	19,815,038	17,759,933	—	19,815,038	—	—	—
Total liabilities	$ 4,766,641,242	$ 4,673,361,670	$ 555,525	$ 2,678,348,123	$ 2,087,737,594	$ —	$ —

[1] Excludes investments accounted for under the equity method.

Bonds

The fair value of bonds is determined by considering one of four primary sources: (1) security pricing is applied using a hierarchy approach whereby publicly available prices are first sought from nationally recognized third-party pricing services, (2) securities are priced using a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices, (3) securities are priced using an internal pricing model or methodology, and (4) securities are submitted to independent brokers for prices.

The pricing service generally uses an income-based approach by using a discounted cash-flow model or it may also use a market approach by looking at recent trades of a specific security to determine fair value on public securities or a combination of the two. Typical inputs used by these pricing services include, but are not limited to; benchmark yields, reported trades, issuer spreads, bids, offers, benchmark securities, estimated cash flows and prepayment speeds.

Independent pricing vendors do not supply prices for private placement bonds. These securities are primarily priced using a market approach such as a matrix-based pricing methodology, which uses spreads derived from third-party benchmark bond indices. Any private securities that cannot be priced using this methodology, are priced using an internally developed model based upon assigned comparable public issues adjusted for liquidity, maturity and rating or are priced based on internal calculations. The Company assigns a credit rating based upon internal analysis.

Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

Included in bonds are affiliated bonds from MCF and NYL Investment Management. The affiliated bond from MCF had a carrying value of $2,831,346,626 and a fair value of $2,843,521,416 at September 30, 2026. The fair value of this security is calculated internally and may include inputs that may not be observable. Therefore, this security is classified as Level 3. The affiliated bond from NYL Investment Management had a carrying value of $762,000,000 and a fair value of $724,682,635 at September 30, 2026. The fair value of this security is calculated internally using observable inputs and is therefore classified at Level 2.

Preferred Stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow or a market approach to arrive at the security's fair value and are classified as Level 2. Preferred stocks classified as Level 3 are valued based on internal valuations where significant inputs are deemed to be unobservable.

Common Stocks

These securities are comprised of exchange traded U.S. and foreign common stock and mutual funds. The fair value of these securities is primarily based on unadjusted quoted prices in active markets that are readily and regularly available and are classified as Level 1. Common stocks priced through an internal valuation where significant inputs are deemed to be unobservable, including securities issued by government organizations where fair value is fixed, are classified as Level 3. Prices from pricing services and broker quotes are validated on an ongoing basis to ensure the adequacy and reliability of the fair value measurement. The Company performs both quantitative and qualitative analysis of the prices including, initial and ongoing review of third-party pricing methodologies, back testing of recent trades, and a thorough review of pricing trends and statistics.

NOTES TO FINANCIAL STATEMENTS

Mortgage loans

The estimated fair value of mortgage loans is determined using an income approach, based upon the present value of the expected cash flows discounted at an interpolated treasury yield plus a spread. The spread is based on management's judgment and assumptions, which takes into account matters such as property type, LTV and remaining term of each loan, etc. The spread is a significant component of the pricing inputs, and therefore, these investments are classified as Level 3.

Cash, cash equivalents, short-term investments and investment income due and accrued

Cash on hand and money market mutual funds are classified as Level 1. Cash overdrafts (i.e. outstanding checks) are classified as Level 2. Due to the short-term maturities of cash equivalents, short-term investments, and investment income due and accrued, carrying value approximates fair value and are classified as Level 2.

Derivatives (including separate accounts liabilities)

The fair value of derivative instruments is generally derived using valuation models that use an income approach, except for derivatives that are exchange-traded, which are valued using quoted prices in an active market. Where valuation models are used, the selection of a particular model depends upon the contractual terms of, and specific risks inherent in the instrument, as well as the availability of pricing information in the market. The Company generally uses similar models to value similar instruments. Valuation model inputs include contractual terms, yield curves, foreign exchange rates, equity prices, credit curves, measures of volatility, and other factors.

Derivatives - collateral (including separate accounts liabilities - collateral)

The carrying value of these instruments approximates fair value since these assets and liabilities are generally short-term in nature and are classified as Level 2.

Other invested assets

Other invested assets are primarily comprised of tax credit investments, capital and surplus notes, residual tranches of securitizations, affiliated loans and other investments with characteristics of debt (this includes non-bond debt securities). The fair value of the affiliated loans and tax credit investments are derived using an income valuation approach, which is based on a discounted cash flow calculation using a discount rate that is determined internally and therefore classified as Level 3. Capital and surplus notes and other investments with characteristics of debt are primarily valued using prices from third-party pricing services that generally use a discounted cash-flow model or a market approach to arrive at fair value of the securities and are classified as Level 2. The fair value of the majority of investments in residual tranches of securitizations is derived using an income valuation approach, which is based on a discounted cash flow calculation that may or may not use observable inputs and therefore is classified as Level 3. Capital notes and non-bond debt securities were reclassed from bonds to other invested assets at 1/1/2025 for failing to meet the new definition of a bond under the principles-based bond definition (see Note 2 – Changes in Accounting Principles).

Separate accounts assets (including separate accounts assets - collateral)

Assets within the separate accounts are primarily invested in bonds, common stocks and preferred stocks. The fair value of investments in the separate accounts is calculated using the same procedures as are used for bonds and common stocks in the general account.

The separate accounts also invest in limited partnerships and hedge fund investments. The fair value of such partnerships is determined by reference to the limited partnership's NAV. The valuation of the hedge funds is based upon the hedge funds' latest financial statements adjusted for cash activity since that date and estimates of market valuations.

Deposit fund contracts

Fair values for annuities certain liabilities are estimated using discounted cash flow calculations based on interest rates currently being offered for similar contracts with maturities consistent with those remaining for the contracts being valued.

Borrowed Money

Borrowed money consists of a financing arrangement. The carrying value of the financing arrangement approximates fair value. At September 30, 2026, the Company had no repurchase agreements.

Amounts payable for securities lending

Amounts payable for securities lending consists of cash collateral received under securities lending agreements. The carrying value approximates fair value.

D. If it is not practicable for an entity to estimate the fair value of that financial instrument or a class of financial instruments, the following shall be disclosed:

(1) - (2) Not applicable.

E. The following table provides additional information for investments that are measured at fair value using NAV as a practical expedient, as allowed under authoritative guidance, for investments that meet specified criteria:

		9/30/2026			
Category of Investment	**Investment Strategy**	**Fair Value Determined using NAV**	**Unfunded Commitments**	**Redemption Frequency**	**Redemption Notice Period**
Hedge Fund	Multi-Strategy	$ 3,169,627,283	$ —	Monthly, Quarterly, Semi-Annually and Annually	180 days or less
Private Equity	Venture Capital	1,319,810,647	—	Quarterly	95 days or less
Hedge Fund	Fixed Income Arbitrage	85,625,567	—	Quarterly	100 days or less
Hedge Fund	Long/Short Equity	7,977,705	—	Monthly	30 days
		$ 4,583,041,203	$ —		

NOTES TO FINANCIAL STATEMENTS

21. Other Items

A. Effective January 1, 2026, the Company entered into a fixed annuity coinsurance agreement with Metropolitan Tower Life Insurance Company, an unaffiliated third-party life insurance company. Under the agreement, the Company cedes all risks associated with certain fixed annuity policies issued on or after the effective date. The Company retains policy administration and other services and receives an expense allowance and a ceding commission. For the nine months ended September 30, 2026, the Company ceded a total of $2,717,780,947 in premiums, and as of September 30, 2026, the Company has ceded $6,031,034,178 in reserves under all fixed annuity reinsurance agreements.

B. Not applicable.

C. No change.

D - E. Not applicable.

F - G. No change.

H - I. Not applicable.

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

IMR was admitted up to 10% of the Company's adjusted Capital and Surplus. Capital and Surplus was adjusted to exclude net positive admitted goodwill, electronic data processing equipment and operating system software, admitted negative IMR, and net deferred tax assets. The computation of adjusted Capital and Surplus for purposes of negative IMR admissibility is included below:

	Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
(1) Net negative (disallowed) IMR	$ 457,418,207	$ 429,197,428	$ 28,220,779	$ —
(2) Negative (disallowed) IMR admitted	457,418,207	429,197,428	28,220,779	—
(3) Calculated adjusted capital and surplus				
	Total			
Prior Period General Account Capital & Surplus	$8,794,845,002			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	114,892,422			
EDP Equipment & Operating System Software (admitted)	—			
Net DTAs (admitted)	831,172,607			
Net Negative (disallowed) IMR (admitted)	444,055,766			
Adjusted Capital & Surplus	$7,404,724,207			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	6.2 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	**Losses**		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ 546,937,963	$ 533,227,962		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	40,978,554	36,841,299		
Fair Value Derivative Gains & Losses Amortized Over Current Period	70,237,231	53,306,227		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	517,679,286	516,763,034		

22. Events Subsequent

At November 12, 2026, the date the financial statements were available to be issued, there have been no events occurring subsequent to the close of the Company's books or accounts which would have a material impact on the financial condition of the Company.

23. Reinsurance

A. Ceded Reinsurance Report

Section 1 – General Interrogatories

No change.

Section 2 – Ceded Reinsurance Report – Part A

No change.

Section 3 – Ceded Reinsurance Report – Part B

No change.

B - H. Not applicable.

NOTES TO FINANCIAL STATEMENTS

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

Not applicable.

25. Change in Incurred Losses and Loss Adjustment Expenses

Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

Not applicable.

30. Premium Deficiency Reserves

Not applicable.

31. Reserves for Life Contracts and Annuity Contracts

No change.

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

No change.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No change.

34. Premium and Annuity Considerations Deferred and Uncollected

No change.

35. Separate Accounts

No change.

36. Loss/Claim Adjustment Expenses

Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2024

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. 12/31/2024

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/09/2026

6.4 By what department or departments?
Delaware Department of Insurance .....

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

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

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

7.2 If yes, give full information:
.....

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

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [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
NYLIFE Securities LLC	New York, NY				YES
NYLIFE Distributors LLC	Jersey City, NJ				YES
Eagle Strategies LLC	New York, NY				YES
New York Life Investment Management LLC	New York, NY				YES
Apogem Capital LLC	New York, NY				YES
NYL Investors LLC	New York, NY				YES
MacKay Shields LLC	New York, NY				YES
NYLIM Service Company LLC	Jersey City, NJ				YES
Flatiron RR LLC	New York, NY				YES
Candriam	Strassen, LUX				YES
Ausbil Investment Management Limited	Sydney, AUS				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: ..... $ 17,670,961

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: ..... $ 1,254,251,859

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	$ 3,676,497,025	$ 3,818,771,756
13.22	Preferred Stock	$	$
13.23	Common Stock	$	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 2,317,968,534	$ 2,306,893,941
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 5,994,465,559	$ 6,125,665,697
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$	$

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

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

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

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 1,079,964,641

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 1,079,901,547

15.3 Total payable for securities lending reported on the liability page. ..... $ 1,002,955,094

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
JPMorgan Chase	270 Park Avenue, New York, NY 10017
The Bank of New York Mellon	240 Greenwich Street, New York, NY 10286
The Northern Trust Company	50 S 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
Apogem Capital LLC	A
Apollo Insurance Solutions Group LP	U
Ausbil Investment Management Limited	A
Blackstone Asset Based Finance Advisors LP	U
Blackstone ISG-I Advisors L.L.C.	U
Goldman Sachs Asset Management LP	U
J.P. Morgan Investment Management Inc.	U
KKR Credit Advisors (US) LLC	U
MacKay Shields LLC	A
New York Life Investment Management LLC	A
NYL Investors LLC	A
Tristan Capital Partners LLP	A
Wellington Management Company LLP	U
BlackRock Financial Management, Inc	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?..... Yes [ ] 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
309234	Apogem Capital LLC	SEC	DS
	Apollo Insurance Solutions Group LP	n/a	NO
289468	Ausbil Investment Management Limited	SEC	DS
120934	Blackstone Asset Based Finance Advisors LP	SEC	NO
289202	Blackstone ISG-I Advisors L.L.C.	SEC	NO
107738	Goldman Sachs Asset Management LP	SEC	NO
107038	J.P. Morgan Investment Management Inc.	SEC	NO
146629	KKR Credit Advisors (US) LLC	SEC	NO
107717	MacKay Shields LLC	SEC	DS
109591	New York Life Investment Management LLC	SEC	DS
169553	NYL Investors LLC	SEC	DS
	Tristan Capital Partners LLP	n/a	DS
106595	Wellington Management Company LLP	SEC	NO
107105	BlackRock Financial Management, Inc	SEC	NO

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

17.2 If no, list exceptions:

Initial filings that were not made within 120 days of purchase including: - Filings for which we have not yet received the required documentation necessary for submission to the SVO: 1 - Filings that have been submitted but not yet rated by the SVO: 15 .....

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 [X] No [ ]

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	$ 1,065,519,496
	1.13 Commercial Mortgages	$ 21,261,173,071
	1.14 Total Mortgages in Good Standing	$ 22,326,692,567
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 16,622,598
	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	$ 7,910,402
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 7,910,402
	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)	$ 22,351,225,567
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	%
	2.2 A&H cost containment percent	%
	2.3 A&H expense percent excluding cost containment expenses	%
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
97136	13-3114906	01/01/2026	Metropolitan Tower Life Insurance Company	NE	CO/I	FA	Authorized		

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 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	19,344,007	157,623,592	755,652		177,723,251	8,912,956
2. Alaska AK	L	5,512,807	64,023,272	288,852		69,824,931	1,165,894
3. Arizona AZ	L	25,836,948	390,907,197	1,577,077		418,321,222	6,860,536
4. Arkansas AR	L	8,003,753	74,395,916	2,075,405		84,475,074	5,632,623
5. California CA	L	344,965,206	2,366,633,753	5,407,797		2,717,006,756	41,621,166
6. Colorado CO	L	43,708,597	394,664,772	1,049,792		439,423,161	8,797,786
7. Connecticut CT	L	49,226,061	246,205,007	324,527		295,755,595	32,258,566
8. Delaware DE	L	17,003,644	66,050,096	80,229		83,133,969	2,107,508
9. District of Columbia DC	L	4,825,232	27,945,242	29,361		32,799,835	301,191
10. Florida FL	L	106,341,066	1,206,005,677	3,255,410		1,315,602,153	53,004,317
11. Georgia GA	L	32,904,778	356,186,381	1,996,418		391,087,577	10,807,040
12. Hawaii HI	L	9,708,605	123,564,899	116,905		133,390,409	3,653,267
13. Idaho ID	L	5,340,473	115,916,605	564,347		121,821,425	1,264,677
14. Illinois IL	L	39,376,903	533,032,445	2,583,351		574,992,699	10,196,906
15. Indiana IN	L	20,517,518	188,717,038	1,226,882		210,461,438	2,647,698
16. Iowa IA	L	14,845,247	134,327,696	375,415		149,548,358	4,044,681
17. Kansas KS	L	10,711,230	112,430,486	699,935		123,841,651	5,698,140
18. Kentucky KY	L	8,138,762	140,812,613	1,577,365		150,528,740	2,133,637
19. Louisiana LA	L	28,894,818	253,906,557	1,404,676		284,206,051	8,588,366
20. Maine ME	L	3,328,225	86,680,540	168,002		90,176,767	1,311,907
21. Maryland MD	L	33,571,572	290,555,975	587,187		324,714,734	10,161,280
22. Massachusetts MA	L	60,730,887	965,102,642	978,066		1,026,811,595	32,470,072
23. Michigan MI	L	41,991,700	418,848,647	1,633,177		462,473,524	4,593,645
24. Minnesota MN	L	53,166,988	285,140,883	1,849,472		340,157,343	8,932,607
25. Mississippi MS	L	14,504,327	74,229,573	643,790		89,377,690	2,792,040
26. Missouri MO	L	19,243,544	349,775,635	9,021,618		378,040,797	11,176,935
27. Montana MT	L	5,112,446	58,108,133	199,108		63,419,687	2,215,569
28. Nebraska NE	L	13,410,190	58,417,994	192,179		72,020,363	2,556,842
29. Nevada NV	L	13,440,919	128,310,587	357,546		142,109,052	1,438,418
30. New Hampshire NH	L	7,327,590	160,595,672	255,876		168,179,138	3,297,616
31. New Jersey NJ	L	68,317,555	729,286,204	1,260,927		798,864,686	18,402,712
32. New Mexico NM	L	7,371,350	102,170,019	277,730		109,819,099	4,731,522
33. New York NY	L	177,048,898	2,425,538,309	1,237,165		2,603,824,372	56,062,285
34. North Carolina NC	L	25,833,649	476,931,144	1,655,725		504,420,518	13,069,965
35. North Dakota ND	L	3,767,548	33,897,327	192,364		37,857,239	564,350
36. Ohio OH	L	34,306,985	481,044,577	1,388,129		516,739,691	13,100,217
37. Oklahoma OK	L	12,530,490	135,719,058	2,114,523		150,364,071	3,750,204
38. Oregon OR	L	12,678,519	264,104,040	1,441,420		278,223,979	4,914,176
39. Pennsylvania PA	L	46,265,900	584,799,075	2,194,082		633,259,057	13,341,685
40. Rhode Island RI	L	8,701,566	84,076,871	110,594		92,889,031	5,559,825
41. South Carolina SC	L	21,004,056	243,791,860	625,877		265,421,793	6,299,418
42. South Dakota SD	L	13,778,024	73,618,227	462,933		87,859,184	1,709,762
43. Tennessee TN	L	16,911,391	222,361,810	1,700,145		240,973,346	5,064,821
44. Texas TX	L	148,225,690	1,486,254,200	5,784,634		1,640,264,524	48,553,218
45. Utah UT	L	9,770,188	191,273,448	549,941		201,593,577	758,730
46. Vermont VT	L	3,179,553	57,130,984	52,884		60,363,421	1,366,009
47. Virginia VA	L	53,759,592	475,874,695	1,175,851		530,810,138	26,311,396
48. Washington WA	L	64,418,850	552,726,608	689,287		617,834,745	9,815,500
49. West Virginia WV	L	2,724,855	44,915,105	140,552		47,780,512	783,015
50. Wisconsin WI	L	15,105,597	227,099,246	1,207,948		243,412,791	4,113,658
51. Wyoming WY	L	2,987,361	48,558,686	122,169		51,668,216	473,418
52. American Samoa AS	N						
53. Guam GU	L	26,570	12,594,609	8,081		12,629,260	
54. Puerto Rico PR	N	77,379	655,432	8,907		741,718	
55. U.S. Virgin Islands VI	L	12,993		7,741		20,734	
56. Northern Mariana Islands MP	N						
57. Canada CAN	N	637,128		118		637,246	
58. Aggregate other alien OT	XXX	50,645,832	307,226	3,412		50,956,470	
59. Subtotal	XXX	1,861,121,562	18,783,844,285	65,688,556		20,710,654,403	529,389,772
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
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	47,893				47,893	
94. Aggregate or other amounts not allocable by state	XXX	531,536				531,536	
95. Totals (direct business)	XXX	1,861,700,991	18,783,844,285	65,688,556		20,711,233,832	529,389,772
96. Plus reinsurance assumed	XXX	963,691,382				963,691,382	
97 Totals (all business)	XXX	2,825,392,373	18,783,844,285	65,688,556		21,674,925,214	529,389,772
98. Less reinsurance ceded	XXX	89,994,980	2,717,780,947	65,688,556		2,873,464,483	
99. Totals (all business) less reinsurance ceded	XXX	2,735,397,393	16,066,063,338			18,801,460,731	529,389,772
DETAILS OF WRITE-INS							
58001. ZZZ other alien	XXX	50,645,832	307,226	3,412		50,956,470	
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	50,645,832	307,226	3,412		50,956,470	
9401. Parent company contribution for employee benefit plans	XXX	531,536				531,536	
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	531,536				531,536	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
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..... 4

Direct Ordinary premiums and annuity considerations are allocated by states on the basis of the address to which the premium notice is sent. Corporate Owned Life Insurance and Single premiums are allocated to the residence of the insured, owner, or annuitant or the address designated as the one to which business communication should be sent. *Premium or annuities considerations waived under disability or other contract provisions are shown in one sum on Line 93, Columns 2, 3, 4, 5, 6, and 7. **All US business must be allocated by state regardless of license status. Life Insurance and Multi Funded Annuity considerations included above are actual amounts received by the Company whereas in the Separate Account the amounts may differ because of fluctuations in unit values between the record date and processing date. NOTE: Schedule T should not be used as the basis for state guaranty association assessments.

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

The following entities are directly controlled by **New York Life Insurance Company (Parent)** (entities that are indented are directly controlled by the preceding entity).

New York Life Insurance and Annuity Corporation (91596) (DE)
- NYLIAC RLP II, LLC (DE)
- Development Funding Backed Pass-Through Trust Series – 2025 A (DE)

NYLIFE Insurance Company of Arizona (81353) (AZ)
New York Life Enterprises LLC (See page 12.2 for entity's org chart) (DE)
NYLIFE LLC (See page 12.2 for entity's org chart) (DE)
NYL Investors LLC (See page 12.3 for entity's org chart) (DE)
New York Life Investment Management Holdings LLC (See page 12.4 for entity's org chart) (DE)
NYLife Real Estate Holdings LLC (See page 12.10 for entity's org chart) (DE)
New York Life Group Insurance Company of NY (NY)
Life Insurance Company of North America (IA)
- LINA Benefit Payments, Inc. (DE)

New York Life Benefit Payments LLC (DE)
NYL Real Assets LLC (DE)
NYL Emerging Manager LLC (DE)
NYLIC HKP Member LLC (DE)
- NYLIC HKP VENTURE LLC (DE)
  - NYLIC HKP REIT LLC (DE)

NYLIM Jacob Ballas India Holdings IV (MUS)
NYL 717 Texas Member LLC (DE)
- NYL 717 Texas Holdings LLC (DE)
  - NYL 717 Texas REIT Holdings, LLC (DE)
    - NYL 717 Texas Avenue TX TRS, LLC (DE)
    - NYL 717 Texas Avenue TX Owner, LLC (DE)

Flatiron RR LLC (DE)
Flatiron RR II LLC (DE) (NYLInvestors Series A: 100%, Tetragon Credit Income V L.P. Series B: 100%)
- Flatiron RR CLO 30 LLC (DE)

Flatiron CLO 2013-1 -Ltd. (CYM)
Flatiron CLO 2015-1 Ltd (CYM)
Flatiron CLO 17 Ltd. (CYM)
Flatiron CLO 18 Ltd. (CYM)
Flatiron CLO 19 Ltd (CYM)
Flatiron CLO 20 Ltd. (CYM)
Flatiron CLO 21 Ltd. (CYM)
Flatiron RR CLO 22 LLC (CYM)
Flatiron CLO 24 Ltd. (CYM)
Flatiron CLO 25 Ltd. (CYM)
Flatiron CLO 26 Ltd. (JE)
Flatiron CLO 23 LLC. (DE)
Flatiron RR CLO 27 Ltd. (CYM)
Flatiron CLO 28 Ltd. (CYM)
Flatiron RR LLC, Manager Series (DE Series LLC) (DE)
Flatiron RR LLC, Retention Series (DE Series LLC) (DE)
Flatiron CLO 29 Ltd.
Flatiron RR CLO 30 Ltd. (CYM) NYL
Flatiron CLO 31 Ltd.
Flatiron CLO 32 Ltd.
Flatiron CLO 33 Ltd.
Flatiron CLO 34 Ltd. NYL Investors
Stratford CDO 2001-1 Ltd. (CYM)
Silver Spring, LLC (DE)
- Silver Spring Associates, L.P. (PA)

SCP 2005-C21-002 LLC (DE)
SCP 2005-C21-003 LLC (DE)
SCP 2005-C21-006 LLC (DE)
SCP 2005-C21-007 LLC (DE)
SCP 2005-C21-008 LLC (DE)
SCP 2005-C21-009 LLC (DE)
SCP 2005-C21-017 LLC (DE)
SCP 2005-C21-018 LLC (DE)
SCP 2005-C21-021 LLC (DE)
SCP 2005-C21-025 LLC (DE)
SCP 2005-C21-031 LLC (DE)
SCP 2005-C21-036 LLC (DE)
SCP 2005-C21-041 LLC (DE)
SCP 2005-C21-043 LLC (DE)
SCP 2005-C21-044 LLC (DE)
SCP 2005-C21-048 LLC (DE)
SCP 2005-C21-061 LLC (DE)
SCP 2005-C21-063 LLC (DE)
SCP 2005-C21-067 LLC (DE)
SCP 2005-C21-069 LLC (DE)
SCP 2005-C21-070 LLC (DE)
NYMH-Ennis GP, LLC (DE)
- NYMH-Ennis, L.P. (TX)

NYMH-Freeport GP, LLC (DE)
- NYMH-Freeport, L.P. (TX)

NYMH-Houston GP, LLC (DE)
- NYMH-Houston, L.P. (TX)

NYMH-Plano GP, LLC (DE)
- NYMH-Plano, L.P. (TX)

NYMH-San Antonio GP, LLC (DE)
- NYMH-San Antonio, L.P. (TX)

NYMH-Stephenville GP, LLC (DE)
- NYMH-Stephenville, L.P. (TX)

NYMH-Taylor GP, LLC (DE)
- NYMH-Taylor, L.P. (TX)

NYMH-Attleboro MA, LLC (DE)
NYMH-Farmingdale, NY, LLC (DE)
NYLMDC-King of Prussia GP, LLC (DE)
- NYLMDC-King of Prussia Realty, LP (DE)

Country Place LP (DE)
- Country Place JV LLC (DE)

REEP-MF Salisbury Square Tower One TAF LLC (DE)
- REEP-DRP Salisbury Square Tower One TAB JV LLC (DE)
  - Salisbury Square Tower One LLC (DE)

REEP-MF Salisbury Square Tower Two TAF LLC (DE)
REEP-MF Salisbury Square TAF LLC (DE)
Cumberland Properties LLC (DE)
2015 DIL PORTFOLIO HOLDINGS LLC (DE)
- PA 180 KOST RD LLC (DE)

Cortlandt Town Center LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

REEP-ADC GA LLC (DE)
REEP-WP ART TOWER JV LLC (DE)
REEP-1250 Forest LLC (DE)
REEP-HZ SPENCER LLC (DE)
REEP-IND MCP WEST NC LLC (DE)
REEP-IND 10 WEST AZ LLC (DE)
REEP-IND 4700 Nall TX LLC (DE)
REEP-IND Alpha TX LLC (DE)
REEP-IND MCP VIII NC LLC (DE)
REEP-IND CHINO CA LLC (DE)
REEP-IND FRANKLIN MA HOLDER LLC (DE)
REEP-IND FREEDOM MA LLC (DE)
REEP-IND Fridley MN LLC (MN)
REEP-IND Kent LLC (DE)
REEP-IND LYMAN MA LLC (DE)
REEP-IND MCP II NC LLC (DE)
REEP-IND MCP IV NC LLC (DE)
REEP-IND MCP V NC LLC (DE)
REEP-IND MCP VII NC LLC (DE)
REEP-IND MCP III OWNER NC LLC (DE)
REEP-IND MCP West NC LLC (DE)
REEP-IND STANFORD COURT LLC (DE)
    REEP-IND STANFORD COURT CA LLC (DE)
REEP-IND Valley View TX LLC (DE)
REEP-IND Valwood TX LLC (DE)
REEP-MF 960 East Paces Ferry GA LLC (DE)
REEP-MF 960 EPF Opco GA LLC (DE)
REEP-MF Emblem DE LLC (DE)
REEP-MF Gateway TAF UT LLC (DE)
    REEP-WP Gateway TAB JV LLC (DE)
REEP-MF Mount Laurel NJ LLC (DE)
    REEP 220 NW Owner LLC (DE)
REEP-MF NORTH PARK CA LLC (DE)
REEP-AVERY OWNER LLC (DE)
REEP-MF One City Center NC LLC (DE)
REEP-MF Wallingford WA LLC (DE)
REEP-MF STEWART AZ OLDER LLC (DE)
REEP-MF STEWART AZ (DE)
REEP-OFC Aspect OR LLC (DE)
REEP-OFC Bellevue WA LLC (DE)
REEP-OFC Financial Center FL LLC (DE)
REEP-OFC WATER RIDGE NC HOLDCO LLC (DE)
REEP-OFC ONE WATER RIDGE NC LLC (DE)
REEP-OFC TWO WATER RIDGE NC LLC (DE)
REEP-OFC FOUR WATER RIDGE NC LLC (DE)
REEP-OFC FIVE WATER RIDGE NC LLC (DE)
REEP-OFC SIX WATER RIDGE NC LLC (DE)
REEP-OFC SEVEN WATER RIDGE NC LLC (DE)
REEP-OFC EIGHT WATER RIDGE NC LLC (DE)
REEP-OFC NINE WATER RIDGE NC LLC (DE)
REEP-OFC TEN WATER RIDGE NC LLC (DE)
REEP-OFC ELEVEN WATER RIDGE NC LLC (DE)
REEP-MF FOUNTAIN PLACE MN LLC (DE)
    REEP-MF FOUNTAIN PLACE LLC (DE)
REEP-MF Park-Line FL LLC (DE)
REEP-OFC 2300 Empire CA LLC (DE)
REEP-IND 10 WEST II AZ LLC (DE)
REEP-RTL Flemington NJ LLC (DE)
REEP-RTL Mill Creek NJ LLC (DE)
REEP-RTL NPM GA LLC (DE)
REEP-OFC 515 Post Oak TX LLC (DE)
REEP-RTL DTC VA LLC (DE)
REEP-RTL DTC-S VA LLC (DE)
REEP-OFC 410 TOWNSEND CA LLC (DE)
REEP-OFC 410 TOWNSEND LLC (DE)
Madison-LPP Kernersville GP LLC (DE)
Madison-LPP Kernersville LP (DE)
Madison-LPP Kernersville JV LP (DE)
Madison-SS Kernersville QRS, Inc (DE)
REEP-OFC 600 TOWNSEND CA LLC (DE)
REEP-OFC 600 TOWNSEND LLC (DE)
REEP-OFC 1341 G DC LLC (DE)
REEP-OFC 1030 15NW DC LLC (DE)
REEP-OFC 1111 19NW DC LLC (DE)
REEP -OFC 30 WM IL LLC (DE)
REEP-SS Marshfield LLC (DE)
    REEP-LLP Marshfield JV LLC (DE)
REEP-SS Vallejo LLC (DE)
REEP-OFC 353 Sacramento LLC (DE)
    REEP-Royal 353 Sacramento JV LLC (DE)
REEP-MF Reno LLC (DE)
REEP-NPD Romulus II AND III JV LLC (DE)
REEP-NPD Romulus II AND III JV B4 OWNER LLC (DE)
REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)
REEP-OFC 757 Third Avenue NY LLC (DE)
REEP-IND 350 E. Plumeria CA LLC (DE)
    REEP-IND 350 E. Plumeria JV CA LLC (DE)
REEP-IND 7600 MET LLC (DE)
REEP-IND 7600 MET OWNER LLC (DE)
REKA 51M HOLDINGS, LLC (DE)
NJIND Raritan Center LLC (DE)
NJIND Talmadge Road LLC (DE)
NJIND Melrich Road LLC (DE)
FP Building 18, LLC (DE)
FP Building 19, LLC (DE)
Summitt Ridge Apartments, LLC (DE)
PTC Acquisitions, LLC (DE)
Martingale Road LLC (DE)

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

New York Life Insurance Company (Parent) (continued)

New York Life Funding (CYM)
New York Life Global Funding (DE)
Government Energy Savings Trust 2003-A (NY)
UFI-NOR Federal Receivables Trust, Series 2009B (NY)
NYLARC Holding Company Inc. (AZ)
    New York Life Agents Reinsurance Company (AZ)
JREP Fund Holdings I, L.P. (CYM)
Jaguar Real Estate Partners L.P. (CYM)
REEP-NYL JAG ACQUISITION CO MEMBER LLC (DE)
NYLIFE Office Holdings Member LLC (DE)
    NYLIFE Office Holdings LLC (DE)
        NYLIFE Office Holdings REIT LLC (DE)
            REEP-OFC DRAKES LANDING CA LLC (DE)
            REEP-OFC CORPORATE POINTE CA LLC (DE)
            REEP-OFC VON KARMAN CA LLC (DE)
            REEP-OFC ONE BOWDOIN SQUARE MA LLC (DE)
            REEP-OFC 525 N Tryon NC LLC (DE)
                525 Charlotte Office LLC (DE)
            REEP-IMPIC OFC PROMINENCE ATLANTA LLC (DE)
Sol Invictus Note Issuer SPV 2021-1 LLC (DE)
Veritas Doctrina Note Issuer SPV LLC (DE)
Fairview Capital Partners, LLC (DE)
AC 2023 NMTC Investor, LLC (LA)
    USB NMTC FUND 2023-6, LLC (DE)
NYLIC RLP II, LLC (DE)
Phalanx Mortgage Opportunities Trust (DE)
Phalanx Mortgage Opportunities Trust Manager LLC (DE)

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

New York Life Enterprises LLC and NYLIFE LLC

New York Life Enterprises LLC

SEAF Sichuan SME Investment Fund LLC (DE)
New York Life International Holdings Limited (MUS)
- Max Estates Limited. (IND)
  - Max I Limited (IND)
  - Max Assets Services Limited. (IND)
  - Max Square Limited (IND)
  - Pharmax Corporation Limited. (IND)
  - Max Towers Private. Limited. (IND)
  - Max Estates 128 Private. Limited. (IND)
  - Max Estates Gurgaon Limited. (IND)
  - Acreage Builders Private. Limited. (IND)
  - Astiki Realty Private Limited (IND)
  - Max Estates Gurgaon Two Limited (IND)

NYL Cayman Holdings Ltd. (CYM)
- NYL Worldwide Capital Investments LLC (DE)

Seguros Monterrey New York Life, S.A. de C.V. (MEX)
- Administradora de Conductos SMNYL, S.A. de C.V. (MEX)
- Inmobiliaria SMNYL, S.A. de C.V. (MEX)

NYLIFE LLC

Eagle Strategies LLC (DE)
New York Life Capital Corporation (DE)
New York Life Trust Company (NY)
NYLIFE Securities LLC (DE)
NYLINK Insurance Agency Incorporated (DE)

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

New York Life Investment Management Holdings LLC

NYL Investors LLC (DE)
- NYL Investors (U.K.) Limited (GBR)
  - NYL Investors REIT Manager LLC (DE)
- MSVEF II GP LLC (DE)
  - MSVEF RT Feeder II LP (DE)
    - MSVEF II RT LLC (DE)
      - Madison Square Value Enhancement Fund II LP (DE)
        - MSVEF II – MF Innsbrook VA LLC (DE)
          - MSVEFII – IND International Commerce Center (DE)
        - MSVEF II-IND Turner West KS LLC (DE)
        - MSVEF II-IND Turner West KS JV LLC (DE)
        - MSVEF II-IND Turner West KS Owner 6 LLC (DE)
        - MSVEF II-IND Turner West KS Owner 7 LLC (DE)
        - MSVEF II-IND Turner West KS Owner 8 LLC (DE)
          - MSVEF II – MF Graces Reserve Member NC LLC (DE)
            - Graces Reserve JV LLC (DE)
              - Graces Reserve NC Owner LLC (DE)
- NYL Investors NCVAD II GP, LLC (DE)
  - McMorgan Northern California Value Add/Development Fund II, LP (DE)
    - MNCVAD II-OFC 770 L Street CA LLC (DE)
    - MNCVAD II-MF UNION CA LLC (DE)
      - MNCVAD II- HOLLIDAY UNION JV LLC (DE)
    - MNCVAD II-OFC HARBORS CA LLC (DE)
      - MNCVAD II-SEAGATE HARBORS LLC (DE)
    - MNCVAD II-OFC 630 K Street CA LLC (DE)
    - MNCVAD II-IND SHILOH CA LLC (DE)
      - MNCVAD II-BIG SHILOH JV LLC (DE)
- MSSDF GP LLC (DE)
- MSSDF II GP LLC (DE)
- MSSDF II Member LLC (DE)
  - Madison Square Structured Debt Fund II LP (DE)
    - MSSDF REIT II LLC (DE)
- MSSDF Member LLC (DE)
  - Madison Square Structured Debt Fund LP (DE)
    - MSSDF REIT LLC (DE)
      - MSSDF REIT Funding Sub I LLC (DE)
      - MSSDF REIT Funding Sub II LLC (DE)
      - MSSDF REIT Funding Sub III LLC (DE)
      - MSSDF REIT Funding Sub IV LLC (DE)
      - MSSDF REIT Funding Sub V LLC (DE)
      - MSSDF REIT Funding Sub VI LLC (DE)
      - MSSDF REIT Funding Sub VII LLC (DE)
    - MSSDF-OFCB Voss San Felipe LLC (DE)
    - MSSDF-OFCB Woodway LLC (DE)
    - MSSDF-OFCB Hanover LLC (DE)
- MSSIV GP LLC (DE)
  - Madison Square Strategic Investments Venture LP (DE)
    - MSSIV REIT Manager LLC (DE)
    - Madison Square Strategic Investments Venture REIT LLC (DE)
    - MSSIV- MF Country Place MD LLC (DE)
    - MSSIV-IND Speedway SC LLC (DE)
      - NLR Speedway Venture LLC (DE)
        - SC Speedway Hwy 124, LLC (DE)
    - MSSIV-IND Speedway Phase II Member SC LLC (DE)
      - MSSIV-IND Speedway Phase II JV SC LLC (DE)
        - SC Speedway Grand National, LLC (DE)
    - MSSIV-MF Yorktown Member IL LLC (DE)
      - MSSIV-MF Yorktown JV IL LLC (DE)
- MSVEF GP LLC (DE)
- MCPF GP LLC (DE)
- NYL Investors Madison Core Property Fund LP (DE)
  - MCPF Holdings Manager LLC (DE)
  - MCPF MA Holdings LLC (DE)
  - MCPF Holdings LLC (DE)
    - MADISON-IND TAMARAC FL LLC (DE)
    - MADISON-OFC BRICKELL FL LLC (DE)
    - MADISON-IND POWAY CA LLC (DE)
      - MADISON-LPC POWAY JV LLC (DE)
    - MADISON-MF GRANARY FLATS TX LLC (DE)
      - MADISON-AO GRANARY FLATS JV LLC (DE)
        - MADISON-AO GRANARY FLATS OWNER LLC (DE)
    - MADISON-MF THE MEADOWS WA LLC (DE)
      - MADISON-ACG THE MEADOWS OWNER LLC (DE)
        - MADISON-ACG THE MEADOWS JV LLC (DE)
    - MADISON-MOB Lee Highway VA LLC (DE)
    - Madison-OFC 5161 CA LLC (DE)
    - MADISON-SS Kernersville QRS, Inc. (DE)
      - MADISON-LPP Kernersville JV GP LLC (DE)
      - MADISON-LPP Kernersville JV LP (DE)
        - MADISON-LPP Kernersville GP LLC (DE)
        - MADISON-LPP Kernersville LP (DE)
    - MADISON-MF Apex Newbury PA LLC (DE)
    - MCPF-MOB PEMBROKE PINES FL LLC (DE)
    - MCPF-MF Perimeter Gardens GA LLC (DE)
    - MADISON-IND LNDR TABOR ROAD NJ LLC (DE)
    - Madison-MF Yorkshire MD LLC (DE)
      - Yorkshire Apartments JV LLC (DE)
        - Yorkshire Apartments LP (DE)
  - MADISON-IND 2080 ENTERPRISE CA LLC (DE)
  - MADISON-IND CLAWITER CA LLC (DE)
    - MADISON-REDCO CLAWITER JV LLC (DE)
  - MADISON-IND ENTERPRISE RIALTO CA LLC (DE)
  - MIREF Mill Creek, LLC (DE)
  - MIREF Gateway, LLC (DE)
  - MIREF Gateway Phases II and III, LLC (DE)
  - MIREF Delta Court, LLC (DE)
  - MIREF Fremont Distribution Center, LLC (DE)

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

New York Life Investment Management Holdings LLC (continued)

MIREF Newpoint Commons, LLC (DE)
MIREF Northsight, LLC (DE)
MIREF Riverside, LLC (DE)
MIREF 101 East Crossroads, LLC (DE)
101 East Crossroads, LLC (DE)
MIREF Hawthorne, LLC (DE)
MIREF Auburn 277, LLC (DE)
MIREF Sumner North, LLC (DE)
MIREF Wellington, LLC (DE)
MIREF Warner Center, LLC (DE)
MADISON-MF Duluth GA LLC (DE)
MADISON-OFC Centerstone I CA LLC (DE)
MADISON-OFC Centerstone III CA LLC (DE)
MADISON-MOB Centerstone IV CA LLC (DE)
MADISON-OFC One Main Place OR LLC (DE)
MADISON-MF Hoyt OR LLC (DE)
MADISON-RTL Clifton Heights PA LLC (DE)
MADISON-IND Locust CA LLC (DE)
MADISON-OFC Weston Pointe FL LLC (DE)
MADISON-MF MCCADDEN CA LLC (DE)
MADISON-OFC 1201 WEST IL LLC (DE)
MADISON-MCCAFFERY 1201 WEST IL LLC (DE)
MADISON-MF TECH RIDGE TX LLC (DE)
MADISON-RTL SARASOTA FL, LLC (DE)
MADISON-MOB CITRACADO CA LLC (DE)
Madison-MF Osprey QRS Inc. (DE)
Madison-MF Osprey NC GP LLC (DE)
Madison-MF Osprey NC LP (DE)
MADISON-SS Crozet VA LLC (DE)
MADISON-LPP Crozet JV LLC (DE)
MADISON-OFC 85 BLUXOME CA LLC (DE)
MADISON-OFC 85 BLUXOME JV CA LLC (DE)
MSSIV NYL Investor Member LLC (DE)
MSVEF Investor LLC (DE)
MSVEF Feeder LP (DE)
MSVEF REIT LLC (DE)
Madison Square Value Enhancement Fund LP (“MSVEFLP”) (DE)
MSVEF-MF Evanston GP LLC (DE)
MSVEF-MF Evanston IL LP (DE)
MSVEF-IND Commerce 303 GP LLC (DE)
MSVEF-IND Commerce 303 AZ LP (DE)
MSVEF-SW Commerce 303 JV LP (DE)
MSVEF-MF Pennbrook Station GP LLC (DE)
MSVEF-MF Pennbrook Station PA LP (DE)
MSVEF-MF Burrough’s Mill GP LLC (DE)
MSVEF-MF Burrough’s Mill NJ LP (DE)
MSVEF-MF Gramercy JV GP LLC (DE)
MSVEF-MF Gramercy OH LP (DE)
MSVEF-CR Gramercy JV LP (DE)
MSVEF-CR Gramercy Owner GP LLC (DE)
MSVEF-CR Gramercy Owner LP (DE)
MSVEF II Investor LLC (DE)
NYLIM Capital LLC (DE)
Bow River Advisers, LLC (DE)
NYL Investments Europe Limited (IRL)
NYL Investments (International) Ltd. (UK)
NYL Investments (Services) Ltd. (UK)
NYL Investments UK LLP (UK)
New York Life Investment Management Asia Limited (Cayman Islands)
Japan Branch
MacKay Shields LLC (DE)
MacKay Shields Emerging Markets Debt Portfolio (DE)
MacKay Municipal Managers Opportunities GP LLC (DE)
MacKay Municipal Opportunities Master Fund, L.P. (DE)
MacKay Municipal Opportunities Fund, L.P. (DE)
MacKay Municipal Managers Credit Opportunities GP, LLC (DE)
MacKay Municipal Credit Opportunities Master Fund, L.P. (DE)
MacKay Municipal Credit Opportunities Fund, L.P. (DE)
MacKay Municipal Credit Opportunities HL Fund, L.P. (DE)
MacKay Municipal Short Term Opportunities Fund GP LLC (DE)
MacKay Municipal Short Term Opportunities Fund LP (DE)
Plainview Funds plc (IRL)
Plainview Funds plc – MacKay Shields Strategic Bond Portfolio (IRL)
Plainview Funds plc-MacKay Shields Structured Products Opportunities Portfolio (IRL)
Plainview Funds plc – MacKay Shields Emerging Markets Debt Portfolio (IRL)
MacKay Shields High Yield Active Core Fund GP LLC (DE)
MacKay Shields High Yield Active Core Fund LP (DE)
Mackay Shields Defensive Bond Arbitrage Fund Ltd. (BMU)
2 NYL Worldwide Capital Investment LLC.
3 NYLIC, NYLIAC, and MacKay.
MacKay Shields Core Fixed Income Fund GP LLC (DE)
MacKay Shields Core Fixed Income Fund LP (DE)
MacKay Shields Select Credit Opportunities Fund GP LLC (DE)
MacKay Shields Select Credit Opportunities Fund LP (DE)
MacKay Municipal Managers California Opportunities GP LLC (DE)
MacKay Municipal California Opportunities Fund, L.P. (DE)
MacKay Municipal New York Opportunities GP LLC (DE)
MacKay Municipal New York Opportunities Fund, L.P. (DE)
MacKay Municipal Opportunities HL Fund, L.P. (DE)
MacKay Municipal Capital Trading GP LLC (DE)
MacKay Municipal Capital Trading Master Fund, L.P (DE)
MacKay Municipal Capital Trading Fund, L.P. (DE)
MacKay Shields Intermediate Bond Fund GP LLC (DE)
MacKay Shields Intermediate Bond Fund LP (DE)
MacKay Municipal Managers Opportunities Allocation GP LLC (DE)
MacKay Municipal Opportunities Allocation Master Fund LP (DE)
MacKay Municipal Opportunities Allocation Fund A LP (DE)
MacKay Municipal Opportunities Allocation Fund B LP (DE)

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

New York Life Investment Management Holdings LLC (continued)

MacKay Municipal Managers High Yield Select GP LLC (DE)
MacKay Municipal High Yield Select Fund LP (DE)
MacKay Municipal Managers High Income Opportunities GP LLC (DE)
MacKay Municipal High Income Opportunities Fund LP (DE)
MKS Digital Assets LLC (DE)
Candriam Global Emerging Markets Equities Fund LP (DE) (In liquidation)
MacKay Shields Series Fund Managing Member LLC (DE)
Mackay Shields Series Fund (DE)
Securitized Credit Opportunities Series (DE)
High Yield Corporate Bond Series
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC (DE)
MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP (DE)
Apogem Capital LLC fka New York Life Investments Alternatives LLC (DE)
AGPOF GP, LLC (DE)
Apogem Gannett Opportunity Fund, LP (DE)
Apogem SRL 2 LLC (DE)
Apogem SRL 3 LLC (DE)
Madison Capital Funding LLC (DE)
MCF Co-Investment GP LLC (DE)
MCF Co-Investment GP LP (DE)
Madison Capital Funding Co-Investment Fund LP (DE)
Madison Avenue Loan Fund GP LLC (DE)
Madison Avenue Loan Fund LP (DE)
MCF Fund I LLC (DE)
MCF Hanwha Fund LLC (DE)
Ironshore Investment BL I Ltd. (BMU)
MCF CLO IV LLC (DE)
MCF CLO V LLC (DE)
MCF CLO VI LLC (DE)
MCF CLO VII LLC (DE) (f/k/a LMF WF Portfolio III, LLC)
MCF CLO VIII Ltd. (DE)
MCF CLO VIII LLC (DE)
MCF CLO VIII Blocker LLC (DE)
MCF CLO IX Ltd. (CYM)
MCF CLO IX LLC (DE)
MCF CLO 10 Ltd. (JE)
MCF CLO 10 LLC (DE)
MCF CLO IX Blocker LLC (DE)
MCF CLO 10 Blocker LLC (DE)
MCF KB Fund LLC (DE)
MCF KB Fund II LLC (DE)
MCF KB Fund III LLC (DE)
MCF KB Fund III Blocker LLC (DE)
MCF Hyundai Fund LLC (DE)
Apogem Direct Lending Hyundai Fund 2 LLC (DE)
Apogem Direct Lending Levered Fund 2023-1 LLC (DE)
Apogem Direct Lending Loan Portfolio 2023 LLC (DE)
Apogem DL Levered Fund 2023-1 LLC (DE)
Apogem DL Levered Fund SPV 2023-1 LLC (DE)
Apogem Umbrella (CYM)
Apogem US Direct Lending Limited I (CYM)
Apogem Direct Lending Nighthawk Fund (CYM)
MCF Senior Debt Fund 2020 GP LLC (DE)
MCF Senior Debt Fund – 2020 LP (CYM)
MCF Senior Debt Fund Blocker – 2020 LLC (DE)
MCF Mezzanine Carry I LLC (DE)
MCF Mezzanine Fund I LLC (DE)
MCF PD Fund GP LLC (DE)
MCF PD Fund LP (DE)
MCF PD Fund Blocker LP (DE)
MCF Senior Debt Fund 2019-I GP LLC (DE)
MCF Senior Debt Fund 2019-I LP (DE)
Apogem CLO Holdco LLC (DE)
AGF 2026 GP, LLC (DE)
APOGEM GP-LED FUND 2026, LP (DE)
Apogem Senior Direct Lending Fund GP LLC (DE)
Apogem Senior Direct Lending Fund RNF LP (DE)
Apogem Senior Direct Lending Fund LP (DE)
Apogem Senior Direct Lending Fund RNF (L) LP (DE)
Apogem Senior Direct Lending Fund (L) LP (DE)
Apogem Senior Direct Lending LuxCo GP S.à r.l. (LUX)
Apogem Senior Direct Lending Fund (O) SCSp (LUX)
Apogem Senior Direct Lending Financing Company (O) LLC (DE)
Apogem Senior Direct Lending Origination Company (O) LP (DE)
Apogem Senior Direct Lending Blocker Fund (O) SCSp (LUX)
Apogem Senior Direct Lending Master Fund (O) SCSp (LUX)
Apogem Senior Direct Lending Fund (OL) SCSp (LUX)
Apogem Senior Direct Lending Financing Company (OL) LLC (DE)
Apogem Senior Direct Lending Origination Company (OL) (DE)
Apogem Senior Direct Lending Blocker Fund (OL) SCSp (LUX)
Apogem Senior Direct Lending Master Fund (OL) (LUX)
Apogem Senior Direct Lending KB Loan Portfolio LLC (DE)
Apogem Star Direct Lending Fund GP LLC (DE)
Apogem Star Direct Lending Fund LP (CYM)
Apogem Star Originator LLC (DE)
Apogem Star DL Sub LP (DE)
Apogem Direct Lending Levered Fund 2 LLC (DE)
Apogem Direct Lending Levered Fund 2 SPV LLC (DE)
Apogem Direct Lending POBA Fund LLC (DE)
Apogem Direct Lending Faubourg DAC (IRL)
New York Life Capital Partners III GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar GP, LLC (DE)
New York Life Capital Partners IV GenPar, L.P. (DE)
GoldPoint Core Opportunities Fund, L.P. (DE)
GoldPoint Core Opportunities Fund II L.P. (DE)
GoldPoint Mezzanine Partners IV GenPar GP, LLC (DE)
GoldPoint Mezzanine Partners IV GenPar, LP (DE)

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

New York Life Investment Management Holdings LLC (continued)

- GoldPoint Mezzanine Partners Co-Investment Fund A, LP (DE)
- GoldPoint Mezzanine Partners IV, LP (DE) (“GPPIVLP”)
  - GPP Mezz IV A Blocker LP (DE) (“GPPMBA”)
  - GPP Mezz IV A Preferred Blocker LP (DE)
  - GPP Mezz IV C Blocker LP (DE) (“GPPMBC”)
  - GPP Mezz IV D Blocker LP (DE) (“GPPMBD”)
  - GPP Mezz IV ECI Aggregator, LP (DE)
  - GPP Mezz IV F Blocker LP (DE)
  - GPP Mezz IV G Blocker LP (DE)
  - GPP Mezz IV H Blocker LP (DE)
  - GPP Mezz IV I Blocker LP (DE)
- GoldPoint Mezzanine Partners Offshore IV, L.P. (CYM)

GoldPoint Partners Co-Investment V GenPar GP LLC (DE)
- GoldPoint Partners Co-Investment V GenPar, L.P. (DE)
  - GoldPoint Partners Co-Investment Fund A, LP (DE)
  - GPP V - ECI Aggregator LP (DE)
  - GPP V G Blocker Holdco LP (DE)

GoldPoint Partners Private Debt V GenPar GP, LLC (DE)
- GoldPoint Partners Private Debt Partners Offshore V, LP (CYM)
- GPP Private Debt V RS LP (DE)
- GoldPoint Partners Private Debt V GenPar, LP (DE)
  - GoldPoint Partners Private Debt V, LP (DE)
    - GPP PD V A Blocker LLC (DE)
    - GPP Private Debt V-ECI Aggregator LP (DE)
    - GPP PD V B Blocker LLC (DE)
    - GPP PD V D Blocker LLC (DE)
- GPP LuxCo V GP Sarl (LUX)

GoldPoint Partners Select Manager III GenPar GP, LLC (DE)
- GoldPoint Partners Select Manager III GenPar, L.P. (CYM)
  - GoldPoint Partners Select Manager Fund III, L.P. (CYM)
  - GoldPoint Partners Select Manager Fund III AIV, L.P. (DE)

GoldPoint Partners Select Manager IV GenPar GP, LLC (DE)
- GoldPoint Partners Select Manager IV GenPar, L.P. (DE)
  - GoldPoint Partners Select Manager Fund IV, L.P. (DE)

GoldPoint Partners Select Manager V GenPar GP, LLC (DE)
- GoldPoint Partners Select Manager V GenPar, L.P. (DE)
  - GoldPoint Partners Select Manager Fund V, L.P. (DE)

GoldPoint Partners Canada V GenPar Inc. (CAN)
- GoldPoint Partners Select Manager Canada Fund V, L.P. (CAN)

GoldPoint Partners Canada III GenPar Inc (CAN)
- GoldPoint Partners Select Manager Canada Fund III, L.P. (CAN)

GoldPoint Partners Canada IV GenPar Inc. (CAN)
- GoldPoint Partners Select Manager Canada Fund IV, L.P. (CAN)
  - GPP VI – ECI Aggregator LP (DE)
  - GPP VI Blocker A LLC (DE)
  - GPP VI Blocker B LLC (DE)
  - GPP VI Blocker C LLC (DE)
  - GPP VI Blocker D LLC (DE)
  - GPP VI Blocker E LLC (DE)
  - GPP VI Blocker F LLC (DE)
  - GPP VI Blocker H LLC (DE)
  - GPP VI Blocker I LLC (DE)

Apogem Co-Invest VII GenPar, GP LLC (DE)
- Apogem Co-Invest VII GenPar, LP (DE)
  - Apogem Co-Investment VII, LP (DE)

GoldPoint Partners Canada GenPar, Inc. (CAN)

NYLCAP Canada II GenPar, Inc. (CAN)
- NYLCAP Select Manager Canada Fund II, L.P. (CAN)

NYLIM Mezzanine Partners II GenPar GP, LLC (DE)
- NYLIM Mezzanine Partners II GenPar, LP (DE)

NYLCAP Mezzanine Partners III GenPar GP, LLC (DE)
- NYLCAP Mezzanine Partners III GenPar, LP (DE)
- NYLCAP Mezzanine Offshore Partners III, LP (CYM) in dissolution

NYLCAP Select Manager GenPar, LP (DE)

NYLCAP Select Manager II GenPar GP, LLC (DE)
- NYLCAP Select Manager II GenPar, L.P. (CYM)
  - NYLCAP Select Manager Fund II, L.P. (CYM)

NYLCAP India Funding LLC (DE)
- NYLIM-JB Asset Management Co. (Mauritius) LLC (MUS)
  - New York Life Investment Management India Fund II, LLC (MUS)
    - New York Life Investment Management India Fund (FVCI) II, LLC (MUS)

NYLCAP India Funding III LLC (DE)
- NYLIM-Jacob Ballas Asset Management Co. III, LLC (MUS)
  - NYLIM Jacob Ballas India Fund III, LLC (MUS)
    - NYLIM Jacob Ballas India (FVCI) III, LLC (MUS)
    - NYLIM Jacob Ballas India (FII) III, LLC (MUS)

Evolvence Asset Management, Ltd. (CYM)
- EIF Managers Limited (MUS)
- EIF Managers II Limited (MUS)

AHF V ECI Aggregator LP (DE)

AHF V GenPar GP LLC (DE)

AHF V GenPar LP (DE)

AHF VI ECI Aggregator LP (DE)

AHF VI GenPar GP LLC (DE)

AHF VI GenPar LP (DE)

Apogem Heritage Fund V LP (DE)

Apogem Heritage Fund VI LP (DE)

ACCI GP, LLC [formerly Apogem Cardinal Co-Investment Fund GP LLC effective 7/29/26] (DE)
- Apogem Cardinal Co-Investment Fund, LP (DE)

ARAF IV GP, LLC (DE)
- Apogem Real Assets Fund IV, LP (DE)

ASF VII GP, LLC (DE)
- Apogem Secondary Fund VII, LP (DE)
- Apogem Secondary Fund VII Coinvestments, LP (DE)
- Apogem Secondary Fund VII (Cayman), LP (CYM)

BFO GP, LLC (DE)
- BFO Apogem Private Markets (DE) LP

Tetra Opportunities Partners (DE)

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New York Life Investment Management Holdings LLC (continued)

BMG PAPM GP, LLC (DE)
- BMG PA Private Markets (DE) LP (DE)
- BMG Private Markets (Cayman) LP (CYM)

Private Advisors Special Situations LLC (DE)
PACD MM, LLC (DE)
- PA Capital Direct, LLC (DE)
- ApCap Strategic Partnership I LLC (DE)

PA Credit Program Carry Parent, LLC (DE)
- PA Credit Program Carry, LLC (DE)

PACIF II GP, LLC (DE)
- Private Advisors Coinvestment Fund II, LP (DE)

PACIF II Carry Parent, LLC (DE)
- PACIF II Carry, LLC (DE)

PACIF III GP, LLC (DE)
- Private Advisors Coinvestment Fund III, LP (DE)

PACIF III Carry Parent, LLC (DE)
- PACIF III Carry, LLC (DE)

PACIF IV GP, LLC (DE)
- Private Advisors Coinvestment Fund IV, LP (DE)

PACIF IV Carry Parent, LLC (DE)
- PACIF IV Carry, LLC (DE)

PAMMF GP, LLC (DE)
- PA Middle Market Fund, LP (DE)

PASCBF IV GP, LLC (DE)
PASCBF V GP, LLC (DE)
- Private Advisors Small Company Buyout Fund V, LP (DE)

PASCPEF VI Carry Parent, LLC (DE)
- PASCPEF VI Carry, LLC (DE)

PASCPEF VI GP, LLC (DE)
- Private Advisors Small Company Private Equity Fund VI, LP (DE)
- Private Advisors Small Company Private Equity Fund VI (Cayman), LP (CYM)

PASCPEF VII GP, LLC (DE)
- Private Advisors Small Company Private Equity Fund VII, LP (DE)
- Private Advisors Small Company Private Equity Fund VII (Cayman), LP (CYM)

PASCPEF VII Carry Parent, LLC (DE)
- PASCPEF VII Carry, LLC (DE)

PASCPEF VIII GP, LLC (DE)
- Private Advisors Small Company Private Equity Fund VIII, LP (DE)
- Private Advisors Small Company Private Equity Fund VIII (Cayman), LP (CYM)

PASCPEF IX GP, LLC (DE)
- PA Small Company Private Equity Fund IX, LP (DE)
- PA Small Company Private Equity Fund IX, (Cayman) LP (CYM)

APEF X GP, LLC (DE)
- Apogem Private Equity Fund X, LP (DE)
- Apogem Private Equity Fund X (Cayman), LP (CYM)

APEF XI GP, LLC (DE)
- Apogem Private Equity Fund XI, (Cayman) LP (CYM)
- Apogem Private Equity Fund XI, LP (DE)
  - APEF XI Multi-Asset, LP (DE)
  - APEF XI Directs, LP (DE)

Cuyahoga Capital Partners IV Management Group LLC (DE)
- Cuyahoga Capital Partners IV LP(DE)

Cuyahoga Capital Emerging Buyout Partners Management Group LLC (DE)
- Cuyahoga Capital Emerging Buyout Partners LP (DE)

PA Real Assets Carry Parent, LLC (DE)
- PA Real Assets Carry, LLC (DE)

PA Real Assets Carry Parent II, LLC (DE)
- PA Real Assets Carry II, LLC (DE)

PA Emerging Manager Carry Parent, LLC (DE)
- PA Emerging Manager Carry, LLC (DE)

PA Emerging Manager Carry Parent II, LLC (DE)
- PA Emerging Manager Carry II, LLC (DE)

RIC I GP, LLC (DE)
- Richmond Coinvestment Partners I, LP (DE)

RIC I Carry Parent, LLC (DE)
- RIC I Carry, LLC (DE)

PASF V GP, LLC (DE)
- Private Advisors Secondary Fund V, LP (DE)
  - ABC Burgers LLC (DE)
- PASF V Carry, LLC (DE)

PASF V Carry Parent, LLC (DE)
PASF VI GP, LLC (DE)
- PA Secondary Fund VI, LP (DE)
- PA Secondary Fund VI Coinvestments, LP (DE)
- PA Secondary Fund VI (Cayman), LP (CYM)

PARAF GP, LLC (DE)
- Private Advisors Real Assets Fund, LP (DE)

PARAF Carry Parent, LLC (DE)
- PARAF Carry, LLC (DE)

PASCCIF GP, LLC (DE)
- Private Advisors Small Company Coinvestment Fund, LP (DE)
- Private Advisors Small Company Coinvestment Fund-ERISA, LP (DE)

PASCCIF II GP, LLC (DE)
- PA Small Company Coinvestment Fund II, LP (DE)
- PA Small Company Coinvestment Fund II (Cayman), LP (CYM)

PASCCIF Carry Parent, LLC (DE)
- PASCCIF Carry, LLC (DE)

PARAF II GP LLC (DE)
- Private Advisors Real Assets Fund II, LP (DE)
  - PA Contract Resources, LLC (DE)

PARAF III GP, LLC (DE)
- PA Real Assets Fund III, LP (DE)

SAF GP LLC (DE)
- Social Advancement Fund, LP (DE)

Washington Pike GP, LLC (DE)
- Washington Pike LP (DE)

RLP Fund GP, LLC (DE)
- RLP Fund, LP (“RLPLP”) (DE)

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

New York Life Investment Management Holdings LLC (continued)

- RidgeLake Co-Investment Partners, LP ("RLPCOLP")(DE)
  - RLP Glacier Manager Investor LLC (DE)
  - RLP Glacier GP Investor LLC (DE)
  - RLP Evergreen LLC (DE)
  - RLP Gemini LLC (DE)
  - RLP Navigator LLC (DE)
  - RLP Sigma LLC (DE)
  - RLP Sunrise GP Investor LLC (DE)
  - RLP Sunrise Manager Investor LLC (DE)
  - RLP Triple GP Investor LLC (DE)
  - RLP Triple Manager Investor LLC (DE)
  - RLP Fund II GP LLC (DE)
    - RLP Fund II LP (DE)
- RLP Profit Share (PA), LLC (DE)
- RLP Profit Share (OAPC), LLC (DE)
- The Hedged Strategies Fund LLC (DE)

NYLCAP Holdings (Mauritius) (MUS)
- Jacob Ballas India Private Limited (MUS)
- Industrial Assets Holdings Limited (MUS)
- JB Cerestra Investment Management LLP (MUS)

NYLIM Service Company LLC (DE)
NYL Workforce GP LLC (DE)
New York Life Investment Management LLC (DE)
- NYLIM Fund II GP, LLC (DE)
- WFHG, GP LLC (DE)
  - Workforce Housing Fund I-2007, LP (DE)

IndexIQ Holdings LLC. (DE)
IndexIQ LLC (DE) (cancelled in Delaware 8.25.2026, TX withdrawal pending)
- IndexIQ Trust (DE)
- IndexIQ Advisors LLC (DE)
- NYLIM Active ETF Trust (DE)
  - NYLIM CBRE Real Assets ETF
  - NYLIM MacKay Muni Insured ETF
  - NYLIM MacKay Muni Intermediate ETF
  - NYLIM MacKay Core Plus Bond ETF (DE)
  - NYLIM MacKay California Muni Intermediate ETF (DE)
  - NYLIM MacKay High Income ETF
  - NYLIM Winslow Focused Large Cap Growth ETF
  - NYLIM Winslow Large Cap Growth ETF
  - NYLIM MacKay Securitized Income ETF
  - NYLIM MacKay Muni Short Duration ETF
  - NYLIM MacKay Muni Allocation ETF
  - NYLIM International Small-Mid Cap Equity ETF
  - NYLIM Investment Grade CLO ETF
  - NYLIM MacKay Muni High Income ETF
- NYLIM ETF Trust (DE)
  - NYLIM FTSE International Equity Currency Neutral ETF
  - NYLIM Global Equity R&D Leaders ETF (DE)
  - NYLIM Hedge Multi-Strategy Tracker ETF
  - NYLIM Merger Arbitrage ETF
  - NYLIM Candriam International Equity ETF (DE)
  - NYLIM Candriam U.S. Mid Cap Equity ETF
  - NYLIM Candriam US Large Cap Equity ETF (DE)
  - NYLIM U.S. Large Cap R&D Leaders ETF (DE)

New York Life Investment Management Holdings International (LUX)
- New York Life Investment Management Holdings II International (LUX)
  - Candriam Group (LUX)
    - KTA Holdco (LUX)
      - KILT GP S.à.r.l. (LUX)
        - KILT Partnership SCS (LUX)
      - VIMA Management (FRA)
        - VIMA Investment SCA (FRA)
      - Kartesia Management S.a.r.l. (LUX)
        - Kartesia Italy Branch
        - Kartesia Spain Branch
        - Kartesia Netherlands Branch
        - Kartesia Germany Branch
        - Kartesia France (FRA)
      - Kartesia UK Ltd. (GBR)
      - Kartesia Belgium (BEL)
      - Kartesia Credit FFS (FRA)
      - Kartesia GP III (LUX)
        - Kartesia Credit Opportunities III S.C.A., SICAV-SIF (LUX)
          - Kartesia Securities (LUX)
          - Kartesia III Topco S.à.r.l. (LUX)
      - Kartesia GP IV (LUX)
        - Kartesia Credit Opportunities IV SCS SICAV-SIF (LUX)
          - Kartesia Securities IV (LUX)
          - Kartesia IV Topco S.à.r.l. (LUX)
      - Kartesia Master GP (LUX)
        - Kartesia Multi-Strategies SCS SICAV-RAIF (LUX)
          - Kartesia Syndicated Holdco S.àr.l. (LUX)
          - Kartesia Sponsorless Holdco I S.àr.l. (LUX)
          - Kartesia Senior Participation 1 S.àr.l. (LUX)
          - Kartesia Senior Strategies Holdco 1 S.àr.l. (LUX)
            - Kartesia CLO I Designated Activity Company (IRL)
            - Kartesia Loan Management Designated Activity Company (IRL)
        - Kartesia Credit Opportunities V Feeder SCS (LUX)
          - Kartesia Credit Opportunities V SCS (LUX)
            - Kartesia Securities V S.à.r.l. (LUX)
        - Kartesia Senior Opportunities I SCS, SICAV-RAIF (LUX)
          - KSO I Unlevered S.à.r.l. (LUX)
            - KASS Unleveled S.à.r.l. (LUX)
              - KSO I Topco S.à.r.l. (LUX)
        - Kartesia Credit Opportunities V SCS (LUX)
          - Kartesia Securities V S.à.r.l. (LUX)
        - Kartesia Credit Opportunities VI Feeder SCS (LUX)
        - Kartesia Credit Opportunities VI SCS (LUX)

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

New York Life Investment Management Holdings LLC (continued)

- Kartesia Securities VI S.à.r.l. (LUX)
- Kartesia VI Topco S.à.r.l. (LUX)
- Kartesia Impact Fund I SCS (LUX)
- Kartesia Impact I SV (LUX)
- Kartesia Polystrategy Fund SCS SICAV-RAIF (LUX)
- KSO Evergreen S.àr.l. (LUX)
- Kartesia Senior Opportunities II Feeder SCS (LUX)
- Kartesia Senior Opportunities II SCS SICAV RAIF (LUX)
- KASS Unlevered II S.àr.l. (LUX)
- KSO II Topco S.àr.l. (LUX)
- Kartesia Asset Finance III GP S.àr.l. (LUX)
- Kartesia Asset Finance III SCA SICAV-RAIF (LUX)
- Kartesia Asset Finance III Securitization Vehicle S.àr.l. (LUX)
- Kartesia Master GP II SICAV-RAIF (LUX)
- KSO Strategies SCSp SICAV-RAIF (LUX)
- KSO III Unlevered Sub-Fund (LUX)
- Flexam Invest Asset Management (FRA)
- FIAM HLD SAS (FRA)
- Flexam Invest France Management SAS (FRA)
- Flexam Tangible Asset Income Fund II SLP (FRA)
- Flexam Invest Lux Management S.à.r.l. (LUX)
- Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF (LUX)
- Flexam Invest Operations S.à.r.l. (LUX)
- Flexam Invest Finco 2020 S.à.r.l. (LUX)
- Flexam Invest France Management II SAS (FRA)
- Sharia Leasing Fund I SLP (FRA)

Candriam Luxco S.á.r.l. (LUX)
Candriam (LUX)
- Candriam Belgian Branch (BEL)
- Candriam France Branch (FRA)
- Candriam Italy Branch
- Candriam UK Establishment
- Candriam Germany Branch
- Candriam US Branch
- Candriam Spain Branch
- Candriam Netherlands Branch
- Candriam MENA Branch (Dubai, UAE)
- Candriam Nordic Branch (Sweden)
- Candriam Monétaire SICAV (FRA)

Candriam Switzerland LLC (CHE)
Candriam GP (LUX)
- Candriam Tristan Real Estate Fund (RAIF) (LUX)

Candriam GP PA (LUX)
- Candriam Private Assets SCA (LUX)
- Kartesia Credit ELTIF (LUX)
- CPA Kartesia Securities (LUX)
- Kartesia Credit FFS (LUX)

ATA Holdco Luxembourg S.à.r.l. (LUX) (Candriam, Apogem Capital LLC)
- Andera Partners (FRA) (ATA)
- Andera Expansion GP (FRA) (GP)
- Andera Expansion 3 S.L.P. (FRA)
- ANDERA EXPANSION 4 S.L.P (FRA)

Andera Smart Infra GP (FRA) (GP)
- ANDERA SMART INFRA 1 S.L.P (FRA)
- ANDERA SMART INFRA 2 S.L.P (FRA)
- ANDERA SMART INFRA REMPLOI S.L.P (FRA)

Terra Nea 1 GP (FRA) (GP)
- TERRA NEA 1 SLP (FRA)

Andera MidCap GP (FRA) (GP)
- ANDERA MIDCAP 5 S.L.P. (FRA)
- Andera MidCap 6 S.L.P.S (FRA)

Acto V GP (FRA) (GP)
- ACTO V S.L.P. (FRA)

ACI GP (FRA) (GP)
- ACI II S.L.P. (FRA)
- ACI Vintage II S.L.P. (FRA)
- ACI Vintage III S.L.P. (FRA)

ACI I, SCA SICAV-FIAR (LUX)
Rio Holding Secondary (FRA)
Andera Partners España SL (ESP)

Belfius Fund (Luxembourg) (SICAV with Board controlled by Candriam)
- Belfius Fund Target Income 2032

Belfius Equities (BEL)
IZNES SAS (LUX)
Belfius Investment Partners (LUX)
S.W.I.F.T. SCRL (LUX)
Cordius (LUX)
- Cordius CIG (LUX)

Candriam Absolute Return (LUX)
- Candriam Absolute Return Equity Market Neutral (LUX)

Candriam Bonds (LUX)
- Candriam Bonds Capital Securities
- Candriam Bonds Convertible Defensive
- Candriam Bonds Convertible Opportunities
- Candriam Bonds Credit Alpha
- Candriam Bonds Credit Opportunities
- Candriam Bonds Emerging Debt Local Currencies
- Candriam Bonds Emerging Markets
- Candriam Bonds Emerging Markets Corporate
- Candriam Bonds Emerging Markets Total Return
- Candriam Bonds Euro
- Candriam Bonds Euro Corporate
- Candriam Bonds Euro Corporate 2036
- Candriam Bonds Euro Corporate Ex Financials
- Candriam Bonds Euro Diversified
- Candriam Bonds Euro Government
- Candriam Bonds Euro High Yield
- Candriam Bonds Euro Short Term

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

New York Life Investment Management Holdings LLC (continued)

- Candriam Bonds Floating Rate Notes
- Candriam Bonds Global Alpha
- Candriam Bonds Global Government
- Candriam Bonds Global High Yield
- Candriam Bonds Global Inflation Short Duration
- Candriam Bonds Global Sovereign Quality
- Candriam Bonds International
- Candriam Bonds Total Return
- Candriam Bonds US Corporate

Candriam Business Equities (Belgium)
- Candriam Business Equities EMU
- Candriam Business Equities Global Income

Candriam Diversified Futures (BEL)
Candriam Equities L (LUX)
- Candriam Equities L Australia
- Candriam Equities L Biotechnology
- Candriam Equities L Emerging Markets
- Candriam Equities L EMU
- Candriam Equities L ESG Market Neutral Edge
- Candriam Equities L Europe
- Candriam Equities L Europe Edge
- Candriam Equities L Europe Innovation
- Candriam Equities L Europe Optimum Quality
- Candriam Equities L European Autonomy
- Candriam Equities L Global Demography
- Candriam Equities L Global Income
- Candriam Equities L Japan Edge
  - Candriam Equities L Life Care
  - Candriam Equities Merger Arbitrage
- Candriam Equities L Oncology Impact
- Candriam Equities L Risk Arbitrage Opportunities
- Candriam Equities L Robotics & Innovation Technology
- Candriam Equities L US Edge
- Candriam Equities L World Edge

Candriam Fund (LUX)
- Candriam Fund SubFin Target 2031
- Candriam Fund Sustainable Euro Corporate Bonds Fossil Free
- Candriam Fund Sustainable European Equities Fossil Free

Candriam Impact One (LUX)
Candriam Index Arbitrage (LUX)
Candriam L (LUX)
Candriam L Alternative Multi-Strategies
- Candriam L Balanced Asset Allocation
- Candriam L Conservative Asset Allocation
- Candriam L Dynamic Asset Allocation
- Candriam L Multi-Asset Income
- Candriam L Multi-Asset Income & Growth

Candriam Long Short Credit
Candriam M (LUX)
- Candriam M Impact Finance

Candriam Money Market (LUX)
- Candriam Money Market Euro
- Candriam Money Market Euro AAA
- Candriam Money Market Usd Sustainable

Candriam Patrimoine Obli-Inter (LUX)
Candriam Private Assets
- Candriam Private Assets – Kartesia Credit ELTIF

Candriam Risk Arbitrage (LUX)
Candriam Sustainable (LUX)
- Candriam Sustainable Bond Emerging Markets
- Candriam Sustainable Bond Euro
- Candriam Sustainable Bond Euro Corporate
- Candriam Sustainable Bond Euro Short Term
- Candriam Sustainable Bond Global
- Candriam Sustainable Bond Global High Yield
- Candriam Sustainable Bond Impact
- Candriam Sustainable Defensive Asset Allocation
- Candriam Sustainable Equity Children
- Candriam Sustainable Equity Circular Economy
- Candriam Sustainable Equity Climate Action
- Candriam Sustainable Equity Emerging Markets
- Candriam Sustainable Equity Emerging Markets Ex-China
- Candriam Sustainable Equity EMU
- Candriam Sustainable Equity Europe
- Candriam Sustainable Equity Europe Small & Mid Caps
- Candriam Sustainable Equity Future Mobility
- Candriam Sustainable Equity Japan
- Candriam Sustainable Equity Quant Europe
- Candriam Sustainable Equity US
- Candriam Sustainable Equity Water
- Candriam Sustainable Equity World
- Candriam Sustainable Money Market Euro

Candriam World Alternative (LUX)
- Candriam World Alternative Alphamax (LUX)

Cleome Index (LUX)
- Cleome Index EMU Equities
- Cleome Index Euro Corporate Bonds
- Cleome Index Euro Government Bonds
- Cleome Index Euro Long Term Bonds
- Cleome Index Euro Short Term Bonds
- Cleome Index Europe Equities
- Cleome Index USA Equities
- Cleome Index World Equities

NYLI GF (LUX)
- NYLI GF AUSBIL Global Essential Infrastructure
- NYLI GF AUSBIL Global Small Cap
- NYLI GF US High Yield Corporate Bonds

IndexIQ (LUX)

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
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New York Life Investment Management Holdings LLC (continued)

IndexIQ Factors Sustainable Corporate Euro Bond (LUX)
IndexIQ Factors Sustainable Europe Equity (LUX)
IndexIQ Factors Sustainable Japan Equity (LUX)
CGH UK Acquisition Company Limited (GBR)
Tristan (Holdings) Limited (UK)
EPISO 3 Feeder (GP) Limited (SCO)
EPISO 3 Feeder LP (SCO)
Tristan Equity Partners (GP) Limited (UK)
Tristan Equity Partners LP (UK)
Tristan Capital Partners Holdings Limited (GBR)
EPISO 3 Co- Investment (GP) Limited (SCOT)
EPISO 3 Co-Investment LP (SCOT)
TIPS One Co-Investment GP Sarl (LUX)
TIPS Co-Investment SCSp (LUX)
TCP Incentive Partners (GP) Sarl (LUX)
TCP Incentive Partners SCSp (LUX)
TCP Co-Investment (GP) S.à.r.l. (LUX)
TCP Co-Investment SCSp (LUX)
CCP III Co-Investment (GP) Limited (SCOT)
CCP IV Co-Investment LP (SCOT)
EPISO 4 Co-Investment LLP (GBR)
EPISO 4 (GP) LLP (UK)
EPISO 4 Incentive Partners LLP (GBR)
CCP 5 Co-Investment LLP (GBR)
Tristan Capital Limited (GBR)
Tristan Capital Partners LLP (GBR)
CCP III (GP) LLP (GBR)
CCP III Incentive Partners (GP) Limited (SCOT)
CCP III Incentive Partners LP (SCOT)
Curzon Capital Partners III (GP) Limited (GBR)
CCP III (GP) LLP (GBR)
Curzon Capital Partners III LP (LUX)
Curzon Capital Partners IV GP Limited (GBR)
CCP IV (GP) LLP (GBR)
Curzon Capital Partners IV LP (GBR)
Curzon Capital Partners IV S.a.rl. (LUX)
CCP IV Bolt Finco S.a.r.l (LUX)
CCP IV IREF 1 Holding Sarl (LUX)
CCP IV IREF 1 (ITA)
CCP IV Bolt 1 Sarl (LUX)
Stratford City Offices Jersey Unit (JE)
Bolt Nominee 1 Limited (UK)
Bolt Nominee 2 Limited (UK)
CCP IV Bolt 2 Sarl (LUX)
CCP IV Erneside Holding Sarl (LUX)
The Forum, Solent, Management Company Limited (UK)
SBP Management Limited (UK)
CCP IV (GP) S.á.r.l. (LUX)
CCP IV Keirin Luxembourg S.á.r.l. (LUX)
CCP IV SCSp (LUX)
Keirin Holding S.a.r.l. (LUX)
CCP IV UK Holding Sarl (LUX)
Walsall Bescot RP Limited (LUX)
Bangor Springhill RP Limited (LUX)
EPISO 3 Incentive Partners (GP) Limited (GBR)
EPISO 3 Incentive Partners LP (GBR)
EPISO 3 (GP) LLP (GBR)
European Property Investors Special Opportunities 3 LP (GBR)
EPISO 3 LP (UK)
EPISO 3 Luxembourg Holding S.a.r.l (LUX)
EPISO 3 Wave Holding S.a.r.l (LUX)
EPISO 4 (GP) S.à.r.l. (LUX)
EPISO 4 SCSp (LUX)
EPISO 4 (GP) II Sarl (LUX)
EPISO 4 Student Housing SCSp (LUX)
EPISO 4 (GP) LLP (GBR)
European Property Investors Special Opportunities 4 LP (UK)
EPISO 4 Caeser Holding Sarl (LUX)
Trophy Value Added Fund (ITA)
EPISO 4 Luxembourg Holding Sarl (LUX)
EP Office 1 Spzoo (POL)
EP Office 2 Spzoo (POL)
EP Retail Spzoo (POL)
EP Apartments Spzoo (POL)
EP Hotel Spzoo (POL)
EPISO 4 Twilight GP Limited (UK)
EPISO 4 Twilight LP (UK)
Twilight Ireland PRS Properties Eclipse DAC (IRL)
EPISO 4 West Holding Sarl (LUX)
EPISO 4 Antrim Sarl (LUX)
EPISO 4 Banbridge Sarl (LUX)
EPISO 4 France Investments Sarl (LUX)
OPPCI EPISO 4 France Investments (FRA)
SAS VDF (FRA)
SCI VDF (FRA)
EPISO 4 Switch Holding S.a.r.l (LUX)
E4 Switch Norway AS (NO)
EPISO 4 Pilgrim Holding S.a.r.l. (LUX)
TP Property S.a.r.l. (LUX)
TB Property (Plymouth) Limited (UK)
TB Property Developments (Plymouth) Limited (UK)
EPISO 4 Lynx Holding S.a.r.l. (LUX)
EPISO 4 Lynx S.a.r.l (LUX)
EPISO 4 Lynx Marketing S.a.r.l (LUX)
CCP 5 Pool Partnership GP Limited (JE)
CCP 5 Pool Partnership SLP (JE)
CCP 5 GP LLP (GBR)
Curzon Capital Partners 5 Long-Life LP (GBR)
CCP 5 (GP) S.a.r.l (LUX)

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

New York Life Investment Management Holdings LLC (continued)

- Curzon Capital Partners 5 Long-Life SCA SICAV-SIF (GBR)
  - CCP 5 Jersey Fragco 1 Limited (JE)
  - CCP 5 Jersey Fragco 2 Limited (JE)
  - CCP 5 Jersey Fragco 3 Limited (JE)
  - CCP 5 Jersey Fragco 4 Limited (JE)
  - CCP 5 Jersey Fragco 5 Limited (JE)
  - CCP 5 Jersey Fragco 6 Limited (JE)
  - CCP 5 Jersey Fragco 7 Limited (JE)
  - CCP 5 Jersey Fragco 8 Limited (JE)
  - CCP 5 Jersey Fragco 9 Limited (JE)
  - CCP 5 Jersey Fragco 10 Limited (JE)
  - CCP 5 Jersey Fragco 11 Limited (JE)
  - CCP 5 Long-Life Luxembourg S.á.r.l (LUX)
- CCP 5 LL GP Sarl (LUX)
  - Curzon Capital Partners 5 Long Life SCSp (LUX)
- EPISO 5 Incentive Partners GP Limited (JE)
  - EPISO 5 Incentive Partners SLP (JE)
- EPISO 5 (GP) Sarl (LUX)
  - European Property Investors Special Opportunities 5 LP (LUX)
    - EPISO 5 Luxembourg Holding S.a.r.l. (LUX)
      - EPISO 5 Portfolio GP S.a.r.l. (LUX)
        - EPISO 5 Silver JV SCSp (LUX)
          - Sterling Square Holdings S.a.r.l. (LUX)
  - European Property Investors Special Opportunities 5 SCSp-SICAV-SIF (LUX)
  - EPISO 5 Co-Investment SCSp (LUX)
- EPISO 6 UK Portfolio GP Limited (UK)
- EPISO 6 (GP) S.a.r.l. (LUX)
  - EPISO 6 Co-Investment SCSp (LUX)
  - European Property Investors Special Opportunities 6 SCSP SICAV-SIF (LUX)
    - E6 France Investments FPS-SICAV (FRA)
    - EPISO 6 UK Investment Holdings Limited (JE)
      - EPISO 6 Pegasus Holding Limited (UK)
        - Pegasus Investment Partners LLP (formerly Pegasus Affordable Housing LLP) (UK)
          - Pegasus Affordable Limited (UK)
            - Zen Housing Limited (UK)
            - Zen Housing Investments Ltd. (UK)
            - Zen Housing 2 Ltd. (UK)
            - Zen Rented Ltd. (UK)
      - EPISO 6 Waterfall Top Holdings Limited (UK)
        - EPISO 6 Waterfall LP (UK)
          - Waterfall HoldCo Limited (UK)
            - Waterfall PropCo Limited (UK)
              - Bury South Management Company Limited (UK)
              - Crossway Management Company Limited(UK)
              - Turbine Management Company Limited (UK)
      - EPISO 6 Phoenix JV LLP (UK)
        - Phoenix Core Holdco Limited (UK)
          - Phoenix Core Propco Limited (UK)
            - Cody TP Management Company Limited
    - EPISO 6 Luxembourg Holding S.a.r.l. (LUX)
      - Phoenix Development Holding S.a.r.l. (LUX)
      - Phoenix DevCo S.a.r.l. (LUX)
    - EPISO 6 Spectre JV S.a.r.l. (LUX)
      - EPISO 6 Spectre 1 Holding S.a.r.l. (LUX)
      - EPISO 6 Spectre 2 Holding S.a.r.l. (LUX)
      - EPISO 6 Spectre 3 Holding S.a.r.l. (LUX)
    - EPISO 6 Curado Holding S.a.r.l. (LUX)
      - Claybrook S.L. (ESP)
        - Barnfield Spain, S.L. (ESP)
        - CURADO ASBAL PROPCÓ, S.L.U. (ESP)
    - EPISO 6 Macbeth Holding S.a.r.l. (LUX)
      - Macbeth 4 SRL (BEL)
      - Montague 1 Sarl (LUX)
    - EPISO 6 Moomin Holding Sarl (LUX)
    - EPISO 6 Siem Holding Sarl (LUX)
      - EPISO 6 Siem Sarl (LUX)
    - EPISO 6 Emerald Holdings S.a.r.l. (LUX)
      - BCRE Leipzig Wohnen Nord B.V. (NL)
      - BCRE Leipzig Wohnen Ost B.V. (NL)
      - BCRE Leipzig West Ost B.V. (NL)
      - TAG Leipzig-Immobilien GmbH (NL)
    - EPISO 6 Platinum Holding S.á.r.l (LUX)
      - Frankfurt Wohnland GmbH (GER)
    - EPISO 6 MB Holding S.á.r.l (LUX)
      - MB Property 1 S.á.r.l (LUX)
    - Hella Acquico GP S.a.r.l (LUX)
      - Hella Acquico GP SCSp (LUX)
    - Hella Holding S.a.r.l (LUX)
      - H Main Holding S.a.r.l (LUX)
        - H Main 1 S.a.r.l (LUX)
        - H Main 2 S.a.r.l (LUX)
        - H Main 4 S.a.r.l (LUX)
        - H Main 5 S.a.r.l (LUX)
        - H Main 7 S.a.r.l (LUX)
    - EPISO 6 Nexus Holding S.á.r.l. (LUX)
      - Aventos Eta Investment GmbH
      - EPISO 6 Nexus MidCo S.á.r.l. (LUX)
    - EPISO 6 Manor GP S.á.r.l. (LUX)
      - EPISO 6 Manor JV SCSp (LUX)
        - EPISO 6 Manor Holding S.á.r.l. (LUX)
          - Manor Property S.á.r.l. (LUX)
          - Manor Devco Limited (UK)
    - EPISO 6 Northface Holding S.á.r.l. (LUX)
      - Northface 1 S.á.r.l. (LUX)
      - Northface 2 S.á.r.l. (LUX)
      - Northface 3 Fixtures S.á.r.l. (LUX)
  - EPISO 6 Panther Co-Investment SCSp (JE)
    - EPISO 6 Panther (JE) GP Limited (JE)
      - EPISO 6 Panther (JE) JV SLP (JE)
        - EPISO 6 Panther (JE) Holdco Limited (JE)
          - EPISO 6 Panther Property Limited (JE)

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

New York Life Investment Management Holdings LLC (continued)

- Point A Hotels (Web) Limited (UK)
  - Point A Hotels Limited (UK)
- Raag St. Andrew Hotel Limited (UK)
  - Patrizia Hanover (St. Andrew) PUT (JE)
- Raag Hotels Limited (JE)
  - QMK Pub Westminster Limited (UK)
- RAAG OBS Limited (JE)
  - QMK OBS Limited (IRL)
- Raag Dublin Limited (JE)
  - QMK Dublin Limited (IRE)
- Raag Kensington Holdings Limited (JE)
  - Raag Kensington Hotel Limited (JE)
    - QMK Kensington Limited (UK)
    - Raag Westminster Holdings Limited (JE)
      - Raag Westminster Hotel Limited (JE)
        - QMK Westminster Limited (UK)
- Raag Liverpool Street Holdings Limited (JE)
  - Raag Liverpool Street Hotel Limited (JE)
    - QMK Liverpool Street Limited (UK)
- Raag Kings Cross Holdings Limited (JE)
  - Raag Kings Cross Hotel Limited (JE)
    - QMK KX Limited (UK)
    - Raag Paddington Holdings Limited (JE)
      - Raag Paddington Hotel Limited (JE)
        - QMK Paddington Limited (UK)
    - Raag Canary Wharf Limited (JE)
      - QMK Canary Wharf Limited (UK)
    - Raag Shoreditch Limited (JE)
      - QMK Shoreditch Limited (UK)
- Raag Aberdeen (JE)
  - QMK Management Limited (UK)

- EPISO 6 Panther Co-Investment (GP) S.à.r.l. (LUX)
  - EPISO 6 Tiger Co-Investment SCSp (LUX)
- EPISO 6 Tiger GP Limited (UK)
  - EPISO 6 Tiger JV LLP (UK)
    - EPISO 6 Tiger Hotels Limited (UK)
      - easyHotel Limited (UK)
        - easyHotel Top Holdco Limited (UK)
          - easyHotel New UK Mezz Holdco Limited (UK)
            - easyHotel New UK Parent Holdco Limited (UK)
              - easyHotel New UK Master Holdco Limited (UK)
                - easyHotel New UK Limited (UK)
                - easyHotel France SAS (FRA)
                - easyHotel Nice Holdings SAS (FRA)
                - CGH SAS (FRA)
                - SC Nice Hotel (FRA)
                - easyHotel France Paris CDG SAS (FRA)
                - easyHotel France Aubervilliers SAS (FRA)
                - easyHotel France Marseille Opco SAS (FRA)
                - easyHotel France Marseille Propco SAS (FRA)
                - easyHotel Fira, S.L. (ESP)
                - easyHotel Spain S.L. (ESP)
                - easyHotel Spain Holdings S.L. (ESP)
                - eH Barcelona Meridiana OpCo S.L. (ESP)
                - easyHotel Maridiana PropCo S.L. (ESP)
                - eH Alicante OpCo S.L. (ESP)
                - easyHotel Alicante PropCo S.L. (ESP)
                - eH Valencia OpCo S.L. (ESP)
                - easyHotel Valencia PropCo S.L. (ESP)
                - eH Madrid Fleta OpCo S.L. (ESP)
                - easyHotel Spain Madrid Fleta PropCo S.L. (ESP)
                - easyHotel Ireland HoldCo Limited (IRE)
                - easyHotel Ireland Limited (IRE)
                - easyHotel UK Holdings Limited (UK)
                - easyHotel Birmingham Limited (UK)
                - easyHotel Ipswich Limited (UK)
                - easyHotel Milton Keynes Limited (UK)
                - easyHotel Leeds Limited (UK)
                - easyHotel Cardiff Limited (UK)
                - easyHotel Liverpool Limited (UK)
                - easyHotel Manchester Limited (UK)
                - easyHotel Sheffield Limited (UK)
                - easyHotel Glasgow Limited (UK)
                - easyHotel Shoreditch Limited (UK)
                - easyHotel Croydon Limited (UK)
                - easyHotel BidCo No. 1 Limited (UK)
                - easyHotel BidCo No. 2 Limited (UK)
                - Benelux Budget Hotel Holding (BBHH) B.V. (NL)
                - Benelux Budget Hotel Management (BBHM) B.V. (NL)
                - AMSCCS Hotel B.V. (NL)
                - Benelux Hotel Exploitatie 1 B.V.
                - DHCC Hotel B.V. (NL)
                - Benelux Hotel Exploitatie II B.V. (NL)
                - RDCC Hotel B.V. (NL)
                - Benelux Hotel Exploitatie III B.V. (NL)
                - AMSAB Hotel B.V. (NL)
                - Benelux Hotel Exploitatie 4 B.V. (NL)
                - Benelux Hotel Exploitatie 6 B.V. (NL)
                - DHSCH Hotel B.V. (NL)
                - Benelux Hotel Exploitatie 7 B.V. (NL)
                - Argent Office.N.V. (Belgium)
                - BHRE 4 (Maastricht) B.V. (NL)
                - BHRE 1 B.V. (NL)
                - Benelux Hotel Exploitatie 8 B.V. (NL)
                - Benelux Hotel Exploitatie 5 N.V. (BEL)
                - easyHotel Oxford OpCo Limited (UK)
                - easyHotel Newcastle OpCo Limited (UK)

- TIPS One Incentive Partners GP Limited (JE)
  - TIPS One Incentive Partners SLP (JE)
- TIPS One GP Sarl (LUX)
  - Tristan Income Plus Strategy One SCSp (LUX)
  - TIPS One Alpha Holdings Sarl (LUX)
    - TIPS One Alpha PV I Sarl (LUX)
- TIPS One Co-Investment GP Sarl (LUX)
  - TIPS One Co-Investment SCSp (LUX)
  - CCP IV (GP) LLP (GBR)
  - Curzon Capital Partners IV (GP) Limited (GBR)
    - CCP 5 GP LLP (GBR)
    - CCP 5 Pool Partnership GP Limited (JE)
      - CCP 5 Pool Partnership SLP (JE)
    - Tristan Capital Partners Asset Management Limited (GBR)
      - TCP SPAIN, SL (ESP)
      - TCP France (FRA)
      - TCP NL BV (NL)

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

New York Life Investment Management Holdings LLC (continued)

TCP Poland Spolka z ograniczoną odpowiedzialnoscią(POL)
Tristan Capital Management Company S.à.r.l. (LUX)
German Property Performance Partners Investors Feeder Verwaltungs GmbH (DEU)
Ausbil Investment Management Limited (AUS)
Ausbil Australia Pty. Ltd. (AUS)
Ausbil Asset Management Pty. Ltd. (AUS)
Ausbil Global Infrastructure Pty. Limited (AUS)
Ausbil Investment Management Limited Employee Share Trust (AUS)
Ausbil Global SmallCap Fund (AUS)
Ausbil Long Short Focus Fund (AUS)
Ausbil CORE Global Listed Infrastructure Fund (no authority to manage fund AUSBIL has sole authority)
NYLIFE Distributors LLC (DE)

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

NYLife Real Estate Holdings LLC

Huntsville NYL LLC (DE)
REEP-IND CITYNORTH TX LLC (DE)
- REEP-IND CITYNORTH JV TX LLC (DE)
  - REEP-IND CITYNORTH OWNER TX LLC (DE)

REEP-IND Forest Park NJ LLC (DE)
- FP Building 4 LLC (DE)
- FP Building 1-2-3 LLC (DE)
- FP Building 17, LLC (DE)
- FP Building 20, LLC (DE)
- FP Mantua Grove LLC (DE)
- FP Lot 1.01 LLC (DE)

REEP-IND NJ LLC (DE)
- NJIND JV LLC (DE)
  - NJIND Hook Road LLC (DE)
  - NJIND Bay Avenue LLC (DE)
  - NJIND Bay Avenue Urban Renewal LLC (DE)
  - NJIND Corbin Street LLC (DE)

REEP-MF Cumberland TN LLC (DE)
- Cumberland Apartments, LLC (TN)

REEP-MF Marina Landing WA LLC (DE)
REEP-MF Woodridge IL LLC (DE)
REEP-RTL SASI GA LLC (DE)
REEP-RTL Bradford PA LLC (DE)
REEP-RTL CTC NY LLC (DE)
- 5005 LBJ Tower LLC (DE)

REEP-OFC/RTL MARKET ROSS TX LLC (DE)
- MARKET ROSS TX JV LLC (DE)
  - MARKET ROSS TX GARAGE OWNER LLC (DE)
  - MARKET ROSS TX OFFICE OWNER LLC (DE)
  - MARKET ROSS TX RETAIL OWNER LLC (DE)

REEP-OFC Mallory TN LLC (DE)
- 3665 Mallory JV LLC (DE)

REEP-OFC WATER RIDGE NC LLC (DE)
REEP-OFC 2300 Empire LLC (DE)
REEP-MF Wynnewood PA LLC (DE)
- Wynnewood JV LLC (DE)

REEP-MU Fayetteville NC LLC (DE)
- 501 Fayetteville JV LLC (DE)
  - 501 Fayetteville Owner LLC (DE)

REEP-MU SOUTH GRAHAM NC LLC (DE)
- 401 SOUTH GRAHAM JV LLC (DE)
  - 401 SOUTH GRAHAM OWNER LLC (DE)

REEP-IND COMMERCE CITY CO LLC (DE)
- REEP-BRENNAN COMMERCE CITY JV LLC (DE)

REEP-OFC Mass Ave MA LLC (DE)
REEP-MF FARMINGTON IL LLC (DE)
- REEP-MARQUETTE FARMINGTON JV LLC (DE)
  - REEP-MARQUETTE FARMINGTON OWNER LLC (DE)

REEP-MF BELLEVUE STATION WA LLC (DE)
- REEP-LP BELLEVUE STATION JV LLC (DE)

REEP-HINES ENCLAVE POINT AZ LLC (DE)
- REEP-HINES ENCLAVE POINT JV LLC (DE)

REEP-MF WILDHORSE RANCH TX LLC (DE)
- REEP-WP WILDHORSE RANCH JV LLC (DE)

REEP-IND ROMULUS MI LLC (DE)
- REEP-NPD ROMULUS JV LLC

REEP-IND ROMULUS MI II LLC (DE)
- REEP-NPD ROMULUS II AND III JV LLC
  - REEP-NPD ROMULUS II AND III JV B4 OWNER LLC (DE)
  - REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC) (DE)

REEP-NPD Romulus B6 LLC (DE)
- REEP-NPD Romulus B6 JV LLC (DE)

REEP-MF SOUTH MAIN TX LLC (DE)
- REEP-AO SOUTH MAIN JV LLC (DE)
- REEP-AO SOUTH MAIN OWNER LLC (DE)

REEP-IND Cubes Roosevelt LLC (DE)
- REEP-IND Cubes Roosevelt JV, LLC (DE)
  - 4300 Roosevelt LLC (IL)

REEP-OFC 260 Sheridan CA LLC (DE)
- REEP-OFC 260 Sheridan JV CA LLC (DE)
  - REEP-OFC 260 Sheridan JV Owner CA LLC (DE)

REEP-MF Somerset VA LLC (DE)
- REEP-JAG Somerset JV LLC (DE)
  - REEP-JAG Somerset Owner LLC (DE)

REEP-MF Arbors VA LLC (DE)
- REEP-JAG Arbors JV LLC (DE)
  - REEP-JAG Arbors Owner LLC (DE)

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0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	UDP					NO	
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	RE	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	81353	52-1530175				NYLIFE Insurance Company of Arizona	AZ	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206682		0001513831		New York Life Investment Management Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	64548	13-2556568				New York Life Group Insurance Company of NY	NY	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
0826	New York Life Group	65498	23-1503749				Life Insurance Company of North America	IA	IA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			06-1252418				LINA Benefit Payments, Inc.	DE	NIA	Life Insurance Company of North America	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Benefit Payments LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2379075				NYL Real Assets LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-2530753				NYL Emerging Manager LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance Company	Ownership	67.974	New York Life Insurance Company	NO	
							NYLIC HKP Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	32.026	New York Life Insurance Company	NO	
							NYLIC HKP Venture LLC	DE	NIA	NYLIC HKP Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIC HKP REIT LLC	DE	NIA	NYLIC HKP Venture LLC	Ownership	51.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India Holdings IV	MUS	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	New York Life Insurance Company	Ownership	60.000	New York Life Insurance Company	NO	
							NYL 717 Texas Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	40.000	New York Life Insurance Company	NO	
			33-4333250				NYL 717 Texas Holdings LLC	DE	NIA	New York Life Insurance Company	Ownership	75.960	New York Life Insurance Company	NO	
			33-4333250				NYL 717 Texas Holdings LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	24.040	New York Life Insurance Company	NO	
			33-3087177				NYL 717 Texas REIT Holdings, LLC	DE	NIA	NYL 717 Texas Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4263088				NYL 717 Texas Avenue TX TRS, LLC	DE	NIA	NYL 717 Texas REIT Holdings LLC (REIT)	Ownership	100.000	New York Life Insurance Company	NO	
							NYL 717 Texas Avenue TX Owner, LLC	DE	NIA	NYL 717 Texas REIT Holdings LLC (REIT)	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance Company	Ownership	90.000	New York Life Insurance Company	NO	
							MSSIV NYL Investor Member LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	10.000	New York Life Insurance Company	NO	
							MSVEF Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
					0001742549		MSVEF Feeder LP	DE	NIA	MSVEF Investor LLC	Ownership	55.560	New York Life Insurance Company	NO	
							MSVEF REIT LLC	DE	NIA	MSVEF Feeder LP	Ownership	55.560	New York Life Insurance Company	NO	
			83-0624508				Madison Square Value Enhancement Fund LP	DE	NIA	MSVEF REIT LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-MF Evanston GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			83-0624508				MSVEF-MF Evanston IL LP	DE	NIA	MSVEF-MF Evanston GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-IND Commerce 303 AZ LP	DE	NIA	MSVEF-IND Commerce 303 GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-SW Commerce 303 JV LP	DE	NIA	MSVEF-IND Commerce 303 AZ LP	Ownership	95.000	New York Life Insurance Company	NO	
			88-2404158				MSVEF-MF Pennbrook Station GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	51.000	New York Life Insurance Company	NO	
			88-2389603				MSVEF-MF Pennbrook Station PA LP	DE	NIA	MSVEF-MF Pennbrook Station GP LLC	Ownership	51.000	New York Life Insurance Company	NO	
			92-0292003				MSVEF-MF Burroughs Mill GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			92-0334361				MSVEF-MF Burroughs Mill NJ LP	DE	NIA	MSVEF-MF Burroughs Mill GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy JV GP LLC	DE	NIA	Madison Square Value Enhancement Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-MF Gramercy OH LP	DE	NIA	MSVEF-MF Gramercy JV GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF-CR Gramercy JV LP	DE	NIA	MSVEF-MF Gramercy OH LP	Ownership	75.000	New York Life Insurance Company	NO	
			93-2307803				MSVEF-CR Gramercy Owner GP LLC	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy JV LP (Delaware)	Ownership	99.900	New York Life Insurance Company	NO	
			93-2308168				MSVEF-CR Gramercy Owner LP	DE	NIA	MSVEF-CR Gramercy Owner GP LLC (Delaware)	Ownership	0.100	New York Life Insurance Company	NO	
			33-2246828				MSVEF II Investor LLC	DE	NIA	New York Life Insurance Company	Ownership	85.000	New York Life Insurance Company	NO	
			33-2246828				MSVEF II Investor LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	15.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	New York Life Insurance Company	Ownership	50.000	New York Life Insurance Company	NO	
							Flatiron RR LLC	DE	NIA	NYL Investors LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Flatiron RR II LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Flatiron RR CLO 30 LLC	DE	NIA	Flatiron RR II LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1075997				Flatiron CLO 2013-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1180305				Flatiron CLO 2015-1 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
			98-1330289				Flatiron CLO 17 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 18 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 19 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 20 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 21 Ltd	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 22 LLC	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	12
							Flatiron CLO 25 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 26 Ltd.	JEY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron CLO 23 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	4
							Flatiron RR CLO 27 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 28 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	
							Flatiron RR CLO 30 LLC.	DE	OTH	Flatiron RR LLC	Influence	1.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Manager Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron RR LLC, Retention Series	DE	NIA	New York Life Insurance Company	Board of Directors	0.000	New York Life Insurance Company	NO	
							Flatiron CLO 29 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron RR CLO 30 Ltd.	CYM		TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 31 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 32 Ltd.			NYL Investors	Ownership	70.000	New York Life Insurance Company	NO	
							Flatiron CLO 33 Ltd.			TBD	TBD		New York Life Insurance Company	NO	
							Flatiron CLO 34 Ltd. NYL Investors			TBD	TBD		New York Life Insurance Company	NO	
							Stratford CDO 2001-1 Ltd.	CYM	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	8
							Silver Spring, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Silver Spring Associates, L.P.	PA	NIA	Silver Spring, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-002 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-003 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-006 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-007-LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-008 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-009 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-017 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-018 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-021 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-025 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-031 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-036 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-041 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-043 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-044 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							SCP 2005-C21-048 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-061 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-063 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-067 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-069 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SCP 2005-C21-070 LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Ennis, L.P.	TX	NIA	NYMH-Ennis GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Freeport, L.P.	TX	NIA	NYMH-Freeport GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Houston, L.P.	TX	NIA	NYMH-Houston GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Plano, L.P.	TX	NIA	NYMH-Plano GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-San Antonio, L.P.	TX	NIA	NYMH-San Antonio GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Stephenville, L.P.	TX	NIA	NYMH-Stephenville GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Taylor, L.P.	TX	NIA	NYMH-Taylor GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH Attleboro MA, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYMH-Farmingdale, NY, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia GP, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLMDC-King of Prussia Realty, LP	DE	NIA	NYLMDC King of Prussia GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-1158147				Country Place LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			88-1150098				Country Place JV LLC	DE	NIA	Country Place LP	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance Company	Ownership	95.500	New York Life Insurance Company	NO	
							REEP-MF Salisbury Square Tower One TAF LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.500	New York Life Insurance Company	NO	
			88-1049453				REEP-DRP Salisbury Square Tower One TAB JV LLC	DE	NIA	REEP-MF Salisbury Square Tower One TAF LLC	Ownership	80.000	New York Life Insurance Company	NO	
							Salisbury Square Tower One LLC	DE	NIA	REEP-DRP Salisbury Square Tower One TAB JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							CUMBERLAND PROPERTIES LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3304035				2015 DIL PORTFOLIO HOLDINGS LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			47-3444658				PA 180 KOST RD LLC	DE	NIA	2015 DIL PORTFOLIO HOLDINGS LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Cortlandt Town Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-ADC GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-0765152				REEP-WP ART TOWER JV LLC	DE	NIA	New York Life Insurance Company	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-1250 Forest LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HZ SPENCER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 10 WEST AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 4700 Nall TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Alpha TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-2598877				REEP-IND MCP VIII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND CHINO CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND FRANKLIN MA HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			61-1738919				REEP-IND FREEDOM MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-IND Fridley MN LLC	MN	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Kent LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			32-0442193				REEP-IND LYMAN MA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4607723				REEP-IND MCP II NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4646530				REEP-IND MCP IV NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4685915				REEP-IND MCP V NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			83-4592121				REEP-IND MCP VII NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP III OWNER NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND MCP West NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND STANFORD COURT CA LLC	DE	NIA	REEP-IND STANFORD COURT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valley View TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Valwood TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF 960 East Paces Ferry GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			82-1945938				REEP-MF 960 EPF Opco GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4102691				REEP-MF Emblem DE LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance Company	Ownership	99.000	New York Life Insurance Company	NO	
			84-4056296				REEP-MF Gateway TAF UT LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	REEP-MF Gateway TAF UT LLC	Ownership	99.000	New York Life Insurance Company	NO	
			84-4028263				REEP-WP Gateway TAB JV LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	1.000	New York Life Insurance Company	NO	
							REEP 220 NW Owner LLC	DE	NIA	REEP-MF Mount Laurel NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF NORTH PARK CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AVERY OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF One City Center NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wallingford WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			87-1661026				REEP-MF STEWART AZ HOLDER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF STEWART AZ	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
							REEP-OFC Aspect OR LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC Bellevue WA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Financial Center FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC WATER RIDGE NC HOLDCO LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TWO WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FOUR WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC FIVE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SIX WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC SEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC EIGHT WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC NINE WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC TEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ELEVEN WATER RIDGE NC LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2351415				REEP-MF FOUNTAIN PLACE MN LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			81-2456809				REEP-MF FOUNTAIN PLACE LLC	DE	NIA	REEP-MF FOUNTAIN PLACE MN LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3514927				REEP-MF Park-Line FL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							REEP-IND 10 WEST II AZ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Flemington NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Mill Creek NJ LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			85-3592979				REEP-RTL NPM GA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP OFC 515 Post Oak TX LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance Company	Ownership	39.000	New York Life Insurance Company	NO	
							REEP-RTL DTC VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	61.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance Company	Ownership	37.000	New York Life Insurance Company	NO	
			87-2706041				REEP-RTL DTC-S VA LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	63.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 410 TOWNSEND	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville GP LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-LPP Kernersville JV LP	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-SS Kernersville QRS, Inc	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 600 TOWNSEND LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1341 G DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	65.000	New York Life Insurance Company	NO	
							REEP-OFC 1030 15NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	35.000	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance Company	Ownership	63.826	New York Life Insurance Company	NO	
							REEP-OFC 1111 19NW DC LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	36.174	New York Life Insurance Company	NO	
							REEP-OFC 30 WM IL LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-SS Marshfield LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE	NIA	REEP-SS Marshfield LLC	Ownership	85.390	New York Life Insurance Company	NO	
							REEP- LLC Marshfield JV LLC	DE	NIA	Third Party	Ownership	14.610	New York Life Insurance Company	NO	
							REEP-SS Vallejo LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 353 Sacramento LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-Royal 353 Sacramento JV LLC	DE	NIA	REEP-OFC 353 Sacramento LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-Royal 353 Sacramento JV LLC	DE	NIA	Third Party	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF Reno LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus B6 LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus B6 JV LLC	DE	NIA	REEP-NPD Romulus B6 LLC	Ownership	100.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance Company	Ownership	53.000	New York Life Insurance Company	NO	
			39-4116618				REEP-OFC 757 Third Avenue NY LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	47.000	New York Life Insurance Company	NO	
							REEP-IND 350 E. Plumeria CA LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 350 E. Plumeria JV CA LLC	DE	NIA	REEP-IND 350 E. Plumeria CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 7600 MET LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND 7600 MET OWNER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	

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							REKA 51M HOLDINGS, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Raritan Center LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Talmadge Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Melrich Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 18, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 19, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Summitt Ridge Apartments, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							PTC Acquisitions, LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Martingale Road LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Funding	CYM	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							New York Life Global Funding	DE	OTH	New York Life Insurance Company	Other	0.000	New York Life Insurance Company	NO	5
							Government Energy Savings Trust 2003-A	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							UFI-NOR Federal Receivables Trust, Series 2009B	NY	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	6
							JREP Fund Holdings I, L.P.	CYM	NIA	New York Life Insurance Company	Ownership	12.500	New York Life Insurance Company	NO	
							Jaguar Real Estate Partners L.P.	CYM	NIA	New York Life Insurance Company	Ownership	30.300	New York Life Insurance Company	NO	
							REEP-NYL JAG ACQUISITION CO MEMBER LLC	DE	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIFE Office Holdings Member LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
					0001711406		NYLIFE Office Holdings LLC	DE	NIA	NYLIFE Office Holdings Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
					0001728620		NYLIFE Office Holdings REIT LLC	DE	NIA	NYLIFE Office Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC DRAKES LANDING LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC CORPORATE POINTE CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC VON KARMAN CA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC ONE BOWDOIN SQUARE MA LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 525 N Tryon NC LLC	DE	NIA	NYLIFE Office Holdings REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-2591038				525 Charlotte Office LLC	DE	NIA	REEP-OFC 525 N Tryon NC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IMPIC OFC PROMINENCE ATLANTA LLC	DE	NIA	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							Sol Invictus Note Issuer SPV 2021-1 LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Veritas Doctrina Note Issuer SPV LLC	DE	OTH	New York Life Insurance Company	Influence	0.000	New York Life Insurance Company	NO	11
							Fairview Capital Partners,LLC	DE	NIA	New York Life Insurance Company	Other	49.000	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC	LA	NIA	New York Life Insurance Company	Ownership	79.200	New York Life Insurance Company	NO	
							AC 2023 NMTC Investor, LLC	LA	NIA	New York Life Insurance and Annuity Corporation	Ownership	19.800	New York Life Insurance Company	NO	
							USB NMTC FUND 2023-6, LLC	DE	NIA	AC 2023 NMTC Investor, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIAC RLP II, LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
							Development Funding Backed Pass-Through Trust Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	11.750	New York Life Insurance Company	NO	
							NYLIC RLP II, LLC	DE		New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							SEAF Sichuan SME Investment Fund LLC	DE	NIA	New York Life Enterprises LLC	Ownership	39.980	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	New York Life Enterprises LLC	Ownership	84.380	New York Life Insurance Company	NO	
			98-0412951				New York Life International Holdings Limited	MUS	NIA	NYL Cayman Holdings Ltd.	Ownership	15.620	New York Life Insurance Company	NO	
							Max Estates Limited. Max Ventures and Industries Limited	IND	NIA	New York Life International Holdings Limited	Ownership	19.450	New York Life Insurance Company	NO	
							Max Estates Limited. Max Ventures and Industries Limited	IND	NIA	New York Life Insurance Company	Ownership	1.290	New York Life Insurance Company	NO	
							Max I Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Max Assets Services Limited	IND	NIA	Max Ventures and Industries Limited	Ownership	100.000	New York Life Insurance Company	NO	

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							Max Square Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Square Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Pharmax Corporation Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Max Towers Private. Limited	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Max Estates 128 Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Limited.	IND	NIA	Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	Max Estates Ltd.	Ownership	51.000	New York Life Insurance Company	NO	
							Acreage Builders Private. Limited.	IND	NIA	New York Life Insurance Company	Ownership	49.000	New York Life Insurance Company	NO	
							Astiki Realty Private Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Max Estates Gurgaon Two Limited	IND		Max Estates Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Cayman Holdings Ltd.	CYM	NIA	New York Life Enterprises LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Worldwide Capital Investments, LLC	DE	NIA	NYL Cayman Holdings Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	New York Life Enterprises LLC	Ownership	99.998	New York Life Insurance Company	NO	
							Seguros Monterrey New York Life, S.A. de C.V.	MEX	IA	NYL Worldwide Capital Investments	Ownership	0.002	New York Life Insurance Company	NO	
							Administradora de Conductos SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Seguros Monterrey New York Life, S.A. de C.V.	Ownership	99.000	New York Life Insurance Company	NO	
							Inmobiliaria SMNYL, S.A. de C.V.	MEX	NIA	Agencias de Distribucion SMNYL, S.A. de C.V.	Ownership	1.000	New York Life Insurance Company	NO	
			26-1483563				Eagle Strategies LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3853547				New York Life Capital Corporation	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3808042		0001033244		New York Life Trust Company	NY	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0145686		0000071637		NYLIFE Securities LLC	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-3929029				NYLINK Insurance Agency Incorporated	DE	NIA	NYLIFE LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4293486				NYL Investors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors (U.K.) Limited	GBR	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investors REIT Manager LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-2215510				MSVEF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF RT Feeder II LP	DE	NIA	MSVEF II GP LLC	Ownership	70.000	New York Life Insurance Company	NO	
			33-2273403				MSVEF II RT LLC	DE	NIA	MSVEF RT Feeder II LP	Ownership	100.000	New York Life Insurance Company	NO	
			33-2175484				Madison Square Value Enhancement Fund II LP	DE	NIA	MSVEF II RT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			41-2901334				MSVEF II MF Innsbrook VA LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			42-3792882				MSVEFII IND International Commerce Center .	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS JV LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS Owner 6 LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS Owner 7 LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF II-IND Turner West KS Owner 8 LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	

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			39-3533989				MSVEF II MF Graces Reserve Member NC LLC	DE	NIA	Madison Square Value Enhancement Fund II LP	Ownership	90.000	New York Life Insurance Company	NO	
			39-3505817				Graces Reserve JV LLC	DE	NIA	MSVEF II MF Graces Reserve Member NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
			39-3493316				Graces Reserve NC Owner LLC	DE	NIA	Graces Reserve JV LLC	Ownership	99.900	New York Life Insurance Company	NO	
							NYL Investors NCVAD II GP, LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							McMorgan Northern California Value Add/Development Fund II, LP	DE	NIA	NYL Investors NCVAD II GP, LLC	Ownership	50.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 770 L Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, LP	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-MF UNION CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, LP	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II- HOLLIDAY UNION JV LLC	DE	NIA	MNCVAD II-MF UNION CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC HARBORS CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, LP	Ownership	100.000	New York Life Insurance Company	NO	
							MNCVAD II-SEAGATE HARBORS LLC	DE	NIA	MNCVAD II-OFC HARBORS CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
							MNCVAD II-OFC 630 K Street CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, LP	Ownership	100.000	New York Life Insurance Company	NO	
			92-0347104				MNCVAD II-IND SHILOH CA LLC	DE	NIA	McMorgan Northern California Value Add/Development Fund II, LP	Ownership	100.000	New York Life Insurance Company	NO	
			92-0387490				MNCVAD II-BIG SHILOH JV LLC	DE	NIA	MNCVAD II-IND SHILOH CA LLC	Ownership	90.000	New York Life Insurance Company	NO	
			84-1758196				MSSDF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2306247				MSSDF II GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			93-2399069				MSSDF II Member LLC	DE	NIA	New York Life Insurance Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			93-2469180				Madison Square Structured Debt Fund II LP	DE	NIA	MSSDF II Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-2421807				MSSDF REIT II LLC	DE	NIA	Madison Square Structured Debt Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Company	Ownership	35.000	New York Life Insurance Company	NO	
			84-1781419				MSSDF Member LLC	DE	NIA	New York Life Insurance Annuity Corporation	Ownership	65.000	New York Life Insurance Annuity Corporation	NO	
			84-1797003				Madison Square Structured Debt Fund LP	DE	NIA	MSSDF Member LLC	Ownership	40.400	New York Life Insurance Company	NO	
			84-1819107				MSSDF REIT LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			84-1825208				MSSDF REIT Funding Sub I LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4113067				MSSDF REIT Funding Sub II LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4120070				MSSDF REIT Funding Sub III LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-4267365				MSSDF REIT Funding Sub IV LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3760197				MSSDF REIT Funding Sub V LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-0722421				MSSDF REIT Funding Sub VI LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-0605792				MSSDF REIT Funding Sub VII LLC	DE	NIA	MSSDF REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			93-1441293				MSSDF-OFCB Voss San Felipe LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-1429937				MSSDF-OFCB Woodway LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			93-2600376				MSSDF-OFCB Hanover LLC	DE	NIA	Madison Square Structured Debt Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			88-2478001				Madison Square Strategic Investments Venture LP	DE	NIA	MSSIV NYL Investor Member LLC	Ownership	51.000	New York Life Insurance Company	NO	
			88-2478001				Madison Square Strategic Investments Venture LP	DE	NIA	Third Party	Ownership	49.000	New York Life Insurance Company	NO	
							MSSIV REIT Manager LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	

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							Madison Square Strategic Investments Venture REIT LLC	DE	NIA	Madison Square Strategic Investments Venture LP	Ownership	51.000	New York Life Insurance Company	NO	
							MSSIV- MF Country Place MD LLC	DE	NIA	Madison Square Strategic Investments Venture REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance Company	Ownership	45.900	New York Life Insurance Company	NO	
			33-1407777				MSSIV-IND Speedway SC LLC	DE	NIA	New York Life Insurance Annuity Corporation	Ownership	5.100	New York Life Insurance Company	NO	
			33-1958036				NLR Speedway Venture LLC	DE	NIA	MSSIV-IND Speedway SC LLC	Ownership	39.530	New York Life Insurance Company	NO	
			33-1958036				NLR Speedway Venture LLC	DE	NIA	Third Party	Ownership	60.470	New York Life Insurance Company	NO	
							SC Speedway Hwy 124, LLC	DE	NIA	NLR Speedway Venture LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4122965				MSSIV-IND Speedway Phase II Member SC LLC	DE	NIA	Madison Square Strategic Investments Venture REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4098304				MSSIV-IND Speedway Phase II JV SC LLC	DE	NIA	MSSIV-IND Speedway Phase II Member SC LLC	Ownership	100.000	New York Life Insurance Company	NO	
			33-4399404				SC Speedway Grand National, LLC	DE	NIA	MSSIV-IND Speedway Phase II JV SC LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSSIV-MF Yorktown Member IL LLC	DE	NIA	Madison Square Strategic Investments Venture REIT LLC	Ownership	100.000	New York Life Insurance Company	NO	
			42-3944779				MSSIV-MF Yorktown JV IL LLC	DE	NIA	MSSIV-MF Yorktown Member IL LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MSVEF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF GP LLC	DE	NIA	NYL Investors LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-4025228				MCPF Holdings Manager LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4049223				MCPF MA Holdings LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MCPF Holdings LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MADISON-IND TAMARAC FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC BRICKELL FL LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-0577235				MADISON-IND POWAY CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPC POWAY JV LLC	DE	NIA	MADISON-IND POWAY CA LLC	Ownership	95.000	New York Life Insurance Company	NO	
			92-0648454				MADISON-MF GRANARY FLATS TX LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-0665896				MADISON-AO GRANARY FLATS JV LLC	DE	NIA	MADISON-MF GRANARY FLATS TX LLC	Ownership	99.999	New York Life Insurance Company	NO	
			92-0665896				MADISON-AO GRANARY FLATS JV LLC	DE	NIA	Third Party	Ownership	0.001	New York Life Insurance Company	NO	
			92-0680594				MADISON-AO GRANARY FLATS OWNER LLC	DE	NIA	MADISON-AO GRANARY FLATS JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-3125674				MADISON-MF THE MEADOWS WA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS OWNER LLC	DE	NIA	MADISON-MF THE MEADOWS WA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-ACG THE MEADOWS JV LLC	DE	NIA	MADISON-ACG THE MEADOWS OWNER LLC	Ownership	100.000	New York Life Insurance Company	NO	
			99-4200017				MADISON-MOB Lee Highway VA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-OFC 5161 CA LLC	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-SS Kernersville QRS, Inc.	DE	NIA	MCPF Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville JV GP LLC	DE	NIA	MADISON-SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville JV GP LLC	DE	NIA	Third Party	Ownership	10.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville JV LP	DE	NIA	MADISON-SS Kernersville QRS, Inc.	Ownership	90.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville JV LP	DE	NIA	Third Party	Ownership	10.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville GP LLC	DE	NIA	MADISON-LPP Kernersville JV LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Kernersville LP	DE	NIA	MADISON-LPP Kernersville JV LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Apex Newbury PA LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	
			39-2172692				MCPF-MOB PEMBROKE PINES FL LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	
			39-4738855				MCPF-MF Perimeter Gardens GA LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	
			93-4025380				MADISON-IND LNDR TABOR ROAD NJ LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Yorkshire MD LLC	DE	NIA	MCPF Holdings	Ownership	100.000	New York Life Insurance Company	NO	

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							Yorkshire Apartments JV LLC	DE	NIA	Madison-MF Yorkshire MD LLC	Ownership	90.000	New York Life Insurance Company	NO	
							Yorkshire Apartments LP	DE	NIA	Yorkshire Apartments JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MADISON-IND 2080 ENTERPRISE CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND CLAWITER CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-REDCO CLAWITER JV LLC	DE	NIA	MADISON-IND CLAWITER CA LLC	Ownership	95.000	New York Life Insurance Company	NO	
			92-3853733				MADISON-IND ENTERPRISE RIALTO CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Mill Creek, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Gateway Phases II and III, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Delta Court, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Fremont Distribution Center, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Newpoint Commons, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Northsight, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Riverside, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF 101 East Crossroads, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							101 East Crossroads, LLC	DE	NIA	MIREF 101 East Crossroads, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Hawthorne, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Auburn 277, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Sumner North, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Wellington, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MIREF Warner Center, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Duluth GA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone I CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC Centerstone III CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MOB Centerstone IV CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC One Main Place OR LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF Hoyt OR LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	

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			47-5172577				MADISON-RTL Clifton Heights PA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-IND Locust CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			94-3390961				MADISON-OFC Weston Pointe FL LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MF MCCADDEN CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 1201 WEST IL LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-MCCAFFERY 1201 WEST IL LLC	DE	NIA	MADISON-OFC 1201 WEST IL LLC	Ownership	92.500	New York Life Insurance Company	NO	
			83-4019048				MADISON-MF TECH RIDGE TX LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-RTL SARASOTA FL, LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			83-4019048				MADISON-MOB CITRACADO CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4220549				Madison-MF Osprey QRS Inc.	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			87-4097153				Madison-MF Osprey NC GP LLC	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	100.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey QRS Inc.	Ownership	99.000	New York Life Insurance Company	NO	
			87-4075458				Madison-MF Osprey NC LP	DE	NIA	Madison-MF Osprey NC GP LLC	Ownership	1.000	New York Life Insurance Company	NO	
							MADISON-SS Crozet VA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-LPP Crozet JV LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 85 BLUXOME CA LLC	DE	NIA	NYL Investors Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MADISON-OFC 85 BLUXOME JV CA LLC	DE	NIA	MADISON-OFC 85 BLUXOME CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Madison-MF Apex Newbury PA LLC	DE		Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCPF-MOB PEMBROKE PINES FL LLC	DE	NIA	Madison Core Property Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
			39-2948083				NYLIM Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-1954916				NYLIM BR LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Investments Europe Limited		NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108933				NYL Investments (International) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108959				NYL Investments (Services) Ltd.	GBR	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (International) Ltd.	Ownership	99.000	New York Life Insurance Company	NO	
			98-1108940				NYL Investments UK LLP	GBR	NIA	NYL Investments (Services) Ltd.	Ownership	1.000	New York Life Insurance Company	NO	
							New York Life Investment Management Asia Limited	JPN	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			13-4080466		0000061227		MacKay Shields LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Shields Emerging Markets Debt Portfolio	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676586				MacKay Municipal Managers Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			26-2332835		0001432467		MacKay Municipal Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			22-2267512		0001432468		MacKay Municipal Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			27-0676650				MacKay Municipal Managers Credit Opportunities GP, LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523736		0001460030		MacKay Municipal Credit Opportunities Master Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-0523739		0001460023		MacKay Municipal Credit Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4019880		0001700102		MacKay Municipal Credit Opportunities HL Fund, L.P.	DE	NIA	MacKay Municipal Managers Credit Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3040968				MacKay Municipal Short Term Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-3041041		0001532022		MacKay Municipal Short Term Opportunities Fund LP	DE	NIA	MacKay Municipal Short Term Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Ownership	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc	IRL	NIA	MacKay Shields LLC	Board of Directors	50.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Strategic Bond Portfolio	IRL		MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc - MacKay Shields Structured Products Opportunities Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	0.000	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	MacKay Shields LLC	Ownership	1.410	New York Life Insurance Company	NO	
							Plainview Funds plc MacKay Shields Emerging Markets Debt Portfolio	IRL	NIA	New York Life Insurance Company	Ownership	98.590	New York Life Insurance Company	NO	
			27-3064248				MacKay Shields High Yield Active Core Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4248749		0001502130		MacKay Shields High Yield Active Core Fund LP	DE	NIA	MacKay Shields High Yield Active Core Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001502133		MacKay Shields Defensive Bond Arbitrage Fund Ltd.	BMU	NIA	MacKay Shields LLC	Ownership	0.070	New York Life Insurance Company	NO	
			45-2732939				MacKay Shields Core Fixed Income Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2733007		0001529525		MacKay Shields Core Fixed Income Fund LP	DE	NIA	MacKay Shields Core Fixed Income Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1760156				MacKay Shields Select Credit Opportunities Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4553436		0001703194		MacKay Shields Select Credit Opportunities Fund LP	DE	NIA	MacKay Shields Select Credit Opportunities Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-3358622				MacKay Municipal Managers California Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal California Opportunities Fund, L.P.	DE	NIA	MacKay Municipal Managers California Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2401724				MacKay Municipal New York Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			38-4002797		0001685030		MacKay Municipal New York Opportunities Fund, L.P.	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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					0001700100		MacKay Municipal Opportunity HL Fund LP	DE	NIA	MacKay Municipal New York Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-2575585				MacKay Municipal Capital Trading GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4846547				MacKay Municipal Capital Trading Master Fund, L.P	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1836504				MacKay Municipal Capital Trading Fund, L.P.	DE	NIA	MacKay Municipal Capital Trading GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1715543				MacKay Shields Intermediate Bond Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1716026		0001715261		MacKay Shields Intermediate Bond Fund LP	DE	NIA	MacKay Shields Intermediate Bond Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers Opportunities Allocation GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3051488				MacKay Municipal Managers Opportunities Allocation Master Fund LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3085547				MacKay Municipal Managers Opportunities Allocation Fund A LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-3088001				MacKay Municipal Managers Opportunities Allocation Fund B LP	DE	NIA	MacKay Municipal Managers Opportunities Allocation GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2017635				MacKay Municipal Managers High Yield Select GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2046842		0001783642		MacKay Municipal High Yield Select Fund LP	DE	NIA	MacKay Municipal Managers High Yield Select GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal Managers High Income Opportunities GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MacKay Municipal High Income Opportunities Fund LP	DE	NIA	MacKay Municipal Managers High Income Opportunities GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1598388				MKS Digital Assets LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561816				MacKay Shields Series Fund Managing Member LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3539309				MacKay Shields Series Fund	DE	NIA	MacKay Shields Series Fund Managing Member LLC (Delaware)	Ownership	100.000	New York Life Insurance Company	NO	
			92-3559458				Securitized Credit Opportunities Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	3.560	New York Life Insurance Company	NO	
			92-3559459				Securitized Credit Opportunities Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	96.440	New York Life Insurance Company	NO	
			99-5102668				High Yield Corporate Bond Series	DE	NIA	MacKay Shields Series Fund Managing Member LLC	Ownership	100.000	New York Life Insurance Company	NO	
			99-5102669				High Yield Corporate Bond Series	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	100.000	New York Life Insurance Company	NO	
			92-3540205				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	DE	NIA	MacKay Shields LLC	Ownership	100.000	New York Life Insurance Company	NO	
			92-3561393				MacKay Shields Emerging Markets Sovereign Debt Feeder Fund LP	DE	NIA	MacKay Shields Emerging Markets Sovereign Debt Feeder Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-1664787				Apogem Capital LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance Company	Ownership	21.900	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	65.640	New York Life Insurance Company	NO	
			36-4715120				Madison Capital Funding LLC	DE	NIA	Life Insurance Company of North America	Ownership	12.460	New York Life Insurance Company	NO	
			26-2806813				MCF Co-Investment GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-2806864		0001538585		MCF Co-Investment GP LP	DE	NIA	MCF Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	

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					0001538584		Madison Capital Funding Co-Investment Fund LP								
			26-2806918					DE	NIA	MCF Co-Investment GP LP	Ownership	100.000	New York Life Insurance Company	NO	
			80-0920962				Madison Avenue Loan Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-1711540		0001577927		Madison Avenue Loan Fund LP	DE	NIA	Madison Avenue Loan Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Fund I LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1143853				MCF Hanwha Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Ironshore Investment BL I Ltd.	BMU	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			46-2213974				MCF CLO IV LLC	DE	NIA	New York Life Insurance Company	Ownership	6.700	New York Life Insurance Company	NO	
			46-2213974				MCF CLO IV LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			81-4067250				MCF CLO V LLC	DE	NIA	New York Life Insurance Company	Ownership	5.000	New York Life Insurance Company	NO	
			81-4067250				MCF CLO V LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-1943737				MCF CLO VI LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			82-2734635				MCF CLO VII LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII Ltd	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO VIII LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
			99-1698517				MCF CLO VIII Blocker LLC	DE	NIA	MCF CLO VIII Ltd	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Ltd	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO IX LLC	DE	NIA	MCF CLO IX Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Ltd.	JEY	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF CLO 10 LLC	DE	NIA	MCF CLO 10 Ltd.	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO IX Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
							MCF CLO 10 Blocker LLC	DE	NIA	Madison Capital Funding LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4883128				MCF KB Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			61-1907486				MCF KB Fund II LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF KB Fund III LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF KB Fund III Blocker LLC	DE	NIA	MCF KB Fund III LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3329380				MCF Hyundai Fund LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem Direct Lending Hyundai Fund 2 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	2
							Apogem Direct Lending Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem DL Levered Fund SPV 2023-1 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Loan Portfolio 2023 LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem Umbrella	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
							Apogem US Direct Lending Limited I	CYM	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			36-4715120				Apogem Direct Lending Nighthawk Fund	CYM	NIA	Madison Capital Funding LLC	Other	100.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2020 GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	
			85-1708233				MCF Senior Debt Fund 2020 LP	CYM	NIA	MCF Senior Debt Fund 2020 LP	Other	0.000	New York Life Insurance Company	NO	1
							MCF Senior Debt Fund Blocker 2020 LLC	DE	NIA	MCF Senior Debt Fund 2020 LP	Ownership	100.000	New York Life Insurance Company	NO	
			35-2537165				MCF Mezzanine Carry I LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance Company	Ownership	66.670	New York Life Insurance Company	NO	
			32-0469843				MCF Mezzanine Fund I LLC	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.330	New York Life Insurance Company	NO	
							MCF PD Fund GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1
			98-1450997				MCF PD Fund LP	DE	NIA	MCF PD Fund GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							MCF PD Fund Blocker LP	DE	NIA	MCF PD Fund LP	Ownership	100.000	New York Life Insurance Company	NO	
							MCF Senior Debt Fund 2019-I GP LLC	DE	NIA	Madison Capital Funding LLC	Other	0.000	New York Life Insurance Company	NO	1

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			83-4242231				MCF Senior Debt Fund 2019-I LP	DE	NIA	MCF Senior Debt Fund 2019-I GP LLC	Other	0.000	New York Life Insurance Company	NO	1
							Apogem CLO Holdco LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AGF 2026 GP, LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APOGEM GP-LED FUND 2026, LP	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund GP LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund RNF LP	DE	NIA	Apogem Senior Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund LP	DE	NIA	Apogem Senior Direct Lending Fund RNF LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund RNF (L) LP	DE	NIA	Apogem Senior Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund (L) LP	DE	NIA	Apogem Senior Direct Lending Fund RNF (L) LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending LuxCo GP S.à r.l.	LUX	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund (0) SCSp	LUX	NIA	Apogem Senior Direct Lending LuxCo GP S.à r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Financing Company (0) LLC	DE	NIA	Apogem Senior Direct Lending Fund (0) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Origination Company (0) LP	DE	NIA	Apogem Senior Direct Lending Financing Company (0) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Blocker Fund (0) SCSp	LUX	NIA	Apogem Senior Direct Lending Fund (0) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Master Fund (0) SCSp	LUX	NIA	Apogem Senior Direct Lending Blocker Fund (0) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Fund (OL) SCSp	LUX	NIA	Apogem Senior Direct Lending LuxCo GP S.à r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Financing Company (OL) LLC	DE	NIA	Apogem Senior Direct Lending Fund (OL) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Origination Company (OL)	DE	NIA	Apogem Senior Direct Lending Financing Company (OL) LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Blocker Fund (OL) SCSp	LUX	NIA	Apogem Senior Direct Lending Fund (OL) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending Master Fund (OL)	LUX	NIA	Apogem Senior Direct Lending Blocker Fund (OL) SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Senior Direct Lending KB Loan Portfolio LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Star Direct Lending Fund GP LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Star Direct Lending Fund LP	CYM	NIA	Apogem Star Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Star Originator LLC	DE	NIA	Apogem Star Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Star DL Sub LP	DE	NIA	Apogem Star Direct Lending Fund GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Levered Fund 2 LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Direct Lending Levered Fund 2 SPV LLC	DE	NIA	Apogem Direct Lending Levered Fund 2 LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Direct Lending POBA Fund LLC	DE	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							Apogem Direct Lending Faubourg DAC	IRL	NIA	Apogem Capital LLC fka New York Life Investments Alternatives LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Capital Partners IV GenPar, LP	DE	NIA	New York Life Capital Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund, L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Core Opportunities Fund II L.P.	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners IV GenPar LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670568		GoldPoint Mezzanine Partners Co-Investment Fund A, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
					0001652367		GoldPoint Mezzanine Partners IV, LP	DE	NIA	GoldPoint Mezzanine Partners IV GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Blocker LP (GPPMBA)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV A Preferred Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV C Blocker LP (GPPMBC)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV D Blocker LP (GPPMBD)	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV ECI Aggregator LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV F Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV G Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV H Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Mezz IV I Blocker LP	DE	NIA	GoldPoint Mezzanine Partners IV, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Mezzanine Partners Offshore IV, L.P.	CYM	NIA	GoldPoint Mezzanine Partners IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Co-Investment V GenPar, L.P.	DE	NIA	GoldPoint Partners Co-Investment V GenPar GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001670563		GoldPoint Partners Co-Investment Fund-A, LP	DE	NIA	GoldPoint Partners Co-Investment V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment V ECI Blocker Holdco D, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP V G Blocker Holdco LP	DE	NIA	GoldPoint Partners Co-Investment V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt Partners Offshore V, LP	CYM	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V RS LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V GenPar GP, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Private Debt V, LP	DE	NIA	GoldPoint Partners Private Debt V GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V A Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP Private Debt V-ECI Aggregator LP	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V B Blocker, LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP PD V D Blocker LLC	DE	NIA	GoldPoint Partners Private Debt V, LP	Ownership	100.000	New York Life Insurance Company	NO	

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							GPP LuxCo V GP Sarl	LUX	NIA	GoldPoint Partners Private Debt V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager III GenPar, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001644721		GoldPoint Partners Select Manager Fund III, L.P.	CYM	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund III AIV, L.P.	DE	NIA	GoldPoint Partners Select Manager III GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager IV GenPar, L.P	DE	NIA	GoldPoint Partners Select Manager IV GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001725867		GoldPoint Partners Select Manager Fund IV, L.P.	DE	NIA	GoldPoint Partners Select Manager IV GenPar, L.P	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager V GenPar, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Fund V, L.P.	DE	NIA	GoldPoint Partners Select Manager V GenPar, L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada V GenPar Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund V, L.P.	CAN	NIA	GoldPoint Partners Canada V GenPar Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada III GenPar, Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund III, L.P.	CAN	NIA	GoldPoint Partners Canada III GenPar, Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Canada IV GenPar Inc	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							GoldPoint Partners Select Manager Canada Fund IV, L.P.	CAN	NIA	GoldPoint Partners Canada IV GenPar Inc	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI - ECI Aggregator LP	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker A LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker B LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker C LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker D LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker E LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker F LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker H LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							GPP VI Blocker I LLC	DE	NIA	GoldPoint Partners Co-Investment VI GenPar, LP	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII GenPar, GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Co-Invest VII, GenPar LP	DE	NIA	Apogem Co-Invest VII GenPar, GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Partners Co-Investment VII, LP	DE	NIA	Apogem Co-Invest VII, GenPar LP	Ownership	100.000	New York Life Insurance Company	NO	
							Goldpoint Partners Canada GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							NYLCAP Canada II GenPar, Inc.	CAN	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager Canada Fund II, L.P.	CAN	NIA	NYLCAP Canada II GenPar, Inc.	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Mezzanine Partners II GenPar, LP	DE	NIA	NYLIM Mezzanine Partners II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Mezzanine Partners III GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001483925		NYLCAP Mezzanine Offshore Partners III, LP	CYM	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager GenPar, LP	DE	NIA	NYLCAP Mezzanine Partners III GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP Select Manager II GenPar, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
					0001520743		NYLCAP Select Manager Fund II, L.P.	CYM	NIA	NYLCAP Select Manager II GenPar GP, LP	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-JB Asset Management Co. LLC	MUS	NIA	NYLCAP India Funding LLC	Ownership	24.660	New York Life Insurance Company	NO	2
					0001356865		New York Life Investment Management India Fund II, LLC	MUS	NIA	NYLIM-JB Asset Management Co., LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management India Fund (FVCI) II, LLC	MUS	NIA	New York Life Investment Management India Fund II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLCAP India Funding III LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM-Jacob Ballas Asset Management Co. III, LLC	MUS	NIA	NYLCAP India Funding III LLC	Ownership	24.660	New York Life Insurance Company	NO	3
					0001435025		NYLIM Jacob Ballas India Fund III, LLC	MUS	NIA	NYLIM-Jacob Ballas Asset Management Company III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas Capital India (FVCI) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Jacob Ballas India (FII) III, LLC	MUS	NIA	NYLIM Jacob Ballas India Fund III, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Evolvence Asset Management, Ltd.	CYM	NIA	Apogem Capital LLC	Ownership	24.500	New York Life Insurance Company	NO	
							EIF Managers Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	58.720	New York Life Insurance Company	NO	
							EIF Managers II Limited	MUS	NIA	Evolvence Asset Management, Ltd.	Ownership	55.000	New York Life Insurance Company	NO	
							AHF V ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF V GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							AHF VI ECI Aggregator LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar GP LLC	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							AHF VI GenPar LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund V LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							Apogem Heritage Fund VI LP	DE	NIA	Apogem Capital LLC	Ownership	1.000	New York Life Insurance Company	NO	
							ACCI GP, LLC [formerly Apogem Cardinal Co-Investment Fund GP LLC]	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Cardinal Co-Investment Fund, LP	DE	NIA	Apogem Cardinal Co-Investment GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ARAF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Real Assets Fund IV, LP	DE	NIA	ARAF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ASF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII, LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII Coinvestments LP	DE	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Secondary Fund VII , LP	CYM	NIA	ASF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							BFO GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							BFO Apogem Private Markets LP	DE	NIA	BFO GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Tetra Opportunities Partners	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2631913				BMG PAPM GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2611868				BMG PA Private Markets LP	DE	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1503475				BMG Private Markets LP	CYM	NIA	BMG PAPM GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Private Advisors Special Situations LLC	CYM	NIA	BMG Private Markets (Cayman) LP	Ownership	100.000	New York Life Insurance Company	NO	7
			84-2641258				PACD MM, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-2106547				PA Capital Direct, LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							ApCap Strategic Partnership I LLC	DE	NIA	PACD MM, LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Credit Program Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-1396530				PA Credit Program Carry, LLC	DE	NIA	PA Credit Program Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-1662477		0001489910		Private Advisors Coinvestment Fund II, LP	DE	NIA	PACIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591588				PACIF II Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-2591860				PACIF II Carry, LLC	DE	NIA	PACIF II Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2548534				PACIF III Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			80-0916710				PACIF III Carry, LLC	DE	NIA	PACIF III Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4247870		0001646588		Private Advisors Coinvestment Fund IV, LP	DE	NIA	PACIF IV GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PACIF IV Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4489053				PACIF IV Carry, LLC	DE	NIA	PACIF IV Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PAMMF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-1689912		0001762448		PA Middle Market Fund, LP	DE	NIA	PAMMF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCIF III GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-4838202		0001374891		Private Advisors Coinvestment Fund III, LP	DE	NIA	PASCBF III GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF IV GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCBF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			45-4078336		0001537995		Private Advisors Small Company Buyout Fund V, LP	DE	NIA	PASCBF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4523581				PASCPEF VI Carry, LLC	DE	NIA	PASCPEF VI Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-4301623		0001595889		Private Advisors Small Company Private Equity Fund VI, LP	DE	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1223903		0001635254		Private Advisors Small Company Private Equity Fund VI, LP	CYM	NIA	PASCPEF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5430553		0001657189		Private Advisors Small Company Private Equity Fund VII, LP	DE	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1286549		0001711424		Private Advisors Small Company Private Equity Fund VII, LP	CYM	NIA	PASCPEF VII GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VII Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5442078				PASCPEF VII Carry, LLC	DE	NIA	PASCPEF VII Carry Parent LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCPEF VIII GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2042371				Private Advisors Small Company Private Equity Fund VIII, LP	DE	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			98-1417728		0001711426		Private Advisors Small Company Private Equity Fund VIII, LP	CYM	NIA	PASCPEF VIII GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1939809				PASCPEF IX GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-1800282				PA Small Company Private Equity Fund IX, LP	DE	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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			98-1516465				PA Small Company Private Equity Fund IX, LP	CYM	NIA	PASCPEF IX GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF X GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X, LP	DE	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund X	CYM	NIA	APEF X GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-2155868				APEF XI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Apogem Private Equity Fund XI (Cayman), LP	CYM	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			61-2217155				Apogem Private Equity Fund XI, LP	DE	NIA	APEF XI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Multi-Asset, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
							APEF XI Directs, LP	DE	NIA	Apogem Private Equity Fund XI, LP	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331000				Cuyahoga Capital Partners IV Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-4331219		0001514824		Cuyahoga Capital Partners IV LP	DE	NIA	Cuyahoga Capital Partners IV Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
			26-3698069	3835342			Cuyahoga Capital Emerging Buyout Partners Management Group LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			26-3698209	3835351			Cuyahoga Capital Emerging Buyout Partners LP	DE	NIA	Cuyahoga Capital Emerging Buyout Partners Management Group LLC	Other	0.000	New York Life Insurance Company	NO	7
							PA Real Assets Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4479441				PA Real Assets Carry, LLC	DE	NIA	PA Real Assets Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Real Assets Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2582122				PA Real Assets Carry II, LLC	DE	NIA	PA Real Assets Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4468334				PA Emerging Manager Carry, LLC	DE	NIA	PA Emerging Manager Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Emerging Manager Carry Parent II, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-2884836				PA Emerging Manager Carry II, LLC	DE	NIA	PA Emerging Manager Carry Parent II, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4146929				Richmond Coinvestment Partners I, LP	DE	NIA	RIC I GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RIC I Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4511149				RIC I Carry, LLC	DE	NIA	RIC I Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-4252449		0001646590		Private Advisors Secondary Fund V, LP	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							ABC Burgers LLC	DE	NIA	Private Advisors Secondary Fund V, LP	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry, LLC	DE	NIA	PASF V GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASF V Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3310049				PASF VI GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-3090059				PA Secondary Fund VI, LP	DE	NIA	PASF VI GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Secondary Fund VI Coinvestments, LP	DE	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PA Secondary Fund VI, LP	CYM	NIA	PASF VI GP, LLC	Ownership	68.140	New York Life Insurance Company	NO	
							PARAF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5323045		0001656546		Private Advisors Real Assets Fund, LP	DE	NIA	PARAF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PARAF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5392508				PARAF Carry, LLC	DE	NIA	PARAF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5230804		0001660017		Private Advisors Small Company Coinvestment Fund, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			81-4614299		0001691962		Private Advisors Small Company Coinvestment Fund ERISA, LP	DE	NIA	PASCCIF GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PASCCIF II GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II, LP	DE	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							PA Small Company Coinvestment Fund II LP	CYM	NIA	PASCCIF II GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	

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							PASCCIF Carry Parent, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			47-5472308				PASCCIF Carry, LLC	DE	NIA	PASCCIF Carry Parent, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3120890				PARAF II GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209		0001721164		Private Advisors Real Assets Fund II LP	DE	NIA	PARAF II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			82-3541209				PA Contract Resources, LLC	DE	NIA	Private Advisors Real Assets Fund II LP	Ownership	100.000	New York Life Insurance Company	NO	
			86-1973380				PARAF III GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			86-1678206				PA Real Assets Fund III, LP	DE	NIA	PARAF III GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1875231				SAF GP LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-1371149				Social Advancement Fund, LP	DE	NIA	SAF GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2670366				Washington Pike GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			83-2634832				Washington Pike, LP	DE	NIA	Washington Pike GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5036706				RLP Fund GP, LLC	DE	NIA	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	New York Life Insurance Company	Ownership	30.000	New York Life Insurance Company	NO	
			84-5053710				RLP Fund, LP (RLPLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	70.000	New York Life Insurance Company	NO	
			88-2116464				RidgeLake Co-Investment Partners, LP (RLPCOLP)	DE	NIA	RidgeLake Partners GP, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Glacier GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	72.000	New York Life Insurance Company	NO	
							RLP Evergreen LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	28.000	New York Life Insurance Company	NO	
							RLP Gemini LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Navigator LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sigma LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	83.330	New York Life Insurance Company	NO	
							RLP Sunrise Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	16.660	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple GP Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Partners, LP (RLPLP)	Ownership	82.010	New York Life Insurance Company	NO	
							RLP Triple Manager Investor LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	17.980	New York Life Insurance Company	NO	
							RLP Fund II GP LLC	DE	NIA	RidgeLake Co-Investment Partners, LP (RLPCOLP)	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Fund II LP	DE	NIA	RLP Fund II GP LLC	Ownership	100.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE	OTH	Employees	Ownership	49.000	New York Life Insurance Company	NO	
							RLP Profit Share (PA), LLC	DE	OTH	New York Life Insurance Company	Ownership	51.000	New York Life Insurance Company	NO	
							RLP Profit Share (OAPC), LLC	DE	OTH	Apogem Capital LLC	Ownership	100.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE	OTH	Ex-Employees (3 Non-Managing Members)	Ownership	98.000	New York Life Insurance Company	NO	
							The Hedged Strategies Fund LLC	DE	OTH	Apogem	Ownership	2.000	New York Life Insurance Company	NO	
							NYLCAP Holdings	MUS	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							Jacob Ballas Capital India Private Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	23.300	New York Life Insurance Company	NO	

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							Industrial Assets Holdings Limited	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	28.020	New York Life Insurance Company	NO	
							JB Cerestra Investment Management LLP	MUS	NIA	NYLCAP Holdings (Mauritius)	Ownership	12.580	New York Life Insurance Company	NO	
			22-3704242		0001103598		NYLIM Service Company LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYL Workforce GP LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			52-2206685		0001133639		New York Life Investment Management LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Fund II GP, LLC	DE	NIA	New York Life Investment Management LLC	Ownership	100.000	New York Life Insurance Company	NO	
							WFHG, GP LLC	DE	NIA	New York Life Investment Management LLC	Ownership	50.000	New York Life Insurance Company	NO	
				4643807	0001406803		Workforce Housing Fund I - 2007, LP	DE	NIA	WFHG, GP LLC	Ownership	50.000	New York Life Insurance Company	NO	
							IndexIQ Holdings LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							IndexIQ Trust	DE	NIA	IndexIQ LLC	Other	0.000	New York Life Insurance Company	NO	
			02-0811753		0001415996		IndexIQ Advisors LLC	DE	NIA	IndexIQ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NYLIM Active ETF Trust	DE	NIA	New York Life Insurance and Annuity Corporation	Ownership	98.500	New York Life Insurance Company	NO	
			92-1409298				NYLIM CBRE Real Assets ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	94.900	New York Life Insurance Company	NO	
			86-2522120				NYLIM MacKay Core Plus Bond ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	66.500	New York Life Insurance Company	NO	
			87-3332418				NYLIM MacKay California Muni Intermediate ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	39.400	New York Life Insurance Company	NO	
			88-3582575				NYLIM MacKay High Income ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	97.100	New York Life Insurance Company	NO	
			88-1133753				NYLIM Winslow Focused Large Cap Growth ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	75.400	New York Life Insurance Company	NO	
			88-1123341				NYLIM Winslow Large Cap Growth ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	22.200	New York Life Insurance Company	NO	
			99-1129146				NYLIM MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	15.300	New York Life Insurance Company	NO	
			99-1129146				NYLIM MacKay Securitized Income ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	76.100	New York Life Insurance Company	NO	
			33-3142396				NYLIM MacKay Muni Short Duration ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	59.500	New York Life Insurance Company	NO	
			39-4468630				NYLIM MacKay Muni Allocation ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	82.900	New York Life Insurance Company	NO	
			41-3348887				NYLIM International Small-Mid Cap Equity ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	97.600	New York Life Insurance Company	NO	
			41-3487871				NYLIM Investment Grade CLO ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	52.100	New York Life Insurance Company	NO	
			41-3487871				NYLIM Investment Grade CLO ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	42.200	New York Life Insurance Company	NO	
							NYLIM MacKay Muni High Income ETF	DE	NIA	NYLIM Active ETF Trust	Ownership		New York Life Insurance Company	NO	
							NYLIM ETF Trust	DE	NIA	New York Life Insurance Company	Ownership	10.200	New York Life Insurance Company	NO	
			47-3906297				NYLIM FTSE International Equity Currency Neutral ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	4.600	New York Life Insurance Company	NO	
			87-3364725				NYLIM Global Equity R&D Leaders ETF	DE	NIA	New York Life Investment Management Capital LLC	Ownership	76.000	New York Life Insurance Company	NO	
			84-3652172				NYLIM Candriam International Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	84.900	New York Life Insurance Company	NO	

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			88-3603530				NYLIM Candriam U.S. Mid Cap Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	98.400	New York Life Insurance Company	NO	
			84-3671975				NYLIM Candriam U.S. Large Cap Equity ETF	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	88.600	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings International	LUX	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							New York Life Investment Management Holdings II International	LUX	NIA	New York Life Investment Management Holdings International	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Group	LUX	NIA	New York Life Investment Management Holdings II International	Ownership	100.000	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	Candriam Luxembourg	Ownership	66.700	New York Life Insurance Company	NO	
							KTA Holdco	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.300	New York Life Insurance Company	NO	
							KILT GP S.à.r.l.	LUX	NIA	KTA Holdco	Ownership	100.000	New York Life Insurance Company	NO	
							KILT Partnership SCS	LUX	NIA	KILT GP S.à.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							VIMA Management	FRA	NIA	KTA Holdco	Ownership	100.000	New York Life Insurance Company	NO	
							VIMA Investment SCA	FRA	NIA	VIMA Management	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Management S.a.r.l.	LUX	NIA	KTA Holdco	Ownership	70.000	New York Life Insurance Company	NO	
							Kartesia Management S.a.r.l.	LUX	NIA	VIMA Investment SCA	Ownership	20.000	New York Life Insurance Company	NO	
							Kartesia Italy Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Spain Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Netherlands Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Germany Branch	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia France	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia UK Ltd.	GBR	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Belgium	BEL	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	FRA	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP III	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities III S.C.A., SICAV-SIF	LUX	NIA	Kartesia GP III	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia III Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities III S.C.A., SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia GP IV	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities IV SCS SICAV-SIF	LUX	NIA	Kartesia GP IV	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities IV	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia IV Topco S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities IV SCS SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP	LUX	NIA	Kartesia Management SA	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Multi-Strategies SCS SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Syndicated Holdco S.àr.l.	LUX	NIA	Kartesia Multi-Strategies SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Sponsorless Holdco I S.àr.l	LUX	NIA	Kartesia Multi-Strategies SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Participation 1 S.àr.l.	LUX	NIA	Kartesia Multi-Strategies SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Strategies Holdco 1 S.àr.l.	LUX	NIA	Kartesia Multi-Strategies SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia CLO I Designated Activity Company	IRL	NIA	Kartesia Senior Strategies Holdco 1 S.àr.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Loan Management Designated Activity Company	IRL	NIA	Kartesia Senior Strategies Holdco 1 S.àr.l.	Ownership	100.000	New York Life Insurance Company	NO	

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							Kartesia Credit Opportunities V Feeder SCS .	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Credit Opportunities V Feeder SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.a.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities I SCS, SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Unlevered S.?.r.l.	LUX	NIA	Kartesia Senior Opportunities I SCS, SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unleveled S.á.r.l.	LUX	NIA	KSO I Unlevered S.?.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							KSO I Topco S.á.r.l.	LUX	NIA	KASS Unleveled S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities V SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities V S.á.r.l.	LUX	NIA	Kartesia Credit Opportunities V SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit Opportunities VI SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Securities VI SCS S.a.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia VI Topco S.a.r.l.	LUX	NIA	Kartesia Credit Opportunities VI SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Impact Fund I SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Impact I SV	LUX	NIA	Kartesia Impact Fund I SCS	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Polystrategy Fund SCS SICAV-RAIF	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							KSO Evergreen S.àr.l.	LUX	NIA	Kartesia Polystrategy Fund SCS SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities II Feeder SCS	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Senior Opportunities II SCS SICAV RAIF	LUX	NIA	Kartesia Senior Opportunities II Feeder SCS	Ownership	100.000	New York Life Insurance Company	NO	
							KASS Unlevered II S.àr.l.	LUX	NIA	Kartesia Senior Opportunities II SCS SICAV RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO II Topco S.àr.l.	LUX	NIA	KASS Unlevered II S.àr.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Asset Finance III GP S.àr.l.	LUX	NIA	Kartesia Master GP	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Asset Finance III SCA SICAV-RAIF	LUX	NIA	Kartesia Asset Finance III GP S.àr.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Asset Finance III Securitization Vehicle S.àr.l.	LUX	NIA	Kartesia Asset Finance III SCA SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Master GP II SICAV-RAIF	LUX	NIA	Kartesia Management S.?.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							KSO Strategies SCSp SICAV-RAIF	LUX	NIA	Kartesia Master GP II SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							KSO III Unlevered Sub-Fund	LUX	NIA	KSO Strategies SCSp SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Asset Management	FRA	NIA	Kartesia Master GP	Ownership	51.000	New York Life Insurance Company	NO	
							FIAM HLD SAS	FRA	NIA	Flexam Invest Asset Management	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest France Management SAS	FRA	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund II SLP	FRA	NIA	Flexam Invest France Management SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Lux Management S.a.r.l.	LUX	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	LUX	NIA	Flexam Invest Lux Management S.?.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Operations S.a.r.l.	LUX	NIA	Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest Finco 2020 S.a.r.l.	LUX	NIA	Flexam Tangible Asset Income Fund S.C.A., SICAV-RAIF	Ownership	100.000	New York Life Insurance Company	NO	
							Flexam Invest France Management II SAS	FRA	NIA	FIAM HLD SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Sharia Leasing Fund I SLP	FRA	NIA	Flexam Invest France Management II SAS	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxco S.á.r.l.	LUX	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Luxembourg (CANLUX)	LUX	NIA	Candriam Group	Ownership	64.000	New York Life Insurance Company	NO	
							Candriam Luxembourg (CANLUX)	LUX	NIA	Belfius Bank	Ownership	33.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
										Senior Employees (+1 share held by Candriam					
							Candriam Luxembourg (CANLUX)	LUX	NIA	Luxco S.à.r.l.)	Ownership	3.000	New York Life Insurance Company	NO	
							Candriam Belgian Branch	BEL	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam France Branch	FRA	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam UK Establishment	GBR	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Germany Branch	DEU	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam US Branch	US	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Spain Branch	ESP	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Netherlands Branch	NLD	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam MENA Branch	ARE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Nordic Branch	SWE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Monétaire SICAV	FRA	NIA	Cordius CIG	Ownership	0.750	New York Life Insurance Company	NO	
							Candriam Switzerland LLC	CHE	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Tristan Real Estate Fund (RAIF)	LUX	NIA	Candriam GP	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam GP PA	LUX	NIA	Candriam Luxembourg	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Private Assets SCA	LUX	NIA	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit ELTIF	LUX	NIA	Candriam Private Assets	Ownership	100.000	New York Life Insurance Company	NO	
							CPA Kartesia Securities	LUX	NIA	Candriam Private Assets Kartesia Credit ELTIF	Ownership	100.000	New York Life Insurance Company	NO	
							Kartesia Credit FFS	LUX	NIA	CPA Kartesia Securities	Ownership	100.000	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.a.r.l	LUX	NIA	Candriam Luxembourg	Ownership	66.700	New York Life Insurance Company	NO	
							ATA Holdco Luxembourg S.a.r.l	LUX	NIA	Apogem Capital LLC	Ownership	33.300	New York Life Insurance Company	NO	
							Andera Partners	FRA	NIA	ATA Holdco Luxembourg S.?.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Expansion 3 S.L.P.	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA EXPANSION 4 S.L.P	FRA	NIA	Andera Expansion GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Smart Infra GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 1 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA 2 S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA SMART INFRA REMPLOI S.L.P	FRA	NIA	Andera Smart Infra GP	Ownership	100.000	New York Life Insurance Company	NO	
							Terra Nea 1 GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							TERRA NEA 1 SLP	FRA	NIA	Terra Nea 1 GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ANDERA MIDCAP 5 S.L.P.	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Andera MidCap 6 S.L.P.S	FRA	NIA	Andera MidCap GP	Ownership	100.000	New York Life Insurance Company	NO	
							Acto V GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACTO V S.L.P.	FRA	NIA	Acto V GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI GP	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							ACI II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage II S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI Vintage III S.L.P.	FRA	NIA	ACI GP	Ownership	100.000	New York Life Insurance Company	NO	
							ACI I, SCA SICAV-FIAR	LUX	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Rio Holding Secondary	FRA	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							Andera Partners España SL	ESP	NIA	Andera Partners	Ownership	100.000	New York Life Insurance Company	NO	
							IZNES SAS	LUX	NIA	Candriam Luxembourg	Ownership	2.000	New York Life Insurance Company	NO	
							Belfius Investment Partners	LUX	NIA	Candriam Luxembourg	Ownership	0.010	New York Life Insurance Company	NO	
							S.W.I.F.T. SCRL	LUX	NIA	Candriam Luxembourg	Ownership	0.020	New York Life Insurance Company	NO	
							Cordius	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	11.830	New York Life Insurance Company	NO	

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							Cordius	LUX	NIA	Candriam Belgium	Ownership	0.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Luxembourg (CANLUX)	Ownership	100.000	New York Life Insurance Company	NO	
							Cordius CIG	LUX	NIA	Candriam Belgium	Ownership	100.000	New York Life Insurance Company	NO	
							Candriam Absolute Return	LUX	NIA	Cordius CIG	Ownership	0.350	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Capital Securities	LUX	NIA	Cordius CIG	Ownership	0.001	New York Life Insurance Company	NO	
							Candriam Bonds Credit Alpha	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	3.000	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Debt Local Currencies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Corporate	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Emerging Markets Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Euro Corporate 2036	LUX	NIA	'Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Bonds Euro High Yield	LUX	NIA	Cordius CIG	Ownership	0.080	New York Life Insurance Company	NO	
							Candriam Bonds Euro Short Term	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds Global Alpha	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds International	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Bonds Total Return	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Bonds US Corporate	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Diversified Futures	LUX	NIA	Cordius CIG	Ownership	0.200	New York Life Insurance Company	NO	
							Candriam Equities L	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	0.330	New York Life Insurance Company	NO	
							Candriam Equities L Australia	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L EMU	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	95.930	New York Life Insurance Company	NO	
							Candriam Equities L ESG Market Neutral Edge	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L Europe Edge	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Innovation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Europe Optimum Quality	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities L Global Income	LUX	NIA	Cordius CIG	Ownership	0.040	New York Life Insurance Company	NO	
							Candriam Equities L Japan Edge	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Equities Merger Arbitrage	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L Risk Arbitrage Opportunities	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Equities L World Edge	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Equities L World Edge	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	52.440	New York Life Insurance Company	NO	
							Candriam Fund	LUX	NIA	Cordius CIG	Ownership	0.290	New York Life Insurance Company	NO	
							Candriam Fund SubFin Target 2031	LUX	NIA	Cordius CIG	Ownership	15.060	New York Life Insurance Company	NO	
							Candriam Fund Sustainable Euro Corporate Bonds Fossil Free	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Impact One	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	30.620	New York Life Insurance Company	NO	
							Candriam L	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	

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							Candriam L Alternative Multi-Strategies	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam L Conservative Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam L Dynamic Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.150	New York Life Insurance Company	NO	
							Candriam L Multi-Asset Income & Growth	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam M	LUX	NIA	Cordius CIG	Ownership	12.270	New York Life Insurance Company	NO	
							Candriam M Impact Finance	LUX	NIA	Cordius CIG	Ownership	12.270	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Cordius CIG	Other	0.380	New York Life Insurance Company	NO	
							Candriam Money Market	LUX	NIA	Candriam Luxembourg (CANLUX)	Other	1.270	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Money Market	Other	0.140	New York Life Insurance Company	NO	
							Candriam Money Market Euro	LUX	NIA	Candriam Luxembourg (CANLUX)	Other	2.080	New York Life Insurance Company	NO	
							Candriam Money Market Euro AAA	LUX	NIA	Cordius CIG	Other	0.810	New York Life Insurance Company	NO	
							Candriam Money Market USD Sustainable	LUX	NIA	Candriam Money Market	Other	0.000	New York Life Insurance Company	NO	
							Candriam Patrimoine Obli-Inter	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Private Assets	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	80.150	New York Life Insurance Company	NO	
							Candriam Private Assets Kartesia Credit ELTIF	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	80.150	New York Life Insurance Company	NO	
							Candriam Risk Arbitrage	FRA	NIA	Cordius CIG	Ownership	0.090	New York Life Insurance Company	NO	
							Candriam Sustainable	LUX	NIA	Cordius CIG	Ownership	0.000	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global	LUX	NIA	Cordius CIG	Ownership	0.110	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Global High Yield	LUX	NIA	Cordius CIG	Ownership	0.030	New York Life Insurance Company	NO	
							Candriam Sustainable Bond Impact	LUX	NIA	New York Life Insurance and Annuity Corporation	Ownership	5.890	New York Life Insurance Company	NO	
							Candriam Sustainable Defensive Asset Allocation	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Children	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Emerging Markets Ex-China	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Water	LUX	NIA	Cordius CIG	Ownership	90.070	New York Life Insurance Company	NO	
							Candriam Sustainable Equity Future Mobility	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							Candriam World Alternative	LUX	NIA	Cordius CIG	Ownership	14.090	New York Life Insurance Company	NO	
							Candriam World Alternative Alphamax	LUX	NIA	Cordius CIG	Ownership	14.110	New York Life Insurance Company	NO	
							Cleome Index Euro Long Term Bonds	LUX	NIA	Cleome Index	Ownership	0.150	New York Life Insurance Company	NO	
							Cleome Index Short Term Bonds	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							Cleome Index World Equities	LUX	NIA	Cleome Index	Ownership	0.010	New York Life Insurance Company	NO	
							NYLI GF	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	31.680	New York Life Insurance Company	NO	
							NYLI GF	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLI GF AUSBIL Global Essential Infrastructure	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	52.590	New York Life Insurance Company	NO	
							NYLI GF AUSBIL Global Essential Infrastructure	LUX	NIA	Cordius CIG	Ownership	0.010	New York Life Insurance Company	NO	
							NYLI GF AUSBIL Global Small Cap	LUX	NIA	New York Life Investment Management Capital LLC	Ownership	88.000	New York Life Insurance Company	NO	
							NYLI GF AUSBIL Global Small Cap	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							NYLI GF US High Yield Corporate Bonds	LUX	NIA	Cordius CIG	Ownership	0.020	New York Life Insurance Company	NO	
							IndexIQ	LUX	NIA	Cordius CIG	Ownership	0.470	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Corporate Euro Bond	LUX	NIA	Cordius CIG	Ownership	0.510	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Europe Equity	LUX	NIA	Cordius CIG	Ownership	0.610	New York Life Insurance Company	NO	
							IndexIQ Factors Sustainable Japan Equity	LUX	NIA	Cordius CIG	Ownership	0.270	New York Life Insurance Company	NO	

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							CGH UK Acquisition Company Limited	GBR	NIA	Candriam Group	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan (Holdings) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder (GP) Limited		NIA	'Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP		NIA	EPISO 3 Feeder (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners (GP) Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Equity Partners LP	GBR	NIA	Tristan Equity Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	CGH UK Acquisition Company Limited	Ownership	80.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Holdings Limited	GBR	NIA	Tristan Equity Partners LP	Ownership	20.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment (GP) Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	EPISO 3 Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners (GP) Sarl	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Incentive Partners SCSp	LUX	NIA	TCP Incentive Partners (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment (GP) S.à.r.l.	LUX	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Co-Investment SCSp	LUX	NIA	TCP Co-Investment GP Sarl (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Co-Investment (GP) Limited	GBR	NIA	TCP Co-Investment SCSp (Luxembourg)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Co-Investment LP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Co-investment LLP	GBR	NIA	CCP III Co-Investment (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	EPISO 4 Co-Investment LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Incentive Partners LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	4.700	New York Life Insurance Company	NO	
							CCP 5 Co-Investment LLP	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Limited	GBR	NIA	Tristan Capital Partners Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners LLP	GBR	NIA	Tristan Capital Limited	Ownership	80.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III Incentive Partners LP	GBR	NIA	CCP III Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP III (GP) LLP	GBR	NIA	Curzon Capital Partners III (GP) Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners III LP	LUX	NIA	CCP III (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV GP Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	99.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV LP	GBR	NIA	Curzon Capital Partners IV GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV S.a.r.l.	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt FinCo S.a.r.l.	LUX	NIA	Curzon Capital Partners IV S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1 Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV IREF 1	ITA	NIA	CCP IV IREF 1 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 1 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	JEY	NIA	CCP IV Bolt 1 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Stratford City Offices Jersey Unit	JEY	NIA	CCP IV Bolt 2 Sarl	Ownership	50.000	New York Life Insurance Company	NO	
							Bolt Nominee 1 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							Bolt Nominee 2 Limited	GBR	NIA	Stratford City Offices Jersey Unit	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Bolt 2 Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV Erneside Holding Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							The Forum, Solent, Management Company Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SBP Management Limited	GBR	NIA	CCP IV Solent Sarl	Ownership	27.830	New York Life Insurance Company	NO	
							CCP IV (GP) Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	

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							CCP IV Keirin Luxembourg Sarl	LUX	NIA	Curzon Capital Partners IV LP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV SCSp	LUX	NIA	CCP IV Keirin Luxembourg Sarl (PUX)	Ownership	74.000	New York Life Insurance Company	NO	
							Keirin Holding Sarl	LUX	NIA	CCP IV Keirin Luxembourg Sarl (PUX)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV UK Holding Sarl	LUX	NIA	Keirin Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Walsall Bescot RP Limited Sarl	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Bangor Springhill RP Limited Sar l	LUX	NIA	CCP IV UK Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Incentive Partners LP	GBR	NIA	EPISO 3 Incentive Partners (GP) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	64.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 3 LP	GBR	NIA	EPISO 3 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 L.P.	GBR	NIA	European Property Investors Special Opportunities 3 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Luxembourg Holding S.a.r.l.	LUX	NIA	EPISO 3 L.P.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 3 Wave Holding S.a.r.l.	LUX	NIA	EPISO 3 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) S.à.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 SCSp	LUX	NIA	EPISO 4 (GP) S.à.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) II Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Student Housing SCSp	LUX	NIA	EPISO 4 GP II Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 4 LP	GBR	NIA	EPISO 4 GP LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Caesar Holding Sarl	GBR	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							Trophy Value Added Fund	ITA	NIA	EPISO 4 Caesar Holding Sarl	Ownership	74.150	New York Life Insurance Company	NO	
							EPISO 4 Luxembourg Holding Sarl	LUX	NIA	European Property Investors Special Opportunities 4 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 1 Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Office 2 Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Retail Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Apartments Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EP Hotel Spzoo	POL	NIA	Powilse Power Station BV (NLD)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight GP Limited	GBR	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Twilight LP	GBR	NIA	EPISO 4 Twilight GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Twilight Ireland PRS Properties Eclipse DAC	IRL	NIA	EPISO 4 Twilight LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 West Holding Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.500	New York Life Insurance Company	NO	
							EPISO 4 Antrim Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Banbridge Sarl	LUX	NIA	EPISO 4 West Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 France Investments Sarl	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							OPPCI EPISO 4 France Investments	FRA	NIA	EPISO 4 France Investments Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							SAS VDF	FRA	NIA	OPPCI EPISO 4 France Investments	Ownership	100.000	New York Life Insurance Company	NO	
							SCI VDF	FRA	NIA	SAS VDF	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Switch Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E4 Switch Norway AS	NOR	NIA	EPISO 4 Switch Holding S.a.r.l.	Ownership	80.000	New York Life Insurance Company	NO	
							EPISO 4 Pilgrim Holding S.a.r.l	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TP Property S.a.r.l.	LUX	NIA	EPISO 4 Pilgrim Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							TB Property Developments (Plymouth) Limited	GBR	NIA	TP Property S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 4 Lynx Holding S.a.r.l.	LUX	NIA	EPISO 4 Luxembourg Holding Sarl	Ownership	97.600	New York Life Insurance Company	NO	
							EPISO 4 Lynx S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	

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							EPISO 4 Lynx Marketing S.a.r.l.	LUX	NIA	EPISO 4 Lynx Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	JEY	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	JEY	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	80.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life LP	GBR	NIA	CCP 5 GP LLP (United Kingdom)	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 (GP) Sarl	LUX	NIA	Curzon Capital Partners 5 Long-Life LP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	GBR	NIA	CCP 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 1 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 2 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 3 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 4 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 5 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 6 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 7 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 8 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 9 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 10 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Jersey Fragco 11 Limited	JEY	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Long-Life Luxembourg S.á.r.l.	LUX	NIA	Curzon Capital Partners 5 Long-Life SCA SICAV-SIF	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 LL GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Curzon Capital Partners 5 Long Life SCSp	LUX	NIA	CCP 5 LL GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners GP Limited	JEY	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Incentive Partners SLP	JEY	NIA	EPISO 5 Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 (GP) Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 LP	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 5 LP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Portfolio GP S.a.r.l.	LUX	NIA	EPISO 5 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 5 Silver JV SCSp	LUX	NIA	EPISO 5 Portfolio GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Sterling Square Holdings S.a.r.l.	LUX	NIA	EPISO 5 Silver JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							E6 France Investments FPS-SICAV	FRA	NIA	European Property Investors Special Opportunities 5 SCSp-SICAV-SIF	Ownership	90.790	New York Life Insurance Company	NO	
							EPISO 5 Co-Investment SCSp	LUX	NIA	EPISO 5 (GP) Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 (GP) S.a.r.l.	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Co-Investment SCSp	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	

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							European Property Investors Special Opportunities 6 SCSp SICAV-SIF	LUX	NIA	EPISO 6 (GP) LLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 UK Investment Holdings Limited	GBR	NIA	European Property Investors Special Opportunities 6 SCSp SICAV-SIF	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Pegasus Holding Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Pegasus Investment Partners LLP (fka Pegasus Affordable Housing LLP)	GBR	NIA	EPISO 6 Pegasus Holding Limited (UK)	Ownership	97.500	New York Life Insurance Company	NO	
							Pegasus Affordable Limited	GBR	NIA	Pegasus Affordable Housing LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Limited	GBR	NIA	Pegasus Affordable Limited (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing Investments Ltd.	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Housing 2 Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Zen Rented Limited	GBR	NIA	Pegasus Affordable Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall Top Holdings Limited	GBR	NIA	EPISO 6 UK Investment Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							EPISO 6 Waterfall LP	GBR	NIA	EPISO 6 Waterfall Top Holdings Limited	Ownership	64.000	New York Life Insurance Company	NO	
							Waterfall HoldCo Limited	GBR	NIA	EPISO 6 Waterfall LP	Ownership	100.000	New York Life Insurance Company	NO	
							Waterfall PropCo Limited	GBR	NIA	Waterfall HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Bury South Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	39.000	New York Life Insurance Company	NO	
							Crossway Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	16.000	New York Life Insurance Company	NO	
							Turbine Management Company Limited	GBR	NIA	Waterfall PropCo Limited	Ownership	21.000	New York Life Insurance Company	NO	
							EPISO 6 Phoenix JV LLP	GBR	NIA	EPISO 6 UK Portfolio GP Limited	Ownership	50.000	New York Life Insurance Company	NO	
							Phoenix Core Holdco Limited	GBR	NIA	EPISO 6 Phoenix JV LLP (UK)	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Core Propco Limited	GBR	NIA	Phoenix Core Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Cody TP Management Company Limited	GBR	NIA	Phoenix Core Propco Limited (UK) - GP Guarantor	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Luxembourg Holding S.a.r.l.	LUX	NIA	European Property Investors Special Opportunities 6 SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	99.000	New York Life Insurance Company	NO	
							Phoenix Development Holding S.a.r.l.	LUX	NIA	Third Party	Ownership	1.000	New York Life Insurance Company	NO	
							Phoenix DevCo S.a.r.l.	LUX	NIA	Phoenix Development Holding S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre JV Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 1 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Spectre 3 Holding S.a.r.l.	LUX	NIA	EPISO 6 Spectre JV Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Curado Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Claybrook, S.L.	ESP	NIA	EPISO 6 Curado Holding S.a.r.l.	Ownership	90.000	New York Life Insurance Company	NO	
							Barnfield Spain, S.L.	ESP	NIA	Claybrook, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							CURADO ASBAL PROPCÓ, S.L.U.	ESP	NIA	Claybrook, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Macbeth 2 Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							Macbeth 4 SRL	BEL	NIA	EPISO 6 Macbeth 2 Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Montague 1 Sarl	LUX	NIA	EPISO 6 Romeo 2 Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Moomin Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Holding Sarl	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	85.000	New York Life Insurance Company	NO	
							EPISO 6 Siem Sarl	LUX	NIA	EPISO 6 Siem Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Emerald Holdings S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	96.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Nord B.V.	NLD	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig Wohnen Ost B.V.	NLD	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							BCRE Leipzig West Ost B.V.	NLD	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							TAG Leipzig-Immobilien GmbH	NLD	NIA	EPISO 6 Emerald Holdings S.a.r.l. (LUX)	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Platinum Holding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	100.000	New York Life Insurance Company	NO	

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							Frankfurt Wohnland GmbH	DEU	NIA	EPISO 6 Platinum Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 MB Holding S.a.r.l	LUX	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							MB Property 1 S.a.r.l	LUX	NIA	EPISO 6 MB Holding S.a.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico GP S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Acquico SCSp	LUX	NIA	Hella Acquico GP S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Hella Holding S.a.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main Holding S.a.r.l.	LUX	NIA	Hella Holding S.a.r.l.	Ownership	96.000	New York Life Insurance Company	NO	
							H Main 1 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 2 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 4 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 5 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							H Main 7 S.a.r.l.	LUX	NIA	H Main Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Nexus Holding S.á.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Aventos Eta Investment GmbH	DEU	NIA	EPISO 6 Nexus Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Nexus MidCo S.á.r.l.	LUX	NIA	EPISO 6 Nexus Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor GP S.á.r.l	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor JV SCSp	LUX	NIA	EPISO 6 Manor GP S.á.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Manor Holding S.á.r.l.	LUX	NIA	EPISO 6 Manor JV SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							Manor Property S.á.r.l.	LUX	NIA	EPISO 6 Manor Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Manor Devco Limited	GBR	NIA	EPISO 6 Manor Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Northface Holding S.á.r.l.	LUX	NIA	EPISO 6 Luxembourg Holding S.a.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 1 S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 2 S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Northface 3 Fixtures S.á.r.l.	LUX	NIA	EPISO 6 Northface Holding S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment SCSp	JEY	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	92.150	New York Life Insurance Company	NO	
							EPISO 6 Panther GP Limited	JEY	NIA	EPISO 6 Luxembourg Holding Sarl	Ownership	90.000	New York Life Insurance Company	NO	
							EPISO 6 Panther JV SLP	JEY	NIA	EPISO 6 Panther GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Holdco Limited	JEY	NIA	EPISO 6 Panther JV SLP	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Property Limited	JEY	NIA	EPISO 6 Panther Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels (Web) Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Point A Hotels Limited	GBR	NIA	Point A Hotels (Web) Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag St. Andrew Hotel Limited	GBR	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Patrizia Hanover (St. Andrew) PUT	JEY	NIA	Raag St. Andrew Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Hotels Limited	JEY	NIA	EPISO 6 Panther Property Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Pub Westminster Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							RAAG OBS Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK OBS Limited	IRL	NIA	RAAG OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Dublin Limited	JEY	NIA	QMK OBS Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Dublin Limited	IRL	NIA	Raag Dublin Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kensington Hotel Limited	JEY	NIA	Raag Kensington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Kensington Limited	GBR	NIA	Raag Kensington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Westminster Hotel Limited	JEY	NIA	Raag Westminster Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Westminster Limited	JEY	NIA	Raag Westminster Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Liverpool Street Hotel Limited	JEY	NIA	Raag Liverpool Street Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Liverpool Street Limited	GBR	NIA	Raag Liverpool Street Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Kings Cross Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							Raag Kings Cross Hotel Limited	JEY	NIA	Raag Kings Cross Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK KX Limited	GBR	NIA	Raag Kings Cross Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Holdings Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Paddington Hotel Limited	JEY	NIA	Raag Paddington Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Paddington Limited	GBR	NIA	Raag Paddington Hotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Canary Wharf Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Canary Wharf Limited	GBR	NIA	Raag Canary Wharf Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Shoreditch Limited	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Shoreditch Limited	GBR	NIA	Raag Shoreditch Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Raag Aberdeen	JEY	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							QMK Management Limited	GBR	NIA	Raag Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Panther Co-Investment (GP) S.à.r.l	LUX	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Co-Investment SCSp	LUX	NIA	EPISO 6 Panther Co-Investment (GP) S.à.r.l	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger GP Limited	GBR	NIA	EPISO6	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger JV LLP	GBR	NIA	EPISO 6 Tiger GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							EPISO 6 Tiger Hotels Limited	GBR	NIA	EPISO 6 Tiger JV LLP	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Limited	GBR	NIA	EPISO 6 Tiger Hotels Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Top Holdco Limited	GBR	NIA	easyHotel Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Mezz Holdco Limited	GBR	NIA	easyHotel Top Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Parent Holdco Limited	GBR	NIA	easyHotel New UK Mezz Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Master Holdco Limited	GBR	NIA	easyHotel New UK Parent Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel New UK Limited	GBR	NIA	easyHotel New UK Master Holdco Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France SAS	FRA	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Nice Holdings SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							CGH SAS	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	100.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	CGH SAS	Ownership	99.000	New York Life Insurance Company	NO	
							SC Nice Hotel	FRA	NIA	easyHotel Nice Holdings SAS	Ownership	1.000	New York Life Insurance Company	NO	
							easyHotel France Aubervilliers SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Opco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel France Marseille Propco SAS	FRA	NIA	easyHotel France SAS	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Fira, S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain S.L.	ESP	NIA	easyHotel Fira, S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Holdings S.L.	ESP	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							eH Barcelona Meridiana OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Maridiana PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Alicante OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Alicante PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Valencia OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Valencia PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							eH Madrid Fleta OpCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Spain Madrid Fleta PropCo S.L.	ESP	NIA	easyHotel Spain Holdings S.L.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ireland HoldCo Limited	IRL	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ireland Limited	IRL	NIA	easyHotel Ireland HoldCo Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel UK Holdings Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Birmingham Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Ipswich Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Milton Keynes Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Leeds Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	

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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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							easyHotel Cardiff Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Liverpool Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Manchester Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Sheffield Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Glasgow Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Shoreditch Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Croydon Limited	GBR	NIA	easyHotel UK Holdings Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel BidCo No. 1 Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel BidCo No. 2 Limited	GBR	NIA	easyHotel BidCo No. 1 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Holding (BBHH) B.V.	NLD	NIA	easyHotel BidCo No. 2 Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Budget Hotel Management (BBHM) B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSCCS Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 1 B.V.	NLD	NIA	AMSCCS Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHCC Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie II B.V.	NLD	NIA	DHCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							RDCC Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie III B.V.	NLD	NIA	RDCC Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							AMSAB Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 4 B.V.	NLD	NIA	AMSAB Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 6 B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							DHSCH Hotel B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 7 B.V.	NLD	NIA	DHSCH Hotel B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Argent Office.N.V.	BEL	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 4 (Maastricht) B.V.	NLD	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							BHRE 1 B.V.	NLD	NIA	BHRE 4 (Maastricht) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 8 B.V.	NLD	NIA	BHRE 1 B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							Benelux Hotel Exploitatie 5 N.V.	BEL	NIA	Benelux Budget Hotel Holding (BBHH) B.V.	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Oxford OpCo Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							easyHotel Newcastle OpCo Limited	GBR	NIA	easyHotel New UK Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners GP Limited	JEY	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Incentive Partners SLP	JEY	NIA	TIPS One Incentive Partners GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Income Plus Strategy One SCSp	LUX	NIA	TIPS One GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha Holdings Sarl	LUX	NIA	Tristan Income Plus Strategy One SCSp	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Alpha PV I Sarl	LUX	NIA	TIPS One Alpha Holdings Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment GP Sarl	LUX	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TIPS One Co-Investment SCSp	LUX	NIA	TIPS One Co-Investment GP Sarl	Ownership	100.000	New York Life Insurance Company	NO	
							CCP IV (GP) LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	50.000	New York Life Insurance Company	NO	
							Curzon Capital Partners IV (GP) Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 GP LLP	GBR	NIA	Tristan Capital Partners LLP	Ownership	33.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership GP Limited	JEY	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							CCP 5 Pool Partnership SLP	JEY	NIA	CCP 5 Pool Partnership GP Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Partners Asset Management Limited	GBR	NIA	Tristan Capital Partners LLP	Ownership	100.000	New York Life Insurance Company	NO	
							TCP SPAIN, SL	ESP	NIA	Tristan Capital Partners Asset Management Limited	Ownership	64.500	New York Life Insurance Company	NO	
							TCP France	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	

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							TCP NL BV	GBR	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							TCP Poland Spolka z ograniczona odpowiedzialnoscia	POL	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Tristan Capital Management Company S.à.r.l.	LUX	NIA	Tristan Capital Partners Asset Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							German Property Performance Partners Investors Feeder Verwaltungs GmbH	DEU	NIA	TCP Incentive Partners (GP) S.á.r.l.	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited	AUS	NIA	New York Life Investment Management Holdings II International	Ownership	79.480	New York Life Insurance Company	NO	
							Ausbil Australia Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Asset Management Pty. Ltd.	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global Infrastructure Pty. Limited	AUS	NIA	Ausbil Investment Management Limited	Ownership	55.000	New York Life Insurance Company	NO	
							Ausbil Investment Management Limited Employee Share Trust	AUS	NIA	Ausbil Investment Management Limited	Ownership	100.000	New York Life Insurance Company	NO	
							Ausbil Global SmallCap Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	12.710	New York Life Insurance Company	NO	
							Ausbil Long Short Focus Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	33.400	New York Life Insurance Company	NO	
							Ausbil CORE Global Listed Infrastructure Fund	AUS	NIA	New York Life Insurance and Annuity Corporation	Ownership	84.750	New York Life Insurance Company	NO	
			56-2412827		0000914898		NYLIFE Distributors LLC	DE	NIA	New York Life Investment Management Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
				3663273			Huntsville NYL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			42-4306807				REEP-IND CITYNORTH TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			42-4282500				REEP-IND CITYNORTH JV TX LLC	DE	NIA	REEP-IND CITYNORTH TX LLC	Ownership	95.000	New York Life Insurance Company	NO	
			42-4915015				REEP-IND CITYNORTH OWNER TX LLC	DE	NIA	REEP-IND CITYNORTH JV TX LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Forest Park NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 4 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 1-2-3 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 17, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Building 20, LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Mantua Grove LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							FP Lot 1.01 LLC	DE	NIA	REEP-IND Forest Park NJ LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND NJ LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND JV LLC	DE	NIA	REEP-IND NJ LLC	Ownership	93.000	New York Life Insurance Company	NO	
							NJIND Hook Road LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Bay Avenue Urban Renewal LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							NJIND Corbin Street LLC	DE	NIA	NJIND JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			46-2951535				REEP-MF Cumberland TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			20-1807159				Cumberland Apartments, LLC	TN	NIA	REEP-MF Cumberland TN LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Marina Landing WA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Woodridge IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL SASI GA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL Bradford PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-RTL CTC NY LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							5005 LBJ Tower LLC	DE	NIA	REEP-RTL CTC NY LLC	Ownership	97.000	New York Life Insurance Company	NO	
							REEP-OFC/RTL MARKET ROSS TX LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			37-1842612				MARKET ROSS TX JV LLC	DE	NIA	REEP-OFC/RTL MARKET ROSS TX LLC	Ownership	98.700	New York Life Insurance Company	NO	

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			61-1808552				MARKET ROSS TX GARAGE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			36-4852864				MARKET ROSS TX OFFICE OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			32-0511592				MARKET ROSS TX RETAIL OWNER LLC	DE	NIA	MARKET ROSS TX JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC Mallory TN LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							3665 Mallory JV LLC	DE	NIA	REEP-OFC Mallory TN LLC	Ownership	90.900	New York Life Insurance Company	NO	
							REEP-OFC Water Ridge NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 2300 EMPIRE LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Wynnewood PA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			30-1018932				Wynnewood JV LLC	DE	NIA	REEP-MF Wynnewood PA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU Fayetteville NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							501 Fayetteville JV LLC	DE	NIA	REEP-MU Fayetteville NC LLC	Ownership	85.000	New York Life Insurance Company	NO	
							501 Fayetteville Owner LLC	DE	NIA	501 Fayetteville JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MU SOUTH GRAHAM NC LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM JV LLC	DE	NIA	REEP-MU SOUTH GRAHAM NC LLC	Ownership	90.000	New York Life Insurance Company	NO	
							401 SOUTH GRAHAM OWNER LLC	DE	NIA	401 SOUTH GRAHAM JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND COMMERCE CITY CO LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-BRENNAN COMMERCE CITY JV LLC	DE	NIA	REEP-IND COMMERCE CITY CO LLC	Ownership	95.000	New York Life Insurance Company	NO	
							REEP-OFC Mass Ave MA LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3570605				REEP-MF FARMINGTON IL LLC	DE	NIA	NYLife Real Estate Holdings, LLC	Ownership	100.000	New York Life Insurance Company	NO	
			85-3582543				REEP-MARQUETTE FARMINGTON JV LLC	DE	NIA	REEP-MF FARMINGTON IL LLC	Ownership	90.000	New York Life Insurance Company	NO	
			85-3602362				REEP-MARQUETTE FARMINGTON OWNER LLC	DE	NIA	REEP-MARQUETTE FARMINGTON JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2888368				REEP-MF BELLEVUE STATION WA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-LP BELLEVUE STATION JV LLC	DE	NIA	REEP-MF BELLEVUE STATION WA LLC	Ownership	86.150	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT AZ LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-HINES ENCLAVE POINT JV LLC	DE	NIA	REEP-HINES ENCLAVE POINT AZ LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-MF WILDHORSE RANCH TX LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
			87-2917401				REEP-WP WILDHORSE RANCH JV LLC	DE	NIA	REEP-MF WILDHORSE RANCH TX LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS JV LLC	DE	NIA	REEP-IND ROMULUS MI LLC	Ownership	87.140	New York Life Insurance Company	NO	
							REEP-IND ROMULUS MI II LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD ROMULUS II AND III JV LLC	DE	NIA	REEP-IND ROMULUS MI II LLC	Ownership	75.220	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B4 OWNER LLC	DE	NIA	REEP-NPD ROMULUS II AND III JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-NPD Romulus II AND III JV B5 OWNER LLC (fka REEP-NPD Romulus II JV LLC)	DE	NIA	REEP-NPD ROMULUS II AND III JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF SOUTH MAIN TX LLC	DE	NIA	New York Life Real Estate Holdings	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN JV LLC	DE	NIA	REEP-MF SOUTH MAIN TX LLC	Ownership	99.990	New York Life Insurance Company	NO	
							REEP-AO SOUTH MAIN OWNER LLC	DE	NIA	REEP-AO SOUTH MAIN JV LLC	Ownership	100.000	New York Life Insurance Company	NO	
			39-2383351				REEP-IND Cubes Roosevelt LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-IND Cubes Roosevelt JV, LLC	DE	NIA	REEP-IND Cubes Roosevelt LLC	Ownership	90.000	New York Life Insurance Company	NO	
			88-1004165				4300 Roosevelt LLC	IL	NIA	REEP-IND Cubes Roosevelt JV, LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan CA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV CA LLC	DE	NIA	REEP-OFC 260 Sheridan CA LLC	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV CA LLC	DE	NIA	Third Party	Ownership	50.000	New York Life Insurance Company	NO	
							REEP-OFC 260 Sheridan JV Owner CA LLC	DE	NIA	REEP-OFC 260 Sheridan JV CA LLC	Ownership	100.000	New York Life Insurance Company	NO	
							REEP-MF Somerset VA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership		New York Life Insurance Company	NO	
							REEP-JAG Somerset JV LLC	DE	NIA	REEP-MF Somerset VA LLC	Ownership		New York Life Insurance Company	NO	
							REEP-JAG Somerset Owner LLC	DE	NIA	REEP-JAG Somerset JV LLC	Ownership		New York Life Insurance Company	NO	
							REEP-MF Arbors VA LLC	DE	NIA	NYLife Real Estate Holdings LLC	Ownership		New York Life Insurance Company	NO	
							REEP-JAG Arbors JV LLC	DE	NIA	REEP-MF Arbors VA LLC	Ownership		New York Life Insurance Company	NO	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Yes/No)	16 *
							REEP-JAG Arbors Owner LLC	DE	NIA	REEP-JAG Arbors JV LLC	Ownership		New York Life Insurance Company	NO	

Asterisk	Explanation
1	Contractual Client - Madison Capital Funding LLC, an indirect wholly owned affiliate of the Company, has contractual control of this entity's loan portfolio.
2	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding LLC owns 36% of non-voting carry shares.
3	Apogem Capital LLC owns 24.66% of the voting management shares. NYLCAP India Funding III LLC owns 31.36% of non-voting carry shares.
4	Investment Pool - Investment pool of leveraged loans managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
5	Reliance Relationship - Entire proceeds of the entity are invested in a funding agreement of the Company.
6	Energy Contracts and Aircraft Loans Investments - with 100% of the investments coming from the Company and its wholly owned affiliate New York Life Insurance and Annuity Corporation.
7	Control of this entity is pursuant to an investment management contract with Apogem Capital LLC, or affiliate, not through ownership of voting interests.
8	Investment Pool - Investment pool of mixed assets managed by New York Life Investment Management LLC, an indirect wholly owned affiliate of the Company.
9	Control of this entity is pursuant to a management contract with NYL Investors LLC.
10	Ausbil Investment Management Limited has sole authority over the management of the fund.
11	Investment Pool - Bankruptcy-remote special purpose investment pool vehicle for issuing notes.
12	Investment Pool - Investment pool of leveraged loans managed by Flatiron RR LLC, Manager Series.

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

Explanation:

1.

2.

3.

5.

6.

7.

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]



7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Administrative and other fees due and unpaid	3,216,329		3,216,329	2,874,358
2505. Amount due for undelivered securities	257,427	257,427		5
2597. Summary of remaining write-ins for Line 25 from overflow page	3,473,756	257,427	3,216,329	2,874,363

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Liability for interest on claims	10,940,868	12,430,837
2505. Deferred gains liability	2,961,518	2,722,699
2597. Summary of remaining write-ins for Line 25 from overflow page	13,902,386	15,153,536

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	3,876,804	4,993,624	6,299,645
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	3,876,804	4,993,624	6,299,645

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	86,600,435	88,883,286
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	756,187	
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	1,712,139	2,282,852
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	85,644,483	86,600,435
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	85,644,483	86,600,435

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	20,230,059,633	17,450,210,704
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,303,240,958	5,100,644,009
	2.2 Additional investment made after acquisition	278,833,641	484,144,103
3.	Capitalized deferred interest and other	20,544,045	26,946,829
4.	Accrual of discount	14,113,889	17,083,423
5.	Unrealized valuation increase/(decrease)	23,529,621	(70,066,414)
6.	Total gain (loss) on disposals	14,510	415,000
7.	Deduct amounts received on disposals	2,452,922,756	2,767,829,516
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,439,484	253,243
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(11,316,937)	1,023,956
10.	Deduct current year's other than temporary impairment recognized	53,431,546	12,259,217
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	22,351,225,572	20,230,059,633
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	22,351,225,572	20,230,059,633
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	22,351,225,572	20,230,059,633

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	5,115,663,387	3,746,378,080
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	228,986,832	1,439,227,373
	2.2 Additional investment made after acquisition	1,006,722,946	393,840,786
3.	Capitalized deferred interest and other		
4.	Accrual of discount	351,579	571,830
5.	Unrealized valuation increase/(decrease)	107,566,550	185,197,850
6.	Total gain (loss) on disposals	10,284,679	2,738,638
7.	Deduct amounts received on disposals	864,598,680	587,520,333
8.	Deduct amortization of premium, depreciation and proportional amortization	44,571,315	67,087,275
9.	Total foreign exchange change in book/adjusted carrying value	(10,423,453)	27,619,763
10.	Deduct current year's other than temporary impairment recognized	23,052,171	25,303,324
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,526,930,354	5,115,663,387
12.	Deduct total nonadmitted amounts	11,449,639	6,695,422
13.	Statement value at end of current period (Line 11 minus Line 12)	5,515,480,715	5,108,967,965

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	108,947,877,315	102,908,037,620
2.	Cost of bonds and stocks acquired	27,217,183,001	34,097,004,836
3.	Accrual of discount	156,942,951	225,372,807
4.	Unrealized valuation increase/(decrease)	4,714,903	(67,865,703)
5.	Total gain (loss) on disposals	17,896,845	98,719,395
6.	Deduct consideration for bonds and stocks disposed of	18,612,192,098	28,700,989,288
7.	Deduct amortization of premium	52,349,822	67,500,302
8.	Total foreign exchange change in book/adjusted carrying value	(105,088,899)	505,381,871
9.	Deduct current year's other than temporary impairment recognized	33,066,825	74,059,619
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	15,153,499	23,775,698
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	117,557,070,869	108,947,877,315
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	117,557,070,869	108,947,877,315

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)	40,731,143,398	39,995,880,670	38,776,593,571	366,230,549	38,913,708,131	40,731,143,398	42,316,661,046	38,191,261,331
2.	NAIC 2 (a)	38,946,326,167	4,927,367,896	4,238,476,201	(268,154,519)	36,832,957,714	38,946,326,167	39,367,063,343	36,335,488,370
3.	NAIC 3 (a)	3,147,373,553	301,605,329	206,965,272	(67,699,006)	3,190,415,599	3,147,373,553	3,174,314,604	3,118,296,395
4.	NAIC 4 (a)	1,379,154,724	54,874,998	132,324,800	24,696,478	1,369,200,138	1,379,154,724	1,326,401,400	1,290,333,530
5.	NAIC 5 (a)	150,483,373	7,589,145	13,166,098	9,707,445	181,275,434	150,483,373	154,613,865	260,219,751
6.	NAIC 6 (a)	12,962,968	22,673	10,723,429	5,329,251	13,004,592	12,962,968	7,591,463	6,487,753
7.	Total ICO	84,367,444,183	45,287,340,711	43,378,249,371	70,110,198	80,500,561,608	84,367,444,183	86,346,645,721	79,202,087,130
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	30,516,759,960	2,972,137,669	1,645,006,341	(78,929,924)	30,158,666,184	30,516,759,960	31,764,961,364	29,630,253,501
9.	NAIC 2	2,777,216,858	540,152,347	97,092,669	12,809,266	2,501,758,304	2,777,216,858	3,233,085,802	2,424,360,470
10.	NAIC 3	438,936,183	125,351,009	15,436,075	53,243,777	399,200,715	438,936,183	602,094,894	358,249,882
11.	NAIC 4	223,454,344	25,733,886	23,675,492	6,060,972	171,525,955	223,454,344	231,573,710	157,749,218
12.	NAIC 5	15,299,434	101,250	88,236	9,072,449	25,995,904	15,299,434	24,384,897	16,923,251
13.	NAIC 6	19,564,556	497,761	134,048	7,877,926	19,229,816	19,564,556	27,806,195	18,578,390
14.	Total ABS	33,991,231,334	3,663,973,922	1,781,432,861	10,134,466	33,276,376,878	33,991,231,334	35,883,906,862	32,606,114,712
	PREFERRED STOCK								
15.	NAIC 1					6,993,387			6,900,202
16.	NAIC 2	184,607,451	(26,447)	15,000,000	(1,108,978)	206,712,654	184,607,451	168,472,026	222,544,784
17.	NAIC 3								44,389
18.	NAIC 4								
19.	NAIC 5	1,446,213	280		(95,965)	36,336	1,446,213	1,350,528	
20.	NAIC 6								
21.	Total Preferred Stock	186,053,664	(26,167)	15,000,000	(1,204,943)	213,742,377	186,053,664	169,822,554	229,489,375
22.	Total ICO, ABS & Preferred Stock	118,544,729,182	48,951,288,466	45,174,682,232	79,039,721	113,990,680,863	118,544,729,182	122,400,375,137	112,037,691,217

(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 $ 4,663,434,297 ; NAIC 2 $ 514,672,815 ; NAIC 3 $ 4,610,809 NAIC 4 $; NAIC 5 $ 269,820 ; 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	509,500,823	XXX	504,523,643	93,360	51,225

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	380,464,730	149,971,683
2.	Cost of short-term investments acquired	1,021,879,034	718,926,717
3.	Accrual of discount	13,454,685	6,629,463
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(5,859)	6,928
6.	Deduct consideration received on disposals	906,291,653	494,983,057
7.	Deduct amortization of premium	114	87,004
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)	509,500,823	380,464,730
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	509,500,823	380,464,730

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)	602,090,256
2.	Cost paid/(consideration received) on additions	380,299,648
3.	Unrealized valuation increase/(decrease)	149,679,883
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	173,240,973
6.	Considerations received/(paid) on terminations	476,505,240
7.	Amortization	(2,299,700)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	118,907,229
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	945,413,048
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	945,413,048

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				(410,573)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(144,953)
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	(9,506,695)			
	3.14 Section 1, Column 18, prior year	(9,639)	(9,497,057)	(9,497,057)	
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	(9,506,695)			
	3.24 Section 1, Column 19, prior year plus	(9,639)			
	3.25 SSAP No. 108 adjustments		(9,497,057)	(9,497,057)	
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)				(555,525)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(555,525)

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
12776*QC4	CD SWAP Replication	2.B	50,000,000	58,122,342	23,783,843	03/28/2025	06/20/2030	CD SWAP	677,783	927,250	912803-FT-5	TREASURY STRIP (PRIN)	1.A	57,444,559	22,856,593
38141GP#5	CD SWAP Replication	2.B	54,000,000	55,904,600	27,710,916	03/31/2025	06/20/2030	CD SWAP	695,483	1,001,430	912810-SP-4	TREASURY BOND	1.A	6,110,093	2,870,230
38141GP#5	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	9,874,500	4,673,828
38141GP#5	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,394,964	11,684,570
38141GP#5	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,195,723	1,530,682
38141GP#5	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,158,344	1,530,682
38141GP#5	CD SWAP Replication	2.B						CD SWAP			912810-TB-4	TREASURY BOND	1.A	8,475,493	4,419,492
05565AD#7	CD SWAP Replication	2.B	18,750,000	54,877,499	26,053,773	04/22/2025	06/20/2030	CD SWAP	182,009	347,719	912810-SS-8	TREASURY BOND	1.A	54,695,491	25,706,055
12776*VU8	CD SWAP Replication	2.B	50,000,000	55,263,091	26,633,305	04/25/2025	06/20/2030	CD SWAP	566,824	927,250	912810-SS-8	TREASURY BOND	1.A	54,696,267	25,706,055
12776*WE3	CD SWAP Replication	2.B	25,000,000	56,876,129	23,320,218	05/14/2025	06/20/2030	CD SWAP	384,499	463,625	912803-FT-5	TREASURY STRIP (PRIN)	1.A	56,491,630	22,856,593
12776*WM5	CD SWAP Replication	2.B	45,000,000	50,775,702	26,882,845	08/21/2025	06/20/2030	CD SWAP	749,549	834,525	912810-SZ-2	TREASURY BOND	1.A	12,289,227	6,371,582
12776*WM5	CD SWAP Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	14,664,751	7,645,898
12776*WM5	CD SWAP Replication	2.B						CD SWAP			912810-TB-4	TREASURY BOND	1.A	23,072,175	12,030,840
12776*DB6	CD SWAP Replication	2.B	54,000,000	54,521,045	26,065,234	03/28/2025	06/20/2035	CD SWAP	59,471	373,464	912810-SS-8	TREASURY BOND	1.A	1,332,297	621,886
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	1,012,253	471,144
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	914,034	424,060
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,254,652	1,530,682
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	6,457,432	3,061,365
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	7,789,549	3,673,638
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	362,922	171,436
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	2,867,696	1,330,449
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	10,211,161	4,802,370
12776*DB6	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	20,259,577	9,604,740
12776*WY9	CD SWAP Replication	2.B	50,000,000	50,443,515	24,140,999	05/14/2025	06/20/2035	CD SWAP	248,791	345,800	912810-SS-8	TREASURY BOND	1.A	49,293,624	23,369,141
12776*WY9	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	901,100	426,059
38149CE*2	CD SWAP Replication	2.B	55,000,000	87,216,208	38,537,798	10/20/2025	12/20/2030	CD SWAP	945,652	1,070,795	912803-FV-0	TREASURY STRIP (PRIN)	1.A	86,270,556	37,467,003
38141GR85	CD SWAP Replication	2.B	45,000,000	51,294,264	25,745,438	09/24/2025	12/20/2035	CD SWAP	288,513	259,110	912810-SZ-2	TREASURY BOND	1.A	51,005,751	25,486,328
12776*VX2	CD SWAP Replication	2.B	45,000,000	47,876,976	23,523,089	11/19/2025	12/20/2035	CD SWAP	207,520	259,110	912810-SS-8	TREASURY BOND	1.A	47,669,456	23,263,979
CDX63	CD SWAP Replication	2.BZ	40,000,000	43,933,105	20,951,916	04/27/2026	06/20/2031	CD SWAP	771,897	783,680	912810-SS-8	TREASURY BOND	1.A	19,726,291	9,151,823
CDX63	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,855,444	9,347,656
CDX63	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	2,034,051	949,449
CDX63	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	1,545,421	719,308
CDX69	CD SWAP Replication	2.BZ	115,000,000	118,511,136	57,361,833	05/18/2026	06/20/2031	CD SWAP	2,232,069	2,253,080	912810-SS-8	TREASURY BOND	1.A	98,587,248	46,738,281
CDX69	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	2,587,107	1,224,546
CDX69	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	6,987,915	3,304,030
CDX69	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	8,116,798	3,841,896
12820#BS7	CD SWAP Replication	2.B	39,000,000	39,382,438	18,866,404	03/31/2026	06/20/2036	CD SWAP	(140,161)	171,054	912810-SS-8	TREASURY BOND	1.A	29,731,243	14,021,484
12820#BS7	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	4,969,041	2,336,933
12820#BS7	CD SWAP Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	4,822,315	2,336,933
CDX66	CD SWAP Replication	2.BZ	40,000,000	48,646,030	22,871,180	05/05/2026	06/20/2036	CD SWAP	175,509	175,440	912810-SS-8	TREASURY BOND	1.A	24,844,791	11,684,570
CDX66	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	12,632,401	5,896,502
CDX66	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	9,597,869	4,467,245
CDX66	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	1,395,461	647,424
CDX68	CD SWAP Replication	2.BZ	76,000,000	79,226,206	35,302,539	05/13/2026	06/20/2036	CD SWAP	386,642	333,336	912803-FV-0	TREASURY STRIP (PRIN)	1.A	78,839,564	34,969,203
CDX71	CD SWAP Replication	2.BZ	47,750,000	50,822,402	24,150,223	09/24/2026	12/20/2031	CD SWAP	953,925	871,199	912810-SS-8	TREASURY BOND	1.A	34,011,519	15,830,256
CDX71	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	8,501,156	4,019,492
CDX71	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	4,179,956	1,951,107
CDX71	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,175,845	1,478,169
CDX74	CD SWAP Replication	2.BZ	47,750,000	48,498,561	22,493,994	09/23/2026	12/20/2036	CD SWAP	199,438	36,099	912810-SS-8	TREASURY BOND	1.A	6,995,087	3,265,136
CDX74	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	30,709,184	14,247,230
CDX74	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	5,315,116	2,473,857
CDX74	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	4,798,341	2,226,144
CDX74	CD SWAP Replication	2.BZ						CD SWAP			912810-TB-4	TREASURY BOND	1.A	481,395	245,527
CDX72	CD SWAP Replication	2.BZ	118,750,000	123,153,936	55,476,343	09/25/2026	12/20/2036	CD SWAP	325,081	89,775	912803-FV-0	TREASURY STRIP (PRIN)	1.A	28,321,315	12,239,221
CDX72	CD SWAP Replication	2.BZ						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	39,265,135	16,985,041

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
CDX72	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	24,438,963	11,525,687
CDX72	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	9,909,003	4,802,370
CDX72	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	8,664,698	4,019,960
CDX72	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,400,558	1,607,810
CDX72	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,949,920	1,869,546
CDX72	CD SWAP Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	4,879,263	2,336,933
25153QA@3	Fixed Rate Bond Replication	1.A	67,500,000	71,676,472	71,554,821	03/04/2025	03/04/2027	IR SWAP		(100,494)	00121R-AG-9	AGL 2025-44A	2.B FE	1,000,000	1,002,424
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			00901H-AJ-1	AIMCO CLO LTD AIMCO_26-27	2.C FE	2,742,000	2,751,474
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			03663Y-AA-5	ANTR_24-5A-A	1.A FE	5,870,000	5,875,999
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			03665C-AG-8	ANTR 2024-2A	1.C FE	5,000,000	5,000,895
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			03790T-AC-8	APIDOS CLO LTD APID_26-57	1.A FE	1,248,932	1,250,088
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	203,333	203,516
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			06764P-AJ-6	BARINGS CLO LTD BABSN_25-3	2.B FE	3,000,000	3,023,493
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			08182T-AA-7	BSP 2024-37A	1.A FE	250,000	250,138
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			08182T-AA-7	BSP 2024-37A	1.A FE	813,000	813,449
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			08182T-AC-3	BSP 2024-37A	1.C FE	488,000	488,003
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			08182T-AE-9	BSP 2024-37A	1.F FE	250,000	250,096
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			08182T-AG-4	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	2.C FE	648,000	645,265
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.A FE	406,666	407,289
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			08183F-AC-2	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.C FE	488,000	488,000
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			138919-AC-9	CANYON CAPITAL CLO LTD CANYC_25-1	1.A FE	366,000	366,474
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			138919-AE-5	CANYON CAPITAL CLO LTD CANYC_25-1	1.B FE	528,666	529,272
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			138919-AG-0	CANYON CAPITAL CLO LTD CANYC_25-1	1.E FE	250,666	251,057
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	813,333	814,542
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			15033C-AE-2	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	203,333	203,609
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			15033C-AG-7	CEDAR FUNDING LTD CEDF_24-19A	1.C FE	488,000	488,281
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			15033C-AN-2	CEDAR FUNDING LTD CEDF_24-19A	1.F FE	172,833	172,932
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			17151P-AA-3	CHMML 2024-2A	1.A FE	1,500,000	1,501,103
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			17151P-AC-9	CHMML 2024-2A	1.C FE	500,000	500,151
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	1,220,000	1,221,486
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			171929-AC-6	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.C FE	406,666	405,554
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	1,373,405	1,373,748
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	118,791	118,821
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			33882M-AE-5	FLAT 2025-30A	1.C FE	366,000	366,076
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			33882M-AJ-4	FLAT 2025-30A	2.B FE	1,170,667	1,172,793
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			33883Q-AS-4	FLAT 2021-2A	1.B FE	610,000	610,075
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			33883Q-AU-9	FLAT 2021-2A	1.E FE	250,000	249,484
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			33883Q-AW-5	FLAT 2021-2A	2.C FE	250,000	249,566
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			33883X-AG-5	FLAT 2024-2A	2.C FE	604,800	606,036
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A	1.C FE	1,952,000	1,952,472
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			36321R-AN-6	GALAXY CLO LTD GALXY_22-30A	1.A FE	610,000	610,070
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			36321R-AQ-9	GALAXY CLO LTD GALXY_22-30A	1.C FE	488,000	488,211
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			442924-BC-9	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_24-19	2.B FE	1,200,000	1,200,233
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			48206K-BE-5	JNPPK 2023-1A	2.C FE	3,000,000	2,905,305
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			55281X-BT-7	MCF CLO LLC MCFCL_19-1A	2.C FE	875,000	877,202
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			55955L-AW-2	MAGNE 2020-28A	1.C FE	406,000	406,883
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	406,000	406,728

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	813,333	814,791
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			559916-AE-1	MAGNETITE CLO LTD MAGNE_24-47	1.C FE	406,666	407,727
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			559916-AG-6	MAGNETITE CLO LTD MAGNE_24-47	1.E FE	250,000	250,849
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			640989-AG-4	NEUBERGER BERMAN CLO LTD NEUB_25-61	2.C FE	1,074,000	1,082,795
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			67080P-AW-6	NYKPK 2021-1A	1.E FE	9,000,000	9,003,042
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			67115V-AL-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	813,333	813,550
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			67115V-AN-2	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	250,000	250,054
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			67115V-AQ-5	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.C FE	284,666	284,987
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			67403H-AC-8	OAKCL 2024-28A	1.C FE	610,000	610,147
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			67707G-AQ-2	OAKC_21-8A-A1R	1.A FE	406,000	406,242
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			67707G-AS-8	OAKC_21-8A-A2R	1.A FE	250,000	250,227
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			67707G-AU-3	OAKC_21-8A-B1R	1.C FE	250,000	250,526
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			72133T-AA-3	PIPK 2024-17A	1.A FE	813,000	814,066
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			72133T-AG-0	PIPK 2024-17A	1.E FE	254,000	253,704
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			75009G-AA-5	RAD 2024-25A	1.A FE	1,117,834	1,118,295
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			75009N-AE-2	RAD CLO LTD RAD_20-9A	1.C FE	351,360	351,387
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			75888B-AQ-7	REG17 202-1A	1.A FE	813,000	813,000
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			75889H-AN-0	REG24 2021-5A	1.A FE	488,000	488,147
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			75889H-AN-0	REG24 2021-5A	1.A FE	250,000	250,076
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			75889H-AQ-3	REG24 2021-5A	1.C FE	406,000	406,076
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			81800U-AA-3	NWML 2024-3A	1.A FE	610,000	610,149
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			81800U-AC-9	NWML 2024-3A	1.A FE	250,000	250,002
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			81800U-AE-5	NWML_24-3A-B	1.C FE	250,000	250,013
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			81800U-AG-0	NWML 2024-3A	1.F FE	250,000	250,002
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			83013G-AA-3	SIXST 2024-27A	1.A FE	691,000	691,476
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			83013G-AC-9	SIXST 2024--27A	1.C FE	488,000	488,094
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			92331V-AE-8	VENTURE CDO LTD VENTR_18-31A	1.A FE	2,030,789	2,031,760
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			92915C-AS-3	VOYA CLO LTD VOYA_16-1A	1.A FE	178,565	178,560
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			92944Y-AC-5	VOYA 2024-5A	1.A FE	250,000	250,120
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			92944Y-AE-1	VOYA 2024-5A	1.A FE	325,000	325,144
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			92944Y-AG-6	VOYA 2024-5A	1.C FE	250,000	250,074
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			93656F-AA-6	WWICK 2024-5A	1.A FE	1,138,000	1,138,135
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			93656F-AE-8	WWICK 2024-5A	1.C FE	488,000	488,152
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			94957L-AA-7	WELLI 2025-4A	1.A FE	983,334	981,209
25153QA@3	Fixed Rate Bond Replication	1.A						IR SWAP			94957L-AC-3	WELLI 2025-4A	1.C FE	2,054,500	2,054,442
06739GD@5	Fixed Rate Bond Replication	1.A	67,500,000	68,006,638	65,929,576	03/04/2025	03/04/2030	IR SWAP		(2,117,829)	00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	406,666	406,842
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	406,666	406,677
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			00121B-AA-7	AGL_2024-32A	1.A FE	500,000	499,900
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			00121B-AE-9	AGL_2024-32A	1.B FE	250,000	249,600
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			00121B-AG-4	AGL_2024-32A	1.E FE	250,000	250,262
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			00851W-AN-9	AGL CLO LTD AGL_21-14A	1.C FE	447,000	447,165
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			00889B-AE-1	AIMCO 2021-15A	1.A FE	610,000	610,244
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			00889B-AF-8	AIMCO 2021-15A	1.C FE	284,666	284,680
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			00889B-AG-6	AIMCO 2021-15A	1.F FE	250,000	249,992
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			03663Y-AA-5	ANTR_24-5A-A	1.A FE	1,220,000	1,221,247
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	1,220,000	1,220,246
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			08186K-AL-8	BSP 2023-30A	1.A FE	250,666	250,900
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			08186K-AQ-7	BSP 2023-30A	1.C FE	406,666	406,846
06739GD@5	Fixed Rate Bond Replication	1.A						IR SWAP			08186K-AS-3	BSP 2023-30A	1.F FE	275,000	275,334

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			09609Q-AG-3	BERRY 2024-1A	2.C FE	159,840	158,615
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			25254A-AE-7	DCLO 2025-9A	1.C FE	488,000	487,439
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			25254A-AJ-6	DIAMETER CAPITAL CLO 9 LTD DCLO_25-9A	2.C FE	996,951	1,001,609
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			26251L-AE-4	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	1.A FE	7,440,000	7,450,996
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1A	1.A FE	610,000	609,716
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			29249D-AC-5	EMPOWER CLO LTD EMPWR_25-1A	1.C FE	406,000	407,451
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			33882J-AL-6	FLAT_24-3A-D2	2.C FE	432,000	432,153
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			33883D-AQ-7	FLATIRON CLO LTD FLAT_23-1AR	1.A FE	1,930,521	1,931,681
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			33888A-AJ-4	FLATIRON CLO LTD FLAT_24-4A	2.B FE	432,000	430,167
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			38139K-AC-3	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	711,666	712,010
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			38139K-AC-3	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	250,000	250,121
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			38139K-AG-4	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.C FE	488,000	488,982
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			38139V-AC-9	GLM 2025-24A	1.A FE	1,618,508	1,624,049
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			38178M-AA-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_19-	1.F FE	1,383,116	1,391,902
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			38178M-AA-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_19-	1.F FE	1,444,099	1,453,272
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			381934-AC-2	GOCAP 2025-78A	1.A FE	404,837	404,294
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			442924-BA-3	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_24-19	1.F FE	1,550,000	1,548,575
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	1,016,666	1,015,743
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	366,000	366,195
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			55280H-BS-5	MCF CLO LLC MCFCL_14-1A	2.C FE	500,000	501,365
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			552800-BJ-5	MCF CLO LLC MCFCL_17-1A	2.C FE	250,000	248,020
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			55281X-BR-1	MCF CLO LLC MCFCL_19-1A	1.F FE	1,250,000	1,253,020
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			55293L-AS-2	MCFCL 2023-1A	1.A FE	691,333	685,970
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			55293L-AW-3	MCFCL 2023-1A	1.C FE	406,666	407,066
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			55293L-AY-9	MCFCL 2023-1A	1.F FE	284,666	279,886
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			58039A-AL-4	MCF CLO LLC MCFCL_17-3A	2.B FE	327,000	323,321
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			59803R-AC-9	MIDOCEAN CREDIT CLO MIDO_22-11	1.A FE	5,040,000	5,021,841
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			59803R-AG-0	MIDOCEAN CREDIT CLO MIDO_22-11	1.F FE	1,680,000	1,681,618
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			617936-AL-3	MORGAN STANLEY EATON VANCE CLO MSEV_23-2	1.A FE	17,700,000	17,724,338
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			640970-AC-3	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.C FE	488,000	488,590
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			640970-AE-9	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.F FE	325,333	326,030
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			64136D-AC-8	NEUB 2024-57A	1.A FE	406,666	406,961
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			64136D-AE-4	NEUB 2024-57A	1.C FE	488,000	488,742
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			64136D-AG-9	NEUB 2024-57A	1.F FE	284,666	285,197
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			67115V-AU-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.F FE	250,000	250,281
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	1.A FE	813,333	813,311
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			72133L-AR-3	PIKES PEAK CLO PIPK_23-12A	1.C FE	650,666	648,430
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			72133L-AT-9	PIKES PEAK CLO PIPK_23-12A	1.E FE	250,000	250,070
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			75009G-AC-1	RAD 2024-25A	1.A FE	250,000	250,092
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			75009G-AE-7	RAD 2024-25A	1.C FE	250,000	250,015
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			75009L-AL-0	RAD 2022-16A	1.A FE	579,000	579,360
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			75009L-AN-6	RAD 2022-16A	1.A FE	250,000	250,228

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			75009L-AQ-9	RAD 2022-16A	1.C FE	250,000	250,044
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			83610J-AC-0	SOUND POINT CLO LTD SNDPT_18-1A	1.A FE	898,442	898,713
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			87252G-AC-0	TCW CLO LTD TCW_24-2	1.A FE	1,015,000	1,014,596
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			87252G-AG-1	TCW CLO LTD TCW_24-2	1.C FE	325,000	325,018
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			92919A-AQ-7	VOYA CLO LTD VOYA_21-2A	1.A FE	250,000	248,900
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			92919A-AS-3	VOYA CLO LTD VOYA_21-2A	1.C FE	447,333	447,072
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			92919A-AU-8	VOYA CLO LTD VOYA_21-2A	1.F FE	250,000	250,104
06739GD85	Fixed Rate Bond Replication	1.A						IR SWAP			92920H-AS-5	VOYA CLO LTD VOYA_24-2	1.F FE	2,250,000	2,254,304
61744AA#7	Fixed Rate Bond Replication	2.B	122,000,000	126,771,565	125,116,929	03/17/2025	03/17/2028	IR SWAP		(1,605,217)	03665J-AN-8	ANTR 2017-1A	1.A FE	3,913,333	3,914,077
61744AA#7	Fixed Rate Bond Replication	2.B						IR SWAP			03665J-AS-7	ANTR 2017-1A	1.C FE	2,543,667	2,537,163
61744AA#7	Fixed Rate Bond Replication	2.B						IR SWAP			06763M-AL-9	BABSON CLO LTD BABSN_23-4	1.A FE	21,925,000	21,914,038
61744AA#7	Fixed Rate Bond Replication	2.B						IR SWAP			06763V-AL-9	BARINGS CLO LTD BABSN_24-1	1.A FE	64,985,000	64,920,730
61744AA#7	Fixed Rate Bond Replication	2.B						IR SWAP			69120Y-AA-3	OWL ROCK CLO LTD OR_24-16	1.A FE	7,992,000	8,004,499
61744AA#7	Fixed Rate Bond Replication	2.B						IR SWAP			77587A-AG-1	ROMARK CLO LTD RMRK_18-1A	1.A FE	1,812,565	1,813,606
61744AA#7	Fixed Rate Bond Replication	2.B						IR SWAP			77587M-AJ-9	ROMARK CLO LTD RMRK_2019-3A	1.A FE	20,800,000	20,815,475
61744AA#7	Fixed Rate Bond Replication	2.B						IR SWAP			77587M-AL-4	ROMARK CLO LTD RMRK_2019-3A	1.C FE	2,800,000	2,802,559
949746M*9	Fixed Rate Bond Replication	1.A	122,000,000	125,440,465	122,807,573	03/17/2025	03/17/2029	IR SWAP		(2,912,096)	03665C-AD-5	ANTR 2024-2A	1.A FE	4,679,000	4,682,299
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			03665C-AG-8	ANTR 2024-2A	1.C FE	1,750,000	1,750,313
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	6,783,003	6,784,116
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	235,570	235,560
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			04018E-AC-5	ARES CLO LTD ARES_21-59A	1.C FE	5,847,125	5,966,330
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			04018E-AE-1	ARES CLO LTD ARES_21-59A	1.F FE	500,000	501,393
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			05684C-AX-3	BAIN CAPITAL CREDIT CLO BCC_20-3	1.A FE	978,333	979,213
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			06763F-AH-3	BABSN 2023-2A	1.A FE	7,000,000	7,013,104
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			06763F-AJ-9	BABSN 2023-2A	1.B FE	9,500,000	9,504,218
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			06763F-AK-6	BABSN 2023-2A	1.E FE	8,000,000	8,016,816
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			29005L-AE-7	ELM45 2025-8A	1.C FE	7,000,000	7,036,743
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			29005L-AG-2	ELM45 2025-8A	1.F FE	5,000,000	5,027,435
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			442924-AU-0	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_24-19	1.A FE	22,925,000	22,931,625
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			55955E-AW-8	MAGNE 2020-27A	1.A FE	9,500,000	9,518,972
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			55955E-AY-4	MAGNE 2020-27A	1.C FE	9,500,000	9,547,472
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	1.F FE	8,587,434	8,540,331
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			617936-AN-9	MORGAN STANLEY EATON VANCE CLO MSEV_23-2	1.A FE	2,655,000	2,659,537
949746M*9	Fixed Rate Bond Replication	1.A						IR SWAP			64136G-AA-5	NEUB 2025_62A	1.A FE	15,000,000	15,024,195
46625H#03	Fixed Rate Bond Replication	1.A	20,000,000	20,651,768	20,157,665	03/26/2025	03/26/2029	IR SWAP		(456,836)	05686Q-AE-2	BAIN CAPITAL CREDIT CLO BCC_26-3	1.C FE	11,004,000	11,004,616
46625H#03	Fixed Rate Bond Replication	1.A						IR SWAP			17151P-AA-3	CHMML 2024-2A	1.A FE	8,000,000	8,005,880
46625H#03	Fixed Rate Bond Replication	1.A						IR SWAP			610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	1.F FE	759,999	718,811
46625H#03	Fixed Rate Bond Replication	1.A						IR SWAP			610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	1.F FE	126,416	119,565
46625H#03	Fixed Rate Bond Replication	1.A						IR SWAP			617921-AL-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.F FE	761,352	765,629
38143*AB4	Fixed Rate Bond Replication	1.A	20,000,000	35,600,000	35,324,155	03/26/2025	03/26/2028	IR SWAP		(252,934)	617921-AC-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.A FE	7,600,000	7,571,014
38143*AB4	Fixed Rate Bond Replication	1.A						IR SWAP			617921-AE-1	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.C FE	20,000,000	19,999,500
38143*AB4	Fixed Rate Bond Replication	1.A						IR SWAP			617921-AL-5	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.F FE	8,000,000	8,006,576
38143*AC2	Fixed Rate Bond Replication	1.A	24,000,000	33,168,334	32,830,340	04/11/2025	04/11/2028	IR SWAP		(353,232)	138919-AC-9	CANYON CAPITAL CLO LTD CANYC_25-1	1.A FE	1,761,000	1,763,282
38143*AC2	Fixed Rate Bond Replication	1.A						IR SWAP			138919-AE-5	CANYON CAPITAL CLO LTD CANYC_25-1	1.B FE	2,543,667	2,546,585
38143*AC2	Fixed Rate Bond Replication	1.A						IR SWAP			138919-AG-0	CANYON CAPITAL CLO LTD CANYC_25-1	1.E FE	1,170,667	1,172,493
38143*AC2	Fixed Rate Bond Replication	1.A						IR SWAP			26253H-AC-5	DRYDEN 123 CLO LTD DRSLF_25-123	1.A FE	4,000,000	3,984,544
38143*AC2	Fixed Rate Bond Replication	1.A						IR SWAP			26253H-AE-1	DRYDEN 123 CLO LTD DRSLF_25-123	1.C FE	15,000,000	15,007,800

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Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
38143*AC2	Fixed Rate Bond Replication	1.A						IR SWAP			26253H-AG-6	DRYDEN 123 CLO LTD DRSLF_25-123	1.F FE	6,500,000	6,514,983
38143*AC2	Fixed Rate Bond Replication	1.A						IR SWAP			33882M-AE-5	FLAT 2025-30A	1.C FE	1,761,000	1,761,366
38143*AC2	Fixed Rate Bond Replication	1.A						IR SWAP			33882M-AG-0	FLAT 2025-30A	1.E FE	432,000	432,520
38143*AD0	Fixed Rate Bond Replication	1.B	24,000,000	24,475,000	23,885,232	04/11/2025	04/11/2029	IR SWAP		(594,197)	00889B-AG-6	AIMCO 2021-15A	1.F FE	739,000	738,976
38143*AD0	Fixed Rate Bond Replication	1.B						IR SWAP			48206K-AY-2	JNPPK 2023-1A	1.A FE	6,000,000	5,996,400
38143*AD0	Fixed Rate Bond Replication	1.B						IR SWAP			48206K-BC-9	JNPPK 2023-1A	1.F FE	7,000,000	7,003,003
38143*AD0	Fixed Rate Bond Replication	1.B						IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	6,080,000	6,080,000
38143*AD0	Fixed Rate Bond Replication	1.B						IR SWAP			55280H-BG-1	MCF CLO LLC MCFCL_14-1A	1.A FE	300,000	300,276
38143*AD0	Fixed Rate Bond Replication	1.B						IR SWAP			58039A-AE-0	MCF CLO LLC MCFCL_17-3A	1.C FE	4,356,000	4,360,774
06051AC89	Fixed Rate Bond Replication	1.C	81,000,000	96,033,896	95,105,739	05/06/2025	05/06/2028	IR SWAP		(1,527,083)	00121R-AC-8	AGL 2025-44A	1.C FE	3,000,000	3,000,648
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			00901U-AS-2	AIMCO CLO LTD AIMCO_24-22	2.C FE	3,668,000	3,671,815
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			05686G-AE-4	BCC 2025-4A	1.C FE	7,000,000	7,000,679
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			05686G-AG-9	BCC 2025-4A	1.E FE	1,000,000	1,001,245
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			05686G-AG-9	BCC 2025-4A	1.E FE	498,493	500,623
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			33883M-BC-7	FLATIRON CLO LTD FLAT_20-1A	2.A FE	5,000,000	5,018,450
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			38178M-AA-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_19-	1.F FE	13,071,422	13,656,456
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			438453-AN-2	HONEY HILL PARK CLO LTD HONPK_26-1	2.B FE	3,360,000	3,362,970
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			55280H-BL-0	MCFCL 2014-1A	1.C FE	10,000,000	10,009,470
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			55280H-BN-6	MCFCL 2014-1A	1.F FE	6,000,000	5,968,716
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			55280H-BQ-9	MCF CLO LLC MCFCL_14-1A	2.B FE	1,500,000	1,496,451
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			55953W-AQ-3	MAGNE 2022-_32A	1.E FE	6,000,000	6,009,000
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			55953W-AS-9	MAGNE 2022-_32A	2.B FE	3,000,000	3,001,215
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			64136D-AJ-3	NEUB 2024-57A	2.B FE	432,000	433,059
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			64136G-AJ-6	NEUB 2025-62A	2.C FE	3,000,000	3,022,050
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			67592R-AA-1	OCT53_21-1A	1.A FE	3,817,564	3,818,179
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			67592R-AC-7	OCT53_21-1A	1.C FE	2,000,000	2,001,070
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			69702E-AU-9	PLMRS 2021-4A	2.A FE	1,024,000	1,024,581
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			69704B-AJ-8	PLMRS 2025-2A	2.C FE	1,179,750	1,189,364
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			72133L-AR-3	PIKES PEAK CLO PIPK_23-12A	1.C FE	3,130,667	3,119,910
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			81785M-AJ-1	NMML 2025-8A	2.C FE	3,000,000	2,971,839
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			83012K-AU-1	SIXST 2021-19A	2.C FE	1,800,000	1,790,910
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			83013B-AG-1	SIXST 2025-29A	2.C FE	1,152,000	1,156,851
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			88238C-AN-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	2.C FE	1,432,000	1,434,698
06051AC89	Fixed Rate Bond Replication	1.C						IR SWAP			06763V-AQ-8	BARINGS CLO LTD BABSN_24-1	1.C FE	10,968,000	10,972,574
949746M87	Fixed Rate Bond Replication	1.B	81,000,000	85,046,825	82,596,144	05/06/2025	05/06/2029	IR SWAP		(2,534,020)	00121R-AC-8	AGL 2025-44A	1.C FE	12,000,000	12,002,592
949746M87	Fixed Rate Bond Replication	1.B						IR SWAP			00901U-AQ-6	AIMCO CLO LTD AIMCO_24-22	1.F FE	3,439,000	3,454,544
949746M87	Fixed Rate Bond Replication	1.B						IR SWAP			039960-AE-9	ARESDL 2025-2A	1.C FE	5,000,000	4,987,250
949746M87	Fixed Rate Bond Replication	1.B						IR SWAP			05686Q-AG-7	BAIN CAPITAL CREDIT CLO BCC_26-3	1.F FE	3,668,000	3,671,950
949746M87	Fixed Rate Bond Replication	1.B						IR SWAP			08049A-AL-7	BELLMONT PARK CLO BMTPK_24-1A	1.A FE	10,980,000	10,989,157
949746M87	Fixed Rate Bond Replication	1.B						IR SWAP			46148H-AF-5	INVESCO CLO LTD INVCO_24-3	1.A FE	23,842,000	23,844,933
949746M87	Fixed Rate Bond Replication	1.B						IR SWAP			48206K-BA-3	JNPPK 2023-1A	1.C FE	22,000,000	22,006,776
949746M87	Fixed Rate Bond Replication	1.B						IR SWAP			67592R-AC-7	OCT53_21-1A	1.C FE	2,947,158	3,001,605
949746M87	Fixed Rate Bond Replication	1.B						IR SWAP			94957L-AE-9	WELLI 2025-4A	1.F FE	1,170,667	1,171,357
25153QA#1	Fixed Rate Bond Replication	1.B	22,000,000	40,000,000	39,383,828	05/14/2025	05/14/2029	IR SWAP		(563,892)	617921-AA-9	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.A FE	40,000,000	39,947,720
38143*AE8	Fixed Rate Bond Replication	2.A	22,000,000	22,140,962	21,692,537	05/14/2025	05/14/2028	IR SWAP		(333,076)	00121R-AE-4	AGL 2025-44A	1.E FE	1,000,000	1,000,276
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			17151P-AC-9	CHMML 2024-2A	1.C FE	2,000,000	2,000,604
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			25254A-AA-5	DCLO 2025-9A	1.A FE	1,626,000	1,624,049
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			33883Q-AS-4	FLAT 2021-2A	1.B FE	2,935,000	2,935,361
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			33883Q-AU-9	FLAT 2021-2A	1.E FE	955,000	953,030
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			33883Q-AW-5	FLAT 2021-2A	2.C FE	1,127,800	1,125,840

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			33883Q-AY-1	FLATIRON CLO LTD FLAT_21-2A	3.C FE	1,512,000	1,460,279
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			33883T-AE-9	FLAT 2021-1A	3.C FE	670,000	640,147
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			55280H-BU-0	MCF CLO LLC MCFCL_14-1A	3.C FE	1,000,000	991,895
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			55282E-AG-7	MCF CLO LLC MCFCL_19-1A	3.C FE	1,050,000	1,052,106
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			58039A-AA-8	MCF CLO LLC MCFCL_17-3A	1.A FE	57,043	57,042
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			58039A-AC-4	MCF CLO LLC MCFCL_17-3A	1.A FE	4,356,000	4,342,174
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			58039A-AG-5	MCF CLO LLC MCFCL_17-3A	1.E FE	2,614,000	2,603,617
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	1.A FE	250,000	249,993
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	1.A FE	249,119	249,993
38143*AE8	Fixed Rate Bond Replication	2.A						IR SWAP			72133L-AT-9	PIKES PEAK CLO PIPK_23-12A	1.E FE	739,000	739,205
46625H#W0	Fixed Rate Bond Replication	3.C	54,000,000	55,356,472	54,503,046	06/10/2025	06/10/2028	IR SWAP		(874,591)	00851W-AN-9	AGL CLO LTD AGL_21-14A	1.C FE	2,152,000	2,152,796
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			08049A-AQ-6	BELMONT PARK CLO BMTPK_24-1A	1.C FE	7,320,000	7,301,188
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	850,000	850,459
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	250,000	250,135
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,712,205	2,740,479
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	432,000	432,233
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	500,000	500,559
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			14320N-AG-8	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	1.F FE	1,750,000	1,753,022
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			29001B-AS-2	ELMWOOD CLO ELM25_24-1A	1.F FE	2,750,000	2,755,324
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			46600C-AY-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	4,891,667	4,887,225
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			46600C-BC-3	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	1,761,000	1,761,940
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	620,000	620,000
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	648,000	648,000
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			55293L-AU-7	MCFCL 2023-1A	1.A FE	648,000	648,185
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			55293L-BA-0	MCFCL 2023-1A	2.B FE	291,600	291,100
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			55293M-AE-1	MCFCL 2023-1A	3.C FE	250,000	237,727
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			617936-AQ-2	MORGAN STANLEY EATON VANCE CLO MSEV_23-2	1.B FE	10,620,000	10,621,328
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			67402P-AU-1	OAKTREE CLO LTD OAKCL_24-25	1.F FE	2,750,000	2,750,155
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			89533D-AY-6	TRESTLES CLO VIII LTD TREST_25-8A	1.F FE	5,960,000	5,969,631
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			92559E-AC-5	VIBRANT CLO LTD VIBR_21-15A	1.A FE	2,700,000	2,701,085
46625H#W0	Fixed Rate Bond Replication	3.C						IR SWAP			92559E-AE-1	VIBRANT CLO LTD VIBR_21-15A	1.B FE	5,500,000	5,505,066
891160#C7	Fixed Rate Bond Replication	1.B	54,000,000	57,240,358	55,868,560	06/10/2025	06/10/2029	IR SWAP		(1,443,684)	03768U-AJ-8	APIDOS CLO APID_21-35A	1.A FE	6,816,000	6,818,726
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			03768U-AN-9	APIDOS CLO APID_21-35A	1.F FE	2,556,000	2,568,670
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			06763M-AL-9	BABSON CLO LTD BABSN_23-4	1.A FE	2,739,202	2,740,629
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			06763M-AQ-8	BABSON CLO LTD BABSN_23-4	1.B FE	5,262,000	5,248,792
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			06763M-AS-4	BABSON CLO LTD BABSN_23-4	1.E FE	4,047,000	4,048,680
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			067939-AL-2	BARINGS CLO LTD BABSN_26-2	1.F FE	1,704,000	1,706,910
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			25256X-AE-5	DIAMETER CAPTIAL EU CLO 14 DAC DCLO_26-1	1.F FE	4,000,000	4,006,788
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			29004C-AS-7	ELMWOOD CLO 26 LTD ELM26 24-1A	1.F FE	2,742,000	2,765,370
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			38140G-AJ-4	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.F FE	4,000,000	4,017,004
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			38181C-AA-2	GBDC4 2025-1A	1.A FE	1,747,314	1,748,688
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			46092L-AA-3	INVESCO CLO LTD INVCO_26-2	1.A FE	10,000,000	10,000,160
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			55955E-AW-8	MAGNE 2020-27A	1.A FE	1,694,169	1,697,383
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			69120N-AA-7	OR 2024-19A	1.A FE	2,742,631	2,745,508
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	1,000,000	1,000,463
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	500,000	500,232

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	250,000	250,306
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	250,000	250,682
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			75009G-AA-5	RAD 2024-25A	1.A FE	1,372,357	1,370,564
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			75009G-AC-1	RAD 2024-25A	1.A FE	480,770	480,946
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			75009G-AE-7	RAD 2024-25A	1.C FE	750,000	750,044
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			75009G-AG-2	RAD 2024-25A	1.E FE	406,915	406,962
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			75904P-AG-8	REGATTA FUNDING LTD REG36_26-1	1.F FE	1,830,000	1,838,747
891160#C7	Fixed Rate Bond Replication	1.B						IR SWAP			92944Y-AL-5	VOYA 2024-5A	1.F FE	350,000	349,990
61747YW#8	Fixed Rate Bond Replication	1.C	51,000,000	51,448,000	50,460,906	07/09/2025	07/09/2028	IR SWAP		(1,001,786)	00121R-AE-4	AGL 2025-44A	1.E FE	7,000,000	7,001,932
61747YW#8	Fixed Rate Bond Replication	1.C						IR SWAP			00121R-AG-9	AGL 2025-44A	2.B FE	3,000,000	3,007,272
61747YW#8	Fixed Rate Bond Replication	1.C						IR SWAP			46604E-AU-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	3,696,000	3,697,937
61747YW#8	Fixed Rate Bond Replication	1.C						IR SWAP			46604E-AW-2	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.A FE	2,112,000	2,113,337
61747YW#8	Fixed Rate Bond Replication	1.C						IR SWAP			46604E-AY-8	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	1.C FE	2,640,000	2,651,389
61747YW#8	Fixed Rate Bond Replication	1.C						IR SWAP			67080P-AQ-9	NYKPK 2021-1A	1.A FE	21,000,000	20,989,710
61747YW#8	Fixed Rate Bond Replication	1.C						IR SWAP			67080P-AU-0	NYKPK 2021-1A	1.C FE	12,000,000	12,001,116
251530B#0	Fixed Rate Bond Replication	1.B	51,000,000	57,520,000	55,912,751	07/09/2025	07/09/2029	IR SWAP		(1,608,559)	00119B-AQ-6	AGL CLO LTD AGL_24-29	1.F FE	4,570,000	4,591,598
251530B#0	Fixed Rate Bond Replication	1.B						IR SWAP			00119B-AW-3	AGL CLO LTD AGL_24-29	1.A FE	13,710,000	13,695,947
251530B#0	Fixed Rate Bond Replication	1.B						IR SWAP			00889B-AF-8	AIMCO 2021-15A	1.C FE	1,369,667	1,369,733
251530B#0	Fixed Rate Bond Replication	1.B						IR SWAP			442924-AY-2	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_24-19	1.C FE	11,921,000	11,896,300
251530B#0	Fixed Rate Bond Replication	1.B						IR SWAP			640987-AE-3	NEUBERGER BERMAN LOAN ADVISERS CLO 64 LT	1.C FE	10,087,000	10,123,172
251530B#0	Fixed Rate Bond Replication	1.B						IR SWAP			67402P-AS-6	OAKTREE CLO LTD OAKCL_24-25	1.C FE	11,004,000	10,996,726
251530B#0	Fixed Rate Bond Replication	1.B						IR SWAP			94957L-AA-7	WELLI 2025-4A	1.A FE	4,858,333	4,847,834
251530C*3	Fixed Rate Bond Replication	1.B	76,000,000	92,055,878	90,541,585	08/04/2025	08/04/2028	IR SWAP		(1,516,534)	00119B-AL-7	AGL CLO LTD AGL_24-29	1.A FE	3,656,000	3,656,486
251530C*3	Fixed Rate Bond Replication	1.B						IR SWAP			00119B-AN-3	AGL CLO LTD AGL_24-29	1.C FE	10,968,000	10,974,866
251530C*3	Fixed Rate Bond Replication	1.B						IR SWAP			03772A-AA-5	APIDOS CLO LTD APID_26-56	1.A FE	13,761,878	13,754,780
251530C*3	Fixed Rate Bond Replication	1.B						IR SWAP			04020Q-AN-0	ARES CLO LTD ARES_24-ALF5	1.A FE	15,589,000	15,570,246
251530C*3	Fixed Rate Bond Replication	1.B						IR SWAP			36321E-AS-4	GALAXY CLO LTD GALXY_24-33	1.A FE	13,455,000	13,449,914
251530C*3	Fixed Rate Bond Replication	1.B						IR SWAP			36321E-AW-5	GALAXY CLO LTD GALXY_24-33	1.C FE	13,455,000	13,454,569
251530C*3	Fixed Rate Bond Replication	1.B						IR SWAP			38140G-AC-9	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	20,000,000	20,025,340
251530C*3	Fixed Rate Bond Replication	1.B						IR SWAP			92944Y-AL-5	VOYA 2024-5A	1.F FE	1,171,000	1,171,917
891160#H6	Fixed Rate Bond Replication	1.B	76,000,000	80,388,000	78,012,798	08/04/2025	08/04/2029	IR SWAP		(2,436,495)	00901H-AE-2	AIMCO CLO LTD AIMCO_26-27	1.C FE	5,484,000	5,476,887
891160#H6	Fixed Rate Bond Replication	1.B						IR SWAP			06763V-AN-5	BARINGS CLO LTD BABSN_24-1	1.A FE	3,656,000	3,653,737
891160#H6	Fixed Rate Bond Replication	1.B						IR SWAP			06763V-AS-4	BARINGS CLO LTD BABSN_24-1	1.F FE	5,484,000	5,487,910
891160#H6	Fixed Rate Bond Replication	1.B						IR SWAP			67116H-AJ-1	OCP 2023-26A	1.A FE	5,000,000	5,001,250
891160#H6	Fixed Rate Bond Replication	1.B						IR SWAP			67116H-AL-6	67116HAL6	1.C FE	10,000,000	10,005,000
891160#H6	Fixed Rate Bond Replication	1.B						IR SWAP			67116H-AN-2	OCP 2023-26A	1.F FE	5,000,000	5,007,015
891160#H6	Fixed Rate Bond Replication	1.B						IR SWAP			69703J-AL-7	PALMER SQUARE CLO LTD PLMRS_24-1	1.C FE	10,764,000	10,786,098
891160#H6	Fixed Rate Bond Replication	1.B						IR SWAP			81785B-AL-0	720 EAST CLO LTD NWML_24-1	1.A FE	35,000,000	35,031,395
251530C81	Fixed Rate Bond Replication	1.C	100,000,000	100,551,435	96,330,284	09/16/2025	09/16/2029	IR SWAP		(4,237,016)	00901H-AG-7	AIMCO CLO LTD AIMCO_26-27	1.F FE	5,484,000	5,500,501
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			03768U-AL-3	APIDOS CLO APID_21-35A	1.C FE	4,260,000	4,260,043
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			03770Q-AS-3	APIDOS CLO LTD APID_24-47	1.F FE	2,745,000	2,752,982
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			05876N-AU-3	BALLYROCK CLO LTD BALLY_24-26AR	1.C FE	10,000,000	9,993,300
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			067939-AE-8	BARINGS CLO LTD BABSN_26-2	1.C FE	6,816,000	6,803,588
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			14321C-AC-0	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	1.A FE	3,500,000	3,500,056
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			26254H-AG-5	DRSLF_2026-114	1.B FE	5,941,000	5,922,019
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			38181C-AA-2	GBDC4 2025-1A	1.A FE	9,075,000	9,068,194
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			38181C-AC-8	GBDC4 2025-1A	1.A FE	1,815,000	1,817,358

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			38181C-AE-4	GBDC4 2025-1A	1.C FE	4,356,000	4,356,009
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			552870-AJ-9	MCF CLO LLC MCFCL_26-2A	2.B FE	1,050,000	1,050,146
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			59803R-AE-5	MIDOCEAN CREDIT CLO MIDO_22-11	1.C FE	4,620,000	4,614,105
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			67570A-AU-0	OCP CLO LTD OCP_24-31	1.F FE	4,200,000	4,215,607
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			72133W-AE-8	PIKES PEAK CLO PIPK_26-23	1.C FE	8,250,000	8,261,880
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			75009L-AL-0	RAD 2022-16A	1.A FE	1,265,435	1,271,789
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			75009L-AL-0	RAD 2022-16A	1.A FE	2,788,000	2,789,731
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			75009L-AN-6	RAD 2022-16A	1.A FE	1,063,000	1,063,969
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			75009L-AQ-9	RAD 2022-16A	1.C FE	1,063,000	1,063,187
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			75904P-AA-1	REGATTA FUNDING LTD REG36_26-1	1.A FE	13,725,000	13,724,904
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			83011Q-AQ-8	SIXTH STREET CLO LTD SIXST_24-24A	1.F FE	2,080,000	2,084,790
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			87252G-AC-0	TCW CLO LTD TCW_24-2	1.A FE	4,890,000	4,888,054
251530C81	Fixed Rate Bond Replication	1.C						IR SWAP			87252G-AG-1	TCW CLO LTD TCW_24-2	1.C FE	1,565,000	1,565,088
949746N86	Fixed Rate Bond Replication	1.E	100,000,000	111,586,700	108,913,136	09/23/2025	09/23/2028	IR SWAP		(2,742,213)	00121B-AA-7	AGL_2024-32A	1.A FE	2,250,000	2,249,550
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			00121B-AC-3	AGL_2024-32A	1.A FE	645,000	645,119
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			00121B-AE-9	AGL_2024-32A	1.B FE	1,170,000	1,168,129
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			00121B-AG-4	AGL_2024-32A	1.E FE	250,069	250,262
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			00121B-AG-4	AGL_2024-32A	1.E FE	1,452,000	1,453,522
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			00121B-AG-4	AGL_2024-32A	1.E FE	955,000	956,001
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			01751V-AC-4	ALLEG 2025-2A	1.A FE	7,260,000	7,268,719
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			08186V-BA-7	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.C FE	11,004,000	11,007,411
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			17181W-AA-2	CIFC_2024-4A	1.A FE	2,348,000	2,349,289
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			17181W-AC-8	CIFC 2024-4A	1.C FE	1,957,000	1,957,534
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			17181W-AE-4	CIFC 2024-4A	1.F FE	1,957,000	1,957,059
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			33883X-AC-4	FLAT 2024-2A	1.C FE	740,071	740,730
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			33883X-AC-4	FLAT 2024-2A	1.C FE	1,565,333	1,566,876
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			362967-AA-9	GALAXY CLO LTD GALXY_26-38	1.A FE	20,000,000	20,020,240
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			40447H-AG-4	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_26-28	1.F FE	4,585,000	4,589,736
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			46148H-AH-1	INVESCO CLO LTD INVCO_24-3	1.F FE	4,355,750	4,360,149
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			59803V-AJ-5	MIDOCEAN CREDIT CLO XXIII LTD MIDO_26-23	1.F FE	4,585,000	4,588,466
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			67115V-AL-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	3,913,333	3,914,378
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			67115V-AN-2	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.A FE	955,000	955,205
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			67115V-AQ-5	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.C FE	1,369,667	1,371,212
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			67115V-AU-6	OAK HILL CREDIT PARTNERS OAKC_22-11A	1.F FE	955,000	956,073
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			72133W-AC-2	PIKES PEAK CLO PIPK_26-23	1.A FE	3,000,000	3,003,630
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			75009G-AA-5	RAD 2024-25A	1.A FE	5,775,478	5,777,858
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			75888B-AQ-7	REG17 202-1A	1.A FE	3,913,000	3,913,000
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			75888B-AS-3	REGATTA XVII FUNDING LTD REG17_20-1A	1.C FE	1,957,000	1,957,000
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			75888B-AW-4	REG17 2020-1A	1.F FE	847,000	847,000
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			81785B-AS-5	720 EAST CLO LTD NWML_24-1	1.F FE	5,000,000	5,004,040
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			92920H-AQ-9	VOYA CLO LTD VOYA_24-2	1.C FE	8,960,000	8,960,000
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			92944Y-AC-5	VOYA 2024-5A	1.A FE	955,000	955,457
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			92944Y-AE-1	VOYA 2024-5A	1.A FE	1,565,000	1,565,695
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			92944Y-AG-6	VOYA 2024-5A	1.C FE	1,171,000	1,171,347
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			92944Y-AL-5	VOYA 2024-5A	1.F FE	1,171,000	1,170,965
949746N86	Fixed Rate Bond Replication	1.E						IR SWAP			94957A-AC-7	WELLINGTON MANAGEMENT CLO 4 LTD WELLI_26	1.A FE	3,000,000	3,003,696

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746N#4	Fixed Rate Bond Replication	1.C	140,000,000	197,202,842	191,586,541	09/26/2025	09/26/2029	IR SWAP		(5,681,038)	03771M-AC-6	APIDOS CLO L APID_24-50A	1.A FE	1,956,667	1,958,972
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			03771M-AE-2	APIDOS CLO L APID_24-50A	1.C FE	2,935,000	2,935,713
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			03771M-AG-7	APIDOS CLO L APID_24-50A	1.F FE	847,000	847,703
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			04020U-AA-9	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	5,870,000	5,871,186
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			04020U-AC-5	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.A FE	1,565,000	1,565,673
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.C FE	2,350,000	2,351,370
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			06764P-AC-1	BARINGS CLO LTD BABSN_25-3	1.A FE	11,000,000	11,023,463
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			06764P-AE-7	BARINGS CLO LTD BABSN_25-3	1.C FE	13,000,000	13,008,957
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			06764P-AG-2	BARINGS CLO LTD BABSN_25-3	1.F FE	5,000,000	5,017,132
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			08182T-AA-7	BSP 2024-37A	1.A FE	631,000	631,348
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			08182T-AA-7	BSP 2024-37A	1.A FE	3,913,000	3,915,160
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			08182T-AC-3	BSP 2024-37A	1.C FE	2,348,000	2,348,014
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			08182T-AE-9	BSP 2024-37A	1.F FE	847,000	847,324
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.A FE	1,956,667	1,959,663
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			08183F-AA-6	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.A FE	645,000	645,988
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			08183F-AC-2	BENEFIT STREET PARTNERS CLO LTD BSP_24-3	1.C FE	2,348,000	2,348,000
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			13877L-AS-5	CANYC 2022-2A	1.A FE	25,000,000	24,994,100
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			13877L-AU-0	CANYC 2022-2A	1.A FE	5,000,000	4,980,930
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			13877L-AW-6	CANYC 2022-2A	1.B FE	13,000,000	13,004,953
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			13877L-AY-2	CANYC 2022-2A	1.E FE	5,000,000	5,000,880
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	3,913,333	3,919,152
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			15033C-AC-6	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	248,199	250,372
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			15033C-AE-2	CEDAR FUNDING LTD CEDF_24-19A	1.A FE	978,333	979,663
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			15033C-AG-7	CEDAR FUNDING LTD CEDF_24-19A	1.C FE	2,348,000	2,349,352
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			15033C-AN-2	CEDAR FUNDING LTD CEDF_24-19A	1.F FE	831,583	832,061
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			26253H-AA-9	DRYDEN 123 CLO LTD DRSLF_25-123	1.A FE	18,750,000	18,717,113
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	1,957,000	1,960,509
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	3,913,333	3,920,350
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			559916-AE-1	MAGNETITE CLO LTD MAGNE_24-47	1.C FE	1,956,667	1,961,774
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			559916-AG-6	MAGNETITE CLO LTD MAGNE_24-47	1.E FE	955,000	958,242
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			67707G-AQ-2	OAKC_21-8A-A1R	1.A FE	1,957,000	1,958,168
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			67707G-AS-8	OAKC_21-8A-A2R	1.A FE	955,000	955,866
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			67707G-AU-3	OAKC_21-8A-B1R	1.C FE	1,100,000	1,102,314
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	11,740,000	11,747,044
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			749972-AC-9	RAD CLO LTD RAD_24-27	1.A FE	1,957,000	1,959,362
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			749972-AE-5	RAD CLO LTD RAD_24-27	1.C FE	5,870,000	5,869,847
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			749972-AG-0	RAD CLO LTD RAD_24-27	1.F FE	1,223,000	1,222,966
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			75009N-AA-0	RAD CLO LTD RAD_20-9A	1.A FE	3,913,333	3,916,072
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			75009N-AC-6	RAD CLO LTD RAD_20-9A	1.A FE	497,000	497,448
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			75009N-AE-2	RAD CLO LTD RAD_20-9A	1.C FE	1,690,560	1,690,688
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			75889H-AN-0	REG24 2021-5A	1.A FE	2,348,000	2,348,709
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			75889H-AN-0	REG24 2021-5A	1.A FE	1,063,000	1,063,321
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			75889H-AQ-3	REG24 2021-5A	1.C FE	1,957,000	1,957,368
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			81800U-AA-3	NWML 2024-3A	1.A FE	2,935,000	2,935,719
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			81800U-AC-9	NWML 2024-3A	1.A FE	955,000	955,009
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			81800U-AE-5	NWML_24-3A-B	1.C FE	1,090,167	1,090,222
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			81800U-AG-0	NWML 2024-3A	1.F FE	847,000	847,005
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			83013G-AA-3	SIXST 2024-27A	1.A FE	3,326,000	3,328,292

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			83013G-AC-9	SIXST 2024-27A	1.C FE	2,348,000	2,348,451
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			83013G-AE-5	SIXST 2024-27A	1.F FE	540,000	540,207
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			93656F-AA-6	WWICK 2024-5A	1.A FE	5,479,000	5,479,652
949746N#4	Fixed Rate Bond Replication	1.C						IR SWAP			93656F-AE-8	WWICK 2024-5A	1.C FE	2,348,000	2,348,733
251530C#9	Fixed Rate Bond Replication	1.D	140,000,000	175,249,802	171,526,767	09/26/2025	09/26/2028	IR SWAP		(3,761,530)	00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	475,200	475,406
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	1,956,667	1,957,514
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	1,956,667	1,956,722
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			056912-AA-6	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	955,000	955,060
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			056912-AC-2	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.A FE	1,565,000	1,565,678
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			056912-AE-8	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.B FE	1,957,000	1,957,235
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			056912-AJ-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-5	1.F FE	955,000	955,141
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			05874J-AL-4	BALLY 2022-21A	1.A FE	5,870,000	5,870,376
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			05874J-AN-0	BALLY 2022-21A	1.A FE	518,400	518,750
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			05874J-AQ-3	BALLY 2022-21A	1.C FE	2,445,833	2,445,828
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			05874J-AS-9	BALLY 2022-21A	1.F FE	955,000	955,053
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			09609Q-AA-6	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.A FE	3,522,000	3,523,631
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			09609Q-AC-2	BLUEBERRY PARK CLO LTD BLUEPK_24-1	1.C FE	955,000	953,445
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			14319P-AA-9	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	3,913,333	3,918,984
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			14319P-AC-5	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.A FE	1,956,667	1,959,232
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			14319P-AE-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_24	1.C FE	1,956,667	1,957,029
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29002Q-AS-8	ELMW7 2020-4A	1.A FE	1,956,670	1,956,672
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29002Q-AU-3	ELMW7 2020-4A	1.A FE	631,000	631,283
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29002Q-AW-9	ELMW7 2020-4A	1.C FE	1,956,667	1,959,238
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29004N-AA-2	ELM35_24-11A-A	1.A FE	2,152,333	2,152,339
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29004N-AC-8	ELM35_24-11A-B	1.C FE	3,522,000	3,526,360
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29004N-AE-4	ELM35_24-11A-C	1.F FE	648,000	649,015
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29246A-AL-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	2,935,000	2,936,156
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29246A-AN-0	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.A FE	955,000	955,029
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29246A-AQ-3	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.C FE	1,565,333	1,566,147
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			29246A-AU-4	EMPOWER CLO 2022-1 LTD EMPWR_22-1	1.F FE	1,170,667	1,171,777
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			33882J-AE-2	FLAT_24-3A-B	1.C FE	1,957,000	1,957,352
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			33882J-AG-7	FLAT_24-3A-C	1.E FE	4,696,000	4,695,986
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			33883P-AQ-0	FLAT 2021-1A	1.A FE	2,041,000	2,041,806
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			33883P-AS-6	FLAT 2021-1A	1.A FE	540,000	540,379
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			33883P-AU-1	FLAT 2021-1A	1.C FE	2,309,000	2,309,279
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			33883P-AW-7	FLATIRON CLO LTD FLAT_21-1A	1.F FE	2,152,000	2,152,056
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A	1.C FE	9,392,000	9,394,273
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			33888A-AG-0	FLATIRON CLO LTD FLAT_24-4A	1.E FE	1,272,000	1,272,776
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			36321R-AN-6	GALAXY CLO LTD GALXY_22-30A	1.A FE	2,935,000	2,935,338
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			36321R-AQ-9	GALAXY CLO LTD GALXY_22-30A	1.C FE	2,348,000	2,349,014
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			36321R-AS-5	GALAXY CLO LTD GALXY_22-30A	1.F FE	1,222,917	1,223,405
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			36322A-AA-0	GALAXY CLO LTD GALXY_24-34	1.A FE	2,348,000	2,348,223
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			36322A-AC-6	GALAXY CLO LTD GALXY_24-34	1.C FE	2,132,767	2,133,351
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			36322A-AE-2	GALAXY CLO LTD GALXY_24-34	1.F FE	1,447,933	1,448,040
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			46146V-AL-3	INVCO 2022-3A	1.A FE	1,956,667	1,957,771
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			46146V-AN-9	INVCO 2022-3A	1.A FE	955,000	956,163

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			46146V-AQ-2	INVCO 2022-3A	1.C FE	1,956,667	1,957,086
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			46146V-AS-8	INVCO 2022-3A	1.F FE	648,000	647,975
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			527911-AC-5	LEWEY PARK CLO LTD LEWEY_24-1A	1.A FE	2,886,083	2,887,422
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			527911-AE-1	LEWEY 2024-1A	1.C FE	2,935,000	2,936,468
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			527911-AJ-0	LEWEY 2024-1A	1.F FE	648,000	648,056
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			55280Q-BC-0	MCF CLO LLC MCFCL_17-1A	1.A FE	2,665,958	2,652,759
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			55280Q-BE-6	MCF CLO LLC MCFCL_17-1A	1.C FE	2,739,333	2,741,083
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			55280Q-BG-1	MCF CLO LLC MCFCL_17-1A	1.F FE	2,011,766	1,995,000
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			55280Q-BG-1	MCF CLO LLC MCFCL_17-1A	1.F FE	955,000	952,613
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			55955L-AS-1	MAGNE 2020-28A	1.A FE	1,957,000	1,958,532
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			55955L-AW-2	MAGNE 2020-28A	1.C FE	1,957,000	1,961,256
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			597921-AA-3	MIDOCEAN CREDIT CLO MIDO_24-16	1.A FE	4,891,667	4,892,278
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			597921-AE-5	MIDOCEAN CREDIT CLO MIDO_24-16	1.C FE	2,543,667	2,544,598
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67098U-AY-1	OAKC 2020-6A	1.A FE	1,956,667	1,956,612
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67098U-BA-2	OAKC 2020-6A	1.C FE	1,957,000	1,959,403
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67113G-AS-6	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.A FE	6,848,333	6,848,354
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67113G-AW-7	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.C FE	2,348,000	2,349,066
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.F FE	638,804	639,231
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67113G-BA-4	OAK HILL CREDIT PARTNERS OAKC_20-5A	1.F FE	1,369,667	1,372,309
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67403H-AA-2	OAKCL 2024-28A	1.A FE	4,892,000	4,893,463
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67403H-AA-2	OAKCL 2024-28A	1.A FE	250,036	250,075
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67403H-AC-8	OAKCL 2024-28A	1.C FE	2,935,000	2,935,707
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			67403H-AE-4	OAKCL 2024-28A	1.F FE	540,000	540,332
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			69120N-AA-7	OR 2024-19A	1.A FE	2,541,000	2,541,470
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			69120N-AB-5	OR 2024-19A	1.C FE	1,565,000	1,565,136
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	1.C FE	896,998	896,236
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			696924-AN-9	PALMER SQUARE CLO PLMRS_23-4	1.C FE	2,348,000	2,351,243
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			72133T-AA-3	PIPK 2024-17A	1.A FE	3,913,000	3,918,130
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			72133T-AC-9	PIPK 2024-17A	1.A FE	955,000	955,610
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			72133T-AE-5	PIPK 2024-17A	1.C FE	1,957,000	1,957,843
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			72133T-AG-0	PIPK 2024-17A	1.E FE	1,223,000	1,221,574
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			83011P-AJ-6	SIXST 2022-21A	1.A FE	1,956,667	1,957,457
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			83011P-AL-1	SIXST 2022-21A	1.B FE	3,130,667	3,131,337
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			83011P-AN-7	SIXST 2022-21A	1.F FE	540,000	539,980
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			88239M-AJ-8	TCIFC 2023-2A	1.A FE	2,152,000	2,153,806
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			88239M-AL-3	TCIFC 2023-2A	1.C FE	1,957,000	1,959,969
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			88239M-AN-9	TCIFC 2023-2A	1.F FE	955,000	956,149
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			88239M-AU-3	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-2	1.A FE	648,000	648,200
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			89532T-AQ-9	TRESTLES CLO LTD TREST_20-3A	1.A FE	2,935,000	2,935,279
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			89532T-AS-5	TRESTLES CLO LTD TREST_20-3A	1.A FE	1,545,767	1,546,005
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			89532T-AU-0	TRESTLES CLO LTD TREST_20-3A	1.C FE	1,956,667	1,956,845
251530C#9	Fixed Rate Bond Replication	1.D						IR SWAP			89532T-AW-6	TRESTLES CLO LTD TREST_20-3A	1.F FE	432,000	432,038
06051AE#5	Fixed Rate Bond Replication	1.A	70,000,000	111,797,500	109,196,680	10/08/2025	10/08/2029	IR SWAP		(2,797,211)	05874V-AJ-2	BALLYROCK CLO LTD BALLY_23-23A	1.A FE	100,000,000	100,182,800
06051AE#5	Fixed Rate Bond Replication	1.A						IR SWAP			46147K-AE-2	INVESCO CLO LTD INVCO_23-2	1.A FE	3,630,000	3,633,935
06051AE#5	Fixed Rate Bond Replication	1.A						IR SWAP			46147K-AF-9	INVESCO CLO LTD INVCO_23-2	1.A FE	2,722,500	2,728,029
06051AE#5	Fixed Rate Bond Replication	1.A						IR SWAP			46147K-AG-7	INVESCO CLO LTD INVCO_23-2	1.C FE	5,445,000	5,449,127
949746P*6	Fixed Rate Bond Replication	1.D	70,000,000	108,321,834	106,716,904	10/08/2025	10/08/2028	IR SWAP		(1,877,297)	03771E-AE-0	APIDOS CLO LIII LTD APID_25-53	1.C FE	6,307,000	6,336,258
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			03990K-AA-9	ARES LXXVII CLO LTD ARES_25-77	1.A FE	6,400,000	6,407,597
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			03990K-AE-1	ARES LXXVII CLO LTD ARES_25-77	1.C FE	2,560,000	2,567,670

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			03990K-AG-6	ARES LXXVII CLO LTD ARES_25-77	1.F FE	1,280,000	1,280,608
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			05685H-AC-7	BCC 2025-2A	1.A FE	3,630,000	3,636,033
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			05685H-AE-3	BCC 2025-2A	1.C FE	5,445,000	5,449,187
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			05685H-AG-8	BCC 2025-2A	1.F FE	2,541,000	2,555,120
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			05874V-AL-7	BALLY 2023-23A	1.A FE	1,482,000	1,484,915
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			05874V-AN-3	BALLY 2023-23A	1.C FE	7,964,000	7,988,434
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			05874V-AQ-6	BALLY 2023-23A	1.F FE	3,580,000	3,595,906
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			08186K-AL-8	BSP 2023-30A	1.A FE	1,170,667	1,171,759
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			08186K-AN-4	BSP 2023-30A	1.A FE	432,000	433,305
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			08186K-AQ-7	BSP 2023-30A	1.C FE	1,956,667	1,957,532
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			08186K-AS-3	BSP 2023-30A	1.F FE	1,050,500	1,051,776
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			29249D-AA-9	EMPOWER CLO LTD EMPWR_25-1A	1.A FE	2,935,000	2,933,635
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			29249D-AC-5	EMPOWER CLO LTD EMPWR_25-1A	1.C FE	1,957,000	1,963,992
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			29249D-AE-1	EMPOWER CLO LTD EMPWR_25-1A	1.F FE	324,000	324,888
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			46151M-AA-9	INVCO 2025-1A	1.A FE	7,986,000	7,998,826
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			46151M-AC-5	INVCO 2025-1A	1.C FE	2,831,000	2,839,850
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			46151M-AE-1	INVCO 2025-1A	1.F FE	1,089,000	1,089,411
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			617934-AN-4	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.A FE	2,148,000	2,151,875
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			617934-AQ-7	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.C FE	5,370,000	5,376,057
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			617934-AS-3	MORGAN STANLEY EATON VANCE CLO MSEV_23-1	1.F FE	1,790,000	1,790,809
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			69702E-AL-9	PLMRS 2021-4A	1.A FE	7,680,000	7,703,416
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			69702E-AN-5	PLMRS 2021-4A	1.A FE	1,792,000	1,796,699
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			69702E-AQ-8	PLMRS 2021-4A	1.C FE	1,792,000	1,800,716
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			69702E-AS-4	PLMRS 2021-4A	1.E FE	1,280,000	1,284,521
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			69704B-AA-7	PLMRS 2025-2A	1.A FE	3,630,000	3,636,643
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			69704B-AE-9	PLMRS 2025-2A	1.C FE	1,815,000	1,824,863
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			75904B-AA-2	REG34 2025-3A	1.A FE	9,075,000	9,104,730
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			75904B-AC-8	REG34 2025-3A	1.A FE	3,630,000	3,641,852
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			75904B-AE-4	REG34 2025-3A	1.C FE	1,815,000	1,820,548
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			83013B-AC-0	SIXST 2025-29A	1.C FE	1,792,000	1,796,881
949746P*6	Fixed Rate Bond Replication	1.D						IR SWAP			83013B-AE-6	SIXST 2025-29A	1.F FE	1,792,000	1,797,889
617446F*5	Fixed Rate Bond Replication	2.C	170,000,000	170,000,000	169,981,431	01/20/2026	01/20/2028	IR SWAP		(2,568,569)	55670#-AH-2	VARIABLE FUNDING NOTE	2.C	170,000,000	172,550,000
MCREPL2	Fixed Rate Bond Replication	2.CZ	890,000,000	890,000,000	890,102,528	01/23/2026	01/23/2028	IR SWAP		(13,247,472)	55670#-AH-2	VARIABLE FUNDING NOTE	2.C	890,000,000	903,350,000
MCREPL3	Fixed Rate Bond Replication	2.CZ	440,000,000	440,000,000	440,109,633	01/26/2026	01/26/2028	IR SWAP		(6,490,367)	55670#-AH-2	VARIABLE FUNDING NOTE	2.C	440,000,000	446,600,000
CLOREPL2	Fixed Rate Bond Replication	1.BZ	110,000,000	111,085,964	106,277,136	03/05/2026	03/05/2030	IR SWAP		(4,957,211)	00889B-AE-1	AIMCO 2021-15A	1.A FE	250,000	250,100
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			01750W-AQ-2	ALLEGRO CLO LTD ALLEG_21-1A	1.A FE	5,445,000	5,445,969
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			01750W-AS-8	ALLEGRO CLO LTD ALLEG_21-1A	1.A FE	1,815,000	1,818,683
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			01750W-AU-3	ALLEGRO CLO LTD ALLEG_21-1A	1.C FE	5,445,000	5,453,783
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			01750W-AW-9	ALLEGRO CLO LTD ALLEG_21-1A	1.E FE	1,815,000	1,816,425
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			15033P-AQ-6	CEDAR FUNDING LTD CEDF_23-17	1.A FE	5,000,000	5,001,925
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			15033P-AS-2	CEDAR FUNDING LTD CEDF_23-17	1.C FE	10,000,000	10,015,100
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			15033P-AW-3	CEDAR FUNDING LTD CEDF_23-17	1.F FE	5,000,000	5,007,530
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			25254A-AA-5	DCLO 2025-9A	1.A FE	7,827,000	7,817,608
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			25254A-AE-7	DCLO 2025-9A	1.C FE	2,348,000	2,345,300
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			25290B-AA-9	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A	1.A FE	7,260,000	7,260,370
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			25290B-AC-5	DIAMETER CAPITAL CLO 10 LTD DCLO_25-10A	1.C FE	4,356,000	4,358,940
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139Q-AE-6	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	4,356,000	4,367,099

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139Q-AG-1	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.C FE	12,000,000	12,057,840
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139Q-AJ-5	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.F FE	2,178,000	2,190,963
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	1.A FE	3,913,333	3,913,227
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	1.A FE	955,000	954,974
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	1.A FE	951,634	954,974
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			72133L-AM-4	PIKES PEAK CLO PIPK_23-12A	1.A FE	1,077,655	1,088,971
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			88238C-AE-2	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	1.A FE	12,530,000	12,546,715
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			88238C-AJ-1	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	1.C FE	2,783,450	2,785,254
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			88238C-AL-6	TEXAS DEBT CAPITAL CLO LTD TCIFC_23-1	1.F FE	1,790,000	1,795,231
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			92919A-AQ-7	VOYA CLO LTD VOYA_21-2A	1.A FE	739,000	735,747
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			92919A-AS-3	VOYA CLO LTD VOYA_21-2A	1.C FE	2,152,333	2,151,076
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			92919A-AU-8	VOYA CLO LTD VOYA_21-2A	1.F FE	1,016,560	1,016,983
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			93656E-AC-5	WWICK 2025-6A	1.A FE	3,267,000	3,273,423
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			93656E-AE-1	WWICK 2025-6A	1.C FE	1,815,000	1,816,621
CLOREPL2	Fixed Rate Bond Replication	1.BZ						IR SWAP			94957L-AA-7	WELLI 2025-4A	1.A FE	3,000,000	2,993,517
CLOREPL1	Fixed Rate Bond Replication	1.BZ	110,000,000	110,801,811	107,417,960	03/05/2026	03/05/2029	IR SWAP		(3,584,103)	00791Y-AA-6	AG 2025-_42A	1.A FE	3,840,000	3,843,994
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			00791Y-AC-2	AGL 2025-42A	1.A FE	811,520	813,149
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			00791Y-AE-8	AGL 2025-42A	1.C FE	3,040,000	3,041,961
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			00791Y-AG-3	AGL 2025-42A	1.F FE	652,800	654,581
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			01751V-AG-5	ALLEG 2025-2A	1.C FE	5,445,000	5,457,175
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			01751V-AJ-9	ALLEG 2025-2A	1.F FE	1,271,000	1,277,691
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139K-AC-3	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	3,424,167	3,425,821
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139K-AC-3	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	1,171,000	1,171,566
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139K-AE-9	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	648,000	648,463
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139K-AG-4	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.C FE	2,348,000	2,352,727
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139V-AC-9	GLM 2025-24A	1.A FE	7,790,936	7,817,608
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38139V-AC-9	GLM 2025-24A	1.A FE	3,571,991	3,625,644
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38181E-AC-4	GOCAP 2013-16A	1.A FE	9,075,000	9,057,449
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38181E-AE-0	GOCAP 2013-16A	1.A FE	1,089,000	1,089,537
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			38181E-AG-5	GOCAP 2013-16A	1.C FE	2,178,000	2,179,771
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			381934-AC-2	GOCAP 2025-78A	1.A FE	1,951,396	1,948,775
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	907,500	907,476
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	13,613,333	13,612,965
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			640970-AC-3	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.C FE	2,348,000	2,350,836
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			640970-AE-9	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.F FE	1,565,334	1,568,685
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			640989-AC-3	NEUBERGER BERMAN CLO LTD NEUB_25-61	1.A FE	2,864,000	2,871,515
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			640989-AE-9	NEUBERGER BERMAN CLO LTD NEUB_25-61	1.C FE	3,669,500	3,687,007
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			640989-AL-3	NEUBERGER BERMAN CLO LTD NEUB_25-61	1.F FE	716,000	720,219
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			64136D-AC-8	NEUB 2024-57A	1.A FE	1,956,667	1,958,086
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			64136D-AE-4	NEUB 2024-57A	1.C FE	2,348,000	2,351,569

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			64136D-AG-9	NEUB 2024-57A	1.F FE	1,369,667	1,372,221
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			67571L-AN-1	OCT67 2023-1A	1.A FE	9,075,000	9,095,464
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			67571L-AQ-4	OCT67 2023-1A	1.C FE	4,356,000	4,370,566
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			67571L-AS-0	OCT67 2023-1A	1.F FE	1,815,000	1,823,420
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			89532X-AU-1	TRESTLES CLO VIII LTD TREST_24-7AR	1.A FE	5,000,000	4,999,790
CLOREPL1	Fixed Rate Bond Replication	1.BZ						IR SWAP			93656E-AA-9	WWICK 2025-6A	1.A FE	10,890,000	10,906,335
CLOREPL3	Fixed Rate Bond Replication	1.AZ	90,000,000	92,534,334	88,529,662	03/09/2026	03/09/2030	IR SWAP		(3,913,692)	00889B-AE-1	AIMCO 2021-15A	1.A FE	2,935,000	2,936,174
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			10548J-AC-0	BRANT POINT CLO BRTPT_24-3	1.A FE	6,720,000	6,692,045
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			12571K-AL-3	CIFC FUNDING LTD CIFC_22-3A	1.C FE	10,500,000	10,501,659
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			13876F-AA-8	CANYC 2025-2A	1.A FE	19,000,000	19,006,156
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			171929-AA-0	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.A FE	5,870,000	5,877,150
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			171929-AC-6	CHURCHILL MIDDLE MARKET CLO LTD CHMML_24	1.C FE	1,956,667	1,951,317
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			55280H-BJ-5	MCFCL 2014-1A	1.A FE	20,000,000	19,957,960
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			55293L-AS-2	MCFCL 2023-1A	1.A FE	3,326,333	3,300,527
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			55293L-AW-3	MCFCL 2023-1A	1.C FE	1,956,667	1,958,590
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			55293L-AY-9	MCFCL 2023-1A	1.F FE	1,369,667	1,346,670
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			55953W-AL-4	MAGNE 2022-32A	1.A FE	15,000,000	15,012,900
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			675930-AC-5	OCTAGON 59 LTD OCT59_2022-1	1.A FE	2,275,000	2,276,183
CLOREPL3	Fixed Rate Bond Replication	1.AZ						IR SWAP			675930-AE-1	OCTAGON 59 LTD OCT59_2022-1	1.C FE	1,625,000	1,626,022
CLOREPL4	Fixed Rate Bond Replication	1.BZ	90,000,000	102,408,981	99,635,274	03/13/2026	03/13/2029	IR SWAP		(2,800,892)	039960-AA-7	ARESDL 2025-2A	1.A FE	15,000,000	15,020,400
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			11765E-AA-9	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	1.A FE	10,890,000	10,896,425
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			25254A-AA-5	DCLO 2025-9A	1.A FE	2,243,981	2,247,300
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			38181X-AC-2	GCRED 2023-1A	1.A FE	15,000,000	15,010,260
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			59803R-AA-3	MIDOCEAN CREDIT CLO MIDO_22-11	1.A FE	19,320,000	19,290,711
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			67400B-AA-8	OAKTREE CLO LTD OAKCL_25-31	1.A FE	12,705,000	12,709,879
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			67400B-AC-4	OAKTREE CLO LTD OAKCL_25-31	1.C FE	5,445,000	5,449,285
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			69120N-AA-7	OR 2024-19A	1.A FE	5,005,000	5,005,926
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			83012K-AQ-0	SIXST 2021-19A	1.B FE	10,000,000	10,002,750
CLOREPL4	Fixed Rate Bond Replication	1.BZ						IR SWAP			83012K-AS-6	SIXST 2021-19A	1.F FE	6,800,000	6,803,230
CLOREPL5	Fixed Rate Bond Replication	1.BZ	115,000,000	119,000,000	115,952,371	03/23/2026	03/23/2029	IR SWAP		(3,049,016)	03666B-AW-4	ANTR 2021-1A	1.A FE	36,000,000	35,944,488
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			29005L-AA-5	ELM45 2025-8A	1.A FE	8,000,000	8,002,800
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			597924-AA-7	MIDOCEAN CREDIT CLO XXI MIDO_25-21	1.A FE	14,500,000	14,499,609
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			597924-AE-9	MIDOCEAN CREDIT CLO XXI MIDO_25-21	1.C FE	12,500,000	12,501,200
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			597924-AG-4	MIDOCEAN CREDIT CLO XXI MIDO_25-21	1.E FE	3,000,000	3,005,396
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			69689Q-AL-9	PLMRS 2022-1A	1.A FE	20,000,000	20,001,820
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			69689Q-AQ-8	PLMRS 2022-1A	1.C FE	10,000,000	10,050,870
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			69689Q-AS-4	PLMRS 2022-1A	1.F FE	5,000,000	5,021,205
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			69689Q-AU-9	PLMRS 2022-1A	2.B FE	5,000,000	4,986,925
CLOREPL5	Fixed Rate Bond Replication	1.BZ						IR SWAP			817941-AU-1	NWML_23-2R	2.C FE	5,000,000	4,987,075
CLOREPL6	Fixed Rate Bond Replication	1.BZ	55,000,000	55,494,262	53,549,396	03/16/2026	03/16/2030	IR SWAP		(1,960,964)	03666B-AY-0	ANTR 2021-1A	1.A FE	3,000,000	3,002,559
CLOREPL6	Fixed Rate Bond Replication	1.BZ						IR SWAP			03666B-BA-1	ANTR 2021-1A	1.C FE	6,000,000	6,005,874
CLOREPL6	Fixed Rate Bond Replication	1.BZ						IR SWAP			33883M-AY-0	FLATIRON CLO 20 LTD FLAT_20-1	1.C FE	16,750,000	16,749,280
CLOREPL6	Fixed Rate Bond Replication	1.BZ						IR SWAP			597924-AC-3	MIDOCEAN CREDIT CLO XXI MIDO_25-21	1.A FE	7,000,000	6,995,814
CLOREPL6	Fixed Rate Bond Replication	1.BZ						IR SWAP			817940-AC-3	SERENITY PEACE PARK CLO LTD SERPK_25-1	1.A FE	10,000,000	10,006,660
CLOREPL6	Fixed Rate Bond Replication	1.BZ						IR SWAP			817940-AG-4	SERPK_25-1A-B	1.C FE	10,000,000	10,005,440
CLOREPL6	Fixed Rate Bond Replication	1.BZ						IR SWAP			94957N-AA-3	WELLI 2025-5A	1.A FE	2,744,262	2,744,734

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
CLOREPL7	Fixed Rate Bond Replication	1.BZ	55,000,000	55,984,195	54,693,160	03/26/2026	03/26/2029	IR SWAP		(1,349,266)	03990K-AG-6	ARES LXXVII CLO LTD ARES_25-77	1.F FE	1,750,035	1,750,831
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			05686G-AA-2	BCC 2025-4A	1.A FE	18,000,000	18,001,836
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			05686G-AC-8	BCC 2025-4A	1.A FE	8,000,000	8,005,912
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			29005L-AC-1	ELM45 2025-8A	1.A FE	8,000,000	8,017,840
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			33883M-BA-1	FLATIRON CLO LTD FLAT_20-1A	1.F FE	10,000,000	10,014,620
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			362937-AA-2	GALAXY CLO LTD GALXY_25-36	1.A FE	439,120	440,603
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			55955E-AW-8	MAGNE 2020-27A	1.A FE	2,742,000	2,747,476
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			617921-AA-9	MORGAN STANLEY EATON VANCE CLO MSEV_25-2	1.A FE	897,504	898,824
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			83013B-AE-6	SIXST 2025-29A	1.F FE	2,054,920	2,060,439
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			89532W-AN-9	TRESTLES CLO LTD TREST_21-4A	1.A FE	1,350,675	1,354,928
CLOREPL7	Fixed Rate Bond Replication	1.BZ						IR SWAP			93656E-AA-9	WWICK 2025-6A	1.A FE	2,749,941	2,749,118
CLOREPL16	Fixed Rate Bond Replication	1.BZ	100,000,000	117,260,000	113,488,705	04/27/2026	04/27/2030	IR SWAP		(3,868,404)	11765E-AE-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	1.C FE	4,719,000	4,722,247
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			11765E-AN-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	1.F FE	2,541,000	2,547,376
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			13876F-AC-4	CANYC 2025-2A	1.A FE	6,000,000	6,010,908
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			13876F-AE-0	CANYC 2025-2A	1.C FE	15,000,000	15,003,045
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			13876F-AG-5	CANYC 2025-2A	1.E FE	4,000,000	4,000,348
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			81785M-AA-0	NWML 2025-8A	1.A FE	14,000,000	14,008,274
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			81785M-AE-2	NWML 2025-8A	1.C FE	7,000,000	7,003,381
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			81785M-AG-7	NWML 2025-8A	1.F FE	5,000,000	5,015,660
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			817941-AL-1	NWML_23-2R	1.A FE	40,000,000	40,004,040
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			817941-AQ-0	NWML_23-2R	1.C FE	12,000,000	12,014,472
CLOREPL16	Fixed Rate Bond Replication	1.BZ						IR SWAP			817941-AS-6	NWML_23-2R	1.F FE	7,000,000	7,027,358
CLOREPL8	Fixed Rate Bond Replication	1.BZ	115,000,000	117,260,000	112,553,873	03/16/2026	03/16/2030	IR SWAP		(4,803,236)	11765E-AE-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	1.C FE	4,719,000	4,722,247
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			11765E-AN-1	BRYANT PARK FUNDING 2025-27 BRYPK_25-27	1.F FE	2,541,000	2,547,376
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			13876F-AC-4	CANYC 2025-2A	1.A FE	6,000,000	6,010,908
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			13876F-AE-0	CANYC 2025-2A	1.C FE	15,000,000	15,003,045
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			13876F-AG-5	CANYC 2025-2A	1.E FE	4,000,000	4,000,348
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			81785M-AA-0	NWML 2025-8A	1.A FE	14,000,000	14,008,274
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			81785M-AE-2	NWML 2025-8A	1.C FE	7,000,000	7,003,381
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			81785M-AG-7	NWML 2025-8A	1.F FE	5,000,000	5,015,660
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			817941-AL-1	NWML_23-2R	1.A FE	40,000,000	40,004,040
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			817941-AQ-0	NWML_23-2R	1.C FE	12,000,000	12,014,472
CLOREPL8	Fixed Rate Bond Replication	1.BZ						IR SWAP			817941-AS-6	NWML_23-2R	1.F FE	7,000,000	7,027,358
CLOREPL9	Fixed Rate Bond Replication	1.AZ	100,000,000	105,000,000	102,181,676	04/29/2026	04/29/2029	IR SWAP		(2,815,573)	10548J-AA-4	BRANT POINT CLO BRTPT_24-3	1.A FE	21,000,000	20,999,433
CLOREPL9	Fixed Rate Bond Replication	1.AZ						IR SWAP			67570A-AN-6	OCP CLO LTD OCP_24-31	1.A FE	84,000,000	83,997,816
CLOREPL10	Fixed Rate Bond Replication	1.BZ	75,000,000	80,340,000	77,707,208	05/07/2026	05/07/2030	IR SWAP		(2,552,168)	14320N-AA-1	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	1.A FE	27,420,000	27,418,931
CLOREPL10	Fixed Rate Bond Replication	1.BZ						IR SWAP			438453-AC-6	HONEY HILL PARK CLO LTD HONPK_26-1	1.A FE	25,200,000	25,182,133
CLOREPL10	Fixed Rate Bond Replication	1.BZ						IR SWAP			438453-AG-7	HONEY HILL PARK CLO LTD HONPK_26-1	1.C FE	6,720,000	6,698,590
CLOREPL10	Fixed Rate Bond Replication	1.BZ						IR SWAP			67570A-AQ-9	OCP CLO LTD OCP_24-31	1.C FE	21,000,000	20,959,722
CLOREPL11	Fixed Rate Bond Replication	1.BZ	75,000,000	92,505,113	90,731,434	05/13/2026	05/13/2029	IR SWAP		(1,872,637)	14320N-AC-7	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	1.A FE	4,570,000	4,551,012
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			14320N-AE-3	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	1.C FE	7,312,000	7,302,904
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			38140C-AC-8	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	18,280,000	18,285,612
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			38140C-AE-4	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	8,226,000	8,229,874

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			38140C-AG-9	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.C FE	4,570,000	4,586,639
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			38181W-AA-8	COOPERATIEVE RABOBANK UA	1.A FE	10,000,000	9,990,410
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			38181W-AA-8	COOPERATIEVE RABOBANK UA	1.A FE	747,113	749,281
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			38181W-AC-4	GCRED 2025-1A	1.A FE	4,440,000	4,443,019
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			38181W-AE-0	GCRED 2025-1A	1.C FE	10,000,000	10,017,430
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			438453-AJ-1	HONEY HILL PARK CLO LTD HONPK_26-1	1.F FE	3,360,000	3,363,121
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			64136G-AC-1	NEUB 2025-62A	1.A FE	7,000,000	7,009,492
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			64136G-AE-7	NEUB 2025-62A	1.C FE	12,000,000	12,063,240
CLOREPL11	Fixed Rate Bond Replication	1.BZ						IR SWAP			64136G-AG-2	NEUB 2025-62A	1.F FE	2,000,000	2,012,036
CLOREPL12	Fixed Rate Bond Replication	1.AZ	180,000,000	186,702,082	182,811,248	06/01/2026	06/01/2029	IR SWAP		(4,041,106)	03770Q-AN-4	APIDOS CLO LTD APID_24-47	1.A FE	22,875,000	22,920,247
CLOREPL12	Fixed Rate Bond Replication	1.AZ						IR SWAP			26254H-AC-4	DRYDEN SENIOR LOAN FUND DRSLF_26-114A	1.A FE	18,280,000	18,284,607
CLOREPL12	Fixed Rate Bond Replication	1.AZ						IR SWAP			29004C-AL-2	ELMWOOD CLO 26 LTD ELM26 24-1A	1.A FE	31,990,000	31,989,200
CLOREPL12	Fixed Rate Bond Replication	1.AZ						IR SWAP			29004F-AA-9	ELMWOOD CLO 40 LTD ELM40_25-3	1.A FE	18,300,000	18,318,154
CLOREPL12	Fixed Rate Bond Replication	1.AZ						IR SWAP			29244R-AN-5	EMPOWER CLO 2024-1 LTD EMPWR_24-1A	1.A FE	22,900,000	22,922,831
CLOREPL12	Fixed Rate Bond Replication	1.AZ						IR SWAP			362930-AA-7	GALAXY CLO LTD GALXY_25-35	1.A FE	22,061,082	22,044,973
CLOREPL12	Fixed Rate Bond Replication	1.AZ						IR SWAP			55281X-BK-6	MCF CLO LLC MCFCL_19-1A	1.A FE	14,656,000	14,673,778
CLOREPL12	Fixed Rate Bond Replication	1.AZ						IR SWAP			69703J-AJ-2	PALMER SQUARE CLO LTD PLMRS_24-1	1.A FE	17,940,000	17,976,741
CLOREPL12	Fixed Rate Bond Replication	1.AZ						IR SWAP			83011Q-AJ-4	SIXTH STREET CLO LTD SIXST_24-24A	1.A FE	17,700,000	17,721,824
CLOREPL13	Fixed Rate Bond Replication	1.AZ	180,000,000	183,914,000	179,198,693	06/09/2026	06/09/2030	IR SWAP		(4,876,621)	00901U-AJ-2	AIMCO CLO LTD AIMCO_24-22	1.A FE	27,281,000	27,285,310
CLOREPL13	Fixed Rate Bond Replication	1.AZ						IR SWAP			04016D-BA-2	ARES CLO LTD ARES_16-41A	1.A FE	22,925,000	22,969,979
CLOREPL13	Fixed Rate Bond Replication	1.AZ						IR SWAP			25256X-AA-3	DIAMETER CAPTIAL EU CLO 14 DAC DCLO_26-1	1.A FE	20,000,000	20,019,340
CLOREPL13	Fixed Rate Bond Replication	1.AZ						IR SWAP			40447H-AA-7	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_26-28	1.A FE	18,340,000	18,359,660
CLOREPL13	Fixed Rate Bond Replication	1.AZ						IR SWAP			59803V-AC-0	MIDOCEAN CREDIT CLO XXIII LTD MIDO_26-23	1.A FE	18,340,000	18,423,594
CLOREPL13	Fixed Rate Bond Replication	1.AZ						IR SWAP			67402P-AQ-0	OAKTREE CLO LTD OAKCL_24-25	1.A FE	27,510,000	27,495,502
CLOREPL13	Fixed Rate Bond Replication	1.AZ						IR SWAP			89533D-AS-9	TRESTLES CLO VIII LTD TREST_25-8A	1.A FE	16,506,000	16,505,307
CLOREPL13	Fixed Rate Bond Replication	1.AZ						IR SWAP			93655P-AN-7	WARWICK CAPITAL CLO LTD WWICK_24-3	1.A FE	33,012,000	33,016,622
CLOREPL14	Fixed Rate Bond Replication	1.BZ	105,000,000	173,355,853	171,360,296	06/22/2026	06/22/2029	IR SWAP		(2,143,031)	00119B-AN-3	AGL CLO LTD AGL_24-29	1.C FE	1,750,000	1,751,096
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			00901U-AN-3	AIMCO CLO LTD AIMCO_24-22	1.C FE	10,775,000	10,774,709
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			03770Q-AQ-7	APIDOS CLO LTD APID_24-47	1.C FE	6,405,000	6,432,618
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			04016D-BE-4	ARES CLO LTD ARES_16-41A	1.C FE	8,253,000	8,254,469
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			04018E-AJ-0	ARES CLO LTD ARES_21-59A	1.C FE	400,000	355,066
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			04020Q-AS-9	ARES CLO LTD ARES_24-ALF5	1.C FE	7,336,000	7,303,722
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			04021X-AE-4	ARES LXXXI CLO LTD ARES_26-81	1.C FE	11,004,000	11,015,400
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			05686G-AE-4	BCC 2025-4A	1.C FE	1,755,853	1,750,170
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			25256X-AC-9	DIAMETER CAPTIAL EU CLO 14 DAC DCLO_26-1	1.C FE	9,000,000	9,011,961
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			29001B-AQ-6	ELMWOOD CLO ELM25_24-1A	1.C FE	11,004,000	11,025,370
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			29004C-AQ-1	ELMWOOD CLO 26 LTD ELM26 24-1A	1.C FE	10,968,000	11,015,590
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			29244R-AS-4	EMPOWER CLO 2024-1 LTD EMPWR_24-1A	1.C FE	10,992,000	11,003,069
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			38140G-AG-0	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.C FE	6,000,000	6,024,522
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			40447H-AE-9	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_26-28	1.C FE	6,877,000	6,863,865
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			46148H-AG-3	INVESCO CLO LTD INVCO_24-3	1.C FE	11,004,000	11,025,073
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			55281X-BP-5	MCF CLO LLC MCFCL_19-1A	1.C FE	4,122,000	4,131,312
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			59803V-AG-1	MIDOCEAN CREDIT CLO XXIII LTD MIDO_26-23	1.C FE	7,336,000	7,337,438

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			75904P-AE-3	REGATTA FUNDING LTD REG36_26-1	1.C FE	7,320,000	7,347,545
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			81785B-AQ-9	720 EAST CLO LTD NWML_24-1	1.C FE	12,000,000	12,004,020
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			83011Q-AN-5	SIXTH STREET CLO LTD SIXST_24-24A	1.C FE	8,850,000	8,869,231
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			89533D-AW-0	TRESTLES CLO VIII LTD TREST_25-8A	1.C FE	9,200,000	9,199,595
CLOREPL14	Fixed Rate Bond Replication	1.BZ						IR SWAP			93655P-AS-6	WARWICK CAPITAL CLO LTD WWICK_24-3	1.C FE	11,004,000	11,007,488
CLOREPL15	Fixed Rate Bond Replication	1.AZ	105,000,000	106,481,411	103,793,106	06/24/2026	06/24/2030	IR SWAP		(2,764,204)	03770Q-AW-4	APIDOS CLO LTD APID_24-47	1.A FE	4,575,000	4,582,796
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			04021X-AC-8	ARES LXXXI CLO LTD ARES_26-81	1.A FE	11,004,000	11,019,780
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			05686G-AA-2	BCC 2025-4A	1.A FE	6,565,395	6,566,670
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			05686Q-AC-6	BAIN CAPITAL CREDIT CLO BCC_26-3	1.A FE	11,004,000	11,011,802
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			08186V-AW-0	BENEFIT STREET PARTNERS CLO LTD BSP_21-2	1.A FE	11,004,000	11,015,103
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			26254H-AE-0	DRSLF_114-A2	1.A FE	7,312,000	7,320,489
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			29004F-AA-9	ELMWOOD CLO 40 LTD ELM40_25-3	1.A FE	2,542,016	2,543,521
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			29005L-AA-5	ELM45 2025-8A	1.A FE	9,150,000	9,153,203
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			29244R-AQ-8	EMPOWER CLO 2024-1 LTD EMPWR_24-1A	1.A FE	4,580,000	4,584,621
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			38140G-AE-5	GOLDENTREE LOAN MANAGEMENT US CLO LTD GL	1.A FE	3,000,000	3,004,320
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			442924-AW-6	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_24-19	1.A FE	3,668,000	3,673,293
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			55281X-BM-2	MCF CLO LLC MCFCL_19-1A	1.A FE	2,748,000	2,753,271
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			640987-AC-7	NEUBERGER BERMAN LOAN ADVISERS CLO 64 LT	1.A FE	4,585,000	4,588,549
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			72132M-AA-9	PIKES PEAK CLO PIPK_25-20	1.A FE	3,139,000	3,139,794
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			75904P-AC-7	REGATTA FUNDING LTD REG36_26-1	1.A FE	3,660,000	3,670,643
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			81785B-AN-6	720 EAST CLO LTD NWML_24-1	1.A FE	9,000,000	8,965,656
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			83011Q-AL-9	SIXTH STREET CLO LTD SIXST_24-24A	1.A FE	6,195,000	6,212,396
CLOREPL15	Fixed Rate Bond Replication	1.AZ						IR SWAP			89533D-AU-4	TRESTLES CLO VIII LTD TREST_25-8A	1.A FE	2,750,000	2,751,405
CLOREPL18	Fixed Rate Bond Replication	1.AZ	57,000,000	58,695,920	56,274,176	07/15/2026	11/03/2031	IR SWAP		(1,823,315)	04020U-AE-1	ARES DIRECT LENDING CLO LLC ARESDL_25-1	1.C FE	485,000	485,283
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			19425D-AB-4	CASL 2024-1	1.A Z	20,836,721	20,778,955
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			19425D-AB-4	CASL 2024-1	1.A Z	2,993,782	2,985,482
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			19425D-AB-4	CASL 2024-1	1.A Z	1,093,082	1,093,629
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	1.A FE	921,450	935,347
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	1.A FE	3,532,865	3,586,146
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	1.A FE	5,055,380	5,104,964
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	1.A FE	7,077,439	7,146,856
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			81785B-AL-0	720 EAST CLO LTD NWML_24-1	1.A FE	2,000,200	2,001,794
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			92748P-AD-0	VINTAGE IX B LP GSAMIX_25-1	1.B PL	2,675,000	2,543,804
CLOREPL18	Fixed Rate Bond Replication	1.AZ						IR SWAP			92748P-AD-0	VINTAGE IX B LP GSAMIX_25-1	1.B PL	12,025,000	11,435,230
CLOREPL19	Fixed Rate Bond Replication	1.AZ	57,000,000	61,204,723	58,708,571	07/15/2026	11/03/2033	IR SWAP		(2,453,618)	10548J-AA-4	BRANT POINT CLO BRTPT_24-3	1.A FE	1,500,450	1,499,960
CLOREPL19	Fixed Rate Bond Replication	1.AZ						IR SWAP			33884H-AG-9	FLATIRON CLO LTD FLAT_26-29	1.F FE	3,000,000	2,999,496
CLOREPL19	Fixed Rate Bond Replication	1.AZ						IR SWAP			78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	1.A FE	3,225,350	3,273,993
CLOREPL19	Fixed Rate Bond Replication	1.AZ						IR SWAP			78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	1.A FE	11,903,206	12,082,724
CLOREPL19	Fixed Rate Bond Replication	1.AZ						IR SWAP			91825N-AE-1	VCRRL 2025-1A	1.F FE	4,567,071	4,529,013
CLOREPL19	Fixed Rate Bond Replication	1.AZ						IR SWAP			91825N-AE-1	VCRRL 2025-1A	1.F FE	2,242,520	2,223,833
CLOREPL19	Fixed Rate Bond Replication	1.AZ						IR SWAP			91825N-AE-1	VCRRL 2025-1A	1.F FE	19,924,097	19,758,070
CLOREPL19	Fixed Rate Bond Replication	1.AZ						IR SWAP			91825N-AE-1	VCRRL 2025-1A	1.F FE	3,977,105	3,943,964
CLOREPL19	Fixed Rate Bond Replication	1.AZ						IR SWAP			91825N-AG-6	VCRRL 2025-1A	2.B FE	10,864,924	10,851,136

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
CLOREPL20	Fixed Rate Bond Replication	1.AZ	70,000,000	73,149,099	71,523,560	08/13/2026	08/13/2030	IR SWAP		(1,713,562)	00901Q-AN-2	AIMCO CLO LTD AIMCO_23-20	1.A FE	499,906	500,304
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			03768U-AG-4	APIDOS CLO APID_21-35A	1.A FE	21,300,000	21,322,919
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			05876N-AQ-2	BALLYROCK CLO LTD BALLY_24-26AR	1.A FE	20,000,000	20,037,360
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			05876N-AS-8	BALLYROCK CLO LTD BALLY_24-26AR	1.A FE	7,000,000	7,003,934
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			067939-AA-6	BARINGS CLO LTD BABSN_26-2	1.A FE	12,780,000	12,792,384
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			067939-AC-2	BARINGS CLO LTD BABSN_26-2	1.A FE	6,816,000	6,818,856
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			362937-AA-2	GALAXY CLO LTD GALXY_25-36	1.A FE	250,000	250,343
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			38139V-AC-9	GLM 2025-24A	1.A FE	997,659	998,800
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			38181W-AA-8	COOPERATIEVE RABOBANK UA	1.A FE	1,492,533	1,498,562
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			55281X-BH-3	MCF CLO LLC MCFCL_19-1A	1.A FE	175,000	174,995
CLOREPL20	Fixed Rate Bond Replication	1.AZ						IR SWAP			92920H-AN-6	VOYA CLO LTD VOYA_24-2	1.A FE	1,838,000	1,838,665
CLOREPL23	Fixed Rate Bond Replication	1.AZ	146,000,000	147,371,241	145,456,951	09/11/2026	09/11/2029	IR SWAP		(1,823,725)	00901H-AA-0	AIMCO CLO LTD AIMCO_26-27	1.A FE	4,049,691	4,047,768
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			03768U-AG-4	APIDOS CLO APID_21-35A	1.A FE	13,009,100	13,013,988
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			03790T-AA-2	APIDOS CLO LTD APID_26-57	1.A FE	2,703,375	2,702,646
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			06763V-AL-9	BARINGS CLO LTD BABSN_24-1	1.A FE	13,252,000	13,238,894
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			13890A-AA-1	CANYON CAPITAL CLO LTD CANYC_26-1	1.A FE	4,015,917	4,015,855
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			25254A-AA-5	DCLO 2025-9A	1.A FE	9,998,814	9,988,000
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			26253H-AA-9	DRYDEN 123 CLO LTD DRSLF_25-123	1.A FE	3,197,898	3,194,387
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			36321U-AC-3	GALAXY CLO LTD GALXY_26-37	1.A FE	10,014,000	10,000,490
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			438453-AC-6	HONEY HILL PARK CLO LTD HONPK_26-1	1.A FE	9,996,000	9,992,910
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			48257P-AA-1	KKR FINANCIAL CLO LTD KKR_26-63	1.A FE	20,476,391	20,489,176
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			55956R-AA-6	MAGNE_55A	1.A FE	14,246,123	14,231,133
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			55956R-AA-6	MAGNE_55A	1.A FE	2,999,172	2,996,028
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			55956R-AA-6	MAGNE_55A	1.A FE	1,499,586	1,498,014
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			671080-AN-9	OCP CLO LTD OCP_24-33	1.A FE	25,015,000	24,990,000
CLOREPL23	Fixed Rate Bond Replication	1.AZ						IR SWAP			75901P-AS-5	REGATTA XXVIII FUNDING LTD REG28_24-2A	1.A FE	12,898,175	12,881,386
CLOREPL24	Fixed Rate Bond Replication	1.AZ	70,000,000	72,500,000	72,033,769	09/15/2026	08/13/2029	IR SWAP		(480,239)	72133W-AA-6	PIKES PEAK CLO PIPK_26-23	1.A FE	20,000,000	20,003,200
CLOREPL24	Fixed Rate Bond Replication	1.AZ						IR SWAP			83014J-AC-2	SIXTH STREET CLO LTD SIXST_26-33	1.A FE	10,000,000	10,000,160
CLOREPL24	Fixed Rate Bond Replication	1.AZ						IR SWAP			89532X-AS-6	TRESTLES CLO VIII LTD TREST_24-7AR	1.A FE	17,500,000	17,498,198
CLOREPL24	Fixed Rate Bond Replication	1.AZ						IR SWAP			92920L-BA-4	VOYA CLO LTD VOYA_22-4AR	1.A FE	25,000,000	25,012,450
FREPL21	Fixed Rate Bond Replication	1.GZ	100,000,000	130,759,441	131,612,404	09/14/2026	09/14/2029	IR SWAP		(864,834)	21881P-AC-8	COREWEAVE COMPUTE ACQUISITION CO V	1.G FE	15,439,973	15,787,990
FREPL21	Fixed Rate Bond Replication	1.GZ						IR SWAP			21881P-AC-8	COREWEAVE COMPUTE ACQUISITION CO V	1.G FE	5,367,856	5,488,847
FREPL21	Fixed Rate Bond Replication	1.GZ						IR SWAP			21881P-AC-8	COREWEAVE COMPUTE ACQUISITION CO V	1.G FE	3,018,386	3,086,421
FREPL21	Fixed Rate Bond Replication	1.GZ						IR SWAP			21881P-AC-8	COREWEAVE COMPUTE ACQUISITION CO V	1.G FE	11,854,646	12,121,850
FREPL21	Fixed Rate Bond Replication	1.GZ						IR SWAP			21881P-AC-8	COREWEAVE COMPUTE ACQUISITION CO V	1.G FE	7,668,671	7,841,523
FREPL21	Fixed Rate Bond Replication	1.GZ						IR SWAP			21881P-AC-8	COREWEAVE COMPUTE ACQUISITION CO V	1.G FE	7,409,908	7,576,927
FREPL21	Fixed Rate Bond Replication	1.GZ						IR SWAP			50512#-AL-6	LA STADIUM FINANCE COMPANY LLC	1.G PL	30,000,000	30,209,880
FREPL21	Fixed Rate Bond Replication	1.GZ						IR SWAP			74340*-AD-6	PROLOGIS TARGETED US LOGISTICS FUN	1.G	50,000,000	50,363,800
FREPL22	Fixed Rate Bond Replication	2.CZ	170,000,000	170,699,184	173,699,717	09/16/2026	09/16/2029	IR SWAP		(1,114,215)	03422#-AA-8	ANDIRON FINANCING LLC	2.B PL	23,504,734	24,808,048
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			03422#-AA-8	ANDIRON FINANCING LLC	2.B PL	1,495,266	1,578,177
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			03422#-AB-6	ANDIRON FINANCING LLC	2.B PL	34,388,389	36,256,332
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			03422#-AB-6	ANDIRON FINANCING LLC	2.B PL	1,749,830	1,844,879
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			03422#-AB-6	ANDIRON FINANCING LLC	2.B PL	1,861,781	1,962,911
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			03636#-AA-0	ANSELL USA INC	2.B	6,300,000	6,385,182
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			03636#-AD-4	ANSELL USA INC	2.B	25,000,000	25,250,375

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			06738E-CZ-6	BARCLAYS PLC	2.A FE	1,857,612	1,763,694
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,059,290	1,070,431
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,271,911	1,285,287
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,129,006	1,140,880
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,196,733	1,209,319
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,539,494	1,555,685
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,050,666	1,061,716
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	965,891	976,049
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	491,407	496,575
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,297,794	1,311,443
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,250,445	1,263,596
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	793,570	801,916
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,302,671	1,316,372
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	879,182	888,428
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,286,552	1,300,083
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	386,168	390,229
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	973,107	983,341
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,226,377	1,239,275
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	712,505	719,998
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	434,159	438,725
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	557,713	563,579
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	1,163,820	1,176,060
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			16735M-AB-5	CHICAGO FIRE STADIUM LLC	2.C Z	2,340,757	2,365,374
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			34056R-AB-8	RAYS BASEBALL CLUB LLC	3.B	6,292,356	6,351,961
FREPL22	Fixed Rate Bond Replication	2.CZ						IR SWAP			374593-B*-1	GIANTS STADIUM LLC	2.B Z	44,940,000	45,058,012
CLOREPL25	Fixed Rate Bond Replication	1.CZ	68,000,000	68,750,000	68,394,135	09/23/2026	03/23/2030	IR SWAP		(385,511)	14321C-AE-6	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	1.C FE	10,000,000	10,000,990
CLOREPL25	Fixed Rate Bond Replication	1.CZ						IR SWAP			33884H-AE-4	FLATIRON CLO LTD FLAT_26-29	1.C FE	12,000,000	11,999,436
CLOREPL25	Fixed Rate Bond Replication	1.CZ						IR SWAP			46092L-AE-5	INVESCO CLO LTD INVCO_26-2	1.C FE	12,000,000	12,001,188
CLOREPL25	Fixed Rate Bond Replication	1.CZ						IR SWAP			83014J-AE-8	SIXTH STREET CLO LTD SIXST_26-33	1.C FE	9,750,000	9,750,975
CLOREPL25	Fixed Rate Bond Replication	1.CZ						IR SWAP			89532X-AW-7	TRESTLES CLO VIII LTD TREST_24-7AR	1.C FE	13,000,000	13,025,077
CLOREPL25	Fixed Rate Bond Replication	1.CZ						IR SWAP			94957A-AE-3	WELLINGTON MANAGEMENT CLO 4 LTD WELLI_26	1.C FE	12,000,000	12,001,980
FREPL23	Fixed Rate Bond Replication	1.BZ	215,000,000	238,022,283	238,742,211	10/01/2026	10/01/2029	IR SWAP		314,159	00218E-AA-5	A10 SINGLE ASSET COMMERCIAL MORTGAGE SAC	1.A FE	15,759,892	15,730,722
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			009920-AA-7	ALA 2025-OANA	1.A	41,971,185	42,156,685
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			009920-AC-3	ALA 2025-OANA	1.A	22,484,662	22,563,281
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			009920-AE-9	ALA 2025-OANA	1.A	15,989,265	16,064,899
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			009920-AG-4	ALA 2025-OANA	1.A	2,498,308	2,500,000
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			05608B-AG-5	BX TRUST BX_19-IMC	1.A	3,120,000	3,067,898
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			05608B-AJ-9	BX TRUST BX_19-IMC	1.A	1,950,000	1,910,492
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			05619R-AA-0	BOCA COMMERCIAL MORTGAGE TRUST BOCA_25-B	1.A	2,925,000	2,933,227
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			05625A-AE-1	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	1.A	8,234,931	8,236,116
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			05625A-AG-6	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	1.A	12,350,860	12,344,182
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			072925-AA-8	BAY 2025-LIVN	1.A FE	18,200,000	18,199,971
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			123915-AA-8	BX TRUST 2026-CLS BX_26-CLS	1.A FE	8,000,000	8,017,410
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	1.A	2,958,096	2,963,052
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	1.A	1,479,105	1,481,988

SCHEDULE DB - PART C - SECTION 1

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

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	1.A	739,582	741,225
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			12434J-AA-7	BX TRUST BX_26-ORBT	1.A FE	7,500,000	7,522,439
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			494925-AA-8	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1	1.A	3,900,000	3,898,787
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			494925-AB-6	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1	1.A	1,365,000	1,364,575
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			494925-AC-4	KKR INDUSTRIAL PORTFOLIO TRUST KIND_24-1	1.A	1,365,000	1,365,421
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			55285A-AA-5	MF1 2022-FL9	1.A FE	1,890,455	1,890,266
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			55292M-AA-0	MLTI TRUST MLTI_26-MLTI	1.A FE	40,000,000	40,132,704
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			68271C-AA-0	1345T 2025-AOA	1.A	7,500,000	7,499,999
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			68271C-AC-6	1345T 2025-AOA	1.A	2,000,000	2,000,000
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			68271C-AE-2	1345T 2025-AOA	1.A	1,750,000	1,750,000
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			68271C-AG-7	1345T 2025-AOA	1.B	1,250,000	1,250,000
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			68271C-AG-7	1345T 2025-AOA	1.B	1,753,482	1,750,000
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			784234-AA-4	SHR TRUST SHR_24-LXRY	1.A	2,700,000	2,700,844
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			784234-AC-0	SHR TRUST SHR_24-LXRY	1.A	5,300,000	5,304,968
FREPL23	Fixed Rate Bond Replication	1.BZ						IR SWAP			830941-AA-8	SKY1 2025-LINE	1.A FE	1,087,460	1,086,899
9999999999 - Totals				7,454,355,829	6,732,346,671	XXX	XXX	XXX	9,910,494	(115,808,511)	XXX	XXX	XXX	7,444,445,336	6,848,155,183

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning inventory	45	3,536,528,805	55	5,435,644,673	67	6,694,083,905	71		45	3,536,528,805
2. Add: Opened or acquired transactions	12	2,310,315,144	12	1,319,363,585	12	1,243,626,790			36	4,873,305,519
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	11,458,635	XXX	36,527,179	XXX	39,302,770	XXX		XXX	87,288,584
4. Less: Closed or disposed of transactions	2	251,217,755			8	470,439,773			10	721,657,528
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	171,440,156	XXX	97,451,532	XXX	52,217,859	XXX		XXX	321,109,547
7. Ending inventory	55	5,435,644,673	67	6,694,083,905	71	7,454,355,833	71		71	7,454,355,833

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	945,413,031	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(555,525)	
3.	Total (Line 1 plus Line 2)		944,857,506
4.	Part D, Section 1, Column 6	1,344,477,195	
5.	Part D, Section 1, Column 7	(399,619,675)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(14)

		Fair Value Check	
7.	Part A, Section 1, Column 16	912,570,005	
8.	Part B, Section 1, Column 13	(555,525)	
9.	Total (Line 7 plus Line 8)		912,014,480
10.	Part D, Section 1, Column 9	1,442,739,304	
11.	Part D, Section 1, Column 10	(530,724,823)	
12	Total (Line 9 minus Line 10 minus Line 11)		(2)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	1,300,061,395	
14.	Part B, Section 1, Column 20	5,705,486	
15.	Part D, Section 1, Column 12	1,305,766,881	
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	3,554,300,324	3,397,559,806
2.	Cost of cash equivalents acquired	138,065,173,104	195,152,917,603
3.	Accrual of discount	90,731,533	116,997,641
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(9,043)	128,106
6.	Deduct consideration received on disposals	136,636,053,369	195,113,302,832
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)	5,074,142,549	3,554,300,324
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	5,074,142,549	3,554,300,324

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
KKR2305732	ANCHORAGE	AK		05/01/2026	7.250	226,161		333,000
KKR2305751	WASILLA	AK		04/17/2026	7.250	256,801		415,000
KKR2314517	ANCHORAGE	AK		06/18/2026	7.375	514,790		630,000
KKR2322413	HOMER	AK		06/23/2026	6.875	424,387		550,000
KKR2305722	WEAVER	AL		05/18/2026	6.990	222,820		289,000
KKR2307647	DAPHNE	AL		03/18/2026	6.990	385,264		440,000
KKR2314506	GULF SHORES	AL		07/23/2026	6.490	234,080		405,000
KKR2322337	SUMITON	AL		07/08/2026	6.750	154,319		223,000
KKR2322384	ATHENS	AL		08/13/2026	6.750	258,708		335,000
KKR2305894	LOWELL	AR		04/24/2026	6.750	225,967		420,000
KKR2322364	ALMA	AR		06/30/2026	7.125	178,338		231,300
KKR2322365	FORT SMITH	AR		06/26/2026	7.125	109,023		141,400
KKR2305748	PAYSON	AZ		04/16/2026	7.000	176,270		229,000
KKR2307581	PHOENIX	AZ		06/12/2026	6.990	154,902		210,000
KKR2307589	TUCSON	AZ		04/28/2026	6.990	159,934		230,000
KKR2312376	TUCSON	AZ		05/19/2026	6.500	265,286		322,400
KKR2314510	MESA	AZ		05/26/2026	7.375	342,930		480,000
KKR2322369	PHOENIX	AZ		06/30/2026	6.875	208,673		290,000
KKR2305674	LOS ANGELES	CA		05/19/2026	7.990	665,699		810,000
KKR2305708	YUBA CITY	CA		04/29/2026	6.750	161,631		210,000
KKR2305710	GUADALUPE	CA		05/08/2026	6.750	485,733		675,000
KKR2305719	DANA POINT	CA		04/27/2026	6.750	534,102		1,680,000
KKR2305739	FRESNO	CA		03/31/2026	7.250	348,698		425,000
KKR2305750	NORCO	CA		04/17/2026	6.250	795,949		1,165,000
KKR2305763	RIVERSIDE	CA		05/04/2026	6.750	496,527		695,000
KKR2305764	DUBLIN	CA		05/06/2026	6.875	261,113		1,160,000
KKR2305778	PALM DESERT	CA		05/12/2026	6.750	586,477		815,000
KKR2305782	CHULA VISTA	CA		05/20/2026	6.750	955,531		1,350,000
KKR2305783	BAKERSFIELD	CA		05/08/2026	7.125	400,922		520,000
KKR2305860	HAWTHORNE	CA		05/16/2026	6.990	1,010,727		1,230,000
KKR2305879	SAN FRANCISCO	CA		04/25/2026	6.625	1,144,307		1,925,000
KKR2305881	LOMA LINDA	CA		12/05/2025	6.625	1,210,677		1,393,000
KKR2305883	MONTECITO	CA		03/28/2026	6.250	3,084,016		7,000,000
KKR2305884	SANTA MONICA	CA		04/03/2026	6.250	1,272,671		3,790,000
KKR2305891	CATHEDRAL CITY	CA		04/03/2026	7.000	270,349		329,000
KKR2305892	SAN GABRIEL	CA		04/29/2026	6.990	884,386		1,305,000
KKR2307605	HESPERIA	CA		06/16/2026	6.750	153,764		420,000
KKR2307606	OAKLAND	CA		06/12/2026	6.875	619,607		800,000
KKR2307642	SEAL BEACH	CA		04/18/2026	6.875	1,592,906		2,200,000
KKR2307643	OAK PARK	CA		04/29/2026	6.750	1,443,679		1,749,000
KKR2307644	SAN DIEGO	CA		04/10/2026	6.750	1,884,637		4,650,000
KKR2307645	SANTA BARBARA	CA		05/07/2026	6.625	448,521		935,000
KKR2307648	SAN RAMON	CA		05/06/2026	6.990	1,372,334		1,900,000
KKR2312254	INDIO	CA		06/04/2026	7.250	177,587		230,000
KKR2312278	UPLAND	CA		06/04/2026	6.750	394,809		590,000
KKR2312283	LAFAYETTE	CA		06/02/2026	6.750	787,251		2,095,000
KKR2312288	SAN DIEGO	CA		05/28/2026	6.750	308,847		600,000
KKR2312289	DELANO	CA		05/18/2026	7.875	192,279		270,000
KKR2312290	LOS ANGELES	CA		06/16/2026	7.490	1,523,645		1,850,000
KKR2312292	VENTURA	CA		05/19/2026	6.875	2,058,980		3,600,000
KKR2312315	ENCINO	CA		05/27/2026	6.990	910,584		1,392,000
KKR2312362	MANHATTAN BEACH	CA		03/30/2026	6.750	2,293,945		5,600,000
KKR2312372	PALM DESERT	CA		05/28/2026	6.750	524,588		1,490,000
KKR2312378	RIVERSIDE	CA		05/30/2026	6.875	324,017		420,000
KKR2314518	LOMPOC	CA		06/18/2026	7.375	613,311		800,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2314546	SAN FRANCISCO	CA		04/24/2026	6.250	2,037,947		3,400,000
KKR2322335	LOS ANGELES	CA		06/12/2026	7.375	1,581,592		1,945,000
KKR2322360	SANTA BARBARA	CA		06/16/2026	6.875	360,389		5,830,000
KKR2322383	CALEXICO	CA		07/09/2026	7.124	463,357		600,000
KKR2322399	INGLEWOOD	CA		06/25/2026	7.125	720,201		960,000
KKR2322405	REDDING	CA		07/09/2026	6.875	222,411		366,000
KKR2322422	LONG BEACH	CA		06/05/2026	7.750	945,815		1,149,000
KKR2322485	EL MACERO	CA		04/24/2026	6.750	526,854		1,100,000
KKR2322492	TRUCKEE	CA		07/10/2026	7.250	1,235,618		1,500,000
KKR2322503	VALLEY SPRINGS	CA		06/25/2026	7.125	601,060		730,000
KKR2322505	FRESNO	CA		07/01/2026	7.250	1,647,491		2,000,000
KKR2323836	SACRAMENTO	CA		06/30/2026	6.750	545,336		815,000
KKR2323839	ROSEMEAD	CA		06/29/2026	6.625	455,911		885,000
KKR2323843	MODESTO	CA		06/30/2026	7.490	658,907		800,000
KKR2323871	LOS ANGELES	CA		06/29/2026	7.375	2,472,740		3,200,000
KKR2323876	SAN RAFAEL	CA		07/08/2026	6.750	1,030,308		1,975,000
KKR2323879	SAN FRANCISCO	CA		07/10/2026	6.625	741,822		1,535,000
KKR2305745	LITTLETON	CO		05/05/2026	6.250	451,594		1,020,000
KKR2305897	GOLDEN	CO		05/04/2026	6.875	1,398,087		1,700,000
KKR2307591	OLATHE	CO		06/23/2026	6.490	258,169		764,500
KKR2307607	LEADVILLE	CO		06/25/2026	6.750	154,902		375,000
KKR2312316	LAKEWOOD	CO		03/31/2026	6.750	320,367		480,000
KKR2314550	COLORADO SPRINGS	CO		05/22/2026	6.500	2,041,127		2,590,000
KKR2323838	ARVADA	CO		06/18/2026	6.750	532,264		690,000
KKR2323844	COLORADO SPRINGS	CO		07/13/2026	7.125	424,662		550,000
KKR2305730	ENFIELD	CT		04/15/2026	6.750	331,246		430,000
KKR2305758	MERIDEN	CT		04/30/2026	6.625	377,972		460,000
KKR2305889	SHARON	CT		04/14/2026	6.500	359,802		675,000
KKR2307580	TORRINGTON	CT		05/21/2026	6.750	348,228		450,000
KKR2307594	BRISTOL	CT		05/19/2026	6.625	286,315		370,000
KKR2312259	NEW HAVEN	CT		06/25/2026	6.625	699,024		970,000
KKR2312293	CHAPLIN	CT		06/18/2026	6.750	154,424		317,000
KKR2312311	NORWICH	CT		06/10/2026	6.750	288,257		457,000
KKR2312363	WEST HAVEN	CT		04/02/2026	6.625	154,013		345,000
KKR2322349	NEW HAVEN	CT		07/09/2026	7.250	405,121		525,000
KKR2322504	WATERTOWN	CT		05/29/2026	7.125	497,567		605,000
KKR2312277	WASHINGTON	DC		07/07/2026	6.750	470,220		609,000
KKR2305720	WILMINGTON	DE		04/17/2026	6.490	323,015		425,000
KKR2305767	TOWNSEND	DE		05/15/2026	7.375	205,601		250,000
KKR2305714	SARASOTA	FL		05/05/2026	6.875	191,209		295,000
KKR2305716	MADEIRA BEACH	FL		04/23/2026	7.250	322,776		419,300
KKR2305723	PALATKA	FL		03/26/2026	7.125	219,479		305,000
KKR2305726	LAKELAND	FL		05/06/2026	6.625	131,071		212,000
KKR2305728	ORLANDO	FL		04/13/2026	6.750	394,754		480,000
KKR2305733	MIAMI	FL		04/22/2026	6.750	604,204		905,000
KKR2305753	WESLEY CHAPEL	FL		05/01/2026	6.875	242,406		368,000
KKR2305762	HAINES CITY	FL		04/20/2026	6.750	204,140		265,000
KKR2305772	PANAMA CITY BEACH	FL		05/04/2026	6.624	439,472		570,000
KKR2305773	LAKELAND	FL		05/19/2026	6.875	238,240		309,000
KKR2305877	JACKSONVILLE	FL		12/30/2025	6.490	379,130		435,880
KKR2307584	MIAMI	FL		06/18/2026	7.375	948,773		1,225,000
KKR2307610	BARTOW	FL		06/30/2026	6.990	205,245		265,000
KKR2307615	WEST PALM BEACH	FL		05/21/2026	7.125	518,921		670,000
KKR2307616	WEST PALM BEACH	FL		05/21/2026	7.125	531,313		686,000
KKR2307650	CAPE CORAL	FL		04/22/2026	6.990	676,320		820,000

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1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2312250	PANAMA CITY BEACH	FL		06/18/2026	6.875	1,002,910		1,300,000
KKR2312252	MIRAMAR BEACH	FL		06/26/2026	6.990	388,085		850,000
KKR2312255	LAKE PLACID	FL		06/05/2026	7.000	177,587		230,000
KKR2312260	DESTIN	FL		06/25/2026	7.125	234,209		325,000
KKR2312275	PANAMA CITY BEACH	FL		07/09/2026	6.990	218,149		295,000
KKR2312276	PANAMA CITY BEACH	FL		03/13/2026	7.249	269,553		350,000
KKR2312281	HUDSON	FL		07/07/2026	6.990	254,799		330,000
KKR2312297	CORAL GABLES	FL		06/01/2026	6.750	205,721		550,000
KKR2312323	CENTER HILL	FL		07/15/2026	7.125	766,970		980,000
KKR2312370	BOCA RATON	FL		05/19/2026	7.750	1,544,235		2,000,000
KKR2314521	SANTA ROSA BEACH	FL		07/17/2026	6.750	1,384,549		2,315,000
KKR2314526	ST PETERSBURG	FL		07/29/2026	7.125	252,377		340,000
KKR2314527	ST. PETERSBURG	FL		07/29/2026	7.375	253,502		310,000
KKR2322341	FORT LAUDERDALE	FL		07/07/2026	6.875	1,232,529		1,710,000
KKR2322343	TEQUESTA	FL		07/16/2026	6.625	724,381		1,005,000
KKR2322348	KISSIMMEE	FL		07/08/2026	7.250	450,135		625,000
KKR2322352	NORTH MIAMI BEACH	FL		07/01/2026	6.875	210,650		315,000
KKR2322356	SARASOTA	FL		07/13/2026	6.750	524,686		850,000
KKR2322385	TREASURE ISLAND	FL		07/30/2026	6.625	270,292		375,000
KKR2322400	WELLINGTON	FL		05/08/2026	8.000	514,841		625,000
KKR2322402	CLEARWATER	FL		07/17/2026	7.375	111,206		150,000
KKR2322408	THE VILLAGES	FL		08/03/2026	6.990	242,799		340,000
KKR2322488	NAPLES	FL		07/13/2026	7.125	535,006		650,000
KKR2322493	ESTERO	FL		07/15/2026	7.250	925,509		3,805,000
KKR2322498	DUCK KEY	FL		06/24/2026	7.750	823,164		1,375,000
KKR2322500	BONITA SPRINGS	FL		04/21/2026	7.000	891,039		1,452,000
KKR2323842	WEST PALM BEACH	FL		07/08/2026	7.125	308,845		525,000
KKR2323875	TARPON SPRINGS	FL		06/15/2026	6.990	349,563		424,800
KKR2305709	CUMMING	GA		05/18/2026	6.750	339,242		550,000
KKR2305755	JASPER	GA		03/30/2026	6.750	153,422		206,000
KKR2305899	DALTON	GA		04/20/2026	6.750	169,398		219,900
KKR2307579	ATLANTA	GA		04/21/2026	6.875	367,583		475,000
KKR2307582	GAINESVILLE	GA		06/22/2026	6.750	209,117		270,000
KKR2312263	RINCON	GA		05/21/2026	6.750	246,460		342,000
KKR2312264	RINCON	GA		05/21/2026	6.750	234,209		325,000
KKR2312265	RINCON	GA		05/21/2026	6.750	248,622		345,000
KKR2312291	ELLIJAY	GA		04/21/2026	6.490	411,048		850,000
KKR2322340	AUGUSTA	GA		06/29/2026	6.625	169,747		220,000
KKR2322354	MOUNT AIRY	GA		07/20/2026	6.990	308,651		400,000
KKR2322368	HOLLY SPRINGS	GA		07/01/2026	6.875	254,931		310,000
KKR2322494	POWDER SPRINGS	GA		06/16/2026	6.990	810,053		985,000
KKR2312267	POCATELLO	ID		05/26/2026	7.250	281,603		365,000
KKR2322386	POCATELLO	ID		07/13/2026	6.625	210,055		274,000
KKR2323841	DRIGGS	ID		06/15/2026	7.250	1,532,584		2,125,000
KKR2305760	CHICAGO	IL		05/05/2026	6.875	827,544		1,150,000
KKR2307588	MORTON GROVE	IL		06/18/2026	7.125	351,110		425,000
KKR2307595	NORTH CHICAGO	IL		03/06/2026	6.750	179,217		259,000
KKR2307613	CHICAGO	IL		04/28/2026	6.490	373,666		725,000
KKR2312258	SKOKIE	IL		06/12/2026	7.250	440,107		570,000
KKR2312374	LOCKPORT	IL		06/11/2026	7.125	298,367		374,950
KKR2314512	CHICAGO	IL		05/29/2026	6.990	200,184		245,000
KKR2322398	CHICAGO	IL		07/16/2026	6.875	1,029,682		1,450,000
KKR2323872	ROLLING MEADOWS	IL		07/10/2026	7.490	292,608		355,000
KKR2305724	MUNSTER	IN		05/12/2026	6.490	506,807		820,000
KKR2312298	CARMEL	IN		06/01/2026	6.990	187,214		260,000

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	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2312300	PENDLETON	IN		05/29/2026	6.490	210,649		338,000
KKR2312373	INDIANAPOLIS	IN		06/18/2026	7.125	270,241		350,000
KKR2312380	FORT WAYNE	IN		06/09/2026	6.875	689,758		950,000
KKR2322346	EVANSVILLE	IN		07/16/2026	7.125	146,730		190,000
KKR2322395	LOGANSPORT	IN		07/09/2026	6.625	154,967		215,000
KKR2323855	INDIANAPOLIS	IN		06/30/2026	6.625	250,041		347,000
KKR2323880	MONTICELLO	IN		05/19/2026	6.750	467,572		710,000
KKR2305721	ZWOLLE	LA		04/10/2026	6.625	331,753		500,000
KKR2305759	GRAND ISLE	LA		04/30/2026	6.990	465,920		648,000
KKR2312301	NEW ORLEANS	LA		05/15/2026	6.875	263,071		341,000
KKR2312305	NEW ORLEANS	LA		05/15/2026	6.875	250,727		325,000
KKR2312306	NEW ORLEANS	LA		05/11/2026	6.875	250,727		325,000
KKR2305738	SPRINGFIELD	MA		02/26/2026	7.625	406,201		495,000
KKR2305743	SOUTH EASTON	MA		03/27/2026	6.625	246,721		320,000
KKR2307597	SPRINGFIELD	MA		04/30/2026	7.125	284,479		344,900
KKR2307614	LAWRENCE	MA		02/13/2026	7.625	785,373		1,017,000
KKR2312296	PROVINCETOWN	MA		06/12/2026	6.750	511,657		710,000
KKR2314509	SPRINGFIELD	MA		05/22/2026	6.750	355,718		498,000
KKR2305740	PRINCESS ANNE	MD		03/18/2026	6.990	202,323		280,000
KKR2305890	COLUMBIA	MD		04/14/2026	6.490	503,266		915,000
KKR2305885	WYOMING	MI		04/10/2026	6.750	196,094		321,000
KKR2305901	CLINTON TOWNSHIP	MI		03/06/2026	6.990	332,007		381,000
KKR2307585	DETROIT	MI		03/31/2026	7.375	224,780		275,000
KKR2307587	DETROIT	MI		06/09/2026	6.990	255,071		380,000
KKR2312284	DETROIT	MI		07/01/2026	7.375	250,938		325,000
KKR2312285	DETROIT	MI		07/01/2026	6.990	250,938		325,000
KKR2322397	BIRMINGHAM	MI		07/30/2026	7.500	393,081		580,000
KKR2305887	BLAINE	MN		03/23/2026	6.750	205,601		800,000
KKR2307577	DULUTH	MN		05/06/2026	7.000	216,685		280,000
KKR2312307	ROCHESTER	MN		06/01/2026	7.250	172,954		210,000
KKR2312366	ROCHESTER	MN		05/29/2026	7.490	736,485		894,900
KKR2322403	BROOKLYN PARK	MN		07/21/2026	6.750	190,491		442,000
KKR2322490	SAINT MICHAEL	MN		07/02/2026	6.990	514,418		1,206,000
KKR2307575	PLEASANT HILL	MO		03/26/2026	6.125	405,825		525,000
KKR2307598	BERKELEY	MO		05/07/2026	6.750	122,783		170,000
KKR2312257	OSAGE BEACH	MO		05/21/2026	6.875	684,035		950,000
KKR2322339	KANSAS CITY	MO		06/30/2026	6.990	227,630		295,000
KKR2322409	CLIMAX SPRINGS	MO		07/30/2026	6.625	267,717		420,000
KKR2305775	BILOXI	MS		05/15/2026	6.990	197,377		240,000
KKR2314514	WHITEFISH	MT		07/02/2026	7.500	550,242		769,000
KKR2305757	SURF CITY	NC		05/13/2026	6.990	354,662		632,400
KKR2305777	SOUTHERN SHORES	NC		05/20/2026	6.874	1,031,507		1,339,000
KKR2305878	PINEHURST	NC		03/26/2026	6.490	1,288,475		1,550,000
KKR2307572	CORNELIUS	NC		04/30/2026	6.625	517,888		638,000
KKR2312251	LINCOLNTON	NC		04/08/2026	6.875	250,515		325,000
KKR2312269	KILL DEVIL HILLS	NC		05/21/2026	6.990	487,174		645,000
KKR2312270	HAYESVILLE	NC		07/02/2026	7.375	224,017		272,000
KKR2312287	WILMINGTON	NC		06/18/2026	6.875	108,096		358,000
KKR2312294	GREENVILLE	NC		06/15/2026	7.375	208,472		270,000
KKR2312295	GREENVILLE	NC		06/15/2026	7.375	213,104		276,000
KKR2322363	ALBEMARLE	NC		06/29/2026	6.990	148,415		192,500
KKR2322390	BURLINGTON	NC		07/09/2026	7.490	146,730		190,000
KKR2322415	KANNAPOLIS	NC		06/12/2026	6.625	108,867		176,370
KKR2322423	SOUTHERN PINES	NC		06/30/2026	7.000	288,589		374,000
KKR2322424	ABERDEEN	NC		06/30/2026	7.000	259,267		336,250

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Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2322489	GRAHAM	NC		07/21/2026	6.750	213,990		353,000
KKR2323845	MC LEANSVILLE	NC		07/13/2026	7.375	203,434		247,000
KKR2323857	ROCKY MOUNT	NC		08/05/2026	7.490	208,122		283,000
KKR2322333	BELLEVUE	NE		07/07/2026	7.490	377,355		489,000
KKR2305741	ATLANTIC CITY	NJ		05/01/2026	6.875	169,621		220,000
KKR2305742	ATLANTIC CITY	NJ		05/01/2026	6.875	164,224		213,000
KKR2305747	RED BANK	NJ		05/05/2026	6.750	385,502		530,000
KKR2305761	TRENTON	NJ		04/22/2026	7.375	269,646		350,000
KKR2305766	CLEMENTON	NJ		04/30/2026	6.875	197,212		240,000
KKR2305768	PLEASANTVILLE	NJ		04/30/2026	6.875	275,274		335,000
KKR2305776	SICKERVILLE	NJ		05/15/2026	7.250	178,733		232,000
KKR2305895	TEANECK	NJ		05/01/2026	6.625	580,823		1,275,000
KKR2305900	LONG BRANCH	NJ		05/12/2026	6.625	667,614		975,000
KKR2307586	EAST ORANGE	NJ		06/23/2026	7.250	764,182		925,000
KKR2307593	PATERSON	NJ		05/13/2026	6.875	541,403		760,000
KKR2307600	PATERSON	NJ		06/24/2026	7.375	685,698		830,000
KKR2307602	NEWARK	NJ		06/29/2026	7.250	654,460		845,000
KKR2312262	NEWARK	NJ		06/10/2026	6.500	459,410		595,000
KKR2312303	JACKSON	NJ		06/11/2026	6.500	283,110		745,000
KKR2312317	NORTH BRUNSWICK	NJ		06/18/2026	6.875	190,456		267,000
KKR2314522	LAKEWOOD	NJ		06/29/2026	6.875	714,928		1,082,000
KKR2314544	TOMS RIVER	NJ		07/23/2026	7.625	792,398		969,000
KKR2322336	MEDFORD	NJ		06/29/2026	6.990	142,751		185,000
KKR2322345	MAYWOOD	NJ		07/15/2026	6.875	454,480		589,000
KKR2322351	TOMS RIVER	NJ		07/08/2026	7.250	571,474		740,000
KKR2322361	WOOD RIDGE	NJ		06/29/2026	6.875	236,427		367,000
KKR2322392	MORRISTOWN	NJ		07/28/2026	6.990	644,838		835,000
KKR2322393	CAMDEN	NJ		07/02/2026	6.875	139,007		180,000
KKR2322394	MOUNT HOLLY	NJ		07/17/2026	6.625	211,909		294,000
KKR2322404	NEWARK	NJ		07/27/2026	6.875	559,117		725,000
KKR2322406	BAYONNE	NJ		07/17/2026	7.375	564,266		685,000
KKR2322410	NEWARK	NJ		06/12/2026	7.250	798,410		970,000
KKR2322414	MOUNT HOLLY	NJ		06/29/2026	6.875	524,697		680,000
KKR2322418	ELIZABETH	NJ		05/29/2026	7.490	685,249		890,000
KKR2322419	LINDEN	NJ		06/30/2026	6.750	231,278		400,000
KKR2322496	FREEHOLD	NJ		07/21/2026	7.490	1,207,817		1,380,000
KKR2323837	MARLTON	NJ		06/18/2026	6.875	540,458		700,000
KKR2323840	NEW BRUNSWICK	NJ		06/12/2026	6.990	421,731		590,000
KKR2305882	LAS VEGAS	NV		02/27/2026	6.990	1,864,769		2,275,000
KKR2322421	LAS VEGAS	NV		06/25/2026	6.990	267,497		430,000
KKR2305702	STATEN ISLAND	NY		04/28/2026	6.875	526,224		680,000
KKR2305707	FLUSHING	NY		05/26/2026	6.490	1,233,606		2,000,000
KKR2305717	SCHENECTADY	NY		04/30/2026	6.875	179,750		250,000
KKR2305718	BROOKLYN	NY		05/06/2026	7.125	1,480,328		1,800,000
KKR2305746	NEW YORK	NY		05/04/2026	8.000	751,729		975,000
KKR2305749	BAYSIDE	NY		04/23/2026	6.500	888,711		1,235,000
KKR2305754	ROCHESTER	NY		04/30/2026	6.875	351,283		456,000
KKR2305756	ROCHESTER	NY		04/21/2026	6.990	216,808		325,000
KKR2305769	STATEN ISLAND	NY		04/28/2026	6.875	657,779		850,000
KKR2305770	STATEN ISLAND	NY		04/28/2026	6.875	541,701		700,000
KKR2305780	BRONX	NY		05/26/2026	7.125	755,584		980,000
KKR2305888	LINDENHURST	NY		04/16/2026	6.990	442,963		575,000
KKR2305896	QUEENS VILLAGE	NY		05/12/2026	7.625	655,353		850,000
KKR2307576	TROY	NY		05/15/2026	7.250	196,622		238,000
KKR2307599	BRONX	NY		06/18/2026	7.375	1,084,312		1,400,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2307601	NEW YORK	NY		06/30/2026	6.625	251,715		375,000
KKR2307603	JAMAICA	NY		04/23/2026	7.490	773,932		1,000,000
KKR2307604	TROY	NY		06/25/2026	6.875	237,774		307,000
KKR2307649	QUEENS VILLAGE	NY		05/05/2026	7.625	619,607		887,500
KKR2312253	BROOKLYN	NY		06/02/2026	7.125	1,181,340		1,530,000
KKR2312268	MIDDLETOWN	NY		06/16/2026	6.990	360,026		500,000
KKR2312282	BRONX	NY		06/02/2026	6.625	257,373		975,000
KKR2312304	NIAGARA FALLS	NY		06/04/2026	7.375	224,686		291,000
KKR2312365	BROOKLYN	NY		05/08/2026	6.875	596,603		725,000
KKR2312367	GREAT NECK	NY		05/28/2026	6.750	874,313		1,360,000
KKR2312368	LAWRENCE	NY		06/01/2026	7.125	1,543,908		3,500,000
KKR2312369	DIX HILLS	NY		05/23/2026	7.750	1,440,269		1,750,000
KKR2312375	BROOKLYN	NY		06/22/2026	7.125	1,408,342		1,710,000
KKR2312377	MENANDS	NY		06/01/2026	8.500	1,923,980		2,200,000
KKR2322347	ELMHURST	NY		06/25/2026	6.750	534,973		870,000
KKR2322355	ASTORIA	NY		07/13/2026	7.250	872,746		1,305,000
KKR2322358	BROOKLYN	NY		07/27/2026	6.875	561,065		839,000
KKR2322367	BROOKLYN	NY		06/22/2026	6.990	1,173,837		1,930,000
KKR2322370	OSSINING	NY		06/30/2026	6.875	501,125		960,000
KKR2322371	IRVINGTON	NY		06/30/2026	7.375	1,002,398		1,300,000
KKR2322372	BRONX	NY		06/11/2026	7.125	1,039,338		1,348,000
KKR2322388	GOSHEN	NY		07/14/2026	7.250	362,963		470,000
KKR2322389	MIDDLETOWN	NY		07/14/2026	7.250	362,963		470,000
KKR2322420	BROOKLYN	NY		06/30/2026	6.625	925,075		1,600,000
KKR2322425	BRONX	NY		07/02/2026	6.990	1,080,279		1,400,000
KKR2322426	INWOOD	NY		06/30/2026	6.750	609,033		790,000
KKR2322430	ROME	NY		04/30/2026	7.000	193,065		250,000
KKR2322431	UTICA	NY		04/28/2026	7.000	196,927		255,000
KKR2322495	GLENDALE	NY		06/30/2026	6.990	862,647		1,050,000
KKR2322497	MINEOLA	NY		07/08/2026	6.375	487,617		790,000
KKR2322499	STORMVILLE	NY		06/08/2026	6.750	236,623		638,500
KKR2323833	BROOKLYN	NY		07/27/2026	6.875	572,113		940,000
KKR2323835	SLOATSBURG	NY		08/06/2026	7.250	353,396		475,000
KKR2323854	BUFFALO	NY		07/08/2026	7.500	325,577		395,000
KKR2323873	BROOKLYN	NY		06/16/2026	6.990	1,974,933		2,400,000
KKR2305886	HOLLAND	OH		03/09/2026	6.990	369,113		453,000
KKR2322376	LOGAN	OH		07/31/2026	6.990	467,064		648,000
KKR2323846	ROCKBRIDGE	OH		06/04/2026	7.500	1,851,794		2,400,000
KKR2323874	DUBLIN	OH		06/22/2026	6.875	395,897		759,900
KKR2323878	FAIRFIELD TOWNSHIP	OH		06/30/2026	7.375	359,986		499,900
KKR2307590	TULSA	OK		06/18/2026	6.875	139,412		180,000
KKR2312299	TULSA	OK		06/01/2026	7.125	167,673		220,000
KKR2312379	CHOCTAW	OK		06/10/2026	8.125	321,201		390,000
KKR2322427	SHAWNEE	OK		05/21/2026	7.250	150,237		195,000
KKR2312321	PORTLAND	OR		06/17/2026	6.750	293,405		460,000
KKR2312322	PORTLAND	OR		06/17/2026	6.750	308,847		471,000
KKR2322359	MILWAUKIE	OR		06/29/2026	6.875	277,032		424,000
KKR2305715	PHILADELPHIA	PA		03/31/2026	6.750	292,270		356,000
KKR2305727	PARKESBURG	PA		05/11/2026	6.990	332,046		500,000
KKR2305735	COATESVILLE	PA		01/20/2026	7.375	204,784		250,000
KKR2305771	HOMESTEAD	PA		05/19/2026	6.875	150,263		194,893
KKR2305784	READING	PA		04/13/2026	7.500	134,569		175,000
KKR2307571	EASTON	PA		04/30/2026	7.375	249,784		323,000
KKR2312280	MILFORD	PA		06/24/2026	6.875	162,009		225,000
KKR2312286	SCRANTON	PA		06/11/2026	7.125	154,424		200,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2312309	BETHLEHEM	PA		04/29/2026	6.990	172,669		210,000
KKR2312310	EASTON	PA		04/20/2026	6.990	246,589		299,900
KKR2312318	LOGANTON	PA		05/29/2026	7.375	192,736		250,000
KKR2314551	WAYNE	PA		05/12/2026	6.625	1,921,708		3,000,000
KKR2322350	KING OF PRUSSIA	PA		07/01/2026	6.875	501,034		670,000
KKR2322353	ALLENTOWN	PA		07/17/2026	7.000	168,935		219,000
KKR2322366	NORRISTOWN	PA		06/26/2026	6.750	178,626		232,000
KKR2322387	POCONO LAKE	PA		07/24/2026	7.125	264,113		342,000
KKR2322401	PITTSBURGH	PA		06/30/2026	7.000	155,135		215,366
KKR2322417	ELIZABETH	PA		06/26/2026	7.375	128,771		167,000
KKR2312266	WEST WARWICK	RI		06/18/2026	6.625	267,667		532,000
KKR2305737	NORTH AUGUSTA	SC		02/24/2026	6.875	125,041		163,000
KKR2305752	PAWLEYS ISLAND	SC		04/30/2026	6.250	462,148		2,000,000
KKR2307578	MYRTLE BEACH	SC		06/22/2026	7.250	174,264		225,000
KKR2314515	MYRTLE BEACH	SC		06/02/2026	7.125	255,019		380,000
KKR2322374	PAWLEYS ISLAND	SC		04/30/2026	6.625	116,966		348,000
KKR2322382	CENTRAL	SC		07/29/2026	6.990	166,808		216,000
KKR2305898	ARRINGTON	TN		05/13/2026	7.125	1,562,486		1,899,900
KKR2312364	HIXSON	TN		06/16/2026	6.990	369,844		479,000
KKR2322412	CHATTANOOGA	TN		06/23/2026	6.875	108,026		206,000
KKR2323877	COLUMBIA	TN		08/11/2026	7.490	980,854		1,190,000
KKR2305675	AMARILLO	TX		05/28/2026	7.125	158,056		205,000
KKR2305711	GRAND PRAIRIE	TX		05/18/2026	6.750	230,016		328,000
KKR2305712	MESQUITE	TX		04/30/2026	6.990	168,454		205,000
KKR2305713	SEAGOVILLE	TX		04/21/2026	6.875	203,374		305,000
KKR2305725	GREENVILLE	TX		04/15/2026	6.625	184,878		240,000
KKR2305744	PHARR	TX		05/12/2026	6.490	266,253		370,000
KKR2305765	HOUSTON	TX		05/04/2026	6.750	185,041		293,500
KKR2305774	HOUSTON	TX		05/18/2026	6.990	246,519		300,000
KKR2305779	SHERMAN	TX		05/22/2026	6.875	137,239		178,000
KKR2305781	DALLAS	TX		06/03/2026	6.750	191,209		248,000
KKR2305893	PROSPER	TX		04/22/2026	7.375	550,848		685,000
KKR2307592	BELLVILLE	TX		06/12/2026	7.625	299,064		362,000
KKR2307596	HOUSTON	TX		06/26/2026	6.750	194,402		251,000
KKR2307608	PORT ARTHUR	TX		06/04/2026	6.875	104,559		139,000
KKR2307609	SAGINAW	TX		06/15/2026	6.625	173,490		240,000
KKR2307611	CROWLEY	TX		06/15/2026	6.625	173,490		240,000
KKR2307612	ARLINGTON	TX		06/15/2026	6.625	206,019		285,000
KKR2307619	MINEOLA	TX		05/29/2026	6.875	122,889		170,000
KKR2312256	EDINBURG	TX		06/04/2026	6.490	255,828		355,000
KKR2312261	DALLAS	TX		04/22/2026	6.490	396,354		656,000
KKR2312271	COPPERAS COVE	TX		06/22/2026	6.490	196,633		295,000
KKR2312272	SCHERTZ	TX		06/29/2026	7.125	193,029		250,000
KKR2312273	ANGLETON	TX		06/30/2026	6.990	224,686		291,000
KKR2312274	HOUSTON	TX		07/17/2026	7.375	214,134		260,000
KKR2312302	DENTON	TX		06/01/2026	6.750	177,587		230,000
KKR2312312	FORNEY	TX		05/29/2026	6.875	205,725		359,000
KKR2312314	HOUSTON	TX		05/21/2026	6.625	282,860		525,000
KKR2314507	SAN SABA	TX		07/24/2026	7.250	212,614		260,000
KKR2314508	VON ORMY	TX		06/03/2026	6.875	174,686		244,138
KKR2322338	FRISCO	TX		06/24/2026	6.625	197,525		373,000
KKR2322357	WESLACO	TX		06/30/2026	7.250	399,205		485,000
KKR2322362	KAUFMAN	TX		05/14/2026	7.375	308,433		430,000
KKR2322375	AUSTIN	TX		02/09/2026	6.750	1,656,501		2,475,000
KKR2322377	BURLESON	TX		07/28/2026	6.490	185,343		305,000

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
KKR2322378	FORT WORTH	TX		07/28/2026	6.490	166,808		250,000
KKR2322379	KATY	TX		07/28/2026	7.125	251,209		305,000
KKR2322380	HOUSTON	TX		07/28/2026	6.625	308,905		524,000
KKR2322381	BEAUMONT	TX		07/31/2026	6.990	151,363		196,000
KKR2322407	DALLAS	TX		07/17/2026	7.125	381,832		545,000
KKR2322416	KEENE	TX		07/16/2026	6.990	201,810		279,990
KKR2322428	RICHMOND	TX		07/06/2026	6.875	236,853		306,700
KKR2322429	AUSTIN	TX		06/23/2026	6.875	221,009		290,000
KKR2322491	LEWISVILLE	TX		06/25/2026	7.125	291,167		415,000
KKR2323834	HUMBLE	TX		08/06/2026	7.125	268,704		326,000
KKR2305731	RICHMOND	VA		04/30/2026	6.490	235,713		306,000
KKR2305734	HENRICO	VA		12/03/2025	6.875	207,287		270,000
KKR2305876	FINCASTLE	VA		04/30/2026	6.990	440,447		536,000
KKR2307583	STEPHENS CITY	VA		01/06/2026	6.875	308,331		475,000
KKR2312279	HAYES	VA		05/21/2026	6.990	182,842		237,000
KKR2312308	HAMPTON	VA		06/08/2026	7.125	293,405		380,000
KKR2312371	NOKESVILLE	VA		03/30/2026	6.875	564,784		700,000
KKR2322334	STAFFORD	VA		07/13/2026	6.750	212,189		275,000
KKR2322342	SANDSTON	VA		07/14/2026	6.875	208,336		285,000
KKR2322391	CHRISTIANSBURG	VA		07/13/2026	7.125	176,076		228,000
KKR2322396	ROANOKE	VA		06/26/2026	7.000	133,749		190,000
KKR2322411	HENRICO	VA		06/05/2026	6.875	250,819		305,000
KKR2323881	LEESBURG	VA		07/22/2026	7.250	958,523		1,171,134
KKR2305729	SEATTLE	WA		05/07/2026	6.750	537,904		805,000
KKR2305880	VASHON	WA		04/02/2026	6.875	517,242		630,000
KKR2307646	SEATTLE	WA		03/27/2026	6.750	239,675		274,000
KKR2312313	CHELAN	WA		06/15/2026	7.375	656,300		850,000
KKR2312319	CASTLE ROCK	WA		06/16/2026	7.490	308,847		400,000
KKR2322344	SEATTLE	WA		07/25/2026	7.000	860,366		1,115,000
KKR2322373	KENMORE	WA		06/15/2026	6.750	513,194		825,000
KKR2312320	BECKLEY	WV		06/11/2026	6.875	103,000		157,000
0399999. Mortgages in good standing - residential mortgages-all other						204,145,959		308,633,071
3740700	GLENDALE	AZ		01/06/2016	4.050	1,188,012		120,850,042
3741200	SCOTTSDALE	AZ		11/09/2021	2.790	1,012,000		40,250,000
3741392	TEMPE	AZ		07/30/2024	5.460	37,500		22,770,000
3741393	Glendale	AZ		07/30/2024	5.460	38,700		23,594,193
3741594	PHOENIX	AZ		02/18/2026	7.900	5,490,089		13,146,730
3741669	TEMPE	AZ		07/29/2026	5.880	19,515,660		28,036,406
3741681	PHOENIX	AZ		08/06/2026	5.820	22,057,636		52,393,912
3727380	DAVIS	CA		05/05/2003	6.050	9,492		12,548,880
3740692	CERRITOS	CA		10/30/2015	4.000	1,618,404		161,011,897
3740726	SAN DIEGO	CA		06/15/2016	3.680	431,121		63,752,814
3740772	MONTEREY PARK	CA		10/05/2016	3.800	700,000		39,415,385
3740773	SUN VALLEY	CA		10/05/2016	3.800	300,000		21,705,788
3740839	CORONA	CA		08/04/2017	4.140	800,000		88,951,708
3741029	BERKELEY	CA		10/09/2019	3.350	900,000		47,660,870
3741049	COMPTON	CA		01/31/2020	3.700	34,930		46,594,866
3741072	NEWARK	CA		08/27/2020	3.060	241,360		110,323,242
3741146	CONCORD	CA		05/26/2021	3.400	316,374		10,080,000
3741148	RANCHO SANTA MARGARI	CA		07/09/2021	2.770	880,000		39,520,000
3741183	SAN FRANCISCO	CA		10/21/2021	6.350	193,308		8,532,710
3741263	ENCINITAS	CA		07/11/2022	4.480	276,655		43,516,531
3741264	SACRAMENTO	CA		06/02/2022	4.700	380,000		13,104,000
3741270	ENCINITAS	CA		07/11/2022	4.480	1,635		17,976,833
3741356	LA CANADA FLINTRIDGE	CA		03/22/2024	6.080	72,800		32,076,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3741361	SAN DIEGO	CA		05/30/2024	5.980	53,542		62,714,580
3741371	CHINO	CA		07/10/2024	5.860	190,000		78,653,400
3741416	CARLSBAD	CA		11/06/2024	5.440	332,000		59,906,000
3741418	FONTANA	CA		09/18/2024	5.860	176,000		25,285,000
3741470	STOCKTON	CA		02/20/2025	6.769		51,149	92,011,157
3741547	SAN DIEGO	CA		09/24/2025	7.769		1,323,472	19,046,052
3741549	BAKERSFIELD	CA		09/17/2025	7.500	1,063,288		85,203,649
3741622	SANTA CLARA	CA		04/23/2026	6.943		538,875	73,277,889
3741649	SAN FRANCISCO	CA		06/04/2026	6.919		1,129,996	31,996,580
3741675	STOCKTON	CA		07/31/2026	6.380	8,933,248		15,049,051
3741679	GOLETA	CA		08/26/2026	5.910	17,446,653		28,921,884
3741691	SANTA CLARITA	CA		09/28/2026	5.340	11,062,895		17,690,523
3741699	SAN DIEGO	CA		09/10/2026	4.700	33,934,327		65,289,146
3741267	GOLDEN	CO		06/21/2022	4.830	280,250		11,882,000
3741337	COLORADO SPRINGS	CO		12/20/2023	6.350	477,400		35,735,700
3741387	LITTLETON	CO		07/29/2024	5.170	23,400		15,906,104
3741420	DENVER	CO		10/01/2024	5.450	445,500		56,763,000
3741536	DENVER	CO		08/12/2025	7.169		85,693	399,391
3741667	AURORA	CO		07/07/2026	5.940	33,227,499		50,820,973
3741685	WASHINGTON	DC		07/30/2026	5.870	34,243,380		54,893,221
4500007	DAGANZO DE ARRIBA	DEU		01/19/2026	5.224		83,842	128,015,366
3740566	BOCA RATON	FL		06/03/2014	4.320	442,953		64,900,000
3740674	SANFORD	FL		08/13/2015	4.360	355,629		43,065,133
3740777	BOYNTON BEACH	FL		10/04/2016	3.240	1,600,000		130,315,449
3740935	TAMPA	FL		06/18/2018	4.410	472,760		19,228,683
3740938	ODESSA	FL		09/05/2018	4.220	371,083		11,230,157
3741003	MEDLEY	FL		04/03/2019	4.090	739,265		233,535,414
3741004	DAYTONA BEACH	FL		04/26/2019	4.560	179,230		8,227,327
3741044	TAMPA	FL		11/08/2019	3.260	800,000		62,958,519
3741046	SARASOTA	FL		11/20/2019	3.400	295,627		29,253,537
3741157	MIAMI	FL		09/01/2021	3.400	780,000		41,931,000
3741202	MAITLAND	FL		10/25/2021	2.810	559,789		19,575,000
3741268	PALMETTO	FL		07/15/2022	5.030	317,700		13,078,000
3741327	LUTZ	FL		08/30/2023	5.790	480,510		35,282,400
3741351	WINTER SPRINGS	FL		02/29/2024	6.420	60,000		31,444,200
3741364	INDIANTOWN	FL		04/18/2024	6.790	81,760		37,382,600
3741368	SANFORD	FL		05/22/2024	5.800	90,000		32,665,500
3741384	GAINESVILLE	FL		06/27/2024	5.850	75,500		47,991,112
3741385	UNION PARK	FL		10/01/2024	6.430	17,550		96,406,277
3741449	WINTER PARK	FL		12/18/2024	6.430	348,378		57,970,000
3741453	MEDLEY	FL		11/26/2024	5.980	61,000		14,563,800
3741552	RIVIERA BEACH	FL		09/08/2025	6.517		157,610	53,194,945
3741666	KISSIMMEE	FL		07/16/2026	6.669	40,744,783		63,096,377
4500015	PARIS	FRA		08/28/2026	5.117	9,291,287		52,104,702
3730643	ATLANTA	GA		09/21/2006	5.710	67,365		27,494,611
3740465	CARROLLTON	GA		04/10/2013	3.750	42,908		19,421,311
3740496	ATLANTA	GA		08/16/2013	4.180	223,912		31,244,592
3740780	ALPHARETTA	GA		09/15/2016	4.050	392,969		21,026,681
3740840	ATLANTA	GA		08/07/2017	3.840	300,000		26,088,136
3741018	ATLANTA	GA		07/26/2019	3.750	135,673		10,790,397
3741040	ATLANTA	GA		03/31/2020	3.210	2,200,000		180,983,611
3741145	LAWRENCEVILLE	GA		04/28/2021	3.550	745,299		28,176,000
3741191	AUGUSTA	GA		09/22/2021	2.850	325,852		13,986,000
3741304	SAVANNAH	GA		06/20/2023	9.050	15,000		3,845,301
3741434	CHAMBLEE	GA		11/19/2024	5.250	420,000		29,526,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3741448	ATLANTA	GA		11/26/2024	6.840	73,200		13,875,000
3741476	ATLANTA	GA		02/25/2025	7.870		14,415,114	29,219,970
3741656	MURRAYVILLE	GA		07/31/2026	5.769	11,261,250		17,296,233
3741676	BROOKHAVEN	GA		07/08/2026	5.919	26,812,328		41,300,327
3741717	ATLANTA	GA		09/24/2026	6.100	54,945,000		84,951,807
4500002	WEST THURROCK	GBR		11/12/2025	6.431		191,111	228,736,960
4500012	LUTTERWORTH	GBR		08/19/2026	6.281	35,877,167		190,404,376
4500013	LONDON	GBR		08/17/2026	6.538	27,078,101		40,494,441
4500017	LONDON	GBR		08/28/2026	6.233	30,546,922		37,559,498
4500018	CHICHESTER	GBR		09/18/2026	6.883	25,593,518		432,975,112
4500019	SOUTHALL	GBR		09/29/2026	6.483	7,418,645		1,005,557,648
3741405	HONOLULU	HI		09/23/2024	5.470	279,200		41,959,100
3731350	ARLINGTON HEIGHTS	IL		10/05/2006	6.410	55,697		12,186,825
3740767	CHICAGO	IL		10/19/2016	4.150	364,033		17,960,444
3740774	CHICAGO	IL		05/14/2019	4.820	45,953		2,463,330
3740910	CHICAGO	IL		04/12/2018	4.400	282,703		12,825,000
3741390	CHICAGO	IL		10/08/2024	6.710	37,537		27,139,010
3741457	MELROSE PARK	IL		12/20/2024	5.860	468,000		122,724,000
3741657	MCCOOK	IL		06/30/2026	6.119		300,750	81,205,002
3741686	LYNWOOD	IL		09/01/2026	6.310	23,537,369		36,865,534
3741703	JOLIET	IL		08/26/2026	5.910	131,132,074		203,703,854
3741274	INDIANAPOLIS	IN		08/17/2022	4.930	267,033		26,408,097
3741377	PORTAGE	IN		07/19/2024	6.450	66,000		15,857,424
3741411	INDIANAPOLIS	IN		08/26/2024	9.769		1,546,690	33,496,472
3741154	SHAWNEE	KS		06/11/2021	3.250	418,485		16,204,040
3741433	OLATHE	KS		10/15/2024	5.470	266,000		17,983,500
3740473	MANDEVILLE	LA		01/10/2014	4.510	73,118		17,545,000
3740822	BOSTON	MA		04/28/2017	4.020	1,873,903		60,074,870
3740847	CAMBRIDGE	MA		04/27/2018	4.360	936,383		51,623,301
3741164	CAMBRIDGE	MA		11/02/2021	3.050	400,000		12,123,000
3741677	SOMERVILLE	MA		09/01/2026	5.470	53,325,233		79,386,925
3741028	ROCKVILLE	MD		12/17/2019	3.200	560,272		44,910,000
3741334	SPARROWS POINT	MD		01/10/2024	6.680	1,440,971		140,883,600
3741370	BALTIMORE	MD		06/21/2024	6.490	154,000		68,320,000
3741498	BRANDYWINE	MD		05/15/2025	6.619		1,627,014	68,587,362
3741665	LAUREL	MD		07/09/2026	6.160	28,845,216		41,557,735
3741684	HAGERSTOWN	MD		09/15/2026	5.667	4,362,600		7,544,000
3741043	GUADALAJARA	MEX		12/19/2019	4.660	356,391		30,037,500
3740322	MINNEAPOLIS	MN		06/23/2011	5.690	35,350		5,494,340
3740484	MINNEAPOLIS	MN		08/29/2013	3.650	87,012		14,341,818
3740721	EDEN PRAIRIE	MN		04/14/2016	4.070	246,242		17,097,000
3741299	KANSAS CITY	MO		06/28/2023	5.750	195,340		42,415,200
3741193	OLIVE BRANCH	MS		12/10/2021	2.220	3,950,000		207,930,498
3740314	HENDERSONVILE	NC		05/18/2011	6.000	50,310		3,831,407
3740801	CHARLOTTE	NC		03/01/2017	4.400	1,462,934		87,031,606
3740817	WILMINGTON	NC		07/27/2017	4.530	164,760		16,283,371
3740937	DURHAM	NC		09/05/2018	4.220	463,854		9,518,765
3740939	CARY	NC		10/19/2018	4.220	465,485		11,809,857
3740944	RALEIGH	NC		07/31/2018	4.270	442,899		14,242,885
3741032	CHARLOTTE	NC		09/12/2019	3.300	425,000		30,832,000
3741048	CHARLOTTE	NC		12/03/2019	3.550	300,000		23,035,556
3741152	CHARLOTTE	NC		05/26/2021	3.040	375,068		14,976,000
3741188	RALEIGH	NC		10/20/2021	4.730	96,056		3,700,667
3741345	CHARLOTTE	NC		12/28/2023	6.050	295,347		25,916,000
3741395	HUNTERSVILLE	NC		08/14/2024	6.310	34,163		23,963,211

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
3741499	CHARLOTTE	NC		05/12/2025	7.369		6,561,019	14,944,524
3741548	CHARLOTTE	NC		08/05/2025	6.419		9,351	12,512,000
3741688	RALEIGH	NC		08/17/2026	5.970	11,653,556		18,812,470
3741721	MORRISVILLE	NC		09/25/2026	6.050	24,388,242		42,514,039
3740595	EDISON	NJ		12/10/2014	4.380	116,300		8,340,017
3740657	SHORT HILLS	NJ		09/15/2015	3.480	306,081		241,849,487
3740940	JERSEY CITY	NJ		08/02/2018	5.690	1,300,000		44,173,435
3741153	WARREN	NJ		06/08/2021	6.250	1,015,959		26,890,240
3741196	RAHWAY	NJ		11/16/2021	2.950	539,138		20,304,000
3741197	RAHWAY	NJ		11/16/2021	2.950	250,314		9,984,000
3741300	CRANBURY	NJ		07/24/2023	5.800	748,761		157,418,654
3741321	DUNELLEN	NJ		10/10/2023	6.150	215,600		26,461,500
3741348	MAHWAH	NJ		02/16/2024	6.300	1,170,000		94,408,285
3741352	SOMERSET	NJ		03/26/2024	6.250	108,000		44,818,800
3741474	SOMERSET	NJ		03/31/2025	7.019		2,942,324	67,075,034
3741567	MANALAPAN	NJ		11/18/2025	6.834		1,334,814	24,365,730
3741658	ENGLEWOOD CLIFFS	NJ		06/09/2026	6.500		1,033,339	34,461,045
3741662	WEST ORANGE	NJ		07/15/2026	5.580	35,130,348		51,704,059
4500020	NIJMEGEN	NLD		09/29/2026	5.217	8,790,430		85,514,054
3741313	LAS VEGAS	NV		08/17/2023	7.769		765,450	197,609,914
3741347	SPARKS	NV		01/30/2024	6.370	702,000		65,199,200
3741419	MCCARRAN	NV		10/08/2024	5.610	2,280,000		365,922,300
3741663	RENO	NV		08/04/2026	4.920	6,569,295		11,588,172
3741718	SPARKS	NV		09/09/2026	6.563	167,383,903		386,011,373
3740485	STONY BROOK	NY		07/01/2013	3.550	174,861		37,866,667
3740486	STONY BROOK	NY		06/10/2013	3.550	173,868		28,024,615
3740550	YONKERS	NY		07/10/2014	4.930	463,053		92,141,069
3740553	NEW YORK	NY		06/27/2014	4.860	1,932,531		272,893,778
3741355	YONKERS	NY		03/28/2024	6.300	100,000		67,165,200
3741373	NEW YORK	NY		06/28/2024	6.000	97,500		23,829,812
3741454	BROOKLYN	NY		12/17/2024	5.300	720,000		128,351,706
3741539	MT. SINAI	NY		08/21/2025	8.150		1,098,741	24,077,897
3741612	YONKERS	NY		04/08/2026	6.020	388,889		75,639,819
3741640	NEW YORK	NY		07/30/2026	6.090	29,593,627		60,172,227
3741670	ASTORIA	NY		07/27/2026	5.769	(1,031,165)		661
3741672	NEW YORK	NY		08/25/2026	6.518	96,525,000		117,000,000
3741045	WESTERVILLE	OH		12/02/2019	3.780	556,615		37,904,821
3741383	VANDALIA	OH		09/06/2024	6.260	74,858		16,234,650
3740922	PORTLAND	OR		06/21/2018	4.780	239,000		7,170,000
3740924	CONSHOHOCKEN	PA		06/21/2018	3.990	700,000		37,570,149
3741339	PHILADELPHIA	PA		03/19/2024	7.519		1,101,115	73,074,682
3741394	WESTFIELD	PA		07/30/2024	5.770	363,000		266,373,360
3741407	MIDDLETOWN	PA		08/14/2024	5.350	341,000		54,580,900
4500014	LISBON	PRT		08/28/2026	5.117	15,741,498		70,880,794
3741204	MYRTLE BEACH	SC		03/23/2022	3.450	300,000		10,275,000
3741269	GREENVILLE	SC		06/14/2022	4.560	650,000		21,970,000
3741378	DUNCAN	SC		08/27/2024	6.300	65,882		14,935,154
3741400	GREENVILLE	SC		09/27/2024	8.169		4,771,950	44,642,207
3741678	SUMMERVILLE	SC		09/03/2026	6.210	15,958,152		25,370,670
4500016	ZURICH	SWE		08/28/2026	2.500	4,825,622		27,061,655
3741386	KNOXVILLE	TN		07/30/2024	6.270	40,000		27,222,698
3741683	NASHVILLE	TN		07/31/2026	5.719	72,382,753		112,160,400
3741070	LEWISVILLE	TX		08/27/2020	3.060	258,640		118,221,758
3741147	AUSTIN	TX		06/30/2021	2.650	442,012		18,252,000
3741199	MCKINNEY	TX		10/28/2021	2.940	382,434		12,864,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3741344	DENTON	TX		01/26/2024	6.210	564,200		49,445,000
3741365	FORT WORTH	TX		05/15/2024	6.130	89,800		32,309,900
3741367	PLANO	TX		05/15/2024	6.410	136,660		48,442,000
3741379	SEABROOK	TX		08/06/2024	6.400	30,135		23,944,754
3741380	FARMERS BRANCH	TX		07/30/2024	6.350	509,677		31,768,438
3741388	PFLUGERVILLE	TX		07/30/2024	5.160	42,850		28,607,912
3741389	ALLEN	TX		07/08/2024	6.626		2,217,319	145,930,725
3741404	WACO	TX		08/29/2024	5.300	176,500		22,401,923
3741415	SAN ANTONIO	TX		09/27/2024	4.960	160,000		28,786,000
3741421	PLANO	TX		09/24/2024	5.750	56,100		6,344,100
3741432	ROCKWALL	TX		10/25/2024	5.200	287,000		19,294,500
3741535	DALLAS	TX		08/22/2025	6.419		35,497	2,621,356
3741589	IRVING	TX		12/22/2025	5.869		16,225	2,865,000
3741687	FORT WORTH	TX		08/07/2026	5.549	25,949,831		44,383,100
3741689	DALLAS	TX		08/28/2026	5.240	11,995,482		18,555,175
3741716	FORT WORTH	TX		09/11/2026	6.636	116,221,071		233,132,978
3741150	LEHI	UT		06/29/2021	4.080	418,858		15,736,000
3741403	SALT LAKE CITY	UT		10/07/2024	7.950		5,295,770	24,561,712
3741406	LEHI	UT		10/01/2024	5.700	188,989		25,839,000
3741570	EAGLE MOUNTAIN	UT		10/03/2025	6.850	536,267	57,505,098	409,779,723
3741571	EAGLE MOUNTAIN	UT		10/03/2025	6.600	1,000,000		465,109,160
3741305	FREDERICKSBURG	VA		06/21/2023	5.580	100,413		24,000,000
3741328	RICHMOND	VA		10/06/2023	6.320	658,378		44,314,738
3741341	HENRICO	VA		03/06/2024	7.040	1,473,448		57,640,700
3741664	WOODBRIDGE	VA		07/15/2026	5.630	28,305,212		42,458,030
3740943	SEATTLE	WA		08/03/2018	4.490	700,000		18,540,000
3741376	GRAND MOUND	WA		07/24/2024	6.170	338,700		72,001,393
3741391	RENTON	WA		07/30/2024	5.460	37,500		24,823,333
3741417	BELLEVUE	WA		10/29/2024	6.150	200,000		39,055,600
3741592	BELLEVUE	WA		02/13/2026	8.120		5,956,427	18,520,076
0599999. Mortgages in good standing - commercial mortgages-all other						1,429,477,505	117,585,844	13,623,645,733
3740785	BOYNTON BEACH	FL		10/04/2016	3.740	1,600,000		130,315,449
3741680	MAHWAH	NJ		09/18/2026	8.100	9,984,825		15,434,786
3740834	New York	NY		05/10/2017	5.120	388,481		19,222,947
3741203	NEW YORK	NY		10/21/2021	3.600	1,150,000		38,500,000
3741455	BROOKLYN	NY		12/17/2024	11.450	150,750		26,288,904
3741641	NEW YORK	NY		07/30/2026	7.370	469,738		955,110
3741671	ASTORIA	NY		07/27/2026	10.019	(257,791)		165
3741673	NEW YORK	NY		08/25/2026	8.769	5,518,500		11,700,000
3741674	NEW YORK	NY		08/25/2026	14.500	28,957,500		35,100,000
3741695	NEW YORK	NY		08/25/2026	15.500	26,000,000		31,200,000
3741381	FARMERS BRANCH	TX		07/30/2024	8.800	84,946		5,294,739
0699999. Mortgages in good standing - mezzanine loans						74,046,949		314,012,100
0899999. Total mortgages in good standing						1,707,670,413	117,585,844	14,246,290,905
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						1,707,670,413	117,585,844	14,246,290,905

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					
3741307	PHOENIX	AZ		08/28/2023	09/04/2026	50,090,072		29,235			29,235		50,119,307	50,119,307			
KKR2265405	GLENDALE	AZ		12/29/2025	09/28/2026	163,990		(4,606)			(4,606)		159,384	159,384			
KKR2287764	SCOTTSDALE	AZ		03/18/2026	08/27/2026	2,062,635		(62,635)			(62,635)		2,000,000	2,000,000			
3740581	GLENDALE	CA		09/05/2014	08/11/2026	93,699,028		1,681			1,681		93,700,709	93,700,709			
3740753	PLEASANTON	CA		08/15/2016	09/17/2026	21,848,485	50,251,515		50,251,515				21,848,485	21,848,485			
3740756	SAN DIEGO	CA		08/09/2016	09/10/2026	23,100,000							23,100,000	23,100,000			
3740758	TORRANCE	CA		08/31/2016	09/10/2026	51,600,000							51,600,000	51,600,000			
3740759	FONTANA	CA		08/25/2016	07/08/2026	29,200,000							29,200,000	29,200,000			
3740826	LOS ANGELES	CA		05/30/2017	08/17/2026	15,830,000							15,830,000	15,830,000			
3740827	WOODLAND HILLS	CA		05/30/2017	08/17/2026	42,400,000							42,400,000	42,400,000			
KKR2103883	LOS ANGELES	CA		05/08/2025	06/01/2026	1,386,519		(61,932)			(61,932)		1,324,587	1,324,587			
KKR2204152	LOS ANGELES	CA		10/17/2025	09/25/2026	1,094,050		(31,050)			(31,050)		1,063,000	1,063,000			
KKR2204192	LOS ANGELES	CA		10/30/2025	08/28/2026	1,121,762		(32,095)			(32,095)		1,089,667	1,089,667			
KKR2226396	SAN JOSE	CA		11/18/2025	09/28/2026	563,761		(17,132)			(17,132)		546,629	546,629			
KKR2234131	LAGUNA NIGUEL	CA		11/24/2025	05/01/2026	1,029,304		(29,304)			(29,304)		1,000,000	1,000,000			
KKR2279352	HUNTINGTON BEACH	CA		01/22/2026	08/27/2026	27,341		(27,195)			(27,195)		146	146			
KKR2287894	ROCKLIN	CA		03/19/2026	07/29/2026	1,383,898		(42,163)			(42,163)		1,341,735	1,341,735			
KKR2226200	FAIRFIELD	CT		12/09/2025	07/01/2026	554,961		(16,836)			(16,836)		538,125	538,125			
3740743	WASHINGTON	DC		07/22/2016	07/17/2026	61,488,809		467			467		61,489,275	61,489,275			
3740885	WASHINGTON	DC		11/16/2017	08/12/2026	1,083,911		149			149		1,084,060	1,084,060			
3741226	ORLANDO	FL		12/14/2021	09/10/2026	41,204,545							41,204,545	41,204,545			
3741325	FORT LAUDERDALE	FL		10/12/2023	08/07/2026	13,050,054							13,050,054	13,050,054			
3741326	FORT LAUDERDALE	FL		10/12/2023	08/07/2026	10,918,853							10,918,853	10,918,853			
KKR2253194	MIAMI	FL		01/12/2026	09/28/2026	503,806		(14,299)			(14,299)		489,507	489,507			
KKR2103907	NORCROSS	GA		07/31/2025	09/25/2026	202,240		(9,050)			(9,050)		193,190	193,190			
KKR2298493	JASPER	GA		03/30/2026	08/25/2026	159,392		(4,536)			(4,536)		154,856	154,856			
3740766	NAPERVILLE	IL		09/28/2016	08/20/2026	17,100,000							17,100,000	17,100,000			
3740981	CHICAGO	IL		12/13/2018	08/31/2026	2,500,000							2,500,000	2,500,000			
4000013	NEWPORT	KY		09/18/2025	07/21/2026	873,256		20,064			20,064		893,320	893,320			
3740828	LAUREL	MD		05/30/2017	08/17/2026	12,270,000							12,270,000	12,270,000			
3741167	ELDERSBURG	MD		08/12/2021	06/30/2026	6,475,000							6,475,000	6,475,000			
3741222	HAGERSTOWN	MD		12/02/2021	09/15/2026	28,620,000							28,620,000	28,620,000			
KKR2305890	COLUMBIA	MD		04/14/2026	08/25/2026	174,051		(13,710)			(13,710)		160,341	160,341			
3741190	BRIDGETON	MO		10/19/2021	08/26/2026	30,868,224							30,868,224	30,868,224			
KKR2291150	RAYTOWN	MO		12/17/2025	07/29/2026	128,271		(4,901)			(4,901)		123,370	123,370			
KKR2186605	WINSTON SALEM	NC		10/16/2025	08/28/2026	404,896		(11,652)			(11,652)		393,244	393,244			
3741452	WOOLWICH TOWNSHIP	NJ		01/16/2025	08/28/2026	18,745,167		11,033			11,033		18,756,200	18,756,200			
KKR2287690	ALBUQUERQUE	NM		02/26/2026	07/29/2026	652,636		(19,853)			(19,853)		632,783	632,783			
KKR2226358	LAS VEGAS	NV		12/01/2025	06/01/2026	390,015		(11,844)			(11,844)		378,171	378,171			
3740544	NEW YORK	NY		01/24/2014	08/25/2026	97,500,000							97,500,000	97,500,000			
3740720	NEW YORK	NY		03/24/2016	08/25/2026	55,250,000							55,250,000	55,250,000			
KKR2252964	OCEANSIDE	NY		12/30/2025	08/27/2026	306,988		(8,718)			(8,718)		298,270	298,270			
KKR2279030	WEST BABYLON	NY		02/05/2026	09/28/2026	312,691		(8,556)			(8,556)		304,135	304,135			
3741283	OBETZ	OH		09/20/2022	07/02/2026	229,320,000							229,320,000	229,320,000			
3741165	AUSTIN	TX		08/30/2021	08/28/2026	13,520,000							13,520,000	13,520,000			
3741296	DALLAS	TX		03/29/2023	09/14/2026	38,327,943							38,327,943	38,327,943			
3741369	GEORGETOWN	TX		06/03/2024	09/15/2026	31,771,167		68,833			68,833		31,840,000	31,840,000			
3741389	ALLEN	TX		07/08/2024	09/11/2026	118,893,743		137,004			137,004		119,030,747	119,030,747			
3741213	SEATTLE	WA		06/10/2022	09/03/2026	28,896,000							28,896,000	28,896,000			
0199999. Mortgages closed by repayment						1,199,067,465	50,251,515	(163,601)	50,251,515		(163,601)		1,198,903,864	1,198,903,864			
KKR2305732	ANCHORAGE	AK		05/01/2026		202		(30)			(30)		172	172			

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KKR2305751	WASILLA	AK		04/17/2026		428		(34)			(34)		394	394			
3741158	FAIRHOPE	AL		06/02/2021		34,841							34,841	34,841			
KKR2103660	MONTGOMERY	AL		07/30/2025		236		(33)			(33)		203	203			
KKR2103674	FLORENCE	AL		05/29/2025		478		(63)			(63)		415	415			
KKR2103793	PRATTVILLE	AL		08/13/2025		332		(42)			(42)		290	290			
KKR2103835	BIRMINGHAM	AL		06/30/2025		343		(43)			(43)		300	300			
KKR2103891	BIRMINGHAM	AL		05/07/2025		259		(32)			(32)		227	227			
KKR2103897	DECATUR	AL		07/14/2025		247		(31)			(31)		216	216			
KKR2103902	BIRMINGHAM	AL		08/07/2025		218		(38)			(38)		180	180			
KKR2203914	BIRMINGHAM	AL		11/05/2025		511		(42)			(42)		469	469			
KKR2212767	GUNTERSVILLE	AL		11/07/2025		1,256		(30)			(30)		1,226	1,226			
KKR2234021	DOTHAN	AL		01/08/2026		451		(37)			(37)		414	414			
KKR2245503	TUSCALOOSA	AL		10/31/2025		466		(47)			(47)		419	419			
KKR2245604	MONTGOMERY	AL		11/25/2025		156		(17)			(17)		139	139			
KKR2245691	PELHAM	AL		12/31/2025		509		(52)			(52)		457	457			
KKR2252983	HUNTSVILLE	AL		12/23/2025		773		(39)			(39)		734	734			
KKR2253113	TALLASSEE	AL		12/19/2025		1,561		(69)			(69)		1,492	1,492			
KKR2279037	ADAMSVILLE	AL		01/21/2026		298		(22)			(22)		276	276			
KKR2279102	LINCOLN	AL		01/20/2026		360		(28)			(28)		332	332			
KKR2279139	ADAMSVILLE	AL		01/21/2026		311		(23)			(23)		288	288			
KKR2287860	BIRMINGHAM	AL		02/27/2026		330		(28)			(28)		302	302			
KKR2290338	DECATUR	AL		03/18/2026		747		(53)			(53)		694	694			
KKR2290811	HARVEST	AL		12/10/2025		1,070		(41)			(41)		1,029	1,029			
KKR2290885	BIRMINGHAM	AL		12/29/2025		481		(42)			(42)		439	439			
KKR2291152	BIRMINGHAM	AL		01/13/2026		387		(32)			(32)		355	355			
KKR2291153	BIRMINGHAM	AL		12/18/2025		264		(29)			(29)		235	235			
KKR2291155	BIRMINGHAM	AL		12/09/2025		317		(35)			(35)		282	282			
KKR2291191	MONTGOMERY	AL		01/08/2026		401		(43)			(43)		358	358			
KKR2291265	HOOVER	AL		03/02/2026		575		(88)			(88)		487	487			
KKR2291302	ATHENS	AL		01/27/2026		363		(38)			(38)		325	325			
KKR2291305	BIRMINGHAM	AL		01/21/2026		368		(39)			(39)		329	329			
KKR2291315	ENTERPRISE	AL		03/02/2026		375		(40)			(40)		335	335			
KKR2291317	MOBILE	AL		02/06/2026		359		(39)			(39)		320	320			
KKR2291347	MOBILE	AL		02/27/2026		364		(39)			(39)		325	325			
KKR2291384	MONTGOMERY	AL		01/07/2026		338		(36)			(36)		302	302			
KKR2298455	ALABASTER	AL		04/16/2026		500		(40)			(40)		460	460			
KKR2305722	WEAVER	AL		05/18/2026		387		(30)			(30)		357	357			
KKR2307647	DAPHNE	AL		03/18/2026		375		(62)			(62)		313	313			
KKR2103699	FAYETTEVILLE	AR		05/28/2025		1,096		(140)			(140)		956	956			
KKR2284272	JACKSONVILLE	AR		02/13/2026		619		(50)			(50)		569	569			
KKR2290728	LITTLE ROCK	AR		12/08/2025		286		(26)			(26)		260	260			
KKR2298514	FAYETTEVILLE	AR		03/27/2026		406		(32)			(32)		374	374			
KKR2305894	LOWELL	AR		04/24/2026		414		(32)			(32)		382	382			
3740700	GLENDALE	AZ		01/06/2016		508,070							508,070	508,070			
3740946	MESA	AZ		12/19/2018		26,293							26,293	26,293			
3741081	GOODYEAR	AZ		10/02/2020		51,563							51,563	51,563			
KKR2103769	PHOENIX	AZ		08/11/2025		1,036		(131)			(131)		905	905			
KKR2103817	SCOTTSDALE	AZ		05/23/2025		1,500		(188)			(188)		1,312	1,312			
KKR2186523	TUCSON	AZ		09/09/2025		1,321		(83)			(83)		1,238	1,238			
KKR2186601	PEORIA	AZ		10/02/2025		1,679		(136)			(136)		1,543	1,543			
KKR2186611	SCOTTSDALE	AZ		10/10/2025		1,856		(156)			(156)		1,700	1,700			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
KKR2188507	VERNON	AZ		10/09/2025		3,014		(132)			(132)		2,882	2,882			
KKR2226458	SCOTTSDALE	AZ		11/21/2025		2,479		(218)			(218)		2,261	2,261			
KKR2234176	PHOENIX	AZ		10/06/2025		1,779		(176)			(176)		1,603	1,603			
KKR2245636	PHOENIX	AZ		12/16/2025		866		(89)			(89)		777	777			
KKR2252960	PHOENIX	AZ		01/02/2026		685		(55)			(55)		630	630			
KKR2253006	MESA	AZ		01/09/2026		812		(64)			(64)		748	748			
KKR2265379	GOODYEAR	AZ		01/09/2026		1,243		(101)			(101)		1,142	1,142			
KKR2265405	GLENDALE	AZ		12/29/2025		249							249	249			
KKR2279129	BISBEE	AZ		02/06/2026		559		(43)			(43)		516	516			
KKR2279371	ORO VALLEY	AZ		01/21/2026		1,169		(90)			(90)		1,079	1,079			
KKR2284321	MESA	AZ		01/02/2026		328		(36)			(36)		292	292			
KKR2284342	GLENDALE	AZ		03/09/2026		1,516		(127)			(127)		1,389	1,389			
KKR2287746	KINGMAN	AZ		02/09/2026		505		(32)			(32)		473	473			
KKR2287855	TEMPE	AZ		12/29/2025		435		(37)			(37)		398	398			
KKR2287890	LAKESIDE	AZ		03/10/2026		1,308		(113)			(113)		1,195	1,195			
KKR2287961	TUCSON	AZ		03/13/2026		1,152		(97)			(97)		1,055	1,055			
KKR2287971	TUCSON	AZ		03/03/2026		1,547		(107)			(107)		1,440	1,440			
KKR2288000	CHANDLER	AZ		02/11/2026		4,153		(99)			(99)		4,054	4,054			
KKR2290366	TUCSON	AZ		10/20/2025		2,414		(183)			(183)		2,231	2,231			
KKR2290377	PEORIA	AZ		03/05/2026		1,450		(105)			(105)		1,345	1,345			
KKR2291195	PHOENIX	AZ		01/05/2026		405		(43)			(43)		362	362			
KKR2291245	GOODYEAR	AZ		02/02/2026		1,011		(92)			(92)		919	919			
KKR2298213	SCOTTSDALE	AZ		03/27/2026		4,419		(347)			(347)		4,072	4,072			
KKR2298404	PHOENIX	AZ		04/06/2026		666		(54)			(54)		612	612			
KKR2298460	PHOENIX	AZ		04/01/2026		645		(52)			(52)		593	593			
KKR2305748	PAYSON	AZ		04/16/2026		310		(24)			(24)		286	286			
KKR2307581	PHOENIX	AZ		06/12/2026		148		(25)			(25)		123	123			
KKR2307589	TUCSON	AZ		04/28/2026		282		(25)			(25)		257	257			
KKR2312376	TUCSON	AZ		05/19/2026		254		(20)			(20)		234	234			
3727054	ROSEVILLE	CA		11/04/2002		42,400							42,400	42,400			
3727081	ROSEVILLE	CA		10/10/2002		100,435							100,435	100,435			
3727380	DAVIS	CA		05/05/2003		95,632							95,632	95,632			
3727746	LONG BEACH	CA		09/29/2003		66,858							66,858	66,858			
3729928	SOUTH GATE	CA		08/26/2005		32,105							32,105	32,105			
3729937	SOUTH GATE	CA		08/26/2005		31,374							31,374	31,374			
3729946	SOUTH GATE	CA		08/26/2005		30,644							30,644	30,644			
3729973	SOUTH GATE	CA		09/23/2005		43,579							43,579	43,579			
3730353	MODESTO	CA		12/29/2005		65,037							65,037	65,037			
3740118	SAN JOSE	CA		11/20/2007		58,138							58,138	58,138			
3740161	LIVERMORE	CA		06/11/2008		25,343							25,343	25,343			
3740162	PLEASANT HILL	CA		06/11/2008		25,343							25,343	25,343			
3740433	SOUTHGATE	CA		11/05/2012		51,778							51,778	51,778			
3740499	SAN RAMON	CA		08/07/2013		377,119							377,119	377,119			
3740501	SAN FRANCISCO	CA		11/13/2013		187,537							187,537	187,537			
3740662	IRVINE	CA		07/29/2015		233,687							233,687	233,687			
3740666	LAGUNA NIGUEL	CA		08/27/2015		132,395							132,395	132,395			
3740692	CERRITOS	CA		10/30/2015		691,125							691,125	691,125			
3740726	SAN DIEGO	CA		06/15/2016		186,643							186,643	186,643			
3740749	SANTA FE SPRINGS	CA		11/10/2016		53,787							53,787	53,787			
3740752	CORTE MADERA	CA		08/05/2016		531,184							531,184	531,184			
3740959	COMMERCE	CA		10/31/2018		138,756							138,756	138,756			

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3740974	SAN DIEGO	CA		01/15/2019		64,315							64,315	64,315			
3740987	SAN MATEO	CA		03/08/2019		91,597		1,674			1,674		93,271	93,271			
3741049	COMPTON	CA		01/31/2020		60,487							60,487	60,487			
3741075	PITTSBURG	CA		11/09/2020		242,312							242,312	242,312			
3741146	CONCORD	CA		05/26/2021		99,572							99,572	99,572			
3741151	SAN FRANCISCO	CA		06/30/2021		25,501							25,501	25,501			
3741168	DOWNEY	CA		08/19/2021		26,148							26,148	26,148			
3741183	SAN FRANCISCO	CA		10/21/2021		16,074		1,025			1,025		17,100	17,100			
3741234	TARZANA	CA		03/17/2022		134,847							134,847	134,847			
3741239	RIALTO	CA		02/25/2022		5,214,997							5,214,997	5,214,997			
3741292	LAGUNA HILLS	CA		03/17/2023		103,758							103,758	103,758			
3741312	SAN MATEO	CA		08/10/2023		46,621							46,621	46,621			
3741320	RIVERSIDE	CA		09/27/2023		5,928,244							5,928,244	5,928,244			
3741361	SAN DIEGO	CA		05/30/2024		95,873							95,873	95,873			
3741446	LOS ANGELES	CA		12/16/2024		320,223							320,223	320,223			
34516SF	VISALIA	CA		04/28/2006		5,665							5,665	5,665			
34526SF	REDWOOD CITY	CA		01/30/2007		35,544							35,544	35,544			
KKR2103714	GILROY	CA		05/02/2025		674		(86)			(86)		588	588			
KKR2103760	OAKLAND	CA		05/28/2025		2,673		(337)			(337)		2,336	2,336			
KKR2143936	LONG BEACH	CA		10/02/2025		1,339		(116)			(116)		1,223	1,223			
KKR2143954	CLOVIS	CA		09/12/2025		733		(63)			(63)		670	670			
KKR2143968	PASADENA	CA		08/27/2025		2,118		(181)			(181)		1,937	1,937			
KKR2143973	SACRAMENTO	CA		10/16/2025		1,132		(94)			(94)		1,038	1,038			
KKR2143982	ANAHEIM	CA		08/22/2025		2,216		(186)			(186)		2,030	2,030			
KKR2165205	CAMPBELL	CA		09/11/2025		3,656		(242)			(242)		3,414	3,414			
KKR2165209	HACIENDA HEIGHTS	CA		08/12/2025		2,912		(269)			(269)		2,643	2,643			
KKR2186517	SAN JOSE	CA		11/03/2025		3,328		(265)			(265)		3,063	3,063			
KKR2186552	CONCORD	CA		10/02/2025		3,745		(306)			(306)		3,439	3,439			
KKR2186554	MISSION VIEJO	CA		10/01/2025		1,156		(93)			(93)		1,063	1,063			
KKR2186565	SHERMAN OAKS	CA		09/24/2025		1,054		(86)			(86)		968	968			
KKR2186596	HAYWARD	CA		10/04/2025		967		(114)			(114)		853	853			
KKR2186600	ROSEVILLE	CA		09/30/2025		1,686		(137)			(137)		1,549	1,549			
KKR2186610	HEMET	CA		09/24/2025		1,513		(125)			(125)		1,388	1,388			
KKR2186614	LOS ANGELES	CA		10/03/2025		4,087		(336)			(336)		3,751	3,751			
KKR2188541	SAN DIEGO	CA		11/10/2025		1,870		(95)			(95)		1,775	1,775			
KKR2188546	SAN FRANCISCO	CA		09/29/2025		3,220		(265)			(265)		2,955	2,955			
KKR2188547	SANTA BARBARA	CA		09/30/2025		3,313		(270)			(270)		3,043	3,043			
KKR2188549	BEVERLY HILLS	CA		10/09/2025		5,728		(463)			(463)		5,265	5,265			
KKR2188552	SAN PABLO	CA		09/22/2025		1,216		(103)			(103)		1,113	1,113			
KKR2188555	SAN DIEGO	CA		09/26/2025		2,537		(202)			(202)		2,335	2,335			
KKR2188576	SAN MIGUEL	CA		10/07/2025		786		(65)			(65)		721	721			
KKR2188583	VAN NUYS	CA		10/14/2025		1,487		(131)			(131)		1,356	1,356			
KKR2188594	SAN JOSE	CA		11/20/2025		2,968		(248)			(248)		2,720	2,720			
KKR2203951	SANTA ANA	CA		11/20/2025		1,115		(87)			(87)		1,028	1,028			
KKR2204150	CORONA	CA		10/11/2025		2,838		(229)			(229)		2,609	2,609			
KKR2204151	MOUNTAIN VIEW	CA		10/17/2025		1,712		(138)			(138)		1,574	1,574			
KKR2204157	SANTA ROSA	CA		10/23/2025		1,992		(163)			(163)		1,829	1,829			
KKR2204158	PASADENA	CA		10/27/2025		8,380		(681)			(681)		7,699	7,699			
KKR2204160	SAN DIEGO	CA		10/22/2025		4,888		(275)			(275)		4,613	4,613			
KKR2204177	GARDEN GROVE	CA		10/11/2025		4,916		(153)			(153)		4,763	4,763			
KKR2204178	BUELLTON	CA		10/16/2025		1,516		(89)			(89)		1,427	1,427			

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					
KKR2204180	CARLSBAD	CA		10/22/2025		4,910		(399)			(399)		4,511	4,511			
KKR2204183	TEMPLE CITY	CA		10/17/2025		5,695		(447)			(447)		5,248	5,248			
KKR2204197	MARINA	CA		11/10/2025		21,801		(142)			(142)		21,659	21,659			
KKR2204239	SAN FRANCISCO	CA		11/21/2025		6,230		(230)			(230)		6,000	6,000			
KKR2212771	FULLERTON	CA		11/14/2025		4,861		(168)			(168)		4,693	4,693			
KKR2212802	LOS ANGELES	CA		12/04/2025		1,486		(123)			(123)		1,363	1,363			
KKR2212813	FALLBROOK	CA		12/05/2025		1,755		(150)			(150)		1,605	1,605			
KKR2212815	SACRAMENTO	CA		12/05/2025		1,240		(104)			(104)		1,136	1,136			
KKR2212824	VALLEJO	CA		12/01/2025		1,263		(106)			(106)		1,157	1,157			
KKR2212834	ALISO VIEJO	CA		10/27/2025		1,969		(164)			(164)		1,805	1,805			
KKR2212847	LAKE FOREST	CA		10/20/2025		3,512		(285)			(285)		3,227	3,227			
KKR2212852	SAN DIEGO	CA		10/29/2025		3,429		(288)			(288)		3,141	3,141			
KKR2212853	CLOVIS	CA		10/23/2025		3,847		(321)			(321)		3,526	3,526			
KKR2226213	SAN FRANCISCO	CA		10/07/2025		1,338		(117)			(117)		1,221	1,221			
KKR2226217	CATHEDRAL CITY	CA		12/11/2025		1,276		(109)			(109)		1,167	1,167			
KKR2226255	ENCINO	CA		12/01/2025		2,429		(209)			(209)		2,220	2,220			
KKR2226348	LOS ANGELES	CA		12/19/2025		2,235		(190)			(190)		2,045	2,045			
KKR2226382	EL MONTE	CA		12/02/2025		1,692		(149)			(149)		1,543	1,543			
KKR2226396	SAN JOSE	CA		11/18/2025		977							977	977			
KKR2226400	WOODLAND HILLS	CA		11/28/2025		2,562		(227)			(227)		2,335	2,335			
KKR2226412	LONG BEACH	CA		12/17/2025		2,436		(208)			(208)		2,228	2,228			
KKR2226421	OCEANSIDE	CA		12/12/2025		1,621		(145)			(145)		1,476	1,476			
KKR2226439	BAKERSFIELD	CA		12/04/2025		590		(52)			(52)		538	538			
KKR2226443	WEST HILLS	CA		12/03/2025		2,537		(219)			(219)		2,318	2,318			
KKR2226480	TEMECULA	CA		11/21/2025		3,506		(309)			(309)		3,197	3,197			
KKR2226490	HELENDALE	CA		12/15/2025		973		(83)			(83)		890	890			
KKR2226492	TORRANCE	CA		12/26/2025		89,504		(225)			(225)		89,279	89,279			
KKR2233991	CAMARILLO	CA		11/06/2025		2,838		(233)			(233)		2,605	2,605			
KKR2234022	LA MESA	CA		01/09/2026		1,962		(165)			(165)		1,797	1,797			
KKR2234133	SAN DIEGO	CA		11/25/2025		3,144		(252)			(252)		2,892	2,892			
KKR2234145	DEL MAR	CA		12/08/2025		4,075		(334)			(334)		3,741	3,741			
KKR2234149	LOS ALTOS HILLS	CA		12/09/2025		6,010		(472)			(472)		5,538	5,538			
KKR2234164	LA MESA	CA		01/07/2026		1,538		(126)			(126)		1,412	1,412			
KKR2234186	EXETER	CA		12/02/2025		654		(66)			(66)		588	588			
KKR2245510	COACHELLA	CA		12/03/2025		263		(28)			(28)		235	235			
KKR2245661	BARSTOW	CA		12/12/2025		440		(44)			(44)		396	396			
KKR2252902	CALEXICO	CA		12/02/2025		639		(53)			(53)		586	586			
KKR2252923	RANCHO CUCAMONGA	CA		12/30/2025		846		(68)			(68)		778	778			
KKR2252951	SANTA ANA	CA		12/24/2025		2,115		(173)			(173)		1,942	1,942			
KKR2253042	SAN BERNARDINO	CA		01/07/2026		1,565		(128)			(128)		1,437	1,437			
KKR2253053	LOS ANGELES	CA		01/15/2026		1,603		(130)			(130)		1,473	1,473			
KKR2253101	TARZANA	CA		12/24/2025		3,282		(267)			(267)		3,015	3,015			
KKR2253119	RIALTO	CA		01/08/2026		2,804		(128)			(128)		2,676	2,676			
KKR2253120	FULLERTON	CA		01/20/2026		861		(69)			(69)		792	792			
KKR2253128	SAN DIEGO	CA		12/26/2025		3,199		(255)			(255)		2,944	2,944			
KKR2253159	NORTHRIDGE AREA	CA		01/02/2026		3,800		(307)			(307)		3,493	3,493			
KKR2253161	SAN GABRIEL	CA		12/11/2025		1,772		(140)			(140)		1,632	1,632			
KKR2253166	AGOURA HILLS	CA		01/06/2026		2,148		(253)			(253)		1,895	1,895			
KKR2253174	CAMARILLO	CA		12/19/2025		4,459		(360)			(360)		4,099	4,099			
KKR2253182	MODESTO	CA		01/12/2026		1,372		(111)			(111)		1,261	1,261			
KKR2253191	SOUTH PASADENA	CA		01/12/2026		2,851		(226)			(226)		2,625	2,625			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2256767	SAN DIEGO	CA		12/26/2025		1,681		(193)			(193)		1,488	1,488			
KKR2256781	FRESNO	CA		01/21/2026		617		(62)			(62)		555	555			
KKR2265406	EL CAJON	CA		01/27/2026		2,382		(195)			(195)		2,187	2,187			
KKR2265413	IRVINE	CA		01/22/2026		2,325		(182)			(182)		2,143	2,143			
KKR2265419	LOS ANGELES	CA		12/16/2025		5,080		(80)			(80)		5,000	5,000			
KKR2265441	LOS ANGELES	CA		01/14/2026		4,861		(383)			(383)		4,478	4,478			
KKR2278969	RESEDA	CA		02/02/2026		2,128		(164)			(164)		1,964	1,964			
KKR2278971	NORTH HOLLYWOOD	CA		02/20/2026		3,976		(313)			(313)		3,663	3,663			
KKR2278986	ANAHEIM	CA		01/27/2026		1,128		(86)			(86)		1,042	1,042			
KKR2278993	ARTESIA	CA		01/17/2026		2,464		(191)			(191)		2,273	2,273			
KKR2279035	BAKERSFIELD	CA		02/05/2026		549		(45)			(45)		504	504			
KKR2279036	BAKERSFIELD	CA		02/05/2026		549		(45)			(45)		504	504			
KKR2279063	MAYWOOD	CA		11/25/2025		1,800		(59)			(59)		1,741	1,741			
KKR2279326	CHATSWORTH	CA		01/21/2026		1,245		(94)			(94)		1,151	1,151			
KKR2279328	EL MONTE	CA		01/27/2026		1,778		(139)			(139)		1,639	1,639			
KKR2279331	NORWALK	CA		02/05/2026		1,095		(84)			(84)		1,011	1,011			
KKR2279342	MANTECA	CA		02/13/2026		1,445		(112)			(112)		1,333	1,333			
KKR2279345	FREMONT	CA		02/04/2026		9,610		(532)			(532)		9,078	9,078			
KKR2279346	HUNTINGTON BEACH	CA		01/26/2026		4,420		(343)			(343)		4,077	4,077			
KKR2279352	HUNTINGTON BEACH	CA		01/22/2026		871,105							871,105	871,105			
KKR2279394	SEAL BEACH	CA		01/23/2026		3,152		(130)			(130)		3,022	3,022			
KKR2279400	SANTA CLARITA	CA		02/10/2026		5,339		(416)			(416)		4,923	4,923			
KKR2279422	ESCONDIDO	CA		01/21/2026		3,346		(265)			(265)		3,081	3,081			
KKR2279424	VALLEY SPRINGS	CA		12/17/2025		889		(67)			(67)		822	822			
KKR2284314	ORANGE	CA		09/09/2025		2,718		(229)			(229)		2,489	2,489			
KKR2284335	BURBANK	CA		03/13/2026		4,043		(353)			(353)		3,690	3,690			
KKR2284336	PALM DESERT	CA		03/03/2026		1,651		(142)			(142)		1,509	1,509			
KKR2284343	GLENDALE	CA		03/05/2026		3,682		(306)			(306)		3,376	3,376			
KKR2284347	MALIBU	CA		03/12/2026		4,176		(362)			(362)		3,814	3,814			
KKR2287712	LOS ANGELES	CA		03/09/2026		1,726		(144)			(144)		1,582	1,582			
KKR2287740	TULARE	CA		03/05/2026		541		(47)			(47)		494	494			
KKR2287747	SACRAMENTO	CA		03/13/2026		1,385		(74)			(74)		1,311	1,311			
KKR2287754	ENCINO	CA		02/24/2026		1,901		(159)			(159)		1,742	1,742			
KKR2287763	WINNETKA	CA		03/09/2026		3,000		(257)			(257)		2,743	2,743			
KKR2287825	SANTA BARBARA	CA		04/08/2026		3,340		(296)			(296)		3,044	3,044			
KKR2287856	LOS ANGELES	CA		04/07/2026		7,121		(612)			(612)		6,509	6,509			
KKR2287901	BURBANK	CA		02/20/2026		3,305		(262)			(262)		3,043	3,043			
KKR2287911	MILL VALLEY	CA		03/17/2026		403		(273)			(273)		130	130			
KKR2287915	LOS ANGELES	CA		03/03/2026		7,078		(469)			(469)		6,609	6,609			
KKR2287921	PORTER RANCH	CA		02/21/2026		8,236		(714)			(714)		7,522	7,522			
KKR2287927	MARINA DEL REY	CA		03/19/2026		5,418		(100)			(100)		5,318	5,318			
KKR2287928	GLENDORA	CA		03/04/2026		2,807		(235)			(235)		2,572	2,572			
KKR2287934	MISSION VIEJO	CA		03/20/2026		3,139		(274)			(274)		2,865	2,865			
KKR2287939	WOODLAND HILLS	CA		04/10/2026		1,748		(216)			(216)		1,532	1,532			
KKR2287941	GARDEN GROVE	CA		02/13/2026		2,846		(200)			(200)		2,646	2,646			
KKR2287942	LOS ANGELES	CA		03/24/2026		5,443		(453)			(453)		4,990	4,990			
KKR2287945	TUJUNGA	CA		02/27/2026		1,169		(77)			(77)		1,092	1,092			
KKR2287947	LAFAYETTE	CA		02/15/2026		4,329		(282)			(282)		4,047	4,047			
KKR2287951	SANTA BARBARA	CA		04/03/2026		3,024		(255)			(255)		2,769	2,769			
KKR2287963	GLENDALE	CA		03/25/2026		3,486		(99)			(99)		3,387	3,387			
KKR2287965	NEWPORT BEACH	CA		03/10/2026		1,938		(244)			(244)		1,694	1,694			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2287980	MENIFEE	CA		03/06/2026		1,921		(166)			(166)		1,755	1,755			
KKR2287993	ARCADIA	CA		02/20/2026		4,731		(413)			(413)		4,318	4,318			
KKR2288003	LAGUNA NIGUEL	CA		02/09/2026		3,941		(337)			(337)		3,604	3,604			
KKR2288007	CARLSBAD	CA		01/26/2026		3,063		(275)			(275)		2,788	2,788			
KKR2288009	GARDEN GROVE	CA		03/31/2026		1,179		(106)			(106)		1,073	1,073			
KKR2288011	WALNUT	CA		03/11/2026		1,158		(139)			(139)		1,019	1,019			
KKR2290322	GARDENA	CA		02/05/2026		2,631		(208)			(208)		2,423	2,423			
KKR2290344	THREE RIVERS	CA		04/02/2026		1,233		(93)			(93)		1,140	1,140			
KKR2290348	REDDING	CA		01/27/2026		1,167		(80)			(80)		1,087	1,087			
KKR2290362	SAN DIEGO	CA		10/20/2025		4,962		(361)			(361)		4,601	4,601			
KKR2290364	CONCORD	CA		10/20/2025		5,201		(171)			(171)		5,030	5,030			
KKR2290367	BURBANK	CA		10/23/2025		6,308		(175)			(175)		6,133	6,133			
KKR2290373	CALABASAS	CA		04/01/2026		3,981		(423)			(423)		3,558	3,558			
KKR2290376	LOS ALTOS HILLS	CA		03/13/2026		9,759		(692)			(692)		9,067	9,067			
KKR2290379	SAN DIEGO	CA		03/13/2026		1,996		(146)			(146)		1,850	1,850			
KKR2290386	PITTSBURG	CA		03/05/2026		2,940		(128)			(128)		2,812	2,812			
KKR2290389	IRVINE	CA		02/26/2026		4,074		(302)			(302)		3,772	3,772			
KKR2290800	NAPA	CA		12/15/2025		1,391		(125)			(125)		1,266	1,266			
KKR2290803	TRACY	CA		11/24/2025		1,085		(101)			(101)		984	984			
KKR2290819	ANAHEIM	CA		12/08/2025		906		(79)			(79)		827	827			
KKR2291144	VALLEJO	CA		10/30/2025		470		(52)			(52)		418	418			
KKR2291171	AGOURA HILLS	CA		12/19/2025		970		(102)			(102)		868	868			
KKR2291262	SAN DIEGO	CA		03/13/2026		901		(140)			(140)		761	761			
KKR2291285	MARTINEZ	CA		02/02/2026		1,630		(176)			(176)		1,454	1,454			
KKR2291393	BAKERSFIELD	CA		01/28/2026		639		(68)			(68)		571	571			
KKR2291396	SAN JACINTO	CA		12/12/2025		877		(92)			(92)		785	785			
KKR2298179	SAN JOSE	CA		04/04/2026		5,356		(347)			(347)		5,009	5,009			
KKR2298181	IDYLLWILD	CA		04/16/2026		789		(63)			(63)		726	726			
KKR2298184	HUNTINGTON BEACH	CA		10/06/2025		851		(200)			(200)		651	651			
KKR2298190	CHATSWORTH	CA		04/02/2026		1,928		(156)			(156)		1,772	1,772			
KKR2298194	PARAMOUNT	CA		03/17/2026		1,267		(100)			(100)		1,167	1,167			
KKR2298196	LOS ANGELES	CA		04/10/2026		1,929		(163)			(163)		1,766	1,766			
KKR2298201	ALAMEDA	CA		04/10/2026		3,244		(188)			(188)		3,056	3,056			
KKR2298202	GLENDALE	CA		04/06/2026		1,081		(91)			(91)		990	990			
KKR2298205	HUNTINGTON BEACH	CA		04/01/2026		2,329		(189)			(189)		2,140	2,140			
KKR2298206	LA VERNE	CA		03/25/2026		2,324		(192)			(192)		2,132	2,132			
KKR2298210	WEST HILLS	CA		04/06/2026		2,427		(197)			(197)		2,230	2,230			
KKR2298212	FULLERTON	CA		04/22/2026		1,687		(116)			(116)		1,571	1,571			
KKR2298215	FULLERTON	CA		04/21/2026		2,005		(161)			(161)		1,844	1,844			
KKR2298217	FREMONT	CA		04/14/2026		5,531		(460)			(460)		5,071	5,071			
KKR2298218	TEMECULA	CA		02/23/2026		1,932		(155)			(155)		1,777	1,777			
KKR2298219	SUN VALLEY	CA		04/10/2026		2,077		(166)			(166)		1,911	1,911			
KKR2298220	SIMI VALLEY	CA		04/01/2026		1,367		(158)			(158)		1,209	1,209			
KKR2298221	PANORAMA CITY	CA		03/27/2026		1,976		(158)			(158)		1,818	1,818			
KKR2298442	PALMDALE	CA		04/16/2026		1,165		(80)			(80)		1,085	1,085			
KKR2298452	REDWOOD CITY	CA		04/27/2026		491		(151)			(151)		340	340			
KKR2298470	RANCHO PALOS VERDES	CA		03/20/2026		4,341		(353)			(353)		3,988	3,988			
KKR2298487	CATHEDRAL CITY	CA		03/31/2026		805		(63)			(63)		742	742			
KKR2298524	SAN JOSE	CA		04/08/2026		8,732		(57)			(57)		8,675	8,675			
KKR2301877	LOS ANGELES	CA		04/11/2026		1,718		(150)			(150)		1,568	1,568			
KKR2301926	FREMONT	CA		03/30/2026		814		(127)			(127)		687	687			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2301939	LOMA LINDA	CA		01/16/2026		1,826		(224)			(224)		1,602	1,602			
KKR2301941	FREMONT	CA		04/02/2026		4,532		(392)			(392)		4,140	4,140			
KKR2301944	WOODLAND HILLS	CA		03/23/2026		960		(94)			(94)		866	866			
KKR2305674	LOS ANGELES	CA		05/19/2026		518		(79)			(79)		439	439			
KKR2305708	YUBA CITY	CA		04/29/2026		160		(23)			(23)		137	137			
KKR2305710	GUADALUPE	CA		05/08/2026		884		(68)			(68)		816	816			
KKR2305719	DANA POINT	CA		04/27/2026		978		(75)			(75)		903	903			
KKR2305739	FRESNO	CA		03/31/2026		317		(47)			(47)		270	270			
KKR2305750	NORCO	CA		04/17/2026		1,602		(120)			(120)		1,482	1,482			
KKR2305763	RIVERSIDE	CA		05/04/2026		904		(70)			(70)		834	834			
KKR2305764	DUBLIN	CA		05/06/2026		464		(36)			(36)		428	428			
KKR2305778	PALM DESERT	CA		05/12/2026		1,067		(82)			(82)		985	985			
KKR2305783	BAKERSFIELD	CA		05/08/2026		680		(54)			(54)		626	626			
KKR2305860	HAWTHORNE	CA		05/16/2026		951		(138)			(138)		813	813			
KKR2305879	SAN FRANCISCO	CA		04/25/2026		2,146		(164)			(164)		1,982	1,982			
KKR2305881	LOMA LINDA	CA		12/05/2025		1,258		(178)			(178)		1,080	1,080			
KKR2305891	CATHEDRAL CITY	CA		04/03/2026		472		(37)			(37)		435	435			
KKR2305892	SAN GABRIEL	CA		04/29/2026		1,548		(121)			(121)		1,427	1,427			
KKR2307606	OAKLAND	CA		06/12/2026		604		(100)			(100)		504	504			
KKR2307643	OAK PARK	CA		04/29/2026		4,673		(238)			(238)		4,435	4,435			
KKR2307645	SANTA BARBARA	CA		05/07/2026		463		(75)			(75)		388	388			
KKR2307648	SAN RAMON	CA		05/06/2026		1,318		(219)			(219)		1,099	1,099			
KKR2312288	SAN DIEGO	CA		05/28/2026		281		(23)			(23)		258	258			
KKR2312289	DELANO	CA		05/18/2026		141		(12)			(12)		129	129			
KKR2312290	LOS ANGELES	CA		06/16/2026		1,203		(102)			(102)		1,101	1,101			
KKR2312362	MANHATTAN BEACH	CA		03/30/2026		2,142		(173)			(173)		1,969	1,969			
KKR2312372	PALM DESERT	CA		05/28/2026		983		(39)			(39)		944	944			
KKR2312378	RIVERSIDE	CA		05/30/2026		290		(24)			(24)		266	266			
3740794	DENVER	CO		12/20/2016		136,769		1,709			1,709		138,479	138,479			
4000016	JOHNSTOWN	CO		09/18/2025		1,730		4,834			4,834		6,565	6,565			
KKR2103802	GREELEY	CO		07/31/2025		760		(96)			(96)		664	664			
KKR2103937	GREELEY	CO		07/31/2025		799		(98)			(98)		701	701			
KKR2188559	GLENWOOD SPRINGS	CO		10/14/2025		322,591		(152)			(152)		322,439	322,439			
KKR2204236	ERIE	CO		11/25/2025		1,498		(120)			(120)		1,378	1,378			
KKR2212793	BOULDER	CO		10/22/2025		849		(73)			(73)		776	776			
KKR2212842	SEDALIA	CO		12/08/2025		5,215		(433)			(433)		4,782	4,782			
KKR2256772	ENGLEWOOD	CO		12/01/2025		916		(93)			(93)		823	823			
KKR2265384	CARBONDALE	CO		11/10/2025		2,799		(227)			(227)		2,572	2,572			
KKR2279366	LITTLETON	CO		01/21/2026		2,484		(141)			(141)		2,343	2,343			
KKR2287758	ESTES PARK	CO		03/11/2026		2,381		(203)			(203)		2,178	2,178			
KKR2287779	ARVADA	CO		02/27/2026		347		(29)			(29)		318	318			
KKR2287900	EVERGREEN	CO		01/20/2026		1,209		(98)			(98)		1,111	1,111			
KKR2287903	DENVER	CO		03/04/2026		5,827		(505)			(505)		5,322	5,322			
KKR2290729	GREELEY	CO		12/10/2025		1,292		(51)			(51)		1,241	1,241			
KKR2298468	LAKEWOOD	CO		03/27/2026		2,137		(170)			(170)		1,967	1,967			
KKR2301927	CONIFER	CO		04/01/2026		1,594		(193)			(193)		1,401	1,401			
KKR2301935	EVERGREEN	CO		03/30/2026		4,428		(551)			(551)		3,877	3,877			
KKR2301942	ELIZABETH	CO		03/20/2026		1,488		(126)			(126)		1,362	1,362			
KKR2305745	LITTLETON	CO		05/05/2026		913		(68)			(68)		845	845			
KKR2305897	GOLDEN	CO		05/04/2026		2,485		(193)			(193)		2,292	2,292			
KKR2307591	OLATHE	CO		06/23/2026		270		(44)			(44)		226	226			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2307607	LEADVILLE	CO		06/25/2026		154		(25)			(25)		129	129			
KKR2312316	LAKEWOOD	CO		03/31/2026		297		(24)			(24)		273	273			
KKR2314550	COLORADO SPRINGS	CO		05/22/2026		2,302		(118)			(118)		2,184	2,184			
3740982	SIMSBURY	CT		04/10/2019		111,027							111,027	111,027			
3741233	STRATFORD	CT		02/16/2022		131,462							131,462	131,462			
3741259	STRATFORD	CT		06/21/2022		24,473							24,473	24,473			
3741463	HAMDEN	CT		01/27/2025		149,802							149,802	149,802			
3741515	NEW HAVEN	CT		08/05/2025		297,697		1,388			1,388		299,085	299,085			
KKR2103951	TRUMBULL	CT		08/01/2025		23,040		(290)			(290)		22,750	22,750			
KKR2143953	NEW BRITAIN	CT		09/24/2025		633		(53)			(53)		580	580			
KKR2186515	NEW HAVEN	CT		10/29/2025		1,431		(118)			(118)		1,313	1,313			
KKR2188521	TORRINGTON	CT		11/19/2025		725		(60)			(60)		665	665			
KKR2188573	BETHANY	CT		10/10/2025		1,201		(61)			(61)		1,140	1,140			
KKR2188577	WESTPORT	CT		10/14/2025		4,421		(355)			(355)		4,066	4,066			
KKR2203985	MERIDEN	CT		11/21/2025		871		(70)			(70)		801	801			
KKR2204215	WEST HARTFORD	CT		10/23/2025		1,879		(149)			(149)		1,730	1,730			
KKR2226200	FAIRFIELD	CT		12/09/2025		1,875							1,875	1,875			
KKR2245514	PUTNAM	CT		01/08/2026		706		(72)			(72)		634	634			
KKR2245631	BRISTOL	CT		12/04/2025		802		(51)			(51)		751	751			
KKR2252940	HARTFORD	CT		12/23/2025		894		(72)			(72)		822	822			
KKR2252952	WEST HARTFORD	CT		12/24/2025		1,034		(83)			(83)		951	951			
KKR2252984	WEATOGUE	CT		01/13/2026		525		(34)			(34)		491	491			
KKR2253011	SOMERS	CT		12/23/2025		1,050		(85)			(85)		965	965			
KKR2253020	NEW BRITAIN	CT		01/16/2026		441		(35)			(35)		406	406			
KKR2253025	BEACON FALLS	CT		01/16/2026		740		(39)			(39)		701	701			
KKR2253035	TORRINGTON	CT		01/21/2026		912		(70)			(70)		842	842			
KKR2256783	NORWALK	CT		12/30/2025		1,775		(180)			(180)		1,595	1,595			
KKR2279137	DANBURY	CT		02/02/2026		1,934		(148)			(148)		1,786	1,786			
KKR2279323	STONINGTON	CT		02/10/2026		2,593		(198)			(198)		2,395	2,395			
KKR2279350	MYSTIC	CT		12/19/2025		9,813		(3,694)			(3,694)		6,119	6,119			
KKR2279351	GUILFORD	CT		01/16/2026		2,886		(230)			(230)		2,656	2,656			
KKR2284356	REDDING	CT		02/18/2026		3,085		(265)			(265)		2,820	2,820			
KKR2287716	WEST HAVEN	CT		02/23/2026		1,149		(99)			(99)		1,050	1,050			
KKR2287785	WATERBURY	CT		03/25/2026		1,125		(95)			(95)		1,030	1,030			
KKR2287823	DANBURY	CT		01/14/2026		1,823		(118)			(118)		1,705	1,705			
KKR2288005	MIDDLETOWN	CT		02/27/2026		1,321		(113)			(113)		1,208	1,208			
KKR2291246	NEW LONDON	CT		02/17/2026		694		(77)			(77)		617	617			
KKR2291277	MANCHESTER	CT		03/24/2026		575		(89)			(89)		486	486			
KKR2291403	DERBY	CT		01/30/2026		703		(74)			(74)		629	629			
KKR2298465	BRISTOL	CT		03/31/2026		753		(61)			(61)		692	692			
KKR2298498	FAIRFIELD	CT		03/16/2026		1,890		(150)			(150)		1,740	1,740			
KKR2298504	NEW HAVEN	CT		04/07/2026		1,265		(101)			(101)		1,164	1,164			
KKR2298505	TORRINGTON	CT		04/21/2026		595		(49)			(49)		546	546			
KKR2298509	NEW HAVEN	CT		04/07/2026		553		(44)			(44)		509	509			
KKR2305730	ENFIELD	CT		04/15/2026		607		(47)			(47)		560	560			
KKR2305758	MERIDEN	CT		04/30/2026		709		(54)			(54)		655	655			
KKR2307580	TORRINGTON	CT		05/21/2026		349		(57)			(57)		292	292			
KKR2307594	BRISTOL	CT		05/19/2026		294		(48)			(48)		246	246			
KKR2312259	NEW HAVEN	CT		06/25/2026		651		(52)			(52)		599	599			
KKR2312293	CHAPLIN	CT		06/18/2026		140		(11)			(11)		129	129			
KKR2312311	NORWICH	CT		06/10/2026		262		(21)			(21)		241	241			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2188505	WASHINGTON	DC		09/30/2025		2,531		(208)			(208)		2,323	2,323			
KKR2203906	WASHINGTON	DC		10/28/2025		576		(47)			(47)		529	529			
KKR2284263	WASHINGTON	DC		02/27/2026		895		(76)			(76)		819	819			
KKR2284283	WASHINGTON	DC		02/27/2026		895		(76)			(76)		819	819			
KKR2298469	WASHINGTON	DC		03/23/2026		2,598		(305)			(305)		2,293	2,293			
KKR2203973	HARRINGTON	DE		10/24/2025		673		(55)			(55)		618	618			
KKR2245589	WILMINGTON	DE		12/04/2025		399		(41)			(41)		358	358			
KKR2245600	WILMINGTON	DE		10/10/2025		1,317		(136)			(136)		1,181	1,181			
KKR2253097	FENWICK ISLAND	DE		12/23/2025		5,308		(440)			(440)		4,868	4,868			
KKR2253198	WILMINGTON	DE		01/21/2026		494		(42)			(42)		452	452			
KKR2265417	HARBESON	DE		12/22/2025		1,181		(93)			(93)		1,088	1,088			
KKR2279041	NEWARK	DE		02/06/2026		429		(33)			(33)		396	396			
KKR2287923	LEWES	DE		03/03/2026		627		(52)			(52)		575	575			
KKR2305720	WILMINGTON	DE		04/17/2026		621		(47)			(47)		574	574			
KKR2305767	TOWNSEND	DE		05/15/2026		332		(27)			(27)		305	305			
3726682	MIAMI	FL		12/27/2001		33,307							33,307	33,307			
3740309	GAINSVILLE	FL		05/09/2011		118,940							118,940	118,940			
3740566	BOCA RATON	FL		06/03/2014		122,012							122,012	122,012			
3740567	BOCA RATON	FL		06/19/2014		129,966							129,966	129,966			
3740604	KISSIMMEE	FL		01/09/2015		95,282							95,282	95,282			
3740674	SANFORD	FL		08/13/2015		130,057							130,057	130,057			
3740791	MIAMI	FL		11/10/2016		255,820							255,820	255,820			
3740836	TAMPA	FL		06/01/2017		91,567							91,567	91,567			
3740899	TAMPA	FL		06/18/2018		154,056		3,784			3,784		157,840	157,840			
3740900	ORLANDO	FL		03/01/2018		101,829							101,829	101,829			
3740935	TAMPA	FL		06/18/2018		46,741							46,741	46,741			
3740938	ODESSA	FL		09/05/2018		29,303							29,303	29,303			
3740956	TAMPA	FL		09/27/2018		40,656							40,656	40,656			
3741004	DAYTONA BEACH	FL		04/26/2019		258,076							258,076	258,076			
3741013	JACKSONVILLE	FL		06/12/2019		76,578							76,578	76,578			
3741014	FORT MYERS	FL		03/03/2020		55,495							55,495	55,495			
3741023	ORLANDO	FL		10/02/2019		119,635							119,635	119,635			
3741068	SUNNY ISLES BEACH	FL		06/10/2020		70,763							70,763	70,763			
3741202	MAITLAND	FL		10/25/2021		74,122							74,122	74,122			
3741224	MIAMI	FL		12/09/2021		662,101							662,101	662,101			
3741244	HIALEAH	FL		05/09/2022		131,800		2,876			2,876		134,676	134,676			
3741332	TAMPA	FL		10/23/2023		104,372							104,372	104,372			
3741426	MIAMI BEACH	FL		10/29/2024		47,587							47,587	47,587			
3741449	WINTER PARK	FL		12/18/2024		90,340							90,340	90,340			
4000015	PENSACOLA	FL		09/18/2025		15,584		5,961			5,961		21,544	21,544			
34517SF	KEY LARGO	FL		04/28/2006		4,814							4,814	4,814			
KKR2103680	NEW PORT RICHEY	FL		05/30/2025		590		(77)			(77)		513	513			
KKR2103702	PALATKA	FL		07/28/2025		462		(59)			(59)		403	403			
KKR2103703	MIAMI	FL		06/02/2025		1,152		(148)			(148)		1,004	1,004			
KKR2103710	JACKSONVILLE	FL		07/16/2025		338		(43)			(43)		295	295			
KKR2103721	TAMPA	FL		08/12/2025		555		(71)			(71)		484	484			
KKR2103758	CAPE CORAL	FL		05/22/2025		3,910		(114)			(114)		3,796	3,796			
KKR2103807	SAINT PETERSBURG	FL		05/30/2025		1,218		(154)			(154)		1,064	1,064			
KKR2103810	SAINT PETERSBURG	FL		05/30/2025		555		(70)			(70)		485	485			
KKR2103852	TAMPA	FL		06/20/2025		335		(59)			(59)		276	276			
KKR2103861	PLANT CITY	FL		06/12/2025		603		(75)			(75)		528	528			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2103885	KEY LARGO	FL		05/21/2025		1,561		(194)			(194)		1,367	1,367			
KKR2103889	POINCIANA	FL		07/31/2025		427		(53)			(53)		374	374			
KKR2103914	MIAMI	FL		05/28/2025		2,133		(262)			(262)		1,871	1,871			
KKR2186530	ORLANDO	FL		09/17/2025		551		(45)			(45)		506	506			
KKR2186537	ANNA MARIA	FL		10/01/2025		2,997		(243)			(243)		2,754	2,754			
KKR2186550	FORT LAUDERDALE	FL		09/29/2025		526		(42)			(42)		484	484			
KKR2186559	SAINT AUGUSTINE	FL		10/03/2025		710		(58)			(58)		652	652			
KKR2186572	WEST PALM BEACH	FL		10/02/2025		746		(62)			(62)		684	684			
KKR2186579	BAY HARBOR ISLANDS	FL		10/27/2025		2,085		(178)			(178)		1,907	1,907			
KKR2186594	MIRAMAR BEACH	FL		11/03/2025		1,594		(131)			(131)		1,463	1,463			
KKR2186607	POMPANO BEACH	FL		10/06/2025		1,709		(74)			(74)		1,635	1,635			
KKR2186608	PARRISH	FL		10/03/2025		438		(35)			(35)		403	403			
KKR2186609	CAPE CORAL	FL		10/03/2025		7,084		(351)			(351)		6,733	6,733			
KKR2203838	SARASOTA	FL		10/10/2025		1,092		(88)			(88)		1,004	1,004			
KKR2203859	JACKSONVILLE	FL		11/17/2025		468		(38)			(38)		430	430			
KKR2203948	ORLANDO	FL		11/13/2025		981		(80)			(80)		901	901			
KKR2203980	MIAMI	FL		11/25/2025		2,637		(68)			(68)		2,569	2,569			
KKR2204156	BAL HARBOUR	FL		11/03/2025		7,406		(612)			(612)		6,794	6,794			
KKR2204205	PEMBROKE PINES	FL		10/17/2025		2,601		(137)			(137)		2,464	2,464			
KKR2204217	NAPLES	FL		10/29/2025		10,613		(1,885)			(1,885)		8,728	8,728			
KKR2204221	JUPITER	FL		11/04/2025		1,166		(93)			(93)		1,073	1,073			
KKR2212786	OCALA	FL		12/05/2025		503		(42)			(42)		461	461			
KKR2226240	TARPON SPRINGS	FL		11/14/2025		624		(53)			(53)		571	571			
KKR2226266	PALM BAY	FL		12/10/2025		619		(53)			(53)		566	566			
KKR2226290	CAPE CORAL	FL		11/19/2025		427		(36)			(36)		391	391			
KKR2226322	CAPE CORAL	FL		12/08/2025		665		(56)			(56)		609	609			
KKR2226343	NAPLES	FL		11/26/2025		428		(37)			(37)		391	391			
KKR2226359	FORT MYERS BEACH	FL		11/25/2025		1,957		(165)			(165)		1,792	1,792			
KKR2226385	JACKSONVILLE	FL		10/31/2025		554		(48)			(48)		506	506			
KKR2226386	BOCA RATON	FL		10/30/2025		344		(29)			(29)		315	315			
KKR2226393	PANAMA CITY BEACH	FL		12/12/2025		680		(59)			(59)		621	621			
KKR2226415	FORT LAUDERDALE	FL		12/05/2025		3,681		(320)			(320)		3,361	3,361			
KKR2226482	CAPE CORAL	FL		12/10/2025		563		(49)			(49)		514	514			
KKR2226499	PORT SAINT LUCIE	FL		12/12/2025		1,375		(118)			(118)		1,257	1,257			
KKR2233992	LADY LAKE	FL		11/12/2025		2,388		(49)			(49)		2,339	2,339			
KKR2233997	MORRISTON	FL		10/22/2025		655		(58)			(58)		597	597			
KKR2233998	OCALA	FL		10/29/2025		387		(32)			(32)		355	355			
KKR2234015	TAMPA	FL		12/31/2025		1,332		(106)			(106)		1,226	1,226			
KKR2234118	THE VILLAGES	FL		12/01/2025		545		(44)			(44)		501	501			
KKR2234124	TALLAHASSEE	FL		11/24/2025		1,744		(141)			(141)		1,603	1,603			
KKR2234257	PINECREST	FL		11/12/2025		5,111		(1,111)			(1,111)		4,000	4,000			
KKR2234260	MIAMI	FL		11/21/2025		2,379		(243)			(243)		2,136	2,136			
KKR2245473	ORLANDO	FL		10/29/2025		1,093		(36)			(36)		1,057	1,057			
KKR2245508	DORAL	FL		12/05/2025		1,255		(126)			(126)		1,129	1,129			
KKR2245515	DEERFIELD BEACH	FL		01/08/2026		1,532		(118)			(118)		1,414	1,414			
KKR2245580	LEHIGH ACRES	FL		11/07/2025		572		(56)			(56)		516	516			
KKR2245616	PALM BAY	FL		12/15/2025		846		(89)			(89)		757	757			
KKR2245621	PEMBROKE PINES	FL		12/11/2025		3,852		(51)			(51)		3,801	3,801			
KKR2245639	FORT LAUDERDALE	FL		12/09/2025		2,846		(296)			(296)		2,550	2,550			
KKR2245654	NOKOMIS	FL		12/09/2025		3,182		(217)			(217)		2,965	2,965			
KKR2245657	NORTH FORT MYERS	FL		12/05/2025		447		(47)			(47)		400	400			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2245664	MIAMI BEACH	FL		12/26/2025		558		(56)			(56)		502	502			
KKR2245731	PENSACOLA	FL		12/29/2025		508		(53)			(53)		455	455			
KKR2252836	SPRING HILL	FL		12/12/2025		3,093		(70)			(70)		3,023	3,023			
KKR2252922	NAPLES	FL		12/31/2025		642		(52)			(52)		590	590			
KKR2252999	MIAMI	FL		01/06/2026		375		(30)			(30)		345	345			
KKR2253004	PENSACOLA	FL		12/29/2025		482		(39)			(39)		443	443			
KKR2253047	DORAL	FL		01/26/2026		690		(54)			(54)		636	636			
KKR2253070	NEW PORT RICHEY	FL		01/22/2026		304		(36)			(36)		268	268			
KKR2253082	RIVIERA BEACH	FL		01/05/2026		1,135		(91)			(91)		1,044	1,044			
KKR2253093	MIRAMAR BEACH	FL		12/30/2025		1,015		(83)			(83)		932	932			
KKR2253107	COOPER CITY	FL		01/05/2026		1,959		(154)			(154)		1,805	1,805			
KKR2253118	MIAMI BEACH	FL		01/15/2026		2,804		(225)			(225)		2,579	2,579			
KKR2253123	PORT ORANGE	FL		12/12/2025		1,669		(134)			(134)		1,535	1,535			
KKR2253154	BOCA RATON	FL		12/22/2025		4,535		(124)			(124)		4,411	4,411			
KKR2253169	VENICE	FL		01/07/2026		1,187		(95)			(95)		1,092	1,092			
KKR2253194	MIAMI	FL		01/12/2026		764							764	764			
KKR2256765	SARASOTA	FL		12/05/2025		2,365		(249)			(249)		2,116	2,116			
KKR2256768	PORT ST LUCIE	FL		12/22/2025		840		(85)			(85)		755	755			
KKR2256773	CAPE CORAL	FL		11/21/2025		680		(69)			(69)		611	611			
KKR2256809	HOLLYWOOD	FL		01/09/2026		982		(101)			(101)		881	881			
KKR2265395	SUNNY ISLES BEACH	FL		12/10/2025		490		(40)			(40)		450	450			
KKR2265401	BAY HARBOR ISLANDS	FL		01/29/2026		6,398		(512)			(512)		5,886	5,886			
KKR2265437	CAPE CORAL	FL		01/08/2026		1,003		(80)			(80)		923	923			
KKR2265444	KEY BISCAYNE	FL		01/29/2026		1,712		(136)			(136)		1,576	1,576			
KKR2265445	HOMESTEAD	FL		02/10/2026		2,055		(149)			(149)		1,906	1,906			
KKR2278984	BISCAYNE PARK	FL		02/03/2026		819		(60)			(60)		759	759			
KKR2278990	CAPE CORAL	FL		01/23/2026		1,739		(144)			(144)		1,595	1,595			
KKR2279060	NORTH MIAMI	FL		02/26/2026		2,611		(204)			(204)		2,407	2,407			
KKR2279119	MIAMI	FL		01/28/2026		577		(46)			(46)		531	531			
KKR2279142	HOLIDAY	FL		01/14/2026		623		(49)			(49)		574	574			
KKR2279396	SEFFNER	FL		02/23/2026		1,669		(59)			(59)		1,610	1,610			
KKR2284267	MIAMI SPRINGS	FL		04/03/2026		5,247		(33)			(33)		5,214	5,214			
KKR2284307	MIAMI	FL		12/30/2025		5,956		(385)			(385)		5,571	5,571			
KKR2287687	MIAMI	FL		03/18/2026		790		(67)			(67)		723	723			
KKR2287738	ORANGE PARK	FL		02/23/2026		923		(77)			(77)		846	846			
KKR2287760	PANAMA CITY BEACH	FL		01/29/2026		2,217		(188)			(188)		2,029	2,029			
KKR2287765	PLANTATION	FL		02/26/2026		1,014		(86)			(86)		928	928			
KKR2287768	MIAMI BEACH	FL		03/10/2026		1,981		(63)			(63)		1,918	1,918			
KKR2287770	SOUTH MIAMI	FL		01/30/2026		3,012		(259)			(259)		2,753	2,753			
KKR2287873	MIAMI	FL		03/18/2026		4,096		(346)			(346)		3,750	3,750			
KKR2287876	SARASOTA	FL		03/23/2026		3,127		(263)			(263)		2,864	2,864			
KKR2287878	NORTH MIAMI BEACH	FL		02/23/2026		1,278		(98)			(98)		1,180	1,180			
KKR2287879	WESTON	FL		01/30/2026		9,393		(299)			(299)		9,094	9,094			
KKR2287898	LABELLE	FL		02/10/2026		432		(37)			(37)		395	395			
KKR2287914	GAINESVILLE	FL		02/26/2026		6,966		(566)			(566)		6,400	6,400			
KKR2287969	SARASOTA	FL		02/23/2026		4,939		(334)			(334)		4,605	4,605			
KKR2287978	DEERFIELD BEACH	FL		03/25/2026		1,549		(135)			(135)		1,414	1,414			
KKR2287982	DEERFIELD BEACH	FL		03/27/2026		1,602		(103)			(103)		1,499	1,499			
KKR2287997	WINTER PARK	FL		02/17/2026		985		(86)			(86)		899	899			
KKR2290320	TAMPA	FL		02/27/2026		1,143		(82)			(82)		1,061	1,061			
KKR2290321	TAMPA	FL		02/27/2026		1,143		(82)			(82)		1,061	1,061			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2290334	WEEKI WACHEE	FL		04/17/2026		821		(61)			(61)		760	760			
KKR2290346	FORT MYERS BEACH	FL		02/12/2026		477		(36)			(36)		441	441			
KKR2290358	KEY WEST	FL		11/21/2025		2,998		(223)			(223)		2,775	2,775			
KKR2290767	ORLANDO	FL		12/19/2025		1,014		(90)			(90)		924	924			
KKR2290804	CEDAR KEY	FL		12/16/2025		1,021		(92)			(92)		929	929			
KKR2290839	LEHIGH ACRES	FL		12/31/2025		1,324		(95)			(95)		1,229	1,229			
KKR2290884	KISSIMMEE	FL		11/27/2025		64							64	64			
KKR2291129	NAVARRE	FL		09/29/2025		2,208		(229)			(229)		1,979	1,979			
KKR2291149	INLET BEACH	FL		12/17/2025		662		(78)			(78)		584	584			
KKR2291158	HIALEAH	FL		01/16/2026		888		(73)			(73)		815	815			
KKR2291164	OCALA	FL		12/12/2025		518		(57)			(57)		461	461			
KKR2291167	DELRAY BEACH	FL		11/19/2025		532		(55)			(55)		477	477			
KKR2291193	TAMPA	FL		01/07/2026		788		(84)			(84)		704	704			
KKR2291200	MIAMI	FL		01/09/2026		974		(105)			(105)		869	869			
KKR2291214	CASSELBERRY	FL		02/06/2026		753		(78)			(78)		675	675			
KKR2291227	HOLLYWOOD	FL		02/03/2026		824		(125)			(125)		699	699			
KKR2291230	MIAMI	FL		02/06/2026		1,730		(183)			(183)		1,547	1,547			
KKR2291232	NAPLES	FL		03/09/2026		1,138		(122)			(122)		1,016	1,016			
KKR2291233	LARGO	FL		02/10/2026		894		(74)			(74)		820	820			
KKR2291247	MIAMI	FL		01/27/2026		2,463		(254)			(254)		2,209	2,209			
KKR2291275	ORLANDO	FL		03/27/2026		507		(56)			(56)		451	451			
KKR2291306	PENSACOLA	FL		01/28/2026		450		(68)			(68)		382	382			
KKR2291345	JENSEN BEACH	FL		04/15/2026		1,013		(105)			(105)		908	908			
KKR2291357	WINTER HAVEN	FL		04/02/2026		535		(56)			(56)		479	479			
KKR2291369	TAMPA	FL		02/26/2026		954		(87)			(87)		867	867			
KKR2291379	OCALA	FL		11/04/2025		622		(66)			(66)		556	556			
KKR2291398	WILDWOOD	FL		01/30/2026		549		(47)			(47)		502	502			
KKR2291399	WILDWOOD	FL		01/30/2026		544		(46)			(46)		498	498			
KKR2291401	FORT MYERS	FL		01/30/2026		1,851		(90)			(90)		1,761	1,761			
KKR2291402	LEHIGH ACRES	FL		01/27/2026		897		(97)			(97)		800	800			
KKR2291407	JACKSONVILLE	FL		02/02/2026		948		(34)			(34)		914	914			
KKR2291410	TAMPA	FL		01/30/2026		1,222		(130)			(130)		1,092	1,092			
KKR2291411	KISSIMMEE	FL		02/06/2026		1,005		(105)			(105)		900	900			
KKR2291415	MIDDLETON	FL		02/04/2026		318		(98)			(98)		220	220			
KKR2298174	VERO BEACH	FL		02/06/2026		4,117		(334)			(334)		3,783	3,783			
KKR2298177	LAKE WORTH BEACH	FL		03/31/2026		711		(82)			(82)		629	629			
KKR2298183	CLEARWATER	FL		04/16/2026		1,813		(65)			(65)		1,748	1,748			
KKR2298192	PORT ORANGE	FL		03/26/2026		1,414		(114)			(114)		1,300	1,300			
KKR2298195	CORAL SPRINGS	FL		03/30/2026		3,095		(248)			(248)		2,847	2,847			
KKR2298204	FORT MYERS	FL		04/09/2026		11,603		(46)			(46)		11,557	11,557			
KKR2298211	TEQUESTA	FL		04/06/2026		475		(38)			(38)		437	437			
KKR2298216	HIALEAH	FL		04/09/2026		1,351		(109)			(109)		1,242	1,242			
KKR2298462	CAPE CORAL	FL		04/20/2026		657		(53)			(53)		604	604			
KKR2298467	MIAMI	FL		04/10/2026		949		(75)			(75)		874	874			
KKR2298480	SANTA ROSA BEACH	FL		03/20/2026		8,532		(669)			(669)		7,863	7,863			
KKR2298491	KISSIMMEE	FL		04/16/2026		847		(70)			(70)		777	777			
KKR2301867	INLET BEACH	FL		05/28/2026		1,259		(155)			(155)		1,104	1,104			
KKR2301879	RIVIERA BEACH	FL		04/30/2026		419		(53)			(53)		366	366			
KKR2301911	LONGBOAT KEY	FL		03/16/2026		3,673		(451)			(451)		3,222	3,222			
KKR2301923	TAMPA	FL		04/15/2026		3,162		(388)			(388)		2,774	2,774			
KKR2301924	NAVARRE	FL		04/18/2026		499		(61)			(61)		438	438			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2301945	MIAMI	FL		03/30/2026		2,841		(246)			(246)		2,595	2,595			
KKR2305714	SARASOTA	FL		05/05/2026		339		(26)			(26)		313	313			
KKR2305716	MADEIRA BEACH	FL		04/23/2026		291		(43)			(43)		248	248			
KKR2305726	LAKELAND	FL		05/06/2026		131		(19)			(19)		112	112			
KKR2305733	MIAMI	FL		04/22/2026		1,107		(85)			(85)		1,022	1,022			
KKR2305753	WESLEY CHAPEL	FL		05/01/2026		233		(34)			(34)		199	199			
KKR2305762	HAINES CITY	FL		04/20/2026		374		(29)			(29)		345	345			
KKR2305772	PANAMA CITY BEACH	FL		05/04/2026		1,421		(63)			(63)		1,358	1,358			
KKR2305877	JACKSONVILLE	FL		12/30/2025		748		(57)			(57)		691	691			
KKR2307584	MIAMI	FL		06/18/2026		842		(143)			(143)		699	699			
KKR2307610	BARTOW	FL		06/30/2026		196		(33)			(33)		163	163			
KKR2307650	CAPE CORAL	FL		04/22/2026		653		(108)			(108)		545	545			
KKR2312250	PANAMA CITY BEACH	FL		06/18/2026		897		(73)			(73)		824	824			
KKR2312252	MIRAMAR BEACH	FL		06/26/2026		338		(28)			(28)		310	310			
KKR2312255	LAKE PLACID	FL		06/05/2026		154		(13)			(13)		141	141			
KKR2312260	DESTIN	FL		06/25/2026		198		(16)			(16)		182	182			
KKR2312276	PANAMA CITY BEACH	FL		03/13/2026		278		(19)			(19)		259	259			
KKR2312297	CORAL GABLES	FL		06/01/2026		188		(15)			(15)		173	173			
3730643	ATLANTA	GA		09/21/2006		160,236							160,236	160,236			
3740232	FORT OGLETHORPE	GA		03/05/2010		7,218							7,218	7,218			
3740465	CARROLLTON	GA		04/10/2013		190,918							190,918	190,918			
3740496	ATLANTA	GA		08/16/2013		109,142							109,142	109,142			
3740519	CONYERS	GA		11/12/2013		145,667							145,667	145,667			
3740643	SAVANNAH	GA		05/05/2015		58,292							58,292	58,292			
3740780	ALPHARETTA	GA		09/15/2016		98,045							98,045	98,045			
3740830	ATLANTA	GA		06/27/2017		275,069							275,069	275,069			
3740958	ATLANTA	GA		10/05/2018		39,250							39,250	39,250			
3741145	LAWRENCEVILLE	GA		04/28/2021		81,212							81,212	81,212			
3741159	GROVETOWN	GA		06/02/2021		41,737							41,737	41,737			
3741191	AUGUSTA	GA		09/22/2021		47,828							47,828	47,828			
3741462	ATLANTA	GA		02/18/2025		190,586		51,836			51,836		242,422	242,422			
3741514	ATLANTA	GA		08/05/2025		95,660		473			473		96,134	96,134			
KKR2103734	MACON	GA		06/25/2025		246		(31)			(31)		215	215			
KKR2103814	MARIETTA	GA		05/23/2025		1,316		(129)			(129)		1,187	1,187			
KKR2103907	NORCROSS	GA		07/31/2025		338							338	338			
KKR2103936	FOREST PARK	GA		08/06/2025		311		(38)			(38)		273	273			
KKR2103941	THOMASVILLE	GA		08/05/2025		590		(73)			(73)		517	517			
KKR2103950	STONE MOUNTAIN	GA		08/01/2025		584		(72)			(72)		512	512			
KKR2143955	HEPHZIBAH	GA		09/11/2025		529		(45)			(45)		484	484			
KKR2143964	LAGRANGE	GA		09/29/2025		498		(42)			(42)		456	456			
KKR2186615	JASPER	GA		10/30/2025		1,138		(95)			(95)		1,043	1,043			
KKR2204199	SUGAR HILL	GA		11/12/2025		1,050		(50)			(50)		1,000	1,000			
KKR2204209	CUMMING	GA		11/04/2025		3,578		(287)			(287)		3,291	3,291			
KKR2212817	MARIETTA	GA		11/03/2025		1,037		(87)			(87)		950	950			
KKR2226286	BAINBRIDGE	GA		12/19/2025		385		(32)			(32)		353	353			
KKR2226293	MABLETON	GA		11/25/2025		631		(53)			(53)		578	578			
KKR2234134	MCDONOUGH	GA		12/01/2025		1,026		(85)			(85)		941	941			
KKR2234173	SAVANNAH	GA		09/19/2025		544		(56)			(56)		488	488			
KKR2234208	AUSTELL	GA		10/01/2025		1,395		(136)			(136)		1,259	1,259			
KKR2234212	ELBERTON	GA		10/09/2025		320		(31)			(31)		289	289			
KKR2245552	BAXLEY	GA		10/24/2025		854		(25)			(25)		829	829			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2245579	AUGUSTA	GA		10/29/2025		482		(49)			(49)		433	433			
KKR2245684	DUNWOODY	GA		12/19/2025		1,093		(120)			(120)		973	973			
KKR2245724	MACON	GA		12/03/2025		298		(32)			(32)		266	266			
KKR2245725	MACON	GA		12/03/2025		175		(19)			(19)		156	156			
KKR2252844	ATLANTA	GA		11/25/2025		610		(49)			(49)		561	561			
KKR2252861	STATESBORO	GA		12/30/2025		491		(40)			(40)		451	451			
KKR2252865	SAINT MARYS	GA		12/04/2025		541		(45)			(45)		496	496			
KKR2252954	ATLANTA	GA		12/23/2025		2,259		(185)			(185)		2,074	2,074			
KKR2253090	BOGART	GA		12/11/2025		3,005		(241)			(241)		2,764	2,764			
KKR2253155	DALLAS	GA		10/27/2025		2,738		(220)			(220)		2,518	2,518			
KKR2256793	BRUNSWICK	GA		01/02/2026		412		(42)			(42)		370	370			
KKR2279028	BYRON	GA		01/29/2026		684		(54)			(54)		630	630			
KKR2279406	HARTWELL	GA		01/30/2026		1,811		(140)			(140)		1,671	1,671			
KKR2284319	CLEVELAND	GA		02/06/2026		902		(76)			(76)		826	826			
KKR2287806	AUSTELL	GA		03/06/2026		497		(40)			(40)		457	457			
KKR2287895	CARTERSVILLE	GA		02/17/2026		776		(66)			(66)		710	710			
KKR2287972	SUWANEE	GA		02/27/2026		4,329		(280)			(280)		4,049	4,049			
KKR2290758	DULUTH	GA		12/17/2025		784		(68)			(68)		716	716			
KKR2290771	LAGRANGE	GA		11/20/2025		331		(31)			(31)		300	300			
KKR2290785	ATLANTA	GA		12/03/2025		618		(55)			(55)		563	563			
KKR2290878	LAWRENCEVILLE	GA		01/16/2026		143		(86)			(86)		57	57			
KKR2291130	AUGUSTA	GA		09/30/2025		255		(29)			(29)		226	226			
KKR2291133	DECATUR	GA		11/07/2025		717		(75)			(75)		642	642			
KKR2291148	AUGUSTA	GA		12/03/2025		127		(35)			(35)		92	92			
KKR2291151	ATLANTA	GA		12/22/2025		634		(68)			(68)		566	566			
KKR2291190	MABLETON	GA		01/12/2026		764		(76)			(76)		688	688			
KKR2291201	WATKINSVILLE	GA		02/13/2026		931		(96)			(96)		835	835			
KKR2291202	KINGSLAND	GA		01/27/2026		609		(66)			(66)		543	543			
KKR2291228	LOGANVILLE	GA		02/12/2026		453		(67)			(67)		386	386			
KKR2291268	NEWNAN	GA		02/27/2026		718		(77)			(77)		641	641			
KKR2291308	SAVANNAH	GA		02/19/2026		823		(88)			(88)		735	735			
KKR2291310	ROME	GA		01/30/2026		455		(39)			(39)		416	416			
KKR2291316	MILLEDGEVILLE	GA		02/03/2026		275		(42)			(42)		233	233			
KKR2291319	COLUMBUS	GA		02/05/2026		298		(33)			(33)		265	265			
KKR2291329	COLUMBUS	GA		03/04/2026		425		(45)			(45)		380	380			
KKR2291337	ATLANTA	GA		04/06/2026		397		(42)			(42)		355	355			
KKR2291339	LAWRENCEVILLE	GA		03/20/2026		941		(97)			(97)		844	844			
KKR2291343	CONYERS	GA		03/30/2026		599		(63)			(63)		536	536			
KKR2291349	BRUNSWICK	GA		03/12/2026		371		(40)			(40)		331	331			
KKR2291350	COVINGTON	GA		03/19/2026		413		(45)			(45)		368	368			
KKR2291372	RIVERDALE	GA		10/31/2025		647		(60)			(60)		587	587			
KKR2291374	ATLANTA	GA		10/31/2025		560		(59)			(59)		501	501			
KKR2291375	ATLANTA	GA		11/14/2025		460		(49)			(49)		411	411			
KKR2291381	CARTERSVILLE	GA		11/24/2025		538		(56)			(56)		482	482			
KKR2291389	AUGUSTA	GA		01/30/2026		339		(36)			(36)		303	303			
KKR2291391	RIVERDALE	GA		01/23/2026		763		(49)			(49)		714	714			
KKR2298182	JOHNS CREEK	GA		04/17/2026		3,918		(350)			(350)		3,568	3,568			
KKR2298193	ATLANTA	GA		03/23/2026		9,238		(411)			(411)		8,827	8,827			
KKR2298199	WINSTON	GA		04/10/2026		826		(97)			(97)		729	729			
KKR2298479	JASPER	GA		03/30/2026		441		(35)			(35)		406	406			
KKR2298493	JASPER	GA		03/30/2026		263							263	263			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2298517	COLUMBUS	GA		04/07/2026		300		(25)			(25)		275	275			
KKR2305755	JASPER	GA		03/30/2026		283		(22)			(22)		261	261			
KKR2305899	DALTON	GA		04/20/2026		167		(24)			(24)		143	143			
KKR2307579	ATLANTA	GA		04/21/2026		663		(59)			(59)		604	604			
KKR2307582	GAINESVILLE	GA		06/22/2026		208		(34)			(34)		174	174			
KKR2312291	ELLIJAY	GA		04/21/2026		773		(32)			(32)		741	741			
KKR2256776	LAIE	HI		10/08/2025		2,041		(205)			(205)		1,836	1,836			
KKR2284287	KOLOA	HI		03/24/2026		824		(100)			(100)		724	724			
KKR2290759	MAKAWAO	HI		12/18/2025		2,730		(241)			(241)		2,489	2,489			
KKR2252826	DES MOINES	IA		12/24/2025		313		(26)			(26)		287	287			
3740921	MERIDIAN	ID		06/06/2018		62,353							62,353	62,353			
KKR2186603	KUNA	ID		10/07/2025		2,082		(119)			(119)		1,963	1,963			
KKR2188515	LEWISTON	ID		10/16/2025		918		(59)			(59)		859	859			
KKR2226214	SANDPOINT	ID		11/25/2025		1,047		(92)			(92)		955	955			
KKR2234128	HORSESHOE BEND	ID		11/21/2025		1,630		(131)			(131)		1,499	1,499			
KKR2284255	BOISE	ID		02/02/2026		1,444		(124)			(124)		1,320	1,320			
KKR2287936	MERIDIAN	ID		03/02/2026		1,035		(89)			(89)		946	946			
KKR2290347	SALMON	ID		02/05/2026		579		(42)			(42)		537	537			
KKR2290387	EAGLE	ID		02/27/2026		875		(49)			(49)		826	826			
KKR2290396	WILDER	ID		02/27/2026		432		(32)			(32)		400	400			
KKR2312267	POCATELLO	ID		05/26/2026		235		(20)			(20)		215	215			
3731350	ARLINGTON HEIGHTS	IL		10/05/2006		108,281							108,281	108,281			
3740722	ARLINGTON HEIGHTS	IL		06/21/2016		18,304							18,304	18,304			
3740767	CHICAGO	IL		10/19/2016		66,430		965			965		67,395	67,395			
3740774	CHICAGO	IL		05/14/2019		8,395							8,395	8,395			
3740910	CHICAGO	IL		04/12/2018		42,533							42,533	42,533			
3740920	WILMINGTON	IL		05/22/2018		64,812							64,812	64,812			
3740931	CHICAGO	IL		06/28/2018		102,484							102,484	102,484			
3741390	CHICAGO	IL		10/08/2024		1,012,207							1,012,207	1,012,207			
KKR2103731	SAINT CHARLES	IL		06/30/2025		1,425		(182)			(182)		1,243	1,243			
KKR2143931	CARPENTERSVILLE	IL		09/24/2025		375		(32)			(32)		343	343			
KKR2203831	WAUKEGAN	IL		10/24/2025		759		(62)			(62)		697	697			
KKR2203934	WAUKEGAN	IL		11/25/2025		595		(49)			(49)		546	546			
KKR2226268	NAPERVILLE	IL		11/20/2025		1,000		(86)			(86)		914	914			
KKR2234013	EVANSTON	IL		12/16/2025		1,575		(126)			(126)		1,449	1,449			
KKR2234019	EVANSTON	IL		12/26/2025		1,176		(94)			(94)		1,082	1,082			
KKR2234047	STREAMWOOD	IL		12/30/2025		1,784		(55)			(55)		1,729	1,729			
KKR2234136	NORTHBROOK	IL		12/08/2025		909		(74)			(74)		835	835			
KKR2234138	VILLA PARK	IL		12/04/2025		607		(49)			(49)		558	558			
KKR2245544	ROCKFORD	IL		11/14/2025		131		(20)			(20)		111	111			
KKR2245550	KANKAKEE	IL		10/27/2025		197		(20)			(20)		177	177			
KKR2245716	ELGIN	IL		12/12/2025		1,654		(42)			(42)		1,612	1,612			
KKR2252892	PLAINFIELD	IL		01/27/2026		803		(65)			(65)		738	738			
KKR2252990	CHICAGO	IL		01/05/2026		1,310		(57)			(57)		1,253	1,253			
KKR2253114	ELGIN	IL		01/05/2026		242,695		(394)			(394)		242,301	242,301			
KKR2253186	VILLA PARK	IL		01/13/2026		790		(65)			(65)		725	725			
KKR2279038	OAK FOREST	IL		01/30/2026		656		(41)			(41)		615	615			
KKR2279045	CHICAGO	IL		12/11/2025		1,055		(82)			(82)		973	973			
KKR2279070	NORTH CHICAGO	IL		02/27/2026		420		(32)			(32)		388	388			
KKR2279120	CHICAGO	IL		02/03/2026		858		(66)			(66)		792	792			
KKR2279125	NORTH CHICAGO	IL		02/25/2026		394		(30)			(30)		364	364			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2279126	NORTH CHICAGO	IL		02/25/2026		357		(27)			(27)		330	330			
KKR2279133	ROCKFORD	IL		01/30/2026		519		(40)			(40)		479	479			
KKR2279421	RIVERSIDE	IL		02/17/2026		3,551		(57)			(57)		3,494	3,494			
KKR2287725	FOX LAKE	IL		02/27/2026		456		(38)			(38)		418	418			
KKR2287767	CHICAGO	IL		02/12/2026		748		(67)			(67)		681	681			
KKR2287800	COLUMBIA	IL		02/26/2026		803		(43)			(43)		760	760			
KKR2287853	PEORIA	IL		02/10/2026		497		(44)			(44)		453	453			
KKR2287854	PEORIA	IL		02/10/2026		499		(44)			(44)		455	455			
KKR2287902	VERNON HILLS	IL		02/23/2026		783		(66)			(66)		717	717			
KKR2287970	PLAINFIELD	IL		02/19/2026		1,340		(110)			(110)		1,230	1,230			
KKR2288006	MOUNT PROSPECT	IL		12/23/2025		1,074		(103)			(103)		971	971			
KKR2290342	CHICAGO	IL		02/18/2026		732		(53)			(53)		679	679			
KKR2290345	CHICAGO	IL		04/03/2026		882		(66)			(66)		816	816			
KKR2290401	CHICAGO	IL		02/13/2026		980		(74)			(74)		906	906			
KKR2290882	ELMHURST	IL		01/12/2026		1,625		(148)			(148)		1,477	1,477			
KKR2291198	CHICAGO	IL		02/13/2026		1,561		(104)			(104)		1,457	1,457			
KKR2291231	NORTHBROOK	IL		02/05/2026		3,800		(125)			(125)		3,675	3,675			
KKR2298178	JOLIET	IL		03/26/2026		20,886		(69)			(69)		20,817	20,817			
KKR2298463	YORKVILLE	IL		04/10/2026		476		(39)			(39)		437	437			
KKR2298475	NORTHBROOK	IL		04/10/2026		992		(81)			(81)		911	911			
KKR2301925	MONTGOMERY	IL		05/14/2026		91,165		(81)			(81)		91,084	91,084			
KKR2301937	LISLE	IL		03/20/2026		523		(64)			(64)		459	459			
KKR2301940	DES PLAINES	IL		03/12/2026		737		(91)			(91)		646	646			
KKR2305760	CHICAGO	IL		05/05/2026		1,470		(114)			(114)		1,356	1,356			
KKR2307588	MORTON GROVE	IL		06/18/2026		327		(55)			(55)		272	272			
KKR2307595	NORTH CHICAGO	IL		03/06/2026		183		(30)			(30)		153	153			
KKR2307613	CHICAGO	IL		04/28/2026		396		(64)			(64)		332	332			
KKR2312258	SKOKIE	IL		06/12/2026		363		(30)			(30)		333	333			
KKR2314512	CHICAGO	IL		05/29/2026		173		(11)			(11)		162	162			
3740869	CARMEL	IN		11/15/2017		49,643							49,643	49,643			
3740888	CARMEL	IN		12/28/2017		75,393							75,393	75,393			
3741217	INDIANAPOLIS	IN		12/21/2021		750,000							750,000	750,000			
34511SF	NEWBURGH	IN		03/20/2006		6,899							6,899	6,899			
34512SF	NOBLESVILLE	IN		05/30/2006		8,032							8,032	8,032			
34513SF	INDIANAPOLIS	IN		05/30/2006		7,073							7,073	7,073			
KKR2103673	ANDERSON	IN		06/12/2025		256		(34)			(34)		222	222			
KKR2103834	VALPARAISO	IN		07/08/2025		463		(58)			(58)		405	405			
KKR2103849	MUNCIE	IN		01/24/2025		291		(36)			(36)		255	255			
KKR2103958	SOUTH BEND	IN		07/08/2025		271		(36)			(36)		235	235			
KKR2203835	LOWELL	IN		10/28/2025		527		(44)			(44)		483	483			
KKR2203880	WHITELAND	IN		10/21/2025		464		(38)			(38)		426	426			
KKR2226205	VALPARAISO	IN		12/19/2025		405		(29)			(29)		376	376			
KKR2226237	INDIANAPOLIS	IN		12/03/2025		405		(35)			(35)		370	370			
KKR2226378	SAINT JOHN	IN		12/26/2025		607		(53)			(53)		554	554			
KKR2226379	HOBART	IN		11/14/2025		483		(42)			(42)		441	441			
KKR2245566	TERRE HAUTE	IN		10/30/2025		258		(26)			(26)		232	232			
KKR2252877	MUNCIE	IN		12/30/2025		466		(38)			(38)		428	428			
KKR2252925	INDIANAPOLIS	IN		12/12/2025		1,350		(108)			(108)		1,242	1,242			
KKR2253140	GRANGER	IN		01/15/2026		5,872		(109)			(109)		5,763	5,763			
KKR2279083	ELKHART	IN		02/06/2026		467		(36)			(36)		431	431			
KKR2279378	MISHAWAKA	IN		02/12/2026		417		(32)			(32)		385	385			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2287736	GREENFIELD	IN		03/12/2026		578		(50)			(50)		528	528			
KKR2287737	SCHERERVILLE	IN		03/20/2026		972		(84)			(84)		888	888			
KKR2287742	CHESTERTON	IN		03/20/2026		571		(50)			(50)		521	521			
KKR2287844	VALPARAISO	IN		03/10/2026		911		(77)			(77)		834	834			
KKR2287891	NOBLESVILLE	IN		03/13/2026		973		(63)			(63)		910	910			
KKR2287946	FISHERS	IN		02/26/2026		1,965		(114)			(114)		1,851	1,851			
KKR2290324	MUNCIE	IN		03/17/2026		225		(18)			(18)		207	207			
KKR2290746	NOBLESVILLE	IN		12/10/2025		449		(31)			(31)		418	418			
KKR2290782	KOKOMO	IN		12/12/2025		342		(33)			(33)		309	309			
KKR2290799	MISHAWAKA	IN		12/05/2025		481		(42)			(42)		439	439			
KKR2291335	INDIANAPOLIS	IN		03/20/2026		295		(32)			(32)		263	263			
KKR2291355	FISHERS	IN		04/01/2026		644		(68)			(68)		576	576			
KKR2291366	INDIANAPOLIS	IN		04/06/2026		333		(36)			(36)		297	297			
KKR2291371	GARY	IN		09/09/2025		229		(36)			(36)		193	193			
KKR2305724	MUNSTER	IN		05/12/2026		1,334		(74)			(74)		1,260	1,260			
KKR2312298	CARMEL	IN		06/01/2026		163		(13)			(13)		150	150			
KKR2312300	PENDLETON	IN		05/29/2026		203		(16)			(16)		187	187			
KKR2312373	INDIANAPOLIS	IN		06/18/2026		229		(19)			(19)		210	210			
KKR2312380	FORT WAYNE	IN		06/09/2026		613		(50)			(50)		563	563			
3740491	OLATHE	KS		06/28/2013		95,605							95,605	95,605			
KKR2245563	WICHITA	KS		10/31/2025		311		(32)			(32)		279	279			
KKR2256751	KANSAS CITY	KS		10/03/2025		363		(37)			(37)		326	326			
KKR2278961	KECHI	KS		01/30/2026		831		(65)			(65)		766	766			
KKR2290331	KECHI	KS		01/29/2026		828		(62)			(62)		766	766			
KKR2290775	KANSAS CITY	KS		12/16/2025		317		(29)			(29)		288	288			
KKR2291313	MISSION	KS		02/10/2026		821		(88)			(88)		733	733			
KKR2291385	ROELAND PARK	KS		12/17/2025		578		(89)			(89)		489	489			
KKR2103665	LOUISVILLE	KY		06/18/2025		1,658		(39)			(39)		1,619	1,619			
KKR2103787	LOUISVILLE	KY		07/02/2025		323		(41)			(41)		282	282			
KKR2226209	LOUISVILLE	KY		11/04/2025		777		(70)			(70)		707	707			
KKR2226239	COVINGTON	KY		12/23/2025		489		(42)			(42)		447	447			
KKR2245690	LOUISVILLE	KY		12/30/2025		424		(44)			(44)		380	380			
KKR2253125	ALEXANDRIA	KY		01/06/2026		1,288		(52)			(52)		1,236	1,236			
KKR2298187	UNION	KY		03/27/2026		867		(68)			(68)		799	799			
KKR2298481	LOUISVILLE	KY		04/29/2026		451		(53)			(53)		398	398			
KKR2298519	LOUISVILLE	KY		03/23/2026		447		(35)			(35)		412	412			
KKR2301876	LOUISVILLE	KY		12/23/2025		377		(34)			(34)		343	343			
3740473	MANDEVILLE	LA		01/10/2014		37,380							37,380	37,380			
KKR2103717	ALBANY	LA		05/14/2025		377		(48)			(48)		329	329			
KKR2103765	BATON ROUGE	LA		07/01/2025		613		(78)			(78)		535	535			
KKR2186590	SHREVEPORT	LA		10/29/2025		340		(28)			(28)		312	312			
KKR2226493	GONZALES	LA		11/07/2025		1,273		(84)			(84)		1,189	1,189			
KKR2245717	NEW ORLEANS	LA		12/09/2025		245		(37)			(37)		208	208			
KKR2253109	METAIRIE	LA		01/02/2026		1,110		(41)			(41)		1,069	1,069			
KKR2279110	LAFAYETTE	LA		02/20/2026		455		(35)			(35)		420	420			
KKR2287938	PONCHATOULA	LA		03/09/2026		928		(83)			(83)		845	845			
KKR2298506	BATON ROUGE	LA		01/23/2026		360		(28)			(28)		332	332			
KKR2298520	NEW ORLEANS	LA		03/20/2026		1,321		(105)			(105)		1,216	1,216			
KKR2298525	BATON ROUGE	LA		02/10/2026		351		(27)			(27)		324	324			
KKR2305721	ZWOLLE	LA		04/10/2026		623		(48)			(48)		575	575			
KKR2305759	GRAND ISLE	LA		04/30/2026		816		(64)			(64)		752	752			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2312301	NEW ORLEANS	LA		05/15/2026		235		(19)			(19)		216	216			
KKR2312305	NEW ORLEANS	LA		05/15/2026		224		(18)			(18)		206	206			
KKR2312306	NEW ORLEANS	LA		05/11/2026		224		(18)			(18)		206	206			
3740847	CAMBRIDGE	MA		04/27/2018		155,089		7,582			7,582		162,671	162,671			
3740972	QUINCY	MA		11/20/2018		24,656							24,656	24,656			
KKR2103948	PITTSFIELD	MA		07/23/2025		424		(52)			(52)		372	372			
KKR2188578	MEDFORD	MA		10/15/2025		1,450		(121)			(121)		1,329	1,329			
KKR2204210	GLOUCESTER	MA		11/06/2025		1,044		(84)			(84)		960	960			
KKR2226344	NEW BEDFORD	MA		12/03/2025		1,499		(129)			(129)		1,370	1,370			
KKR2226381	CHICOPEE	MA		12/30/2025		840		(72)			(72)		768	768			
KKR2233999	QUINCY	MA		11/26/2025		1,241		(101)			(101)		1,140	1,140			
KKR2252968	ADAMS	MA		12/22/2025		554		(47)			(47)		507	507			
KKR2265391	NEWTON	MA		02/03/2026		2,355		(188)			(188)		2,167	2,167			
KKR2284247	PITTSFIELD	MA		04/01/2026		70		(51)			(51)		19	19			
KKR2284352	BELMONT	MA		01/23/2026		4,850		(407)			(407)		4,443	4,443			
KKR2287695	HYDE PARK	MA		03/23/2026		1,752		(143)			(143)		1,609	1,609			
KKR2287714	MALDEN	MA		03/16/2026		3,230		(214)			(214)		3,016	3,016			
KKR2287926	BOSTON	MA		02/26/2026		3,420		(163)			(163)		3,257	3,257			
KKR2290326	WORCESTER	MA		02/27/2026		1,234		(93)			(93)		1,141	1,141			
KKR2290340	BROCKTON	MA		02/25/2026		658		(49)			(49)		609	609			
KKR2291278	MILTON	MA		03/23/2026		1,684		(182)			(182)		1,502	1,502			
KKR2291348	PITTSFIELD	MA		03/02/2026		375		(40)			(40)		335	335			
KKR2298456	LOWELL	MA		04/17/2026		2,330		(187)			(187)		2,143	2,143			
KKR2301874	EVERETT	MA		03/20/2026		1,243		(156)			(156)		1,087	1,087			
KKR2301938	SAUGUS	MA		04/10/2026		913		(114)			(114)		799	799			
KKR2305738	SPRINGFIELD	MA		02/26/2026		638		(52)			(52)		586	586			
KKR2307597	SPRINGFIELD	MA		04/30/2026		268		(45)			(45)		223	223			
KKR2307614	LAWRENCE	MA		02/13/2026		683		(117)			(117)		566	566			
KKR2312296	PROVINCETOWN	MA		06/12/2026		466		(38)			(38)		428	428			
3740754	ROCKVILLE	MD		08/23/2016		419,105		375			375		419,480	419,480			
3741028	ROCKVILLE	MD		12/17/2019		149,454							149,454	149,454			
3741334	SPARROWS POINT	MD		01/10/2024		223,553							223,553	223,553			
3741429	OXON HILL	MD		11/06/2024		135,222							135,222	135,222			
34519SF	ANNAPOLIS	MD		04/28/2006		7,127							7,127	7,127			
KKR2103742	BALTIMORE	MD		07/09/2025		609		(78)			(78)		531	531			
KKR2103774	BALTIMORE	MD		07/21/2025		396		(50)			(50)		346	346			
KKR2103879	WINDSOR MILL	MD		03/21/2025		480		(60)			(60)		420	420			
KKR2188560	COOKSVILLE	MD		09/22/2025		1,104		(92)			(92)		1,012	1,012			
KKR2203850	OCEAN CITY	MD		10/29/2025		667		(43)			(43)		624	624			
KKR2212816	LA PLATA	MD		12/03/2025		821		(71)			(71)		750	750			
KKR2226383	SMITHSBURG	MD		11/13/2025		608		(52)			(52)		556	556			
KKR2234219	SEVERN	MD		11/04/2025		1,190		(118)			(118)		1,072	1,072			
KKR2245492	BALTIMORE	MD		10/29/2025		288		(31)			(31)		257	257			
KKR2245494	BALTIMORE	MD		10/21/2025		616		(64)			(64)		552	552			
KKR2245539	CATONSVILLE	MD		11/20/2025		899		(81)			(81)		818	818			
KKR2245557	BALTIMORE	MD		10/28/2025		464		(47)			(47)		417	417			
KKR2245635	BALTIMORE	MD		12/11/2025		378		(41)			(41)		337	337			
KKR2245675	BALTIMORE	MD		12/29/2025		472		(49)			(49)		423	423			
KKR2245742	BALTIMORE	MD		04/21/2025		339		(35)			(35)		304	304			
KKR2252931	SEVERNA PARK	MD		11/15/2025		2,524		(202)			(202)		2,322	2,322			
KKR2279385	GAITHERSBURG	MD		02/11/2026		2,284		(178)			(178)		2,106	2,106			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2287755	ANNAPOLIS	MD		02/25/2026		1,262		(83)			(83)		1,179	1,179			
KKR2287833	LAUREL	MD		03/10/2026		1,042		(69)			(69)		973	973			
KKR2287964	BEL AIR	MD		03/09/2026		351		(31)			(31)		320	320			
KKR2290743	BALTIMORE	MD		10/09/2025		270		(23)			(23)		247	247			
KKR2290865	PIKESVILLE	MD		12/15/2025		569		(51)			(51)		518	518			
KKR2290868	PIKESVILLE	MD		12/02/2025		455		(41)			(41)		414	414			
KKR2291289	BALTIMORE	MD		09/24/2025		437		(47)			(47)		390	390			
KKR2291300	BALTIMORE	MD		01/08/2026		333		(35)			(35)		298	298			
KKR2291341	BALTIMORE	MD		02/26/2026		505		(54)			(54)		451	451			
KKR2291394	TEMPLE HILLS	MD		02/03/2026		351		(38)			(38)		313	313			
KKR2305740	PRINCESS ANNE	MD		03/18/2026		193		(28)			(28)		165	165			
KKR2305890	COLUMBIA	MD		04/14/2026		329,215							329,215	329,215			
KKR2245737	WATERVILLE	ME		12/29/2025		324		(36)			(36)		288	288			
KKR2291414	ELIOT	ME		02/27/2026		619		(67)			(67)		552	552			
3741043	GUADALAJARA	MEX		12/19/2019		110,682							110,682	110,682			
3741272	DETROIT	MI		08/25/2022		84,563							84,563	84,563			
4000012	WESTLAND	MI		09/18/2025		3,333		2,301			2,301		5,634	5,634			
KKR2103700	TROY	MI		06/02/2025		694		(89)			(89)		605	605			
KKR2103743	DETROIT	MI		07/29/2025		307		(39)			(39)		268	268			
KKR2103794	DETROIT	MI		07/07/2025		328		(42)			(42)		286	286			
KKR2103799	DEARBORN	MI		07/24/2025		473		(60)			(60)		413	413			
KKR2103928	DETROIT	MI		07/25/2025		513		(63)			(63)		450	450			
KKR2143966	PETOSKEY	MI		09/10/2025		473		(43)			(43)		430	430			
KKR2188513	SOUTHGATE	MI		11/07/2025		266		(24)			(24)		242	242			
KKR2212848	TRAVERSE CITY	MI		10/17/2025		5,273		(437)			(437)		4,836	4,836			
KKR2212859	BRIDGMAN	MI		11/04/2025		1,589		(130)			(130)		1,459	1,459			
KKR2226311	PONTIAC	MI		11/25/2025		357		(30)			(30)		327	327			
KKR2226428	MANCELONA	MI		11/19/2025		1,575		(136)			(136)		1,439	1,439			
KKR2226453	MIDLAND	MI		11/17/2025		1,014		(89)			(89)		925	925			
KKR2245479	DETROIT	MI		11/24/2025		182		(19)			(19)		163	163			
KKR2245490	DETROIT	MI		08/22/2025		345		(38)			(38)		307	307			
KKR2245721	ROYAL OAK	MI		12/04/2025		568		(60)			(60)		508	508			
KKR2245738	DEARBORN HEIGHTS	MI		01/06/2026		558		(47)			(47)		511	511			
KKR2256753	DEARBORN	MI		11/20/2025		599		(60)			(60)		539	539			
KKR2287843	WILLIAMSTON	MI		03/25/2026		906		(59)			(59)		847	847			
KKR2287976	GLADWIN	MI		03/06/2026		1,269		(48)			(48)		1,221	1,221			
KKR2290314	FREELAND	MI		12/12/2025		208		(22)			(22)		186	186			
KKR2290359	NORTON SHORES	MI		11/11/2025		635		(47)			(47)		588	588			
KKR2290391	FENTON	MI		02/20/2026		2,218		(162)			(162)		2,056	2,056			
KKR2290769	EVART	MI		12/17/2025		460		(42)			(42)		418	418			
KKR2290784	ANN ARBOR	MI		12/05/2025		534		(48)			(48)		486	486			
KKR2291412	HOWELL	MI		01/30/2026		688		(76)			(76)		612	612			
KKR2301881	DETROIT	MI		05/20/2026		141		(41)			(41)		100	100			
KKR2305885	WYOMING	MI		04/10/2026		1,288		(51)			(51)		1,237	1,237			
KKR2305901	CLINTON TOWNSHIP	MI		03/06/2026		590		(46)			(46)		544	544			
KKR2307585	DETROIT	MI		03/31/2026		202		(34)			(34)		168	168			
KKR2307587	DETROIT	MI		06/09/2026		129		(29)			(29)		100	100			
3740322	MINNEAPOLIS	MN		06/23/2011		48,924							48,924	48,924			
3740359	DULUTH	MN		11/16/2011		28,765							28,765	28,765			
3740360	DULUTH	MN		11/16/2011		45,330							45,330	45,330			
3740362	BLAINE	MN		04/18/2012		55,069							55,069	55,069			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3740427	INVER GROVE HEIGHTS	MN		10/18/2012		38,297							38,297	38,297			
3740443	MINNEAPOLIS	MN		11/20/2012		33,168							33,168	33,168			
3740450	BLAINE	MN		12/14/2012		21,911							21,911	21,911			
3740484	MINNEAPOLIS	MN		08/29/2013		154,794							154,794	154,794			
3740495	MONTICELLO	MN		08/08/2013		37,943							37,943	37,943			
3740721	EDEN PRAIRIE	MN		04/14/2016		75,661							75,661	75,661			
3741333	FRIDLEY	MN		10/19/2023		106,245							106,245	106,245			
34501SF	EDEN PRAIRIE	MN		11/29/2001		3,610							3,610	3,610			
34518SF	SAINT LOUIS PARK	MN		04/28/2006		5,875							5,875	5,875			
KKR2226384	CANNON FALLS	MN		12/10/2025		466		(42)			(42)		424	424			
KKR2245718	ROSEMOUNT	MN		12/04/2025		731		(77)			(77)		654	654			
KKR2265362	MINNEAPOLIS	MN		02/12/2026		1,708		(107)			(107)		1,601	1,601			
KKR2279130	MINNEAPOLIS	MN		02/13/2026		799		(65)			(65)		734	734			
KKR2290355	MINNETRISTA	MN		11/17/2025		981		(71)			(71)		910	910			
KKR2298198	WHITE BEAR LAKE	MN		04/14/2026		623		(50)			(50)		573	573			
KKR2298459	COLUMBIA HEIGHTS	MN		04/09/2026		462		(38)			(38)		424	424			
KKR2305887	BLAINE	MN		03/23/2026		25,680		(39)			(39)		25,641	25,641			
KKR2307577	DULUTH	MN		05/06/2026		207		(34)			(34)		173	173			
KKR2312307	ROCHESTER	MN		06/01/2026		173		(12)			(12)		161	161			
KKR2312366	ROCHESTER	MN		05/29/2026		585		(49)			(49)		536	536			
3740087	WENTZVILLE	MO		11/01/2007		39,415							39,415	39,415			
3741299	KANSAS CITY	MO		06/28/2023		52,445							52,445	52,445			
KKR2103786	SAINT LOUIS	MO		08/01/2025		280		(36)			(36)		244	244			
KKR2103843	KANSAS CITY	MO		08/13/2025		541		(68)			(68)		473	473			
KKR2103856	SAINT ANN	MO		05/02/2025		2,614		(326)			(326)		2,288	2,288			
KKR2103864	KANSAS CITY	MO		07/18/2025		491		(61)			(61)		430	430			
KKR2103875	INDEPENDENCE	MO		08/04/2025		1,032		(129)			(129)		903	903			
KKR2143946	KANSAS CITY	MO		10/07/2025		184		(40)			(40)		144	144			
KKR2203879	BELTON	MO		10/20/2025		345		(42)			(42)		303	303			
KKR2212768	SAINT LOUIS	MO		11/10/2025		456		(39)			(39)		417	417			
KKR2226309	SAINT LOUIS	MO		12/10/2025		1,796		(77)			(77)		1,719	1,719			
KKR2253067	KANSAS CITY	MO		01/23/2026		620		(48)			(48)		572	572			
KKR2253141	COLUMBIA	MO		11/14/2025		53,852		(957)			(957)		52,895	52,895			
KKR2256752	INDEPENDENCE	MO		11/26/2025		535		(54)			(54)		481	481			
KKR2256756	KANSAS CITY	MO		12/26/2025		494		(51)			(51)		443	443			
KKR2287783	ARNOLD	MO		03/23/2026		963		(83)			(83)		880	880			
KKR2287819	RAYTOWN	MO		03/25/2026		715		(62)			(62)		653	653			
KKR2287821	GRANDVIEW	MO		02/27/2026		509		(34)			(34)		475	475			
KKR2287848	INDEPENDENCE	MO		02/27/2026		482		(41)			(41)		441	441			
KKR2287987	ST LOUIS	MO		02/27/2026		420		(36)			(36)		384	384			
KKR2290309	KANSAS CITY	MO		01/09/2026		711		(53)			(53)		658	658			
KKR2290762	SAINT LOUIS	MO		12/03/2025		662		(60)			(60)		602	602			
KKR2290763	GRANDVIEW	MO		12/17/2025		305		(29)			(29)		276	276			
KKR2291132	WARSAW	MO		09/30/2025		354		(39)			(39)		315	315			
KKR2291147	HILLSBORO	MO		12/08/2025		651		(68)			(68)		583	583			
KKR2291166	KANSAS CITY	MO		11/07/2025		491		(53)			(53)		438	438			
KKR2291218	LEES SUMMIT	MO		02/06/2026		903		(97)			(97)		806	806			
KKR2291236	WARRENSBURG	MO		02/05/2026		567		(63)			(63)		504	504			
KKR2291257	FLORISSANT	MO		02/03/2026		557		(61)			(61)		496	496			
KKR2291287	INDEPENDENCE	MO		06/26/2025		284		(44)			(44)		240	240			
KKR2291293	KANSAS CITY	MO		11/20/2025		218		(34)			(34)		184	184			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2291295	KANSAS CITY	MO		12/05/2025		502		(53)			(53)		449	449			
KKR2291297	KANSAS CITY	MO		12/15/2025		456		(48)			(48)		408	408			
KKR2291303	SAINT LOUIS	MO		02/12/2026		668		(73)			(73)		595	595			
KKR2291307	KANSAS CITY	MO		02/24/2026		75		(74)			(74)		1	1			
KKR2291309	GRANDVIEW	MO		02/25/2026		662		(71)			(71)		591	591			
KKR2291318	INDEPENDENCE	MO		02/17/2026		1,127		(120)			(120)		1,007	1,007			
KKR2291331	JOPLIN	MO		03/10/2026		623		(65)			(65)		558	558			
KKR2291365	SAINT LOUIS	MO		03/24/2026		345		(37)			(37)		308	308			
KKR2291421	KANSAS CITY	MO		09/12/2025		594		(63)			(63)		531	531			
KKR2301869	KANSAS CITY	MO		05/19/2026		528		(67)			(67)		461	461			
KKR2307575	PLEASANT HILL	MO		03/26/2026		848		(73)			(73)		775	775			
KKR2307598	BERKELEY	MO		05/07/2026		123		(20)			(20)		103	103			
KKR2312257	OSAGE BEACH	MO		05/21/2026		618		(50)			(50)		568	568			
KKR2226231	BRANDON	MS		11/25/2025		501		(43)			(43)		458	458			
KKR2245709	JACKSON	MS		12/15/2025		194		(20)			(20)		174	174			
KKR2265432	OLIVE BRANCH	MS		12/19/2025		10,931		(126)			(126)		10,805	10,805			
KKR2290791	SOUTHAVEN	MS		12/01/2025		484		(44)			(44)		440	440			
KKR2291187	TUPELO	MS		12/30/2025		765		(82)			(82)		683	683			
KKR2291203	GAUTIER	MS		01/09/2026		486		(52)			(52)		434	434			
KKR2291207	PASS CHRISTIAN	MS		02/02/2026		393		(44)			(44)		349	349			
KKR2291266	PASCAGOULA	MS		02/27/2026		280		(30)			(30)		250	250			
KKR2305775	BILOXI	MS		05/15/2026		343		(27)			(27)		316	316			
KKR2256766	BIG SKY	MT		12/11/2025		3,288		(331)			(331)		2,957	2,957			
KKR2279338	FLORENCE	MT		01/29/2026		342		(27)			(27)		315	315			
3728547	ASHEVILLE	NC		10/04/2004		17,121							17,121	17,121			
3730139	ASHEVILLE	NC		11/03/2006		17,935		130			130		18,065	18,065			
3740314	HENDERSONVILE	NC		05/18/2011		32,670							32,670	32,670			
3740793	RALEIGH	NC		01/25/2017		109,045							109,045	109,045			
3740801	CHARLOTTE	NC		03/01/2017		291,143							291,143	291,143			
3740817	WILMINGTON	NC		07/27/2017		42,337							42,337	42,337			
3740937	DURHAM	NC		09/05/2018		39,071							39,071	39,071			
3740939	CARY	NC		10/19/2018		37,343							37,343	37,343			
3740944	RALEIGH	NC		07/31/2018		48,757							48,757	48,757			
3740984	CHARLOTTE	NC		12/20/2018		312,018							312,018	312,018			
3741065	CHARLOTTE	NC		03/19/2020		126,321							126,321	126,321			
3741152	CHARLOTTE	NC		05/26/2021		48,312							48,312	48,312			
3741188	RALEIGH	NC		10/20/2021		12,989							12,989	12,989			
3741276	FAYETTEVILLE	NC		07/08/2022		30,975							30,975	30,975			
3741345	CHARLOTTE	NC		12/28/2023		14,474		15,634			15,634		30,108	30,108			
3741395	HUNTERSVILLE	NC		08/14/2024		43,658							43,658	43,658			
KKR2103890	CHARLOTTE	NC		08/07/2025		909		(113)			(113)		796	796			
KKR2103946	WINSTON SALEM	NC		06/12/2025		779		(95)			(95)		684	684			
KKR2143929	ERWIN	NC		09/17/2025		474		(41)			(41)		433	433			
KKR2143948	KITTRELL	NC		10/16/2025		381		(33)			(33)		348	348			
KKR2186584	BEECH MOUNTAIN	NC		10/07/2025		2,191		(177)			(177)		2,014	2,014			
KKR2186605	WINSTON SALEM	NC		10/16/2025		280							280	280			
KKR2188523	MARSHVILLE	NC		11/10/2025		697		(57)			(57)		640	640			
KKR2188561	FAYETTEVILLE	NC		10/01/2025		686		(44)			(44)		642	642			
KKR2203861	FREMONT	NC		11/12/2025		579		(47)			(47)		532	532			
KKR2203960	MAGGIE VALLEY	NC		11/10/2025		726		(58)			(58)		668	668			
KKR2226244	MARION	NC		11/21/2025		597		(50)			(50)		547	547			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2226278	NEWTON	NC		11/06/2025		657		(53)			(53)		604	604			
KKR2226295	GASTONIA	NC		11/07/2025		289		(25)			(25)		264	264			
KKR2226316	GREENSBORO	NC		11/20/2025		397		(35)			(35)		362	362			
KKR2234034	CHARLOTTE	NC		01/13/2026		3,833		(478)			(478)		3,355	3,355			
KKR2234190	HILLSBOROUGH	NC		10/30/2025		816		(82)			(82)		734	734			
KKR2245478	HIGH POINT	NC		11/21/2025		211		(22)			(22)		189	189			
KKR2245485	JACKSONVILLE	NC		11/19/2025		480		(48)			(48)		432	432			
KKR2245533	GREENVILLE	NC		11/21/2025		686		(70)			(70)		616	616			
KKR2245534	GREENVILLE	NC		11/21/2025		542		(55)			(55)		487	487			
KKR2245708	FAYETTEVILLE	NC		12/22/2025		484		(50)			(50)		434	434			
KKR2245715	BATTLEBORO	NC		12/22/2025		421		(44)			(44)		377	377			
KKR2252993	CHARLOTTE	NC		01/06/2026		389		(46)			(46)		343	343			
KKR2253009	MAIDEN	NC		01/12/2026		866		(72)			(72)		794	794			
KKR2253019	GREENVILLE	NC		12/31/2025		317		(26)			(26)		291	291			
KKR2253034	CHARLOTTE	NC		01/28/2026		690		(57)			(57)		633	633			
KKR2253165	WILMINGTON	NC		01/09/2026		2,236		(173)			(173)		2,063	2,063			
KKR2265450	DAVIDSON	NC		01/09/2026		2,744		(200)			(200)		2,544	2,544			
KKR2278989	CHARLOTTE	NC		02/06/2026		46,261		(70)			(70)		46,191	46,191			
KKR2279005	CONCORD	NC		02/02/2026		1,050		(83)			(83)		967	967			
KKR2284238	CONOVER	NC		03/06/2026		547		(47)			(47)		500	500			
KKR2284257	CLEMMONS	NC		12/17/2025		905		(79)			(79)		826	826			
KKR2287688	WILMINGTON	NC		03/27/2026		1,536		(134)			(134)		1,402	1,402			
KKR2287689	WILMINGTON	NC		03/27/2026		1,461		(128)			(128)		1,333	1,333			
KKR2287693	KENLY	NC		02/04/2026		727		(63)			(63)		664	664			
KKR2287706	WASHINGTON	NC		02/24/2026		782		(68)			(68)		714	714			
KKR2287731	MAIDEN	NC		02/16/2026		4,616		(39)			(39)		4,577	4,577			
KKR2287735	CHARLOTTE	NC		03/25/2026		1,078		(92)			(92)		986	986			
KKR2287789	RALEIGH	NC		02/27/2026		612		(53)			(53)		559	559			
KKR2287814	ASHEVILLE	NC		02/27/2026		617		(52)			(52)		565	565			
KKR2287846	ELIZABETH CTY	NC		03/02/2026		307		(27)			(27)		280	280			
KKR2287859	FARMVILLE	NC		02/25/2026		309		(26)			(26)		283	283			
KKR2287959	DURHAM	NC		02/09/2026		511		(44)			(44)		467	467			
KKR2287973	MOORESVILLE	NC		02/18/2026		2,941		(250)			(250)		2,691	2,691			
KKR2290365	CHARLOTTE	NC		10/17/2025		1,648		(122)			(122)		1,526	1,526			
KKR2290732	WILMINGTON	NC		12/22/2025		745		(65)			(65)		680	680			
KKR2290745	SPRING LAKE	NC		11/24/2025		390		(35)			(35)		355	355			
KKR2291137	MANTEO	NC		10/15/2025		1,379		(128)			(128)		1,251	1,251			
KKR2291222	ASHEVILLE	NC		02/09/2026		920		(99)			(99)		821	821			
KKR2291346	WILSON	NC		03/25/2026		367		(39)			(39)		328	328			
KKR2291367	DURHAM	NC		04/17/2026		748		(78)			(78)		670	670			
KKR2298191	CHARLOTTE	NC		04/14/2026		1,024		(81)			(81)		943	943			
KKR2298499	ASHEVILLE	NC		04/01/2026		1,428		(116)			(116)		1,312	1,312			
KKR2298503	ASHEVILLE	NC		04/01/2026		1,492		(121)			(121)		1,371	1,371			
KKR2301933	RANDLEMAN	NC		05/12/2026		2,145		(271)			(271)		1,874	1,874			
KKR2305757	SURF CITY	NC		05/13/2026		616		(48)			(48)		568	568			
KKR2305777	SOUTHERN SHORES	NC		05/20/2026		992		(143)			(143)		849	849			
KKR2305878	PINEHURST	NC		03/26/2026		2,495		(189)			(189)		2,306	2,306			
KKR2312251	LINCOLNTON	NC		04/08/2026		225		(18)			(18)		207	207			
KKR2312287	WILMINGTON	NC		06/18/2026		96		(8)			(8)		88	88			
KKR2312294	GREENVILLE	NC		06/15/2026		168		(14)			(14)		154	154			
KKR2312295	GREENVILLE	NC		06/15/2026		172		(14)			(14)		158	158			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2203920	FARGO	ND		11/10/2025		564		(47)			(47)		517	517			
3740740	ELKHORN	NE		08/04/2016		82,522							82,522	82,522			
KKR2252860	OMAHA	NE		12/23/2025		312		(25)			(25)		287	287			
KKR2252871	BLAIR	NE		01/06/2026		372		(30)			(30)		342	342			
KKR2252934	LINCOLN	NE		12/30/2025		684		(52)			(52)		632	632			
KKR2279141	OMAHA	NE		02/04/2026		574		(45)			(45)		529	529			
KKR2291159	OMAHA	NE		12/03/2025		415		(46)			(46)		369	369			
KKR2291314	OMAHA	NE		02/17/2026		409		(43)			(43)		366	366			
KKR2291332	OMAHA	NE		03/04/2026		348		(37)			(37)		311	311			
KKR2291333	OMAHA	NE		03/09/2026		404		(43)			(43)		361	361			
KKR2291342	OMAHA	NE		03/09/2026		700		(73)			(73)		627	627			
KKR2279078	MANCHESTER	NH		02/14/2026		1,136		(90)			(90)		1,046	1,046			
3740595	EDISON	NJ		12/10/2014		61,094							61,094	61,094			
3740820	UNION	NJ		05/17/2017		62,015							62,015	62,015			
3740850	SECAUCUS	NJ		10/10/2017		67,258		227			227		67,485	67,485			
3740851	FRANKLIN LAKES	NJ		08/10/2017		45,313							45,313	45,313			
3740875	EAST HANOVER	NJ		11/15/2017		95,685		589			589		96,274	96,274			
3740881	UNION TOWNSHIP	NJ		11/15/2017		79,500		309			309		79,810	79,810			
3740898	JERSEY CITY	NJ		01/31/2018		291,768		1,594			1,594		293,362	293,362			
3740985	NORTH BERGEN	NJ		01/10/2019		67,080							67,080	67,080			
3740990	JERSEY CITY	NJ		01/31/2019		89,524							89,524	89,524			
3741000	SECAUCUS	NJ		04/02/2019		261,961		784			784		262,745	262,745			
3741007	SOMERVILLE	NJ		06/03/2019		33,906							33,906	33,906			
3741017	CHERRY HILL	NJ		06/28/2019		63,623							63,623	63,623			
3741160	MARLBORO	NJ		08/17/2021		51,635							51,635	51,635			
3741196	RAHWAY	NJ		11/16/2021		70,072							70,072	70,072			
3741197	RAHWAY	NJ		11/16/2021		32,533							32,533	32,533			
3741297	PARMAUS	NJ		04/06/2023		442,188							442,188	442,188			
3741346	CHERRY HILL	NJ		02/13/2024		1,565,224							1,565,224	1,565,224			
3741633	CARLSTADT	NJ		05/21/2026		628,819		1,378			1,378		630,196	630,196			
34500SF	BRIDGEWATER	NJ		11/29/2001		3,192							3,192	3,192			
KKR2103770	TOMS RIVER	NJ		08/11/2025		629		(80)			(80)		549	549			
KKR2103845	BRIDGETON	NJ		01/13/2025		331		(41)			(41)		290	290			
KKR2103846	BRIDGETON	NJ		01/13/2025		320		(40)			(40)		280	280			
KKR2103909	BELLMAWR	NJ		07/31/2025		619		(77)			(77)		542	542			
KKR2103939	NUTLEY	NJ		08/06/2025		2,129		(261)			(261)		1,868	1,868			
KKR2143928	BLOOMFIELD	NJ		09/19/2025		1,852		(154)			(154)		1,698	1,698			
KKR2143944	FRENCHTOWN	NJ		10/01/2025		1,507		(124)			(124)		1,383	1,383			
KKR2186202	PLEASANTVILLE	NJ		11/06/2025		625		(54)			(54)		571	571			
KKR2186539	JACKSON	NJ		09/17/2025		559		(45)			(45)		514	514			
KKR2186549	UPPER SADDLE RIVER	NJ		10/09/2025		1,476		(119)			(119)		1,357	1,357			
KKR2186612	FLORHAM PARK	NJ		10/13/2025		3,720		(302)			(302)		3,418	3,418			
KKR2188542	TOMS RIVER	NJ		11/12/2025		8,948		(147)			(147)		8,801	8,801			
KKR2188544	BLOOMFIELD	NJ		08/22/2025		8,759		(104)			(104)		8,655	8,655			
KKR2188553	OCEAN CITY	NJ		10/09/2025		2,701		(172)			(172)		2,529	2,529			
KKR2188590	LEONIA	NJ		12/02/2025		2,211		(184)			(184)		2,027	2,027			
KKR2203846	ATLANTIC CITY	NJ		11/06/2025		488		(39)			(39)		449	449			
KKR2203847	RAHWAY	NJ		10/20/2025		1,141		(92)			(92)		1,049	1,049			
KKR2203881	TOMS RIVER	NJ		10/24/2025		689		(54)			(54)		635	635			
KKR2203907	TOTOWA	NJ		11/05/2025		1,749		(142)			(142)		1,607	1,607			
KKR2203913	HILLSIDE	NJ		11/06/2025		2,583		(164)			(164)		2,419	2,419			

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					
KKR2203964	PATERSON	NJ		11/18/2025		1,015		(86)			(86)		929	929			
KKR2203987	JERSEY CITY	NJ		11/18/2025		2,708		(220)			(220)		2,488	2,488			
KKR2203990	IRVINGTON	NJ		08/29/2025		1,620		(134)			(134)		1,486	1,486			
KKR2204184	LONGPORT	NJ		10/09/2025		4,148		(333)			(333)		3,815	3,815			
KKR2204200	PARAMUS	NJ		10/31/2025		5,192		(432)			(432)		4,760	4,760			
KKR2212763	PATERSON	NJ		11/12/2025		1,370		(115)			(115)		1,255	1,255			
KKR2212781	OAKHURST	NJ		12/11/2025		1,592		(133)			(133)		1,459	1,459			
KKR2212839	HAMBURG	NJ		11/04/2025		1,930		(69)			(69)		1,861	1,861			
KKR2226207	HAMMONTON	NJ		12/05/2025		542		(47)			(47)		495	495			
KKR2226230	TRENTON	NJ		12/01/2025		341		(42)			(42)		299	299			
KKR2226234	NEWARK	NJ		12/18/2025		1,705		(148)			(148)		1,557	1,557			
KKR2226264	PATERSON	NJ		11/26/2025		1,510		(134)			(134)		1,376	1,376			
KKR2226280	JERSEY CITY	NJ		12/18/2025		1,751		(146)			(146)		1,605	1,605			
KKR2226325	NEWARK	NJ		12/08/2025		1,020		(90)			(90)		930	930			
KKR2226341	BLOOMFIELD	NJ		12/15/2025		1,127		(97)			(97)		1,030	1,030			
KKR2226351	SUMMIT	NJ		12/19/2025		1,636		(140)			(140)		1,496	1,496			
KKR2226366	WILDWOOD CREST	NJ		11/26/2025		915		(78)			(78)		837	837			
KKR2226374	PATERSON	NJ		11/18/2025		817		(71)			(71)		746	746			
KKR2226419	MAYS LANDING	NJ		11/17/2025		3,261		(200)			(200)		3,061	3,061			
KKR2226448	SOMERS POINT	NJ		12/15/2025		871		(74)			(74)		797	797			
KKR2226449	AVALON	NJ		11/19/2025		4,993		(418)			(418)		4,575	4,575			
KKR2226500	JERSEY CITY	NJ		11/21/2025		1,037		(87)			(87)		950	950			
KKR2234007	LINDEN	NJ		12/05/2025		1,713		(140)			(140)		1,573	1,573			
KKR2234116	MONTVALE	NJ		11/24/2025		3,207		(139)			(139)		3,068	3,068			
KKR2234129	POINT PLEASANT BEACH	NJ		11/26/2025		1,463		(117)			(117)		1,346	1,346			
KKR2234151	SUCCASUNNA	NJ		12/02/2025		1,421		(120)			(120)		1,301	1,301			
KKR2234156	JERSEY CITY	NJ		12/12/2025		1,807		(650)			(650)		1,157	1,157			
KKR2234159	CHERRY HILL	NJ		01/09/2026		1,001		(83)			(83)		918	918			
KKR2234165	WOODBRIDGE	NJ		12/31/2025		1,831		(151)			(151)		1,680	1,680			
KKR2245615	TRENTON	NJ		12/09/2025		668		(70)			(70)		598	598			
KKR2245620	HAMILTON	NJ		11/18/2025		731		(77)			(77)		654	654			
KKR2252863	IRVINGTON	NJ		11/12/2025		1,871		(150)			(150)		1,721	1,721			
KKR2252864	PATERSON	NJ		09/22/2025		1,659		(134)			(134)		1,525	1,525			
KKR2252937	MAYS LANDING	NJ		11/25/2025		311		(25)			(25)		286	286			
KKR2252948	FAIR LAWN	NJ		12/30/2025		1,481		(122)			(122)		1,359	1,359			
KKR2253028	FREEHOLD	NJ		01/13/2026		646		(52)			(52)		594	594			
KKR2253029	NEWARK	NJ		01/21/2026		626		(51)			(51)		575	575			
KKR2253071	IRVINGTON	NJ		01/21/2026		1,427		(116)			(116)		1,311	1,311			
KKR2253172	NEWARK	NJ		12/10/2025		1,378		(109)			(109)		1,269	1,269			
KKR2253176	LAKE HIAWATHA	NJ		01/13/2026		1,123		(70)			(70)		1,053	1,053			
KKR2256802	SEA ISLE CITY	NJ		11/21/2025		2,065		(208)			(208)		1,857	1,857			
KKR2265364	AVENEL	NJ		02/06/2026		513		(61)			(61)		452	452			
KKR2265367	NORTH BERGEN	NJ		02/12/2026		3,822		(313)			(313)		3,509	3,509			
KKR2278953	TOTOWA	NJ		02/17/2026		1,548		(121)			(121)		1,427	1,427			
KKR2278976	LONG BRANCH	NJ		02/04/2026		948		(76)			(76)		872	872			
KKR2278988	TRENTON	NJ		02/11/2026		501		(39)			(39)		462	462			
KKR2279023	BUTLER	NJ		01/30/2026		1,116		(87)			(87)		1,029	1,029			
KKR2279096	MONTCLAIR	NJ		01/16/2026		2,600		(202)			(202)		2,398	2,398			
KKR2279114	TRENTON	NJ		02/12/2026		502		(39)			(39)		463	463			
KKR2279115	TRENTON	NJ		02/11/2026		424		(33)			(33)		391	391			
KKR2279127	NEWARK	NJ		02/18/2026		1,538		(120)			(120)		1,418	1,418			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2279132	NEPTUNE	NJ		01/13/2026		1,056		(82)			(82)		974	974			
KKR2279134	JERSEY CITY	NJ		01/22/2026		1,118		(87)			(87)		1,031	1,031			
KKR2279327	CHATHAM	NJ		01/29/2026		4,824		(377)			(377)		4,447	4,447			
KKR2279332	LAKEWOOD	NJ		02/25/2026		3,201		(224)			(224)		2,977	2,977			
KKR2279401	BRIGANTINE	NJ		02/10/2026		985		(29)			(29)		956	956			
KKR2279417	SCOTCH PLAINS	NJ		01/23/2026		1,233		(92)			(92)		1,141	1,141			
KKR2284260	JERSEY CITY	NJ		02/06/2026		1,173		(103)			(103)		1,070	1,070			
KKR2284333	LONG VALLEY	NJ		01/16/2026		1,331		(164)			(164)		1,167	1,167			
KKR2284337	JERSEY CITY	NJ		02/27/2026		742		(53)			(53)		689	689			
KKR2287703	WEST NEW YORK	NJ		03/11/2026		1,900		(163)			(163)		1,737	1,737			
KKR2287719	SEASIDE HEIGHTS	NJ		03/26/2026		1,128		(98)			(98)		1,030	1,030			
KKR2287741	TRENTON	NJ		03/12/2026		606		(51)			(51)		555	555			
KKR2287777	NEWARK	NJ		02/24/2026		1,735		(150)			(150)		1,585	1,585			
KKR2287803	MULLICA HILL	NJ		02/20/2026		1,123		(97)			(97)		1,026	1,026			
KKR2287919	SOMERSET	NJ		02/27/2026		1,374		(119)			(119)		1,255	1,255			
KKR2287957	RANDOLPH	NJ		01/29/2026		862		(75)			(75)		787	787			
KKR2287979	FAIRFIELD	NJ		01/13/2026		2,705		(183)			(183)		2,522	2,522			
KKR2287989	FORKED RIVER	NJ		02/27/2026		948		(63)			(63)		885	885			
KKR2287990	MOORESTOWN	NJ		03/02/2026		5,639		(327)			(327)		5,312	5,312			
KKR2287996	KINGWOOD TWP	NJ		02/27/2026		1,221		(107)			(107)		1,114	1,114			
KKR2290332	JERSEY CITY	NJ		04/21/2026		2,693		(198)			(198)		2,495	2,495			
KKR2290371	SUMMIT	NJ		02/27/2026		5,253		(398)			(398)		4,855	4,855			
KKR2290399	LYNDHURST	NJ		02/26/2026		1,162		(86)			(86)		1,076	1,076			
KKR2291142	WEST NEW YORK	NJ		10/17/2025		484		(52)			(52)		432	432			
KKR2291168	EGG HARBOR TOWNSHIP	NJ		02/11/2026		577		(65)			(65)		512	512			
KKR2298203	LAKEWOOD	NJ		03/18/2026		1,942		(157)			(157)		1,785	1,785			
KKR2298448	TRENTON	NJ		04/23/2026		499		(40)			(40)		459	459			
KKR2298478	NEWARK	NJ		04/22/2026		1,546		(124)			(124)		1,422	1,422			
KKR2298501	MIDDLETOWN	NJ		04/08/2026		445		(35)			(35)		410	410			
KKR2298516	NUTLEY	NJ		04/24/2026		1,877		(155)			(155)		1,722	1,722			
KKR2301882	UNION CITY	NJ		05/15/2026		1,048		(132)			(132)		916	916			
KKR2301929	LAVALLETTE	NJ		04/15/2026		3,875		(486)			(486)		3,389	3,389			
KKR2301932	SECAUCUS	NJ		04/30/2026		246		(42)			(42)		204	204			
KKR2301936	OCEAN CITY	NJ		04/15/2026		2,608		(221)			(221)		2,387	2,387			
KKR2305741	ATLANTIC CITY	NJ		05/01/2026		301		(23)			(23)		278	278			
KKR2305742	ATLANTIC CITY	NJ		05/01/2026		292		(23)			(23)		269	269			
KKR2305747	RED BANK	NJ		05/05/2026		702		(54)			(54)		648	648			
KKR2305761	TRENTON	NJ		04/22/2026		438		(35)			(35)		403	403			
KKR2305766	CLEMENTON	NJ		04/30/2026		352		(27)			(27)		325	325			
KKR2305768	PLEASANTVILLE	NJ		04/30/2026		492		(38)			(38)		454	454			
KKR2305776	SICKERVILLE	NJ		05/15/2026		161		(24)			(24)		137	137			
KKR2305900	LONG BRANCH	NJ		05/12/2026		673		(96)			(96)		577	577			
KKR2307593	PATERSON	NJ		05/13/2026		816		(88)			(88)		728	728			
KKR2307602	NEWARK	NJ		06/29/2026		594		(100)			(100)		494	494			
KKR2312262	NEWARK	NJ		06/10/2026		438		(35)			(35)		403	403			
KKR2312303	JACKSON	NJ		06/11/2026		271		(22)			(22)		249	249			
KKR2312317	NORTH BRUNSWICK	NJ		06/18/2026		169		(14)			(14)		155	155			
KKR2314544	TOMS RIVER	NJ		07/23/2026		600		(39)			(39)		561	561			
KKR2203966	ALBUQUERQUE	NM		11/14/2025		576		(46)			(46)		530	530			
KKR2226305	RUIDOSO	NM		12/09/2025		667		(59)			(59)		608	608			
KKR2290317	ALBUQUERQUE	NM		11/20/2025		460		(34)			(34)		426	426			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2186604	HENDERSON	NV		09/26/2025		1,573		(127)			(127)		1,446	1,446			
KKR2212828	LAS VEGAS	NV		11/05/2025		2,246		(191)			(191)		2,055	2,055			
KKR2226210	LAS VEGAS	NV		12/04/2025		491		(42)			(42)		449	449			
KKR2253171	LAS VEGAS	NV		01/12/2026		1,627		(133)			(133)		1,494	1,494			
KKR2287884	LAS VEGAS	NV		03/16/2026		557		(48)			(48)		509	509			
KKR2290316	LAS VEGAS	NV		11/04/2025		749		(54)			(54)		695	695			
KKR2290375	LAS VEGAS	NV		03/19/2026		1,913		(72)			(72)		1,841	1,841			
KKR2290730	N LAS VEGAS	NV		12/30/2025		1,008		(90)			(90)		918	918			
KKR2291175	LAS VEGAS	NV		12/11/2025		976		(101)			(101)		875	875			
KKR2298440	NORTH LAS VEGAS	NV		03/30/2026		672		(55)			(55)		617	617			
KKR2305882	LAS VEGAS	NV		02/27/2026		1,789		(259)			(259)		1,530	1,530			
3740316	COBLESKILL	NY		05/18/2011		9,278							9,278	9,278			
3740485	STONY BROOK	NY		07/01/2013		139,138							139,138	139,138			
3740486	STONY BROOK	NY		06/10/2013		133,611							133,611	133,611			
3740507	NEW YORK	NY		10/17/2013		4,280							4,280	4,280			
3740550	YONKERS	NY		07/10/2014		368,980		335			335		369,315	369,315			
3740553	NEW YORK	NY		06/27/2014		398,203							398,203	398,203			
3740642	PORT CHESTER	NY		06/09/2015		261,524							261,524	261,524			
3740832	NEW YORK	NY		05/10/2017		89,650		97			97		89,747	89,747			
3740833	NEW YORK	NY		05/10/2017		78,879		86			86		78,965	78,965			
3740834	NEW YORK	NY		05/10/2017		20,081		31			31		20,112	20,112			
3740929	NEW YORK	NY		06/28/2018		129,596							129,596	129,596			
3741149	NEW YORK	NY		08/26/2021		20,380							20,380	20,380			
3741256	NEW YORK	NY		06/08/2022		203,869							203,869	203,869			
3741335	STATEN ISLAND	NY		12/06/2023		62,396							62,396	62,396			
3741436	NEW YORK	NY		11/12/2024		63,930							63,930	63,930			
3741608	CENTRAL ISLIP	NY		03/02/2026		62,631		641			641		63,272	63,272			
34503SF	COLD SPRING	NY		05/29/2003		2,721							2,721	2,721			
KKR2103860	UTICA	NY		07/31/2025		320		(40)			(40)		280	280			
KKR2103957	FLUSHING	NY		08/29/2025		2,786		(344)			(344)		2,442	2,442			
KKR2143939	CARMEL	NY		10/02/2025		764		(64)			(64)		700	700			
KKR2143941	JEWETT	NY		10/08/2025		864		(72)			(72)		792	792			
KKR2143989	GREAT NECK	NY		09/19/2025		3,016		(255)			(255)		2,761	2,761			
KKR2186518	BROOKLYN	NY		10/30/2025		1,991		(158)			(158)		1,833	1,833			
KKR2186529	STATEN ISLAND	NY		10/20/2025		1,626		(137)			(137)		1,489	1,489			
KKR2186548	LONG ISLAND CITY	NY		09/23/2025		1,358		(168)			(168)		1,190	1,190			
KKR2186597	QUEENS VILLAGE	NY		09/11/2025		1,767		(145)			(145)		1,622	1,622			
KKR2188525	BROOKLYN	NY		10/30/2025		2,360		(191)			(191)		2,169	2,169			
KKR2188595	YONKERS	NY		11/21/2025		2,288		(186)			(186)		2,102	2,102			
KKR2188596	JAMAICA	NY		11/14/2025		1,688		(140)			(140)		1,548	1,548			
KKR2203882	EAST PATCHOGUE	NY		10/28/2025		1,141		(86)			(86)		1,055	1,055			
KKR2203941	DEER PARK	NY		11/05/2025		882		(70)			(70)		812	812			
KKR2203942	DEER PARK	NY		11/05/2025		1,119		(89)			(89)		1,030	1,030			
KKR2203983	ROCHESTER	NY		11/24/2025		1,649		(25)			(25)		1,624	1,624			
KKR2204173	PORT JEFFERSON	NY		10/16/2025		838		(69)			(69)		769	769			
KKR2204223	STATEN ISLAND	NY		11/05/2025		3,825		(242)			(242)		3,583	3,583			
KKR2204227	BALLSTON SPA	NY		11/25/2025		2,569		(206)			(206)		2,363	2,363			
KKR2212774	FLUSHING	NY		12/18/2025		1,087		(88)			(88)		999	999			
KKR2212845	NEW YORK	NY		10/22/2025		6,151		(508)			(508)		5,643	5,643			
KKR2226216	BROOKLYN	NY		12/23/2025		2,526		(218)			(218)		2,308	2,308			
KKR2226249	NEW YORK	NY		11/21/2025		1,884		(158)			(158)		1,726	1,726			

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					
KKR2226269	CASTLETON ON HUDSON	NY		12/15/2025		808		(70)			(70)		738	738			
KKR2226270	BROOKLYN	NY		11/19/2025		2,948		(245)			(245)		2,703	2,703			
KKR2226287	BRONX	NY		01/08/2026		2,930		(156)			(156)		2,774	2,774			
KKR2226288	HEMPSTEAD	NY		11/21/2025		1,686		(145)			(145)		1,541	1,541			
KKR2226300	BUFFALO	NY		11/24/2025		662		(57)			(57)		605	605			
KKR2226302	WEST BABYLON	NY		12/09/2025		1,707		(147)			(147)		1,560	1,560			
KKR2226304	QUEENS VILLAGE	NY		11/19/2025		3,296		(155)			(155)		3,141	3,141			
KKR2226319	GLENS FALLS	NY		12/09/2025		813		(71)			(71)		742	742			
KKR2226376	STATEN ISLAND	NY		11/13/2025		2,021		(175)			(175)		1,846	1,846			
KKR2226422	GREENVALE	NY		11/20/2025		2,862		(213)			(213)		2,649	2,649			
KKR2226423	CENTER MORICHES	NY		12/05/2025		3,676		(178)			(178)		3,498	3,498			
KKR2226484	CENTRAL ISLIP	NY		11/24/2025		1,415		(126)			(126)		1,289	1,289			
KKR2234023	RYE	NY		01/14/2026		3,406		(272)			(272)		3,134	3,134			
KKR2234036	FREEPORT	NY		01/09/2026		1,628		(137)			(137)		1,491	1,491			
KKR2234042	HAVERSTRAW	NY		01/05/2026		1,177		(98)			(98)		1,079	1,079			
KKR2234177	STATEN ISLAND	NY		10/28/2025		1,641		(167)			(167)		1,474	1,474			
KKR2245468	LACKAWANNA	NY		12/15/2025		432		(45)			(45)		387	387			
KKR2245543	BUFFALO	NY		11/14/2025		293		(31)			(31)		262	262			
KKR2245644	BUFFALO	NY		12/17/2025		474		(50)			(50)		424	424			
KKR2252835	MOUNT SINAI	NY		12/19/2025		3,470		(288)			(288)		3,182	3,182			
KKR2252867	LITTLE NECK	NY		12/05/2025		1,607		(129)			(129)		1,478	1,478			
KKR2252880	LAURELTON	NY		01/12/2026		1,963		(158)			(158)		1,805	1,805			
KKR2252889	UTICA	NY		01/13/2026		1,981		(54)			(54)		1,927	1,927			
KKR2252904	JAMAICA	NY		01/15/2026		2,199		(177)			(177)		2,022	2,022			
KKR2252908	OCEANSIDE	NY		12/16/2025		531		(42)			(42)		489	489			
KKR2252939	FLUSHING	NY		12/19/2025		2,368		(190)			(190)		2,178	2,178			
KKR2252957	SHIRLEY	NY		12/23/2025		704		(83)			(83)		621	621			
KKR2252964	OCEANSIDE	NY		12/30/2025		583							583	583			
KKR2252973	NEW YORK	NY		01/02/2026		1,669		(129)			(129)		1,540	1,540			
KKR2252988	FORESTVILLE	NY		01/02/2026		417		(34)			(34)		383	383			
KKR2253016	CHEEKTOWAGA	NY		01/12/2026		635		(52)			(52)		583	583			
KKR2253032	OZONE PARK	NY		12/31/2025		1,413		(114)			(114)		1,299	1,299			
KKR2253046	BROOKLYN	NY		01/29/2026		3,026		(244)			(244)		2,782	2,782			
KKR2253052	SYRACUSE	NY		01/21/2026		556		(45)			(45)		511	511			
KKR2253064	ENDICOTT	NY		01/27/2026		344		(27)			(27)		317	317			
KKR2253072	BRONX	NY		01/20/2026		2,068		(163)			(163)		1,905	1,905			
KKR2253083	BETHPAGE	NY		12/22/2025		1,453		(117)			(117)		1,336	1,336			
KKR2253084	PORT WASHINGTON	NY		12/16/2025		549		(44)			(44)		505	505			
KKR2253088	BROOKLYN	NY		12/18/2025		5,827		(492)			(492)		5,335	5,335			
KKR2253122	STATEN ISLAND	NY		12/15/2025		12,845		(526)			(526)		12,319	12,319			
KKR2253137	MOUNTAINDALE	NY		01/15/2026		1,027		(85)			(85)		942	942			
KKR2253139	COLD SPRING	NY		12/23/2025		2,313		(184)			(184)		2,129	2,129			
KKR2253149	EAST MEADOW	NY		12/22/2025		1,862		(144)			(144)		1,718	1,718			
KKR2253170	YONKERS	NY		12/31/2025		1,662		(138)			(138)		1,524	1,524			
KKR2256748	SOUTHAMPTON	NY		10/17/2025		3,809		(242)			(242)		3,567	3,567			
KKR2265385	NEW YORK	NY		01/29/2026		7,464		(607)			(607)		6,857	6,857			
KKR2278956	ROCHESTER	NY		07/10/2025		278		(22)			(22)		256	256			
KKR2278967	SPRING VALLEY	NY		01/20/2026		2,040		(162)			(162)		1,878	1,878			
KKR2279030	WEST BABYLON	NY		02/05/2026		560							560	560			
KKR2279044	BRONX	NY		01/30/2026		1,840		(145)			(145)		1,695	1,695			
KKR2279072	ELLICOTTVILLE	NY		03/03/2026		527		(41)			(41)		486	486			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2279076	GREAT VALLEY	NY		03/03/2026		527		(41)			(41)		486	486			
KKR2279077	BROOKLYN	NY		02/24/2026		2,234		(170)			(170)		2,064	2,064			
KKR2279088	POUGHKEEPSIE	NY		01/13/2026		951		(76)			(76)		875	875			
KKR2279118	BROOKLYN	NY		02/17/2026		1,667		(132)			(132)		1,535	1,535			
KKR2279124	SCARSDALE	NY		01/23/2026		2,462		(192)			(192)		2,270	2,270			
KKR2279136	LONG BEACH	NY		01/23/2026		3,473		(202)			(202)		3,271	3,271			
KKR2279322	BROOKHAVEN	NY		01/05/2026		1,443		(116)			(116)		1,327	1,327			
KKR2279361	PLAINVIEW	NY		12/17/2025		1,790		(141)			(141)		1,649	1,649			
KKR2284252	BROOKLYN	NY		03/18/2026		3,172		(263)			(263)		2,909	2,909			
KKR2284261	QUEENS VILLAGE	NY		03/05/2026		1,224		(148)			(148)		1,076	1,076			
KKR2284298	ROCHESTER	NY		03/18/2026		273		(24)			(24)		249	249			
KKR2284309	STATEN ISLAND	NY		03/30/2026		1,516		(133)			(133)		1,383	1,383			
KKR2284351	BROOKLYN	NY		02/18/2026		4,679		(445)			(445)		4,234	4,234			
KKR2287694	ROCHESTER	NY		03/20/2026		455		(29)			(29)		426	426			
KKR2287697	SOUTH RICHMOND HILL	NY		03/18/2026		1,755		(149)			(149)		1,606	1,606			
KKR2287699	ROCHESTER	NY		02/27/2026		450		(39)			(39)		411	411			
KKR2287713	PATCHOGUE	NY		03/13/2026		1,720		(150)			(150)		1,570	1,570			
KKR2287715	MOUNT VERNON	NY		03/24/2026		1,576		(136)			(136)		1,440	1,440			
KKR2287717	BROOKLYN	NY		03/20/2026		2,698		(224)			(224)		2,474	2,474			
KKR2287721	QUEENS	NY		03/24/2026		2,661		(231)			(231)		2,430	2,430			
KKR2287722	BROOKLYN	NY		02/25/2026		5,881		(499)			(499)		5,382	5,382			
KKR2287726	NEW YORK	NY		02/20/2026		652		(55)			(55)		597	597			
KKR2287750	FLUSHING	NY		03/06/2026		658		(54)			(54)		604	604			
KKR2287756	STONY POINT	NY		03/18/2026		2,522		(214)			(214)		2,308	2,308			
KKR2287786	BROOKLYN	NY		03/31/2026		1,280		(109)			(109)		1,171	1,171			
KKR2287788	FLUSHING	NY		03/24/2026		1,754		(150)			(150)		1,604	1,604			
KKR2287818	ROCHESTER	NY		03/18/2026		263		(23)			(23)		240	240			
KKR2287827	BROOKLYN	NY		02/17/2026		3,509		(304)			(304)		3,205	3,205			
KKR2287829	YONKERS	NY		04/09/2026		1,226		(140)			(140)		1,086	1,086			
KKR2287832	BROOKLYN	NY		02/26/2026		869		(332)			(332)		537	537			
KKR2287850	BROOKLYN	NY		03/31/2026		3,812		(313)			(313)		3,499	3,499			
KKR2287858	RIVERHEAD	NY		01/30/2026		1,522		(132)			(132)		1,390	1,390			
KKR2287887	NEW YORK	NY		03/10/2026		585		(50)			(50)		535	535			
KKR2287904	JAMAICA	NY		04/16/2026		4,131		(513)			(513)		3,618	3,618			
KKR2287948	HOLTSVILLE	NY		03/13/2026		2,395		(154)			(154)		2,241	2,241			
KKR2287953	LAGRANGEVILLE	NY		03/09/2026		2,889		(191)			(191)		2,698	2,698			
KKR2287958	MANORVILLE	NY		01/20/2026		2,352		(159)			(159)		2,193	2,193			
KKR2290325	SCHENECTADY	NY		02/17/2026		638		(48)			(48)		590	590			
KKR2290327	ROCHESTER	NY		04/17/2026		126		(25)			(25)		101	101			
KKR2290333	MONTICELLO	NY		04/16/2026		618		(44)			(44)		574	574			
KKR2290402	HURLEYVILLE	NY		02/19/2026		3,977		(17)			(17)		3,960	3,960			
KKR2291182	FOREST HILLS	NY		01/16/2026		550		(58)			(58)		492	492			
KKR2291184	MASTIC	NY		01/07/2026		827		(90)			(90)		737	737			
KKR2291186	JOHNSON CITY	NY		01/06/2026		385		(44)			(44)		341	341			
KKR2291220	ENDICOTT	NY		02/13/2026		407		(43)			(43)		364	364			
KKR2291237	EAST HAMPTON	NY		02/04/2026		2,584		(269)			(269)		2,315	2,315			
KKR2291238	BRONXVILLE	NY		02/19/2026		3,592		(374)			(374)		3,218	3,218			
KKR2291270	UNIONDALE	NY		03/30/2026		1,086		(169)			(169)		917	917			
KKR2291311	NEWBURGH	NY		02/05/2026		472		(49)			(49)		423	423			
KKR2298175	FLUSHING	NY		03/25/2026		1,683		(62)			(62)		1,621	1,621			
KKR2298186	BRONX	NY		04/07/2026		2,473		(198)			(198)		2,275	2,275			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2298188	SMITHTOWN	NY		03/20/2026		1,043		(124)			(124)		919	919			
KKR2298189	NORTH BELLMORE	NY		04/23/2026		1,310		(103)			(103)		1,207	1,207			
KKR2298207	DEER PARK	NY		12/09/2025		970		(113)			(113)		857	857			
KKR2298209	NEW HYDE PARK	NY		03/27/2026		21,726		(136)			(136)		21,590	21,590			
KKR2298214	FLUSHING	NY		03/27/2026		4,156		(246)			(246)		3,910	3,910			
KKR2298419	HARTWICK	NY		03/05/2026		561		(45)			(45)		516	516			
KKR2298497	JAMAICA	NY		04/08/2026		1,145		(130)			(130)		1,015	1,015			
KKR2298500	TROY	NY		05/13/2026		487		(57)			(57)		430	430			
KKR2298507	ROCHESTER	NY		04/21/2026		607		(48)			(48)		559	559			
KKR2298513	BRIDGEPORT	NY		04/15/2026		587		(48)			(48)		539	539			
KKR2301864	OZONE PARK	NY		05/19/2026		1,795		(224)			(224)		1,571	1,571			
KKR2301866	BRONX	NY		04/27/2026		1,562		(196)			(196)		1,366	1,366			
KKR2301883	ELMHURST	NY		03/24/2026		1,602		(191)			(191)		1,411	1,411			
KKR2301930	NEW YORK	NY		03/31/2026		973		(123)			(123)		850	850			
KKR2305702	STATEN ISLAND	NY		04/28/2026		949		(85)			(85)		864	864			
KKR2305707	FLUSHING	NY		05/26/2026		2,244		(224)			(224)		2,020	2,020			
KKR2305717	SCHENECTADY	NY		04/30/2026		322		(25)			(25)		297	297			
KKR2305718	BROOKLYN	NY		05/06/2026		2,508		(198)			(198)		2,310	2,310			
KKR2305754	ROCHESTER	NY		04/30/2026		629		(49)			(49)		580	580			
KKR2305756	ROCHESTER	NY		04/21/2026		206		(30)			(30)		176	176			
KKR2305769	STATEN ISLAND	NY		04/28/2026		1,186		(106)			(106)		1,080	1,080			
KKR2305770	STATEN ISLAND	NY		04/28/2026		978		(88)			(88)		890	890			
KKR2305780	BRONX	NY		05/26/2026		1,280		(101)			(101)		1,179	1,179			
KKR2305888	LINDENHURST	NY		04/16/2026		776		(61)			(61)		715	715			
KKR2305896	QUEENS VILLAGE	NY		05/12/2026		1,008		(82)			(82)		926	926			
KKR2307576	TROY	NY		05/15/2026		328		(30)			(30)		298	298			
KKR2307601	NEW YORK	NY		06/30/2026		257		(42)			(42)		215	215			
KKR2307603	JAMAICA	NY		04/23/2026		1,241		(115)			(115)		1,126	1,126			
KKR2307649	QUEENS VILLAGE	NY		05/05/2026		961		(90)			(90)		871	871			
KKR2312268	MIDDLETOWN	NY		06/16/2026		315		(26)			(26)		289	289			
KKR2312304	NIAGARA FALLS	NY		06/04/2026		181		(15)			(15)		166	166			
KKR2312365	BROOKLYN	NY		05/08/2026		534		(44)			(44)		490	490			
KKR2312369	DIX HILLS	NY		05/23/2026		1,087		(93)			(93)		994	994			
KKR2312377	MENANDS	NY		06/01/2026		1,253		(112)			(112)		1,141	1,141			
3740622	NEW ALBANY	OH		06/04/2015		80,480							80,480	80,480			
3740741	WESTLAKE	OH		07/05/2016		147,571							147,571	147,571			
3740877	NEW ALBANY	OH		11/29/2017		49,150							49,150	49,150			
3740883	WESTLAKE	OH		11/02/2017		35,923		49			49		35,973	35,973			
3741045	WESTERVILLE	OH		12/02/2019		127,093							127,093	127,093			
3741218	WESTERVILLE	OH		02/03/2022		29,218							29,218	29,218			
3741343	DUBLIN	OH		12/29/2023		61,747							61,747	61,747			
3741383	VANDALIA	OH		09/06/2024		18,230							18,230	18,230			
3741632	NORTH CANTON	OH		05/01/2026		111,319		1,612			1,612		112,931	112,931			
4000009	SPRINGFIELD	OH		09/18/2025		4,638		2,739			2,739		7,377	7,377			
KKR2103677	CLEVELAND	OH		03/07/2025		311		(41)			(41)		270	270			
KKR2103692	CLEVELAND	OH		04/17/2025		1,337		(172)			(172)		1,165	1,165			
KKR2103708	CINCINNATI	OH		06/13/2025		619		(79)			(79)		540	540			
KKR2103931	CINCINNATI	OH		07/29/2025		427		(53)			(53)		374	374			
KKR2188504	DAYTON	OH		10/01/2025		523		(45)			(45)		478	478			
KKR2226335	CLEVELAND	OH		11/10/2025		670		(63)			(63)		607	607			
KKR2234194	XENIA	OH		12/19/2025		319		(33)			(33)		286	286			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2234218	DAYTON	OH		11/20/2025		321		(33)			(33)		288	288			
KKR2245488	CLEVELAND	OH		08/15/2025		210		(24)			(24)		186	186			
KKR2245491	CLEVELAND	OH		10/08/2025		224		(26)			(26)		198	198			
KKR2245498	BELLEFONTAINE	OH		10/29/2025		342		(36)			(36)		306	306			
KKR2245612	TOLEDO	OH		12/05/2025		558		(45)			(45)		513	513			
KKR2245650	CINCINNATI	OH		12/04/2025		481		(49)			(49)		432	432			
KKR2245679	CINCINNATI	OH		12/12/2025		558		(59)			(59)		499	499			
KKR2245697	REYNOLDSBURG	OH		12/05/2025		2,432		(66)			(66)		2,366	2,366			
KKR2245698	COLUMBUS	OH		12/31/2025		1,259		(60)			(60)		1,199	1,199			
KKR2245726	CLEVELAND	OH		12/10/2025		556		(29)			(29)		527	527			
KKR2252859	SOLON	OH		12/22/2025		448		(36)			(36)		412	412			
KKR2256758	CINCINNATI	OH		10/02/2025		534		(53)			(53)		481	481			
KKR2287685	CLEVELAND	OH		03/31/2026		311		(27)			(27)		284	284			
KKR2287711	CINCINNATI	OH		02/27/2026		596		(52)			(52)		544	544			
KKR2288001	HURON	OH		02/25/2026		1,749		(149)			(149)		1,600	1,600			
KKR2290796	PAINESVILLE	OH		12/10/2025		454		(40)			(40)		414	414			
KKR2290851	AKRON	OH		04/25/2025		356		(23)			(23)		333	333			
KKR2291170	FINDLAY	OH		01/15/2026		479		(53)			(53)		426	426			
KKR2291356	ASHLAND	OH		03/27/2026		426		(46)			(46)		380	380			
KKR2291408	CLEVELAND HEIGHTS	OH		02/03/2026		1,016		(106)			(106)		910	910			
KKR2298458	AUSTINTOWN	OH		04/10/2026		310		(25)			(25)		285	285			
KKR2298482	COLUMBUS	OH		03/30/2026		509		(41)			(41)		468	468			
KKR2301861	COLUMBUS	OH		04/10/2026		292		(38)			(38)		254	254			
KKR2305886	HOLLAND	OH		03/09/2026		352		(51)			(51)		301	301			
KKR2186613	BROKEN ARROW	OK		10/16/2025		403		(33)			(33)		370	370			
KKR2234197	SAPULPA	OK		08/19/2025		456		(45)			(45)		411	411			
KKR2245554	MOORE	OK		10/23/2025		639		(64)			(64)		575	575			
KKR2245559	LAWTON	OK		10/27/2025		299		(30)			(30)		269	269			
KKR2245642	BIXBY	OK		12/11/2025		780		(78)			(78)		702	702			
KKR2253098	EDMOND	OK		12/24/2025		449		(36)			(36)		413	413			
KKR2279064	OKLAHOMA CITY	OK		01/27/2026		572		(44)			(44)		528	528			
KKR2290318	PONCA CITY	OK		02/25/2026		514		(37)			(37)		477	477			
KKR2290747	OKLAHOMA CITY	OK		12/05/2025		315		(28)			(28)		287	287			
KKR2290749	OKLAHOMA CITY	OK		12/08/2025		277		(25)			(25)		252	252			
KKR2307590	TULSA	OK		06/18/2026		135		(22)			(22)		113	113			
KKR2312299	TULSA	OK		06/01/2026		143		(12)			(12)		131	131			
KKR2312379	CHOCTAW	OK		06/10/2026		224		(20)			(20)		204	204			
KKR2204211	HAPPY VALLEY	OR		10/12/2025		4,150		(141)			(141)		4,009	4,009			
KKR2245530	WALDPORT	OR		11/21/2025		669		(68)			(68)		601	601			
KKR2252962	MEDFORD	OR		12/19/2025		776		(63)			(63)		713	713			
KKR2253031	PORTLAND	OR		01/16/2026		2,182		(167)			(167)		2,015	2,015			
KKR2253132	PORTLAND	OR		12/22/2025		1,340		(107)			(107)		1,233	1,233			
KKR2279111	CULVER	OR		01/29/2026		615		(47)			(47)		568	568			
KKR2284250	MILWAUKIE	OR		02/19/2026		1,512		(100)			(100)		1,412	1,412			
KKR2284310	BEND	OR		02/09/2026		2,261		(190)			(190)		2,071	2,071			
KKR2284339	REDMOND	OR		01/30/2026		749		(65)			(65)		684	684			
KKR2287809	SCIO	OR		03/06/2026		567		(49)			(49)		518	518			
KKR2287984	BEND	OR		02/11/2026		1,118		(98)			(98)		1,020	1,020			
KKR2290727	KLAMATH FALLS	OR		12/23/2025		807		(70)			(70)		737	737			
KKR2290756	PORTLAND	OR		12/11/2025		998		(67)			(67)		931	931			
KKR2290838	ADAIR VILLAGE	OR		12/31/2025		1,378		(120)			(120)		1,258	1,258			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2298208	AURORA	OR		04/06/2026		1,899		(150)			(150)		1,749	1,749			
KKR2298515	LAKE OSWEGO	OR		03/20/2026		426		(34)			(34)		392	392			
3727942	EXTON	PA		03/12/2004		345,483							345,483	345,483			
3728378	WEST SADSBURY	PA		09/09/2004		90,178							90,178	90,178			
3730102	MONTGOMERY	PA		01/26/2006		60,399							60,399	60,399			
3740384	EXTON	PA		05/10/2012		27,449							27,449	27,449			
3740631	CHESWICK	PA		04/16/2015		77,960							77,960	77,960			
3740968	PHILADELPHIA	PA		11/27/2018		101,888							101,888	101,888			
3741060	BALA CYNWYD	PA		03/03/2020		110,772							110,772	110,772			
3741329	PLYMOUTH MEETING	PA		09/29/2023		116,973							116,973	116,973			
KKR2103726	PHILADELPHIA	PA		04/30/2025		1,002		(99)			(99)		903	903			
KKR2103728	LYKENS	PA		06/20/2025		322		(41)			(41)		281	281			
KKR2103738	CARBONDALE	PA		07/14/2025		809		(103)			(103)		706	706			
KKR2103751	AMBRIDGE	PA		05/21/2025		320		(41)			(41)		279	279			
KKR2103772	IMPERIAL	PA		06/24/2025		545		(69)			(69)		476	476			
KKR2103780	PHILADELPHIA	PA		06/17/2025		378		(48)			(48)		330	330			
KKR2103801	PHILADELPHIA	PA		07/30/2025		313		(40)			(40)		273	273			
KKR2103854	HOLMES	PA		07/03/2025		646		(81)			(81)		565	565			
KKR2103899	PHILADELPHIA	PA		07/22/2025		451		(56)			(56)		395	395			
KKR2103906	READING	PA		07/24/2025		458		(57)			(57)		401	401			
KKR2143926	SCRANTON	PA		09/17/2025		515		(66)			(66)		449	449			
KKR2143984	PHILADELPHIA	PA		09/19/2025		948		(62)			(62)		886	886			
KKR2186271	PHILADELPHIA	PA		09/26/2025		700		(57)			(57)		643	643			
KKR2186506	WILKES BARRE	PA		09/26/2025		794		(64)			(64)		730	730			
KKR2188500	SCRANTON	PA		11/06/2025		516		(44)			(44)		472	472			
KKR2203834	PHILADELPHIA	PA		09/30/2025		667		(56)			(56)		611	611			
KKR2203894	MORRISVILLE	PA		10/17/2025		727		(62)			(62)		665	665			
KKR2203896	EDWARDSVILLE	PA		11/05/2025		577		(48)			(48)		529	529			
KKR2203897	PHILADELPHIA	PA		10/31/2025		476		(40)			(40)		436	436			
KKR2203903	PROSPECT PARK	PA		10/30/2025		525		(43)			(43)		482	482			
KKR2203949	PHILADELPHIA	PA		10/31/2025		406		(34)			(34)		372	372			
KKR2203969	ALLENTOWN	PA		11/14/2025		482		(56)			(56)		426	426			
KKR2212775	POTTSTOWN	PA		11/18/2025		583		(49)			(49)		534	534			
KKR2226334	PHILADELPHIA	PA		11/26/2025		599		(52)			(52)		547	547			
KKR2226389	CROYDON	PA		11/24/2025		775		(67)			(67)		708	708			
KKR2226402	GETTYSBURG	PA		12/12/2025		423		(37)			(37)		386	386			
KKR2234172	MONROEVILLE	PA		08/28/2025		590		(59)			(59)		531	531			
KKR2234224	DARBY	PA		12/15/2025		419		(44)			(44)		375	375			
KKR2245461	LAKE HARMONY	PA		10/10/2025		1,928		(197)			(197)		1,731	1,731			
KKR2245596	PHILADELPHIA	PA		12/10/2025		952		(99)			(99)		853	853			
KKR2245599	GLENOLDEN	PA		10/21/2025		1,022		(107)			(107)		915	915			
KKR2245628	PITTSBURGH	PA		12/23/2025		130		(14)			(14)		116	116			
KKR2252916	UPPER DARBY	PA		01/13/2026		269		(22)			(22)		247	247			
KKR2252980	PHILADELPHIA	PA		12/18/2025		450		(37)			(37)		413	413			
KKR2253010	ALLENTOWN	PA		01/08/2026		329		(27)			(27)		302	302			
KKR2253103	BEAVER MEADOWS	PA		11/24/2025		1,590		(47)			(47)		1,543	1,543			
KKR2253130	KENNETT SQUARE	PA		01/15/2026		2,727		(218)			(218)		2,509	2,509			
KKR2256788	DARBY	PA		01/14/2026		355		(36)			(36)		319	319			
KKR2265382	PHILADELPHIA	PA		10/08/2025		362		(30)			(30)		332	332			
KKR2265416	WAYNE	PA		12/15/2025		5,096		(407)			(407)		4,689	4,689			
KKR2284237	MCDONALD	PA		02/27/2026		1,050		(92)			(92)		958	958			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2284292	PHILADELPHIA	PA		02/04/2026		1,972		(166)			(166)		1,806	1,806			
KKR2284361	PITTSBURGH	PA		01/23/2026		1,425		(55)			(55)		1,370	1,370			
KKR2287766	CLIFTON HEIGHTS	PA		03/19/2026		710		(44)			(44)		666	666			
KKR2287773	CATASAUQUA	PA		02/20/2026		2,712		(62)			(62)		2,650	2,650			
KKR2290731	PALMYRA	PA		12/12/2025		744		(67)			(67)		677	677			
KKR2290770	PHILADELPHIA	PA		11/17/2025		303		(29)			(29)		274	274			
KKR2290876	PHILADELPHIA	PA		01/08/2026		1,010		(91)			(91)		919	919			
KKR2291181	PHILADELPHIA	PA		12/08/2025		426		(47)			(47)		379	379			
KKR2291258	BIRDSBORO	PA		02/18/2026		472		(52)			(52)		420	420			
KKR2291358	PITTSBURGH	PA		03/20/2026		388		(42)			(42)		346	346			
KKR2298485	DREXEL HILL	PA		03/23/2026		326		(38)			(38)		288	288			
KKR2301928	WAYNE	PA		03/04/2026		2,511		(308)			(308)		2,203	2,203			
KKR2305715	PHILADELPHIA	PA		03/31/2026		538		(41)			(41)		497	497			
KKR2305727	PARKESBURG	PA		05/11/2026		577		(45)			(45)		532	532			
KKR2305735	COATESVILLE	PA		01/20/2026		184		(27)			(27)		157	157			
KKR2305771	HOMESTEAD	PA		05/19/2026		267		(21)			(21)		246	246			
KKR2305784	READING	PA		04/13/2026		213		(17)			(17)		196	196			
KKR2307571	EASTON	PA		04/30/2026		225		(38)			(38)		187	187			
KKR2312280	MILFORD	PA		06/24/2026		145		(12)			(12)		133	133			
KKR2312286	SCRANTON	PA		06/11/2026		131		(11)			(11)		120	120			
KKR2312309	BETHLEHEM	PA		04/29/2026		360		(12)			(12)		348	348			
KKR2312310	EASTON	PA		04/20/2026		218		(18)			(18)		200	200			
KKR2253175	WARWICK	RI		12/31/2025		914		(74)			(74)		840	840			
KKR2265423	NORTH SMITHFIELD	RI		12/19/2025		7,252		(351)			(351)		6,901	6,901			
KKR2291252	LINCOLN	RI		02/09/2026		961		(98)			(98)		863	863			
KKR2291406	WOONSOCKET	RI		02/06/2026		983		(147)			(147)		836	836			
KKR2298390	PROVIDENCE	RI		04/17/2026		1,253		(102)			(102)		1,151	1,151			
KKR2312266	WEST WARWICK	RI		06/18/2026		32,249		(20)			(20)		32,229	32,229			
3740761	HILTON HEAD	SC		10/27/2016		98,268							98,268	98,268			
3741378	DUNCAN	SC		08/27/2024		29,894							29,894	29,894			
KKR2143949	BELTON	SC		09/16/2025		453		(39)			(39)		414	414			
KKR2188516	GREENVILLE	SC		10/08/2025		751		(65)			(65)		686	686			
KKR2203965	MYRTLE BEACH	SC		11/07/2025		352		(29)			(29)		323	323			
KKR2226284	VARNVILLE	SC		11/18/2025		496		(43)			(43)		453	453			
KKR2226326	NORTH MYRTLE BEACH	SC		09/11/2025		1,348		(119)			(119)		1,229	1,229			
KKR2226365	BLYTHEWOOD	SC		11/06/2025		449		(39)			(39)		410	410			
KKR2226431	ISLE OF PALMS	SC		12/15/2025		5,060		(438)			(438)		4,622	4,622			
KKR2234137	CHARLESTON	SC		12/04/2025		3,034		(242)			(242)		2,792	2,792			
KKR2245509	GRANITEVILLE	SC		12/08/2025		420		(43)			(43)		377	377			
KKR2245553	COLUMBIA	SC		10/23/2025		716		(72)			(72)		644	644			
KKR2252875	FOLLY BEACH	SC		11/04/2025		1,715		(205)			(205)		1,510	1,510			
KKR2256786	NORTH CHARLESTON	SC		12/12/2025		433		(44)			(44)		389	389			
KKR2265377	MURRELLS INLET	SC		12/19/2025		1,697		(136)			(136)		1,561	1,561			
KKR2279106	BELTON	SC		02/11/2026		510		(40)			(40)		470	470			
KKR2284301	MYRTLE BEACH	SC		12/16/2025		751		(64)			(64)		687	687			
KKR2284362	SAINT GEORGE	SC		02/06/2026		2,011		(172)			(172)		1,839	1,839			
KKR2287952	FOLLY BEACH	SC		03/03/2026		5,471		(471)			(471)		5,000	5,000			
KKR2290789	EASLEY	SC		12/19/2025		711		(62)			(62)		649	649			
KKR2290815	LITTLE RIVER	SC		12/15/2025		385		(35)			(35)		350	350			
KKR2291194	NORTH CHARLESTON	SC		01/09/2026		601		(63)			(63)		538	538			
KKR2291354	SUMMERVILLE	SC		04/17/2026		582		(62)			(62)		520	520			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2305737	NORTH AUGUSTA	SC		02/24/2026		224		(18)			(18)		206	206			
KKR2305752	PAWLEYS ISLAND	SC		04/30/2026		946		(70)			(70)		876	876			
KKR2291204	EDGEMONT	SD		12/31/2025		410		(45)			(45)		365	365			
4500001	ROSERSBERG	SWE		10/03/2025		263,072		7,004			7,004		270,075	270,075			
3740233	SEVIERVILLE	TN		02/01/2010		7,257							7,257	7,257			
3741513	MADISON	TN		08/05/2025		241,903		1,576			1,576		243,479	243,479			
4000005	TULLAHOMA	TN		09/18/2025		4,981		(117)			(117)		4,864	4,864			
4000006	JACKSON	TN		09/18/2025		1,844		2,565			2,565		4,409	4,409			
KKR2103672	CHATTANOOGA	TN		07/02/2025		514		(68)			(68)		446	446			
KKR2103707	HIXSON	TN		07/31/2025		677		(87)			(87)		590	590			
KKR2103804	MEMPHIS	TN		07/31/2025		302		(38)			(38)		264	264			
KKR2186521	NASHVILLE	TN		09/25/2025		2,151		(174)			(174)		1,977	1,977			
KKR2186606	FRANKLIN	TN		10/09/2025		3,640		(304)			(304)		3,336	3,336			
KKR2188496	PIGEON FORGE	TN		11/10/2025		1,114		(91)			(91)		1,023	1,023			
KKR2212801	SEVIERVILLE	TN		12/08/2025		5,930		(489)			(489)		5,441	5,441			
KKR2245504	KNOXVILLE	TN		10/31/2025		552		(57)			(57)		495	495			
KKR2252858	DUNLAP	TN		12/22/2025		419		(34)			(34)		385	385			
KKR2252935	MEMPHIS	TN		12/26/2025		345		(28)			(28)		317	317			
KKR2252936	MEMPHIS	TN		12/26/2025		331		(27)			(27)		304	304			
KKR2256782	KNOXVILLE	TN		11/04/2025		513		(52)			(52)		461	461			
KKR2256785	MEMPHIS	TN		12/30/2025		552		(56)			(56)		496	496			
KKR2265439	MEMPHIS	TN		12/22/2025		1,154		(91)			(91)		1,063	1,063			
KKR2284253	CHATTANOOGA	TN		03/06/2026		1,305		(112)			(112)		1,193	1,193			
KKR2284274	KNOXVILLE	TN		03/18/2026		684		(58)			(58)		626	626			
KKR2287698	CHATTANOOGA	TN		03/20/2026		711		(47)			(47)		664	664			
KKR2287745	JACKSBORO	TN		04/08/2026		1,409		(125)			(125)		1,284	1,284			
KKR2287776	BLAINE	TN		03/26/2026		621		(53)			(53)		568	568			
KKR2290312	SEVIERVILLE	TN		12/19/2025		4,707		(350)			(350)		4,357	4,357			
KKR2290341	NASHVILLE	TN		02/18/2026		1,203		(85)			(85)		1,118	1,118			
KKR2290354	LEBANON	TN		12/23/2025		1,871		(139)			(139)		1,732	1,732			
KKR2291128	NASHVILLE	TN		07/18/2025		1,613		(179)			(179)		1,434	1,434			
KKR2291192	ROCKWOOD	TN		01/09/2026		455		(50)			(50)		405	405			
KKR2291425	MEMPHIS	TN		03/11/2026		292		(44)			(44)		248	248			
KKR2312364	HIXSON	TN		06/16/2026		321		(26)			(26)		295	295			
3740514	HOUSTON	TX		02/10/2014		1,074,749							1,074,749	1,074,749			
3740723	GRAND PRAIRIE	TX		05/13/2016		179,401							179,401	179,401			
3740798	RICHARDSON	TX		12/20/2016		82,785							82,785	82,785			
3740887	GRAND PRAIRIE	TX		12/13/2017		51,381							51,381	51,381			
3740930	GRAND PRAIRIE	TX		07/20/2018		82,436							82,436	82,436			
3740947	FORT WORTH	TX		08/28/2018		42,859		1,355			1,355		44,214	44,214			
3740950	PFLUGERVILLE	TX		10/25/2018		32,789							32,789	32,789			
3740952	PFLUGERVILLE	TX		11/06/2018		28,890							28,890	28,890			
3740954	PFLUGERVILLE	TX		05/01/2019		22,186							22,186	22,186			
3740980	AUSTIN	TX		11/29/2018		90,561							90,561	90,561			
3741026	ADDISON	TX		09/05/2019		(3,540)							(3,540)	(3,540)			
3741052	SAN ANTONIO	TX		12/20/2019		56,734							56,734	56,734			
3741147	AUSTIN	TX		06/30/2021		65,525							65,525	65,525			
3741169	HOUSTON	TX		07/29/2021		30,479							30,479	30,479			
3741174	AUSTIN	TX		09/01/2021		28,352							28,352	28,352			
4000003	SAN MARCOS	TX		09/18/2025		8,006		3,204			3,204		11,211	11,211			
4000004	ELGIN	TX		09/18/2025		1,721		1,471			1,471		3,191	3,191			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
4000007	LUFKIN	TX		09/18/2025		5,956		2,127			2,127		8,083	8,083			
4000008	PLEASANTON	TX		09/18/2025		5,868		(3,897)			(3,897)		1,970	1,970			
4000011	SOUTHLAKE	TX		09/18/2025		28,397		3,569			3,569		31,966	31,966			
4000014	FLOWER MOUND	TX		09/18/2025		5,627		22,406			22,406		28,033	28,033			
34510SF	MAGNOLIA	TX		02/27/2006		4,725							4,725	4,725			
KKR2103697	HOUSTON	TX		05/28/2025		420		(54)			(54)		366	366			
KKR2103698	HOUSTON	TX		05/16/2025		556		(71)			(71)		485	485			
KKR2103880	MESQUITE	TX		05/23/2025		947		(118)			(118)		829	829			
KKR2103917	SAN ANTONIO	TX		06/04/2025		771		(95)			(95)		676	676			
KKR2143942	ANGLETON	TX		09/25/2025		453		(38)			(38)		415	415			
KKR2143951	KATY	TX		09/08/2025		447		(40)			(40)		407	407			
KKR2143952	SAN ANTONIO	TX		09/15/2025		489		(40)			(40)		449	449			
KKR2143983	SOUTH PADRE ISLAND	TX		09/24/2025		1,166		(104)			(104)		1,062	1,062			
KKR2186568	FORT WORTH	TX		09/30/2025		429		(32)			(32)		397	397			
KKR2186585	FORT WORTH	TX		10/21/2025		23,139		(104)			(104)		23,035	23,035			
KKR2188492	KIRBY	TX		11/07/2025		459		(38)			(38)		421	421			
KKR2188511	ARLINGTON	TX		09/30/2025		822		(68)			(68)		754	754			
KKR2188518	SEALY	TX		10/03/2025		1,449		(83)			(83)		1,366	1,366			
KKR2188528	LUBBOCK	TX		10/31/2025		660		(55)			(55)		605	605			
KKR2188580	VENUS	TX		10/10/2025		894		(111)			(111)		783	783			
KKR2203919	DALLAS	TX		11/07/2025		626		(28)			(28)		598	598			
KKR2203981	KATY	TX		11/24/2025		853		(53)			(53)		800	800			
KKR2204187	FRISCO	TX		10/24/2025		3,800		(305)			(305)		3,495	3,495			
KKR2204203	LUBBOCK	TX		10/16/2025		1,042		(85)			(85)		957	957			
KKR2204232	FORT WORTH	TX		10/28/2025		1,886		(159)			(159)		1,727	1,727			
KKR2204233	LEWISVILLE	TX		11/19/2025		1,044		(86)			(86)		958	958			
KKR2226232	HOUSTON	TX		10/17/2025		439		(38)			(38)		401	401			
KKR2226243	EDINBURG	TX		11/25/2025		862		(74)			(74)		788	788			
KKR2226256	CYPRESS	TX		11/14/2025		2,267		(195)			(195)		2,072	2,072			
KKR2226260	EDINBURG	TX		11/25/2025		862		(74)			(74)		788	788			
KKR2226261	JOURDANTON	TX		12/08/2025		476		(41)			(41)		435	435			
KKR2226282	ROWLETT	TX		10/31/2025		797		(67)			(67)		730	730			
KKR2226370	MISSOURI CITY	TX		11/17/2025		271		(71)			(71)		200	200			
KKR2226401	CONROE	TX		12/17/2025		1,060		(96)			(96)		964	964			
KKR2226403	SAN ANTONIO	TX		12/15/2025		446		(38)			(38)		408	408			
KKR2226416	DALLAS	TX		12/02/2025		8,286		(710)			(710)		7,576	7,576			
KKR2226426	FULSHEAR	TX		12/03/2025		3,263		(281)			(281)		2,982	2,982			
KKR2226464	ROSHARON	TX		11/28/2025		473		(41)			(41)		432	432			
KKR2226489	KINGWOOD	TX		11/25/2025		646		(56)			(56)		590	590			
KKR2226497	NEW BRAUNFELS	TX		11/11/2025		2,810		(242)			(242)		2,568	2,568			
KKR2233993	ARLINGTON	TX		11/17/2025		886		(55)			(55)		831	831			
KKR2234115	KATY	TX		10/10/2025		1,064		(87)			(87)		977	977			
KKR2234123	KATY	TX		11/21/2025		3,691		(300)			(300)		3,391	3,391			
KKR2234127	ANNA	TX		11/25/2025		5,913		(237)			(237)		5,676	5,676			
KKR2234163	ROUND ROCK	TX		01/12/2026		1,691		(90)			(90)		1,601	1,601			
KKR2234227	FARMERS BRANCH	TX		12/05/2025		739		(72)			(72)		667	667			
KKR2245460	HOUSTON	TX		12/15/2025		482		(71)			(71)		411	411			
KKR2245462	GALVESTON	TX		10/28/2025		1,076		(108)			(108)		968	968			
KKR2245517	PINEHURST	TX		01/13/2026		1,214		(59)			(59)		1,155	1,155			
KKR2245570	EL PASO	TX		10/30/2025		532		(56)			(56)		476	476			
KKR2245586	DALLAS	TX		12/08/2025		1,041		(105)			(105)		936	936			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2245626	MESQUITE	TX		11/24/2025		525		(53)			(53)		472	472			
KKR2245632	LANCASTER	TX		12/05/2025		555		(57)			(57)		498	498			
KKR2245655	MCKINNEY	TX		12/15/2025		683		(71)			(71)		612	612			
KKR2245688	MCKINNEY	TX		12/23/2025		688		(70)			(70)		618	618			
KKR2245729	ABILENE	TX		12/12/2025		466		(47)			(47)		419	419			
KKR2252841	HOUSTON	TX		12/17/2025		763		(60)			(60)		703	703			
KKR2252842	HOUSTON	TX		12/17/2025		763		(60)			(60)		703	703			
KKR2252856	PHARR	TX		12/30/2025		985		(81)			(81)		904	904			
KKR2252887	HOUSTON	TX		06/13/2025		749		(60)			(60)		689	689			
KKR2252946	EDINBURG	TX		11/17/2025		646		(39)			(39)		607	607			
KKR2252965	MCKINNEY	TX		12/30/2025		2,736		(220)			(220)		2,516	2,516			
KKR2252975	KATY	TX		12/23/2025		503		(41)			(41)		462	462			
KKR2253013	HOUSTON	TX		01/09/2026		527		(42)			(42)		485	485			
KKR2253134	ALVARADO	TX		01/08/2026		2,153		(172)			(172)		1,981	1,981			
KKR2253151	HOUSTON	TX		12/30/2025		7,552		(37)			(37)		7,515	7,515			
KKR2253183	GRAND PRAIRIE	TX		01/21/2026		1,241		(100)			(100)		1,141	1,141			
KKR2265418	CELINA	TX		12/19/2025		1,955		(349)			(349)		1,606	1,606			
KKR2278966	FORT WORTH	TX		01/26/2026		267		(21)			(21)		246	246			
KKR2279368	ARLINGTON	TX		01/22/2026		768		(61)			(61)		707	707			
KKR2279372	LEWISVILLE	TX		01/27/2026		870		(67)			(67)		803	803			
KKR2279397	CLEVELAND	TX		01/27/2026		1,554		(120)			(120)		1,434	1,434			
KKR2279415	FORT WORTH	TX		01/27/2026		2,823		(103)			(103)		2,720	2,720			
KKR2284320	IRVING	TX		02/13/2026		2,972		(152)			(152)		2,820	2,820			
KKR2284330	STREETMAN	TX		01/16/2026		5,215		(100)			(100)		5,115	5,115			
KKR2287701	WESLACO	TX		02/20/2026		1,132		(99)			(99)		1,033	1,033			
KKR2287709	WESLACO	TX		02/09/2026		957		(85)			(85)		872	872			
KKR2287791	HOUSTON	TX		03/19/2026		791		(52)			(52)		739	739			
KKR2287793	CROWLEY	TX		03/09/2026		750		(64)			(64)		686	686			
KKR2287795	HOUSTON	TX		03/27/2026		720		(61)			(61)		659	659			
KKR2287798	CROWLEY	TX		04/03/2026		567		(48)			(48)		519	519			
KKR2287838	GRAND PRAIRIE	TX		02/27/2026		583		(49)			(49)		534	534			
KKR2287845	SAN ANTONIO	TX		03/19/2026		645		(56)			(56)		589	589			
KKR2287851	MCALLEN	TX		03/04/2026		514		(44)			(44)		470	470			
KKR2287861	DALLAS	TX		03/02/2026		724		(62)			(62)		662	662			
KKR2287889	RICHMOND	TX		03/25/2026		2,446		(56)			(56)		2,390	2,390			
KKR2287892	TOOL	TX		02/23/2026		1,809		(158)			(158)		1,651	1,651			
KKR2287893	HOUSTON	TX		02/24/2026		1,176		(100)			(100)		1,076	1,076			
KKR2287930	CONROE	TX		03/01/2026		3,475		(303)			(303)		3,172	3,172			
KKR2287935	ROWLETT	TX		02/26/2026		1,000		(87)			(87)		913	913			
KKR2287962	HOUSTON	TX		01/21/2026		1,339		(48)			(48)		1,291	1,291			
KKR2287988	MCGREGOR	TX		03/17/2026		3,398		(223)			(223)		3,175	3,175			
KKR2287999	EDINBURG	TX		03/12/2026		2,084		(133)			(133)		1,951	1,951			
KKR2290315	SULPHUR SPRINGS	TX		12/31/2025		313		(23)			(23)		290	290			
KKR2290329	SAN ANTONIO	TX		03/27/2026		286		(21)			(21)		265	265			
KKR2290360	CYPRESS	TX		11/12/2025		5,636		(419)			(419)		5,217	5,217			
KKR2290361	MONTGOMERY	TX		11/12/2025		577		(43)			(43)		534	534			
KKR2290374	SHERMAN	TX		02/13/2026		1,119		(84)			(84)		1,035	1,035			
KKR2290733	BURKBURNETT	TX		01/09/2026		480		(34)			(34)		446	446			
KKR2290734	WEATHERFORD	TX		12/30/2025		864		(78)			(78)		786	786			
KKR2290778	FLINT	TX		12/16/2025		549		(52)			(52)		497	497			
KKR2290802	DENISON	TX		12/22/2025		472		(42)			(42)		430	430			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2290827	DEER PARK	TX		12/22/2025		368		(34)			(34)		334	334			
KKR2290854	HOUSTON	TX		07/28/2025		408		(39)			(39)		369	369			
KKR2290855	HOUSTON	TX		07/28/2025		408		(39)			(39)		369	369			
KKR2290856	HOUSTON	TX		07/28/2025		408		(39)			(39)		369	369			
KKR2291210	HOUSTON	TX		11/18/2025		447		(67)			(67)		380	380			
KKR2291212	HOUSTON	TX		02/05/2026		399		(45)			(45)		354	354			
KKR2291217	AUSTIN	TX		02/13/2026		496		(53)			(53)		443	443			
KKR2291229	DALLAS	TX		02/09/2026		523		(56)			(56)		467	467			
KKR2291235	MESQUITE	TX		02/10/2026		667		(71)			(71)		596	596			
KKR2291286	EL PASO	TX		02/03/2026		387		(58)			(58)		329	329			
KKR2291409	KERRVILLE	TX		01/30/2026		4,857		(113)			(113)		4,744	4,744			
KKR2298173	GRAHAM	TX		09/22/2025		4,575		(369)			(369)		4,206	4,206			
KKR2298176	LIBERTY HILL	TX		10/30/2025		2,338		(253)			(253)		2,085	2,085			
KKR2298180	GARLAND	TX		04/01/2026		358		(30)			(30)		328	328			
KKR2298185	DALLAS	TX		03/31/2026		2,235		(173)			(173)		2,062	2,062			
KKR2298197	ROSENBERG	TX		03/25/2026		741		(59)			(59)		682	682			
KKR2298200	SCROGGINS	TX		04/24/2026		1,982		(162)			(162)		1,820	1,820			
KKR2298222	THE WOODLANDS	TX		03/23/2026		81,449		(493)			(493)		80,956	80,956			
KKR2298399	RICHWOOD	TX		05/07/2026		831		(74)			(74)		757	757			
KKR2298461	GREENVILLE	TX		04/15/2026		498		(40)			(40)		458	458			
KKR2298494	EL PASO	TX		03/31/2026		1,051		(86)			(86)		965	965			
KKR2298508	ARLINGTON	TX		04/16/2026		288		(34)			(34)		254	254			
KKR2301863	SAN ANTONIO	TX		05/06/2026		206		(26)			(26)		180	180			
KKR2301865	SAN ANTONIO	TX		04/29/2026		626		(55)			(55)		571	571			
KKR2301880	MCALLEN	TX		03/09/2026		834		(72)			(72)		762	762			
KKR2301922	PROSPER	TX		11/18/2025		598		(75)			(75)		523	523			
KKR2301946	MANVEL	TX		03/13/2026		1,318		(57)			(57)		1,261	1,261			
KKR2301947	TOMBALL	TX		03/16/2026		3,820		(330)			(330)		3,490	3,490			
KKR2301948	TOMBALL	TX		03/16/2026		1,397		(122)			(122)		1,275	1,275			
KKR2305675	AMARILLO	TX		05/28/2026		268		(21)			(21)		247	247			
KKR2305711	GRAND PRAIRIE	TX		05/18/2026		418		(32)			(32)		386	386			
KKR2305712	MESQUITE	TX		04/30/2026		295		(23)			(23)		272	272			
KKR2305713	SEAGOVILLE	TX		04/21/2026		31,066		(28)			(28)		31,038	31,038			
KKR2305725	GREENVILLE	TX		04/15/2026		347		(27)			(27)		320	320			
KKR2305744	PHARR	TX		05/12/2026		509		(39)			(39)		470	470			
KKR2305765	HOUSTON	TX		05/04/2026		337		(26)			(26)		311	311			
KKR2305774	HOUSTON	TX		05/18/2026		232		(34)			(34)		198	198			
KKR2305779	SHERMAN	TX		05/22/2026		244		(19)			(19)		225	225			
KKR2305781	DALLAS	TX		06/03/2026		187		(27)			(27)		160	160			
KKR2305893	PROSPER	TX		04/22/2026		895		(71)			(71)		824	824			
KKR2307596	HOUSTON	TX		06/26/2026		194		(32)			(32)		162	162			
KKR2307608	PORT ARTHUR	TX		06/04/2026		102		(17)			(17)		85	85			
KKR2312256	EDINBURG	TX		06/04/2026		245		(20)			(20)		225	225			
KKR2312271	COPPERAS COVE	TX		06/22/2026		188		(15)			(15)		173	173			
KKR2312302	DENTON	TX		06/01/2026		162		(13)			(13)		149	149			
KKR2312312	FORNEY	TX		05/29/2026		184		(15)			(15)		169	169			
KKR2312314	HOUSTON	TX		05/21/2026		265		(21)			(21)		244	244			
KKR2314507	SAN SABA	TX		07/24/2026		173		(11)			(11)		162	162			
KKR2314508	VON ORMY	TX		06/03/2026		154		(10)			(10)		144	144			
3741050	SOUTH JORDAN	UT		02/07/2020		35,677							35,677	35,677			
3741150	LEHI	UT		06/29/2021		82,764							82,764	82,764			

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					
3741406	LEHI	UT		10/01/2024		47,989							47,989	47,989			
3741570	EAGLE MOUNTAIN	UT		10/03/2025		13,696,424		29,614			29,614		13,726,038	13,726,038			
KKR2143990	HURRICANE	UT		08/22/2025		1,547		(129)			(129)		1,418	1,418			
KKR2203911	GARDEN CITY	UT		11/07/2025		825		(67)			(67)		758	758			
KKR2203912	GARDEN CITY	UT		11/07/2025		806		(66)			(66)		740	740			
KKR2245574	OGDEN	UT		10/31/2025		1,166		(114)			(114)		1,052	1,052			
KKR2287748	EAST CARBON	UT		02/25/2026		359		(32)			(32)		327	327			
KKR2290310	HEBER CITY	UT		12/05/2025		1,778		(129)			(129)		1,649	1,649			
KKR2290757	OGDEN	UT		12/16/2025		1,313		(112)			(112)		1,201	1,201			
KKR2301862	SALT LAKE CITY	UT		04/30/2026		1,627		(202)			(202)		1,425	1,425			
KKR2301943	HOOPER	UT		04/08/2026		1,798		(156)			(156)		1,642	1,642			
3740856	CHESAPEAKE	VA		10/10/2017		33,324							33,324	33,324			
3741305	FREDERICKSBURG	VA		06/21/2023		51,973							51,973	51,973			
3741341	HENRICO	VA		03/06/2024		91,270							91,270	91,270			
4000001	FREDERICKSBURG	VA		06/26/2025		34,345		66,444			66,444		100,789	100,789			
KKR2103798	PORTSMOUTH	VA		07/24/2025		386		(49)			(49)		337	337			
KKR2186557	ORANGE	VA		10/06/2025		725		(57)			(57)		668	668			
KKR2203857	SPOTSYLVANIA	VA		11/05/2025		818		(67)			(67)		751	751			
KKR2226328	MOUNT JACKSON	VA		12/15/2025		502		(42)			(42)		460	460			
KKR2226450	GLEN ALLEN	VA		12/03/2025		1,980		(153)			(153)		1,827	1,827			
KKR2252969	PETERSBURG	VA		01/02/2026		591		(46)			(46)		545	545			
KKR2252971	PETERSBURG	VA		01/02/2026		437		(34)			(34)		403	403			
KKR2252979	ROCKINGHAM	VA		12/29/2025		626		(51)			(51)		575	575			
KKR2252991	RESTON	VA		12/30/2025		703		(55)			(55)		648	648			
KKR2252994	PETERSBURG	VA		01/05/2026		401		(33)			(33)		368	368			
KKR2252998	VIRGINIA BEACH	VA		12/18/2025		972		(78)			(78)		894	894			
KKR2253018	MONETA	VA		01/09/2026		2,557		(203)			(203)		2,354	2,354			
KKR2279033	BRANCHVILLE	VA		02/11/2026		632		(49)			(49)		583	583			
KKR2279084	ROANOKE	VA		01/28/2026		381		(30)			(30)		351	351			
KKR2287852	VIRGINIA BEACH	VA		03/11/2026		629		(52)			(52)		577	577			
KKR2290319	FALLS CHURCH	VA		02/23/2026		799		(58)			(58)		741	741			
KKR2290814	PETERSBURG	VA		12/29/2025		1,031		(89)			(89)		942	942			
KKR2290837	HENRICO	VA		12/22/2025		685		(62)			(62)		623	623			
KKR2290840	MARTINSVILLE	VA		01/20/2026		320		(31)			(31)		289	289			
KKR2291213	NORFOLK	VA		02/26/2026		718		(80)			(80)		638	638			
KKR2291216	FREDERICKSBURG	VA		02/20/2026		425		(44)			(44)		381	381			
KKR2291240	PETERSBURG	VA		02/26/2026		722		(76)			(76)		646	646			
KKR2298471	GLEN ALLEN	VA		11/25/2025		589		(69)			(69)		520	520			
KKR2298476	VIRGINIA BEACH	VA		03/26/2026		698		(44)			(44)		654	654			
KKR2301878	HAYMARKET	VA		03/30/2026		2,288		(140)			(140)		2,148	2,148			
KKR2305731	RICHMOND	VA		04/30/2026		453		(34)			(34)		419	419			
KKR2305734	HENRICO	VA		12/03/2025		380		(29)			(29)		351	351			
KKR2305876	FINCASTLE	VA		04/30/2026		771		(60)			(60)		711	711			
KKR2307583	STEPHENS CITY	VA		01/06/2026		361		(51)			(51)		310	310			
KKR2312279	HAYES	VA		05/21/2026		161		(13)			(13)		148	148			
KKR2312371	NOKESVILLE	VA		03/30/2026		512		(42)			(42)		470	470			
KKR2212757	RUTLAND	VT		10/27/2025		869		(40)			(40)		829	829			
KKR2287708	RUTLAND	VT		02/20/2026		669		(58)			(58)		611	611			
3740449	SEATTLE	WA		12/11/2012		104,221							104,221	104,221			
3740975	BELLEVUE	WA		12/06/2018		161,556							161,556	161,556			
3741143	REDMOND	WA		05/25/2021		173,482							173,482	173,482			

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					
4000010	RENTON	WA		09/18/2025		9,602		15,175			15,175		24,777	24,777			
KKR2186602	VANCOUVER	WA		10/06/2025		1,419		(115)			(115)		1,304	1,304			
KKR2203917	VANCOUVER	WA		10/14/2025		908		(74)			(74)		834	834			
KKR2204224	KENT	WA		10/08/2025		1,710		(136)			(136)		1,574	1,574			
KKR2226312	SHORELINE	WA		11/24/2025		1,218		(104)			(104)		1,114	1,114			
KKR2226342	TACOMA	WA		12/05/2025		853		(75)			(75)		778	778			
KKR2234170	RICHLAND	WA		10/30/2025		1,109		(111)			(111)		998	998			
KKR2245603	KENNEWICK	WA		12/01/2025		606		(61)			(61)		545	545			
KKR2245656	SPOKANE	WA		12/03/2025		640		(67)			(67)		573	573			
KKR2265376	SEATTLE	WA		12/16/2025		1,143		(43)			(43)		1,100	1,100			
KKR2287931	RENTON	WA		02/15/2026		2,694		(175)			(175)		2,519	2,519			
KKR2287974	KENT	WA		02/14/2026		2,038		(175)			(175)		1,863	1,863			
KKR2291250	SEATTLE	WA		02/13/2026		1,551		(173)			(173)		1,378	1,378			
KKR2298484	RAYMOND	WA		04/13/2026		296		(23)			(23)		273	273			
KKR2305880	VASHON	WA		04/02/2026		1,593		(72)			(72)		1,521	1,521			
3727643	MUKWONAGO	WI		09/10/2003		20,885							20,885	20,885			
KKR2103661	MILWAUKEE	WI		08/06/2025		246		(34)			(34)		212	212			
KKR2226274	DELAVAN	WI		11/21/2025		616		(52)			(52)		564	564			
KKR2226438	HARTLAND	WI		12/01/2025		1,836		(156)			(156)		1,680	1,680			
KKR2226472	MUSKEGO	WI		10/20/2025		1,897		(160)			(160)		1,737	1,737			
KKR2245542	MILWAUKEE	WI		12/18/2025		287		(30)			(30)		257	257			
KKR2265369	MILWAUKEE	WI		12/12/2025		542		(44)			(44)		498	498			
KKR2279375	MILWAUKEE	WI		02/13/2026		655		(50)			(50)		605	605			
KKR2279382	FOND DU LAC	WI		02/13/2026		355		(27)			(27)		328	328			
KKR2284353	TURTLE LAKE	WI		01/26/2026		970		(81)			(81)		889	889			
KKR2287824	MILWAUKEE	WI		02/27/2026		207		(26)			(26)		181	181			
KKR2290754	RACINE	WI		11/26/2025		598		(53)			(53)		545	545			
KKR2290768	MILWAUKEE	WI		12/29/2025		559		(49)			(49)		510	510			
KKR2290872	MUSKEGO	WI		12/17/2025		572		(50)			(50)		522	522			
KKR2291189	KENOSHA	WI		12/31/2025		551		(59)			(59)		492	492			
KKR2291338	WAUPACA	WI		02/27/2026		360		(39)			(39)		321	321			
KKR2298521	KENOSHA	WI		02/25/2026		625		(49)			(49)		576	576			
KKR2298522	KENOSHA	WI		02/25/2026		678		(53)			(53)		625	625			
KKR2298523	KENOSHA	WI		02/25/2026		676		(53)			(53)		623	623			
3740315	HURRICANE	WV		05/18/2011		24,164							24,164	24,164			
KKR2287929	INWOOD	WV		03/27/2026		1,194		(80)			(80)		1,114	1,114			
KKR2291397	INWOOD	WV		01/30/2026		757		(79)			(79)		678	678			
KKR2291405	INWOOD	WV		01/30/2026		775		(81)			(81)		694	694			
KKR2312320	BECKLEY	WV		06/11/2026		91		(7)			(7)		84	84			
0299999. Mortgages with partial repayments						57,048,803		80,274			80,274		57,129,077	57,129,077			
KKR2290884	KISSIMMEE	FL		11/27/2025	09/02/2026	438,472		(13,946)			(13,946)		424,526	424,526			
KKR2290874	ROME	GA		12/24/2025	09/02/2026	197,650		(6,285)			(6,285)		191,365	191,365			
KKR2245467	THREE OAKS	MI		10/14/2025	08/04/2026	2,068,865		(75,645)			(75,645)		1,993,220	1,993,220			
KKR2245466	MARTINS FERRY	OH		11/21/2025	08/04/2026	110,102		(4,033)			(4,033)		106,069	106,069			
0399999. Mortgages disposed						2,815,089		(99,909)			(99,909)		2,715,180	2,715,180			
0599999 - Totals						1,258,931,357	50,251,515	(183,236)	50,251,515		(183,236)		1,258,748,121	1,258,748,121			

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
92892A-AA-3	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)	Wilmington	DE		5.B	12/31/2025			104,135			0.000
92892A-AB-1	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)	Wilmington	DE		5.B	12/31/2025			104,035,692			0.000
1199999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation not assigned by the SVO - unaffiliated									104,139,827			XXX
000000-00-0	1158LP Odyssey Investment Partners Fund VI, L.P.	Wilmington	DE	Odyssey Capital Partners VI, LLC		04/20/2020	3		245,569		812,540	0.002
000000-00-0	1159LP Aquiline Credit Opportunities Fund L.P.	Grand Cayman	CYM	Aquiline Credit Opportunities GP Ltd		04/28/2020	2		664,096		1,006,475	0.094
000000-00-0	1201LP PAI Mid-Market Fund SCSp	Luxembourg City	LUX	PAI MMF GP S.a r.l		01/06/2021	3		27,804		2,579,851	0.017
000000-00-0	1204LP EQT IX (No.2) USD SCSp	Luxembourg City	LUX	EQT Fund Management S.a r.l.		02/05/2021	3		178,404		1,876,586	0.001
000000-00-0	1208LP Trill Impact (No.2) SCSp	Luxembourg City	LUX	Trill Impact (GP) SCS		03/22/2021	3		57,736		279,259	0.007
000000-00-0	1213LP Carousel Capital Partners VI, L.P.	Wilmington	DE	Carousel Capital Company VI, L.L.C.		04/21/2021	3		488,348		1,208,498	0.007
000000-00-0	1225LP A&M Capital Strategic Investments, LP	Wilmington	DE	A&M Capital Strategic Investments-GP, LP		06/30/2021	3		873,948		1,648,200	0.017
000000-00-0	1232LP Greenbriar Equity Fund V, L.P.	Wilmington	DE	Greenbriar Holdings V, LLC		08/02/2021	3		12,360		1,016,254	0.005
000000-00-0	1249LP West Street Global Infrastructure Partners IV, L.P.	Wilmington	DE	West Street Infrastructure Advisors IV, L.L.C.		11/29/2021			212,500		1,350,000	0.001
000000-00-0	1266LP Bow Capital Fund II, LP	Wilmington	DE	Bow Capital GP II, LLC		01/14/2022	1		158,442		323,233	0.018
000000-00-0	1290LP Excellere Capital Fund IV, L.P.	Wilmington	DE	Excellere Partners IV LLC		05/18/2022	3		89,334		5,693,986	0.011
000000-00-0	1291LP Trident IX, L.P.	Grand Cayman	CYM	Trident Capital IX, L.P.		06/24/2022	3		572		424,929	0.001
000000-00-0	1294LP Trivest Fund VII, L.P.	Wilmington	DE	Trivest Partners VII GP, L.P.		07/14/2023	3		8,112		1,001,571	0.002
000000-00-0	1296LP Kelso Investment Associates XI, L.P.	Wilmington	DE	Kelso GP XI, L.P.		06/27/2022	3		335,016		6,496,284	0.006
000000-00-0	1315LP Sentinel Capital Partners VII, L.P.	Wilmington	DE	Sentinel Managing Company VII, Inc.		07/14/2023	3		157,873		1,389,647	0.001
000000-00-0	1318LP Blue Sea Capital Fund III LP	Wilmington	DE	Blue Sea Capital Management III LP		07/31/2023	3		210,822		468,839	0.005
000000-00-0	1319LP Oak Hill Capital Partners VI (Onshore), L.P.	Wilmington	DE	OHCP GENPAR VI, L.P.		06/26/2023	3		7,619		459,119	0.002
000000-00-0	1326LP Greenbriar Equity Fund VI, L.P.	Wilmington	DE	Greenbriar Equity Capital VI, L.P.		07/18/2023	3		957,926		408,781	0.002
000000-00-0	1327LP STG VII, L.P.	Wilmington	DE	STG Partners, LLC		03/25/2024	3		150,174		1,562,266	0.001
000000-00-0	1350LP Rhone Partners VI, L.P.	Grand Cayman	CYM	Rhone Capital VI L.P.		12/13/2022	3		681,185		635,083	0.002
000000-00-0	1353LP Brewer Lane Ventures Fund II, L.P.	Wilmington	DE	Brewer Lane Ventures Fund II GP, LLC		12/22/2022	1		235,000		1,967,500	0.023
000000-00-0	1358LP Warren Equity Partners Fund IV, L.P.	Wilmington	DE	Warren Equity Partners GP IV L.P.		01/24/2023	3		240,282		1,009,655	0.004
000000-00-0	1372LP Revelstoke Capital Partners Fund III, L.P.	Wilmington	DE	RCP Fund III GP LLC		04/20/2023	3		28,783		459,205	0.001
000000-00-0	1378LP ICONIQ Strategic Partners VII, L.P.	Grand Cayman	CYM	ICONIQ Strategic Partners VII GP, L.P.		05/19/2023			44,489		195,522	0.001
000000-00-0	1381LP Trivest Recognition Fund, L.P.	Wilmington	DE	Trivest Recognition Partners GP, L.P.		07/25/2023	3		7,384		787,089	0.001
000000-00-0	1403LP Capitol Meridian Fund I LP	Wilmington	DE	Capitol Meridian GP I LP		11/22/2023	3		674,830		93,310	0.005
000000-00-0	1405LP Incline Equity Partners VI, L.P.	Wilmington	DE	Incline GP VI, L.P.		12/05/2025	3		18,526		3,665,878	0.002
000000-00-0	1406LP KLC Fund II LP	Wilmington	DE	KLC Fund II GP LP		01/09/2024	3		349,374		1,116,035	0.004
000000-00-0	1407LP TorQuest Partners Fund (International) VI, L.P.	Toronto	CAN	TorQuest Fund VI GP Inc.		01/09/2025	3		66,729		1,526,429	0.001
000000-00-0	1408LP Windjammer Capital Fund VI, L.P.	Wilmington	DE	Windjammer Capital Partners, LLC		01/02/2024	3		139,977		1,441,945	0.002
000000-00-0	1409LP GHK Fund II LP	Wilmington	DE	GHK FUND II GP LLC		02/09/2024	3		333,157		1,843,020	0.005
000000-00-0	1411LP Ares Pathfinder Fund II, L.P.	Los Angeles	CA	APF Management II GP LLC		11/20/2023			150,149		1,972,863	0.002
000000-00-0	1417LP ArcLight Infrastructure Partners Fund VIII	Wilmington	DE	ArcLight PEF GP VIII, LLC		01/27/2025			81,079		1,972,218	0.014
000000-00-0	1425LP Levine Leichtman Capital Partners VII, L.P.	Wilmington	DE	LLCP Partners VII GP, L.P.		03/21/2024	3		17,500		1,448,688	0.001
000000-00-0	1430LP PPC IV LP	Wilmington	DE	PPC Management LLC		05/28/2024	3		10,252		1,888,015	0.001
000000-00-0	1434LP Graham Partners VI, L.P.	Wilmington	DE	Graham Partners VI (GP), LLC		06/28/2024	3		430,193		418,516	0.002
000000-00-0	1440LP Kohlberg Investors X, LP	Wilmington	DE	Kohlberg Management X, LLC		09/27/2024	3		132,227		720,957	0.000
000000-00-0	1444LP Vance Street Capital IV, L.P.	Wilmington	DE	VS CAPITAL PARTNERS IV GP, L.P.		10/10/2024	3		139,238		831,999	0.004
000000-00-0	1449LP BPOC Fund VI, L.P.	Wilmington	DE	BPOC Fund GP VI, L.P.		11/14/2024	3		30,378		520,355	0.003
000000-00-0	1456LP BharCap Partners II, LP	Wilmington	DE	BharCap Partners II GP, LP		12/27/2024	3		139,897		803,390	0.003
000000-00-0	1488LP 26N Private Equity Partners I LP	Wilmington	DE	26N Private Equity Partners I GP LLC		03/25/2025	3		245,725		6,735,125	0.002
000000-00-0	1496LP Leeds Equity Partners VIII, L.P.	Wilmington	DE	Leeds Equity Management VIII, L.L.C.		05/21/2025	3		29,177		2,276,837	0.002
000000-00-0	1500LP CenterOak Equity Fund III, L.P.	Wilmington	DE	CenterOak GP III, Inc.		04/21/2025	3		282,795		2,451,043	0.004
000000-00-0	1501LP Apogem Private Equity Fund XI, LP	Wilmington	DE	APEF XI GP, LLC		09/15/2025	3		376,681		9,857,318	0.032
000000-00-0	1511LP Centerbridge Capital Partners V, L.P.	Wilmington	DE	Centerbridge Associates V, L.P.		08/04/2025	3		787,849		4,558,131	0.002
000000-00-0	1513LP Amplify Bio I, L.P.	Wilmington	DE	Amplify GP Bio I		05/07/2025	1		200,000		3,826,090	0.028
000000-00-0	1516LP Falfurrias Capital Partners VI, LP	Wilmington	DE	FALFURRIAS EQUITY PARTNERS VI LLC		06/10/2025	3		126,000		2,293,925	0.025
000000-00-0	1517LP Warren Equity Partners Fund V, L.P.	Wilmington	DE	Warren Equity Partners GP V, LLC		07/22/2026	3	1,240,724			4,807,123	0.003
000000-00-0	1536LP Amplify Partners Select Fund VI, L.P.	Wilmington	DE	Amplify GP Partners VI, LLC		08/05/2025	1		1,419,337		4,875,902	0.029
000000-00-0	1544LP Lightyear Fund VI, L.P.	Wilmington	DE	Lightyear Fund VI GP, L.P.		05/27/2026	3	858,446			3,109,906	0.003
000000-00-0	1554LP Next Horizon Capital Fund I, LP	Wilmington	DE	Next Horizon Capital Fund I GP, LP		10/24/2025	3		15,816		2,645,279	0.009
000000-00-0	1579LP GenNx360 Capital Partners IV, L.P.	Wilmington	DE	GenNx360 GP IV, LLC		01/20/2026	3	219,566			2,648,743	0.006

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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	1595LP WindRose Health Investors VII, L.P.	Wilmington	DE	WindRose Health Investors VII GP, LLC		04/20/2026	3	260,344			2,645,216	0.002
000000-00-0	1611LP Dimension Capital III, L.P.	Wilmington	DE	Dimension Capital III GP, L.P.		06/22/2026	1	480,000			13,740,000	0.019
000000-00-0	1618LP NMS Fund V, LP	Wilmington	DE	NMS V GP, LP		07/16/2026	3	366,240			2,638,643	0.005
000000-00-0	1620LP Tayeh Capital Group Fund I, L.P.	Wilmington	DE	Tayeh Capital Group Fund I GP, L.P.		07/20/2026	3	693,451			2,319,669	0.004
000000-00-0	1621LP Long Journey Fund V, LP	Wilmington	DE	Long Journey Fund V GP, LLC		07/14/2026	1	1,500,000			6,000,000	0.034
000000-00-0	1630LP Duration Ventures I LP	Wilmington	DE	Duration Ventures I GP LP		08/13/2026	1	1,225,000			5,775,000	0.016
000000-00-0	1631LP Blue Sea Capital Fund IV LP	Wilmington	DE	Blue Sea Capital UGP IV LLC		08/28/2026	3	1,572,411			4,427,589	0.011
000000-00-0	1637LP Fusion Capital Partner I, LP	Wilmington	DE	Fusion Capital Partners GP I, LP		09/24/2026	3	3,788,025			2,211,975	0.013
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								12,204,207	12,270,664		145,167,506	XXX
000000-00-0	0582GP NYLCAP Mezzanine Partners III GenPar, LP	Wilmington	DE	NYLCAP Mezzanine Partners III GenPar GP, LLC		05/26/2010	2		633		171,219	0.097
000000-00-0	0892LP GoldPoint Mezzanine Partners IV, LP	Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar, LLC		12/21/2015	2		63,766		8,686,437	0.062
000000-00-0	0893GP GoldPoint Mezzanine Partners IV GenPar, LLC	Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar GP, LLC		12/21/2015	2		777		510,075	0.072
000000-00-0	1149LP PA Small Company Private Equity Fund IX, LP	Wilmington	DE	PASCPEF IX GP, LLC		11/08/2021	3		100,547		313,425	0.016
000000-00-0	1175LP PA Small Company Coinvestment Fund II, LP	Wilmington	DE	PASCCIF II GP, LLC		08/26/2020	3		27,705		760,863	0.025
000000-00-0	1220LP PA Secondary Fund VI, LP	Wilmington	DE	PASF VI GP, LLC		05/24/2021	3		366,443		1,288,358	0.041
000000-00-0	1263LP Social Advancement Fund, LP	Richmond	VA	SAF GP, LLC		04/15/2022	1		305,042		614,653	0.062
000000-00-0	1264GP GoldPoint Partners Private Debt V GenPar, LP	Wilmington	DE	GoldPoint Partners Private Debt V GenPar GP, LLC		12/30/2022	2		(35,680)		1,082,300	0.135
000000-00-0	1314LP Apogem Co-Investment VII, LP	Wilmington	DE	Apogem Co-Invest VII GenPar LP		03/01/2023	3		393,543		5,071,074	0.048
000000-00-0	1323LP Apogem Private Equity Fund X, LP	Wilmington	DE	APEF X GP, LLC		05/05/2023	3		1,431,913		8,485,215	0.047
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									2,654,690		26,983,619	XXX
000000-00-0	1260LP EOS Real Estate Partners III LP	Wilmington	DE	EOS Real Estate GP III LLC		12/23/2021			5,203		7,319	0.015
000000-00-0	1402LP Hotel Zoe Co-Invest LP	Wilmington	DE	EOS Real Estate GP III LLC		11/10/2023			5,267		220,488	0.024
000000-00-0	1498LP Madison Square Value Enhancement Fund II LP	New York	NY	MSVEF II GP LLC		12/29/2025	1		4,628,571		12,150,000	0.150
000000-00-0	1514LP Hyatt Centric Co-Invest LP	San Francisco	CA	EOS Real Estate GP III LLC		05/22/2025			10,490		726,710	0.028
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									4,649,532		13,104,518	XXX
000000-00-0	1437LP MSSIV NYL Investor Member LLC	New York	NY	MSSIV GP LLC		09/01/2024	1		1,785,000		9,039,777	0.051
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									1,785,000		9,039,777	XXX
000000-00-0	1499LP HOMES SUBI-5 Partners LP	Wilmington	DE	Homes SUBI-5 GP LLC		04/11/2025			72,232,503			1.000
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									72,232,503			XXX
000000-00-0	1215LP Fairview NYL Emerging Managers Fund I, L.P.	West Hartford	CT	Fairview NYL Emerging Managers Fund Management, LLC		04/27/2021	1		1,265,881		8,607,648	0.129
000000-00-0	1221LP KKR Global Infrastructure Investors IV (USD) SCSp	Luxembourg City	LUX	KKR Associates Infrastructure IV SCSp		04/28/2022			45,435		1,009,515	0.000
000000-00-0	1226LP Innovation Credit Fund VIII-A, L.P.	Wilmington	DE	SVB Innovation Credit Partners VIII-A, LLC		07/06/2021			13,653			0.216
000000-00-0	1285LP NOVA Infrastructure Fund I, L.P.	Wilmington	DE	NOVA Infrastructure GP I, LLC		07/22/2022			85,011		227,896	0.071
000000-00-0	1286LP KKR Asia Pacific Infrastructure Investors II SCSp	Luxembourg City	LUX	KKR Associates AP Infrastructure II SCSp		03/07/2024			386,183		1,499,330	0.001
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Oxford Finance Credit GP II, LLC		05/27/2022			3,040,000		18,698,392	0.380
000000-00-0	1301LP Innovation Credit SMA II, L.P.	Wilmington	DE	SVB Innovation Credit Partners SMA II, LLC		10/11/2022			8,023,740		41,033,998	0.450
000000-00-0	1309LP Quinbrook Infrastructure Partners III-A - Net Zero Power Fund LP	Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited		09/23/2022			1,100,404		733,062	0.001
000000-00-0	1322LP Elda River Opportunities Fund IV LLC	Wilmington	DE	MTP Infrastructure Partners LLC		09/09/2022			(39,745)		1,258,852	0.005
000000-00-0	1371LP Global Infrastructure Partners V-A/B, L.P.	Wilmington	DE	Global Infrastructure GP V, L.P.		09/28/2023			784,527		4,573,237	0.003
000000-00-0	1395LP Manulife Infrastructure Fund III, L.P.	Wilmington	DE	Manulife Investment Management Private Markets (US), LLC		03/25/2024			486,868		4,362,927	0.009
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS	Luxembourg City	LUX	Kartesia Master GP		10/16/2023			2,465,932		22,675,523	0.039
000000-00-0	1423LP NOVA Infrastructure Fund II, L.P.	Wilmington	DE	NOVA Infrastructure GP II, LLC		03/21/2024			14,312		4,187,447	0.033
000000-00-0	1495LP KKR Global Infrastructure Investors V (USD) SCSp	Luxembourg City	LUX	KKR Associates Infrastructure V SCSp		11/14/2025			(478,902)		6,885,078	0.001
000000-00-0	1507LP VALERIAN OPPORTUNITIES FUND L.P.	Wilmington	DE	Blackstone Alternative Asset Management Associates LLC		05/01/2025	3		25,125,301		51,498,823	0.818
000000-00-0	1512LP iCON Infrastructure Partners VII, L.P.	United Kingdom	GBR	iCON Infrastructure Management VII LLP		12/12/2025			106,736		6,912,119	0.002
000000-00-0	1591LP Quinbrook III (A) LP	Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited		05/08/2026			747,704		3,016,938	0.006
000000-00-0	1597LP KKR NORTH AMERICA FUND XIV SCSP	New York	NY	KKR Associates North America XIV SCSp		06/02/2026	3		4,151		25,985,013	0.001
000000-00-0	1599LP ISQ Global Infrastructure Fund IV, L.P.	Geroge Town	CYM	ISQ Global Fund IV GP, LLC		09/25/2026			1,590,092		9,659,908	0.001
000000-00-0	1619LP Sixth Street Sports and Live Entertainment (A), L.P.	New York	NY	Sixth Street		08/20/2026			3,818,509		11,202,232	0.009
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								6,160,456	42,425,337		224,027,938	XXX

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		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	1404LP Apogem Secondary Fund VII, LP	Wilmington	DE	ASF VII GP, LLC		03/24/2025	3		1,140,000		13,298,701	0.016
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated									1,140,000		13,298,701	XXX
878091-BF-3	10370A Teachers Insurance & Annuity Association Surplus Note - 2 (878091BF3)	New York	NY		1.D FE	12/28/2017			249,453			0.013
668138-AA-8	10610A Northwestern Mutual Life Surplus Note (668138AA8)	Milwaukee	WI		1.D FE	04/23/2018			1,747,110			0.014
95765P-AE-9	12170A Western And Southern Life Insurance (95765PAE9)	Cincinnati	OH		1.F	04/28/2021			149,337			0.008
69448F-AB-7	15870A Pacific Life Insurance Company (69448FAB7)	Newport Beach	CA		1.F FE	02/28/2026		2,004,023				0.000
878091-BH-9	16260A Teachers Insurance & Annuity Association Surplus Note (878091BH9)	New York	NY		1.D	09/30/2026		4,979,603				0.000
2799999. Surplus notes - unaffiliated								6,983,627	2,145,900			XXX
05565A-5R-0	14680A BNP Paribas SA (05565A5R0)	Paris	FRA		2.C	01/01/2025			430,787			0.000
05602X-DJ-4	14690A BNP Paribas SA (05602XDJ4)	Paris	FRA		2.C	01/01/2025			200,000			0.000
05602X-QQ-4	15380A BNP PARIBAS SA (05602XQQ4)	Paris	FRA		2.C	06/23/2025			500,000			0.000
018820-AE-0	15420A ALLIANZ SE (018820AE0)	Munich	DEU		1.F	09/30/2026		400,022				0.000
2999999. Capital notes - unaffiliated								400,022	1,130,787			XXX
000000-00-0	1366LP RAH Corporate Partner Fund 58 LLC	Great Neck	NY	Regions Affordable Housing, LLC		03/14/2023					3,010,437	0.108
4899999. Qualifying federal tax credit investments - unaffiliated											3,010,437	XXX
000000-00-0	1264LP GPP Private Debt V RS LP	Wilmington	DE	GoldPoint Partners Private Debt V GenPar, LP		01/01/2022	2		97,341		2,961,779	0.039
6099999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated									97,341		2,961,779	XXX
000000-00-0	1317LP Gryphon Junior Capital III Feeder Fund, L.P	Wilmington	DE	Gryphon Junior Capital GP III, L.P.		12/14/2023	2		55,501		596,850	0.011
83409W-AF-9	13630A SOL VIRTUS NOTE ISSUER SPV 2022-1 Funded (83409WAF9)	Wilmington	DE			01/01/2023			307,930			0.440
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY			08/31/2023			3,386,253			0.478
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)	Wilmington	DE			12/31/2023			17,032,337			0.487
83411*-AF-6	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)	Wilmington	DE			06/30/2024			296,583			0.519
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE			07/31/2024			368,505			0.540
000000-00-0	1519LP OSPREY SUPER TOPCO LP (Greensky)	Wilmington	DE	Blackstone ABF Whole Loan Associates LLC		06/20/2025			507,197		863,790	0.077
BNL2CM-VR-7	15210A OIC CREDIT OPPORTUNITIES FUND IV (BNL2CMVR7)	New York	NY			06/30/2025			141,585			0.500
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY			06/30/2025			1,413,778			0.471
BNL2DT-8N-6	15350A TPG AG CSF III Structured Note L.P. (BNL2DT8N6)	Wilmington	DE			07/31/2025			375,000			0.000
000000-00-0	1545LP Blackstone Rated Senior Direct Lending Fund II, LP (BXDR II)	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		10/10/2025			6,857,226		86,749,398	0.300
805898-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (805898AG4)	New York	NY			09/23/2025			1,301,819			0.000
89238R-AC-1	15620A TPG AG ABC Structured Note II, LP (89238RAC1)	Wilmington	DE			11/30/2025			336,125			0.000
BNL2DX-58-3	15630A ISQ Global Infrastructure Credit Fund II (BNL2DX583)	Wilmington	DE			11/30/2025			1,024,447			0.000
000000-00-0	1566LP BXCI BXDR II UF TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025			14,977,366			0.300
000000-00-0	1567LP ALDER TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025			6,857,227		82,731,774	0.300
000000-00-0	1568LP BEECH TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025			6,857,227		82,731,774	0.300
000000-00-0	1569LP COTTONWOOD TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025			6,857,227		82,731,774	0.300
000000-00-0	1570LP DOGWOOD TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025			6,857,227		82,731,774	0.300
000000-00-0	1571LP ELDERBERRY TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025			6,857,227		82,731,774	0.300
000000-00-0	1572LP FIR TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025			6,857,227		82,731,774	0.300
000000-00-0	1573LP GREYWOOD TOPCO LP	Wilmington	DE	Blackstone Rated Senior Direct Lending Associates II LLC		12/19/2025			6,857,227		82,731,774	0.300
BNL2DW-4D-5	15780A NUVEEN ENERGY & POWER INFRASTRUCTURE CRE (BNL2DW4D5)	New York	NY			12/31/2025			3,250,013			0.000
BNL2FZ-2N-6	15810A Foundation Infrastructure Debt Fund II LP (BNL2FZ2N6)	New York	NY			01/31/2026		9,536,535				0.000
624818-AH-9	15860A MSP 2026-1 CASL_26-1 (62481@AH9)	New York	NY			02/28/2026		43,713				0.000
BNL2CC-TD-3	15920A BRKFIELD INFRA DEBT FUND IV (BNL2CCTD3)	Ridgefield Park	NJ			03/31/2026		49,698				0.500
25756*-AD-5	15930A DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2 (25756*AD5)	New York	NY			03/31/2026		7,964,629				0.603
300188-AE-9	15940A EVERGREEN BORROWER TRUST 2026 - 1 (300188AE9)	Wilmington	DE			03/31/2026		502,865				0.667

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1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
BNL2JF-N9-4	16150A Goldentree Private Credit Fnd II RN (BNL2JFN94)	New York	NY			06/30/2026		150,000				0.000
73758#-AG-2	16270A Potentia Ludis II SPV LLC 2026-1 OCTL_26 (73758#AG2)	New York	NY			07/31/2026		3,381,709				0.000
34985#-AG-9	16280A Forum Quadratum 2026-1 Funded (34985#AG9)	New York	NY			07/31/2026		2,717,485				0.000
000000-00-0	1634LP ABF ASSETCO LP- AIRFWD	Wilmington	DE	ABF Asset Holdings GP LLC		08/28/2026		285,147				0.000
BNL2JZ-9B-1	16350A Stonepeak Infrastructure Credit Fund II (BNL2JZ9B1)	New York	NY			08/31/2026		4,592,708				0.000
BNL2KH-KJ-9	16360A Blue Torch Credit Opportunity Fund IV (BNL2KHKJ9)	New York	NY			08/31/2026		506,250				0.000
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated								29,730,740	99,632,255		667,332,458	XXX
7899999. Total - unaffiliated								55,479,051	338,626,806		1,052,642,857	XXX
7999999. Total - affiliated									5,677,031		52,283,877	XXX
8099999 - Totals								55,479,051	344,303,837		1,104,926,734	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
92939G-AL-1	14780A WFLD 2014-MONT (92939GAL1)	Bethesda	MD	Full Disposal	01/01/2025	08/31/2026	1,737,329	262,671				262,671		2,000,000	2,000,000				12,725
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							1,737,329	262,671				262,671		2,000,000	2,000,000				12,725
92892A-AA-3	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	2,691	(76)	(2)			(78)		2,614	2,614				1
92892A-AB-1	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	2,692,536	(79,222)	(2,121)			(81,344)		2,611,193	2,611,193				17,996
1199999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation not assigned by the SVO - unaffiliated							2,695,228	(79,298)	(2,123)			(81,421)		2,613,807	2,613,807				17,997
000000-00-0	0789LP Founders Fund V, LP	Dover	DE	Partial Disposal	06/03/2014	09/30/2026	3,118,010	(474,351)				(474,351)		2,643,658	3,313,701		670,043	670,043	996,642
000000-00-0	0865LP Goldcrest Capital QP, LP	Palo Alto	CA	Partial Disposal	08/25/2015	05/06/2025	61,564	4,287				4,287		65,851	65,851				19,945
000000-00-0	0917LP Eight Partners VC Fund I, LP	Wilmington	DE	Partial Disposal	03/16/2016	08/31/2026	525,156	(45,433)				(45,433)		479,723	479,723				26,133
000000-00-0	0927LP Founders Fund VI, LP	Wilmington	DE	Partial Disposal	08/31/2017	06/26/2026	4,537	(19)				(19)		4,518	4,518				19
000000-00-0	1159LP Aquiline Credit Opportunities Fund L.P.	Grand Cayman	CYM	Partial Disposal	04/28/2020	08/04/2026	1,407,901	(146,873)				(146,873)		1,261,028	1,261,028				146,873
000000-00-0	1176GP Avenue Asia Capital Partners VI, LLC	Grand Cayman	CYM	Partial Disposal	09/28/2020	08/11/2026	36,836							36,836	36,836				
000000-00-0	1176LP Avenue Asia Special Situation Fund VI, LP	Grand Cayman	CYM	Partial Disposal	09/28/2020	08/07/2026	1,508,137	(5,322)				(5,322)		1,502,815	1,502,815				
000000-00-0	1204LP EQT IX (No.2) USD SCSp	Luxembourg City	LUX	Partial Disposal	02/05/2021	09/15/2026	746,920	(18,914)				(18,914)		728,006	728,006				6,426
000000-00-0	1213LP Carousel Capital Partners VI, L.P.	Wilmington	DE	Partial Disposal	04/21/2021	08/14/2026	6,903	540	(59)			481		7,384	7,384				

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
	1225LP A&M Capital Strategic Investments, LP																	
000000-00-0		Wilmington	DE	Partial Disposal	06/30/2021	09/23/2026	41,356	1,908				1,908		43,264	43,264				
000000-00-0	1231LP ICONIQ Strategic Partners VI, L.P.	George Town	CYM	Partial Disposal	07/06/2021	08/27/2026	32,437	2,963				2,963		35,399	35,399				483
000000-00-0	1282LP The Founders Fund Growth II, LP	Wilmington	DE	Partial Disposal	07/28/2023	03/20/2026	313,617	140,566				140,566		454,183	454,183				48,126
000000-00-0	1291LP Trident IX, L.P.	Grand Cayman	CYM	Partial Disposal	06/24/2022	08/13/2026	72,842	(100)	(464)			(564)		72,278	72,278				100
	1296LP Kelso Investment Associates XI, L.P.																		
000000-00-0		Wilmington	DE	Partial Disposal	06/27/2022	09/04/2026	41,555		(280)			(280)		41,275	41,275				
000000-00-0	1315LP Sentinel Capital Partners VII, L.P.	Wilmington	DE	Partial Disposal	07/14/2023	08/21/2026	247,739	27,071				27,071		274,810	274,810				15,293
000000-00-0	1320LP Harvest Partners IX, L.P.	Wilmington	DE	Partial Disposal	09/01/2022	08/12/2026	235,272	16,496	(7,426)			9,070		244,342	244,342				334
000000-00-0	1326LP Greenbriar Equity Fund VI, L.P.	Wilmington	DE	Partial Disposal	07/18/2023	08/03/2026	36,511	1,388				1,388		37,899	37,899				196
	1358LP Warren Equity Partners Fund IV, L.P.																		
000000-00-0		Wilmington	DE	Partial Disposal	01/24/2023	08/19/2026	199,525	(7,366)	(742)			(8,108)		191,417	191,417				7,324
000000-00-0	1408LP Windjammer Capital Fund VI, L.P.	Wilmington	DE	Partial Disposal	01/02/2024	07/24/2026	7,826	1,023	(137)			886		8,712	8,712				
	1417LP ArcLight Infrastructure Partners Fund																		
000000-00-0	VIII	Wilmington	DE	Partial Disposal	01/27/2025	08/31/2026	563,158	23,406	(18,380)			5,025		568,183	568,183				23,263
000000-00-0	1501LP Apogem Private Equity Fund XI, LP	Wilmington	DE	Partial Disposal	09/15/2025	09/16/2026	(49,666)							(49,666)	(49,666)				
000000-00-0	1579LP GenNx360 Capital Partners IV, L.P.	Wilmington	DE	Partial Disposal	01/20/2026	08/07/2026	(47,867)	57,976				57,976		10,109	10,109				(5,770)
000000-00-0	1620LP Tayeh Capital Group Fund I, L.P.	Wilmington	DE	Partial Disposal	07/20/2026	09/30/2026	97,952							97,952	97,952				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							9,208,220	(420,755)	(27,488)			(448,243)		8,759,977	9,430,020		670,043	670,043	1,285,384
	0582GP NYLCAP Mezzanine Partners III GenPar,																		
000000-00-0	LP	Wilmington	DE	Partial Disposal	05/26/2010	09/14/2026	10,212	597				597		10,809	10,809				180
	1149LP PA Small Company Private Equity Fund																		
000000-00-0	IX, LP	Wilmington	DE	Partial Disposal	11/08/2021	09/11/2026	290,623	(14,700)				(14,700)		275,923	275,923				19,259
	1175LP PA Small Company Coinvestment Fund																		
000000-00-0	II, LP	Wilmington	DE	Partial Disposal	08/26/2020	09/17/2026	43,975	746				746		44,721	44,721				522
000000-00-0	1220LP PA Secondary Fund VI, LP	Wilmington	DE	Partial Disposal	05/24/2021	09/08/2026	1,581,834	(52,954)	(2,255)			(55,209)		1,526,625	1,526,625				81,057
000000-00-0	1263LP Social Advancement Fund, LP	Richmond	VA	Partial Disposal	04/15/2022	09/28/2026	8,780	(37)	(18)			(55)		8,725	8,725				
	1264GP GoldPoint Partners Private Debt V																		
000000-00-0	GenPar, LP	Wilmington	DE	Partial Disposal	12/30/2022	08/07/2026	217	29				29		245	245				2
000000-00-0	1323LP Apogem Private Equity Fund X, LP	Wilmington	DE	Partial Disposal	05/05/2023	09/09/2026	182,915	(1,267)	(3,133)			(4,400)		178,515	178,515				4,332
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							2,118,556	(67,586)	(5,406)			(72,992)		2,045,564	2,045,564				105,351
	1166LP Amherst Single Family Residential																		
000000-00-0	Partners VI, LP	Austin	TX	Partial Disposal	05/18/2020	09/02/2026	754,439	12,228				12,228		766,667	766,667				
000000-00-0	1167LP AMNL Investment Vehicle LLC	Austin	TX	Partial Disposal	05/28/2020	09/08/2026	86,285	1,465				1,465		87,750	87,750				
000000-00-0	1171LP HPA SFR Equity 2020-3 LP	Chicago	IL	Partial Disposal	06/26/2020	07/30/2026	273,245	(3,434)				(3,434)		269,811	269,811				
000000-00-0	1172LP HPA SFR Equity 2019-2 LP	Chicago	IL	Partial Disposal	07/01/2020	07/30/2026	299,375	(57)				(57)		299,318	299,318				
000000-00-0	1198LP AMNL Investment Vehicle 2 LLC	Austin	TX	Partial Disposal	12/09/2020	07/08/2026	14,955	483				483		15,438	15,438				
	1203LP Pretium Single Family Rental																		
000000-00-0	Investments V, LP	New York	NY	Partial Disposal	01/08/2021	09/02/2026	4,872	19				19		4,891	4,891				
	1205LP Amherst Long Term Owner Holdings, LLC																		
000000-00-0		Austin	TX	Partial Disposal	01/15/2021	09/15/2026	3,510,785	96,715				96,715		3,607,500	3,607,500				
000000-00-0	1418LP PRNL Residential I, LP	New York	NY	Partial Disposal	12/21/2023	09/30/2026	21,514	437				437		21,951	21,951				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							4,965,470	107,856				107,856		5,073,326	5,073,326				
000000-00-0	1207LP REEP-RTL NPM GA LLC	Alpharetta	GA	Partial Disposal	01/01/2021	09/30/2026	808,681							808,681	808,681				(4,599)
000000-00-0	1460LP REEP 1341G DC LLC	Washington	DC	Partial Disposal	12/23/2024	09/30/2026	1,322	1				1		1,323	1,323				499
000000-00-0	1461LP REEP 1111 19NW DC LLC	Washington	DC	Partial Disposal	12/23/2024	06/30/2026	1,550,000	70,000				70,000		1,620,000	1,620,000				
000000-00-0	1483LP REEP-OFC 30 WM IL LLC	Chicago	IL	Partial Disposal	01/31/2025	06/30/2026	42,220	2,330				2,330		44,550	44,550				
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							2,402,223	72,332				72,332		2,474,555	2,474,555				(4,100)
000000-00-0	1383LP Impact 504 Loan Fund LLC	Arlington	VA	Partial Disposal	12/08/2023	09/16/2026	257,183	(3,411)				(3,411)		253,772	253,772				3,411
000000-00-0	1499LP HOMES SUBI-5 Partners LP	Wilmington	DE	Partial Disposal	04/11/2025	09/29/2026	41,722,338	422,852				422,852		42,145,191	42,145,191				362,459
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							41,979,521	419,441				419,441		42,398,962	42,398,962				365,870
000000-00-0	1010LP NYLIC HKP Member LLC	New York	NY	Partial Disposal	11/14/2017	09/30/2026	9,907,733							9,907,733	9,907,733				84,761
	1233LP Tristan Income Plus Strategy One SCSp																		
000000-00-0		Luxembourg City	LUX	Partial Disposal	03/15/2022	09/17/2026	22,634,620	(475,762)				(475,762)	227,932	22,386,790	22,386,790				475,762

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							32,542,353	(475,762)				(475,762)	227,932	32,294,522	32,294,522				560,523
000000-00-0	1199LP SRRF LP	George Town	CYM	Partial Disposal	12/09/2020	09/30/2026	462,638	74,517				74,517		537,155	537,155				339,575
000000-00-0	1215LP Fairview NYL Emerging Managers Fund I, L.P.	West Hartford	CT	Partial Disposal	04/27/2021	08/24/2026	89,762	3,857	(245)			3,612		93,374	93,374				567
000000-00-0	1221LP KKR Global Infrastructure Investors IV (USD) SCSp	Luxembourg City	LUX	Partial Disposal	04/28/2022	09/18/2026	1,265,558	(61,772)	(2,478)			(64,250)		1,201,308	1,201,308				73,842
000000-00-0	1226LP Innovation Credit Fund VIII-A, L.P.	Wilmington	DE	Partial Disposal	07/06/2021	09/15/2026	478,360	6,667	(1,720)			4,946		483,306	483,306				12,515
000000-00-0	1286LP KKR Asia Pacific Infrastructure Investors II SCSp	Luxembourg City	LUX	Partial Disposal	03/07/2024	09/11/2026	114,245	(377)	(408)			(785)		113,460	113,460				2,605
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Partial Disposal	05/27/2022	07/15/2026	26,959	3,951				3,951		30,910	30,910				4,898
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS	Luxembourg City	LUX	Partial Disposal	10/16/2023	08/31/2026	792,022	52,776				52,776		844,799	844,799				9,492
000000-00-0	1539LP Ares Secondaries Infrastructure Solutions Fund III	Wilmington	DE	Partial Disposal	12/19/2025	08/07/2026	177,049	66,374				66,374		243,423	243,423				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							3,406,594	145,993	(4,852)			141,141		3,547,735	3,547,735				443,494
000000-00-0	1404LP Apogem Secondary Fund VII, LP	Wilmington	DE	Partial Disposal	03/24/2025	09/25/2026	30,995	(368)	(52)			(420)		30,575	30,575				368
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							30,995	(368)	(52)			(420)		30,575	30,575				368
000000-00-0	0934LP Garnet LIHTC Fund XLVII, LLC	Wilmington	DE	Partial Disposal	06/03/2016	09/15/2026	46,422		(3,997)			(3,997)		42,425	42,425				
4899999. Qualifying federal tax credit investments - unaffiliated							46,422		(3,997)			(3,997)		42,425	42,425				
000000-00-0	0857LP Longspur Wind, LLC	Wilmington	DE	Partial Disposal	06/10/2015	09/28/2026	269,430							269,430	269,430				
000000-00-0	1029LP 2015 Vento XIV, LLC	Wilmington	DE	Partial Disposal	10/26/2017	07/30/2026	300,649							300,649	300,649				
000000-00-0	1130LP Grady Energy Holdings LLC	Wilmington	DE	Partial Disposal	09/26/2019	08/31/2026	154,863		(10,369)			(10,369)		144,493	144,493				
5299999. All other tax credit investments - unaffiliated							724,942		(10,369)			(10,369)		714,573	714,573				
33883T-AC-3	13370A FLAT_21-1A (33883TAC3)	Newark	DE	Partial Disposal	11/01/2022	07/31/2026	199,127							199,127	199,127				
55281B-AL-3	13420A MCF CLO LLC MCFCL_17-2A (55281BAL3)	Wilmington	DE	Partial Disposal	11/01/2022	07/31/2026	75,613							75,613	75,613				
55281F-AL-4	13430A MCF CLO LLC MCFCL_17-3A (55281FAL4)	Wilmington	DE	Full Disposal	11/01/2022	07/31/2026	54,068							54,068	54,068				28,727
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							328,808							328,808	328,808				28,727
000000-00-0	1264LP GPP Private Debt V RS LP	Wilmington	DE	Partial Disposal	01/01/2022	07/23/2026	27,178							27,178	27,178				
6099999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated							27,178							27,178	27,178				
46649E-BE-8	13320A JPMMT_18-2-B6 (46649EBE8)	New York	NY	Partial Disposal	11/01/2022	09/30/2026	5,840							5,840	4,277		(1,563)	(1,563)	
46651P-CA-5	13380A JP MORGAN MORTGAGE TRUST JPMMT_19-10 (46651PCA5)	New York	NY	Partial Disposal	11/01/2022	09/30/2026	14,052							14,052	14,052				
46652P-CG-1	13390A JP MORGAN MORTGAGE TRUST JPMMT_20-6 (46652PCG1)	New York	NY	Partial Disposal	11/01/2022	09/30/2026	13,470							13,470	13,470				
46652X-CC-3	13400A JP MORGAN MORTGAGE TRUST JPMMT_21-2 (46652XCC3)	New York	NY	Partial Disposal	11/01/2022	09/30/2026	9,036							9,036	9,036				
46653G-CA-3	13410A JP MORGAN MORTGAGE TRUST JPMMT_21-9 (46653GCA3)	New York	NY	Partial Disposal	11/01/2022	09/30/2026	9,709							9,709	9,709				
67648A-CJ-1	13440A Oceanview Holdings OCMT_21-2 (67648ACJ1)	Houston	TX	Partial Disposal	11/01/2022	09/30/2026	4,427							4,427	4,427				
67647M-CJ-6	13450A Oceanview Holdings OCMT_21-4 (67647MCJ6)	Houston	TX	Partial Disposal	11/01/2022	09/30/2026	5,065							5,065	5,065				
81748D-CJ-5	13460A SEQUOIA MORTGAGE TRUST SEMT_20-5 (81748DCJ5)	Dallas	TX	Partial Disposal	11/01/2022	09/30/2026	5,874							5,874	5,874				
173146-AH-4	13680A Citigroup Mortgage Loan Trust Inc (173146AH4)	New York	NY	Full Disposal	03/31/2023	09/30/2026									132		132	132	78
67647U-ES-6	13690A Oceanview Holdings OCMT_21-6 (67647UES6)	Houston	TX	Partial Disposal	03/31/2023	09/30/2026	314							314	314				
6399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							67,785							67,785	66,355		(1,430)	(1,430)	78
92347W-AB-4	13360A Veritas Doctrina Note Issuer VRTDC_22 (92347WAB4)	Chicago	IL	Partial Disposal	11/01/2022	09/30/2026	58,341							58,341	58,341				
000000-00-0	1377LP Elevate Funding I LLC 2023 LP	Wilmington	DE	Partial Disposal	05/25/2023	08/27/2026	315,928							315,928	315,928				
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY	Partial Disposal	08/31/2023	08/31/2026	3,420,868							3,420,868	3,420,868				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)	Wilmington	DE	Partial Disposal	12/31/2023	09/30/2026	15,091,606			20,331		(20,331)		15,071,275	15,071,275				
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE	Partial Disposal	07/31/2024	08/31/2026	324,615			75		(75)		324,540	324,540				
73758*-AG-6	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)	Wilmington	DE	Partial Disposal	03/19/2025	08/31/2026	1,144,905							1,144,905	1,144,905				
000000-00-0	1503LP Cambridge Topco LP	Wilmington	DE	Partial Disposal	04/28/2025	07/20/2026	53,411							53,411	53,411				
000000-00-0	1504LP EASTLAND TOPCO LP	Wilmington	DE	Partial Disposal	04/28/2025	07/20/2026	144,659							144,659	144,659				
000000-00-0	1519LP OSPREY SUPER TOPCO LP (Greensky)	Wilmington	DE	Partial Disposal	06/20/2025	09/29/2026	376,831							376,831	376,831				
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY	Partial Disposal	06/30/2025	09/30/2026	216,212							216,212	216,212				
000000-00-0	1526LP Akron Topco LP	Wilmington	DE	Partial Disposal	07/23/2025	07/20/2026	53,275							53,275	53,275				
000000-00-0	1527LP Berlin Topco LP	Wilmington	DE	Partial Disposal	07/23/2025	07/20/2026	53,275							53,275	53,275				
000000-00-0	1528LP BXDR Topco LP	Wilmington	DE	Partial Disposal	07/23/2025	07/20/2026	53,456							53,456	53,456				
000000-00-0	1529LP Doncaster Topco LP	Wilmington	DE	Partial Disposal	07/23/2025	07/20/2026	53,456							53,456	53,456				
000000-00-0	1545LP Blackstone Rated Senior Direct Lending Fund II, LP (BXDR II)	Wilmington	DE	Partial Disposal	10/10/2025	09/30/2026	6,600,602							6,600,602	6,600,602				
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)	New York	NY	Partial Disposal	09/23/2025	08/31/2026	3,708			88		(88)		3,619	3,619				
BNL2DX-58-3	15630A ISQ Global Infrastructure Credit Fund II (BNL2DX583)	Wilmington	DE	Partial Disposal	11/30/2025	09/30/2026	334,685							334,685	334,685				
000000-00-0	1566LP BXCI BXDR II UF TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	09/30/2026	3,444,794							3,444,794	3,444,794				
000000-00-0	1567LP ALDER TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	09/30/2026	6,562,312							6,562,312	6,562,312				
000000-00-0	1568LP BEECH TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	09/30/2026	6,562,312							6,562,312	6,562,312				
000000-00-0	1569LP COTTONWOOD TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	09/30/2026	6,562,312							6,562,312	6,562,312				
000000-00-0	1570LP DOGWOOD TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	09/30/2026	6,562,312							6,562,312	6,562,312				
000000-00-0	1571LP ELDERBERRY TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	09/30/2026	6,562,312							6,562,312	6,562,312				
000000-00-0	1572LP FIR TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	09/30/2026	6,562,312							6,562,312	6,562,312				
000000-00-0	1573LP GREYWOOD TOPCO LP	Wilmington	DE	Partial Disposal	12/19/2025	09/30/2026	6,562,312							6,562,312	6,562,312				
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	13,212							13,212	13,212				
BNL2DW-4D-5	15780A NUVEEN ENERGY & POWER INFRASTRUCTURE CRE (BNL2DW4D5)	New York	NY	Partial Disposal	12/31/2025	09/30/2026	336,182			8		(8)		336,175	336,175				
000000-00-0	1580LP DOMUS PURCHASER I LLC	Wilmington	DE	Partial Disposal	12/19/2025	08/28/2026	165,626							165,626	165,626				
624818-AH-9	15860A MSP 2026-1 CASL_26-1 (624818AH9)	New York	NY	Partial Disposal	02/28/2026	09/30/2026	153,578			6,409		(6,409)		147,169	147,169				
BNL2CC-TD-3	15920A BRKFIELD INFRA DEBT FUND IV (BNL2CCTD3)	Ridgefield Park	NJ	Partial Disposal	03/31/2026	07/31/2026	69,814							69,814	69,814				
25756*-AD-5	15930A DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2 (25756*AD5)	New York	NY	Partial Disposal	03/31/2026	09/30/2026	2,761,965			9,165		(9,165)		2,752,800	2,752,800				
300188-AE-9	15940A EVERGREEN BORROWER TRUST 2026 - 1 (300188AE9)	Wilmington	DE	Partial Disposal	03/31/2026	09/30/2026	396,249			4,864		(4,864)		391,384	391,384				
000000-00-0	1608LP BMAC-R 2025-1 LP	Wilmington	DE	Partial Disposal	06/01/2026	07/29/2026	89,437							89,437	89,437				
73758#-AG-2	16270A Potentia Ludis II SPV LLC 2026-1 OCTL_26 (73758#AG2)	New York	NY	Partial Disposal	07/31/2026	09/30/2026	195,929			346		(346)		195,583	195,583				
34985#-AG-9	16280A Forum Quadratum 2026-1 Funded (34985#AG9)	New York	NY	Partial Disposal	07/31/2026	09/30/2026	2,636,545			20,329		(20,329)		2,616,216	2,616,216				
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							84,499,352			61,616		(61,616)		84,437,735	84,437,735				
33884G-AC-0	14310A FLAT 2024-1A (33884GAC0)	Wilmington	DE	Partial Disposal	05/31/2024	07/31/2026	1,148,215							1,148,215	1,148,215				
6699999. Residual tranches or interests with underlying assets having characteristics of other - affiliated							1,148,215							1,148,215	1,148,215				
000000-00-0	11870A NYL Investors LLC Term Loan - 1 (NYLIAC)	Newark	DE	Partial Disposal	11/10/2020	08/31/2026	353,377							353,377	353,377				5,018
000000-00-0	15320A NYL Investors LLC Term Loan 2 (NYLIAC)	New York	NY	Partial Disposal	07/30/2025	07/31/2026	500,546							500,546	500,546				6,310
6899999. Any other class of assets - affiliated							853,924							853,924	853,924				11,328

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
7899999. Total - unaffiliated							149,330,861	435,908	(48,828)	61,616		325,464		149,656,325	150,324,938		668,613	668,613	2,125,548
7999999. Total - affiliated							39,452,251	(471,384)	(5,458)			(476,842)	227,932	39,203,341	39,203,341				702,197
8099999 - Totals							188,783,113	(35,476)	(54,286)	61,616		(151,378)	227,932	188,859,666	189,528,279		668,613	668,613	2,827,745

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-RL-7	TREASURY NOTE	09/25/2026	VARIOUS		105,421,840	106,580,000	55,188	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					105,421,840	106,580,000	55,188	XXX
45434M-2C-5	INDIAN RAILWAY FINANCE CORP LTD	09/02/2026	VARIOUS		9,939,820	11,000,000	15,789	2.C FE
682142-AH-7	OMERS FINANCE TRUST	09/29/2026	TRANSFER BROKER		246,454	250,000	4,444	1.A FE
68327L-AD-8	ONTARIO TEACHERS CADILLAC FAIRVIEW	09/29/2026	TRANSFER BROKER		198,876	200,000	2,278	1.E FE
69370R-AF-4	PERTAMINA PERSERO PT	09/02/2026	BARCLAYS BANK PLC		932,500	1,000,000	3,617	2.B FE
69370R-AH-0	PERTAMINA PERSERO PT	09/02/2026	JEFFRIES INTERNATIONAL LTD		919,790	1,000,000	689	2.B FE
984245-BC-3	YPF SA	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		1,741,500	1,800,000	2,643	4.B FE
9LN0GH-PT-6	OCP SA 6.7% 01 MAR 2036-35 REGS	09/25/2026	VARIOUS		12,960,504	13,090,000	66,894	2.C FE
BRWAUQ-S8-5	SAUDI ARABIAN OIL CO	08/28/2026	STANDARD CHARTERED		23,819,904	26,680,000	161,748	1.E FE
BYJ6N9-QK-5	AFRICA FINANCE CORP	08/26/2026	CITIGROUP GLOBAL MARKETS INC.		4,012,000	4,000,000	38,819	1.G FE
C54296-AA-3	MEGLOBAL CANADA INC	09/02/2026	VARIOUS		14,737,172	14,560,000	245,340	2.B FE
G7777X-AB-2	SA GLOBAL SUKUK LTD	08/26/2026	DEUTSCHE BANK AG- LONDON		6,023,903	6,700,000	35,598	1.E FE
G77791-AA-2	SAUDI ELECTRICITY GLOBAL SUKUK CO	08/26/2026	UBS SECURITIES, LLC		4,518,750	5,000,000	53,957	1.E FE
MOR08Q-AG-6	AFRICAN EXPORT-IMPORT BANK	09/02/2026	VARIOUS		15,074,765	16,580,000	170,756	2.B FE
P1559L-AA-7	BANCO NACIONAL DE PANAMA	08/28/2026	VARIOUS		8,950,978	10,000,000	12,554	2.C FE
V0055B-AK-1	AFRICA FINANCE CORP	09/25/2026	JEFFRIES INTERNATIONAL LTD		327,985	350,000	5,432	1.G FE
V6560A-BM-3	OFFICE CHERIFIEN DES PHO	09/02/2026	JANE STREET FINANCIAL LTD		1,015,260	1,000,000	21,011	2.C FE
X5S5VD-BM-0	MFB MAGYAR FEJLESZTESI BANK ZRT	07/08/2026	GOLDMAN SACHS INTERNATIONAL		1,090,104	1,060,000	2,105	2.B FE
Y62014-AA-6	NAKILAT INC	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		1,751,136	1,738,100	25,777	1.D FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					108,261,401	116,008,100	869,451	XXX
969275-QQ-2	CA WM S HART UHSD-CABS-A	07/21/2026	TRANSFER BROKER		(11,947)	(15,000)		1.D FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					(11,947)	(15,000)		XXX
070102-AA-6	BASIN ELEC PWR COOP N D	09/29/2026	TRANSFER BROKER		150,000	150,000	3,012	1.F FE
26822L-NM-2	E 470 PUB HWY AUTH COLO REV	08/14/2026	EXCHANGE TRANSACTIONS		490,991	605,000		1.D FE
452153-RP-6	ILLINOIS ST	09/28/2026	JP MORGAN SECURITIES LLC		497,415	500,000		1.F FE
524803-BC-6	PA LEHIGH CO AUTH WTR	09/29/2026	TRANSFER BROKER		50,000	50,000	595	1.C FE
64990K-MM-2	NEW YORK ST DORM AUTH ST PERS	09/11/2026	EXCHANGE TRANSACTIONS		2,655,299	2,550,000		1.B FE
650009-3T-8	NEW YORK ST TWY AUTH GEN REV	07/31/2026	EXCHANGE TRANSACTIONS		4,140,000	4,140,000		1.A
650009-3U-5	NEW YORK ST TWY AUTH GEN REV	07/31/2026	EXCHANGE TRANSACTIONS		4,460,000	4,460,000		1.E FE
67704L-AA-9	OGLETHORPE PWR CORP GA FIRST MTG	09/29/2026	TRANSFER BROKER		400,000	400,000	5,411	2.A FE
68608W-AL-6	OR OREGON ST UNIV GEN	09/29/2026	TRANSFER BROKER		85,670	85,000	226	1.D FE
73358W-JA-3	NY PORT AUTH-174TH	09/29/2026	TRANSFER BROKER		46,174	50,000	1,102	1.D FE
73358X-CN-0	NY NY & NJ PORT AUTH	09/29/2026	TRANSFER BROKER		216,575	220,000	1,436	1.D FE
791078-BC-1	NY ST LAWRENCE CNTY-B-ST LAWRENCE UNIVE	09/29/2026	TRANSFER BROKER		115,271	100,000	1,083	2.B FE
79766D-B2-4	SAN FRANCISCO CALIF CITY & CNT	07/02/2026	EXCHANGE TRANSACTIONS		461,346	655,000		1.A
79766D-B3-2	SAN FRANCISCO CALIF CITY & CNT	07/02/2026	EXCHANGE TRANSACTIONS		1,162,079	1,650,000		1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					14,930,820	15,615,000	12,865	XXX
05606#-AA-1	BIF III HOLTWOOD LLC	09/29/2026	TRANSFER BROKER		500,000	500,000	5,567	2.C PL
05647@-AA-4	BX FRONTIER MEMBER I LLC	09/29/2026	TRANSFER BROKER		305,536	305,536	18,451	2.A PL
05647@-AB-2	BX FRONTIER MEMBER I LLC	09/29/2026	TRANSFER BROKER		188,762	188,762	8,296	2.B PL
08953#-AA-4	BIG SKY FUNDING LLC	09/30/2026	CITIGROUP GLOBAL MARKETS INC.		(11,081,242)	(11,081,242)		1.G Z
11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	09/29/2026	TRANSFER BROKER		500,000	500,000	5,436	2.B PL
12514@-AA-0	CED CALIFORNIA HOLDINGS LLC	09/29/2026	TRANSFER BROKER		184,790	184,790	2,184	2.C PL
14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC	09/29/2026	TRANSFER BROKER		600,000	600,000	6,111	2.A PL
17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN	09/29/2026	TRANSFER BROKER		262,167	262,167	5,315	1.E PL
23307*-AG-7	DC ARENA LP	08/28/2026	DIRECT PLACEMENT		1,862,898	1,862,898		2.A
24380@-AB-4	DEER DISTRICT LLC	09/29/2026	TRANSFER BROKER		870,719	870,719	14,384	2.B PL
29692Z-AA-5	ESPRESSO ISSUER LLC	09/21/2026	US BANK NATIONAL ASSOCIATION		94,158,684	94,158,684		1.G Z
29692Z-AB-3	ESPRESSO ISSUER LLC	09/21/2026	US BANK NATIONAL ASSOCIATION		85,818,233	85,818,233		2.C Z
29692Z-AC-1	ESPRESSO ISSUER LLC	09/21/2026	US BANK NATIONAL ASSOCIATION		2,939,094	2,939,094		3.B Z
340711-BA-7	FLORIDA GAS TRANSMISSION COMPANY L	09/29/2026	TRANSFER BROKER		149,938	150,000	1,706	2.B FE
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	09/29/2026	TRANSFER BROKER		692,734	692,734	6,131	1.G PL
374593-A@-0	GIANTS STADIUM LLC	09/29/2026	TRANSFER BROKER		926,955	926,955	16,958	2.B PLGI
39122@-AA-7	GREAT RIVER HYDRO LLC	09/29/2026	TRANSFER BROKER		500,000	500,000	1,990	2.B 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
40472*-AA-3	HA FEDERAL FUNDING VI TRUST	09/29/2026	TRANSFER BROKER		146,940	146,940	810	1.D
44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	09/29/2026	TRANSFER BROKER		212,170	212,120	755	1.G PL
44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	09/29/2026	TRANSFER BROKER		33,032	33,032	352	1.G PL
449568-AA-8	IE US HARDWARE 3 LLC	09/10/2026	DIRECT PLACEMENT		107,500,000	107,500,000		1.F FE
463556-A@-9	IROQUOIS GAS TRANSMISSION SYSTEM L	09/29/2026	TRANSFER BROKER		200,000	200,000	2,380	2.A
55396#-AA-0	MEC HOLDINGS LLC	09/29/2026	TRANSFER BROKER		301,179	301,179	2,159	2.A PL
58407@-AA-3	MECP1 ASHBURN 2 LLC	08/31/2026	DIRECT PLACEMENT		4,858,043	4,858,043		2.B PL
592838-AA-4	MEXICO GENERADORA DE ENERGIA S DE	08/26/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,649,876	3,666,375	45,371	2.B FE
62828M-2F-7	MUTHOOT FINANCE LTD	09/25/2026	VARIOUS		11,422,005	11,670,000	62,961	3.A FE
67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,543	1.G PL
67755#-AK-8	OHIO STATE ENERGY PARTNERS LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,533	1.G PL
68162*-AA-9	WILLIAMS COMPANIES INC	07/16/2026	REVOLVER FUNDING BROKER		118,794,457	118,794,457		1.G PL
68162*-AB-7	WILLIAMS COMPANIES INC	07/16/2026	REVOLVER FUNDING BROKER		17,164,026	17,164,026		2.A PL
68164@-AA-5	WILLIAMS COMPANIES INC	07/16/2026	REVOLVER FUNDING BROKER		1,379,252	1,379,252		2.B PL
68297#-AA-3	1501 MORAN ROAD DEVELOPMENT OWNER	09/30/2026	DIRECT PLACEMENT		8,192,876	8,192,876		2.B PL
698525-AA-0	PANOCHE ENERGY CENTER	09/29/2026	TRANSFER BROKER		61,624	61,624	342	4.A FE
75978#-AF-3	RENEWA JAMISON LLC	07/07/2026	DIRECT PLACEMENT		8,080,083	8,080,083		1.G PL
75978#-AG-1	RENEWA JAMISON LLC	08/28/2026	DIRECT PLACEMENT		15,127,135	15,127,135		1.G PL
76650A-AA-8	RIESEL HOLDCO LLC	09/30/2026	CAPITALIZED INTEREST		15,256	15,256		5.C
76712*-AC-3	RIO GRANDE LNG TRAIN 5 LLC	07/01/2026	DIRECT PLACEMENT		4,922,000	4,922,000		2.C Z
83416W-AB-9	SOLAR STAR FUNDING LLC	09/29/2026	TRANSFER BROKER		118,237	118,237	1,155	2.B FE
83577X-AA-4	SOPAIPILLA INVESTOR HOLDCO LLC	09/15/2026	DIRECT PLACEMENT		24,153,004	24,153,004		1.G PL
84929Y-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	09/29/2026	TRANSFER BROKER		276,857	276,857	4,661	2.C PL
84929Y-AB-3	SPOWER FINANCE 3 LLC ACED FINANCE	09/29/2026	TRANSFER BROKER		276,857	276,857	4,661	2.C PL
84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE	09/29/2026	TRANSFER BROKER		94,949	94,949	1,418	2.C PL
84929Y-AD-9	SPOWER FINANCE 3 LLC ACED FINANCE	09/29/2026	TRANSFER BROKER		94,949	94,949	1,418	2.C PL
88307*-AA-3	TEXOMA WIND LLC	09/29/2026	TRANSFER BROKER		149,566	149,566	1,523	3.A PL
903638-AC-4	USTA NATIONAL TENNIS CENTER INC	09/29/2026	TRANSFER BROKER		287,738	287,738	2,130	1.G FE
92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P	07/08/2026	JP DBS BANK LTD		1,968,578	1,930,300	39,228	2.C FE
92214P-AB-9	VANTAGE DATA CENTERS LLC	09/28/2026	REVOLVER FUNDING BROKER		807,868	807,868		2.B Z
92244C-AA-4	JACQUARD_WI1_2026_DDTL_07/2030	09/29/2026	VARIOUS		1,448,760	1,448,760		2.B Z
BNL2KZ-MR-9	PHOENIX TOWER INTERNATIONAL INVEST	09/29/2026	DIRECT PLACEMENT		40,924,610	41,846,123		2.C Z
BNL2KZ-MT-5	PHOENIX TOWERS US HOLDINGS REIT IN	09/29/2026	DIRECT PLACEMENT		20,298,692	20,298,692		2.C Z
E0R75R-AB-2	AI CANDELARIA SPAIN SL	09/02/2026	VARIOUS		4,672,000	5,000,000	58,458	4.C FE
G1995*-AA-6	CASCADE INFRASTRUCTURE LIMITED	09/01/2026	DIRECT PLACEMENT		13,202,511	12,999,436		2.A Z
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2026	VARIOUS		13,782,953	17,497,832	237,230	1.C FE
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	08/28/2026	VARIOUS		3,627,585	3,556,057	31,785	2.C FE
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,199,543	2,299,574	1,111	2.C FE
G8438N-AB-3	STAR ENERGY GEOTHERMAL D 4.85% 14 OCT 20	09/24/2026	VARIOUS		6,968,500	7,640,000	165,714	2.C FE
L3500L-AA-7	FEL ENERGY VI SARL	08/11/2026	HSBC SECURITIES (USA) INC.		1,256,711	1,324,597	15,021	2.B FE
L4464D-AE-9	GREENSAIF PIPELINES BIDCO SA RL	09/24/2026	J.P. MORGAN SECURITIES LLC		15,638,216	15,920,000	94,863	1.E FE
L4R02Q-AA-8	GUARA NORTE SARL	08/26/2026	GOLDMAN SACHS		2,724,790	2,816,320	29,278	2.C FE
L53617-AA-1	TMS ISSUER SARL	08/27/2026	GOLDMAN SACHS INTERNATIONAL		10,218,750	10,000,000	11,239	1.E FE
N53766-AA-4	MV24 CAPITAL BV	09/02/2026	DEUTSCHE BANK AG- LONDON		16,193,292	15,922,049	264,075	2.C FE
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	09/30/2026	VARIOUS		2,053,760	2,083,101	2,972	2.C FE
P0092A-AF-6	AEROPUERTO INTERNACIONAL DE TOCUME	09/29/2026	VARIOUS		7,698,200	9,300,000	47,756	2.C FE
P0608A-AB-2	AES PANAMA GENERATION HOLDINGS SRL	08/26/2026	BARCLAYS BANK PLC		3,672,124	3,887,902	41,106	3.A FE
P29853-AA-9	COMETA ENERGIA SA DE CV	08/11/2026	HSBC SECURITIES (USA) INC.		2,112,413	2,064,920	39,492	2.C FE
P5001#-AA-5	GLACIER ACQUISITIONCO SPA	07/22/2026	DIRECT PLACEMENT		14,000,000	14,000,000		2.C PL
P5R70L-AA-9	INTERCHILE S.A. 4.5% 30 JUN 2056-55 REGS	09/01/2026	JANE STREET EXECUTION SERVICES LLC		538,010	670,000	5,193	2.A FE
V3855M-AA-5	GREENKO POWER II LTD 4.3% 13 DEC 2028-24	07/21/2026	GOLDMAN SACHS INTERNATIONAL		2,874,362	2,984,800	13,904	3.C FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					695,973,607	703,654,216	1,326,126	XXX
00130H-CN-3	AES CORPORATION (THE)	08/31/2026	CITADEL SECURITIES		2,402,599	2,399,000	25,989	2.C FE
001878-A*-8	AP FALCON HOLDINGS LLC CLASS A-1	09/10/2026	DIRECT PLACEMENT		128,371,000	128,371,000		2.B PL
001878-A@-6	AP FALCON HOLDINGS LLC SUB	09/10/2026	DIRECT PLACEMENT		3,435,000	3,435,000		2.C PL
00206R-NP-3	AT&T INC	09/10/2026	GOLDMAN SACHS & CO		7,966,438	8,600,000	194,026	2.B FE

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

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002824-BW-9	ABBOTT LABORATORIES	08/18/2026	MORGAN STANLEY & CO. LLC		5,022,465	5,425,000	132,611	1.E FE
00287#-AB-6	ACM US FINCO LP	09/30/2026	DIRECT PLACEMENT		727,742	727,742		3.B PL
00287Y-ES-4	ABBVIE INC	08/18/2026	VARIOUS		8,254,270	8,300,000	508	1.G FE
00287Y-ET-2	ABBVIE INC	09/10/2026	US BANCORP INVESTMENTS INC		5,568,844	5,673,000	22,109	1.G FE
00459*-AA-4	ACF TD HOLDINGS 2 LLC	08/31/2026	DIRECT PLACEMENT		11,300,000	11,300,000		2.B PL
007866-AE-6	AEROPUERTOS DOMINICANOS SIGLO XXI S.A.	09/25/2026	BARCLAYS BANK PLC		203,750	200,000	3,422	3.A FE
007903-BK-2	ADVANCED MICRO DEVICES INC	08/25/2026	BARCLAYS CAPITAL		9,974,200	10,000,000	11,500	1.F FE
007903-BL-0	ADVANCED MICRO DEVICES INC	08/25/2026	WELLS FARGO SECURITIES, LLC		19,921,600	20,000,000	25,000	1.F FE
007903-BM-8	ADVANCED MICRO DEVICES INC	08/13/2026	BARCLAYS CAPITAL		9,991,900	10,000,000		1.F FE
007903-BN-6	ADVANCED MICRO DEVICES INC	08/13/2026	JP MORGAN SECURITIES LLC		4,987,850	5,000,000		1.F FE
008016-A@-6	AEROSPACE CORPORATION	09/29/2026	TRANSFER BROKER		168,000	168,000	68	1.F FE
008016-B@-5	AEROSPACE CORPORATION	09/29/2026	TRANSFER BROKER		65,360	65,360	189	1.F FE
008016-C@-4	AEROSPACE CORPORATION	09/29/2026	TRANSFER BROKER		73,893	73,893	125	1.F FE
008016-D*-5	AEROSPACE CORPORATION	09/29/2026	TRANSFER BROKER		147,787	147,787	250	1.F FE
00830Y-AF-8	AFRICA FINANCE CORP 144A	08/11/2026	DEUTSCHE BANK AG- LONDON		757,350	750,000	14,338	1.G FE
00913R-AE-6	AIR LIQUIDE FINANCE SA	09/29/2026	TRANSFER BROKER		948,508	950,000	185	1.F FE
010392-FW-3	ALABAMA POWER COMPANY	09/08/2026	VARIOUS		10,988,790	18,122,000	258,602	1.F FE
012653-AE-1	ALBEMARLE CORP	09/29/2026	TRANSFER BROKER		91,851	92,000	1,523	2.C FE
013822-AJ-0	ALCOA NEDERLAND HOLDING BV	09/09/2026	GOLDMAN SACHS & CO		2,592,000	2,592,000		3.A FE
015823-A@-6	ALGONQUIN GAS TRANSMISSION COMPANY	09/29/2026	TRANSFER BROKER		2,000,000	2,000,000	24,461	1.G
01626P-AM-8	ALIMENTATION COUCHE-TARD INC	09/29/2026	TRANSFER BROKER		101,351	100,000	524	2.A FE
01626P-AP-1	ALIMENTATION COUCHE-TARD INC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,299	2.A FE
02005N-BT-6	ALLY FINANCIAL INC	09/10/2026	MORGAN STANLEY & CO. LLC		986,362	960,000	16,408	2.C FE
02220A-AC-1	ALUMINA PTY LTD	09/09/2026	GOLDMAN SACHS & CO		2,750,000	2,750,000		3.A FE
02344B-AA-4	AMCOR GROUP FINANCE PLC	09/04/2026	BARCLAYS CAPITAL		2,468,743	2,440,000	38,786	2.B FE
023586-F*-6	U-HAUL HOLDING CO	09/29/2026	TRANSFER BROKER		600,000	600,000	3,711	2.B PL
023586-F@-4	U-HAUL HOLDING CO	09/29/2026	TRANSFER BROKER		600,000	600,000	3,743	2.B PL
023586-G*-5	U-HAUL HOLDING CO	09/29/2026	TRANSFER BROKER		400,000	400,000	2,533	2.B PL
023608-AT-9	AMEREN CORPORATION	09/08/2026	JP MORGAN SECURITIES LLC		9,575,000	9,575,000		2.B FE
023610-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	09/29/2026	TRANSFER BROKER		468,733	468,000	1,293	1.F FE
02361D-BC-3	AMEREN ILLINOIS COMPANY	08/18/2026	MORGAN STANLEY & CO. LLC		1,997,372	2,150,000	56,438	1.F FE
02364W-AJ-4	AMERICA MOVIL SA DE CV	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		3,449,040	3,360,000	14,280	2.A FE
02364W-AP-0	AMERICA MOVIL SAB DE CV	09/24/2026	BOFA MERRILL LYNCH		5,196,975	5,210,000	115,235	2.A FE
02364W-BJ-3	AMERICA MOVIL SAB DE CV	08/28/2026	MORGAN STANLEY		9,267,000	10,000,000	90,243	1.G FE
02557T-AE-9	AMERICAN ELECTRIC POWER COMPANY IN	09/29/2026	TRANSFER BROKER		100,000	100,000	226	2.C FE
025816-DU-0	AMERICAN EXPRESS COMPANY	08/25/2026	BARCLAYS CAPITAL		15,292,800	15,000,000	278,905	1.F FE
025816-EV-7	AMERICAN EXPRESS COMPANY	08/05/2026	BARCLAYS CAPITAL		10,000,000	10,000,000		2.C FE
02665W-FQ-9	AMERICAN HONDA FINANCE CORPORATION	09/04/2026	BARCLAYS CAPITAL		2,938,728	2,988,000	1,096	1.G FE
02665W-HA-2	AMERICAN HONDA FINANCE CORPORATION	09/18/2026	JANE STREET EXECUTION SERVICES LLC		976,160	990,000	9,636	1.G FE
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC	08/18/2026	MORGAN STANLEY & CO. LLC		11,155,877	13,100,000	218,764	2.A FE
030288-C*-3	AMERICAN TRANSMISSION SYSTEMS INC	09/29/2026	TRANSFER BROKER		200,000	200,000	438	1.F
03028P-J#-4	AMERICAN TRANSMISSION COMPANY LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	464	1.G
03028P-M#-0	AMERICAN TRANSMISSION COMPANY LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	2,490	1.G
031162-DT-4	AMGEN INC	08/18/2026	MORGAN STANLEY & CO. LLC		2,520,707	2,725,000	71,421	2.A FE
03512T-AE-1	ANGLOGOLD ASHANTI HOLDINGS PLC	08/26/2026	MERRILL LYNCH INTERNATIONAL		9,290,400	9,800,000	149,042	2.C FE
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	09/10/2026	GOLDMAN SACHS & CO		4,974,002	5,350,000	39,590	1.G FE
03636#-AA-0	ANSELL USA INC	09/29/2026	TRANSFER BROKER		100,000	100,000	129	2.B
03636#-AG-7	ANSELL USA INC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,552	2.B
03666H-AF-8	ANTARES HOLDINGS LP	09/29/2026	TRANSFER BROKER		249,926	250,000	2,650	2.B FE
036752-BE-2	ELEVANCE HEALTH INC	08/18/2026	MORGAN STANLEY & CO. LLC		3,004,649	3,275,000	2,074	2.A FE
03690-AG-9	AON NORTH AMERICA INC	09/16/2026	MORGAN STANLEY & CO. LLC		3,017,250	3,000,000		2.B FE
03743Q-BH-0	APA CORP (US)	09/29/2026	TRANSFER BROKER		340,376	314,000	9,843	2.C FE
03836W-AB-9	ESSENTIAL UTILITIES INC	08/04/2026	JANE STREET EXECUTION SERVICES LLC		42,728	44,000	410	2.B FE
03842*-BA-3	AQUA PENNSYLVANIA INC	09/29/2026	TRANSFER BROKER		400,000	400,000	3,322	1.F
03842*-BB-1	AQUA PENNSYLVANIA INC	09/29/2026	TRANSFER BROKER		400,000	400,000	3,338	1.F
03842*-BC-9	AQUA PENNSYLVANIA INC	09/29/2026	TRANSFER BROKER		300,000	300,000	5,549	1.F
03842*-BD-7	AQUA PENNSYLVANIA INC	09/29/2026	TRANSFER BROKER		200,000	200,000	3,708	1.F

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03842*-BE-5	AQUA PENNSYLVANIA INC	09/29/2026	TRANSFER BROKER		200,000	200,000	3,726	1.F
03842*-BQ-8	AQUA PENNSYLVANIA INC	09/29/2026	TRANSFER BROKER		500,000	500,000	10,111	1.F
03842*-BR-6	AQUA PENNSYLVANIA INC	09/29/2026	TRANSFER BROKER		400,000	400,000	8,168	1.F
03842*-BS-4	AQUA PENNSYLVANIA INC	09/29/2026	TRANSFER BROKER		200,000	200,000	4,094	1.F
03939A-AC-1	ARCH CAPITAL GROUP LTD	09/10/2026	CITADEL SECURITIES		2,998,000	3,125,000	47,517	1.G FE
040555-DL-5	ARIZONA PUBLIC SERVICE COMPANY	09/16/2026	MORGAN STANLEY & CO. LLC		6,031,558	6,100,000	21,181	2.A FE
04316J-AM-1	ARTHUR J GALLAGHER & CO	08/13/2026	TRUIST SECURITIES, INC.		4,989,050	5,000,000	124,306	2.A FE
04560*-AJ-3	ASSOCIATED ELECTRIC CORP	09/29/2026	TRANSFER BROKER		793,544	793,544	2,769	1.D
046860-AB-8	ATHENAHEALTH GROUP INC	07/24/2026	JP MORGAN SECURITIES LLC		1,627,000	1,627,000		4.B FE
049560-BE-4	ATMOS ENERGY CORPORATION	08/18/2026	MORGAN STANLEY & CO. LLC		2,007,434	2,200,000	11,324	1.G FE
049560-BF-1	ATMOS ENERGY CORPORATION	08/25/2026	VARIOUS		19,781,985	20,000,000	179,444	1.G FE
05379B-E*-4	AVISTA CORPORATION	09/29/2026	TRANSFER BROKER		400,000	400,000	5,736	1.G
05508W-AC-9	B&G FOODS INC 144A	07/23/2026	MORGAN STANLEY & CO. LLC		653,400	660,000	18,920	4.B FE
055262-B#-5	BASF SE	09/29/2026	TRANSFER BROKER		500,000	500,000	6,133	1.G FE
05571A-AR-6	BPCE SA	09/29/2026	TRANSFER BROKER		520,000	520,000	15,517	2.A FE
05571A-AU-9	BPCE SA	09/29/2026	TRANSFER BROKER		270,000	270,000	3,466	2.B FE
05578Q-AF-0	BPCE SA	09/29/2026	TRANSFER BROKER		175,000	175,000	2,424	2.B FE
05583J-AE-2	BPCE SA	07/21/2026	MORGAN STANLEY & CO. LLC		10,662,015	10,700,000	178,705	2.A FE
05624B-AA-8	BCPE FUEGO INVESTOR LP	07/01/2026	DIRECT PLACEMENT		36,202,440	35,844,000		1.G PL
05624B-AB-6	BCPE FUEGO INVESTOR LP	07/01/2026	DIRECT PLACEMENT		33,532,000	33,200,000		1.G PL
05723K-AG-5	BAKER HUGHES A GE CO LLC / BAKER H	08/14/2026	CITIGROUP GLOBAL MARKETS INC.		49,642	52,000	453	1.G FE
05724B-AQ-2	BAKER HUGHES HOLDINGS LLC	08/25/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		9,623,800	10,000,000	115,375	1.G FE
05890M-AB-9	BANCO DE CREDITO E INVERSIONES	09/29/2026	TRANSFER BROKER		198,094	200,000	2,635	1.G FE
05964H-AU-9	BANCO SANTANDER SA	07/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		11,983,962	11,800,000	313,207	1.E FE
05968D-AH-3	BANCO INTERNACIONAL DEL PERU SAA -	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,322,625	5,390,000	125,048	2.B FE
05971K-AX-7	BANCO SANTANDER SA	08/31/2026	CITADEL SECURITIES		2,977,500	3,000,000	52,133	1.G FE
06000G-AB-7	BANGKOK BANK PCL/HK MTN 5.299% 09/10/203	09/02/2026	MORGAN STANLEY		3,030,000	3,030,000		2.A FE
06000G-AC-5	BBLTB 5.796 09/10/36	09/24/2026	VARIOUS		8,658,449	8,810,000	21,276	2.A FE
06368L-8W-9	BANK OF MONTREAL	09/09/2026	BARCLAYS CAPITAL		9,982,000	10,000,000		2.C FE
06406R-CN-5	BANK OF NEW YORK MELLON CORP/THE	08/25/2026	BARCLAYS CAPITAL		13,000,390	13,000,000	24,039	1.D FE
06738E-BD-6	BARCLAYS PLC	07/28/2026	BARCLAYS CAPITAL		15,014,550	15,000,000	151,232	2.A FE
06738E-CK-9	BARCLAYS PLC	09/10/2026	VARIOUS		1,631,736	1,588,000	48,198	2.A FE
06738E-DD-4	BARCLAYS PLC	09/18/2026	JANE STREET EXECUTION SERVICES LLC		1,473,375	1,500,000	24,245	2.A FE
06738E-DL-6	BARCLAYS PLC	08/25/2026	BARCLAYS CAPITAL		9,976,300	10,000,000	81,850	2.A FE
07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	09/29/2026	TRANSFER BROKER		400,000	400,000	2,172	1.D
071813-BP-3	BAXTER INTERNATIONAL INC	09/29/2026	TRANSFER BROKER		44,489	50,000	214	2.C FE
071813-DC-0	BAXTER INTERNATIONAL INC	09/25/2026	VARIOUS		2,484,827	2,544,000	11,400	2.C FE
07274N-AL-7	BAYER US FINANCE II LLC	09/29/2026	TRANSFER BROKER		199,722	200,000	2,528	2.B FE
07586P-AA-9	BECLE SAB DE CV	09/29/2026	TRANSFER BROKER		198,910	200,000	2,292	2.C FE
08953#-AB-2	BIG SKY FUNDING LLC A	09/30/2026	DIRECT PLACEMENT		33,245,840	33,245,840		1.G Z
09261B-AA-8	BLACKSTONE HOLDINGS FINANCE CO LLC	09/29/2026	TRANSFER BROKER		96,768	100,000	796	1.E FE
09541*-AE-7	BLUE DIAMOND GROWERS	09/29/2026	TRANSFER BROKER		400,000	400,000	4,800	2.A
09659W-2K-9	BNP PARIBAS SA	09/29/2026	TRANSFER BROKER		200,000	200,000	1,289	1.G FE
09659W-2P-8	BNP PARIBAS SA	09/29/2026	TRANSFER BROKER		200,000	200,000	2,552	1.G FE
09659W-2R-4	BNP PARIBAS SA	09/29/2026	VARIOUS		10,305,102	10,900,000	81,664	1.G FE
09659W-2X-1	BNP PARIBAS SA	09/29/2026	TRANSFER BROKER		200,000	200,000	1,243	1.G FE
097023-BL-8	BOEING CO	09/29/2026	TRANSFER BROKER		917,602	925,000	2,518	2.C FE
097023-CQ-6	BOEING CO	09/29/2026	TRANSFER BROKER		99,277	100,000	604	2.C FE
097023-CW-3	BOEING CO	08/18/2026	MORGAN STANLEY & CO. LLC		3,031,403	3,225,000	56,163	2.C FE
097023-DU-6	BOEING CO	09/02/2026	CANTOR FITZGERALD & CO.		4,906,766	4,550,000	108,059	2.C FE
09951L-AA-1	BOOZ ALLEN HAMILTON INC 144A	07/28/2026	JP MORGAN SECURITIES LLC		26,086,435	26,729,000	425,808	2.C FE
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.	09/10/2026	CITADEL SECURITIES		2,995,794	4,825,000	6,835	1.E FE
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC	08/04/2026	BARCLAYS CAPITAL		8,739,080	14,000,000	232,588	1.E FE
10373Q-CB-4	BP CAPITAL MARKETS AMERICA INC	07/24/2026	TRADEWEB		108,316	108,000	905	1.G FE
104674-A*-7	BRADY CORPORATION	08/03/2026	DIRECT PLACEMENT		23,500,000	23,500,000		2.B PL
104674-A@-5	BRADY CORPORATION	08/03/2026	DIRECT PLACEMENT		15,500,000	15,500,000		2.B PL
110122-EK-0	BRISTOL-MYERS SQUIBB CO	08/18/2026	MORGAN STANLEY & CO. LLC		2,003,153	2,175,000	59,350	1.F FE

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11133T-AD-5	BROADRIDGE FINANCIAL SOLUTIONS INC	09/10/2026	VARIOUS		9,004,557	9,630,000	60,054	2.B FE
11135F-BM-2	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		8,404,197	9,815,000		1.G FE
11135F-BU-4	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		199,756	200,000		1.G FE
11135F-BV-2	BROADCOM INC	09/29/2026	TRANSFER BROKER		26,498	27,000	495	1.G FE
11135F-DD-0	BROADCOM INC	07/08/2026	CITADEL SECURITIES		4,986,164	5,175,000	144,210	1.G FE
115236-AF-8	BROWN & BROWN INC	09/29/2026	TRANSFER BROKER		98,747	100,000	165	2.C FE
115236-AN-1	BROWN & BROWN INC	07/08/2026	CITADEL SECURITIES		1,989,320	2,000,000	5,556	2.C FE
12189L-BN-0	BURLINGTON NORTHERN SANTA FE LLC	08/18/2026	MORGAN STANLEY & CO. LLC		5,010,498	5,400,000	128,205	1.F FE
124765-G#-9	CAE INC	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	242	2.C FE
12542R-L#-5	CHS INC.	09/29/2026	TRANSFER BROKER		300,000	300,000	4,386	2.B
12542R-L@-7	CHS INC.	09/29/2026	TRANSFER BROKER		250,000	250,000	3,553	2.B
12542R-M#-4	CHS INC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,054	2.B
12542R-N*-7	CHS INC	09/29/2026	TRANSFER BROKER		200,000	200,000	2,141	2.B
12542R-N@-5	CHS INC	09/29/2026	TRANSFER BROKER		200,000	200,000	2,185	2.B
125523-CW-8	CIGNA GROUP	09/16/2026	MORGAN STANLEY & CO. LLC		3,019,962	3,300,000	16,427	2.A FE
125523-DA-5	CIGNA GROUP	08/18/2026	MORGAN STANLEY & CO. LLC		1,995,196	2,075,000	11,758	2.A FE
12565W-AB-7	CK HUTCHISON INTERNATIONAL (21) LI	09/29/2026	TRANSFER BROKER		198,948	200,000	2,278	1.F FE
12565W-AC-5	CK HUTCHISON INTERNATIONAL (21) LI	09/29/2026	TRANSFER BROKER		197,400	200,000	2,847	1.F FE
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC	08/11/2026	MIZUHO SECURITIES USA, INC.		6,091,980	6,000,000	27,500	2.B FE
12592B-AU-8	CNH INDUSTRIAL CAPITAL LLC	07/28/2026	GOLDMAN SACHS & CO		15,135,852	15,141,000	255,715	2.B FE
12621E-AL-7	CNO FINANCIAL GROUP INC	09/25/2026	VARIOUS		4,796,968	4,849,000	77,514	2.C FE
12636Y-AB-8	CRH AMERICA FINANCE INC	09/29/2026	TRANSFER BROKER		199,060	200,000	3,422	2.A FE
12636Y-AC-6	CRH AMERICA FINANCE INC	07/28/2026	JP MORGAN SECURITIES LLC		14,814,600	15,000,000	189,271	2.A FE
126408-HY-2	CSX CORP	09/16/2026	MORGAN STANLEY & CO. LLC		5,022,157	5,950,000	1,620	1.G FE
12661P-AB-5	CSL FINANCE PLC	09/29/2026	TRANSFER BROKER		99,928	100,000	1,710	1.G FE
12661P-AC-3	CSL FINANCE PLC	09/29/2026	TRANSFER BROKER		199,583	200,000	3,589	1.G FE
126650-EL-0	CVS HEALTH CORP	07/08/2026	CITADEL SECURITIES		1,994,434	1,975,000	38,776	2.B FE
127055-AL-5	CABOT CORPORATION	09/04/2026	VARIOUS		2,535,941	2,605,000	19,209	2.B FE
127055-AN-1	CABOT CORPORATION	09/25/2026	VARIOUS		13,367,165	13,377,000	7,733	2.B FE
12803R-AA-2	CAIXABANK SA	09/29/2026	TRANSFER BROKER		450,000	450,000	5,510	1.G FE
130789-R#-9	CALIFORNIA WATER SERVICES COMPANY	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	29,312	1.D
130789-Y#-1	CALIFORNIA WATER SERVICE COMPANY	09/29/2026	TRANSFER BROKER		650,000	650,000	8,132	1.D
134429-BH-1	CAMPBELL SOUP COMPANY	09/29/2026	TRANSFER BROKER		53,999	60,000	112	2.C FE
13608J-AA-5	CANADIAN IMPERIAL BANK OF COMMERCE	08/04/2026	VARIOUS		1,202,513	1,184,000	15,933	1.F FE
136375-DB-5	CANADIAN NATIONAL RAILWAY COMPANY	08/18/2026	MORGAN STANLEY & CO. LLC		3,004,862	3,775,000	6,459	1.F FE
13645R-BS-2	CANADIAN PACIFIC RAILWAY COMPANY	09/16/2026	MORGAN STANLEY & CO. LLC		3,018,246	3,300,000	1,008	2.A FE
14040H-CZ-6	CAPITAL ONE FINANCIAL CORPORATION	07/21/2026	JP MORGAN SECURITIES LLC		6,616,991	6,450,000	49,760	2.A FE
14149Y-BT-4	CARDINAL HEALTH INC	07/08/2026	CITADEL SECURITIES		3,988,610	4,075,000	35,147	2.B FE
144567-AA-2	CARRIX INC	07/15/2026	RBC CAPITAL MARKETS CORP		5,760,000	5,760,000		3.A FE
147339-J@-5	CASCADE NATURAL GAS CORPORATION	09/29/2026	TRANSFER BROKER		100,000	100,000	1,125	2.B
147528-F#-5	CASEYS GENERAL STORES INC	09/29/2026	TRANSFER BROKER		225,000	225,000	3,511	2.B PL
147528-F@-7	CASEYS GENERAL STORES INC	09/29/2026	TRANSFER BROKER		185,000	185,000	2,757	2.B PL
151290-CD-3	CEMEX S.A.B. DE C.V. 5.75% 05 JUN 2036-3	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		5,211,520	5,440,000	95,578	2.C FE
15189T-BV-8	CENTERPOINT ENERGY INC	07/30/2026	MIZUHO SECURITIES USA, INC.		15,775,000	15,775,000		2.C FE
15239E-AA-8	CENTRAL AMERICAN BOTTLING CORP	09/25/2026	VARIOUS		25,252,443	25,420,000		3.B FE
153609-M#-6	CENTRAL HUDSON GAS & ELECTRIC CORP	09/29/2026	TRANSFER BROKER		200,000	200,000	5,374	2.A
153609-M*-0	CENTRAL HUDSON GAS & ELECTRIC CORP	09/29/2026	TRANSFER BROKER		500,000	500,000	12,169	2.A
153609-N#-5	CENTRAL HUDSON GAS & ELECTRIC CORP	09/29/2026	TRANSFER BROKER		100,000	100,000	2,445	2.A
153609-N@-7	CENTRAL HUDSON GAS & ELECTRIC CORP	09/29/2026	TRANSFER BROKER		100,000	100,000	2,400	2.A
161175-BK-9	CHARTER COMMUNICATIONS OPERATING L	07/21/2026	JP MORGAN SECURITIES LLC		4,633,072	4,700,000	69,638	2.C FE
16735M-AB-5	CHICAGO FIRE STADIUM LLC	08/07/2026	DIRECT PLACEMENT		24,193,363	24,193,363		2.C Z
169905-AF-3	CHOICE HOTELS INTERNATIONAL INC	09/18/2026	JANE STREET EXECUTION SERVICES LLC		1,134,216	1,200,000	13,567	2.C FE
171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	09/29/2026	TRANSFER BROKER		30,000	30,000	47	1.G
184494-A#-9	CLEANAWAY WASTE MANAGEMENT LTD	09/29/2026	TRANSFER BROKER		100,000	100,000	404	2.B
184494-A@-1	CLEANAWAY WASTE MANAGEMENT LTD	09/29/2026	TRANSFER BROKER		200,000	200,000	781	2.B
184496-AS-6	CLEAN HARBORS INC	09/17/2026	GOLDMAN SACHS & CO		525,000	525,000		3.B FE
18469L-AE-9	CLEAR STREET HOLDINGS LLC	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	39,778	2.C FE

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

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18586*-AH-7	CLEVELAND BROTHERS HOLDINGS INC /	09/29/2026	TRANSFER BROKER		800,000	800,000	5,681	2.C PL
18685P-A#-5	CLIFFWATER ENHANCED LENDING FUND	08/25/2026	DIRECT PLACEMENT		16,000,000	16,000,000		2.A Z
18685P-A@-7	CLIFFWATER ENHANCED LENDING FUND	08/25/2026	DIRECT PLACEMENT		24,500,000	24,500,000		1.D PL
191216-CY-4	COCA-COLA CO	09/29/2026	TRANSFER BROKER		99,937	100,000	901	1.E FE
191216-DT-4	COCA-COLA CO	08/18/2026	MORGAN STANLEY & CO. LLC		2,004,640	2,200,000	31,680	1.E FE
195869-AL-6	COLONIAL PIPELINE CO	09/29/2026	TRANSFER BROKER		498,883	500,000	5,135	2.C FE
19648*-AA-6	THE COLORADO HEALTH FOUNDATION	09/29/2026	TRANSFER BROKER		400,000	400,000	1,408	1.G
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPA	09/29/2026	TRANSFER BROKER		290,450	290,000	2,101	2.A FE
19828T-AB-2	COLUMBIA PIPELINES OPERATING COMPA	09/29/2026	TRANSFER BROKER		451,307	440,000	9,886	2.A FE
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPA	09/16/2026	MORGAN STANLEY & CO. LLC		3,004,664	2,950,000	65,422	2.A FE
20030N-DU-2	COMCAST CORPORATION	09/29/2026	TRANSFER BROKER		101,433	150,000	1,811	1.G FE
202712-BZ-7	COMMONWEALTH BANK OF AUSTRALIA	09/09/2026	MORGAN STANLEY & CO. LLC		9,967,100	10,000,000		1.F FE
2027A0-JN-0	COMMONWEALTH BANK OF AUSTRALIA	09/29/2026	TRANSFER BROKER		997,030	1,000,000	8,342	1.C FE
2027A0-KF-5	COMMONWEALTH BANK OF AUSTRALIA	09/29/2026	TRANSFER BROKER		99,502	100,000	73	1.C FE
207597-EP-6	CONNECTICUT LIGHT AND POWER COMPAN	09/16/2026	VARIOUS		2,142,231	2,410,000	21,790	1.F FE
20826F-BG-0	CONOCOPHILLIPS CO	08/18/2026	MORGAN STANLEY & CO. LLC		3,008,546	3,275,000	77,754	1.F FE
209111-GR-8	CONSOLIDATED EDISON INC	09/10/2026	SMBC NIKKO SECURITIES		2,987,231	3,175,000	50,778	1.G FE
21036P-AZ-1	CONSTELLATION BRANDS INC	08/18/2026	MORGAN STANLEY & CO. LLC		2,002,050	2,675,000	1,219	2.B FE
210385-AK-6	CONSTELLATION ENERGY GENERATION LL	07/15/2026	144A SECURITY EXCHANGE TRANSACTION		189,843	190,000		2.A FE
210518-EC-6	CONSUMERS ENERGY COMPANY	09/16/2026	VARIOUS		6,484,624	6,525,000	43,984	1.E FE
21246#-AS-5	CONVENIENCE STORE INVESTMENTS INC	09/29/2026	TRANSFER BROKER		198,217	198,217	867	2.B PLGI
219350-BF-1	CORNING INC	09/10/2026	MARKETAXESS CORP		2,999,080	4,000,000	56,389	2.A FE
22160N-AA-7	COSTAR GROUP INC	09/29/2026	TRANSFER BROKER		149,963	150,000	863	2.C FE
225313-AM-7	CREDIT AGRICOLE SA	09/29/2026	TRANSFER BROKER		249,455	250,000	1,693	2.A FE
225313-AQ-8	CREDIT AGRICOLE SA	09/29/2026	TRANSFER BROKER		250,000	250,000	3,429	2.A FE
22535W-AJ-6	CREDIT AGRICOLE SA	09/29/2026	TRANSFER BROKER		249,131	250,000	7,720	1.G FE
23157#-AJ-8	CURTISS-WRIGHT CORPORATION	09/29/2026	TRANSFER BROKER		900,000	900,000	308	2.A PL
23338V-AZ-9	DTE ELECTRIC COMPANY	09/10/2026	VARIOUS		6,012,054	6,275,000	107,023	1.E FE
23357*-AJ-0	DTE GAS CO	09/29/2026	TRANSFER BROKER		1,500,000	1,500,000	27,813	1.F
23357*-AS-0	DTE GAS COMPANY	09/29/2026	TRANSFER BROKER		100,000	100,000	934	1.F
233853-AU-4	DAIMLER TRUCK FINANCE NORTH AMERIC	09/29/2026	TRANSFER BROKER		300,863	300,000	413	1.G FE
23386#-AU-6	DAIRY FARMERS OF AMERICA INC	09/29/2026	TRANSFER BROKER		300,000	300,000	3,410	2.A FE
23386#-AV-4	DAIRY FARMERS OF AMERICA INC	09/29/2026	TRANSFER BROKER		400,000	400,000	4,639	2.A FE
23389@-AA-9	DAIRYLAND POWER COOPERATIVE	09/29/2026	TRANSFER BROKER		110,000	110,000	930	1.G
23636A-BC-4	DANSKE BANK A/S	09/29/2026	TRANSFER BROKER		389,751	400,000	8,500	1.G FE
24703D-CB-5	DELL INTERNATIONAL LLC/EMC CORP	09/09/2026	JP MORGAN SECURITIES LLC		9,969,400	10,000,000		2.A FE
24703T-AG-1	DELL INTERNATIONAL LLC	08/25/2026	BARCLAYS CAPITAL		15,186,750	15,000,000	320,208	2.A FE
247109-E#-4	DELMARVA POWER & LIGHT COMPANY	09/29/2026	TRANSFER BROKER		200,000	200,000	2,461	1.F
247109-H#-1	DELMARVA POWER & LIGHT COMPANY	09/29/2026	TRANSFER BROKER		200,000	200,000	262	1.F
25455X-B*-4	DIPLOMA PLC	09/29/2026	TRANSFER BROKER		4,000,000	4,000,000	98,218	2.B
254687-FS-0	WALT DISNEY CO	08/18/2026	VARIOUS		12,380,515	14,760,000	274,500	1.F FE
25704@-AA-2	GREENBOUGH ISSUER 1 2031 FUNDED	09/24/2026	REVOLVER FUNDING BROKER		1,310,291	1,310,291		2.C Z
260543-DH-3	DOW CHEMICAL COMPANY (THE)	09/29/2026	TRANSFER BROKER		149,855	150,000	3,853	2.C FE
26442U-AV-6	DUKE ENERGY PROGRESS LLC	08/18/2026	MORGAN STANLEY & CO. LLC		2,518,780	2,750,000	65,290	1.F FE
26614N-AD-4	DUPONT DE NEMOURS INC	09/14/2026	144A SECURITY EXCHANGE TRANSACTION		140,000	140,000		2.A FE
266228-E*-2	DUQUESNE LIGHT COMPANY	09/29/2026	TRANSFER BROKER		300,000	300,000	884	1.F
266228-E@-0	DUQUESNE LIGHT COMPANY	09/29/2026	TRANSFER BROKER		400,000	400,000	3,231	1.F
266228-F*-1	DUQUESNE LIGHT COMPANY	09/29/2026	TRANSFER BROKER		500,000	500,000	3,134	1.F
266228-F@-9	DUQUESNE LIGHT COMPANY	09/29/2026	TRANSFER BROKER		1,500,000	1,500,000	9,763	1.F
26874R-AY-4	ENI SPA	09/16/2026	VARIOUS		5,000,968	5,300,000	101,942	1.G FE
26884T-AN-2	ERAC USA FINANCE LLC	09/29/2026	TRANSFER BROKER		49,564	50,000	275	1.G FE
26884T-AV-4	ERAC USA FINANCE LLC	09/29/2026	TRANSFER BROKER		139,831	140,000	2,648	1.G FE
26884T-AW-2	ERAC USA FINANCE LLC	09/29/2026	TRANSFER BROKER		39,919	40,000	806	1.G FE
279158-AP-4	ECOPETROL SA 4.625% 02 NOV 2031-31	08/27/2026	MIZUHO SECURITIES USA LLC		7,685,800	8,300,000	123,693	3.B FE
279158-AV-1	ECOPETROL SA	09/28/2026	VARIOUS		7,728,339	7,580,000	122,605	3.B FE
28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC	09/29/2026	TRANSFER BROKER		600,000	600,000	6,331	2.B
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP	07/21/2026	PNC CAPITAL MARKETS,LLC		4,422,423	4,286,000	36,111	2.A FE

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28622H-AC-5	ELEVANCE HEALTH INC	09/16/2026	MORGAN STANLEY & CO. LLC		3,023,306	3,575,000	16,286	2.A FE
286857-G*-2	ELIZABETHTOWN GAS CO	09/29/2026	TRANSFER BROKER		100,000	100,000	1,708	1.F FE
29246B-AF-5	EMPRESAS PUBLICAS DE MEDELLIN ESP	09/29/2026	TRANSFER BROKER		199,034	200,000	1,069	3.B FE
29278G-AX-6	ENEL FINANCE INTERNATIONAL NV	09/29/2026	TRANSFER BROKER		198,388	200,000	2,889	2.A FE
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC	09/16/2026	MORGAN STANLEY & CO. LLC		4,096,798	4,425,000	21,148	1.G FE
294429-AZ-8	EQUIFAX INC	07/22/2026	JP MORGAN SECURITIES LLC		10,429,072	10,455,000		2.B FE
29444U-BE-5	EQUINIX INC	08/31/2026	CITADEL SECURITIES		3,974,689	4,199,000	38,444	2.A FE
29446Q-2A-0	EQUITABLE FINANCIAL LIFE GLOBAL FU	07/21/2026	GOLDMAN SACHS & CO		10,667,365	10,700,000	59,430	1.E FE
29481#-AJ-2	ERGON INC	09/29/2026	TRANSFER BROKER		500,000	500,000	688	2.C Z
29736R-AU-4	ESTEE LAUDER COMPANIES INC. (THE)	09/03/2026	JP MORGAN SECURITIES LLC		10,043,525	11,500,000	179,320	1.G FE
30231G-BG-6	EXXON MOBIL CORP	09/10/2026	WELLS FARGO SECURITIES, LLC		2,990,480	3,775,000	78,042	1.D FE
302491-AX-3	FMC CORPORATION	09/29/2026	TRANSFER BROKER		119,998	120,000	2,467	3.A FE
31428X-DW-3	FEDEX CORP	09/16/2026	MORGAN STANLEY & CO. LLC		3,505,560	4,000,000	71,167	2.B FE
31428X-ED-4	FEDEX CORP	09/10/2026	SUSQUEHANNA FINANCIAL GROUP		2,985,270	3,000,000		2.B FE
314890-AD-6	FERGUSON FINANCE PLC	09/29/2026	TRANSFER BROKER		348,920	350,000	7,188	2.A FE
31620M-CA-2	FIDELITY NATIONAL INFORMATION SERV	07/21/2026	MORGAN STANLEY & CO. LLC		4,277,812	4,300,000	70,162	2.B FE
316502-AB-9	FIDUS RE LTD 144A FLT	09/29/2026	TRANSFER BROKER		1,500,000	1,500,000	3,958	1.B FE
316773-DK-3	FIFTH THIRD BANCORP	07/21/2026	MORGAN STANLEY & CO. LLC		15,438,300	15,000,000	462,219	2.A FE
316773-DT-4	FIFTH THIRD BANCORP	09/24/2026	144A SECURITY EXCHANGE TRANSACTION		147,340	150,000		2.A FE
33767E-B*-3	FIRSTSERVICE CORP	09/29/2026	TRANSFER BROKER		1,300,000	1,300,000	11,675	2.B Z
33767E-B@-1	FIRSTSERVICE CORP	09/29/2026	TRANSFER BROKER		600,000	600,000	5,507	2.B Z
337967-AA-1	FIRST-CITIZENS BANK & TRUST CO	09/18/2026	VARIOUS		2,970,954	2,990,000	25,969	2.B FE
34355J-AB-4	FLOWSERVE CORPORATION	09/29/2026	TRANSFER BROKER		399,258	400,000	2,302	2.C FE
35117#-AA-0	45TH ASSOCIATES LLC	09/28/2026	DIRECT PLACEMENT		26,298,527	26,298,527		2.C Z
353514-F*-8	FRANKLIN ELECTRIC CO. INC.	09/04/2026	DIRECT PLACEMENT		55,500,000	55,500,000		2.A Z
353514-F@-6	FRANKLIN ELECTRIC CO. INC.	09/04/2026	DIRECT PLACEMENT		55,500,000	55,500,000		2.A Z
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE	09/29/2026	TRANSFER BROKER		149,363	150,000	1,475	2.C FE
361448-BE-2	GATX CORPORATION	07/24/2026	MORGAN STANLEY & CO. LLC		99,531	100,000	1,514	2.A FE
36830D-AB-7	GC TREASURY CENTER COMPA 2.98% 18 MAR 20	09/02/2026	VARIOUS		9,918,910	11,000,000	146,103	2.C FE
37045X-DP-8	GENERAL MOTORS FINANCIAL CO INC	07/21/2026	CITADEL SECURITIES		4,897,036	5,157,000	33,349	2.B FE
37045X-DV-5	GENERAL MOTORS FINANCIAL COMPANY I	07/24/2026	CITADEL SECURITIES		98,299	100,000	1,326	2.B FE
37045X-EU-6	GENERAL MOTORS FINANCIAL COMPANY I	09/04/2026	RBC CAPITAL MARKETS CORP		497,520	491,000	4,012	2.B FE
37190A-AB-5	GENPACT LUXEMBOURG SARL	08/31/2026	CITADEL SECURITIES		2,957,372	2,911,000	42,210	2.C FE
372460-AF-2	GENUINE PARTS COMPANY	09/18/2026	VARIOUS		4,617,221	4,652,000	53,054	2.C FE
373334-LD-1	GEORGIA POWER COMPANY	08/18/2026	MORGAN STANLEY & CO. LLC		3,005,805	3,300,000	69,575	1.F FE
375558-CA-9	GILEAD SCIENCES INC	08/11/2026	GOLDMAN SACHS & CO		8,203,737	8,735,000	157,558	1.G FE
375558-CE-1	GILEAD SCIENCES INC	09/15/2026	VARIOUS		7,987,392	8,700,000	140,863	1.G FE
37940@-AB-9	GLOBAL RENTAL CO INC	09/29/2026	TRANSFER BROKER		500,000	500,000	8,810	2.B
37940@-AC-7	GLOBAL RENTAL CO INC	09/29/2026	TRANSFER BROKER		500,000	500,000	5,982	2.B
37940@-AD-5	GLOBAL RENTAL CO INC	09/29/2026	TRANSFER BROKER		500,000	500,000	6,074	2.B
37940X-AB-8	GLOBAL PAYMENTS INC	09/10/2026	MORGAN STANLEY & CO. LLC		995,414	1,060,000	2,450	2.C FE
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	09/29/2026	TRANSFER BROKER		167,760	167,760	1,000	1.E
38121@-AD-4	GOLDEN STATE WATER CO	09/29/2026	TRANSFER BROKER		200,000	200,000	1,305	1.E
38141G-B2-9	GOLDMAN SACHS GROUP INC/THE	08/25/2026	BARCLAYS CAPITAL		20,068,000	20,000,000	92,565	1.F FE
38145G-AX-8	GOLDMAN SACHS GROUP INC/THE	09/16/2026	VARIOUS		10,009,710	10,225,000	93,570	1.F FE
39121J-AE-0	GREAT RIVER ENERGY	09/29/2026	TRANSFER BROKER		100,528	100,528	1,537	1.G FE
39121J-AH-3	GREAT RIVER ENERGY	09/29/2026	TRANSFER BROKER		45,000	45,000	493	1.G FE
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWAR	09/29/2026	TRANSFER BROKER		198,737	200,000	2,674	1.F FE
391380-AA-3	GREAT-WEST LIFECO FINANCE 2018 LP	09/29/2026	TRANSFER BROKER		149,945	150,000	2,226	1.F FE
40049J-AT-4	GRUPO TELEVISA SAB	09/25/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,238,950	3,020,000	12,122	3.A FE
40055C-AB-9	GRUPO NUTRESA S.A. 9% 12 MAY 2035-35 144	08/11/2026	GOLDMAN SACHS		300,780	270,000	6,075	3.A FE
40139L-BE-2	GUARDIAN LIFE GLOBAL FUNDING	09/29/2026	TRANSFER BROKER		199,966	200,000	117	1.B FE
404119-CQ-0	HCA INC	09/29/2026	TRANSFER BROKER		60,000	60,000	1,082	2.B FE
404119-DC-0	HCA INC	07/08/2026	CITADEL SECURITIES		4,013,360	4,000,000	88,178	2.B FE
404280-CV-9	HSBC HOLDINGS PLC	09/10/2026	MORGAN STANLEY & CO. LLC		994,928	1,050,000	1,544	1.G FE
40555X-AA-0	HALEON US CAPITAL LLC	08/12/2026	GOLDMAN SACHS & CO		6,379,264	6,400,000		2.A FE
409322-AK-0	HAMPTON ROADS PPV LLC	09/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		32,416,782	32,440,000		1.C FE

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

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409322-AL-8	HAMPTON ROADS PPV LLC	09/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		16,478,196	16,478,000		1.C FE
41136T-AB-3	HANWHA Q CELLS AMERICA 5.5% 09/29/2029 P	09/22/2026	CITIGROUP GLOBAL MARKETS INC.		6,357,202	6,360,000		1.D FE
42190G-AA-4	HDFC BANK LIMITED	08/20/2026	J.P. MORGAN SECURITIES LLC		3,900,000	3,900,000		2.C FE
42190G-AB-2	HDFC BANK LIMITED	08/27/2026	VARIOUS		19,135,700	19,092,000	3,001	2.C FE
422806-AC-3	HEICO CORP	07/13/2026	TRUIST SECURITIES, INC.		14,990,400	15,000,000		2.A FE
431116-AE-2	HIGHMARK INC	09/29/2026	TRANSFER BROKER		299,965	300,000	2,954	2.B FE
437076-BP-6	HOME DEPOT INC	09/29/2026	TRANSFER BROKER		393,425	400,000	544	1.F FE
437076-CT-7	HOME DEPOT INC	08/18/2026	MORGAN STANLEY & CO. LLC		2,007,206	2,350,000	49,761	1.F FE
437076-DF-6	HOME DEPOT INC	09/10/2026	SUSQUEHANNA FINANCIAL GROUP		2,997,044	3,350,000	37,483	1.F FE
43849R-AP-0	HONEYWELL AEROSPACE INC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		38,953,388	39,000,000		1.G FE
43849R-AT-2	HONEYWELL AEROSPACE INC	09/10/2026	VARIOUS		15,819,507	16,150,000	147,679	2.A FE
43849R-AU-9	HONEYWELL AEROSPACE INC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		7,026,720	7,025,000		2.A FE
438516-CM-6	HONEYWELL INTERNATIONAL INC	09/29/2026	TRANSFER BROKER		79,492	80,000	740	1.F FE
44569*-BN-0	HUNT OIL COMPANY	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	4,644	3.C
446150-AS-3	HUNTINGTON BANCSHARES INC	08/25/2026	BARCLAYS CAPITAL		9,226,200	10,000,000	15,583	2.A FE
446150-BC-7	HUNTINGTON BANCSHARES INC	07/21/2026	TD SECURITIES (USA) LLC		10,986,118	10,700,000	278,618	2.A FE
44855#-BJ-8	HY-VEE INC.	09/29/2026	TRANSFER BROKER		500,000	500,000	4,319	3.A
44855#-BM-1	HY-VEE INC	09/29/2026	TRANSFER BROKER		300,000	300,000	484	3.A
448579-AT-9	HYATT HOTELS CORP	08/04/2026	MORGAN STANLEY & CO. LLC		52,565	52,000	388	2.C FE
44891A-EM-5	HYUNDAI CAPITAL AMERICA	07/28/2026	VARIOUS		18,456,754	18,567,000	87,660	1.G FE
44891A-EN-3	HYUNDAI CAPITAL AMERICA	08/25/2026	BARCLAYS CAPITAL		14,939,250	15,000,000	134,583	1.G FE
44891A-EQ-6	HYUNDAI CAPITAL AMERICA	07/08/2026	HSBC BANK PLC		2,202,240	2,220,000	6,799	1.G FE
4492WP-AA-2	ICICI BANK LTD	09/02/2026	VARIOUS		12,981,005	12,919,000	44,491	2.C FE
44961@-AC-7	IGPS LOGISTICS LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,604	2.B PL
450319-B#-4	ITC MIDWEST LLC	09/29/2026	TRANSFER BROKER		500,000	500,000	9,149	1.E
45138L-BL-6	IDAHO POWER COMPANY	08/03/2026	JP MORGAN SECURITIES LLC		13,162,494	13,975,000	311,992	1.G FE
45167R-AJ-3	IDEX CORPORATION	09/25/2026	DEUTSCHE BANK SECURITIES, INC.		1,499,866	1,523,000	5,654	2.B FE
45167R-B@-2	IDEX CORPORATION	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	15,105	2.A FE
452327-AS-8	ILLUMINA INC	09/18/2026	VARIOUS		1,976,110	2,000,000	7,975	2.B FE
456837-AM-5	ING GROEP NV	07/29/2026	GOLDMAN SACHS & CO		28,775,246	28,894,000	430,922	1.G FE
456837-AQ-6	ING GROEP NV	09/04/2026	VARIOUS		2,706,950	2,765,000	45,758	1.G FE
456837-BL-6	ING GROEP NV	08/25/2026	BARCLAYS CAPITAL		10,135,900	10,000,000	232,665	1.G FE
45687V-AG-1	INGERSOLL RAND INC	09/02/2026	SUSQUEHANNA FINANCIAL GROUP		4,735,100	5,000,000	61,750	2.A FE
45784*-AA-5	INSTITUTE FOR ADVANCED STUDY	09/29/2026	TRANSFER BROKER		500,000	500,000	8,613	1.A
458652-AC-8	INTERCORP PERU LTD 144A	07/13/2026	VARIOUS		9,911,841	9,930,000		2.C FE
45865V-AD-2	INTERCONTINENTAL EXCHANGE INC	08/11/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,989,400	4,000,000		1.G FE
45866F-AV-6	INTERCONTINENTAL EXCHANGE INC	09/25/2026	MORGAN STANLEY & CO. LLC		802,650	824,000	10,255	1.G FE
461070-AY-0	INTERSTATE POWER AND LIGHT CO	09/03/2026	WELLS FARGO SECURITIES, LLC		4,633,250	5,000,000	119,000	2.A FE
46128M-AQ-4	INVERSIONES CMPC SA	09/29/2026	TRANSFER BROKER		99,645	100,000	1,442	2.C FE
46266T-AH-1	IQVIA INC	09/10/2026	GOLDMAN SACHS & CO		4,276,931	4,271,000		3.B FE
46501M-AA-6	ISOTOPE FINCO 2 LLC	09/25/2026	MORGAN STANLEY & CO. LLC		581,000	581,000		3.C FE
466313-AK-9	JABIL INC	09/29/2026	TRANSFER BROKER		135,844	150,000	925	2.C FE
46647P-EJ-1	JPMORGAN CHASE & CO	08/25/2026	BARCLAYS CAPITAL		20,084,800	20,000,000	94,350	1.E FE
46849L-VK-4	JACKSON NATIONAL LIFE GLOBAL FUNDI	08/13/2026	JP MORGAN SECURITIES LLC		5,001,050	5,000,000	42,292	1.F FE
47216Q-AC-7	JDE PEETS NV	09/29/2026	TRANSFER BROKER		149,679	150,000	47	2.C FE
476556-DP-7	JERSEY CENTRAL POWER & LIGHT COMPA	08/17/2026	144A SECURITY EXCHANGE TRANSACTION		27,007,992	27,000,000		1.G FE
48121@-AM-3	JRD HOLDINGS LLC	09/29/2026	TRANSFER BROKER		200,000	200,000	2,292	2.B PL
48121@-AN-1	JRD HOLDINGS. LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,228	2.B PL
48121@-AP-6	JRD HOLDINGS. LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,297	2.B PL
48121@-AQ-4	JRD HOLDINGS. LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,366	2.B PL
48121@-AU-5	JRD HOLDINGS. LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	2,004	2.B PL
48121@-AV-3	JRD HOLDINGS. LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	2,022	2.B PL
48581R-AB-2	KASPIKZ AO	09/04/2026	VARIOUS		20,544,093	20,594,000	417,974	2.C FE
49271V-AJ-9	KEURIG DR PEPPER INC	09/29/2026	TRANSFER BROKER		49,961	50,000	658	2.C FE
49271V-AR-1	KEURIG DR PEPPER INC	09/29/2026	TRANSFER BROKER		236,264	250,000	5,125	2.C FE
49306C-AB-7	KEYBANK NA/CLEVELAND OH	07/21/2026	GOLDMAN SACHS & CO		11,037,585	10,700,000	353,234	2.B FE
49326E-EJ-8	KEYCORP	09/04/2026	VARIOUS		2,042,351	2,195,000	24,247	2.B FE

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49327V-2B-9	KEYBANK NATIONAL ASSOCIATION	07/24/2026	MORGAN STANLEY & CO. LLC		97,118	100,000	1,127	2.A FE
49338L-AF-0	KEYSIGHT TECHNOLOGIES INC	09/04/2026	BARCLAYS CAPITAL		1,980,108	2,101,000	22,411	2.A FE
49456B-BF-7	KINDER MORGAN INC	09/16/2026	MORGAN STANLEY & CO. LLC		5,516,747	5,675,000	27,432	2.A FE
50077L-BJ-4	KRAFT HEINZ FOODS CO	09/16/2026	MORGAN STANLEY & CO. LLC		4,536,414	5,150,000	71,210	2.B FE
501044-DW-8	KROGER CO	08/18/2026	MORGAN STANLEY & CO. LLC		3,001,961	3,375,000	79,406	2.A FE
50152#-AB-3	CONVENIENCE STORE INVESTMENTS INC	09/29/2026	TRANSFER BROKER		259,759	259,759	891	2.B PLGI
50155Q-AP-5	KYNDRYL HOLDINGS INC	09/24/2026	JP MORGAN SECURITIES LLC		34,939,450	35,000,000		2.C FE
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC 144A	09/29/2026	TRANSFER BROKER		213,646	310,000	2,910	2.A FE
50220P-AD-5	LSEG FINANCE PLC	09/29/2026	TRANSFER BROKER		449,654	450,000	5,406	1.G FE
50220P-AE-3	LSEG FINANCE PLC	09/29/2026	TRANSFER BROKER		199,224	200,000	3,076	1.G FE
502431-AR-0	L3HARRIS TECHNOLOGIES INC	09/03/2026	CITIGROUP GLOBAL MARKETS INC.		9,382,500	10,000,000	52,889	2.B FE
502431-AV-1	L3HARRIS TECHNOLOGIES INC	09/16/2026	MORGAN STANLEY & CO. LLC		3,028,311	3,300,000	16,133	2.B FE
50249A-AC-7	LYB INTERNATIONAL FINANCE III LLC	09/29/2026	TRANSFER BROKER		149,901	150,000	2,081	2.C FE
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC	09/29/2026	TRANSFER BROKER		239,466	300,000	5,377	2.C FE
50249A-AL-7	LYONDELLBASELL INDUSTRIES NV	09/29/2026	TRANSFER BROKER		9,996	10,000	209	2.C FE
517834-AL-1	LAS VEGAS SANDS CORP	08/11/2026	SUSQUEHANNA FINANCIAL GROUP		201,936	200,000	6,097	2.C FE
517834-AN-7	LAS VEGAS SANDS CORP	09/02/2026	JANE STREET EXECUTION SERVICES LLC		1,017,070	1,000,000	13,167	2.C FE
517834-AR-8	LAS VEGAS SANDS CORP	09/02/2026	VARIOUS		10,271,939	10,353,000	159,399	2.C FE
521865-BA-2	LEAR CORPORATION	09/25/2026	JP MORGAN SECURITIES LLC		1,478,966	1,528,000	23,992	2.B FE
531542-AB-4	LIBERTY UTILITIES CO	09/29/2026	TRANSFER BROKER		210,000	210,000	2,020	2.B FE
532457-CH-9	ELI LILLY AND COMPANY	08/18/2026	MORGAN STANLEY & CO. LLC		1,999,728	2,400,000	56,760	1.D FE
532457-CN-6	ELI LILLY AND COMPANY	09/10/2026	MORGAN STANLEY & CO. LLC		4,980,105	5,850,000	26,520	1.D FE
532457-CQ-9	ELI LILLY AND COMPANY	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		900,826	924,000	4,743	1.D FE
53359#-AL-6	LINCOLN ELECTRIC HOLDINGS INC	09/29/2026	TRANSFER BROKER		800,000	800,000	12,628	2.A
53944Y-BL-6	LLOYDS BANKING GROUP PLC	08/11/2026	UBS SECURITIES, LLC		5,004,250	5,000,000		1.G FE
539830-BT-5	LOCKHEED MARTIN CORPORATION	09/29/2026	TRANSFER BROKER		297,867	300,000	3,727	1.F FE
539830-CE-7	LOCKHEED MARTIN CORPORATION	09/10/2026	SUSQUEHANNA FINANCIAL GROUP		4,980,363	5,750,000	21,594	1.F FE
548661-EM-5	LOWES COMPANIES INC	09/16/2026	MORGAN STANLEY & CO. LLC		3,008,181	3,300,000	78,375	2.A FE
548661-ER-4	LOWES COMPANIES INC	08/18/2026	MORGAN STANLEY & CO. LLC		2,016,834	2,175,000	16,675	2.A FE
55261F-AS-3	M&T BANK CORPORATION	07/21/2026	CITADEL SECURITIES		18,042,210	17,100,000	288,736	2.A FE
55336V-CB-4	MPLX LP	07/24/2026	BOFA SECURITIES INC (MERRILL LYNCH)		10,795	11,000	18	2.B FE
55336V-CF-5	MPLX LP	08/18/2026	MORGAN STANLEY & CO. LLC		3,004,947	3,175,000	100,603	2.B FE
55336V-CG-3	MPLX LP	09/04/2026	BARCLAYS CAPITAL		1,997,490	2,015,000	3,683	2.B FE
553530-D*-4	MSC INDUSTRIAL DIRECT CO INC.	08/27/2026	DIRECT PLACEMENT		30,000,000	30,000,000		2.A Z
553530-D@-2	MSC INDUSTRIAL DIRECT CO. INC.	08/27/2026	DIRECT PLACEMENT		22,900,000	22,900,000		2.A Z
556079-AF-8	MACQUARIE BANK LTD	09/29/2026	TRANSFER BROKER		300,000	300,000	4,022	2.A FE
565130-AA-9	MAPLE GROVE FUNDING TRUST I	09/29/2026	TRANSFER BROKER		150,000	150,000	763	2.A FE
56530K-AD-8	MAPLE PARENT HOLDINGS CORP	07/08/2026	CITADEL SECURITIES		2,002,462	1,925,000	36,488	2.C FE
56625A-AA-2	MARCOBRE SAC 144A	07/09/2026	MORGAN STANLEY		307,489	310,000	8,318	3.A FE
570535-AY-0	MARKEL GROUP INC	09/16/2026	MORGAN STANLEY & CO. LLC		5,029,303	5,325,000	107,388	2.B FE
571676-AC-9	MARS INC	09/29/2026	TRANSFER BROKER		149,690	150,000	2,670	1.F FE
571676-AD-7	MARS INC	09/29/2026	TRANSFER BROKER		149,867	150,000	2,874	1.F FE
571676-AE-5	MARS INC	09/29/2026	TRANSFER BROKER		199,649	200,000	3,906	1.F FE
571748-BV-3	MARSH & MCLENNAN COMPANIES INC	08/18/2026	MORGAN STANLEY & CO. LLC		2,007,025	2,150,000	52,424	1.G FE
571748-CB-6	MARSH & MCLENNAN COMPANIES INC	07/24/2026	BOFA SECURITIES INC (MERRILL LYNCH)		15,852	16,000	155	1.G FE
571903-BL-6	MARRIOTT INTERNATIONAL INC	08/25/2026	BARCLAYS CAPITAL		15,069,900	15,000,000	267,458	2.B FE
573284-BC-9	MARTIN MARIETTA MATERIALS INC	08/11/2026	VARIOUS		13,905,488	13,901,000		2.A FE
573284-BD-7	MARTIN MARIETTA MATERIALS INC	08/25/2026	VARIOUS		9,968,376	9,915,000	17,186	2.A FE
573284-BG-0	MARTIN MARIETTA MATERIALS INC	09/15/2026	VARIOUS		6,028,057	5,975,000	19,634	2.A FE
575634-AT-7	MASSACHUSETTS ELECTRIC COMPANY	09/29/2026	TRANSFER BROKER		500,000	500,000	2,447	2.A FE
575634-AW-0	MASSACHUSETTS ELECTRIC COMPANY	09/16/2026	MORGAN STANLEY & CO. LLC		4,521,790	4,650,000	33,423	2.A FE
58528#-FT-9	MEIJER INC.	09/29/2026	TRANSFER BROKER		800,000	800,000	2,159	1.F
58769J-BP-1	MERCEDES-BENZ FINANCE NORTH AMERIC	08/25/2026	BARCLAYS CAPITAL		9,875,100	10,000,000	195,972	1.F FE
58933Y-CC-7	MERCK & CO INC	09/10/2026	JP MORGAN SECURITIES LLC		2,989,607	3,225,000	49,531	1.E FE
59081#-AC-8	MESSER INDUSTRIES USA INC	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	26,477	2.B
59081#-AD-6	MESSER INDUSTRIES USA INC	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	26,946	2.B
59217G-FS-3	METROPOLITAN LIFE GLOBAL FUNDING I	09/29/2026	TRANSFER BROKER		148,080	150,000	1,704	1.D FE

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592688-E@-0	METTLER-TOLEDO INTERNATIONAL INC	09/29/2026	TRANSFER BROKER		500,000	500,000	2,119	2.B
59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO	09/29/2026	TRANSFER BROKER		250,000	250,000	3,460	1.E
59447#-AN-3	MICHIGAN ELECTRIC TRANSMISSION COM	09/29/2026	TRANSFER BROKER		250,000	250,000	5,807	1.E
59447#-AP-8	MICHIGAN ELECTRIC TRANSMISSION COM	09/29/2026	TRANSFER BROKER		500,000	500,000	6,063	1.E
59524Q-B*-5	MIDATLANTIC INTST TRANSMISSION LLC	09/29/2026	TRANSFER BROKER		400,000	400,000	9,768	1.F
595620-AY-1	MIDAMERICAN ENERGY COMPANY	09/16/2026	US BANCORP INVESTMENTS INC		2,039,618	2,125,000	691	1.F FE
605417-B#-0	MISSISSIPPI POWER COMPANY	09/29/2026	TRANSFER BROKER		100,000	100,000	222	1.G
605417-B@-2	MISSISSIPPI POWER COMPANY	09/29/2026	TRANSFER BROKER		200,000	200,000	437	1.G
606822-BM-5	MITSUBISHI UFJ FINANCIAL GROUP INC	09/10/2026	MORGAN STANLEY & CO. LLC		798,512	840,000	3,951	1.G FE
606822-EC-4	MITSUBISHI UFJ FINANCIAL GROUP FXD	08/13/2026	MIZUHO SECURITIES USA, INC.		3,011,160	3,000,000	8,650	1.G FE
606822-EH-3	MITSUBISHI UFJ FINANCIAL GROUP INC	09/10/2026	GOLDMAN SACHS & CO		2,994,327	3,025,000		1.G FE
610202-BS-1	MONONGAHELA POWER COMPANY	07/29/2026	JP MORGAN SECURITIES LLC		5,519,529	5,575,000	52,374	1.G FE
615369-AQ-8	MOODYS CORPORATION	09/02/2026	VARIOUS		7,887,412	9,333,000	96,052	2.A FE
615369-AX-3	MOODYS CORPORATION	09/02/2026	JP MORGAN SECURITIES LLC		2,847,812	5,059,000	40,950	2.A FE
624943-AC-0	MULTI-COLOR CORP	08/11/2026	EXCHANGE TRANSACTIONS		6,120,377	6,530,789		5.A FE
62582P-AA-8	MUENCHENER RUECKVERSICHERUNGS GESE	09/29/2026	TRANSFER BROKER		200,000	200,000	4,113	1.E FE
629209-AC-1	NMI HOLDINGS INC	09/18/2026	VARIOUS		3,365,753	3,325,000	24,957	2.B FE
629377-CX-8	NRG ENERGY INC 144A	08/06/2026	CITIGROUP GLOBAL MARKETS INC.		3,250,966	3,253,000	53,934	3.B FE
63307A-3B-9	NATIONAL BANK OF CANADA	08/24/2026	VARIOUS		1,730,359	1,742,000	25,324	1.F FE
636180-BV-2	NATIONAL FUEL GAS COMPANY	09/18/2026	VARIOUS		3,153,016	3,200,000	40,006	2.C FE
639057-AK-4	NATWEST GROUP PLC	09/18/2026	JANE STREET EXECUTION SERVICES LLC		1,010,530	1,000,000	1,291	1.G FE
641062-AX-2	NESTLE HOLDINGS INC.	09/29/2026	TRANSFER BROKER		200,000	200,000	156	1.D FE
64110L-BA-3	NETFLIX INC	08/11/2026	MORGAN STANLEY & CO. LLC		8,019,079	8,735,000	231,914	1.F FE
645869-D*-6	NEW JERSEY NATURAL GAS CO	09/29/2026	TRANSFER BROKER		100,000	100,000	1,435	1.E FE
645869-E@-3	NEW JERSEY NATURAL GAS CO	09/29/2026	TRANSFER BROKER		300,000	300,000	5,002	1.E FE
64716#-AE-7	NEW MEXICO GAS COMPANY	09/29/2026	TRANSFER BROKER		100,000	100,000	339	2.A
64716#-AH-0	NEW MEXICO GAS COMPANY INC	09/29/2026	TRANSFER BROKER		1,600,000	1,600,000	45,227	2.A
649322-AD-6	NEW YORK AND PRESBYTERIAN HOSPITAL/THE	09/29/2026	TRANSFER BROKER		22,148	25,000	164	1.C FE
649840-C@-2	NEW YORK STATE ELECTRIC & GAS CORP	09/29/2026	TRANSFER BROKER		400,000	400,000	5,339	1.G
649840-CV-5	NEW YORK STATE ELECTRIC & GAS CORP	09/29/2026	TRANSFER BROKER		49,946	50,000	358	1.G FE
65364U-AN-6	NIAGARA MOHAWK POWER CORPORATION	09/29/2026	TRANSFER BROKER		100,000	100,000	501	2.A FE
65364U-AP-1	NIAGARA MOHAWK POWER CORPORATION	09/29/2026	TRANSFER BROKER		150,000	150,000	1,160	2.A FE
654579-AK-7	NIPPON LIFE INSURANCE CO	09/29/2026	TRANSFER BROKER		200,000	200,000	209	1.G FE
65473P-AU-9	NISOURCE INC	09/16/2026	MORGAN STANLEY & CO. LLC		6,017,495	6,450,000	159,315	2.B FE
655663-AC-6	NORDSON CORPORATION	09/04/2026	BARCLAYS CAPITAL		1,981,333	2,014,000	20,895	2.B FE
655844-AK-4	NORFOLK SOUTHERN CORP	09/29/2026	TRANSFER BROKER		498,197	485,000	14,262	2.A FE
665501-AM-4	NORTHERN NATURAL GAS COMPANY	09/29/2026	TRANSFER BROKER		49,608	50,000	774	1.G FE
666807-CM-2	NORTHROP GRUMMAN CORP	09/10/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,986,832	3,400,000	49,111	2.A FE
66989H-BL-1	NOVARTIS CAPITAL CORP	09/10/2026	MORGAN STANLEY & CO. LLC		4,998,653	5,225,000	143,121	1.D FE
67021C-AT-4	NSTAR ELECTRIC CO	09/10/2026	SMBC NIKKO SECURITIES		2,994,532	3,550,000	85,910	1.F FE
67077M-AX-6	NUTRIEN LTD	09/16/2026	MORGAN STANLEY & CO. LLC		4,516,462	6,275,000	74,699	2.B FE
67103H-AQ-0	OREILLY AUTOMOTIVE INC	09/04/2026	BARCLAYS CAPITAL		2,495,105	2,505,000	8,016	2.B FE
674599-DD-4	OCCIDENTAL PETROLEUM COR	09/29/2026	TRANSFER BROKER		578,127	505,000	15,571	2.C FE
674599-EM-3	OCCIDENTAL PETROLEUM CORPORATION	08/18/2026	MORGAN STANLEY & CO. LLC		2,003,014	2,050,000	47,543	2.C FE
677050-AC-0	OGLETHORPE POWER CORP	09/29/2026	TRANSFER BROKER		187,500	187,500	2,838	1.E FE
678858-CA-7	OKLAHOMA G&E CO	09/10/2026	MORGAN STANLEY & CO. LLC		2,988,500	3,125,000	81,944	1.G FE
679574-B*-3	OLD DOMINION ELECTRIC COOPERATIVE	09/29/2026	TRANSFER BROKER		500,000	500,000	6,900	1.E
68233J-DS-0	ONCOR ELECTRIC DELIVERY COMPANY LL	09/16/2026	MORGAN STANLEY & CO. LLC		5,026,759	5,025,000	5,318	1.F FE
68235P-AG-3	ONE GAS INC	08/27/2026	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		8,204,700	10,000,000	146,250	1.G FE
68235P-AN-8	ONE GAS INC	07/24/2026	CITADEL SECURITIES		110,963	110,000	1,808	1.G FE
68235P-AP-3	ONE GAS INC	08/11/2026	VARIOUS		11,989,350	12,000,000		1.G FE
686330-AN-1	ORIX CORPORATION	08/04/2026	BOFA SECURITIES INC (MERRILL LYNCH)		16,933	19,000	173	1.G FE
686330-AS-0	ORIX CORPORATION	09/25/2026	VARIOUS		1,398,408	1,418,000	1,079	1.G FE
693475-BJ-3	PNC FINANCIAL SERVICES GROUP INC (	07/24/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,119	3,000	45	1.G FE
693475-CJ-2	PNC FINANCIAL SERVICES GROUP INC (	08/14/2026	BOFA SECURITIES INC (MERRILL LYNCH)		49,989	50,000	520	1.G FE
69349L-AS-7	PNC BANK NATIONAL ASSOCIATION	09/18/2026	VARIOUS		2,388,137	2,561,000	26,278	1.G FE
69351U-BE-2	PPL ELECTRIC UTILITIES CORPORATION	09/10/2026	VARIOUS		8,910,776	9,260,000	131,461	1.E FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
69370R-AL-1	PT PERTAMINA (PERSERO) 2.3% 09 FEB 2031-	09/02/2026	VARIOUS		9,713,850	11,000,000	13,672	2.B FE
70213H-B*-8	PARTNERS HEALTHCARE SYSTEM INC	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	13,672	1.D
70339P-AC-3	PATTERN ENERGY OPERATIONS LP / PAT	09/10/2026	JP MORGAN SECURITIES LLC		3,980,000	3,980,000		3.C FE
705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	09/29/2026	TRANSFER BROKER		166,667	166,667	152	1.D
705322-AM-7	PEDERNALES ELECTRIC COOPERATIVE IN	09/29/2026	TRANSFER BROKER		252,180	249,000	5,748	1.A
706451-BG-5	PEMEX PROJ MSTR TR 6.625 06/15/35 WI	09/25/2026	VARIOUS		13,557,335	14,710,000	262,700	3.A FE
706451-BR-1	PETROLEOS MEXICANOS 6.625% 15 JUN 2038	09/24/2026	J.P. MORGAN SECURITIES LLC		4,343,200	4,880,000	89,806	3.A FE
709599-BW-3	PENSKE TRUCK LEASING CO LP / PTL F	09/29/2026	TRANSFER BROKER		244,893	245,000	2,388	2.B FE
709629-AR-0	PENTAIR FINANCE SA	09/25/2026	VARIOUS		1,535,331	1,581,000	16,862	2.C FE
71114#-AA-8	PEOPLES GAS SYSTEM INC	09/29/2026	TRANSFER BROKER		200,000	200,000	3,011	1.F FE
713448-FG-8	PEPSICO INC	09/02/2026	VARIOUS		8,725,216	14,780,000	149,032	1.E FE
713448-FT-0	PEPSICO INC	09/03/2026	CITADEL SECURITIES		3,779,280	4,500,000	11,044	1.E FE
71568Q-AZ-0	PERUSAHAAN LISTRIK NEGARA (PERSERO	08/27/2026	VARIOUS		9,745,000	10,000,000	32,986	2.B FE
71654Q-DE-9	PETROLEOS MEXICANOS	09/02/2026	VARIOUS		8,696,750	8,750,000	44,212	3.A FE
73928R-AB-2	POWER FINANCE CORPORATION LTD	09/02/2026	DEUTSCHE BANK AG- LONDON		950,640	1,000,000	4,389	2.C FE
74112B-AN-5	PRESTIGE BRANDS INC	07/01/2026	CITIGROUP GLOBAL MARKETS INC.		78,390	78,000		4.A FE
74251V-AR-3	PRINCIPAL FINANCIAL GROUP INC	09/10/2026	VARIOUS		3,310,175	3,420,000	39,304	1.G FE
74251V-AU-6	PRINCIPAL FINANCIAL GROUP INC	08/18/2026	MORGAN STANLEY & CO. LLC		1,999,206	2,200,000	51,761	1.G FE
74256L-6W-4	PRINCIPAL LIFE GLOBAL FUNDING II	08/11/2026	CITADEL SECURITIES		7,003,500	7,000,000		1.E FE
74432Q-BA-9	PRUDENTIAL FINANCIAL INC	09/16/2026	MORGAN STANLEY & CO. LLC		5,024,180	7,000,000	76,514	1.G FE
74432Q-CE-3	PRUDENTIAL FINANCIAL INC	08/18/2026	MORGAN STANLEY & CO. LLC		2,008,734	2,600,000	54,665	1.G FE
744516-J*-7	PUBLIC SERVICE COMPANY OF NORTH CA	09/29/2026	TRANSFER BROKER		200,000	200,000	2,323	2.A
744533-D#-4	PUBLIC SERVICE COMPANY OF OKLAHOMA	09/29/2026	TRANSFER BROKER		500,000	500,000	6,736	2.A
744542-E@-6	PUBLIC SERVICE COMPANY OF NEW MEXI	09/29/2026	TRANSFER BROKER		300,000	300,000	2,203	2.B
74456Q-DA-1	PUBLIC SERVICE ELECTRIC AND GAS CO	08/18/2026	VARIOUS		11,713,063	11,785,000	7,549	1.F FE
747292-AA-8	QVC GROUP INC	08/06/2026	EXCHANGE TRANSACTIONS		489,339	1,110,178		4.B Z
747ESC-AJ-0	QVC INC	08/06/2026	EXCHANGE TRANSACTIONS			4,114,000		6. FE
74837H-D#-0	QUESTAR GAS CO	09/29/2026	TRANSFER BROKER		100,000	100,000	341	2.A
74992*-AJ-4	RXR REALTY LLC	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	20,322	2.C Z
750236-AY-7	RADIAN GROUP INC	07/07/2026	JANE STREET EXECUTION SERVICES LLC		1,363,349	1,320,000	12,049	2.C FE
75026J-AG-5	RADIATE HOLDCO LLC / RADIATE FINANCE	09/15/2026	CAPITALIZED INTEREST		10,032	10,032		5.A FE
75513E-CX-7	RTX CORP	08/18/2026	MORGAN STANLEY & CO. LLC		5,012,741	4,825,000	132,098	2.A FE
758750-AN-3	REGAL REXNORD CORP	09/29/2026	TRANSFER BROKER		299,916	300,000	2,310	2.C FE
76009@-AC-3	RENSSELAER POLYTECHNIC INSTITUTE	09/29/2026	TRANSFER BROKER		484,615	484,615	6,536	2.A
76135C-AA-9	RESIDEO FUNDING II LLC	07/09/2026	144A SECURITY EXCHANGE TRANSACTION		4,065,292	4,325,000		3.B FE
76135C-AB-7	RESIDEO FUNDING II LLC	07/09/2026	144A SECURITY EXCHANGE TRANSACTION		6,666,266	6,648,000		3.C FE
76169#-AM-5	REYES HOLDINGS LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,354	1.G PL
76169#-AP-8	REYES HOLDINGS LLC	09/29/2026	TRANSFER BROKER		300,000	300,000	4,108	1.G PL
76169#-AQ-6	REYES HOLDINGS LLC	09/29/2026	TRANSFER BROKER		200,000	200,000	2,768	1.G PL
76169#-AS-2	REYES HOLDINGS LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,789	1.G PL
76169#-AT-0	REYES HOLDINGS LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,800	1.G PL
76169#-AU-7	REYES HOLDINGS LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,815	1.G PL
76169#-AV-5	REYES HOLDINGS LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,852	1.G PL
76209P-AD-5	RGA GLOBAL FUNDING	09/29/2026	TRANSFER BROKER		79,420	80,000	953	1.E FE
76289#-AF-5	RICH PRODUCTS CORPORATION	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	4,907	2.B
763169-D*-7	RICHARDSON INTERNATIONAL LIMITED	09/29/2026	TRANSFER BROKER		300,000	300,000	2,323	2.A PL
76756G-AA-8	RIPPLE PRIME CIV US BD HOLDCO LLC	08/05/2026	BONY MELLON CAPITAL MARKETS, LLC		92,219,000	92,219,000		2.B FE
771196-BH-4	ROCHE HOLDINGS INC	09/29/2026	TRANSFER BROKER		1,823,353	1,750,000	23,528	1.C FE
771367-C#-4	ROCHESTER GAS AND ELECTRIC CORPORA	09/29/2026	TRANSFER BROKER		111,000	111,000	673	1.F
771367-F@-3	ROCHESTER GAS AND ELECTRIC CORPORA	09/29/2026	TRANSFER BROKER		200,000	200,000	3,949	1.F
77340R-AD-9	ROCKIES EXPRESS PIPELINE	09/29/2026	TRANSFER BROKER		149,578	150,000	2,313	3.B FE
775109-DE-8	ROGERS COMMUNICATIONS INC	07/24/2026	TRADEWEB		60,032	60,000	1,350	2.C FE
776696-AG-1	ROPER TECHNOLOGIES INC	09/04/2026	VARIOUS		3,837,703	3,872,000	54,212	2.B FE
78081B-AQ-6	ROYALTY PHARMA PLC	09/04/2026	BARCLAYS CAPITAL		2,505,604	2,495,000	2,142	2.B FE
78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC	09/29/2026	TRANSFER BROKER		184,540	184,540	5,267	2.C PL
78355H-LH-0	RYDER SYSTEM INC	08/26/2026	BARCLAYS CAPITAL		9,824,883	9,850,000	30,097	2.A FE
78409V-AP-9	S&P GLOBAL INC	08/14/2026	MORGAN STANLEY & CO. LLC		49,534	53,000	280	1.G FE

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78433B-AF-5	SCIH SALT HOLDINGS INC	07/31/2026	BOFA SECURITIES INC (MERRILL LYNCH)		7,711,420	7,705,000		4.C FE
78448T-AH-5	SMBC AVIATION CAPITAL FINANCE DAC	07/28/2026	SMBC NIKKO SECURITIES		34,779,864	34,412,000	448,025	2.A FE
78478E-AC-2	ST MARYS CEMENT INC CANADA 144A	09/25/2026	JEFFERIES & COMPANY, INC.		322,212	330,000	9,277	2.C FE
78518P-AA-3	SAAVI ENERGIA LUXEMBOURG SARL	08/31/2026	VARIOUS		6,503,330	5,910,000	18,840	3.B FE
79575@-AP-2	SALTCHUK RESOURCES INC	09/29/2026	TRANSFER BROKER		300,000	300,000	534	2.A PL
79685*-AB-2	GOLDEN SANDS SB LLC	09/15/2026	CAPITALIZED INTEREST		79,171	79,171		1.E Z
79781*-AP-4	SAN GABRIEL VALLEY WATER COMPANY	09/29/2026	TRANSFER BROKER		400,000	400,000	1,674	1.D
798237-L@-0	SAN JOSE WATER CO	09/29/2026	TRANSFER BROKER		400,000	400,000	8,485	1.F
80007R-AL-9	SANDS CHINA LTD	09/02/2026	VARIOUS		10,660,750	11,000,000	94,184	2.B FE
80282K-BF-2	SANTANDER HOLDINGS USA INC	07/24/2026	TRADEWEB		102,250	100,000	2,491	2.A FE
80282K-BH-8	SANTANDER HOLDINGS USA INC	07/24/2026	BOFA SECURITIES INC (MERRILL LYNCH)		47,765	44,000	730	2.A FE
80282K-BN-5	SANTANDER HOLDINGS USA (FXD-FRN)	09/18/2026	JANE STREET EXECUTION SERVICES LLC		1,001,480	1,000,000	152	2.A FE
808513-CU-7	THE CHARLES SCHWAB CORPORATION	08/11/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,003,420	3,000,000		1.F FE
811042-A@-9	SCRIPPS HEALTH OBLIGATED GROUP	09/29/2026	TRANSFER BROKER		1,300,000	1,300,000	16,286	1.D
81722@-AB-1	SENIOR US HOLDINGS INC	09/29/2026	TRANSFER BROKER		100,000	100,000	539	3.A
82104#-AM-1	SHEETZ INC	09/29/2026	TRANSFER BROKER		500,000	500,000	5,893	2.B
822905-AS-4	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		149,600	150,000		1.D FE
822905-AU-9	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		11,432,862	10,360,000		1.D FE
822905-AW-5	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		1,361,804	1,300,000		1.D FE
822905-BA-2	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		12,814,315	15,240,000		1.D FE
822905-BC-8	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		17,429,486	25,625,000		1.D FE
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)	08/18/2026	MORGAN STANLEY & CO. LLC		2,514,369	3,900,000	33,605	2.B FE
82620K-AM-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ	09/29/2026	TRANSFER BROKER		329,201	350,000	449	1.D FE
826418-C*-4	SIERRA PACIFIC POWER COMPANY	09/29/2026	TRANSFER BROKER		500,000	500,000	6,803	1.G
830505-BV-4	SKANDINAVISKA ENSKILDA BANKEN AB	08/25/2026	BOFA SECURITIES INC (MERRILL LYNCH)		24,913,750	25,000,000		1.F FE
83088M-AL-6	SKYWORKS SOLUTIONS INC.	09/29/2026	TRANSFER BROKER		99,809	100,000	983	2.C FE
832696-AZ-1	J M SMUCKER CO	09/02/2026	VARIOUS		7,001,479	6,675,000	125,297	2.B FE
833636-AL-7	SOCIEDAD QUIMICA Y MINERA DE CHILE	09/29/2026	TRANSFER BROKER		198,525	200,000	369	2.A FE
83368R-BB-7	SOCIETE GENERALE SA	09/29/2026	TRANSFER BROKER		199,930	200,000	564	2.C FE
83368R-BL-5	SOCIETE GENERALE SA	09/29/2026	TRANSFER BROKER		200,000	200,000	3,594	2.C FE
83368R-BR-2	SOCIETE GENERALE SA	07/28/2026	TD SECURITIES (USA) LLC		14,192,178	13,900,000	47,289	2.B FE
83368R-BS-0	SOCIETE GENERALE SA	09/29/2026	TRANSFER BROKER		200,680	200,000	2,937	2.B FE
83368R-CH-3	SOCIETE GENERALE SA	07/21/2026	TD SECURITIES (USA) LLC		10,751,146	10,700,000	93,607	2.B FE
833794-AB-6	SODEXO INC	09/29/2026	TRANSFER BROKER		250,000	250,000	3,077	2.B FE
83408K-AA-7	SOFTBANK GROUP CORP	09/24/2026	CITIGROUP GLOBAL MARKETS INC.		4,229,238	4,156,000		3.A FE
83408K-AB-5	SOFTBANK GROUP CORP	09/24/2026	CITIGROUP GLOBAL MARKETS INC.		6,614,413	6,569,000		3.A FE
83408K-AC-3	SOFTBANK GROUP CORP	09/24/2026	CITIGROUP GLOBAL MARKETS INC.		5,859,333	5,809,000		3.A FE
835495-AL-6	SONOCO PRODUCTS COMPANY	09/29/2026	TRANSFER BROKER		199,939	200,000	2,569	2.C FE
835495-AR-3	SONOCO PRODUCTS COMPANY	09/04/2026	BARCLAYS CAPITAL		2,499,160	2,532,000	2,265	2.C FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC	07/27/2026	JP MORGAN SECURITIES LLC		28,000,000	28,000,000		1.D FE
838515-L*-3	SOUTH JERSEY GAS CO	09/29/2026	TRANSFER BROKER		100,000	100,000	1,652	1.E FE
843163-B#-2	SOUTHERN INDIANA GAS AND ELECTRIC	09/29/2026	TRANSFER BROKER		400,000	400,000	894	1.F
843163-C*-5	SOUTHERN INDIANA GAS AND ELECTRIC	09/29/2026	TRANSFER BROKER		400,000	400,000	10,769	1.F
845437-BW-1	SOUTHWESTERN ELECTRIC POWER COMPAN	07/08/2026	CITADEL SECURITIES		3,001,108	3,075,000	60,475	2.A FE
845743-CA-9	SOUTHWESTERN PUBLIC SERVICE COMPAN	09/16/2026	VARIOUS		6,519,853	6,775,000	46,568	1.G FE
84737*-AA-2	SPEARMINT RENEWABLE DEVELOPMENT	09/30/2026	VARIOUS		10,176,307	9,892,382		4.C Z
85205T-AK-6	SPIRIT AEROSYSTEMS INC	09/29/2026	TRANSFER BROKER		199,938	200,000	2,658	2.C FE
85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	09/29/2026	TRANSFER BROKER		104,486	104,486	1,157	1.G
855244-AS-8	STARBUCKS CORPORATION	09/16/2026	MORGAN STANLEY & CO. LLC		3,031,351	3,825,000	58,331	2.A FE
855244-BA-6	STARBUCKS CORPORATION	08/18/2026	MORGAN STANLEY & CO. LLC		2,002,248	3,025,000	27,645	2.A FE
86562M-BU-3	SUMITOMO MITSUI FINANCIAL GROUP IN	09/10/2026	MORGAN STANLEY & CO. LLC		988,545	1,060,000	13,154	1.G FE
86563V-CM-9	SUMITOMO MITSUI TRUST BANK LTD	08/25/2026	BARCLAYS CAPITAL		15,033,450	15,000,000		1.F FE
86960Y-AA-0	SUZANO NETHERLANDS BV	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		5,218,108	5,530,000	59,140	2.C FE
86964W-AH-5	SUZANO AUSTRIA GMBH 5% 15 JAN 2030-29	09/02/2026	DEUTSCHE BANK AG- LONDON		982,000	1,000,000	6,667	2.C FE
86964W-AJ-1	SUZANO AUSTRIA GMBH	09/02/2026	VARIOUS		10,344,443	10,981,000	51,911	2.C FE
87165B-AP-8	SYNCHRONY FINANCIAL	09/10/2026	MORGAN STANLEY & CO. LLC		973,444	980,000	24,113	2.C FE
87264A-CX-1	T-MOBILE USA INC	08/18/2026	MORGAN STANLEY & CO. LLC		5,027,008	5,725,000	142,044	2.A FE

SCHEDULE D - PART 3

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

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87264A-EA-9	T-MOBILE USA INC	09/16/2026	MORGAN STANLEY & CO. LLC		3,033,098	3,325,000	17,290	2.A FE
872882-AK-1	TSMC GLOBAL LTD	09/29/2026	TRANSFER BROKER		249,805	250,000	2,438	1.D FE
87305N-B*-8	TTX COMPANY	09/29/2026	TRANSFER BROKER		700,000	700,000		1.F FE
87305R-AM-1	TTM TECHNOLOGIES INC	09/10/2026	JP MORGAN SECURITIES LLC		1,592,000	1,592,000		3.C FE
87312@-AF-5	TWE US FINANCE CO	09/29/2026	TRANSFER BROKER		100,000	100,000		2.B PL
87312@-AG-3	TWE US FINANCE CO	09/29/2026	TRANSFER BROKER		300,000	300,000		2.B PL
87406B-AB-8	TAKEDA US FINANCING INC	09/16/2026	MORGAN STANLEY & CO. LLC		5,024,072	5,250,000	50,593	2.A FE
87612G-AN-1	TARGA RESOURCES CORP	08/27/2026	SANTANDER INVESTMENT SECURITIES INC		9,728,100	10,000,000	175,243	2.B FE
87612G-AU-5	TARGA RESOURCES CORP	09/16/2026	MORGAN STANLEY & CO. LLC		4,025,345	4,250,000	139,276	2.B FE
87971M-BH-5	TELUS CORPORATION	09/29/2026	TRANSFER BROKER		247,375	250,000	4,249	2.B FE
88167A-AV-3	TEVA PHARMACEUTICAL INDUSTRIES LIM	09/10/2026	VARIOUS		16,723,320	17,000,000		2.C FE
88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	09/29/2026	TRANSFER BROKER		500,000	500,000	772	1.D
88228*-AC-5	TEXAS CHRISTIAN UNIVERSITY	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	1,404	1.D
882508-CC-6	TEXAS INSTRUMENTS INC	09/02/2026	VARIOUS		9,769,398	11,346,000	266,316	1.E FE
882884-B#-5	TEXAS NEW MEXICO POWER COMPANY	09/29/2026	TRANSFER BROKER		100,000	100,000		1.F
882926-AA-6	TEXAS INSTRUMENTS INC	09/29/2026	VARIOUS		2,952,240	3,510,000	58,609	1.E FE
88579Y-BK-6	3M CO	09/02/2026	VARIOUS		13,719,633	20,820,000	195,068	2.A FE
88947E-AU-4	TOLL BROTHERS FINANCE CORP.	09/18/2026	VARIOUS		6,786,116	7,050,000	88,503	2.B FE
88948A-DL-8	TOLL ROAD INV PART II 144A	09/29/2026	TRANSFER BROKER		37,733	100,000		1.E FE
88948A-DP-9	TOLL ROAD INV PART II 144A	09/29/2026	TRANSFER BROKER		10,915	25,000		1.C FE
88948A-DQ-7	TOLL ROAD INV PART II 144A	09/29/2026	TRANSFER BROKER		22,962	50,000		1.E FE
891092-B*-8	THE TORO CORPORATION	09/29/2026	TRANSFER BROKER		200,000	200,000	2,201	2.B
891092-B@-6	THE TORO CORPORATION	09/29/2026	TRANSFER BROKER		200,000	200,000	2,259	2.B
89115K-AS-9	TORONTO-DOMINION BANK/THE	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		992,084	1,008,000	8,143	1.F FE
89346D-AL-1	TRANSALTA CORP	08/10/2026	TD SECURITIES (USA) LLC		999,071	1,013,000	1,653	3.A FE
89352H-BA-6	TRANSCANADA PIPELINES LTD	08/11/2026	CASTLEOAK SECURITIES, L.P.		9,719,600	10,000,000	133,250	2.A FE
89417E-AS-8	TRAVELERS COMPANIES INC	09/10/2026	JP MORGAN SECURITIES LLC		2,989,027	3,275,000	52,555	1.F FE
89788J-AH-2	TRUIST BANK	08/14/2026	RBC CAPITAL MARKETS CORP		74,159	75,000	982	1.F FE
89788M-AQ-5	TRUIST FINANCIAL CORP	09/18/2026	VARIOUS		2,961,758	2,850,000	76,155	1.G FE
89834M-AB-2	TRUST 7401	09/25/2026	JEFFERIES & COMPANY, INC.		482,724	460,000	6,395	2.C FE
89837#-AJ-7	TRUSTEES OF THE ESTATE OF BERNICE	09/29/2026	TRANSFER BROKER		806,000	806,000	1,631	1.D
902613-AV-0	UBS GROUP AG	09/29/2026	TRANSFER BROKER		200,000	200,000	2,549	1.F FE
902613-BH-0	UBS GROUP AG	09/29/2026	TRANSFER BROKER		199,014	200,000	1,615	1.F FE
902613-CA-4	UBS GROUP AG	09/09/2026	UBS SECURITIES, LLC		15,013,500	15,000,000		1.F FE
902691-E#-7	UGI UTILITIES INC.	09/29/2026	TRANSFER BROKER		5,000,000	5,000,000	91,233	1.G
906548-DD-1	UNION ELECTRIC CO	09/16/2026	MORGAN STANLEY & CO. LLC		3,018,144	3,200,000	39,867	1.F FE
91020Q-B#-3	UNITED ENERGY DISTRIBUTION PTY LTD	09/29/2026	TRANSFER BROKER		600,000	600,000	3,272	1.G
910637-V@-3	THE UNITED ILLUMINATING COMPANY	09/29/2026	TRANSFER BROKER		110,000	110,000	406	1.G
911312-CL-8	UNITED PARCEL SERVICE INC	08/18/2026	MORGAN STANLEY & CO. LLC		2,016,236	2,075,000	33,128	1.F FE
91159H-HW-3	US BANCORP	08/24/2026	GOLDMAN SACHS & CO		1,000,671	1,050,000	2,188	1.G FE
91159H-JQ-4	US BANCORP	08/25/2026	BARCLAYS CAPITAL		15,219,300	15,000,000	74,030	1.F FE
91324P-ET-5	UNITEDHEALTH GROUP INC	09/29/2026	TRANSFER BROKER		98,947	100,000	739	1.F FE
91324P-FC-1	UNITEDHEALTH GROUP INC	09/16/2026	CITADEL SECURITIES		3,011,754	3,400,000	77,161	1.F FE
91324P-FM-9	UNITEDHEALTH GROUP INC	08/18/2026	MORGAN STANLEY & CO. LLC		3,010,839	3,275,000	17,785	1.F FE
913903-BB-5	UNIVERSAL HEALTH SERVICES INC	09/10/2026	MORGAN STANLEY & CO. LLC		978,500	1,000,000	18,757	2.C FE
914756-AB-9	UNIVERSITY OF ROCHESTER	09/29/2026	TRANSFER BROKER		383,333	383,333	3,055	1.D
918204-BC-1	VF CORPORATION	09/29/2026	TRANSFER BROKER		99,919	100,000	1,278	3.C FE
91911T-AH-6	VALE OVERSEAS LTD	09/28/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		2,601,250	2,500,000	61,111	2.B FE
91911T-AQ-6	VALE OVERSEAS LIMITED 3.75% 08 JUL 2030-	08/31/2026	VARIOUS		9,531,738	10,000,000	54,036	2.B FE
92047W-AH-4	VALVOLINE INC	08/14/2026	CITIGROUP GLOBAL MARKETS INC.		1,184,889	1,184,000		4.A FE
92343V-FW-9	VERIZON COMMUNICATIONS INC	09/29/2026	TRANSFER BROKER		97,049	150,000	1,854	2.A FE
92343V-HJ-6	VERIZON COMMUNICATIONS INC	08/18/2026	MORGAN STANLEY & CO. LLC		3,030,272	3,325,000	42,867	2.A FE
92428F-AB-3	VERMONT TRANSCO LLC	09/29/2026	TRANSFER BROKER		268,750	268,750	3,777	1.E PL
925650-AB-9	VICI PROPERTIES LP	07/21/2026	JP MORGAN SECURITIES LLC		8,562,138	8,575,000	177,634	2.C FE
92857W-CA-6	VODAFONE GROUP PLC	09/16/2026	GOLDMAN SACHS & CO		3,026,524	3,350,000	42,270	2.B FE
92857W-CC-2	VODAFONE GROUP PLC	08/25/2026	CITIGROUP GLOBAL MARKETS INC.		5,713,045	5,788,000	52,478	2.B FE
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC	07/21/2026	MORGAN STANLEY & CO. LLC		8,512,722	8,550,000	77,841	2.A FE

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928668-BT-8	VOLKSWAGEN GROUP OF AMERICA FINANC	09/29/2026	TRANSFER BROKER		199,918	200,000	2,837	2.A FE
928668-CP-5	VOLKSWAGEN GROUP OF AMERICA FINANC	07/28/2026	MORGAN STANLEY & CO. LLC		20,053,400	20,000,000	342,278	2.A FE
93045#-AG-3	WAGNER EQUIPMENT CO.	09/29/2026	TRANSFER BROKER		1,200,000	1,200,000	25,198	2.C
93045#-AH-1	WAGNER EQUIPMENT CO.	09/29/2026	TRANSFER BROKER		600,000	600,000	6,446	2.C
938837-D*-9	WASHINGTON GAS LIGHT COMPANY	09/29/2026	TRANSFER BROKER		2,000,000	2,000,000	55,213	1.G
95000U-2Z-5	WELLS FARGO & COMPANY	09/16/2026	VARIOUS		9,689,119	12,225,000	217,601	1.G FE
955278-C#-1	WEST PENN POWER COMPANY	09/29/2026	TRANSFER BROKER		400,000	400,000	2,063	1.F
958667-AF-4	WESTERN MIDSTREAM OPERATING LP	09/29/2026	VARIOUS		172,971	170,000	1,125	2.C FE
963320-AY-2	WHIRLPOOL CORPORATION	09/29/2026	TRANSFER BROKER		99,915	100,000	893	4.A FE
963320-AZ-9	WHIRLPOOL CORPORATION	09/29/2026	TRANSFER BROKER		99,420	100,000	1,763	4.A FE
969457-CW-8	WILLIAMS COMPANIES INC	08/18/2026	MORGAN STANLEY & CO. LLC		2,517,844	2,675,000	97,708	2.B FE
969457-CY-4	THE WILLIAMS COMPANIES INC	09/09/2026	MIZUHO SECURITIES USA, INC.		9,960,500	10,000,000		2.B FE
969457-CZ-1	THE WILLIAMS COMPANIES INC	09/16/2026	MORGAN STANLEY & CO. LLC		3,005,700	3,000,000	3,733	2.B FE
970648-AJ-0	WILLIS NORTH AMERICA INC	09/25/2026	JP MORGAN SECURITIES LLC		1,500,133	1,616,000	1,721	2.A FE
97573*-AC-7	WINSUPPLY INC	09/29/2026	TRANSFER BROKER		300,000	300,000	895	2.B
97670M-B#-2	WISCONSIN GAS LLC	09/29/2026	TRANSFER BROKER		600,000	600,000	12,777	1.F
976843-BS-0	WISCONSIN PUBLIC SERVICE CORPORATI	08/18/2026	VARIOUS		17,999,293	18,180,000	5,117	1.F FE
980236-AQ-6	WOODSIDE FINANCE LTD	09/29/2026	TRANSFER BROKER		149,960	150,000	469	2.A FE
980745-G*-8	WOODWARD INC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,458	2.B
980745-G@-6	WOODWARD INC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,474	2.B
980745-H#-3	WOODWARD INC	09/30/2026	DIRECT PLACEMENT		7,400,000	7,400,000		2.B Z
980745-H*-7	WOODWARD INC	09/30/2026	DIRECT PLACEMENT		20,000,000	20,000,000		2.B Z
980745-H@-5	WOODWARD INC	09/30/2026	DIRECT PLACEMENT		20,000,000	20,000,000		2.B Z
983133-AE-9	WYNN RESORTS FINANCE LLC / WYNN RE	09/10/2026	DEUTSCHE BANK SECURITIES, INC.		5,237,680	5,264,000		4.A FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	09/30/2026	CAPITALIZED INTEREST		11,598	11,598		4.C FE
98971D-AF-7	ZIONS BANCORPORATION NATIONAL ASSO	09/18/2026	VARIOUS		2,953,528	2,970,000	19,176	2.A FE
A4S42P-AA-3	LD CELULOSE INTERNATIONAL GMBH	08/26/2026	GOLDMAN SACHS		3,655,750	3,500,000	23,960	3.C FE
BNL2KP-GH-0	BLUECO 22 LIMITED	09/03/2026	DIRECT PLACEMENT		50,698,147	49,816,873		2.C Z
BYDJ9L-1H-6	BANCO NACIONAL DE COMERCIO EXTERIO	09/02/2026	JEFFERIES & COMPANY, INC.		1,017,400	1,000,000	18,931	2.C FE
BYDX2H-CL-0	SJM INTERNATIONAL LTD	09/02/2026	VARIOUS		4,355,755	4,560,000	38,664	4.B FE
BYDXSC-4Q-1	RENEW TREASURY IFSC PVT LTD	08/28/2026	MERRILL LYNCH INTERNATIONAL		4,473,000	4,500,000	22,750	3.C FE
BYJ1UB-JY-1	BANK MANDIRI (PERSERO) TBK PT	09/02/2026	VARIOUS		10,782,975	10,843,000	223,397	2.B FE
C01048-AC-4	AIRBUS CANADA LP	09/29/2026	TRANSFER BROKER		400,000	400,000	2,244	1.E FE
C01048-AD-2	AIRBUS CANADA LP	09/29/2026	TRANSFER BROKER		400,000	400,000	2,297	1.E FE
C4861*-AT-4	IRVING OIL LTD	09/29/2026	TRANSFER BROKER		200,000	200,000	201	2.C PL
C8665*-AQ-9	TFORCE HOLDINGS INC	09/29/2026	TRANSFER BROKER		700,000	700,000	9,266	2.B PL
C89738-AD-3	GAZ METRO	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	19,670	1.F
D2736#-AZ-2	FRITZ DRAXLMAIER GMBH & CO KG	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	528	2.C PL
D2736#-BA-6	FRITZ DRAXLMAIER GMBH & CO KG	09/29/2026	TRANSFER BROKER		300,000	300,000	161	2.C PL
DN3436-32-2	CGE TREASURY IFSC PVT LTD	09/02/2026	VARIOUS		9,761,800	9,698,000	44,739	3.C FE
E4181M-AA-7	ENFRAGEN ENERGIA SUR SA	08/31/2026	MORGAN STANLEY		5,571,277	5,300,000	75,012	3.A FE
E5444#-AP-9	FUTBOL CLUB BARCELONA	07/16/2026	DIRECT PLACEMENT		9,726,547	9,654,724		2.B FE
F85688-AJ-8	SONEPAR SA	09/29/2026	TRANSFER BROKER		2,000,000	2,000,000	20,692	1.G PL
G0132#-AA-8	AFFINITY WATER FINANCE PLC	08/25/2026	DIRECT PLACEMENT		24,812,982	24,177,789		1.G FE
G0398N-Z6-2	ANTOFAGASTA PLC	08/26/2026	HSBC SECURITIES (USA) INC.		8,987,500	10,000,000	87,743	2.B FE
G0399B-AC-1	ANTOFAGASTA PLC 5.625% 09 SEP 2035-35 RE	09/25/2026	BOFA MERRILL LYNCH		6,934,755	7,190,000	21,345	2.B FE
G0409*-AB-6	AP BALEINE 3 UK LIMITED	09/29/2026	DIRECT PLACEMENT		3,815,000	3,815,000		1.G PL
G0446N-BB-9	ANGLO AMERICAN CAPITAL PLC	08/27/2026	RBC DOMINION SECURITIES INC		9,799,200	10,000,000	209,410	2.B FE
G0755Y-AB-1	AZULE ENERGY FINANCE PLC	08/28/2026	MERRILL LYNCH INTERNATIONAL		2,958,000	2,900,000	25,919	4.B FE
G1737@-AS-8	BUUK INFRASTRUCTURE ISSUER PLC	09/24/2026	DIRECT PLACEMENT		31,064,645	31,218,574		2.B FE
G1737@-AT-6	BUUK INFRASTRUCTURE ISSUER PLC	09/24/2026	DIRECT PLACEMENT		7,270,449	7,306,475		2.B FE
G1746#-AA-4	CADENT FINANCE PLC	07/21/2026	APOLLO GLOBAL SECURITIES LLC		5,890		24,533	1.G FE
G2019U-BU-4	CBQ FINANCE LTD	09/02/2026	VARIOUS		13,438,213	13,810,000	295,949	1.F FE
G25790-AA-7	GALAXY PIPELINE ASSETS BIDCO LTD	09/25/2026	DEUTSCHE BANK AG- LONDON		7,372,485	8,730,000	113,945	1.C FE
G28288-AC-5	DP WORLD CRESCENT LTD	08/27/2026	UBS SECURITIES, LLC		6,240,000	6,500,000	29,385	2.B FE
G28288-AD-3	DP WORLD CRESCENT LTD	08/26/2026	UBS SECURITIES, LLC		4,989,666	5,244,000	15,293	2.B FE
G37048-AB-4	FWD GROUP HOLDINGS LTD	07/08/2026	MORGAN STANLEY AND CO. INTERNATIONAL PLC		1,088,180	1,000,000	1,697	2.C FE

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G37050-AF-4	GACI FIRST INVESTMENT C 4.875% 14 FEB 20	09/24/2026	BOFA SECURITIES INC (MERRILL LYNCH)		12,116,918	13,110,000	78,114	1.E FE
G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/02/2026	VARIOUS		6,493,121	7,258,570	65,486	1.C FE
G4691@-AC-1	IBC CAPITAL LIMITED GOODPACK PTE.	09/29/2026	TRANSFER BROKER		1,500,000	1,500,000	37,941	2.B PL
G5265V-AA-1	KINGSTON AIRPORT REVENUE FINANCE L	09/30/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		1,438,168	1,498,451	29,782	3.A FE
G5975L-AE-6	MELCO RESORTS FINANCE LTD	08/28/2026	MERRILL LYNCH INTERNATIONAL		1,458,750	1,500,000	19,260	3.C FE
G6002P-AB-8	MAADEN 5 1/4 01/29/36	09/24/2026	VARIOUS		10,458,108	11,070,000	95,248	2.A FE
G6683*-AA-2	NSWE JERSEY HOLDINGS LIMITED	07/30/2026	DIRECT PLACEMENT		5,371,002	5,313,800		2.A PL
G6683*-AB-0	NSWE JERSEY HOLDINGS LIMITED	07/30/2026	DIRECT PLACEMENT		26,720,735	26,436,154		2.A PL
G7302V-XJ-8	QNB FINANCE LTD	08/26/2026	BARCLAYS BANK PLC		9,882,000	10,000,000	97,231	1.E FE
G98149-AE-0	WYNN MACAU LTD	07/08/2026	DEUTSCHE BANK AG- LONDON		3,115,992	3,190,000	10,899	3.C FE
G9T27H-AR-5	VEDANTA RESOURCES FINANC 7.75% 13 JUL 20	09/24/2026	BARCLAYS CAPITAL		2,610,000	2,610,000	42,141	3.C FE
L0808#-AR-8	BEACON FINCO SARL	08/24/2026	DIRECT PLACEMENT		37,494,853	36,532,374		2.B Z
L3551#-AK-6	FERRERO INTERNATIONAL SA	09/29/2026	TRANSFER BROKER		1,300,000	1,300,000	9,824	2.A
L6388G-JA-9	MILLICOM INTERNATIONAL CELLULAR S.	07/08/2026	UBS SECURITIES, LLC		206,660	200,000	3,974	3.C FE
L70906-AB-5	NOVA SECURITISATION S.A R 6.5% 03 FEB 20	09/30/2026	VARIOUS		1,739,950	1,940,000	18,691	3.B FE
M16157-AM-7	BANK MUSCAT SAOG	08/26/2026	NOMURA INTERNATIONAL PLC		5,324,400	5,400,000	106,854	2.C FE
M2851H-AA-2	DP WORLD LTD	09/24/2026	DEUTSCHE BANK AG		9,501,582	9,340,000	152,839	2.B FE
M4R29Z-XA-1	EMIRATES NBD BANK PJSC	08/28/2026	VARIOUS		27,358,500	27,500,000	241,302	1.E FE
M53213-AA-8	ICL GROUP LTD 144A	09/24/2026	HSBC BANK PLC		2,626,290	2,740,000	47,319	2.C FE
M6779V-AA-1	MAADEN SUKUK LTD	09/02/2026	VARIOUS		11,022,750	11,000,000	25,667	2.A FE
M7204D-AC-0	NATIONAL BANK OF RAS AL KHAIMAH PS	08/26/2026	UBS SECURITIES, LLC		7,406,250	7,500,000	57,109	2.A FE
M8237R-AR-5	SAUDI ARABIAN OIL COMPA 5.375% 02 JUN 20	09/24/2026	VARIOUS		13,846,725	14,410,000	249,573	1.E FE
M8903C-AL-4	TURKCELL ILETISIM HIZMETLERI AS	08/26/2026	GOLDMAN SACHS INTERNATIONAL		3,700,800	3,600,000	25,330	3.C FE
M8903C-AM-2	TURKCELL ILETISIM HIZMETLERI AS	07/09/2026	BARCLAYS BANK PLC		1,587,222	1,530,000	54,946	3.B FE
M8T08R-AA-8	NATIONAL CENTRAL COOLIN 5.279% 05 MAR 20	08/26/2026	STANDARD CHARTERED		8,774,960	8,740,000	221,721	2.C FE
M9869G-8B-0	YAPI VE KREDI BANKASI AS-ISTANBUL	08/26/2026	GOLDMAN SACHS INTERNATIONAL		5,060,000	5,000,000	176,215	3.C FE
N26523-AC-9	DILIJAN FINANCE BV	08/26/2026	VARIOUS		5,637,140	5,640,000	21,619	3.C FE
N7002#-AA-2	PERFETTI VAN MELLE GROUP BV	09/29/2026	TRANSFER BROKER		150,000	150,000	3,749	2.A
N9218U-AB-3	VEON MIDCO BV	08/26/2026	HSBC BANK PLC		3,705,550	3,700,000	62,145	3.C FE
P01703-AC-4	ALPEK SAB DE CV	09/15/2026	HSBC SECURITIES (USA) INC.		285,750	300,000	6,304	3.A FE
P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		8,702,731	8,812,893	97,615	2.C FE
P13435-AH-8	BANCO INTERNACIONAL DEL PERU SAA -	08/27/2026	HSBC SECURITIES (USA) INC.		9,820,000	10,000,000	57,333	2.B FE
P2000G-AB-9	BBVA MEXICO SA INSTITUCION DE BANC	09/04/2026	VARIOUS		13,316,417	13,350,000	173,738	2.A FE
P2195V-AR-6	CELULOSA ARAUCO Y CONSTITUCION SA	09/04/2026	VARIOUS		9,644,752	10,240,000	38,565	2.C FE
P2205J-AT-7	CENCOSUD SA	08/26/2026	BBVA SECURITIES INC.		9,304,750	9,100,000	133,858	2.C FE
P2253T-JR-1	CEMEX S.A.B. DE C.V. 3.875% 11 JUL 2031-	08/26/2026	MORGAN STANLEY		9,381,770	9,970,000	49,365	2.C FE
P2867K-AK-2	COLBUN SA	08/28/2026	VARIOUS		9,379,945	10,000,000	150,773	2.B FE
P28768-AC-6	COLOMBIA TELECOMUNICACIONES SA ESP	08/26/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,619,500	3,800,000	20,900	3.C FE
P29595-AD-0	COMISION FEDERAL DE ELECTRICIDAD C	09/02/2026	VARIOUS		16,936,560	18,680,000	35,602	2.B FE
P30179-CQ-9	COMISION FEDERAL DE ELECTRICIDAD C	09/02/2026	MORGAN STANLEY		1,348,040	1,340,000	8,275	2.B FE
P3143N-BH-6	CORPORACION NACIONAL DEL COBRE DE	08/27/2026	CITIGROUP GLOBAL MARKETS INC.		9,326,720	9,880,000	38,038	2.B FE
P3143N-BK-9	CORPORACION NACIONAL DEL COBRE DE	08/27/2026	CITIGROUP GLOBAL MARKETS INC.		9,460,000	10,000,000	44,792	2.A FE
P3143N-BV-5	CODELCO INTERNATIONAL LTD	07/29/2026	UBS SECURITIES, LLC		1,520,201	1,470,000	4,394	2.A FE
P3146D-AA-1	CORPORACION INMOBILIARIA VESTA SAB	09/25/2026	HSBC SECURITIES (USA) INC.		326,160	360,000	4,894	2.B FE
P3697U-AE-8	EMBOTELLADORA ANDINA SA	07/13/2026	HSBC SECURITIES (USA) INC.		2,130,268	2,800,000	53,149	2.A FE
P3713C-AC-2	AES 6 1/4 11/14/34	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		5,279,685	5,230,000	118,946	2.C FE
P37466-AR-3	EMPRESA DE TRANSPORTE DE PASAJEROS	08/27/2026	JEFFERIES & COMPANY, INC.		948,750	1,000,000	11,254	1.G FE
P3757E-AB-7	ESENTIA ENERGY DEVELOPMEN 6.5% 30 JUL 20	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		8,686,800	9,120,000	89,483	2.C FE
P3762T-AA-9	ENGIE ENERGIA CHILE SA	09/02/2026	VARIOUS		10,342,400	11,000,000	31,639	2.B FE
P4948K-AH-8	GRUMA S.A.B. DE C.V. 5.39% 09 DEC 2034-3	09/24/2026	BOFA MERRILL LYNCH		5,211,000	5,400,000	85,701	2.A FE
P4R21K-AA-4	GRUPO NUTRESA SA	09/02/2026	VARIOUS		8,485,750	8,000,000	188,000	3.A FE
P4R21K-AB-2	GRUPO NUTRESA SA	09/24/2026	VARIOUS		6,980,970	6,380,000	212,135	3.A FE
P4R53V-AA-1	GRUPO ENERGIA BOGOTA SA ESP	08/31/2026	JEFFERIES & COMPANY, INC.		2,929,000	3,000,000	42,656	2.C FE
P55409-AA-7	INDUSTRIAS PENOLES SAB DE CV	09/02/2026	VARIOUS		5,834,860	6,000,000	115,393	2.B FE
P57908-AH-1	ORBIA ADVANCE CORP SAB DE CV	09/08/2026	MORGAN STANLEY		450,750	600,000	4,889	2.C FE
P58072-AT-9	INVERSIONES CMPC SA	09/03/2026	VARIOUS		12,036,875	13,800,000	165,546	2.C FE
P6638M-AB-7	METALSA SA DE CV	08/28/2026	VARIOUS		3,713,442	4,200,000	49,669	3.A FE

SCHEDULE D - PART 3

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

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P7464E-AS-5	PAMPA ENERGIA SA	08/27/2026	MARKETAXESS CORP		1,459,780	1,400,000	51,626	4.B FE
P7924A-AA-6	PLUSPETROL SA	08/26/2026	MORGAN STANLEY		3,702,088	3,530,000	72,512	3.C FE
P7924A-AC-2	PLUSPETROL SA	09/25/2026	MARKETAXESS CORP		204,120	200,000	5,868	3.C FE
P7S81Y-AC-9	ORBIA ADVANCE CORP SAB DE CV	08/31/2026	VARIOUS		7,529,875	8,900,000	76,507	2.C FE
P7S81Y-BJ-3	ORBIA ADVANCE CORPORATION SAB DE C	09/02/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,605,600	4,560,000	94,747	2.C FE
P8000L-AA-7	PLUSPETROL CAMISEA & PLUSPETROL LO	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		8,728,130	8,620,000	122,519	2.B FE
P87026-AA-1	SITIOS LATINOAMERICA SAB DE CV	09/02/2026	VARIOUS		10,305,340	10,130,000	157,015	2.C FE
P8718A-AQ-9	SOCIEDAD QUIMICA Y MINERA 5.5% 10 SEP 20	09/24/2026	VARIOUS		4,362,000	4,500,000	9,931	2.A FE
P90187-AT-5	TECPETROL SA	08/26/2026	MORGAN STANLEY		3,689,280	3,600,000	86,925	3.C FE
P9028N-CE-9	TELECOM ARGENTINA SA	09/24/2026	SEMINARIO Y CIA S.A.B. S.A.		1,747,620	1,710,000	26,244	4.A FE
Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD	09/29/2026	TRANSFER BROKER		200,000	200,000	1,147	1.G
Q3629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	09/29/2026	TRANSFER BROKER		200,000	200,000	1,170	1.G
Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED	09/29/2026	TRANSFER BROKER		251,162	250,000	53,349	1.G
Q5664#-AH-7	LONSDALE FINANCE PTY LTD	09/29/2026	TRANSFER BROKER		200,000	200,000	3,807	2.B FE
Q5664#-AJ-3	LONSDALE FINANCE PTY LTD	09/29/2026	TRANSFER BROKER		200,000	200,000	3,906	2.B FE
Q6646*-AC-3	NEW TERMINAL FINANCING CO PTY LTD	09/29/2026	TRANSFER BROKER		100,000	100,000	166	2.B
R2284#-AG-5	STATNETT SF	09/29/2026	TRANSFER BROKER		400,000	400,000	642	1.F
T6228*-AE-2	ITALO NUOVO TRASPORTO VIAGGIATOR	07/08/2026	DIRECT PLACEMENT		411	2,255,109		2.A PL
U0489E-AA-4	ATP TOWER HOLDINGS LLC	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,895,200	1,840,000	63,549	3.C FE
U0901R-AE-7	BIMBO BAKERIES USA INC	09/29/2026	VARIOUS		7,721,100	8,200,000	96,556	2.A FE
V15389-AG-0	BENINESE GOVT 7.96% 13 FEB 2038 REGS	09/29/2026	VARIOUS		13,765,760	13,450,000	140,218	3.C FE
V6560A-AP-7	OCP SA	09/02/2026	VARIOUS		10,176,790	11,000,000	75,104	2.C FE
X6S898-AC-1	TELEKOM SRBIJA AD BEOGRAD	09/02/2026	UBS SECURITIES, LLC		7,414,219	7,450,000	152,270	3.C FE
Y0014U-BM-1	ADVANCED INFO SERVICE P 4.894% 04 MAR 20	09/30/2026	VARIOUS		7,734,352	8,420,000	30,283	2.A FE
Y001L5-AE-6	IPOTEKA-BANK AKIB	09/02/2026	VARIOUS		3,955,670	3,920,000	98,699	3.B FE
Y0632C-AH-5	BANK OF THE PHILIPPINE ISL 5.625% 07 APR	09/30/2026	VARIOUS		3,777,333	3,880,000	105,844	2.A FE
Y06989-AM-2	SAKARTVELOS BANKI SS	09/02/2026	VARIOUS		5,158,448	5,166,000	80,865	3.B FE
Y0889V-AC-4	BHARTI AIRTEL LTD	08/27/2026	VARIOUS		9,227,039	10,000,000	76,736	2.A FE
Y17001-AA-9	AGROBANK AKB	09/02/2026	VARIOUS		4,847,530	4,480,000	166,598	3.B FE
Y3R78R-MP-7	IIFL FINANCE LTD	09/25/2026	VARIOUS		6,325,500	6,300,000	66,859	4.A FE
Y41784-AL-6	IRB INFRASTRUCTURE DEVELOPERS LTD	09/02/2026	VARIOUS		6,494,700	6,400,000	214,406	3.B FE
Y4470X-AA-1	JSW INFRASTRUCTURE LTD	07/08/2026	DEUTSCHE BANK AG- LONDON		1,081,716	1,090,000	25,179	2.C FE
Y5951M-AA-0	MEDCO MAPLE TREE PTE LTD	09/25/2026	VARIOUS		1,460,520	1,420,000	36,539	3.C FE
Y5S5CG-AR-3	LG ENERGY SOLUTION LTD	09/30/2026	VARIOUS		5,180,461	5,360,000	153,638	2.B FE
Y5S5CG-AV-4	LG ENERGY SOLUTION LTD. 5.875% 02 APR 20	09/30/2026	VARIOUS		6,891,832	7,210,000	207,353	2.B FE
Y6074Q-VF-7	MIRAE ASSET SECURITIES CO LTD	09/02/2026	VARIOUS		10,562,830	11,000,000	226,406	2.B FE
Y6275Q-T5-9	NH INVESTMENT & SECURITIES CO LTD	08/27/2026	NOMURA INTERNATIONAL PLC		3,760,176	3,800,000	24,067	1.G FE
Y70750-CC-9	POSCO HOLDINGS INC. 5.75% 07 MAY 2035 RE	09/24/2026	WELLS FARGO SECURITIES, LLC		1,472,565	1,500,000	33,063	2.A FE
Y7082R-KB-4	POWER FINANCE CORPORATION LTD	09/02/2026	VARIOUS		10,109,200	11,000,000	106,828	2.C FE
Y7140Q-AA-9	PT CIKARANG LISTRINDO TB 5.65% 12 MAR 20	09/28/2026	VARIOUS		6,083,600	6,280,000	13,930	2.C FE
Y7140W-AF-5	INDONESIA ASAHAN ALUMINIUM (PERSER	09/02/2026	VARIOUS		10,656,018	10,620,000	166,355	2.B FE
Y7556X-AA-1	SILK ROAD GROUP HOLDING LLC	08/28/2026	BARCLAYS BANK PLC		3,609,000	3,600,000	124,500	4.A FE
Y7S272-AM-4	POHANG 5 01/16/36	09/28/2026	VARIOUS		9,862,768	10,700,000	107,208	2.A FE
Y8085F-BD-1	SK HYNIX INC	08/27/2026	GOLDMAN SACHS INTERNATIONAL		6,730,500	7,500,000	19,297	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					3,851,795,817	3,978,107,438	30,662,401	XXX
55670#-AH-2	VARIABLE FUNDING NOTE	09/30/2026	DIRECT PLACEMENT		525,155,626	525,155,626		2.C
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					525,155,626	525,155,626		XXX
08953#-BH-8	BROADCOM INC	09/30/2026	VARIOUS		5,729,565	5,729,565		3.A Z
089535-AA-6	BIG SKY FUNDING LLC	07/14/2026	VARIOUS		14,248,226	14,248,226		1.G PL
1254M0-AA-4	WASHINGTON BOULEVARD PROPERTIES LL	09/10/2026	DIRECT PLACEMENT		8,227,714	8,227,714		1.F Z
12820*-AA-1	BR HPE ZERO COUPON SUB DST	08/27/2026	DIRECT PLACEMENT		15,900,000	15,900,000		2.B Z
21881P-AC-8	COREWEAVE COMPUTE ACQUISITION CO V	09/10/2026	VARIOUS		41,815,256	41,815,256		1.G FE
34489*-AC-3	FOOTBALL CLUB TERM NOTES 2033 TRUS	09/29/2026	TRANSFER BROKER		100,000	100,000	3,938	1.F FE
34490@-AC-8	FOOTBALL CLUB TERM NOTES 2020-XI T	09/29/2026	TRANSFER BROKER		200,000	200,000	5,907	1.F FE
34490@-AH-7	FOOTBALL CLUB TERM NOTES 2020-XI T	09/29/2026	TRANSFER BROKER		100,000	100,000	2,954	1.F FE
34490@-AJ-3	FOOTBALL CLUB TERM NOTES 2020-XI T	09/29/2026	TRANSFER BROKER		100,000	100,000	3,312	1.F FE

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34500#-AA-8	FOOTBALL CLUB TERM NOTES 2021-XIII	09/29/2026	TRANSFER BROKER		200,000	200,000	6,225	1.F FE
34501@-AB-7	FOOTBALL CLUB TERM NOTES 2024-XVII	09/29/2026	TRANSFER BROKER		200,000	200,000	11,098	1.F FE
34501@-AF-8	FOOTBALL CLUB TERM NOTES 2024-XVII	09/29/2026	TRANSFER BROKER		200,000	200,000	11,197	1.F FE
34501@-AG-6	FOOTBALL CLUB TERM NOTES 2024-XVII	09/29/2026	TRANSFER BROKER		100,000	100,000	5,698	1.F FE
41242*-AZ-5	HARDWOOD FUNDING LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,052	1.G FE
41242*-BH-4	HARDWOOD FUNDING LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,145	1.G FE
41242*-BJ-0	HARDWOOD FUNDING LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	1,151	1.G FE
50239*-AA-6	ARUGULA PROPERTY LLC	09/25/2026	DIRECT PLACEMENT		6,498,141	6,498,141		2.B Z
85209@-AA-6	BUILD TO FRUIT PROPERTY LLC	07/15/2026	DIRECT PLACEMENT		7,875,534	7,875,534		2.C
90185*-AB-8	2 BROADWAY LLC (MBIA)	09/29/2026	TRANSFER BROKER		407,896	410,726	1,327	1.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					102,202,332	102,205,162	55,004	XXX
03063#-AB-0	AMERICOLD REALTY OPERATING PARTNER	09/29/2026	TRANSFER BROKER		500,000	500,000	5,468	2.B FE
09261#-AB-7	BLACKROCK CORE FUND OPERATING PART	09/29/2026	TRANSFER BROKER		500,000	500,000	7,493	2.C
12610#-AG-8	CBRE U.S. CORE PARTNERS REIT OPERA	09/29/2026	TRANSFER BROKER		200,000	200,000	1,221	2.B
18055#-BB-7	CLARION LION PROPERTIES FUND HOLDI	09/29/2026	TRANSFER BROKER		200,000	200,000	1,415	2.A
18055#-BC-5	CLARION LION PROPERTIES FUND HOLDI	09/29/2026	TRANSFER BROKER		200,000	200,000	1,431	2.A
18055#-BD-3	CLARION LION PROPERTIES FUND HOLDI	09/29/2026	TRANSFER BROKER		100,000	100,000	1,780	2.A
18055#-BE-1	CLARION LION PROPERTIES FUND HOLDI	09/29/2026	TRANSFER BROKER		200,000	200,000	3,618	2.A
18055#-BF-8	CLARION LION PROPERTIES FUND HOLDI	09/29/2026	TRANSFER BROKER		200,000	200,000	3,659	2.A
26884A-BR-3	ERP OPERATING LP	08/11/2026	MORGAN STANLEY & CO. LLC		4,990,700	5,000,000	4,125	1.G FE
27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES LP	07/16/2026	APOLLO GLOBAL SECURITIES LLC		1,760		3,419	2.B FE
29210Z-E*-7	EMPIRE STATE REALTY OP LP	07/15/2026	DIRECT PLACEMENT		78,000,000	78,000,000		2.A PL
30225V-AK-3	EXTRA SPACE STORAGE LP	08/11/2026	BARCLAYS CAPITAL		5,077,400	5,000,000	31,319	2.B FE
32055R-A#-4	FIRST INDUSTRIAL LP	09/29/2026	TRANSFER BROKER		200,000	200,000	3,887	2.B FE
38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP	09/29/2026	TRANSFER BROKER		200,000	200,000	1,107	2.B PL
38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP	09/29/2026	TRANSFER BROKER		200,000	200,000	2,512	2.B PL
38242#-AE-4	GOODMAN NORTH AMERICAN PARTNERSHIP	09/29/2026	TRANSFER BROKER		200,000	200,000	1,273	2.B PL
42250P-AA-1	HEALTHPEAK PROPERTIES INC	08/11/2026	BARCLAYS CAPITAL		4,695,250	5,000,000	11,250	2.A FE
44107T-BA-3	HOST HOTELS & RESORTS LP	08/13/2026	CITADEL SECURITIES		2,068,260	2,323,000	11,041	2.B FE
44107T-BD-7	HOST HOTELS & RESORTS LP	08/13/2026	DAIWA CAPITAL MARKETS AMERICA		5,092,800	5,000,000	46,708	2.B FE
44334G-AB-5	HPS STRATEGIC SMA LP RCF FUNDED	09/30/2026	VARIOUS		3,802,832	3,802,832	2,741	1.C PL
44929@-AR-5	ICRE REIT HOLDINGS	09/29/2026	TRANSFER BROKER		200,000	200,000	3,297	2.A PL
44929@-AS-3	ICRE REIT HOLDINGS	09/29/2026	TRANSFER BROKER		100,000	100,000	1,698	2.A PL
46361*-AQ-9	THE IRVINE COMPANY LLC	09/29/2026	TRANSFER BROKER		500,000	500,000	6,607	1.E PL
46361*-AR-7	THE IRVINE COMPANY LLC	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	14,331	1.E PL
51805@-AB-4	LASALLE PROPERTY FUND REIT INC	09/29/2026	TRANSFER BROKER		200,000	200,000	851	2.B
51805@-AE-8	LASALLE PROPERTY FUND REIT INC.	09/29/2026	TRANSFER BROKER		100,000	100,000	1,022	2.B
51805@-AF-5	LASALLE PROPERTY FUND REIT INC.	09/29/2026	TRANSFER BROKER		100,000	100,000	1,196	2.B
51805@-AM-0	LASALLE PROPERTY FUND REIT INC	09/04/2026	DIRECT PLACEMENT		12,500,000	12,500,000		2.A Z
53621@-AM-8	LION INDUSTRIAL PROPERTIES LP	09/29/2026	TRANSFER BROKER		500,000	500,000	3,868	2.A
53621@-BU-9	LION INDUSTRIAL PROPERTIES L.P.	09/16/2026	DIRECT PLACEMENT		25,000,000	25,000,000		2.B Z
67098V-AC-7	OC III HOLDING LP PIMCO_25-1	09/24/2026	DIRECT PLACEMENT		16,380,000	16,380,000		1.B Z
72019@-AF-7	PIEDMONT OPERATING PARTNERSHIP LP	09/29/2026	TRANSFER BROKER		199,461	200,000	2,719	2.C FE
74170*-AH-2	PRIME PROPERTY FUND LLC	09/29/2026	TRANSFER BROKER		400,000	400,000	5,794	2.A
74170*-CR-8	PRIME PROPERTY FUND LLC	09/02/2026	SEAPORT GRP SECURITIES (FMLY IPO.COM SEC		1,950,160	2,000,000	24,208	2.A
74264*-AD-8	PRISA LHC LLC	09/29/2026	TRANSFER BROKER		300,000	300,000	5,711	1.G
74264*-AE-6	PRISA LHC LLC	09/29/2026	TRANSFER BROKER		600,000	600,000	5,217	1.G
74264*-AJ-5	PRISA LHC LLC	09/29/2026	TRANSFER BROKER		100,000	100,000	569	1.G
74264*-AK-2	PRISA LHC LLC	09/29/2026	TRANSFER BROKER		200,000	200,000	1,180	1.G
74264*-AM-8	PRISA LHC LLC	09/29/2026	TRANSFER BROKER		400,000	400,000	1,527	1.G
74273@-AD-5	PRIT CORE REALTY HOLDINGS LLC	09/29/2026	TRANSFER BROKER		1,400,000	1,400,000	5,611	1.G
74984C-AB-4	RHP HOTEL PROPERTIES LP	08/12/2026	JP MORGAN SECURITIES LLC		5,667,954	5,646,000		3.B FE
74986@-AX-9	RREEF AMERICA REIT II INC	09/29/2026	TRANSFER BROKER		200,000	200,000	667	1.G
74986@-AY-7	RREEF AMERICA REIT II INC	09/29/2026	TRANSFER BROKER		200,000	200,000	675	1.G
74986@-BE-0	RREEF AMERICA REIT II INC.	09/29/2026	TRANSFER BROKER		300,000	300,000	2,383	1.G
74986@-BF-7	RREEF AMERICA REIT II INC.	09/29/2026	TRANSFER BROKER		100,000	100,000	913	1.G

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
75508X-AA-4	RAYONIER LP	09/29/2026	TRANSFER BROKER		398,410	400,000	4,033	2.C FE
75606*-AC-4	REALTERM LOGISTICS INCOME PROPERTI	09/29/2026	TRANSFER BROKER		500,000	500,000	8,523	2.B PL
75884R-BF-9	REGENCY CENTERS LP	08/11/2026	BARCLAYS CAPITAL		10,396,518	10,810,000	228,361	1.G FE
76169*-AD-9	REXFORD INDUSTRIAL REALTY INC	09/29/2026	TRANSFER BROKER		800,000	800,000	6,538	2.A FE
785931-A*-7	SAFEHOLD OPERATING PARTNERSHIP LP	08/01/2026	CAPITALIZED INTEREST		95,564	95,564		1.G Z
828807-DX-2	SIMON PROPERTY GROUP LP	09/10/2026	GOLDMAN SACHS & CO		5,004,248	4,725,000	48,878	1.G FE
828807-ED-5	SIMON PROPERTY GROUP LP	09/09/2026	VARIOUS		9,982,490	10,000,000		1.G FE
92748P-AD-0	VINTAGE IX B LP GSAMIX_25-1	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	9,637	1.B PL
P3990Q-AA-9	FISOMA 7 1/8 05/28/36	09/24/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		4,354,875	4,410,000	102,119	3.A FE
P9401C-AA-0	FIBRA UNO	08/28/2026	VARIOUS		3,754,238	3,908,000	22,632	2.C FE
Q3971@-AB-5	GPT RE LTD	09/29/2026	TRANSFER BROKER		500,000	500,000	5,278	1.G FE
Q3973#-AA-3	GPT FUNDS MANAGEMENT LTD	09/29/2026	TRANSFER BROKER		300,000	300,000	3,089	1.G
Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD	09/29/2026	TRANSFER BROKER		300,000	300,000	3,131	1.G
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					212,612,920	213,400,396	677,730	XXX
05501#-AA-7	AZTEC SOFTWARE LLC	07/06/2026	CAPITALIZED INTEREST		19,529	19,529		4.A PL
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMENT	09/30/2026	CAPITALIZED INTEREST		234,778	234,778		4.C Z
000000-00-0	SPEARMINT RENEWABLE DEVELOPMENT TR	09/30/2026	CAPITALIZED INTEREST		55,269	55,269		4.C Z
D7000R-AD-3	OXEA GROUP VIER (OQ CHEM INTL)	07/06/2026	CAPITALIZED INTEREST		34,518	34,518		5.A FE
BNL23F-YQ-1	FLINT GROUP (CAMPFIRE TOPCO LTD)	07/23/2026	CAPITALIZED INTEREST		22,673	22,673		6. FE
BNL23F-YR-9	FLINT GROUP (CAMPFIRE TOPCO LTD)	07/23/2026	CAPITALIZED INTEREST		8,824	8,824		5.C FE
BNL240-L4-6	FLINT GROUP (CAMPFIRE TOPCO LTD)	07/23/2026	CAPITALIZED INTEREST		951	951		4.C FE
02932J-AT-4	AMERICAN ROCK SALT COMPANY LLC	09/14/2026	CASHLESS EXCHANGE		244,486	244,486		4.B FE
62984C-AN-3	TROPICANA OPCO (NAKED JUICE)	09/30/2026	CAPITALIZED INTEREST		13,748	13,748		5.C FE
75025K-AM-0	ASTOUND (RADIATE HOLDCO)	08/31/2026	CAPITALIZED INTEREST		16,076	16,076		5.A FE
98919X-AH-4	ZAYO GROUP HOLDINGS INC	09/30/2026	CAPITALIZED INTEREST		19,848	19,848		4.C FE
00793D-AC-6	ANGUS (ARUBA INVESTMENTS)	09/18/2026	VARIOUS		1,360,456	1,360,456		5.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					2,031,156	2,031,156		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					5,093,217,946	5,237,586,468	33,658,765	XXX
0499999999. Total - issuer credit obligations (affiliated)					525,155,626	525,155,626		XXX
0509999997. Total - issuer credit obligations - Part 3					5,618,373,572	5,762,742,094	33,658,765	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					5,618,373,572	5,762,742,094	33,658,765	XXX
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		53,299	53,299		1.A
38376G-3B-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		32,407	32,407		1.A
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		38,101	38,101		1.A
38376G-5F-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		55,347	55,347		1.A
38376G-E8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		52,860	52,860		1.A
38376G-J7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		78,639	78,639		1.A
38376G-Q9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		84,074	84,074		1.A
38378B-2P-3	GNMA_12-152	09/01/2026	CAPITALIZED INTEREST BROKER		1,886	1,886		1.A
38378B-2W-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		42,276	42,276		1.A
38378B-3F-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		22,764	22,764		1.A
38378B-5G-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		48,967	48,967		1.A
38378B-5N-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		18,641	18,641		1.A
38378B-6E-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		34,372	34,372		1.A
38378B-6R-5	GNMA_13-13	09/01/2026	CAPITALIZED INTEREST BROKER		42,626	42,626		1.A
38378B-7X-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		32,829	32,829		1.A
38378B-8F-9	GNMA_13-92	09/01/2026	CAPITALIZED INTEREST BROKER		19,149	19,149		1.A
38378B-AP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		29,611	29,611		1.A
38378B-BG-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		126,360	126,360		1.A
38378B-C8-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		11,052	11,052		1.A
38378B-DA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		73,756	73,756		1.A
38378B-E3-9	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		87,487	87,487		1.A
38378B-F5-3	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		24,811	24,811		1.A
38378B-G9-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		43,258	43,258		1.A

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
38378B-K9-9	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		35,090	35,090		1.A
38378B-L7-2	GNMA_12-115	09/01/2026	CAPITALIZED INTEREST BROKER		65,826	65,826		1.A
38378B-Q6-9	GNMA_12-123	09/01/2026	CAPITALIZED INTEREST BROKER		10,470	10,470		1.A
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	07/01/2026	CAPITALIZED INTEREST BROKER		15,054	15,054		1.A
38378B-V2-2	GNMA_12-139	09/01/2026	CAPITALIZED INTEREST BROKER		8,304	8,304		1.A
38378B-W6-2	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		74,905	74,905		1.A
38378B-WW-5	GNMA_12-83	09/01/2026	CAPITALIZED INTEREST BROKER		15,078	15,078		1.A
38378B-XU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		38,004	38,004		1.A
38378B-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		81,825	81,825		1.A
38378B-ZF-9	GNMA_12-88	09/01/2026	CAPITALIZED INTEREST BROKER		29,396	29,396		1.A
38378K-3U-1	GOVERNMENT NATIONAL MORTGAGE AS	09/01/2026	CAPITALIZED INTEREST BROKER		47,706	47,706		1.A
38378K-6K-0	GNMA_13-154	09/01/2026	CAPITALIZED INTEREST BROKER		23,680	23,680		1.A
38378K-AG-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		15,271	15,271		1.A
38378K-BC-2	GNMA_13-32-Z	09/01/2026	CAPITALIZED INTEREST BROKER		58,932	58,932		1.A
38378K-BJ-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		110,326	110,326		1.A
38378K-BS-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		21,449	21,449		1.A
38378K-CW-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		63,464	63,464		1.A
38378K-DP-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		24,870	24,870		1.A
38378K-EH-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		82,864	82,864		1.A
38378K-EW-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		59,896	59,896		1.A
38378K-F2-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		5,343	5,343		1.A
38378K-FC-8	GNMA_13-48	09/01/2026	CAPITALIZED INTEREST BROKER		42,045	42,045		1.A
38378K-GD-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		34,850	34,850		1.A
38378K-GN-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		69,272	69,272		1.A
38378K-GZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		135,028	135,028		1.A
38378K-HM-4	GNMA_13-55	09/01/2026	CAPITALIZED INTEREST BROKER		76,074	76,074		1.A
38378K-JN-0	GNMA_13-50	09/01/2026	CAPITALIZED INTEREST BROKER		82,364	82,364		1.A
38378K-MS-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		75,781	75,781		1.A
38378K-NC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		71,835	71,835		1.A
38378K-PC-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		46,581	46,581		1.A
38378K-Q5-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		71,860	71,860		1.A
38378K-QB-8	GNMA_13-73	09/01/2026	CAPITALIZED INTEREST BROKER		38,682	38,682		1.A
38378K-QQ-5	GNMA_13-72	09/01/2026	CAPITALIZED INTEREST BROKER		142,806	142,806		1.A
38378K-RF-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		102,254	102,254		1.A
38378K-RW-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		85,170	85,170		1.A
38378K-SC-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		124,583	124,583		1.A
38378K-T2-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		51,147	51,147		1.A
38378K-TB-5	GNMA_13-94	09/01/2026	CAPITALIZED INTEREST BROKER		47,910	47,910		1.A
38378K-TL-3	GNMA_13-95	09/01/2026	CAPITALIZED INTEREST BROKER		23,133	23,133		1.A
38378K-TV-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		105,431	105,431		1.A
38378K-TW-9	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		63,129	63,129		1.A
38378K-UU-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		91,892	91,892		1.A
38378K-V5-5	GNMA_13-127	09/01/2026	CAPITALIZED INTEREST BROKER		35,285	35,285		1.A
38378K-W8-8	GNMA_13-138-Z	09/01/2026	CAPITALIZED INTEREST BROKER		131,812	131,812		1.A
38378K-WY-1	GNMA_13-96	09/01/2026	CAPITALIZED INTEREST BROKER		4,883	4,883		1.A
38378K-XH-7	GNMA_13-97	09/01/2026	CAPITALIZED INTEREST BROKER		53,673	53,673		1.A
38378K-YA-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		150,024	150,024		1.A
38378K-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		69,263	69,263		1.A
38378K-YX-1	GNMA_13-112	09/01/2026	CAPITALIZED INTEREST BROKER		47,511	47,511		1.A
38378K-ZP-7	GNMA_13-101	09/01/2026	CAPITALIZED INTEREST BROKER		72,606	72,606		1.A
38378N-2K-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		53,356	53,356		1.A
38378N-4K-6	GNMA_14-70	09/01/2026	CAPITALIZED INTEREST BROKER		15,888	15,888		1.A
38378N-7T-4	GNMA_14-88-ZB	09/01/2026	CAPITALIZED INTEREST BROKER		15,136	15,136		1.A
38378N-E6-6	GNMA_14-33	09/01/2026	CAPITALIZED INTEREST BROKER		55,453	55,453		1.A
38378N-EQ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		56,304	56,304		1.A
38378N-FB-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		32,129	32,129		1.A
38378N-FM-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		82,459	82,459		1.A

SCHEDULE D - PART 3

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

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38378N-HA-4	GNMA_13-171	09/01/2026	CAPITALIZED INTEREST BROKER		7,089	7,089		1.A
38378N-K4-4	GNMA_14-47	09/01/2026	CAPITALIZED INTEREST BROKER		141,460	141,460		1.A
38378N-KX-0	GNMA_13-176	09/01/2026	CAPITALIZED INTEREST BROKER		76,329	76,329		1.A
38378N-MW-0	GNMA_13-193	09/01/2026	CAPITALIZED INTEREST BROKER		19,739	19,739		1.A
38378N-N6-6	GNMA_14-49	09/01/2026	CAPITALIZED INTEREST BROKER		18,726	18,726		1.A
38378N-NT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		35,764	35,764		1.A
38378N-P9-8	GNMA_14-48-Z	09/01/2026	CAPITALIZED INTEREST BROKER		26,683	26,683		1.A
38378N-QA-4	GNMA_14-15	09/01/2026	CAPITALIZED INTEREST BROKER		9,896	9,896		1.A
38378N-QL-0	GNMA_14-9	09/01/2026	CAPITALIZED INTEREST BROKER		44,220	44,220		1.A
38378N-SH-7	GNMA_14-1	09/01/2026	CAPITALIZED INTEREST BROKER		77,287	77,287		1.A
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		117,486	117,486		1.A
38378N-X8-1	GNMA_14-61	09/01/2026	CAPITALIZED INTEREST BROKER		28,411	28,411		1.A
38378N-ZJ-5	GNMA_14-28	09/01/2026	CAPITALIZED INTEREST BROKER		6,037	6,037		1.A
38378N-ZW-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		87,503	87,503		1.A
38378X-3A-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		32,599	32,599		1.A
38378X-6C-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		23,231	23,231		1.A
38378X-6E-6	GNMA_15-5	09/01/2026	CAPITALIZED INTEREST BROKER		34,234	34,234		1.A
38378X-AK-7	GNMA_14-92	09/01/2026	CAPITALIZED INTEREST BROKER		33,307	33,307		1.A
38378X-BN-0	GNMA_14-82	09/01/2026	CAPITALIZED INTEREST BROKER		85,824	85,824		1.A
38378X-CK-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		4,130	4,130		1.A
38378X-D2-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		3,484	3,484		1.A
38378X-ER-8	GOVERNMENT NATIONAL MORTGAGE GNM	09/01/2026	CAPITALIZED INTEREST BROKER		9,388	9,388		1.A
38378X-FA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		14,594	14,594		1.A
38378X-FT-3	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		11,392	11,392		1.A
38378X-GL-9	GNMA_14-109	09/01/2026	CAPITALIZED INTEREST BROKER		21,967	21,967		1.A
38378X-K4-2	GNMA_14-179	09/01/2026	CAPITALIZED INTEREST BROKER		28,294	28,294		1.A
38378X-LT-6	GNMA_14-125	09/01/2026	CAPITALIZED INTEREST BROKER		19,264	19,264		1.A
38378X-QM-6	GNMA_14-130	09/01/2026	CAPITALIZED INTEREST BROKER		24,563	24,563		1.A
38378X-SG-7	GNMA_14-143	09/01/2026	CAPITALIZED INTEREST BROKER		9,332	9,332		1.A
38379F-HU-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		41,676	41,676		1.A
38379J-XE-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		52,795	52,795		1.A
38379K-6P-8	GNMA_15-171	09/01/2026	CAPITALIZED INTEREST BROKER		60,675	60,675		1.A
38379K-AG-3	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		30,931	30,931		1.A
38379K-BE-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		28,167	28,167		1.A
38379K-BQ-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		40,495	40,495		1.A
38379K-FE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		23,025	23,025		1.A
38379K-FU-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		21,446	21,446		1.A
38379K-GG-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		20,485	20,485		1.A
38379K-JB-5	GNMA_15-51-Z	09/01/2026	CAPITALIZED INTEREST BROKER		35,152	35,152		1.A
38379K-ME-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		61,527	61,527		1.A
38379K-QE-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		22,263	22,263		1.A
38379K-TK-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		40,304	40,304		1.A
38379P-AC-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		38,777	38,777		1.A
38379R-HA-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		20,556	20,556		1.A
38379T-CV-9	GNMA_15-184D	09/01/2026	CAPITALIZED INTEREST BROKER		79,406	79,406		1.A
38379U-E7-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		24,394	24,394		1.A
38379U-G4-2	GOVERNMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		30,450	30,450		1.A
38379U-P9-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		33,226	33,226		1.A
38379U-TH-9	GOVERNMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		32,166	32,166		1.A
38379U-XN-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		31,947	31,947		1.A
38379V-4Y-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		41,751	41,751		1.A
38379W-GX-4	GNMA 2016-49	09/01/2026	CAPITALIZED INTEREST BROKER		51,134	51,134		1.A
38379W-ZR-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		58,991	58,991		1.A
38379X-3H-1	GOVERNMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		12,114	12,114		1.A
38380A-ML-8	GOVERNMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		23,946	23,946		1.A
38380A-UN-5	GOVERNMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		92,642	92,642		1.A
38380B-D4-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		49,084	49,084		1.A

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

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38380M-7T-2	GNMA_19-68-CZ	09/01/2026	CAPITALIZED INTEREST BROKER		105,336	105,336		1.A
38380M-TW-1	GNMA_18-149-Z	09/01/2026	CAPITALIZED INTEREST BROKER		25,180	25,180		1.A
38380T-AJ-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		32,063	32,063		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					6,714,271	6,714,271		XXX
3136A3-WA-5	FANNIE MAE_12-7	09/01/2026	CAPITALIZED INTEREST BROKER		29,353	29,353		1.B FE
3136A4-PV-5	FANNIE MAE FNMA_12-19	08/01/2026	CAPITALIZED INTEREST BROKER		68,624	68,624		1.B FE
3136AB-VJ-9	FANNIE MAE FNMA_13-12	09/01/2026	CAPITALIZED INTEREST BROKER		4,496	4,496		1.B FE
3136AB-XS-7	FANNIE MAE FNMA_13-3	09/01/2026	CAPITALIZED INTEREST BROKER		4,855	4,855		1.B FE
3136AC-Q6-1	FANNIE MAE	09/01/2026	CAPITALIZED INTEREST BROKER		4,608	4,608		1.B FE
3136AD-SR-1	FNMA_13-35	09/01/2026	CAPITALIZED INTEREST BROKER		11,183	11,183		1.B FE
3136AD-TU-3	FNMA_13-35	09/01/2026	CAPITALIZED INTEREST BROKER		3,355	3,355		1.B FE
3136AF-J5-4	FNMA_13-81	09/01/2026	CAPITALIZED INTEREST BROKER		86,362	86,362		1.B FE
3136AG-EQ-1	FANNIE MAE FNMA_13-98	09/01/2026	CAPITALIZED INTEREST BROKER		76,460	76,460		1.B FE
3136AG-JG-8	FANNIE MAE FNMA_13-94	09/01/2026	CAPITALIZED INTEREST BROKER		32,302	32,302		1.B FE
3136AH-G9-5	FANNIE MAE FNMA_13-130	09/01/2026	CAPITALIZED INTEREST BROKER		59,047	59,047		1.B FE
3136AH-HK-9	FNMA_13-120	09/01/2026	CAPITALIZED INTEREST BROKER		27,405	27,405		1.B FE
3136AK-6J-7	FREDDIE MAC FNMA_14-65	09/01/2026	CAPITALIZED INTEREST BROKER		19,848	19,848		1.B FE
3136AL-Y9-6	FNMA_14-83	09/01/2026	CAPITALIZED INTEREST BROKER		28,440	28,440		1.B FE
3136AN-2E-6	FANNIE MAE FNMA_15-34	09/01/2026	CAPITALIZED INTEREST BROKER		6,288	6,288		1.B FE
3136AN-SK-4	FNMA_15-29-Z	09/01/2026	CAPITALIZED INTEREST BROKER		38,874	38,874		1.B FE
3136AP-3S-9	FNMA_15-65	09/01/2026	CAPITALIZED INTEREST BROKER		295,468	295,468		1.B FE
3136AP-Q8-8	FANNIE MAE FNMA_15-61	09/01/2026	CAPITALIZED INTEREST BROKER		5,141	5,141		1.B FE
3136AR-AS-7	FANNIE MAE FNMA_16-2	09/01/2026	CAPITALIZED INTEREST BROKER		127,384	127,384		1.B FE
3136AS-5B-8	FANNIE MAE FNMA_16-53	09/01/2026	CAPITALIZED INTEREST BROKER		45,388	45,388		1.B FE
3136AS-6A-9	FANNIE MAE FNMA_16-53	09/01/2026	CAPITALIZED INTEREST BROKER		52,350	52,350		1.B FE
3136AS-WJ-1	FANNIE MAE FNMA_16-46	09/01/2026	CAPITALIZED INTEREST BROKER		30,660	30,660		1.B FE
3136AT-BK-9	FANNIE MAE FNMA_16-50	09/01/2026	CAPITALIZED INTEREST BROKER		96,820	96,820		1.B FE
3136AT-J7-0	FANNIE MAE FNMA_16-72	09/01/2026	CAPITALIZED INTEREST BROKER		46,080	46,080		1.B FE
3136AT-LE-2	FANNIE MAE FNMA_16-48	09/01/2026	CAPITALIZED INTEREST BROKER		16,192	16,192		1.B FE
3136AU-H2-0	FANNIE MAE FNMA_16-100	09/01/2026	CAPITALIZED INTEREST BROKER		46,478	46,478		1.B FE
3136AU-R7-8	FANNIE MAE FNMA_16-104	09/01/2026	CAPITALIZED INTEREST BROKER		18,990	18,990		1.B FE
3136AV-AC-3	FANNIE MAE FNMA_17-1A	09/01/2026	CAPITALIZED INTEREST BROKER		77,661	77,661		1.B FE
3136AW-HD-2	FANNIE MAE FNR_17-39	09/01/2026	CAPITALIZED INTEREST BROKER		71,246	71,246		1.B FE
3136B9-7B-7	FANNIE MAE FNMA_2020-37	09/01/2026	CAPITALIZED INTEREST BROKER		58,254	58,254		1.B FE
3136BA-2A-1	FANNIE MAE FNMA_2020-45	09/01/2026	CAPITALIZED INTEREST BROKER		50,252	50,252		1.B FE
3136BA-F7-4	FNMA_20-49G	09/01/2026	CAPITALIZED INTEREST BROKER		50,817	50,817		1.B FE
3136BA-TM-6	FANNIE MAE FNMA_2020-48	09/01/2026	CAPITALIZED INTEREST BROKER		125,348	125,348		1.B FE
3136BG-WW-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN	09/01/2026	CAPITALIZED INTEREST BROKER		24,733	24,733		1.B FE
3137AY-C2-5	FREDDIE MAC FHLMC_4150	09/01/2026	CAPITALIZED INTEREST BROKER		24,752	24,752		1.B FE
3137AY-C3-3	FREDDIE MAC FHLMC_4150	09/01/2026	CAPITALIZED INTEREST BROKER		6,743	6,743		1.B FE
3137AY-D4-0	FHLMC_4166	09/01/2026	CAPITALIZED INTEREST BROKER		16,326	16,326		1.B FE
3137AY-GA-3	FHLMC_41-64	09/01/2026	CAPITALIZED INTEREST BROKER		22,467	22,467		1.B FE
3137B0-PU-2	FREDDIE MAC FHLMC_4176	09/01/2026	CAPITALIZED INTEREST BROKER		3,014	3,014		1.B FE
3137B1-3G-5	FREDDIE MAC FHLMC_4182	09/01/2026	CAPITALIZED INTEREST BROKER		52,986	52,986		1.B FE
3137B2-Y6-1	FHLMC_42-18-ZP	09/01/2026	CAPITALIZED INTEREST BROKER		22,199	22,199		1.B FE
3137B3-H9-2	FHLMC_4229	09/01/2026	CAPITALIZED INTEREST BROKER		4,135	4,135		1.B FE
3137B3-SV-1	FHLMC_4237	09/01/2026	CAPITALIZED INTEREST BROKER		7,731	7,731		1.B FE
3137B4-KM-7	FREDDIE MAC FHLMC_4253	09/01/2026	CAPITALIZED INTEREST BROKER		43,913	43,913		1.B FE
3137B5-UA-9	FREDDIE MAC FHLMC_4268	09/01/2026	CAPITALIZED INTEREST BROKER		10,835	10,835		1.B FE
3137B6-C6-6	FREDDIE MAC FHLMC_4272	09/01/2026	CAPITALIZED INTEREST BROKER		40,868	40,868		1.B FE
3137B8-GM-3	FREDDIE MAC FHLMC_4321	09/01/2026	CAPITALIZED INTEREST BROKER		3,256	3,256		1.B FE
3137B8-PY-7	FHLMC_4322-ZA	09/01/2026	CAPITALIZED INTEREST BROKER		84,808	84,808		1.B FE
3137BA-MB-5	FHLMC_4341	09/01/2026	CAPITALIZED INTEREST BROKER		12,048	12,048		1.B FE
3137BA-T4-4	FHLMC_4339	09/01/2026	CAPITALIZED INTEREST BROKER		55,270	55,270		1.B FE
3137BB-AC-4	FREDDIE_MAC FHLMC_4337	09/01/2026	CAPITALIZED INTEREST BROKER		28,077	28,077		1.B FE
3137BB-AR-1	FREDDIE_MAC FHLMC_4337	09/01/2026	CAPITALIZED INTEREST BROKER		6,693	6,693		1.B FE

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

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3137BB-Q2-9	FHLMC_4351-EZ	09/01/2026	CAPITALIZED INTEREST BROKER		5,386	5,386		1.B FE
3137BB-S8-4	FREDDIE MAC REMICS FHLMC_4347	09/01/2026	CAPITALIZED INTEREST BROKER		16,158	16,158		1.B FE
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH	07/01/2026	CAPITALIZED INTEREST BROKER		370	370		1.B FE
3137BG-KM-0	FHLMC_4439	09/01/2026	CAPITALIZED INTEREST BROKER		27,385	27,385		1.B FE
3137BG-S8-3	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	CAPITALIZED INTEREST BROKER		80,048	80,048		1.B FE
3137BK-PB-0	FREDDIE MAC FHLMC_4492	09/01/2026	CAPITALIZED INTEREST BROKER		37,238	37,238		1.B FE
3137BL-ZK-7	FREDDIE MAC FHLMC_4526	09/01/2026	CAPITALIZED INTEREST BROKER		83,841	83,841		1.B FE
3137BM-SP-2	FREDDIE MAC FHLMC_4547	09/01/2026	CAPITALIZED INTEREST BROKER		42,324	42,324		1.B FE
3137BM-ZB-5	FREDDIE MAC FHLMC_4550	09/01/2026	CAPITALIZED INTEREST BROKER		51,237	51,237		1.B FE
3137BN-ED-2	FREDDIE MAC FHLMC_4565	09/01/2026	CAPITALIZED INTEREST BROKER		43,954	43,954		1.B FE
3137BN-QM-9	FREDDIE MAC FHLMC_4574	09/01/2026	CAPITALIZED INTEREST BROKER		50,135	50,135		1.B FE
3137BN-T5-3	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	CAPITALIZED INTEREST BROKER		52,953	52,953		1.B FE
3137BN-ZV-9	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	CAPITALIZED INTEREST BROKER		33,454	33,454		1.B FE
3137BQ-G6-8	FREDDIE MAC FHLMC_4593	09/01/2026	CAPITALIZED INTEREST BROKER		26,378	26,378		1.B FE
3137BQ-UV-7	FREDDIE MAC FHLMC_4601	09/01/2026	CAPITALIZED INTEREST BROKER		72,865	72,865		1.B FE
3137BS-4Q-3	FHLMC_4616-ZH	09/01/2026	CAPITALIZED INTEREST BROKER		52,363	52,363		1.B FE
3137BS-E6-6	FREDDIE MAC FHLMC_4622	09/01/2026	CAPITALIZED INTEREST BROKER		50,223	50,223		1.B FE
3137FL-WJ-9	FHLMC_4881-KZ	09/01/2026	CAPITALIZED INTEREST BROKER		18,164	18,164		1.B FE
3137FQ-MD-2	FHLMC_4940B	09/01/2026	CAPITALIZED INTEREST BROKER		32,479	32,479		1.B FE
3137FQ-MF-7	FHLMC 4940	09/01/2026	CAPITALIZED INTEREST BROKER		52,820	52,820		1.B FE
3137FU-BH-6	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	CAPITALIZED INTEREST BROKER		135,512	135,512		1.B FE
3137FU-VB-7	FREDDIE MAC FHLMC_4991	09/01/2026	CAPITALIZED INTEREST BROKER		44,606	44,606		1.B FE
3137GA-A3-1	FREDDIE MAC FHLMC_3726	09/01/2026	CAPITALIZED INTEREST BROKER		4,582	4,582		1.B FE
3137H0-PB-8	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	CAPITALIZED INTEREST BROKER		65,827	65,827		1.B FE
31394E-QY-7	FANNIE MAE	09/01/2026	CAPITALIZED INTEREST BROKER		6,516	6,516		1.B FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					3,273,701	3,273,701		XXX
00002L-AB-7	A&D MORTGAGE TRUST ADMT_26-NQM6	08/13/2026	PIPER SANDLER & CO		9,971,658	10,000,000	29,830	1.A FE
00002L-AG-6	A&D MORTGAGE TRUST ADMT_26-NQM6	08/13/2026	PIPER SANDLER & CO		17,610,678	17,611,000	55,341	1.F FE
00002L-AH-4	A&D MORTGAGE TRUST ADMT_26-NQM6	08/13/2026	PIPER SANDLER & CO		11,063,862	11,064,000	36,572	2.B FE
001297-AX-8	AHMC_26-CNF1	09/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,838,691	5,955,000	28,783	1.A FE
02151H-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T	09/29/2026	VARIOUS		8,084	15,579	70	1.A FM
03466T-AC-1	ANGEL OAK MORTGAGE TRUST AOMT_25-7	09/25/2026	DEUTSCHE BANK SECURITIES, INC.		(107,839)	(107,461)	(18)	1.F FE
058933-AQ-5	BANC OF AMERICA FUNDING CORPOR	09/29/2026	TRANSFER BROKER		4,576	10,949	41	1.A FM
059469-AF-3	BANC OF AMERICA ALTERNATIVE L	09/29/2026	TRANSFER BROKER		17,323	65,980	301	1.A FM
05951K-BA-0	BANC OF AMERICA FUNDING CORPO	09/29/2026	TRANSFER BROKER		20,600	24,315	123	1.A FM
06745E-AD-8	BARCLAYS MORTGAGE LOAN TRUST BARC_26-NQM	09/01/2026	BARCLAYS CAPITAL		6,862,188	7,000,000	1,107	2.C FE
10570B-AE-4	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	09/29/2026	TRANSFER BROKER		832,033	832,033	3,447	1.B
10570G-AF-0	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	08/10/2026	BARCLAYS CAPITAL		19,999,644	20,000,000	139,272	1.A FE
10570G-AG-8	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	08/10/2026	BARCLAYS CAPITAL		4,498,931	4,499,000	32,420	1.C FE
10570G-AH-6	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	08/10/2026	BARCLAYS CAPITAL		11,138,814	11,139,000	82,291	1.F FE
10570G-AJ-2	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	08/10/2026	BARCLAYS CAPITAL		7,999,983	8,000,000	62,541	2.C FE
12544A-BN-4	COUNTRYWIDE HOME LOANS	09/01/2026	CAPITALIZED INTEREST BROKER		6	6		1.A FM
12544V-AB-5	COUNTRYWIDE HOME LOANS	09/29/2026	TRANSFER BROKER		4,443	10,438	47	1.A FM
12566V-AN-2	CITIMORTGAGE ALTERNATIVE LOAN	09/29/2026	TRANSFER BROKER		37,018	38,066	170	4.A FM
12628K-AF-9	CSAB MORTGAGE BACKED TRUST	09/29/2026	TRANSFER BROKER		13,341	103,649	520	1.A FM
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL	09/29/2026	TRANSFER BROKER		9,208	20,950	90	1.A FM
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	CAPITALIZED INTEREST BROKER		11	11		1.A FM
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T	07/01/2026	CAPITALIZED INTEREST BROKER		7	7		1.A FM
12678Q-AH-1	CROSS MORTGAGE TRUST CROSS_26-NQM10	08/26/2026	GOLDMAN SACHS & CO		9,999,811	10,000,000	66,099	2.C FE
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	09/29/2026	TRANSFER BROKER		74,806	74,812	349	1.A
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA	09/29/2026	VARIOUS		21,834	56,333	262	1.A FM
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA	09/29/2026	TRANSFER BROKER		6,571	8,694	32	1.A FM
16165L-AG-5	CHASEFLEX TRUST	09/29/2026	TRANSFER BROKER		155	155	1	1.G FM
16165M-AC-2	CHASEFLEX TRUST	09/29/2026	TRANSFER BROKER		11,677	17,491	81	1.A FM
17306S-AA-1	CITIGROUP MORTGAGE LOAN TRUST,	09/29/2026	TRANSFER BROKER		18,255	28,052	116	1.A FM
17309Y-AF-4	CITIGROUP MORTGAGE LOAN TRUST,	09/29/2026	TRANSFER BROKER		67,794	111,346	506	1.A FM

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225458-XZ-6	CSFB_05-6	08/01/2026	CAPITALIZED INTEREST BROKER		296	296		1.A FM
227935-AF-0	CROSS MORTGAGE TRUST CROSS_26-NQM11	09/25/2026	GOLDMAN SACHS & CO		5,906,916	5,907,000	30,768	1.C FE
227935-AG-8	CROSS MORTGAGE TRUST CROSS_26-NQM11	09/25/2026	GOLDMAN SACHS & CO		6,284,954	6,285,000	33,248	1.F FE
227935-AH-6	CROSS MORTGAGE TRUST CROSS_26-NQM11	09/25/2026	GOLDMAN SACHS & CO		9,171,786	9,172,000	51,336	2.C FE
251511-AC-5	DEUTSCHE ALT-A SECURITIES INC	09/29/2026	TRANSFER BROKER		13,816	21,136	103	1.A FM
251511-AF-8	DEUTSCHE ALT-A SECURITIES INC	09/29/2026	TRANSFER BROKER		11,498	17,741	91	1.A FM
26847G-AE-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	07/31/2026	BARCLAYS CAPITAL		19,999,602	20,000,000	127,200	1.A FE
26847G-AJ-5	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	07/31/2026	BARCLAYS CAPITAL		18,499,721	18,500,000	122,861	1.F FE
26847G-AK-2	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	07/31/2026	BARCLAYS CAPITAL		7,455,807	7,456,000	52,548	2.B FE
26847G-AW-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	07/31/2026	BARCLAYS CAPITAL		4,027,954	4,028,000	29,727	2.C FE
26847K-AH-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/25/2026	WELLS FARGO SECURITIES, LLC		10,207,863	10,208,000	12,832	1.C FE
26847K-AJ-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/25/2026	WELLS FARGO SECURITIES, LLC		6,185,934	6,186,000	43,125	1.F FE
26847L-AB-1	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		2,275,477	2,285,000	8,825	1.A FE
26847L-AH-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		6,829,899	6,830,000	27,609	1.C FE
26847L-AJ-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		9,129,771	9,130,000	37,775	1.F FE
26847L-AK-1	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		2,284,937	2,285,000	9,962	2.B FE
281916-AJ-5	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/29/2026	TRANSFER BROKER		1,786,736	1,786,736	7,510	1.F FE
31685C-AA-8	FIGRE TRUST FIGRE_26-EXP2	08/25/2026	DEUTSCHE BANK SECURITIES, INC.		6,588,924	6,589,000	31,748	1.A Z
31685C-AB-6	FIGRE TRUST FIGRE_26-EXP2	08/25/2026	DEUTSCHE BANK SECURITIES, INC.		3,885,907	3,886,000	19,372	1.D FE
31685C-AC-4	FIGRE TRUST FIGRE_26-EXP2	09/25/2026	DEUTSCHE BANK SECURITIES, INC.		6,932,978	6,971,190	35,186	1.G FE
31685C-AD-2	FIGRE TRUST FIGRE_26-EXP2	09/17/2026	DEUTSCHE BANK SECURITIES, INC.		4,162,018	4,179,000	20,278	2.C FE
3622MP-AN-8	GSR MORTGAGE LOAN TRUST	09/29/2026	TRANSFER BROKER		1,288	845	4	1.A FM
3622MP-AT-5	GSR MORTGAGE LOAN TRUST	09/29/2026	TRANSFER BROKER		10,428	16,452	74	3.C FM
362334-MD-3	GSAA HOME EQUITY TRUST	09/29/2026	TRANSFER BROKER		2,305	10,421	46	1.A FM
36244S-AC-2	GSAA HOME EQUITY TRUST	09/29/2026	TRANSFER BROKER		22,018	77,270	363	1.A FM
36244S-AF-5	GSAA HOME EQUITY TRUST	09/29/2026	TRANSFER BROKER		20,277	73,141	372	1.A FM
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	09/29/2026	TRANSFER BROKER		1,488,461	1,488,440	6,987	1.F FE
437938-AF-0	HOMES TRUST HOMES_26-NQM4	09/24/2026	NOMURA SECURITIES INTERNATIONAL		65,620	65,620	454	1.C FE
437938-AG-8	HOMES TRUST HOMES_26-NQM4	07/14/2026	NOMURA SECURITIES INTERNATIONAL		48,179	48,180	342	1.F FE
46595C-AH-0	JP MORGAN MORTGAGE TRUST JPMMT_26-NQM5	08/25/2026	JP MORGAN SECURITIES LLC		21,999,806	22,000,000	107,800	1.D FE
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/29/2026	TRANSFER BROKER		2,256,203	2,224,734	4,721	1.A FE
46653G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/29/2026	TRANSFER BROKER		80,546	81,915	174	1.C FE
46653G-BU-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/29/2026	TRANSFER BROKER		30,919	31,904	68	1.F FE
46653G-BX-4	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/29/2026	TRANSFER BROKER		20,280	21,557	46	2.B FE
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	09/29/2026	TRANSFER BROKER		66,086	65,809	307	1.A
46659Q-AE-9	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM3	09/29/2026	TRANSFER BROKER		1,907,218	1,907,218	8,679	1.A
58003N-AH-7	MFRA_26-INV1-M1	09/15/2026	CANTOR FITZGERALD & CO.		4,798,080	4,896,000	12,648	2.B FE
59319T-AE-8	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		27,410,581	27,411,000	74,298	1.A FE
59319T-AH-1	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		5,733,767	5,736,000	25,411	1.C FE
59319T-AJ-7	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		11,558,293	11,585,000	75,171	1.F FE
59319T-AK-4	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		5,045,059	5,158,000	33,494	2.C FE
59981A-AM-8	MILL CITY MORTGAGE TRUST MCMLT_19-1	09/09/2026	JP MORGAN SECURITIES LLC		9,961,999	13,349,412	11,722	1.C FE
61750Y-AB-5	MORGAN STANLEY MORTGAGE LOAN T	09/29/2026	TRANSFER BROKER		9,047	45,666	224	1.A FM
61750Y-AE-9	MORGAN STANLEY MORTGAGE LOAN	09/29/2026	TRANSFER BROKER		23,507	114,164	595	1.A FM
61750Y-AJ-8	MORGAN STANLEY MORTGAGE LOAN	09/29/2026	TRANSFER BROKER		45,338	216,988	1,082	1.A FM
617919-AF-2	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	08/27/2026	MORGAN STANLEY & CO. LLC		8,999,888	9,000,000	55,575	1.D FE
617919-AH-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	08/27/2026	MORGAN STANLEY & CO. LLC		6,199,891	6,200,000	41,649	2.C FE
617947-AH-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	07/17/2026	MORGAN STANLEY & CO. LLC		5,280,965	5,281,000	27,659	2.C FE
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/29/2026	TRANSFER BROKER		203,622	203,621	948	1.C
67121D-AC-8	ONSLOW BAY FINANCIAL LLC OBX_25-NQM7	07/24/2026	MORGAN STANLEY & CO. LLC		(120,466)	(120,016)	(195)	1.F FE
67125E-AB-4	ONSLOW BAY FINANCIAL LLC OBX_26-R3	07/30/2026	JP MORGAN SECURITIES LLC		20,759,493	20,833,506	135,980	1.A FE
67125E-AJ-7	ONSLOW BAY FINANCIAL LLC OBX_26-R3	07/30/2026	JP MORGAN SECURITIES LLC		17,999,764	18,000,000	121,647	1.F FE
67125E-AK-4	ONSLOW BAY FINANCIAL LLC OBX_26-R3	07/30/2026	JP MORGAN SECURITIES LLC		11,499,966	11,500,000	82,277	2.C FE
67126E-AZ-0	ONSLOW BAY FINANCIAL LLC OBX_26-INV6	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		7,478,527	7,726,000	36,055	1.B FE
69291U-BE-5	PMT LOAN TRUST PMTLT_26-J6	09/09/2026	MORGAN STANLEY & CO. LLC		5,810,813	5,876,000	21,545	1.B FE
69382N-AB-8	PRPM LLC PRPM_25-NQM3	09/29/2026	TRANSFER BROKER		1,986,554	1,986,554	8,975	1.C FE
69384W-AD-2	PRKCM TRUST PRKCM_26-AFC6	09/11/2026	MIZUHO SECURITIES USA, INC.		5,703,543	5,714,684	42,669	1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
69384W-AE-0	PRKCM TRUST PRKCM_26-AFC6	09/11/2026	MIZUHO SECURITIES USA, INC.		19,999,698	20,000,000	149,331	1.A FE
69384W-AH-3	PRKCM TRUST PRKCM_26-AFC6	09/11/2026	MIZUHO SECURITIES USA, INC.		5,442,457	5,500,000	42,900	2.B FE
69384W-AJ-9	PRKCM TRUST PRKCM_26-AFC6	09/11/2026	MIZUHO SECURITIES USA, INC.		2,860,313	3,000,000	23,400	3.C FE
69385A-AE-7	PRKCM TRUST PRKCM_26-AFC5	08/10/2026	PIPER SANDLER & CO		21,999,747	22,000,000	147,147	1.A FE
69385A-AH-0	PRKCM TRUST PRKCM_26-AFC5	08/10/2026	PIPER SANDLER & CO		10,799,944	10,805,000	80,488	2.B FE
693930-AB-8	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		9,066,935	9,300,000	58,125	1.A FE
693930-AE-2	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		49,147,820	50,000,000	312,500	1.A FE
693930-AF-9	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		7,251,632	7,400,000	46,250	1.C FE
693930-AG-7	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		9,615,190	9,852,000	61,575	1.F FE
693930-AH-5	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		7,975,442	8,282,000	52,397	2.B FE
76110V-SU-3	RESIDENTIAL FUNDING MORTGAGE S	09/29/2026	TRANSFER BROKER		30	2,142		1.A FM
76111X-RC-9	RESIDENTIAL FUNDING MTG SEC I	09/29/2026	TRANSFER BROKER		1,756	1,823	8	2.C FM
76114C-AD-8	RESIDENTIAL ASSET SECURITIZATI	07/01/2026	CAPITALIZED INTEREST BROKER		14	14		3.A FM
76114Q-AC-9	RESIDENTIAL ASSET SECURITIZATI	08/01/2026	CAPITALIZED INTEREST BROKER		157	157		2.B FM
78398T-AF-9	SG RESIDENTIAL MORTGAGE TRUST SGR_26-6	09/16/2026	WELLS FARGO SECURITIES, LLC		9,129,936	9,130,000	34,174	1.A FE
80263C-AE-7	SAMART_26-NQM8-A	09/28/2026	SANTANDER INVESTMENT SECURITIES INC		2,281,673	2,286,000	11,935	1.A FE
80263C-AF-4	SAMART_26-NQM8	09/28/2026	SANTANDER INVESTMENT SECURITIES INC		2,494,997	2,495,000	13,331	1.C FE
80263C-AG-2	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	09/28/2026	SANTANDER INVESTMENT SECURITIES INC		4,516,978	4,517,000	24,503	1.F FE
81751G-AW-5	SEMT 2026-11	09/10/2026	MORGAN STANLEY & CO. LLC		11,676,764	12,209,000	31,709	1.A FE
81880N-AJ-3	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	09/29/2026	TRANSFER BROKER		1,999,989	2,000,000	9,147	2.C FE
89175V-AH-6	TOWD POINT MORTGAGE TRUST TPMT_18-2	09/09/2026	JP MORGAN SECURITIES LLC		30,979,260	44,755,590	40,364	1.F FE
89180Y-AT-7	TOWD POINT MORTGAGE TRUST TPMT_22-4	09/09/2026	JP MORGAN SECURITIES LLC		15,809,702	17,933,728	20,780	1.B FE
92540V-AE-5	VERUS 2025-2	07/14/2026	NOMURA SECURITIES INTERNATIONAL		(97,975)	(97,868)	(246)	1.B
92541V-AD-6	VERUS SECURITIZATION TRUST VERUS_26-INV1	08/07/2026	BARCLAYS CAPITAL		10,731,826	10,769,000	20,228	1.A FE
92541V-AL-8	VERUS SECURITIZATION TRUST VERUS_26-INV1	08/07/2026	BARCLAYS CAPITAL		9,999,941	10,000,000	20,510	2.B FE
92541W-AC-6	VERUS_26-QM1	09/15/2026	MORGAN STANLEY & CO. LLC		2,224,102	2,270,000	7,945	1.F FE
92541W-AD-4	VERUS_26-QM1	09/15/2026	MORGAN STANLEY & CO. LLC		1,611,129	1,655,000	5,939	2.B FE
92843M-AJ-8	VISIO TRUST VISIO_26-1	07/20/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,587,847	5,588,000	27,603	2.B FE
93362F-AB-9	WASHINGTON MUTUAL	09/29/2026	TRANSFER BROKER		29	75,628	250	1.A FM
93936H-AQ-9	WASHINGTON MUTUAL MORTGAGE PAS	09/29/2026	TRANSFER BROKER		2,555	6,141	26	1.A FM
94984M-AG-9	WELLS FARGO MORTGAGE BACKED S	09/29/2026	TRANSFER BROKER		21,646	27,159	122	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					675,206,356	698,892,103	3,424,814	XXX
05595Q-AC-6	BX TRUST BX_26-SUMT	09/18/2026	WELLS FARGO SECURITIES, LLC		2,220,000	2,220,000		1.D FE
05595Q-AE-2	BX TRUST BX_26-SUMT	09/18/2026	WELLS FARGO SECURITIES, LLC		11,040,000	11,040,000		1.G FE
05595Q-AG-7	BX TRUST BX_26-SUMT	09/23/2026	WELLS FARGO SECURITIES, LLC		16,280,922	16,276,000		2.C FE
05595Q-AJ-1	BX TRUST BX_26-SUMT	09/18/2026	WELLS FARGO SECURITIES, LLC		5,512,000	5,512,000		3.C FE
12989Q-AA-7	CALI 2019-101C	09/29/2026	VARIOUS		1,411,241	1,470,000	3,853	1.A
266895-AE-1	DURST COMMERCIAL MORTGAGE TRUST DURST_25	09/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,319,018	3,345,000	10,610	1.G FE
266895-AG-6	DURST COMMERCIAL MORTGAGE TRUST DURST_25	08/26/2026	BOFA SECURITIES INC (MERRILL LYNCH)		16,380,727	15,900,000	80,584	1.G FE
26916M-AE-9	ESTN TRUST ESTN_26-TOWN	07/16/2026	JP MORGAN SECURITIES LLC		5,049,219	5,000,000	12,769	1.G FE
29439B-AE-5	EQT_26-IND2	09/11/2026	WELLS FARGO SECURITIES, LLC		10,000,000	10,000,000		1.G FE
29439B-AG-0	EQT_26-IND2	09/14/2026	WELLS FARGO SECURITIES, LLC		21,905,031	21,900,000		2.C Z
465972-AA-5	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	09/29/2026	TRANSFER BROKER		388,980	400,000	1,259	1.A
78504X-AC-8	SWVP_26-GRAND	07/24/2026	MORGAN STANLEY & CO. LLC		9,150,000	9,150,000		1.D FE
78504Y-AC-6	SWVP_26-PNCL	09/15/2026	MORGAN STANLEY & CO. LLC		1,500,000	1,500,000		1.D FE
78504Y-AE-2	SWVP_26-PNCL	09/15/2026	MORGAN STANLEY & CO. LLC		1,500,000	1,500,000		1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					105,657,138	105,213,000	109,075	XXX
00901H-AA-0	AIMCO CLO LTD AIMCO_26-27	09/01/2026	WELLS FARGO SECURITIES, LLC		4,049,190	4,050,000	78,646	1.A FE
01440@-AA-2	ALDER_DDTL_A1_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
01440@-AB-0	ALDER_DDTL_A2_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
01440@-AC-8	ALDER_DDTL_B_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		3,087,054	3,087,054		1.C PL
01440@-AD-6	ALDER_DDTL_C_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		738,208	738,208		1.F PL
01440@-AE-4	ALDER_DDTL_D_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		1,023,425	1,023,425		2.C PL
01440@-AF-1	ALDER SUB	09/29/2026	REVOLVER FUNDING BROKER		973,093	973,093		3.C PL
01440@-AG-9	ALDER_DDTL_F_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		486,547	486,547		4.C PL
03665C-AG-8	ANTR 2024-2A	09/24/2026	WELLS FARGO SECURITIES, LLC		5,000,000	5,000,000	52,848	1.C FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
03768U-AG-4	APIDOS CLO APID_21-35A	08/31/2026	BNP PARIBAS SECURITIES CORP		13,009,100	13,000,000	120,351	1.A FE
03772A-AA-5	APIDOS CLO LTD APID_26-56	09/09/2026	CITIGROUP GLOBAL MARKETS INC.		10,005,000	10,000,000	211,686	1.A FE
03790T-AA-2	APIDOS CLO LTD APID_26-57	09/01/2026	SG AMERICAS SECURITIES, LLC		2,703,375	2,700,000	14,902	1.A FE
03790T-AC-8	APIDOS CLO LTD APID_26-57	08/18/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,248,750	1,250,000	4,620	1.A FE
05558E-AC-8	BCRED BSL CLO LTD BCRED_26-3	09/25/2026	WELLS FARGO SECURITIES, LLC		3,000,000	3,000,000		1.C Z
05661*-AA-7	BXDR_II_DDTL_A1_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
05661*-AB-5	BXDR_II_DDTL_A2_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
05661*-AC-3	BXDR_II_DDTL_B_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		3,087,054	3,087,054		1.C PL
05661*-AD-1	BXCI BXDR II SUB LLC	09/29/2026	REVOLVER FUNDING BROKER		738,208	738,208		1.F PL
05661*-AE-9	BXCI BXDR II SUB LLC	09/29/2026	REVOLVER FUNDING BROKER		1,023,425	1,023,425		2.C PL
05661*-AF-6	BXDR_II_DDTL_E_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		973,093	973,093		3.C PL
05661*-AG-4	BXDR_II_DDTL_F_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		486,547	486,547		4.C PL
05876N-AQ-2	BALLYROCK CLO LTD BALLY_24-26AR	07/31/2026	MORGAN STANLEY & CO. LLC		20,000,000	20,000,000		1.A FE
05876N-AS-8	BALLYROCK CLO LTD BALLY_24-26AR	07/31/2026	MORGAN STANLEY & CO. LLC		7,000,000	7,000,000		1.A FE
05876N-AU-3	BALLYROCK CLO LTD BALLY_24-26AR	07/31/2026	MORGAN STANLEY & CO. LLC		10,000,000	10,000,000		1.C FE
06763V-AL-9	BARINGS CLO LTD BABSN_24-1	08/31/2026	BOFA SECURITIES INC (MERRILL LYNCH)		13,252,000	13,252,000	77,549	1.A FE
07682@-AA-6	BEECH_DDTL_A1_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
07682@-AB-4	BEECH_DDTL_A2_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
07682@-AC-2	BEECH_DDTL_B_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		3,087,054	3,087,054		1.C PL
07682@-AD-0	BEECH_DDTL_C_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		738,208	738,208		1.F PL
07682@-AE-8	BEECH_DDTL_D_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		1,023,425	1,023,425		2.C PL
07682@-AF-5	BEECH_DDTL_E_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		973,093	973,093		3.C PL
07682@-AG-3	BEECH_DDTL_F_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		486,547	486,547		4.C PL
10548J-AA-4	BRANT POINT CLO BRTPT_24-3	08/18/2026	MORGAN STANLEY & CO. LLC		1,500,450	1,500,000	6,187	1.A FE
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	09/29/2026	REVOLVER FUNDING BROKER		1,285,218	1,285,218		1.E Z
13890A-AA-1	CANYON CAPITAL CLO LTD CANYC_26-1	09/01/2026	BARCLAYS CAPITAL		4,015,398	4,016,000	87,510	1.A FE
14315R-BG-5	CARLYLE GLOBAL MARKET STRATEGIES CGMS-18	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		2,000,000	2,000,000		1.F Z
14321C-AA-4	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	08/20/2026	GOLDMAN SACHS & CO		12,000,000	12,000,000		1.A FE
14321C-AC-0	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	08/20/2026	GOLDMAN SACHS & CO		3,500,000	3,500,000		1.A FE
14321C-AE-6	CARLYLE GLOBAL MARKET STRATEGIES CGMS_26	08/20/2026	GOLDMAN SACHS & CO		10,000,000	10,000,000		1.C FE
14686B-BG-1	CARVAL CLO VII-C LTD CARVL_23-1AR	09/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,500,000	1,500,000		1.F Z
22205#-AA-1	COTTONWOOD_DDTL_A1_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
22205#-AB-9	COTTONWOOD_DDTL_A2_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
22205#-AC-7	COTTONWOOD_DDTL_B_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		3,087,054	3,087,054		1.C PL
22205#-AD-5	COTTONWOOD_DDTL_C_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		738,208	738,208		1.F PL
22205#-AE-3	COTTONWOOD_DDTL_D_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		1,023,425	1,023,425		2.C PL
22205#-AF-0	COTTONWOOD_DDTL_E_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		973,093	973,093		3.C PL
22205#-AG-8	COTTONWOOD_DDTL_F_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		486,547	486,547		4.C PL
25254A-AA-5	DCLO 2025-9A	08/31/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		9,998,000	10,000,000	58,518	1.A FE
25667*-AA-9	DOGWOOD_DDTL_A1_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
25667*-AB-7	DOGWOOD_DDTL_A2_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
25667*-AC-5	DOGWOOD_DDTL_B_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		3,087,054	3,087,054		1.C PL
25667*-AD-3	DOGWOOD_DDTL_C_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		738,208	738,208		1.F PL
25667*-AE-1	DOGWOOD_DDTL_	09/29/2026	REVOLVER FUNDING BROKER		1,023,425	1,023,425		2.C PL
25667*-AF-8	DOGWOOD_DDTL_E_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		973,093	973,093		3.C PL
25667*-AG-6	DOGWOOD_DDTL_F_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		486,547	486,547		4.C PL
26253H-AA-9	DRYDEN 123 CLO LTD DRSLF_25-123	08/31/2026	BNP PARIBAS SECURITIES CORP		3,197,600	3,200,000	20,919	1.A FE
28454#-AA-6	ELDERBERRY_DDTL_A1_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
28454#-AB-4	ELDERBERRY_DDTL_A2_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
28454#-AC-2	ELDERBERRY_DDTL_B_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		3,087,054	3,087,054		1.C PL
28454#-AD-0	ELDERBERRY_DDTL_	09/29/2026	REVOLVER FUNDING BROKER		738,208	738,208		1.F PL
28454#-AE-8	ELDERBERRY_DDTL_D_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		1,023,425	1,023,425		2.C PL
28454#-AF-5	ELDERBERRY_DDTL_E_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		973,093	973,093		3.C PL
28454#-AG-3	ELDERBERRY_DDTL_F_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		486,547	486,547		4.C PL
30191N-AA-3	FFAS_26-1-A	07/01/2026	GUGGENHEIM SECURITIES, LLC		14,769,947	14,770,000		1.G PL
31815#-AA-4	FIR_DDTL_A1_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
31815#-AB-2	FIR_DDTL_A2_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A 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
31815#-AC-0	FIR_DDTL_B_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		3,087,054	3,087,054		1.C PL
31815#-AD-8	FIR_DDTL_C_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		738,208	738,208		1.F PL
31815#-AE-6	FIR_DDTL_D_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		1,023,425	1,023,425		2.C PL
31815#-AF-3	FIR_DDTL_E_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		973,093	973,093		3.C PL
31815#-AG-1	FIR_DDTL_F_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		486,547	486,547		4.C PL
362967-AA-9	GALAXY CLO LTD GALXY_26-38	07/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		20,000,000	20,000,000		1.A FE
36321U-AC-3	GALAXY CLO LTD GALXY_26-37	08/31/2026	DEUTSCHE BANK SECURITIES, INC.		10,014,000	10,000,000	56,628	1.A FE
38178M-AA-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_19-	07/29/2026	VARIOUS		2,813,520	2,969,414	2,557	1.F FE
38181C-AE-4	GBDC4 2025-1A	09/25/2026	MIZUHO SECURITIES USA, INC.		5,256,300	5,250,000	58,486	1.C FE
38181W-AA-8	COOPERATIEVE RABOBANK UA	07/27/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,492,050	1,500,000	1,733	1.A FE
39819@-AA-5	GREYWOOD_DDTL_A1_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
39819@-AB-3	GREYWOOD_DDTL_A2_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		2,751,504	2,751,504		1.A PL
39819@-AC-1	GREYWOOD_DDTL_B_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		3,087,054	3,087,054		1.C PL
39819@-AD-9	GREYWOOD_DDTL_C_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		738,208	738,208		1.F PL
39819@-AE-7	GREYWOOD_DDTL_D_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		1,023,425	1,023,425		2.C PL
39819@-AF-4	GREYWOOD_DDTL_E_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		973,093	973,093		3.C PL
39819@-AG-2	GREYWOOD_DDTL_F_1L_09/2040	09/29/2026	REVOLVER FUNDING BROKER		486,547	486,547		4.C PL
40447H-AA-7	HIGHBRIDGE LOAN MANAGEMENT LTD HLM_26-28	08/19/2026	WELLS FARGO SECURITIES, LLC		207,659	207,659	1,585	1.A FE
40447M-AE-8	HPS PRIVATE CREDIT CLO HPSPR_26-4	09/25/2026	BNP PARIBAS SECURITIES CORP		1,500,000	1,500,000		1.C Z
438453-AC-6	HONEY HILL PARK CLO LTD HONPK_26-1	08/31/2026	RBC CAPITAL MARKETS CORP		9,996,000	10,000,000	215,071	1.A FE
46092L-AA-3	INVESCO CLO LTD INVCO_26-2	08/18/2026	JEFFERIES & COMPANY, INC.		10,000,000	10,000,000		1.A FE
46092L-AE-5	INVESCO CLO LTD INVCO_26-2	08/18/2026	JEFFERIES & COMPANY, INC.		12,000,000	12,000,000		1.C FE
46604E-AU-6	IVY HILL MIDDLE MARKET CREDIT FUND LTD I	09/02/2026	SMBC NIKKO SECURITIES		3,003,000	3,000,000	18,453	1.A FE
481950-AU-7	KKR_44A-R	09/28/2026	DEUTSCHE BANK SECURITIES, INC.		1,200,720	1,200,000	13,559	1.F FE
48251F-BA-8	KKR FINANCIAL CLO LTD KKR_17	09/28/2026	DEUTSCHE BANK SECURITIES, INC.		2,151,505	2,150,000	13,890	1.F FE
48257P-AA-1	KKR FINANCIAL CLO LTD KKR_26-63	09/01/2026	HSBC SECURITIES (USA) INC.		20,473,350	20,500,000	406,824	1.A FE
49835P-AA-0	KKR FINANCIAL CLO LTD KKR_26-68	09/03/2026	JEFFERIES & COMPANY, INC.		35,000,000	35,000,000		1.A FE
49835P-AC-6	KKR FINANCIAL CLO LTD KKR_26-68	09/03/2026	JEFFERIES & COMPANY, INC.		8,000,000	8,000,000		1.A FE
49835P-AE-2	KKR FINANCIAL CLO LTD KKR_26-68	09/03/2026	JEFFERIES & COMPANY, INC.		12,000,000	12,000,000		1.C FE
49835P-AG-7	KKR FINANCIAL CLO LTD KKR_26-68	09/03/2026	JEFFERIES & COMPANY, INC.		5,000,000	5,000,000		1.F FE
55956R-AA-6	MAGNE_55A	09/01/2026	WELLS FARGO SECURITIES, LLC		18,742,500	18,750,000	362,093	1.A FE
58286Q-AS-4	MPKCLO_1R	09/25/2026	MORGAN STANLEY & CO. LLC		1,750,000	1,750,000		1.F Z
61035M-AS-1	MCAF 2023-1A	09/29/2026	TRANSFER BROKER		958,624	958,464	12,076	1.C FE
640970-AL-3	NEUB 2024-58A	09/29/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		18,910,000	18,910,000		1.A FE
640970-AN-9	NEUB 2024-58A	09/29/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,630,000	2,630,000		1.A FE
640970-AQ-2	NEUB 2024-58A	09/29/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		6,328,000	6,328,000		1.C FE
671080-AN-9	OCP CLO LTD OCP_24-33	08/31/2026	BNP PARIBAS SECURITIES CORP		25,015,000	25,000,000	240,975	1.A FE
67579M-AA-9	OCP CLO LTD OCP_26-50	09/25/2026	MORGAN STANLEY & CO. LLC		20,024,000	20,000,000	281,481	1.A FE
69144@-AC-4	OXFORD FIN FUNDING IX LLC FUNDED	09/10/2026	REVOLVER FUNDING BROKER		27,000,859	27,000,859		1.F Z
69144@-AD-2	OXFORD FINANCE FUNDING IX FUNDED	09/10/2026	REVOLVER FUNDING BROKER		3,823,247	3,823,247		2.B Z
72133W-AA-6	PIKES PEAK CLO PIPK_26-23	07/30/2026	MORGAN STANLEY & CO. LLC		20,000,000	20,000,000		1.A FE
72133W-AC-2	PIKES PEAK CLO PIPK_26-23	07/30/2026	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000		1.A FE
72133W-AE-8	PIKES PEAK CLO PIPK_26-23	07/30/2026	MORGAN STANLEY & CO. LLC		8,250,000	8,250,000		1.C FE
75888B-BE-3	REGATTA XVII FUNDING LTD REG17_20-1A	09/28/2026	MIZUHO SECURITIES USA, INC.		15,000,000	15,000,000		1.C FE
75901P-AS-5	REGATTA XXVIII FUNDING LTD REG28_24-2A	08/31/2026	DEUTSCHE BANK SECURITIES, INC.		12,898,175	12,875,000	122,042	1.A FE
81785B-AL-0	720 EAST CLO LTD NWML_24-1	09/24/2026	BNP PARIBAS SECURITIES CORP		2,000,200	2,000,000	29,593	1.A FE
83014J-AC-2	SIXTH STREET CLO LTD SIXST_26-33	08/21/2026	CITIGROUP GLOBAL MARKETS INC.		10,000,000	10,000,000		1.A FE
83014J-AE-8	SIXTH STREET CLO LTD SIXST_26-33	08/21/2026	CITIGROUP GLOBAL MARKETS INC.		9,750,000	9,750,000		1.C FE
89531B-AC-0	TRESTLES CLO LTD TREST_26-11A	09/28/2026	MIZUHO SECURITIES USA, INC.		20,000,000	20,000,000		1.A FE
89531B-AG-1	TRESTLES CLO LTD TREST_26-11A	09/28/2026	MIZUHO SECURITIES USA, INC.		8,000,000	8,000,000		1.C FE
89532X-AS-6	TRESTLES CLO VIII LTD TREST_24-7AR	08/20/2026	RBC CAPITAL MARKETS CORP		17,500,000	17,500,000		1.A FE
89532X-AU-1	TRESTLES CLO VIII LTD TREST_24-7AR	08/20/2026	RBC CAPITAL MARKETS CORP		5,000,000	5,000,000		1.A FE
89532X-AW-7	TRESTLES CLO VIII LTD TREST_24-7AR	08/20/2026	RBC CAPITAL MARKETS CORP		13,000,000	13,000,000		1.C FE
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	09/29/2026	REVOLVER FUNDING BROKER		85,478,825	85,399,993		1.A Z
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	09/17/2026	REVOLVER FUNDING BROKER		6,121,702	6,083,103		1.F Z
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	09/17/2026	REVOLVER FUNDING BROKER		2,650,832	2,607,044		2.B Z
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	09/17/2026	REVOLVER FUNDING BROKER		4,036,799	4,127,820		4.B Z

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
92920H-AN-6	VOYA CLO LTD VOYA_24-2	07/09/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,838,000	1,838,000		1.A FE
92920H-AQ-9	VOYA CLO LTD VOYA_24-2	07/09/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		8,960,000	8,960,000		1.C FE
92920H-AS-5	VOYA CLO LTD VOYA_24-2	07/09/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,250,000	2,250,000		1.F FE
92920L-BA-4	VOYA CLO LTD VOYA_22-4AR	08/14/2026	SANTANDER INVESTMENT SECURITIES INC		25,000,000	25,000,000		1.A FE
94957A-AC-7	WELLINGTON MANAGEMENT CLO 4 LTD WELLI_26	07/31/2026	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000		1.A FE
94957A-AE-3	WELLINGTON MANAGEMENT CLO 4 LTD WELLI_26	07/31/2026	MORGAN STANLEY & CO. LLC		12,000,000	12,000,000		1.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					828,549,575	828,582,501	2,570,782	XXX
33884H-AE-4	FLATIRON CLO LTD FLAT_26-29	08/19/2026	MIZUHO SECURITIES USA, INC.		12,000,000	12,000,000		1.C FE
33884H-AG-9	FLATIRON CLO LTD FLAT_26-29	08/19/2026	MIZUHO SECURITIES USA, INC.		3,000,000	3,000,000		1.F FE
36221#-AA-1	GPP PRIVATE DEBT V RS LP	07/10/2026	DIRECT PLACEMENT		47,997	47,997		2.C PL
55287Q-AA-8	MCF CLO LLC MCFCL_26-2A	09/10/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		15,000,000	15,000,000		1.A FE
55287Q-AC-4	MCF CLO LLC MCFCL_26-2A	09/10/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,050,000	1,050,000		1.A FE
55287Q-AE-0	MCF CLO LLC MCFCL_26-2A	09/10/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		8,000,000	8,000,000		1.C FE
55287Q-AG-5	MCF CLO LLC MCFCL_26-2A	09/10/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		3,000,000	3,000,000		1.F FE
55287Q-AJ-9	MCF CLO LLC MCFCL_26-2A	09/10/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,050,000	1,050,000		2.B FE
55287Q-AL-4	MCF CLO LLC MCFCL_26-2A	09/10/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		350,000	350,000		2.C FE
55287Q-AN-0	MCF CLO LLC MCFCL_26-2A	09/10/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		700,000	700,000		3.C FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					44,197,997	44,197,997		XXX
00833B-BL-1	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		5,378,726	5,390,000		3.B FE
00833B-BN-7	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		14,628,477	14,665,000		1.A FE
00833B-BP-2	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		5,285,940	5,300,000		1.C FE
00833B-BQ-0	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		6,268,025	6,286,000		1.F FE
00833B-BR-8	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		3,932,894	3,951,000		2.B FE
05377R-HG-2	AVIS BUDGET RENTAL CAR FUNDING AESOP_23-	09/29/2026	TRANSFER BROKER		1,515,046	1,500,000	2,179	1.A FE
08862J-AB-4	BANKERS HEALTHCARE GROUP SECURITIZATION	08/13/2026	GOLDMAN SACHS & CO		18,455,539	18,459,000		1.D FE
08862J-AC-2	BANKERS HEALTHCARE GROUP SECURITIZATION	08/13/2026	GOLDMAN SACHS & CO		14,997,845	15,000,000		1.G FE
08891@-AA-1	BRKFIELD INFRA DEBT FUND IV UNFUND	09/25/2026	REVOLVER FUNDING BROKER		248,491	248,491		1.F FE
08891@-AB-9	BRKFIELD INFRA DEBT FUND IV UNFUND	09/25/2026	REVOLVER FUNDING BROKER		74,547	74,547		2.A FE
08891@-AC-7	BRKFIELD INFRA DEBT FUND IV UNFUND	09/25/2026	REVOLVER FUNDING BROKER		124,245	124,245		3.B FE
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	09/29/2026	TRANSFER BROKER		21,619	21,458	2	1.A FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	09/29/2026	TRANSFER BROKER		21,645	21,459	3	1.G FE
14462*-AA-0	CARLYLE INFRASTRUCTURE CREDIT FUND II	07/30/2026	REVOLVER FUNDING BROKER		1,846,828	1,846,828		2.B PL
19393@-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	09/29/2026	TRANSFER BROKER		58,674	58,553	35	1.A FE
19393@-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	09/29/2026	TRANSFER BROKER		71,273	71,176	46	1.C FE
19423U-AC-6	CASL 2024-B	09/29/2026	TRANSFER BROKER		999,878	1,000,000	676	1.C FE
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	09/29/2026	TRANSFER BROKER		28,424	28,399	5	1.A FE
19424R-AA-6	CASL 2024-A	09/29/2026	TRANSFER BROKER		162,553	162,283	99	1.A FE
19424R-AC-2	CASL 2024-A	09/29/2026	TRANSFER BROKER		249,991	250,000	167	1.C FE
19425D-AA-6	CASL 2024-1	09/29/2026	TRANSFER BROKER		1,430,744	1,423,933	987	1.A Z
19425M-AA-6	COLLEGE AVE STUDENT LOANS LLC CASL_23-B	09/29/2026	TRANSFER BROKER		188,128	187,647	136	1.A FE
19425M-AC-2	CASL_23-B-B	09/29/2026	TRANSFER BROKER		189,519	190,259	155	1.C FE
20268K-AA-8	CBSLT_17-BGS-A1	09/29/2026	TRANSFER BROKER		36,563	36,491	11	1.A FE
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		7,477,042	7,577,905		1.E PL
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		351,776	352,366		2.A PL
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		314,857	315,915		3.A PL
34966J-AA-7	FORTI 2024-1A	09/29/2026	TRANSFER BROKER		752,867	752,262	1,324	1.A FE
35042A-AA-1	FFIN 2023-1A	09/29/2026	TRANSFER BROKER		56,448	56,814	125	1.A FE
35042R-AA-4	FFIN 23-2A	09/29/2026	TRANSFER BROKER		88,119	87,857	223	1.A FE
35042R-AB-2	FFIN 2023-2A	09/29/2026	TRANSFER BROKER		70,009	69,946	190	1.D FE
38144@-AA-3	GOLDENTREE PRIVATE CREDIT FUND II RN	08/27/2026	VARIOUS		282,000	282,000		1.G PL
38144@-AB-1	GOLDENTREE PRIVATE CREDIT FUND II RN	08/27/2026	VARIOUS		168,000	168,000		2.C PL
38218Q-AA-8	GOODGREEN TRUST GOODG_17-2A	09/29/2026	TRANSFER BROKER		60,364	60,364	77	1.A FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	08/31/2026	VARIOUS		7,827,449	9,068,732	7,482	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	09/29/2026	TRANSFER BROKER		208,138	211,416	211	2.C FE
39572B-AG-6	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	08/12/2026	WELLS FARGO SECURITIES, LLC		13,998,489	14,000,000		1.D FE
39572B-AJ-0	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	08/12/2026	WELLS FARGO SECURITIES, LLC		6,499,641	6,500,000		1.F FE

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
39572B-AL-5	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	08/26/2026	WELLS FARGO SECURITIES, LLC		20,257,352	20,254,000	10,158	2.B FE
39572B-AN-1	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	08/18/2026	WELLS FARGO SECURITIES, LLC		19,019,652	18,990,000	327	3.B FE
40468@-AA-7	ECON 101_17-1	09/29/2026	TRANSFER BROKER		399,512	399,512	713	1.F Z
42770L-AA-1	HERO_15-1A	09/29/2026	TRANSFER BROKER		33,212	33,162	32	1.A FE
42770Q-AA-0	HERO_14-2A	09/29/2026	TRANSFER BROKER		12,921	12,903	13	1.A FE
42770V-AA-9	HERO FUNDING TRUST HERO_16-1	09/29/2026	TRANSFER BROKER		49,584	49,490	50	1.A FE
45038#-AA-5	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	09/24/2026	REVOLVER FUNDING BROKER		4,644,850	4,644,850		2.B Z
45038#-AB-3	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	09/24/2026	REVOLVER FUNDING BROKER		619,313	619,313		3.B Z
46520N-AA-1	FOUNDATION INFRASTRUCTURE DEBT FUND II L	09/28/2026	REVOLVER FUNDING BROKER		28,609,606	28,609,606		2.B PL
46520N-AB-9	FOUNDATION INFRASTRUCTURE DEBT FUND II L	09/28/2026	REVOLVER FUNDING BROKER		9,536,535	9,536,535		3.C PL
50625B-AA-3	MRQI_26-HI1A	08/19/2026	PERFORMANCE TRUST CAPITAL PARTNERS LLC		32,336,188	32,881,511	93,278	1.A PL
618934-AA-1	MSAIC_23-4A-A	09/29/2026	TRANSFER BROKER		74,759	74,605	119	1.D FE
618937-AB-2	MOSAIC SOLAR LOANS LLC MSAIC_24-1	09/29/2026	TRANSFER BROKER		1,513,903	1,611,607	2,518	2.B FE
61946K-AA-2	MSAIC_22-3	09/29/2026	TRANSFER BROKER		204,125	203,843	311	1.G FE
61946K-AB-0	MSAIC_22-3	09/29/2026	TRANSFER BROKER		260,386	266,235	490	3.C FE
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	09/29/2026	TRANSFER BROKER		48,993	49,905	18	1.B FE
61946T-AB-1	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	09/29/2026	TRANSFER BROKER		51,168	51,518	25	1.G FE
63943M-AD-1	NAVIENT EDUCATION LOAN TRUST NAVEL_26-A	09/29/2026	TRANSFER BROKER		2,500,245	2,500,000	5,804	2.B FE
64035U-AE-8	NSLT 2025-CA	07/31/2026	CANTOR FITZGERALD & CO.		5,629,688	6,000,000	12,610	2.C FE
67079#-AA-9	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	REVOLVER FUNDING BROKER		7,905,437	7,905,437	31,209	1.G PL
67079#-AB-7	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	REVOLVER FUNDING BROKER		3,513,527	3,513,527	17,913	2.C PL
67079#-AC-5	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	REVOLVER FUNDING BROKER		2,898,660	2,898,660	19,543	3.C PL
67571H-AE-0	OCTANE RECEIVABLES TRUST OCTL_25-RVM1	07/29/2026	TRUIST SECURITIES, INC.		6,863,906	6,750,000	14,794	3.A FE
675958-AD-4	OCTANE RECEIVABLES TRUST OCTL_26-RVM1	08/10/2026	VARIOUS		15,329,160	15,315,000	6,803	2.B FE
675958-AE-2	OCTANE RECEIVABLES TRUST OCTL_26-RVM1	08/10/2026	VARIOUS		12,621,550	12,610,000	4,768	3.A FE
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV LP	07/21/2026	REVOLVER FUNDING BROKER		225,112	225,112		2.A PL
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV LP	07/21/2026	REVOLVER FUNDING BROKER		112,556	112,556		2.C PL
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV LP	07/21/2026	REVOLVER FUNDING BROKER		33,767	33,767		3.B PL
68840#-AA-5	GREENSKY1-A_5/2028	08/27/2026	REVOLVER FUNDING BROKER		(551,888)	(551,888)		1.D PL
68840#-AB-3	GREENSKY1-B_5/2028	08/27/2026	REVOLVER FUNDING BROKER		13,812	13,812		1.G PL
68840#-AC-1	GREENSKY1-C_5/2028	08/27/2026	REVOLVER FUNDING BROKER		9,145	9,145		2.C PL
68840#-AD-9	GREENSKY1-D_5/2028	08/27/2026	REVOLVER FUNDING BROKER		10,280	10,280		3.C PL
68840#-AE-7	GREENSKY1-E_5/2028	08/27/2026	REVOLVER FUNDING BROKER		6,748	6,748		4.B PL
68840*-AA-9	GREENSKY 2025-2 FUNDED	09/21/2026	REBALANCE		3,339,501	3,339,501		1.A PL
68840*-AB-7	GREENSKY 2025-2 FUNDED	09/21/2026	REBALANCE		765,502	765,502		1.D PL
68840*-AC-5	GREENSKY 2025-2 FUNDED	09/21/2026	REBALANCE		695,331	695,331		1.G PL
68840*-AD-3	GREENSKY 2025-2 FUNDED	09/21/2026	REBALANCE		462,491	462,491		2.C PL
68840*-AE-1	GREENSKY 2025-2 FUNDED	09/21/2026	REBALANCE		507,145	507,145		3.C PL
68840*-AF-8	GREENSKY 2025-2 FUNDED	09/21/2026	REBALANCE		385,940	385,940		4.B PL
73934N-AA-5	POWERPAY ISSUANCE TRUST PWRP_26-1	09/25/2026	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		5,983,101	6,000,000		1.A FE
73934N-AB-3	POWERPAY ISSUANCE TRUST PWRP_26-1	09/25/2026	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		5,979,109	6,000,000		1.D FE
73934N-AC-1	POWERPAY ISSUANCE TRUST PWRP_26-1	09/25/2026	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		1,124,711	1,125,000		1.G FE
745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		126,494,372	127,789,608		1.A PL
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		5,539,824	5,609,536		1.C PL
745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		13,404,576	13,601,128		1.F PL
745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		6,688,708	6,755,528		2.B PL
745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		7,907,057	7,926,486		3.B PL
745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		9,315,380	10,088,253		4.C PL
75973K-AA-8	RENEW_17-2A-A	09/29/2026	TRANSFER BROKER		42,602	42,580	34	1.A FE
75975B-AA-6	RENEW FINANCIAL RENEW_21-1	09/29/2026	TRANSFER BROKER		186,108	186,116	96	1.A FE
78448Y-AE-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-	08/18/2026	CANTOR FITZGERALD & CO.		6,213,580	7,093,001	2,356	1.C FE
78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/29/2026	TRANSFER BROKER		692,130	691,225	1,341	1.A FE
78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/29/2026	TRANSFER BROKER		691,225	691,225	1,465	1.A FE
78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/29/2026	TRANSFER BROKER		303,369	303,225	680	1.C FE
78449H-AD-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/29/2026	TRANSFER BROKER		99,998	100,000	247	1.F FE
78449H-AE-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/29/2026	TRANSFER BROKER		204,246	205,000	603	2.B FE
83207Q-AC-3	SMB 2024-D	09/29/2026	TRANSFER BROKER		1,000,000	1,000,000	2,279	1.C FE

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83407T-AB-7	SOFI CONSUMER LOAN PROGRAM LLC SCLP_26-C	08/11/2026	MUFG SECURITIES AMERICA INC		37,754,969	37,762,000		1.C FE
83407T-AC-5	SOFI CONSUMER LOAN PROGRAM LLC SCLP_26-C	08/11/2026	MUFG SECURITIES AMERICA INC		34,667,326	34,675,000		1.F FE
83407T-AD-3	SOFI CONSUMER LOAN PROGRAM LLC SCLP_26-C	08/11/2026	MUFG SECURITIES AMERICA INC		38,230,951	38,237,000		2.B FE
83407T-AE-1	SOFI CONSUMER LOAN PROGRAM LLC SCLP_26-C	08/11/2026	MUFG SECURITIES AMERICA INC		20,424,177	20,425,000		3.B FE
86215@-AA-6	STONEPEAK INFRASTRUCTURE CREDIT FUND II	08/18/2026	DIRECT PLACEMENT		9,185,415	9,185,415		1.G PL
86215@-AB-4	STONEPEAK INFRASTRUCTURE CREDIT FUND II	08/18/2026	DIRECT PLACEMENT		16,839,928	16,839,928		2.C PL
86365R-AA-6	STRUCTURED ASSET FUNDING SECURIT	09/29/2026	TRANSFER BROKER		277,733	277,597	331	1.F FE
866974-AA-6	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B	09/29/2026	TRANSFER BROKER		402,333	411,217	632	1.F FE
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	09/29/2026	TRANSFER BROKER		145,937	148,075	196	1.G FE
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	09/29/2026	TRANSFER BROKER		80,192	82,723	116	4.B FE
86746B-AA-1	SNVA 2023-GRID1	09/29/2026	TRANSFER BROKER		1,030,169	1,019,039	1,465	1.B FE
86746F-AA-2	SNVA 2024-GRID1	09/29/2026	TRANSFER BROKER		872,122	871,792	1,227	1.B FE
87268H-AA-4	TPG AG CSF III STRUC NOTE CLASS A	07/13/2026	REVOLVER FUNDING BROKER		1,375,000	1,375,000		2.C FE
87268H-AB-2	TPG AG CSF III STRUC NOTE CLASS B	07/13/2026	REVOLVER FUNDING BROKER		500,000	500,000		3.B FE
87268H-AC-0	TPG AG CSF III STRUC NOTE CLASS C	07/13/2026	REVOLVER FUNDING BROKER		250,000	250,000		4.B FE
8781M#-AG-4	SLIF_VI_INT_SR_A-2-D_DDTL_7/2035	08/20/2026	REVOLVER FUNDING BROKER		4,982,196	4,982,196		1.G Z
8781M#-AK-5	SLIF_VI_INT_JR_B-D_DDTL_9/2034	08/20/2026	REVOLVER FUNDING BROKER		410,880	410,880		2.B Z
89238R-AA-5	TPG AG ABC II RFN CLASS A	08/20/2026	REVOLVER FUNDING BROKER		2,352,875	2,352,875		2.B PL
89238R-AB-3	TPG AG ABC II RFN CLASS B	08/20/2026	REVOLVER FUNDING BROKER		672,250	672,250		3.B Z
91825D-AA-1	VCP RRL ABS LTD VCRRL_24-1A	09/29/2026	TRANSFER BROKER		196,801	196,801	2,418	1.C FE
91825D-AC-7	VCP RRL ABS LTD VCRRL_24-1A	09/29/2026	TRANSFER BROKER		119,846	119,846	1,638	1.F FE
BNL0JV-4U-7	UFI-NOR FEDERAL RECEIVABLES TRUST	08/31/2026	CAPITALIZED INTEREST		50,049	50,049		1.A
BNL2KG-SX-2	BLUE TORCH CREDIT OPPORTUNITIES FUND IV	09/28/2026	VARIOUS		2,025,000	2,025,000		1.F Z
BNL2KH-GZ-8	BLUE TORCH CREDIT OPPORTUNITIES FUND IV	09/28/2026	VARIOUS		405,000	405,000		2.C Z
BNL2KH-H0-4	BLUE TORCH CREDIT OPPORTUNITIES FUND IV	09/28/2026	VARIOUS		337,500	337,500		4.C Z
BNL2KH-H1-2	BLUE TORCH CREDIT OPPORTUNITIES FUND IV	09/28/2026	VARIOUS		101,250	101,250		5.C Z
BNL2KK-VA-9	AIRFORWARD-D_DDTL_7/2046_UNFUNDED	08/13/2026	DIRECT PLACEMENT		4,200,000	4,200,000		2.B Z
BNL2KK-VC-5	AIRFORWARD-C_DDTL_7/2046_UNFUNDED	08/13/2026	DIRECT PLACEMENT		10,800,000	10,800,000		1.F Z
BNL2KK-VE-1	AIRFORWARD-E_DDTL_7/2046_UNFUNDED	08/13/2026	DIRECT PLACEMENT		4,200,000	4,200,000		3.B Z
BNL2KK-VG-6	AIRFORWARD-B_DDT	08/13/2026	DIRECT PLACEMENT		7,800,000	7,800,000		1.C Z
G0180*-AA-3	AIRFORWARD-B_DDTL_7	08/13/2026	REVOLVER FUNDING BROKER		741,383	741,383		1.C PL
G0180*-AB-1	AIRFORWARD-C_DDT_7	09/15/2026	REVOLVER FUNDING BROKER		1,030,396	1,030,396		1.F PL
G0180*-AC-9	AIRFORWARD-D_DDTL_7/2046	09/15/2026	REVOLVER FUNDING BROKER		400,875	400,875		2.B PL
G0180*-AD-7	AIRFORWARD-E_DDTL_7	09/15/2026	REVOLVER FUNDING BROKER		401,317	401,317		3.B PL
L8043#-AG-0	SLF VI-L HOLDINGS D SCSP	08/20/2026	REVOLVER FUNDING BROKER		3,321,464	3,321,464		1.G Z
L8043#-AK-1	SLF_VI_JR_B-D_DDTL_9/2034	08/20/2026	REVOLVER FUNDING BROKER		273,920	273,920		2.B Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					694,049,837	699,687,706	252,753	XXX
00269@-AC-8	APC HOLDINGS I LP	09/10/2026	DIRECT PLACEMENT		10,000,000	10,000,000		2.A Z
05766B-BN-7	BALBOA BAY LOAN FUNDING LTD BOBA_20-1AR	09/30/2026	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000		1.F Z
53948N-AA-1	LOANPAL SOLAR LOAN 2020-3 LTD LPSLT_20-3	09/01/2026	CITIGROUP GLOBAL MARKETS INC.		7,292,917	8,799,900	7,245	1.D FE
59319T-AD-0	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		864,323	866,000	803	1.A FE
900942-AA-1	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		75,400,000	75,400,000		1.A FE
900942-AC-7	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		5,200,000	5,200,000		1.A FE
900942-AE-3	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		7,800,000	7,800,000		1.C FE
900942-AG-8	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		10,400,000	10,400,000		1.F FE
900942-AJ-2	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		7,800,000	7,800,000		2.C FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					127,757,240	129,265,900	8,048	XXX
00192E-AA-5	AWAS AVIATION CAPITAL LTD MSN 36044	09/29/2026	TRANSFER BROKER		277,344	277,344	1,861	1.E PLGI
10004*-AA-3	BORROWED SUNSHINE LLC/BORROWED SUNSHINE	09/29/2026	TRANSFER BROKER		613,836	613,836	2,717	2.B PL
687923-AA-0	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	09/29/2026	TRANSFER BROKER		850,124	869,569	7,981	2.C FE
687923-AB-8	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	09/29/2026	TRANSFER BROKER		245,430	250,917	3,290	4.B FE
86744@-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	09/29/2026	TRANSFER BROKER		743,558	774,395	7,970	1.G PL
86771P-AC-4	SUNRUN BACCHUS ISSUER LLC SUNRN_25-1	08/04/2026	CANTOR FITZGERALD & CO.		6,818,374	6,852,637	6,101	1.F FE
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	09/29/2026	TRANSFER BROKER		74,878	74,873	279	1.F FE
86772M-AA-4	SUNRUN ISSUER SUNRN_26-2	08/04/2026	BOFA SECURITIES INC (MERRILL LYNCH)		28,499,912	28,500,000		1.G FE
86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1	09/29/2026	TRANSFER BROKER		248,715	249,536	1,943	1.G FE

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86773A-AB-7	SUNRN 24-3A-A2	09/29/2026	TRANSFER BROKER		973,087	973,163	9,378	1.E FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					39,345,258	39,436,270	41,520	XXX
006346-AZ-3	ADAMS OUTDOOR ADVERTISING ADMSO 26-1	07/23/2026	VARIOUS		43,775,441	43,750,000	13,890	1.G FE
03667#-AA-2	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	07/24/2026	REVOLVER FUNDING BROKER		34,968,000	34,968,000		1.E PL
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	09/14/2026	REVOLVER FUNDING BROKER		32,362,320	32,362,320		1.E PL
05551C-AA-3	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	09/29/2026	TRANSFER BROKER		11,533	11,533	92	1.G FE
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		21,029,952	21,361,927		1.C Z
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		2,451,507	2,488,768		1.F Z
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		1,892,133	1,866,576		2.B Z
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		1,826,975	1,728,312		3.B Z
19521D-BC-4	COLOGIX CANADIAN ISSUER LP CLGIX_26-1	08/17/2026	RBC CAPITAL MARKETS CORP		49,256,012	51,001,937		1.G FE
233046-AF-8	DB MASTER FINANCE LLC DNKN_17-1A	09/29/2026	TRANSFER BROKER		137,250	137,250	599	2.B FE
25705#-AA-9	DOMAIN GREENBOUGH ISSUER 3 LLC GREENBOUG	09/24/2026	REVOLVER FUNDING BROKER		562,536	562,536		2.C PL
25705*-AA-3	GREENBOUGH ISSUER 2 2032 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		194,875	194,875		2.C Z
25755T-AN-0	DOMINOS PIZZA MASTER ISSUER LLC DPABS_21	09/29/2026	TRANSFER BROKER		291,750	291,750	1,381	2.A FE
25756*-AA-1	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		34,961,250	36,458,626		1.F Z
25756*-AB-9	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		4,369,826	4,589,198		2.B Z
25756*-AC-7	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		4,321,180	4,589,198		3.B Z
26209X-AK-7	HONK 2025-1A	07/29/2026	MUFG SECURITIES AMERICA INC		1,917,386	1,985,000	2,920	2.C FE
300188-AA-7	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/24/2026	REVOLVER FUNDING BROKER		16,723,635	15,197,154		1.G PL
300188-AB-5	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/24/2026	REVOLVER FUNDING BROKER		1,584,383	1,448,837		2.C PL
300188-AC-3	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/24/2026	REVOLVER FUNDING BROKER		1,399,463	1,375,874		3.C PL
300188-AD-1	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/24/2026	REVOLVER FUNDING BROKER		545,191	562,858		4.B PL
315969-AB-1	FF ASSET SECURITIZATION LLC FFAST_26-1	09/14/2026	VARIOUS		20,884,543	20,884,543		1.G Z
34985#-AA-2	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		44,298,084	42,635,359		1.A PL
34985#-AB-0	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		4,412,976	4,246,882		1.D PL
34985#-AC-8	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		2,813,578	2,775,740		1.G PL
34985#-AD-6	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		2,394,287	2,331,612		2.C PL
34985#-AE-4	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		1,590,195	1,554,415		3.B PL
34985#-AF-1	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		1,687,229	1,665,443		4.B PL
38348U-AB-0	FOCUS BRANDFUNDING LLC FOCUS_26-1A	07/02/2026	BARCLAYS CAPITAL		4,125,000	4,125,000		2.B FE
403948-AA-0	HSRV_26-1	09/18/2026	JEFFERIES & COMPANY, INC.		25,066,000	25,066,000		2.B FE
403948-AC-6	HSRV_26-2	09/18/2026	CITIGROUP GLOBAL MARKETS INC.		2,500,000	2,500,000		2.B FE
44047@-AB-7	HORIZON FUNDING I LLC	07/29/2026	DIRECT PLACEMENT		44,955,189	44,955,189		1.F Z
44047@-AC-5	HORIZON FUNDING I LLC	07/29/2026	DIRECT PLACEMENT		3,914,811	3,914,811		2.B Z
45175X-AH-4	IDENTITY DIGITAL CAPITAL LLC IDDGL_2026-	07/09/2026	DIRECT PLACEMENT		18,885,580	18,885,580		1.F Z
45783W-A#-4	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		2,379,983	2,379,983		3.B PL
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	09/02/2026	REVOLVER FUNDING BROKER		6,425,700	6,425,700		1.F PL
45783W-A@-6	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		2,768,552	2,768,552		2.B PL
45783W-B*-7	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		2,379,983	2,379,983		4.B PL
466365-AE-3	JACK IN THE BOX FUNDING LLC JACX_22-1A	09/29/2026	TRANSFER BROKER		2,507,346	2,866,500	11,197	2.C FE
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	09/29/2026	VARIOUS		3,369,954	3,369,954	699	2.B PL
56081#-AY-6	MAJOR LEAGUE BASEBALL TRUST	09/29/2026	TRANSFER BROKER		100,000	100,000	987	1.F FE
56081#-AZ-3	MAJOR LEAGUE BASEBALL TRUST	09/29/2026	TRANSFER BROKER		100,000	100,000	1,032	1.F FE
56081#-BS-8	MAJOR LEAGUE BASEBALL TRUST	09/29/2026	TRANSFER BROKER		100,000	100,000	1,172	1.F FE
56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST	09/29/2026	TRANSFER BROKER		100,000	100,000	775	1.F FE
56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST	09/29/2026	TRANSFER BROKER		103,368	103,368	836	1.F FE
56081#-CK-4	MAJOR LEAGUE BASEBALL TRUST	09/29/2026	TRANSFER BROKER		100,000	100,000	1,008	1.F FE
59564V-AC-9	MIDCON II ENERGY ASSET ISSUER LLC 2026-1	07/02/2026	US BANK NATIONAL ASSOCIATION		48,200,000	48,200,000		1.F PL
62481@-AA-4	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		2,067,280	2,061,274		1.A PL
62481@-AB-2	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		385,107	383,823		1.A PL
62481@-AC-0	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		285,190	284,313		1.C PL
62481@-AD-8	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		142,583	142,157		1.F PL
62481@-AE-6	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		114,093	113,726		2.B PL
62481@-AF-3	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		57,031	56,863		3.B PL
62481@-AG-1	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		85,562	85,295		4.B 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
629278-AE-8	NHL US FUNDING LP	09/29/2026	TRANSFER BROKER		500,000	500,000	996	2.B PL
629278-AQ-1	NHL US FUNDING LP	09/29/2026	DIRECT PLACEMENT		14,000,000	14,000,000		2.A Z
69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/25/2026	REVOLVER FUNDING BROKER		24,977,816	24,977,816		1.A PL
69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/25/2026	REVOLVER FUNDING BROKER		2,974,153	2,974,153		1.F PL
73758#-AA-5	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		55,724,953	55,041,502		1.A PL
73758#-AB-3	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		6,751,235	6,710,656		1.B PL
73758#-AC-1	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		3,742,378	3,702,431		1.E PL
73758#-AD-9	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		3,846,966	3,856,699		2.A PL
73758#-AE-7	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		4,202,356	4,435,203		3.B PL
73758#-AF-4	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		2,354,811	2,699,689		4.B PL
75158N-AA-9	RAMP MASTER TRUST 2026-1	07/17/2026	CITIGROUP GLOBAL MARKETS INC.		103,148,130	103,164,977		1.C Z
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		947,871	978,369		1.A PL
80589@-AB-5	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		794,949	783,457		1.A PL
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		2,724,930	2,790,628		1.B PL
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		1,027,821	1,017,140		1.F PL
80589@-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		412,503	430,593		3.B PL
80589@-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		93,731	130,248		4.B PL
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1	08/13/2026	CITIGROUP GLOBAL MARKETS INC.		4,080,828	4,758,333	8,362	2.B FE
92861W-AA-2	VITAL_25-1A-A2	08/06/2026	BARCLAYS CAPITAL		1,994,664	1,990,000	2,607	2.C FE
94978*-CL-3	GCAT_25-33	09/14/2026	REVOLVER FUNDING BROKER		2,866,507	2,866,507		2.B PL
94978*-CM-1	GCAT 2025-34 LLC GCAT_25-34	09/14/2026	REVOLVER FUNDING BROKER		2,691,650	2,691,650		2.B PL
95058X-AR-9	WENDYS FUNDING LLC WEN_25-1	08/26/2026	BARCLAYS CAPITAL		38,481,625	39,800,000	431,591	2.B FE
G6433V-AA-6	NB PD V HOLDINGS LP NBPDV_26-1	08/31/2026	REVOLVER FUNDING BROKER		4,578,462	4,578,462		1.E PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					786,800,141	789,473,107	480,144	XXX
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR	09/29/2026	TRANSFER BROKER		665,308	664,723	1,503	1.G FE
12510H-AV-2	CAUTO 2024-2A	09/29/2026	TRANSFER BROKER		459,028	467,917	892	1.A FE
12510H-BD-1	CAPITAL AUTOMOTIVE REIT CAUTO_26-2	07/30/2026	BARCLAYS CAPITAL		14,867,822	15,000,000		1.A FE
12510H-BF-6	CAPITAL AUTOMOTIVE REIT CAUTO_26-2	07/30/2026	BARCLAYS CAPITAL		34,458,997	35,000,000		1.E FE
20469A-AB-5	COMPASS DATACENTERS ISSUER 2 LLC CMPDC_2	09/29/2026	TRANSFER BROKER		631,880	635,000	406	1.C FE
23284B-AF-1	CYRUS 2024-1A	09/29/2026	TRANSFER BROKER		968,479	1,000,000	1,190	1.G FE
23802Y-AA-5	HYPER 2025-1A	09/29/2026	TRANSFER BROKER		1,980,711	2,000,000	1,151	1.G FE
30192B-AA-8	FUNDAMENTAL INCOME PROPERTIES FI_26-2	07/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		30,995,378	31,000,000		1.A FE
30192B-AB-6	FUNDAMENTAL INCOME PROPERTIES FI_26-2	07/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		27,188,976	27,200,000		1.C FE
30227X-AG-6	EXTNT_24-1A-A2	09/29/2026	TRANSFER BROKER		497,761	500,000	296	6. FE
33938M-A@-8	FLEXENTIAL ISSUER LLC FLX_22-2	09/29/2026	TRANSFER BROKER		745,155	750,000	583	1.G FE
42806M-ES-4	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		7,633,128	7,635,000		1.F FE
42806M-ET-2	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		6,739,714	6,740,000		2.C FE
42806M-EW-5	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		51,726,884	51,740,000		1.A FE
42806M-EX-3	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		13,534,519	13,540,000		1.F FE
42806M-EY-1	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		9,438,574	9,440,000		2.C FE
44148H-AA-1	HOTWIRE COMMUNICATIONS HWIRE_23-1	09/29/2026	TRANSFER BROKER		160,000	160,000	227	1.F FE
629174-AD-5	NMNL_26-1A-A	07/30/2026	GOLDMAN SACHS & CO		49,995,165	50,000,000		1.A FE
69292G-AA-4	PK ALIFT LOAN FUNDING LP PKAIR_26-2	07/16/2026	MIZUHO SECURITIES USA, INC.		22,499,919	22,500,000		1.A FE
69292G-AB-2	PK ALIFT LOAN FUNDING LP PKAIR_26-2	07/16/2026	MIZUHO SECURITIES USA, INC.		18,999,734	19,000,000		1.C FE
78403D-AV-2	SBA TOWER TRUST SBATOW_21-2	09/29/2026	TRANSFER BROKER		120,000	120,000	86	1.F FE
78403D-AX-8	SBA TOWER TRUST SBAC_21-3	09/29/2026	TRANSFER BROKER		280,000	280,000	282	1.F FE
85236K-AR-3	STACK INFRASTRUCTURE ISSUER LLC SIDC_26-	08/17/2026	BOFA SECURITIES INC (MERRILL LYNCH)		15,754,891	16,400,000	52,389	1.G FE
871044-AA-1	SWITCH 2024-1A	09/29/2026	TRANSFER BROKER		995,324	1,000,000	698	1.G FE
87267C-AA-6	TRP_21-1	09/29/2026	TRANSFER BROKER		161,594	161,583	111	1.F FE
88315L-AH-1	TEXTAINER MARINE CONTAINERS LTD TCML_20-	09/29/2026	TRANSFER BROKER		850,000	900,587	752	2.A FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/29/2026	TRANSFER BROKER		226,789	226,667	126	1.F FE
88655A-AG-5	TIF 2024-2A	09/29/2026	TRANSFER BROKER		414,785	414,667	574	1.C FE
89656G-AC-8	TRL 2024-1A	09/29/2026	TRANSFER BROKER		914,232	914,134	1,468	1.C FE
89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A	09/29/2026	TRANSFER BROKER		86,089	86,061	109	1.F FE
91825H-AC-8	VB-S1 ISSUER LLC VBTEL_26-1	08/25/2026	ROBERT W. BAIRD & CO. INC.		23,328,797	23,950,000	38,003	2.C FE
92212K-AL-0	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		4,300,000	4,300,000		1.A FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92212K-AM-8	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		5,500,000	5,500,000		1.D FE
92212K-AN-6	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		5,100,000	5,100,000		1.G FE
97064G-AA-1	WESTF_21-A-A	09/29/2026	TRANSFER BROKER		202,783	202,742	245	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					352,422,416	354,529,081	101,091	XXX
1889999999. Total - asset-backed securities (unaffiliated)					3,619,775,933	3,655,067,640	6,988,227	XXX
1899999999. Total - asset-backed securities (affiliated)					44,197,997	44,197,997		XXX
1909999997. Total - asset-backed securities - Part 3					3,663,973,930	3,699,265,637	6,988,227	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					3,663,973,930	3,699,265,637	6,988,227	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					9,282,347,502	9,462,007,731	40,646,992	XXX
504917-12-1	LABELS BUYER LLC	08/11/2026	EXCHANGE TRANSACTIONS	258.070	(26,167)			5.B Z
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					(26,167)	XXX		XXX
4509999997. Total - preferred stocks - Part 3					(26,167)	XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					(26,167)	XXX		XXX
01741R-10-2	ALLEGHENY TELEDYNE INC.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	247.000	49,779			
02079K-10-7	ALPHABET INC-CL C	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	165.000	54,865			
02079K-30-5	ALPHABET INC-CL A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	87.000	29,198			
037833-10-0	APPLE INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	155.000	50,319			
040413-20-5	ARISTA NETWORKS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	174.000	33,111			
058498-10-6	BALL CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	659.000	41,359			
09260D-10-7	BLACKSTONE GROUP INC/THE-A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	266.000	36,575			
11135F-10-1	BROADCOM INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	94.000	34,608			
12532H-10-4	CGI INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	613.000	45,346			
136681-20-2	CANADIAN TIRE CORP-CLASS A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	294.000	39,756			
144285-10-3	CARPENTER TECHNOLOGY	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	100.000	47,078			
16119P-10-8	CHARTER COMMUNICATIONS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	302.000	44,252			
194162-10-3	COLGATE PALMOLIVE CO.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	710.000	64,035			
216648-50-1	COOPER COS INC/THE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	506.000	35,182			
21873S-10-8	COREWEAVE INC-CL A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	271.000	22,135			
233051-87-9	XTRACKERS HARVEST CSI 300 CHINA A-SHARE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	519.000	17,792			
25746U-10-9	DOMINION RESOURCES, INC.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	268.000	17,732			
290876-10-1	EMERA INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	38.000	1,906			
29446Y-50-2	EQUINOX GOLD CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	3,629.000	45,113			
29476L-10-7	VIVMARK RESIDENTIAL	08/17/2026	MERGER TRANSACTIONS NON CASH	661.940	42,139			
30233Q-10-8	EXXONMOBIL HOLDINGS CORP	07/01/2026	EXCHANGE TRANSACTIONS	7,733.000	833,167			
30609A-10-9	ONEOK INC	09/11/2026	EXCHANGE TRANSACTIONS	1,395.000	134,785			
314352-10-5	FEDEX FREIGHT HOLDING CO-W/I	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	279.000	35,960			
36168Q-10-4	GFL ENVIRONMENTAL INC-SUB VT	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,008.000	42,183			
448811-20-8	HYDRO ONE LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	33.000	1,264			
45075E-10-4	IA FINANCIAL CORP INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	167.000	23,638			
478160-10-4	JOHNSON & JOHNSON	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	54.000	14,587			
504917-10-5	LABLES BUYERS LLC NPV	08/11/2026	EXCHANGE TRANSACTIONS	4,151.390	4,500			
504917-11-3	LABELS BUYERS LLC	08/11/2026	EXCHANGE TRANSACTIONS	21,943.450	23,756			
559222-40-1	MAGNA INTERNATIONAL INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	20.000	1,276			
574599-10-6	MASCO CORP COM	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	187.000	13,210			
58933Y-10-5	MERCK & CO. INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	184.000	27,539			
60744M-10-6	MOBILITY GLOBAL INC	07/01/2026	SPIN-OFF TRANSACTIONS	605.000	8,730			

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
620076-30-7	MOTOROLA SOLUTIONS, INC.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	76.000	37,356			
697435-10-5	PANW 0 7/19	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	79.000	28,565			
701094-10-4	PARKER HANNIFIN CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	34.000	32,521			
704326-10-7	PAYCHEX INC.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	373.000	47,015			
722304-10-2	PINDUODUO INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	57.000	4,751			
742718-10-9	PROCTER & GAMBLE CO.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	49.000	7,197			
74460D-10-9	PUBLIC STORAGE INC COM	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	97.000	29,539			
747292-10-0	QVC GROUP INC	08/06/2026	EXCHANGE TRANSACTIONS	41,894.000	795,501			
75513E-10-1	RTX CORPORATION	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	151.000	31,113			
80004C-20-0	SANDISK CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	278.000	431,870			
806857-10-8	SLB LIMITED	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	728.000	42,255			
81762P-10-2	NOW 0 11/18A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	221.000	31,807			
82509L-10-7	SHOPIFY INC - CLASS A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	188.000	26,656			
84265V-10-5	SOUTHERN COPPER CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	10.000	2,043			
84615Q-10-3	SPACE EXPLORATION TECHNOLOGIES	09/23/2026	VARIOUS	87,049.000	11,020,085			
855244-10-9	STARBUCKS CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	74.000	7,852			
857477-10-3	STATE STREET CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	36.000	6,790			
87612E-10-6	TARGET CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	194.000	31,660			
879382-10-9	TELEFONICA SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	404.000	1,707			
88160R-10-1	TESLA INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	118.000	42,176			
884903-88-1	THOMSON REUTERS CORPORATION	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	438.000	46,814			
888787-10-8	TOAST INC-CLASS A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,344.000	45,401			
94106L-10-9	WASTE MANAGEMENT INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	43.000	9,451			
96467A-20-0	WHITECAP RESOURCES INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	519.000	6,848			
000000-00-0	YUM CHINA HOLDINGS	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	25.000	1,121			
B35656-10-5	ELIA GROUP SA/NV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	256.000	37,608			
B49343-18-7	D'IETEREN SA/NV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	5.000	1,030			
B5337G-16-2	KBC GROEP NV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	119.000	18,018			
BNL2LC-RM-5	SHELL PLC	09/25/2026	EXCHANGE TRANSACTIONS	804.000	34,645			
D07112-11-9	BAYER AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	573.000	32,524			
D12096-10-9	BAYERISCHE MOREREN WERKE AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	12.000	853			
D27348-39-6	FRESENIUS SE & CO. KGAA	08/13/2026	EXCHANGE TRANSACTIONS	759.000	19,312			
D4S43E-11-4	KNORR-BREMSE AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	18.000	2,150			
E2116H-88-0	BANKINTER SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,070.000	20,724			
E2R41M-10-4	CELLNEX TELECOM SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	53.000	1,579			
E3847K-10-1	EDP RENOVAVEIS SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	3,712.000	59,493			
E6R44C-61-7	IBERDROLA SA	07/06/2026	DISTRIBUTION OF RIGHTS	11,697.000	5,596			
E7813W-16-3	ACS ACTIVIDADES DE CONSTRUC EUR 0.5	07/21/2026	EXCHANGE TRANSACTIONS	5.000	10			
E7813W-70-0	ACS ACTIVIDADES DE CONTRUCCION	07/15/2026	DIVIDEND REINVESTMENT	5.000	10			
F0300Q-10-3	AMUNDI SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	154.000	16,791			
F5396X-10-2	KLEPIERRE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	563.000	24,817			
G0110T-10-6	ADMIRAL GROUP PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	515.000	27,658			
G0250X-14-9	AMCOR PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,216.000	55,699			
G07034-10-4	BAIDU INC -CL A	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,167.000	13,674			
G3777B-10-3	GEELY AUTOMOBILE HOLDINGS LT	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	8,069.000	17,548			
G42089-11-3	DIAGEO PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	80.000	1,823			
G5223Y-10-8	KE HOLDINGS INC-CL A	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,779.000	10,546			
G5824M-10-7	MARKS & SPENCER GROUP PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	9,140.000	48,829			

SCHEDULE D - PART 3

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

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G65163-10-0	JOBY AVIATION	08/10/2026	DISTRIBUTION ON LIMITED PARTNERSHIP	134,957.000	1,118,794			
G6700G-10-7	NVENT ELECTRIC PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	459.000	67,642			
G76279-10-1	ROIVANT SCIENCES LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,105.000	38,184			
G7771K-14-2	SAGE GROUP PLC/THE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	3,099.000	45,293			
G7997R-10-3	SEAGATE TECHNOLOGY HOLDINGS PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	18.000	14,692			
G80277-14-1	SEGRO PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	3,026.000	39,305			
G9066F-10-1	TRIP.COM GROUP LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	193.000	8,464			
G97008-11-7	WUXI BIOLOGICS CAYMAN INC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,582.000	16,214			
H0743H-11-4	BEIGENE LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	942.000	26,202			
H3816Q-10-2	LAFARGEHOLDCIM LTD.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	369.000	32,781			
H49983-17-6	CHOCOLADEFABRIKEN LINDT-REG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1.000	111,938			
H50524-13-3	LONZA GROUP AG-REG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	18.000	12,863			
H7258G-23-3	SCHINDLER HOLDING AG-REG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	157.000	49,473			
J0898B-10-0	CRASUS CHEMICAL INC	09/29/2026	SPIN-OFF TRANSACTIONS	378.000	582			
J30169-10-6	KANSAI ELECTRIC POWER CO INC/TH NPV	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	57.000	1,034			
J3343A-10-7	KIOXIA HOLDINGS CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	140.000	44,632			
J3532A-10-8	KOKUSAI ELECTRIC CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	561.000	29,165			
J44046-10-0	MITSUBISHI CHEMICAL HOLDINGS	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	320.000	2,549			
J45013-13-3	MITSUI OSK LINES LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	675.000	29,751			
J56515-13-3	NIPPON YUSEN	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	777.000	34,335			
J58472-11-9	NITTO DENKO CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	445.000	9,664			
J6988U-11-4	SCREEN HOLDINGS CO. LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	414.000	33,977			
J7771X-10-9	SUMITOMO MITSUI FINANCIAL GR	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	324.000	14,107			
J95776-12-6	YAMAHA MOTOR CO LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,902.000	34,697			
K0514G-10-1	AP MOELLER-MAERSK A/S-B	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	11.000	35,894			
K3013J-15-4	DSV A/S	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	26.000	5,369			
L0302D-21-0	ARCELORMITTAL NPV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	396.000	29,207			
L0R67D-10-9	ALLEGRO.EU	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	3,324.000	40,387			
L6388F-11-0	MILLICOM INTL CELLULAR S.A.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	351.000	32,724			
M7031A-13-5	MIZRAHI TEFAHOT BANK LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	196.000	15,254			
M8223R-10-0	HACI OMER SABANCI HOLDING	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	24,919.000	48,416			
M8769Q-10-2	TEVA PHARMACEUTICAL INDUSTRIES	09/14/2026	EXCHANGE TRANSACTIONS	2,190.000	81,227			
M8926R-10-0	TURK HAVA YOLLARI AO	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	6,710.000	42,069			
M8933F-11-5	TURKIYE IS BANKASI-C	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	128,967.000	34,126			
N0139V-16-7	KONINKLIJKE AHOLD DELHAIZE NV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	26.000	933			
N4297B-14-6	KONINKLIJKE KPN NV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	2,533.000	12,042			
P0280A-19-2	AMERICA MOVIL SAB DECV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	14,539.000	16,754			
P07867-14-9	BANCO BRADESCO	08/05/2026	DISTRIBUTION OF RIGHTS	1,103.000	84			
P1808G-10-9	BANCO BRADESCO S.A.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	3,664.000	10,821			
P4182H-11-5	FOMENTO ECONOMICO MEXICA-UBD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	310.000	3,748			
P60933-13-5	KLABIN SA - UNIT	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	13,280.000	48,757			
P61894-10-4	LATAM AIRLINES GROUP SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	137,517.000	3,442			
P8716X-10-8	SOCIEDAD QUIMICA Y MINERA DE CHILE	07/06/2026	CITIGROUP GLOBAL MARKETS INC.	0.000	27,201			
P9832B-12-9	WEG SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	150.000	1,447			
Q0437B-10-0	APA GROUP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	3,682.000	28,795			
Q26203-40-8	COLES GROUP LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,588.000	44,231			
Q38992-10-5	FISHER & PAYKEL HEALTHCARE C	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,401.000	36,631			
Q57085-10-4	MACQUARIE GROUP LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	203.000	36,001			

SCHEDULE D - PART 3

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

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Q95870-10-3	WESFARMERS LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	573.000	31,720			
R2326D-10-5	MARINE HARVEST	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	220.000	4,803			
S61552-50-1	SAMSUNG FIRE & MARINE INSURANCE LT	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	112.000	53,699			
S61905-63-4	CHIBA BANK	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,816.000	31,937			
S67284-69-5	PHISON ELECTRONICS CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	492.000	32,352			
SBSNMG-T9-7	THE MAGNUM ICE CREAM COMPANY NV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,701.000	33,977			
SBV6PR-93-8	SUNBELT RENTALS HOLDINGS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,046.000	71,341			
SBV9B6-24-8	AXIA ENERGIA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,813.000	19,003			
SC04FG-W3-4	ARC RESOURCES LTD	09/08/2026	CASH AND STOCK MERGER	804.000	25,143			
T9532W-10-6	UNIPOL GRUPPO FINANZIARIO SP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	575.000	18,750			
W04008-15-2	ALFA LAVAL AB	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	429.000	25,269			
W1R924-25-2	ATLAS COPCO AB-A SHS	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	90.000	1,875			
W25918-12-4	EPIROC AB-A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	369.000	9,950			
W3R06F-10-0	ESSITY AB	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	140.000	4,083			
X40338-10-9	JERONIMO MARTINS	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	539.000	11,363			
X44874-10-9	KESKO OYJ-B SHS	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,754.000	45,773			
X5404W-10-4	METSO CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	2,515.000	50,844			
X9518S-10-8	UPM-KYMMENE OYJ	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	2,531.000	71,280			
Y0697U-11-2	BANK RAKYAT INDONESIA PERSER	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	6,050.000	1,153			
Y0R93X-10-9	ALTEOGEN INC (PRE DELIVERY NAME)	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	225.000	49,833			
Y1397N-10-1	CHINA CONSTRUCTION BANK CORPORATION	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	13,210.000	16,197			
Y1460P-10-8	CHINA DEVELOPMENT FINANCIAL	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	39,633.000	44,106			
Y1477R-20-4	CHINA LIFE INSURANCE CO-H	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	3,093.000	11,787			
Y1504C-11-3	CHINA SHENHUA ENERGY CO-H	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	4,364.000	25,322			
Y1636J-10-1	CIMB GROUP HOLDINGS BHD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	9,986.000	19,409			
Y1660Q-10-4	CLP HOLDINGS LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,391.000	13,572			
Y29975-10-2	HANA FINANCIAL GROUP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	10.000	996			
Y3196V-18-5	HINDALCO INDUSTRIES LTD	09/02/2026	CLSA AMERICAS, LLC	1,870.000	19,842			
Y33370-10-0	HONG KONG & CHINA GAS	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	3,943.000	3,570			
Y3506N-13-9	HONG KONG EXCHANGES & CLEAR	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	159.000	8,184			
Y41763-10-6	IOI CORPORATION BHD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	9,214.000	10,900			
Y4432G-11-5	JENTECH PRECISION INDUSTRIAL	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	209.000	37,694			
Y46007-10-3	KB FINANCIAL GROUP INC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	198.000	24,740			
Y4771C-11-3	KING SLIDE WORKS	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	112.000	49,091			
Y4R97L-11-1	INTERGLOBE AVIATION LTD	09/02/2026	CLSA AMERICAS, LLC	1,875.000	98,003			
Y5281M-11-1	LINK REIT	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	21,772.000	106,313			
Y62066-10-8	NANYA TECHNOLOGY CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,823.000	45,866			
Y6421X-11-6	NTPC LTD	09/02/2026	CLSA AMERICAS, LLC	6,970.000	24,111			
Y6975Z-10-3	PICC PROPERTY & CASUALTY -H	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	676.000	1,487			
Y69790-10-6	PING AN INSURANCE GROUP CO-H	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	4,004.000	28,194			
Y6S28C-10-1	PHARMAESSENTIA CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	809.000	33,247			
Y7092Q-10-9	POWER ASSETS HOLDINGS LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,337.000	10,174			
Y72783-10-6	RHB BANK BHD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	6,514.000	13,395			
Y7749X-10-1	SHINHAN FINANCIAL GROUP LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	13.000	1,057			
Y7T71K-10-6	SAMSUNG C&T CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	22.000	6,087			
Y82594-12-1	SUN HUNG KAI PROPERTIES	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	448.000	6,496			
Y8547N-22-0	TATA STEEL LTD	09/02/2026	CLSA AMERICAS, LLC	12,650.000	24,419			
Y85859-10-9	TENAGA NASIONAL BHD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	3,787.000	12,837			

SCHEDULE D - PART 3

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

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Y88425-14-8	TITAN CO LTD	09/02/2026	CLSA AMERICAS, LLC	1,429.000	75,570			
Y9046E-10-9	ULTRATECH CEMENT LTD	09/02/2026	CLSA AMERICAS, LLC	176.000	20,928			
Y95873-10-8	WINBOND ELECTRONICS CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	7,181.000	39,735			
Y972JZ-10-5	WOORI FINANCIAL GROUP INC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	326.000	8,255			
Y9899X-10-5	ZOMATO LTD	09/02/2026	CLSA AMERICAS, LLC	18,996.000	65,002			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					19,088,538	XXX		XXX
296922-10-7	ESPRESSO ISSUER LLC	09/21/2026	US BANK NATIONAL ASSOCIATION	2,897,989.000	2,897,989			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					2,897,989	XXX		XXX
464288-25-7	ISHARES MSCI ACWI ETF	09/30/2026	JEFFERIES & COMPANY, INC.	5,330.000	850,668			
5819999999. Subtotal - common stocks - exchange traded funds					850,668	XXX		XXX
5989999997. Total - common stocks - Part 3					22,837,195	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					22,837,195	XXX		XXX
5999999999. Total - preferred and common stocks					22,811,028	XXX		XXX
6009999999 - Totals					9,305,158,530	XXX	40,646,992	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
12517L-AA-2	CES MU2 LLC	09/16/2026	SINKING FUND REDEMPTION		361,891	361,891	361,891	361,891						361,891				5,879	12/16/2026	1.A
12517L-AB-0	CES MU2 LLC	08/13/2026	SINKING FUND REDEMPTION		190,136	190,136	190,136	190,136						190,136				2,843	05/13/2027	1.A
83162C-QL-0	SMALL BUSINESS ADMINISTRATION	08/01/2026	MATURITY at 100.0000		13,906	13,906	13,906	13,906						13,906				793	08/01/2026	1.A
83162C-QN-6	SMALL BUSINESS ADMINISTRATION	09/01/2026	MATURITY at 100.0000		32,676	32,676	34,988	33,298		(622)		(622)		32,676				1,810	09/01/2026	1.A
83162C-RG-0	SBAP 2007-20I	09/01/2026	MBS PAYDOWN		29,710	29,710	30,515	29,836		(126)		(126)		29,710				1,652	09/01/2027	1.A
83162C-RN-5	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		36,555	36,555	38,247	36,742		(186)		(186)		36,555				1,890	01/01/2028	1.A
83162C-RP-0	SMALL BUSINESS ADMINISTRATION	08/01/2026	MBS PAYDOWN		14,340	14,340	14,935	14,407		(68)		(68)		14,340				740	02/01/2028	1.A
83162C-RX-3	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		27,825	27,825	29,242	27,953		(128)		(128)		27,825				1,633	07/01/2028	1.A
83162C-SA-2	SMALL BUSINESS ADMINISTRATION	09/01/2026	MBS PAYDOWN		13,499	13,499	13,305	13,454		45		45		13,499				756	09/01/2028	1.A
83162C-SG-9	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		55,238	55,238	59,089	55,498		(355)		(355)		55,143		95	95	3,160	01/01/2029	1.A
83162C-SK-0	SMALL BUSINESS ADMINISTRATION	09/01/2026	MBS PAYDOWN		31,088	31,088	31,694	31,148		(60)		(60)		31,088				1,449	03/01/2029	1.A
83162C-SR-5	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		84,798	84,798	84,798	84,798						84,798				3,646	07/01/2029	1.A
83162C-SS-3	SMALL BUSINESS ADMINISTRATION	08/01/2026	MBS PAYDOWN		24,273	24,273	24,187	24,251		21		21		24,273				1,080	08/01/2029	1.A
83162C-SU-8	SMALL BUSINESS ADMINISTRATION	09/01/2026	MBS PAYDOWN		243,013	243,013	243,013	243,013						243,013				10,207	09/01/2029	1.A
83162C-TA-1	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		79,489	79,489	79,489	79,489						79,489				3,482	01/01/2030	1.A
83162C-TB-9	SMALL BUSINESS ADMINISTRATION	08/01/2026	MBS PAYDOWN		30,571	30,571	30,571	30,571						30,571				1,266	02/01/2030	1.A
83162C-TD-5	SMALL BUSINESS ADMINISTRATION	09/01/2026	MBS PAYDOWN		22,490	22,490	22,490	22,490						22,490				942	03/01/2030	1.A
83162C-TK-9	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		195,011	195,011	194,542	194,908		103		103		195,011				7,410	07/01/2030	1.A
83162C-TX-1	SMALL BUSINESS ADMINISTRATION PA	09/01/2026	MBS PAYDOWN		72,361	72,361	72,157	72,334		27		27		72,361				2,960	03/01/2031	1.A
83162C-UD-3	SMALL BUSINESS ADMINISTRATION PARTICIPAT	07/01/2026	MBS PAYDOWN		86,752	86,752	85,378	86,552		200		200		86,752				3,245	07/01/2031	1.A
83162C-UE-1	SMALL BUSINESS ADMINISTRATION PA	08/01/2026	MBS PAYDOWN		86,814	86,814	85,051	86,558		256		256		86,814				2,856	08/01/2031	1.A
89156H-AB-3	TOTE SHIPHOLDINGS INC	07/22/2026	SINKING FUND REDEMPTION		90,000	90,000	90,000	90,000						90,000				3,105	01/22/2041	1.A
911759-KV-9	US DEPARTMENT OF HOUSING AND URBAN	08/01/2026	MATURITY at 100.0000		2,498,000	2,498,000	2,498,141	2,498,010		(10)		(10)		2,498,000				105,166	08/01/2026	1.A
91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST	09/15/2026	SINKING FUND REDEMPTION		128,207	128,207	128,207	128,207						128,207				4,775	11/15/2030	1.A
91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST	09/15/2026	SINKING FUND REDEMPTION		154,666	154,666	154,666	154,666						154,666				3,486	07/15/2032	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					4,603,309	4,603,309	4,610,638	4,604,116		(903)		(903)		4,603,214		95	95	176,231	XXX	XXX
91087B-AU-4	MEX 5.40000 02/09/2028	07/09/2026	SECURITY CALLED AT 101.60000000		406,400	400,000	399,212	399,639		86		86		399,724		276	276	26,200	02/09/2028	2.C FE
Y62014-AB-4	NAKILAT INC	09/04/2026	VARIOUS		3,197,285	3,102,562	3,191,761			(4,336)		(4,336)		3,186,355		10,930	10,930	62,081	12/31/2033	1.E FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					3,603,685	3,502,562	3,590,973	399,639		(4,250)		(4,250)		3,586,079		11,206	11,206	88,281	XXX	XXX
54438C-NZ-1	CA LOS ANGELES CMNTY CL	07/10/2026	SECURITY CALLED AT 105.30300000		721,326	685,000	830,696	774,303		(2,555)		(2,555)		813,311		(128,311)	(128,311)	77,743	08/01/2042	1.B FE
969275-QQ-2	CA WM S HART UHSD-CABS-A	08/03/2026	SINKING FUND REDEMPTION		1,094,271	1,490,000	725,559	1,060,950		30,853		30,853		1,094,271					08/01/2031	1.D FE
983068-8A-8	WYLIE TX INDEP SCH DIST	09/21/2026	SECURITY CALLED AT 38.84700000		1,485,913	3,825,000	1,153,496	1,431,979		43,506		43,506		1,483,165		2,747	2,747		08/15/2049	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					3,301,510	6,000,000	2,709,751	3,267,232		71,804		71,804		3,390,747		(125,564)	(125,564)	77,743	XXX	XXX
120827-CV-0	CA BURBANK GLENDALE PASADENA ARPT	07/01/2026	SINKING FUND REDEMPTION		230,000	230,000	249,092	230,552		(552)		(552)		230,000				12,793	07/01/2032	1.F FE
13077C-TL-8	CA ST UNIV REV	08/11/2026	SECURITY CALLED AT 103.09200000		402,060	390,000	390,730	390,589		(14)		(14)		390,575		(575)	(575)	31,728	11/01/2041	1.D FE
26822L-DX-9	CO E-470 PUB HWY AUTH	08/14/2026	EXCHANGE TRANSACTIONS		490,991	605,000	301,223	479,367		12,354		12,354		491,720		(729)	(729)		09/01/2031	1.E FE
46613P-XS-0	JEA FLA WTR & SWR SYS REV	07/16/2026	SECURITY CALLED AT 103.39700000		491,135	475,000	489,024	481,826		(351)		(351)		481,475		(6,475)	(6,475)	39,487	10/01/2033	1.B FE
544435-C3-2	CA LOS ANGELES DEPT ARPTS	08/27/2026	SECURITY CALLED AT 104.80800000		167,693	160,000	164,758	163,478		(306)		(306)		163,172		(3,172)	(3,172)	15,942	05/15/2039	1.D FE
54628C-G3-0	LA LA LOCAL GOVT ENVRNMN	09/01/2026	SINKING FUND REDEMPTION		84,255	84,255	84,255	84,255						84,255				4,379	09/01/2039	1.B FE
575898-CS-8	MASSACHUSETTS ST PORT AUTH	07/01/2026	SINKING FUND REDEMPTION		435,000	435,000	435,000	435,000						435,000				26,979	07/01/2031	1.E FE
64990K-FT-5	NEW YORK ST DORM AUTH ST PERS	09/11/2026	EXCHANGE TRANSACTIONS		2,655,299	2,550,000	2,693,909	2,462,306		(16,311)		(16,311)		2,654,605		693	693	73,500	03/15/2049	1.B FE
650009-S6-1	NEW YORK STATE THRUWAY AUTHORITY	07/31/2026	EXCHANGE TRANSACTIONS		8,600,000	8,600,000	8,600,000	8,500,000						8,600,000				299,250	01/01/2042	1.E FE
660043-AB-6	NJ HUDSON SEWERAGE AUTH GROSS REV	08/27/2026	SECURITY CALLED AT 100.00000000		120,000	120,000	129,054	126,514		(173)		(173)		126,341		(6,341)	(6,341)	4,784	06/01/2042	1.E FE
67704L-AA-9	OGLETHORPE PWR CORP GA FIRST MTG	09/30/2026	VARIOUS		154,274													210,056	01/01/2035	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT	07/01/2026	SINKING FUND REDEMPTION		315,000	315,000	315,000	315,000						315,000				17,621	07/01/2043	1.G FE
..79766D-TW-9	CA SAN FRANCISCO CALIF C	07/02/2026	EXCHANGE TRANSACTIONS		1,623,425	2,305,000	1,608,745	1,617,036		6,389		6,389		1,623,425				38,551	05/01/2051	1.D FE
..927688-FY-2	VI WTR & PWR AUTH ELEC SYS SER C BABS	07/01/2026	SINKING FUND REDEMPTION		155,000	155,000	166,668	155,460		(460)		(460)		155,000				10,308	07/01/2028	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					15,924,132	16,424,255	15,627,458	15,441,383		576		576		15,750,568		(16,599)	(16,599)	785,378	XXX	XXX
..01126#-AA-1	ALAMO 6 LLC	09/30/2026	SINKING FUND REDEMPTION		404,805	404,805	404,805	404,805						404,805				16,880	03/31/2042	2.C
..01538T-AA-3	ALFA DESARROLLO SPA	09/27/2026	SINKING FUND REDEMPTION		28,757	28,757	26,521	28,637		120		120		28,757				1,308	09/27/2051	2.C FE
..04774#-AA-0	ATLANTA FALCON STADIUM CO LLC	09/01/2026	SINKING FUND REDEMPTION		242,213	242,213	242,213	242,213						242,213				8,695	09/01/2042	1.G PL
..04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC	09/01/2026	SINKING FUND REDEMPTION		172,768	172,768	172,768	172,768						172,768				6,202	09/01/2042	1.G PL
..05606#-AB-9	BIF III HOLTWOOD LLC	09/30/2026	SINKING FUND REDEMPTION		73,034	73,034	73,034	73,034						73,034				2,998	02/15/2033	2.C PL
..10567@-AA-0	BRAVES STADIUM COMPANY LLC	09/30/2026	SINKING FUND REDEMPTION		658,614	658,614	658,614	658,614						658,614				24,830	09/30/2041	2.A PLGI
..11952A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	08/15/2026	SINKING FUND REDEMPTION		1,884	1,884	1,973	1,887		(4)		(4)		1,884				148	02/15/2039	2.C FE
..12806*-AH-4	CAITHNESS LONG ISLAND LLC	07/15/2026	SINKING FUND REDEMPTION		182,972	182,972	182,972	182,972						182,972				10,448	01/15/2032	2.B PL
..17719@-AA-2	CITIZENS SUNRISE TRANSMISSION LLC	07/01/2026	SINKING FUND REDEMPTION		110,786	110,786	110,786	110,786						110,786				5,373	07/01/2042	1.E PL
..18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	09/30/2026	SINKING FUND REDEMPTION		166,489	166,489	166,489	166,489						166,489				7,620	09/30/2050	2.C Z
..223611-B*-4	COWBOYS STADIUM LP	09/30/2026	SINKING FUND REDEMPTION		1,202,289	1,202,289	1,202,289	1,202,289						1,202,289				33,003	03/31/2040	1.G PL
..22964*-AC-2	CSOLAR IV WEST LLC	09/30/2026	SINKING FUND REDEMPTION		489,243	489,243	489,243	489,243						489,243				14,127	03/31/2041	2.B PL
..25161@-AA-8	DEVELOPMENT FUNDING BOND BACKED PA	07/01/2026	SINKING FUND REDEMPTION		1,562,637	1,562,637	1,562,637	1,562,637						1,562,637				61,563	07/01/2033	1.D Z
..27004@-AA-5	EAGLES STADIUM	07/15/2026	SINKING FUND REDEMPTION		307,485	307,485	307,485	307,485						307,485				14,083	01/15/2039	1.G PL
..27004@-AB-3	EAGLES STADIUM OPERATOR LLC & EAGL	07/15/2026	SINKING FUND REDEMPTION		198,584	198,584	198,584	198,584						198,584				9,095	01/15/2039	1.G PL
..28249N-AA-9	EIG PEARL HOLDINGS SARL	08/31/2026	SINKING FUND REDEMPTION		38,959	38,959	37,133	38,726		233		233		38,959				1,381	08/31/2036	1.E FE
..28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC	08/31/2026	SINKING FUND REDEMPTION		793,174	793,174	793,174	793,174						793,174				37,121	11/30/2035	2.C PL
..28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC	08/31/2026	SINKING FUND REDEMPTION		27,590	27,590	29,646	27,746		(156)		(156)		27,590				1,291	11/30/2035	2.C PL
..31655@-AA-9	FIELDHOUSE MANAGEMENT LLC	07/01/2026	SINKING FUND REDEMPTION		186,900	186,900	186,900	186,900						186,900				4,317	01/01/2045	2.B PL
..36321P-AD-2	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2026	SINKING FUND REDEMPTION		82,430	82,430	81,708	82,224		206		206		82,430				1,780	03/31/2034	1.C FE
..36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		122,611	122,611	108,457	121,384		1,227		1,227		122,611				1,802	09/30/2040	1.C FE
..36877@-AB-8	GEMINI CLASS B LLC	08/28/2026	SINKING FUND REDEMPTION		639,436	639,436	639,436							639,436					01/31/2050	2.C PL
..37147*-AA-4	GENERATION BRIDGE II HOLDINGS NEW	09/30/2026	SINKING FUND REDEMPTION		377,000	377,000	377,000	377,000						377,000				16,098	05/31/2042	2.C PL
..37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	09/30/2026	SINKING FUND REDEMPTION		32,365	32,365	32,365	32,365						32,365				869	06/30/2051	1.G PL
..37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC	09/30/2026	SINKING FUND REDEMPTION		296,863	296,863	296,863	296,863						296,863				13,537	03/31/2054	1.G PL
..40470@-AA-3	HA FEDERAL FUNDING V TRUST	09/07/2026	SINKING FUND REDEMPTION		181,636	181,636	181,636	181,636						181,636				5,409	09/07/2041	1.D
..40472#-AA-9	HA FEDERAL FUNDING VII TRUST	09/07/2026	SINKING FUND REDEMPTION		225,075	225,075	225,075	225,075						225,075				9,984	09/07/2042	1.D
..40472*-AA-3	HA FEDERAL FUNDING VI TRUST	08/10/2026	SINKING FUND REDEMPTION		55,488	55,488	55,488	55,488						55,488				2,247	02/10/2042	1.D
..42970#-AA-2	HIGH NOON SOLAR LLC	07/31/2026	SINKING FUND REDEMPTION		1,430,139	1,430,139	1,430,139	1,430,139						1,430,139				29,389	12/31/2036	2.C PL
..44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	08/31/2026	SINKING FUND REDEMPTION		311,037	311,037	311,211	311,047		(10)		(10)		311,037				10,311	05/31/2033	1.G PL
..44416*-AC-0	HUDSON TRANSMISSION PARTNERS LLC	08/31/2026	SINKING FUND REDEMPTION		198,195	198,195	198,195	198,195						198,195				6,407	08/31/2030	1.G PL
..44919*-AC-2	I 595 EXPRESS LLC	09/30/2026	SINKING FUND REDEMPTION		490,646	490,646	490,646	490,646						490,646				12,180	12/31/2031	1.F PL
..44956@-AA-8	IE US HARDWARE 3 LLC	09/28/2026	SINKING FUND REDEMPTION		896,800	896,800	896,800							896,800				6,335	12/31/2031	1.F FE
..50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2026	SINKING FUND REDEMPTION		95,172	95,172	110,747	96,201		(1,029)		(1,029)		95,172				6,543	02/04/2039	2.C FE
..50230*-AA-5	LRE FINANCING I LLC	09/30/2026	SINKING FUND REDEMPTION		292,172	292,172	292,172	292,172						292,172				14,024	03/31/2050	2.C PL
..55339T-AA-0	MN8 PORTFOLIO IV LLC	07/01/2026	VARIOUS		(177,231)	(177,231)	(177,231)	(177,231)						(177,231)				3,843	06/30/2045	2.C PL
..55396*-AA-0	MEC HOLDINGS LLC	09/30/2026	SINKING FUND REDEMPTION		281,448	281,448	281,448	281,448						281,448				6,121	05/31/2039	2.A PL
..55396*-AB-8	MEC HOLDINGS LLC	09/30/2026	SINKING FUND REDEMPTION		29,898	29,898	29,898							29,898				570	05/31/2039	2.A FE
..602736-AA-8	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 1	08/10/2026	SINKING FUND REDEMPTION		406,458	406,458	406,248	405,712		746		746		406,458				18,799	08/10/2030	2.C FE
..61773*-AA-5	MORONGO TRANSMISSION LLC	09/30/2026	SINKING FUND REDEMPTION		61,120	61,120	61,120	61,120						61,120				1,522	07/12/2051	1.G PL
..61773*-AB-3	MORONGO TRANSMISSION LLC	09/30/2026	SINKING FUND REDEMPTION		26,073	26,073	26,073	26,073						26,073				673	07/12/2051	1.G PL
..62425@-AB-1	MOUNTAIN PEAK POWER LLC	09/30/2026	SINKING FUND REDEMPTION		11,206	11,206	11,206	11,206						11,206				604	09/30/2055	2.C PL
..63002#-AA-0	NRM CABIN INTERMEDIATE 2 LP/NRM CA	07/31/2026	SINKING FUND REDEMPTION		467,473	461,513	487,180	478,010				(9,170)		487,180	(19,708)		(19,708)	31,551	07/31/2033	2.C FE
..63002@-AA-2	NRM CABIN INTERMEDIATE 1 LP/NRM CA	07/31/2026	SINKING FUND REDEMPTION		706,997	697,983	736,802	722,934				13,868		736,802	(29,805)		(29,805)	40,182	07/31/2033	1.G FE
..63007@-AA-7	NP KEYSTONE BUILDING 6 LLC	09/30/2026	SINKING FUND REDEMPTION		8,601	8,601	8,601	8,601						8,601				380	12/31/2044	1.G PL
..64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	09/30/2026	SINKING FUND REDEMPTION		241,920	241,920	241,920	241,920						241,920				11,268	06/30/2027	1.F PL
..67755#-AK-8	OHIO STATE ENERGY PARTNERS LLC	09/30/2026	SINKING FUND REDEMPTION		68,575	68,575	68,575	68,575						68,575				3,189	03/26/2034	1.G PL
..69852S-AA-0	PANOCHE ENERGY CENTER	08/28/2026	VARIOUS		324,592	324,592	324,592	324,592						324,592				22,348	07/31/2029	4.A FE
..71953*-AA-6	PIBB MEMBER LLC	09/21/2026	SINKING FUND REDEMPTION		517,049	517,049	517,049	517,049						517,049				24,857	12/20/2049	2.B PL
..72406Q-AA-6	PIPELINE FUNDING CO LLC	07/15/2026	SINKING FUND REDEMPTION		134,850	134,850	134,850	134,850						134,850				10,114	01/15/2030	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..72650T-AA-6	PLAINS END FINANCING LLC	07/15/2026	SINKING FUND REDEMPTION		126,091	126,091	126,091	126,091						126,091				5,684	04/15/2028	3.A FE
..75405U-AA-4	RAS LAFFAN LIQUEFIED NATUR 5.838% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		348,740	348,740	378,900	355,559		(6,819)		(6,819)		348,740				20,359	09/30/2027	1.D FE
..812578-AA-6	SEATTLE ARENA COMPANY LLC	09/30/2026	SINKING FUND REDEMPTION		459,396	459,396	459,396	459,396						459,396				16,079	03/31/2046	2.C PL
..83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	07/30/2026	VARIOUS		26,488	26,488	26,488	26,488						26,488				1,614	12/31/2034	2.B PL
..84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE	07/01/2026	VARIOUS		(6,402)	(6,402)	(6,402)	(6,402)						(6,402)				(66)	11/30/2049	2.C PL
..880340-AA-5	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG	08/15/2026	MATURITY at 100.0000		445,000	445,000	478,598	453,300		(8,300)		(8,300)		445,000				17,800	08/15/2026	2.C FE
..903638-AB-6	USTA NATIONAL TENNIS CENTER INC	07/08/2026	SINKING FUND REDEMPTION		216,952	216,952	216,952	216,952						216,952				8,852	09/08/2039	1.G FE
..903638-AC-4	USTA NATIONAL TENNIS CENTER INC	07/08/2026	SINKING FUND REDEMPTION		440,490	440,490	440,490	440,490						440,490				14,492	07/08/2036	1.G FE
..92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P	09/05/2026	SINKING FUND REDEMPTION		95,420	95,420	96,784	76,097		(82)		(82)		95,420				5,057	02/28/2034	2.C FE
..928388-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR	09/30/2026	SINKING FUND REDEMPTION		183,081	183,081	183,081	183,081						183,081				3,529	10/14/2049	1.F PL
..98584X-AA-3	YINSON BORONIA PRODUCTION BV 144A	07/31/2026	SINKING FUND REDEMPTION		24,039	24,039	24,348	24,049		(10)		(10)		24,039				2,151	07/31/2042	3.A FE
..C68028-AA-0	OILERS ENTERTAINMENT GROUP CANADA	09/30/2026	VARIOUS		55,781	55,765	61,486	57,759					3,728	61,486	(5,705)		(5,705)	1,923	06/30/2051	2.B PL
..E4181L-AA-9	ENFRAGEN ENERGIA SUR SA / ENFRAGEN SPA	09/30/2026	SINKING FUND REDEMPTION		82,095	82,095	70,285	80,664		1,431		1,431		82,095				3,309	12/30/2030	3.A FE
..G3R238-AB-9	GALAXY PIPELINE ASSETS BIDC 1.75% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		774,180	774,180	721,464	751,418		22,762		22,762		774,180				13,548	09/30/2027	1.C FE
..G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		411,385	411,385	326,086	108,217		1,166		1,166		411,385				7,655	09/30/2040	1.C FE
..G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	07/05/2026	SINKING FUND REDEMPTION		84,240	84,240	84,642	84,260		(19)		(19)		84,240				3,712	07/05/2034	2.C FE
..G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	07/05/2026	SINKING FUND REDEMPTION		134,706	134,706	126,802	97,854		541		541		134,706				3,821	04/05/2036	2.C FE
..G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL	08/15/2026	SINKING FUND REDEMPTION		40,500	40,500	37,007	40,003		497		497		40,500				2,012	06/17/2031	4.A FE
..G87602-AA-9	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG	08/15/2026	MATURITY at 100.0000		3,150,000	3,150,000	3,335,558	3,190,933		(40,933)		(40,933)		3,150,000				126,000	08/15/2026	2.C FE
..L0R80Q-AA-1	ACU PETROLEO LUXEMBOURG SARL	07/13/2026	SINKING FUND REDEMPTION		203,476	203,476	202,723	203,335		141		141		203,476				15,261	07/13/2035	3.A FE
..N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	08/10/2026	SINKING FUND REDEMPTION		1,347,840	1,347,840	1,312,429	1,338,880		8,960		8,960		1,347,840				62,338	08/10/2030	2.C FE
..N9733X-AA-5	YINSON BORONIA PRODUCTION BV	07/31/2026	SINKING FUND REDEMPTION		25,967	25,967	27,460	26,009		(43)		(43)		25,967				2,323	07/31/2042	3.A FE
..P0R600-AA-1	ALFA DESARROLLO SPA	09/27/2026	SINKING FUND REDEMPTION		33,171	33,171	25,228	32,891		280		280		33,171				1,509	09/27/2051	2.C FE
..P1915A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	08/15/2026	SINKING FUND REDEMPTION		41,474	41,474	43,410	41,558		(84)		(84)		41,474				3,266	02/15/2039	2.C FE
..P4909L-AA-8	GNL QUINTERO S.A. 4.634% 31 JUL 2029 REG	09/01/2026	VARIOUS		1,108,309	1,109,088	1,084,706	1,098,682		8,963		8,963		1,107,645		664	664	51,832	07/31/2029	2.A FE
..P7358R-AD-8	OLEODUCTO CENTRAL S.A. 4% 14 JUL 2027-27	07/08/2026	DEUTSCHE BANK AG- LONDON		1,977,953	2,005,000	1,855,269	1,926,722		25,718		25,718		1,952,440		25,513	25,513	79,086	07/14/2027	3.C FE
..P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO	07/31/2026	SINKING FUND REDEMPTION		18,877	18,877	19,639	12,534		(395)		(395)		18,877				708	12/31/2031	3.B FE
..Q0458*-AF-6	AQUASURE FINANCE PTY LTD	07/12/2026	SINKING FUND REDEMPTION		160,935	160,935	160,935	160,935						160,935				6,952	01/12/2034	1.G FE
..Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD	09/30/2026	SINKING FUND REDEMPTION		307,287	307,287	307,287	307,287						307,287				6,453	03/31/2036	2.B PL
..Q4436#-AB-0	HALLETT HILL NO 2 PTY LTD	09/27/2026	SINKING FUND REDEMPTION		110,105	109,047	120,003	104,524					15,478	120,003	(9,898)		(9,898)	3,981	06/27/2027	2.B FE
..V2352N-AB-1	CLEAN RENEWABLE POWER (M 4.25% 25 MAR 20	09/25/2026	SINKING FUND REDEMPTION		107,900	107,900	102,111	105,801		2,099		2,099		107,900				4,586	03/25/2027	3.C FE
..Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2026	SINKING FUND REDEMPTION		915,438	915,438	922,031	915,728		(291)		(291)		915,438				62,936	02/04/2039	2.C FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					29,136,191	29,147,969	29,104,822	27,185,378		16,915		16,915	42,244	29,175,129	(65,116)	26,177	(38,939)	1,132,181	XXX	XXX
..00003#-AD-5	A&E TELEVISION NETWORKS LLC	09/28/2026	SECURITY CALLED AT 100.00000000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				656,700	08/22/2027	1.G
..00084D-BA-7	ABN AMRO BANK NV	09/18/2026	SECURITY CALLED AT 100.00000000		46,985,000	46,985,000	47,027,674	47,001,096		(16,096)		(16,096)		46,985,000				2,978,379	09/18/2027	2.B FE
..00138C-AU-2	CORERIDGE GLOBAL FUNDING	07/02/2026	MATURITY at 100.0000		15,400,000	15,400,000	15,401,956	15,402,022		(2,022)		(2,022)		15,400,000				885,500	07/02/2026	1.F FE
..00138C-AV-0	CORERIDGE GLOBAL FUNDING	09/17/2026	BARCLAYS CAPITAL		4,058,180	3,010,000	3,007,171	3,009,022		242		242		3,009,264		1,048,916	1,048,916	177,097	09/19/2028	1.F FE
..00138C-BC-1	CORERIDGE GLOBAL FUNDING	09/17/2026	BARCLAYS CAPITAL		11,030,450	10,176,000	10,156,259	10,160,706		2,573		2,573		10,163,279		867,171	867,171	394,744	12/03/2029	1.F FE
..00138C-BD-9	CORERIDGE GLOBAL FUNDING	09/17/2026	BARCLAYS CAPITAL		20,950,500	20,000,000	20,006,640	20,004,558		(1,566)		(1,566)		20,002,992		947,508	947,508	1,173,278	01/07/2028	1.F FE
..00138C-BN-7	CORERIDGE GLOBAL FUNDING	09/17/2026	BARCLAYS CAPITAL		25,730,000	25,000,000	25,013,500			(1,283)		(1,283)		25,012,217		717,783	717,783	363,333	05/29/2029	1.F FE
..002528-AA-1	AZ BATTERY PROPERTY LLC	09/20/2026	SINKING FUND REDEMPTION		58,181	58,181	58,181	58,181						58,181				2,612	02/20/2046	2.B PL
..00253X-AB-7	AMERICAN AIRLINES INC	07/20/2026	SINKING FUND REDEMPTION		659,167	659,167	635,480	654,881		4,286		4,286		659,167				28,427	04/20/2029	3.B FE
..00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	08/10/2026	UBS SECURITIES LLC		5,579,213	5,490,000	5,479,750	5,486,111		1,029		1,029		5,487,140		92,073	92,073	315,980	04/15/2028	3.A FE
..008016-A@-6	AEROSPACE CORPORATION	09/26/2026	SINKING FUND REDEMPTION		151,800	151,800	151,800	151,800						151,800				4,898	05/26/2033	1.F FE
..008016-B#-3	AEROSPACE CORPORATION	09/02/2026	SINKING FUND REDEMPTION		89,700	89,700	89,700	89,700						89,700				2,093	04/02/2033	1.F FE
..008016-B@-5	AEROSPACE CORPORATION	09/02/2026	SINKING FUND REDEMPTION		96,600	96,600	96,600	96,600						96,600				2,479	04/02/2033	1.F FE
..008016-C@-4	AEROSPACE CORPORATION	09/08/2026	VARIOUS		76,330	76,330	72,365	49,303		75		75		76,330				1,279	09/08/2042	1.F FE
..008016-D*-5	AEROSPACE CORPORATION	09/08/2026	SINKING FUND REDEMPTION		55,377	55,377	55,377	55,377						55,377				1,069	09/08/2042	1.F FE
..00846U-AK-7	AGILENT TECHNOLOGIES INC	09/22/2026	MATURITY at 100.0000		14,653,000	14,653,000	14,619,541	14,651,021		1,979		1,979		14,653,000				446,917	09/22/2026	2.A FE
..00913R-AD-8	AIR LIQUIDE FINANCE SA	09/27/2026	MATURITY at 100.0000		5,100,000	5,100,000	5,080,722	5,098,414		1,586		1,586		5,100,000				127,500	09/27/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..00914A-AM-4	AIR LEASE CORPORATION	08/15/2026	MATURITY at 100.0000		13,475,000	13,475,000	13,370,838	13,462,399				12,601		13,475,000				252,656	08/15/2026	2.B FE
..01400E-AA-1	ALCON FINANCE CORPORATION	09/23/2026	MATURITY at 100.0000		11,636,000	11,636,000	10,978,023	11,515,740				120,260		11,636,000				319,990	09/23/2026	2.A FE
..01741R-AH-5	ATI INC	07/08/2026	SECURITY CALLED AT 100.00000000		200,000	200,000	200,000	200,000						200,000				7,083	12/01/2027	3.C FE
..01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC	09/28/2026	SECURITY CALLED AT 100.00000000		3,900,000	3,900,000	3,909,488	3,900,000						3,900,000				157,923	10/15/2027	4.B FE
..019736-AE-7	ALLISON TRANSMISSION INC	09/30/2026	SECURITY CALLED AT 100.00000000		1,250,000	1,250,000	1,257,031	1,250,000						1,250,000				59,210	10/01/2027	3.A FE
..02079K-AC-1	ALPHABET INC	08/15/2026	MATURITY at 100.0000		3,544,000	3,544,000	3,460,299	3,538,233		5,767		5,767		3,544,000				70,809	08/15/2026	1.C FE
..02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	08/06/2026	SECURITY CALLED AT 100.00000000		1,205,000	1,205,000	1,192,888	1,200,727		1,100		1,100		1,201,827		3,173	3,173	90,898	07/01/2028	4.C FE
..02665W-BH-3	AMERICAN HONDA FINANCE CORPORATION	09/09/2026	MATURITY at 100.0000		6,762,000	6,762,000	6,706,700	6,757,886		4,114		4,114		6,762,000				155,526	09/09/2026	1.G FE
..02665W-DZ-1	AMERICAN HONDA FINANCE CORPORATION	09/09/2026	MATURITY at 100.0000		11,975,000	11,975,000	11,965,779	11,973,800		1,200		1,200		11,975,000				155,675	09/09/2026	1.G FE
..03076C-AH-9	AMERIPRISE FINANCIAL INC	09/15/2026	MATURITY at 100.0000		9,382,000	9,382,000	9,736,948	9,416,341		(34,341)		(34,341)		9,382,000				269,733	09/15/2026	1.G FE
..031100-L@-7	AMETEK INC	09/30/2026	MATURITY at 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				38,300	09/30/2026	2.A
..031162-CJ-7	AMGEN INC	08/19/2026	MATURITY at 100.0000		3,142,000	3,142,000	3,140,083	3,141,918		82		82		3,142,000				81,692	08/19/2026	2.A FE
..034863-AW-0	ANGLO AMERICAN PLC	09/17/2026	BARCLAYS CAPITAL		9,256,008	8,200,000	8,323,138	3,192,573		(6,415)		(6,415)		8,327,408		928,600	928,600	303,969	04/01/2030	2.B FE
..034863-BD-1	ANGLO AMERICAN CAPITAL PLC	09/17/2026	BARCLAYS CAPITAL		792,440	800,000	795,808	796,907		249		249		797,157		(4,717)	(4,717)	38,622	05/02/2033	2.B FE
..03666H-AC-5	ANTARES HOLDINGS LP	07/15/2026	MATURITY at 100.0000		18,545,000	18,545,000	17,020,596	18,304,409		240,591		240,591		18,545,000				732,528	07/15/2026	2.B FE
..03666H-AG-6	ANTARES HOLDINGS LP	09/17/2026	BARCLAYS CAPITAL		21,573,497	20,590,000	20,882,913	20,830,091		(52,674)		(52,674)		20,777,416		796,081	796,081	1,487,056	02/08/2029	2.B FE
..03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP / ANT	08/08/2026	SECURITY CALLED AT 100.00000000		950,000	950,000	890,645	925,701		6,927		6,927		932,628		17,372	17,372	58,115	01/15/2028	3.B FE
..03743Q-AZ-1	APA CORP (US)	09/14/2026	VARIOUS		15,882,088	16,000,000	15,078,238	15,133,636		131,121		131,121		15,264,757		617,331	617,331	765,555	01/15/2030	2.C FE
..039483-BL-5	ARCHER DANIELS MIDLAND CO	08/11/2026	MATURITY at 100.0000		9,013,000	9,013,000	8,763,649	8,991,417		21,583		21,583		9,013,000				225,325	08/11/2026	1.F FE
..04010L-BA-0	ARES CAPITAL CORPORATION	07/15/2026	MATURITY at 100.0000		20,000,000	20,000,000	19,871,000	19,986,389		13,611		13,611		20,000,000				430,000	07/15/2026	2.B FE
..04010L-BN-2	ARES CAPITAL CORPORATION	09/17/2026	BARCLAYS CAPITAL		10,840,200	10,000,000	9,929,100			7,031		7,031		9,936,131		904,069	904,069	195,792	01/15/2030	2.B FE
..04041N-AA-0	WESTERN MIDSTREAM OPERATING LP	08/24/2026	JP MORGAN SECURITIES LLC		5,442,311	5,209,000	5,464,501			(14,341)		(14,341)		5,450,161		(7,850)	(7,850)	136,375	04/01/2030	2.C FE
..040555-CV-4	ARIZONA PUBLIC SERVICE CO	09/15/2026	MATURITY at 100.0000		28,026,000	28,026,000	26,461,946	27,704,007		321,993		321,993		28,026,000				714,663	09/15/2026	2.A FE
..040555-CZ-5	ARIZONA PUBLIC SERVICE COMPANY	08/24/2026	JP MORGAN SECURITIES LLC		2,988,310	3,180,000	2,914,025	2,957,423		37,430		37,430		2,994,853		(6,543)	(6,543)	84,977	08/15/2029	2.A FE
..040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	07/24/2026	SINKING FUND REDEMPTION		340,000	340,000	340,000	340,000						340,000				19,516	07/24/2055	1.D
..04342J-AA-5	ASB BANK LTD	09/17/2026	BARCLAYS CAPITAL		5,964,700	5,000,000	5,000,000	5,000,000						5,000,000		964,700	964,700	198,884	06/17/2032	1.F FE
..045054-AN-3	ASHTEAD CAPITAL INC	08/12/2026	MATURITY at 100.0000		21,850,000	21,850,000	20,341,052	21,525,990		324,010		324,010		21,850,000				327,750	08/12/2026	2.C FE
..04505A-AA-7	ASHTEAD CAPITAL INC	09/17/2026	BARCLAYS CAPITAL		3,084,309	2,050,000	2,029,685	2,035,511		1,321		1,321		2,036,832		1,047,476	1,047,476	124,338	08/11/2032	2.C FE
..04560*-AH-7	ASSOCIATED ELEC COOPERATIVE INC	09/20/2026	SINKING FUND REDEMPTION		265,000	265,000	265,000	265,000						265,000				9,242	03/15/2041	1.D
..04560*-AJ-3	ASSOCIATED ELECTRIC CORP	08/23/2026	SINKING FUND REDEMPTION		370,292	370,292	370,292	370,292						370,292				9,692	05/23/2047	1.D
..053611-AN-9	AVERY DENNISON CORPORATION	09/17/2026	BARCLAYS CAPITAL		463,735	460,000	457,962	458,540		154		154		458,694		5,042	5,042	26,670	03/15/2033	2.B FE
..05369A-AL-5	AVIATION CAPITAL GROUP LLC	09/20/2026	MATURITY at 100.0000		15,000,000	15,000,000	14,962,350	14,994,549		5,451		5,451		15,000,000				292,500	09/20/2026	2.C FE
..05369A-AN-1	AVIATION CAPITAL GROUP LLC	09/17/2026	BARCLAYS CAPITAL		16,192,524	15,974,000	16,320,012	16,248,732		(85,837)		(85,837)		16,162,895		29,629	29,629	923,497	04/15/2028	2.C FE
..05581K-AH-4	BNP PARIBAS SA	09/17/2026	BARCLAYS CAPITAL		618,146	620,000	616,187	617,445		432		432		617,877		269	269	38,242	01/09/2030	1.E FE
..05583J-AM-4	BPCE SA	09/17/2026	BARCLAYS CAPITAL		12,196,558	11,350,000	11,354,256	11,353,833		(115)		(115)		11,353,718		842,840	842,840	759,319	07/19/2033	2.A FE
..05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS L	09/29/2026	OPPENHEIMER & CO. INC		1,696,410	1,647,000	1,659,353	1,656,044		(1,829)		(1,829)		1,654,215		42,195	42,195	102,680	05/15/2031	4.B FE
..05964H-AN-5	BANCO SANTANDER SA	09/14/2026	SECURITY CALLED AT 100.00000000		25,200,000	25,200,000	25,076,800	25,104,879		36,995		36,995		25,141,874		58,126	58,126	433,944	09/14/2027	1.G FE
..05971K-AC-3	BANCO SANTANDER SA	08/24/2026	JP MORGAN SECURITIES LLC		3,848,920	4,000,000	3,843,480			18,982		18,982		3,862,462		(13,542)	(13,542)	87,425	06/27/2029	1.E FE
..05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVER SA	07/31/2026	SINKING FUND REDEMPTION		43,560	43,560	44,649	43,585		(25)		(25)		43,560				3,158	01/31/2041	2.C FE
..06368F-AC-3	BANK OF MONTREAL	09/15/2026	MATURITY at 100.0000		15,000,000	15,000,000	14,974,650	14,996,326		3,674		3,674		15,000,000				187,500	09/15/2026	1.F FE
..06368L-GV-2	BANK OF MONTREAL	09/17/2026	BARCLAYS CAPITAL		7,050,420	6,000,000	5,999,760	5,999,992						5,999,992		1,050,428	1,050,428	352,937	02/01/2028	1.F FE
..06368L-WU-6	BANK OF MONTREAL	09/17/2026	BARCLAYS CAPITAL		6,561,331	5,490,000	5,490,000	5,490,000						5,490,000		1,071,331	1,071,331	307,760	09/25/2028	1.F FE
..06406F-AE-3	BANK OF NEW YORK MELLON CORP/THE	08/17/2026	MATURITY at 100.0000		5,077,000	5,077,000	5,034,654	5,074,003		2,997		2,997		5,077,000				124,387	08/17/2026	1.D FE
..064159-BK-5	BANK OF NOVA SCOTIA	09/15/2026	MATURITY at 100.0000		15,000,000	15,000,000	14,999,250	14,999,912		89		89		15,000,000				195,000	09/15/2026	1.F FE
..064159-QE-9	BANK OF NOVA SCOTIA	08/03/2026	MATURITY at 100.0000		8,273,000	8,273,000	8,251,491	8,271,154		1,846		1,846		8,273,000				223,371	08/03/2026	1.F FE
..06418G-BD-8	BANK OF NOVA SCOTIA	09/17/2026	BARCLAYS CAPITAL		30,087,630	30,000,000	30,000,000							30,000,000		87,630	87,630	392,945	06/05/2029	1.F FE
..06675D-CG-5	BANQUE FEDERATIVE DU CREDIT MUTUEL	07/13/2026	MATURITY at 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				389,811	07/13/2026	1.E 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
..06675F-BB-2	BANQUE FEDERATIVE DU CREDIT MUTUEL	09/17/2026	BARCLAYS CAPITAL		11,210,001	11,100,000	11,321,445	11,264,767		(44,376)		(44,376)		11,220,390		(10,389)	(10,389)	758,731	07/13/2028	1.E FE
..067316-AD-1	BACARDI LTD	07/15/2026	MATURITY at 100.0000		6,800,000	6,800,000	6,774,636	6,798,448		1,552		1,552		6,800,000				187,000	07/15/2026	2.C FE
..06738E-BD-6	BARCLAYS PLC	09/17/2026	BARCLAYS CAPITAL		14,932,500	15,000,000	15,014,550			(643)		(643)		15,013,907		(81,407)	(81,407)	252,743	05/16/2029	2.A FE
..06738E-CA-1	BARCLAYS PLC	09/17/2026	BARCLAYS CAPITAL		2,741,173	2,750,000	2,750,000	2,750,000						2,750,000		(8,828)	(8,828)	175,133	08/09/2033	2.A FE
			SECURITY CALLED AT 100.00000000																	
..06738E-CJ-2	BARCLAYS PLC	09/13/2026			30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,948,800	09/13/2027	2.A FE
..06738E-CX-1	BARCLAYS PLC	09/17/2026	BARCLAYS CAPITAL		3,174,530	3,180,000	3,203,246	3,197,537		(5,452)		(5,452)		3,192,085		(17,554)	(17,554)	172,068	02/25/2029	2.A FE
..06738E-DL-6	BARCLAYS PLC	09/17/2026	BARCLAYS CAPITAL		21,075,576	21,400,000	21,401,100			(34)		(34)		21,401,067		(325,491)	(325,491)	239,384	06/26/2030	2.A FE
..071813-BQ-1	BAXTER INTERNATIONAL INC	08/15/2026	MATURITY at 100.0000		14,176,000	14,176,000	13,509,661	14,120,184		55,816		55,816		14,176,000				368,576	08/15/2026	2.C FE
			SECURITY CALLED AT 100.00000000																	
..07330M-AA-5	BRANCH BANKING AND TRUST COMPANY	09/30/2026			26,008,801	26,000,000	25,237,160	25,836,025		147,371		147,371		25,983,396		16,604	16,604	905,667	10/30/2026	1.G FE
..081437-AS-4	BEMIS COMPANY INC	09/15/2026	MATURITY at 100.0000		10,189,000	10,189,000	10,169,212	10,187,232		1,765		1,765		10,188,997		3	3	315,859	09/15/2026	2.B FE
..08576B-AB-8	BERRY GLOBAL INC	09/17/2026	BARCLAYS CAPITAL		19,550,321	19,300,000	19,281,883	19,287,046		1,476		1,476		19,288,522		261,799	261,799	848,878	06/15/2031	2.B FE
..08576P-AL-5	BERRY GLOBAL INC	09/17/2026	BARCLAYS CAPITAL		8,778,975	8,730,000	8,666,769	8,693,951		10,746		10,746		8,704,697		74,278	74,278	444,139	04/15/2028	2.B FE
..08576P-AQ-4	BERRY GLOBAL INC	09/17/2026	BARCLAYS CAPITAL		29,767	30,000	30,012	30,013		2		2		30,015		(249)	(249)	1,992	01/15/2034	2.B FE
..088932-AA-6	THE BIDVEST GROUP (UK) PLC	09/24/2026	HSBC BANK PLC		5,888,503	5,933,000	5,957,101	5,955,928		(3,076)		(3,076)		5,952,851		(64,349)	(64,349)	376,020	09/17/2032	3.B FE
..092113-AV-1	BLACK HILLS CORPORATION	09/17/2026	BARCLAYS CAPITAL		4,455,644	4,410,000	4,395,756	4,403,530		1,999		1,999		4,405,529		50,114	50,114	264,582	03/15/2028	2.B FE
..09659W-2H-6	BNP PARIBAS SA	09/17/2026	BARCLAYS CAPITAL		4,571,526	4,600,000	4,600,000	4,600,000						4,600,000		(28,474)	(28,474)	284,273	01/10/2030	1.G FE
..09659W-2R-4	BNP PARIBAS SA	09/17/2026	BARCLAYS CAPITAL		15,446,665	16,430,000	15,568,722	5,504,348		68,748		68,748		15,677,962		(231,297)	(231,297)	242,173	09/15/2029	1.G FE
..09659W-2Z-6	BNP PARIBAS SA	07/21/2026	MORGAN STANLEY & CO. LLC		27,068,577	26,939,000	26,919,335	26,925,952		3,848		3,848		26,929,801		138,776	138,776	960,651	11/19/2030	1.G FE
..09951L-AB-9	BOOZ ALLEN HAMILTON INC	09/17/2026	BARCLAYS CAPITAL		29,172,511	30,370,000	28,869,746	29,089,688		239,395		239,395		29,329,082		(156,572)	(156,572)	1,474,632	07/01/2029	2.C FE
..11135F-BD-2	BROADCOM INC	09/17/2026	BARCLAYS CAPITAL		1,086,470	1,100,000	1,095,105	1,098,014		302		302		1,098,315		(11,845)	(11,845)	50,875	04/15/2030	1.G FE
			144A SECURITY EXCHANGE																	
..11135F-BP-5	BROADCOM INC	07/21/2026	TRANSACTION		8,404,197	9,815,000	8,293,577	8,336,606		67,591		67,591		8,404,197				153,948	11/15/2035	1.G FE
			144A SECURITY EXCHANGE																	
..11135F-BT-7	BROADCOM INC	07/21/2026	TRANSACTION		199,756	200,000	199,562	199,731		24		24		199,756				4,150	04/15/2032	1.G FE
..114259-AT-1	BROOKLYN UNION GAS CO	08/24/2026	JP MORGAN SECURITIES LLC		14,198,241	14,552,000	14,231,565			19,332		19,332		14,250,897		(52,656)	(52,656)	267,157	03/04/2029	2.A FE
..12505B-AH-3	CBRE SERVICES INC	08/24/2026	JP MORGAN SECURITIES LLC		7,693,770	7,570,000	7,692,906	7,674,131		(19,576)		(19,576)		7,654,555		39,214	39,214	374,715	04/01/2029	2.A FE
..12592B-AM-6	CNH INDUSTRIAL CAPITAL LLC	07/15/2026	MATURITY at 100.0000		13,228,000	13,228,000	11,880,623	13,003,643		224,357		224,357		13,228,000				191,806	07/15/2026	2.B FE
..127055-AK-7	CABOT CORPORATION	09/15/2026	MATURITY at 100.0000		11,141,000	11,141,000	11,170,180	11,143,333		(2,333)		(2,333)		11,141,000				378,794	09/15/2026	2.B FE
			SECURITY CALLED AT 100.00000000																	
..12803R-AB-0	CAIXABANK SA	09/13/2026			21,800,000	21,800,000	21,891,075	21,843,888		(43,888)		(43,888)		21,800,000				1,457,112	09/13/2027	1.G FE
..12803R-AG-9	CAIXABANK SA	08/24/2026	JP MORGAN SECURITIES LLC		25,506,748	25,072,000	25,634,813			(47,684)		(47,684)		25,587,128		(80,380)	(80,380)	632,149	03/15/2030	1.G FE
..13607L-NG-4	CANADIAN IMPERIAL BANK OF COMMERCE	09/17/2026	BARCLAYS CAPITAL		1,830,311	1,830,000	1,830,000	1,830,000						1,830,000		311	311	81,350	04/28/2028	1.F FE
..13607L-WV-1	CANADIAN IMPERIAL BANK OF COMMERCE	09/17/2026	BARCLAYS CAPITAL		13,659,744	13,440,000	13,440,000	13,440,000						13,440,000		219,744	219,744	770,997	10/03/2028	1.F FE
..13607Q-3Z-3	CANADIAN IMPERIAL BANK OF COMMERCE	09/17/2026	BARCLAYS CAPITAL		39,294,684	39,600,000	39,600,000							39,600,000		(305,316)	(305,316)	477,968	06/16/2029	1.F FE
..14040H-CX-1	CAPITAL ONE FINANCIAL CORPORATION	09/17/2026	BARCLAYS CAPITAL		5,270,370	5,250,000	5,250,000	5,250,000						5,250,000		20,370	20,370	324,549	02/01/2029	2.A FE
..14040H-CY-9	CAPITAL ONE FINANCIAL CORPORATION	09/17/2026	BARCLAYS CAPITAL		399,284	400,000	400,000	400,000						400,000		(716)	(716)	26,306	02/01/2034	2.A FE
..14040H-CZ-6	CAPITAL ONE FINANCIAL CORPORATION	09/17/2026	BARCLAYS CAPITAL		6,558,554	6,450,000	6,616,991			(13,192)		(13,192)		6,603,799		(45,245)	(45,245)	113,090	06/08/2029	2.A FE
..144567-AA-2	CARRIX INC	07/16/2026	RBC CAPITAL MARKETS CORP		962,400	960,000	960,000							960,000		2,400	2,400		08/01/2033	3.A FE
			SECURITY CALLED AT 100.00000000																	
..14739L-AB-8	CASCADES INC.	09/04/2026			762,000	762,000	786,443	762,000						762,000				46,532	01/15/2028	3.C FE
..14912L-6T-3	CATERPILLAR FINANCIAL SERVICES COR	08/09/2026	MATURITY at 100.0000		2,520,000	2,520,000	2,519,773	2,520,000						2,520,000				60,480	08/09/2026	1.E FE
..15089Q-AK-0	CELANESE US HOLDINGS LLC	08/05/2026	MATURITY at 100.0000		12,000,000	12,000,000	11,987,880	11,998,514		1,486		1,486		12,000,000				168,000	08/05/2026	3.B FE
			SECURITY CALLED AT 100.00000000																	
..15135B-AR-2	CENTENE CORPORATION	08/13/2026			406,000	406,000	402,590	405,085		298		298		405,383		617	617	11,407	12/15/2027	3.A FE
..15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI	09/01/2026	MATURITY at 100.0000		14,200,000	14,200,000	14,211,799	14,200,767		(767)		(767)		14,200,000				340,800	09/01/2026	1.F FE
..15189Y-AG-1	CENTERPOINT ENERGY RESOURCES CORPO	09/17/2026	BARCLAYS CAPITAL		13,476,632	13,420,000	13,377,056	13,403,554		5,211		5,211		13,408,765		67,868	67,868	737,820	03/01/2028	1.G FE
..16411Q-AG-6	CHENIERE ENERGY PARTNERS LP	08/24/2026	JP MORGAN SECURITIES LLC		3,151,157	3,180,000	3,119,771	3,129,545		8,090		8,090		3,137,636		13,522	13,522	128,790	10/01/2029	2.B FE
..16411Q-AK-7	CHENIERE ENERGY PARTNERS	09/17/2026	BARCLAYS CAPITAL		188,264	200,000	184,250	189,525		1,296		1,296		190,821		(2,557)	(2,557)	8,378	03/01/2031	2.B
..16411Q-AN-1	CHENIERE ENERGY PARTNERS	09/17/2026	BARCLAYS CAPITAL		1,187,437	1,330,000	1,075,416	1,141,127		19,050		19,050		1,160,176		27,261	27,261	48,988	01/31/2032	2.B FE
..165303-H8-0	CHESAPEAKE UTILITIES CORPORATION	08/15/2026	SINKING FUND REDEMPTION		1,740,000	1,740,000	1,740,000	1,740,000						1,740,000				51,504	08/15/2035	1.G FE
..168829-AA-7	CHILE ELECTRICITY LUX MPC SARL 144A	07/20/2026	SINKING FUND REDEMPTION		105,000	105,000	105,989	105,067		(67)		(67)		105,000				6,311	01/20/2033	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
171484-AG-3	CHURCHILL DOWNS INCORPORATED	09/14/2026	WELLS FARGO SECURITIES LLC		6,670,000	6,670,000	6,685,075	6,670,000						6,670,000				350,546	04/01/2027	4.A FE
17275R-BL-5	CISCO SYSTEMS INC	09/20/2026	MATURITY at 100.0000		1,354,000	1,354,000	1,350,980	1,353,784		216		216		1,354,000				33,850	09/20/2026	1.E FE
17325F-BB-3	CITIBANK NA	09/17/2026	BARCLAYS CAPITAL		10,288,838	10,130,000	10,130,000	10,130,000						10,130,000		158,838	158,838	569,882	09/29/2028	1.D FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC	07/27/2026	MATURITY at 100.0000		7,900,000	7,900,000	7,884,042	7,898,636		1,364		1,364		7,900,000				225,150	07/27/2026	2.A FE
174610-BF-1	CITIZENS FINANCIAL GROUP INC	08/24/2026	JP MORGAN SECURITIES LLC		23,205,675	22,752,000	23,312,382			(43,738)		(43,738)		23,268,644		(62,969)	(62,969)	782,601	01/23/2030	2.A FE
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	09/06/2026	MATURITY at 100.0000		2,300,000	2,300,000	2,293,169	2,299,509		491		491		2,300,000				60,375	09/06/2026	1.C FE
21036P-BK-3	CONSTELLATION BRANDS INC	09/18/2026	SECURITY CALLED AT 100.00000000		9,500,000	9,500,000	9,494,490	9,498,629		713		713		9,499,342		658	658	354,706	05/09/2027	2.B FE
210385-AJ-9	CONSTELLATION ENERGY GENERATION LL	07/15/2026	144A SECURITY EXCHANGE TRANSACTION		189,843	190,000	189,809			34		34		189,843				4,750	02/01/2031	2.A FE
21246#-AS-5	CONVENIENCE STORE INVESTMENTS INC	08/24/2026	SINKING FUND REDEMPTION		223,419	223,419	223,419	223,419						223,419				7,540	05/24/2034	2.B PLGI
21246#-AU-0	CONVENIENCE STORE INVESTMENTS INC	08/24/2026	SINKING FUND REDEMPTION		54,885	54,885	54,885	54,885						54,885				1,585	08/24/2034	2.B PLGI
21871D-AD-5	CORELOGIC INC	07/13/2026	MORGAN STANLEY & CO. LLC		4,752,000	4,800,000	4,263,000	4,481,545		68,819		68,819		4,550,364		201,636	201,636	151,800	05/01/2028	4.C FE
21873#-AA-4	CORE ELECTRIC COOPERATIVE	09/17/2026	SINKING FUND REDEMPTION		3,387	3,387	3,387	3,387						3,387				135	12/17/2040	1.D
223611-B@-2	COWBOYS STADIUM LP	09/30/2026	SINKING FUND REDEMPTION		165,722	165,722	165,722	165,722						165,722				4,922	03/31/2040	1.G PL
224044-CG-0	COX COMMUNICATIONS INC	09/15/2026	MATURITY at 100.0000		9,025,000	9,025,000	9,009,748	9,024,462		538		538		9,025,000				302,338	09/15/2026	2.C FE
22534P-AF-0	CREDIT AGRICOLE SA	07/05/2026	MATURITY at 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				287,042	07/05/2026	1.E FE
22535W-AJ-6	CREDIT AGRICOLE SA	09/17/2026	BARCLAYS CAPITAL		24,618,867	24,180,000	24,278,722	18,067,432		(11,171)		(11,171)		24,307,117		311,750	311,750	1,272,832	10/03/2029	1.G FE
22535W-AP-2	CREDIT AGRICOLE SA	09/17/2026	BARCLAYS CAPITAL		4,998,300	5,000,000	5,053,200			(11,390)		(11,390)		5,041,810		(43,510)	(43,510)	180,871	01/09/2029	1.G FE
225401-AV-0	UBS GROUP AG	09/17/2026	SECURITY CALLED AT 101.51200000		9,798,953	9,653,000	10,016,918	9,914,883		(113,045)		(113,045)		9,801,838		(148,838)	(148,838)	829,984	08/11/2028	1.G FE
22550L-2G-5	UBS AG (STAMFORD BRANCH)	08/07/2026	MATURITY at 100.0000		16,650,000	16,650,000	16,612,205	16,645,349		4,651		4,651		16,650,000				208,125	08/07/2026	1.C FE
233331-BN-6	DTE ENERGY COMPANY	08/24/2026	VARIOUS		15,139,890	15,000,000	15,157,950			(8,124)		(8,124)		15,149,826		(9,936)	(9,936)	285,928	04/01/2030	2.B FE
23341C-AE-3	DNB BANK ASA	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		17,091,883	17,103,000	17,117,024	17,115,331		(1,553)		(1,553)		17,113,777		(21,894)	(21,894)	592,534	11/05/2030	1.D FE
233853-AZ-3	DAIMLER TRUCK FINANCE NORTH AMERIC	08/24/2026	JP MORGAN SECURITIES LLC		7,144,588	7,100,000	7,076,996	7,083,062		2,719		2,719		7,085,781		58,807	58,807	333,552	09/25/2029	1.G FE
233853-BC-3	DAIMLER TRUCK FINANCE NORTH AMERIC	09/17/2026	BARCLAYS CAPITAL		24,976,000	25,000,000	24,975,050	24,982,693		5,890		5,890		24,988,583		(12,583)	(12,583)	1,460,938	01/13/2028	1.G FE
23389#-AA-9	DAIRYLAND POWER COOPERATIVE	09/30/2026	SINKING FUND REDEMPTION		97,500	97,500	97,500	97,500						97,500				2,501	03/30/2043	1.G
23636A-BH-3	DANSKE BANK A/S	09/17/2026	BARCLAYS CAPITAL		13,594,973	13,484,000	13,809,999	4,177,413		(38,766)		(38,766)		13,754,525		(159,552)	(159,552)	537,910	03/01/2030	1.G FE
24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE	09/15/2026	SINKING FUND REDEMPTION		39,167	39,167	39,167	39,167						39,167				705	12/15/2050	1.E
24605#-AB-1	DELAWARE ELECTRIC COOPERATIVE INC.	09/15/2026	SINKING FUND REDEMPTION		32,000	32,000	32,000	32,000						32,000				612	08/15/2046	1.E
24605#-AC-9	DELAWARE ELECTRIC COOPERATIVE INC.	09/15/2026	SINKING FUND REDEMPTION		68,000	68,000	68,000	68,000						68,000				1,454	12/14/2046	1.E
24605#-AD-7	DELAWARE ELECTRIC COOPERATIVE INC.	08/03/2026	SINKING FUND REDEMPTION		53,992	53,992	53,992	53,992						53,992				2,296	11/03/2055	1.E
24703D-BL-4	DELL INTERNATIONAL LLC/EMC CORP	09/17/2026	BARCLAYS CAPITAL		1,207,608	1,200,000	1,198,119	1,198,978		245		245		1,199,223		8,385	8,385	78,008	02/01/2033	2.A FE
25160P-AN-7	DEUTSCHE BANK AG (NEW YORK BRANCH)	07/13/2026	SECURITY CALLED AT 100.00000000		12,142,000	12,142,000	12,424,423	12,268,240		(126,240)		(126,240)		12,142,000				867,667	07/13/2027	2.A FE
25179M-BK-8	DEVON ENERGY CORPORATION	08/24/2026	JP MORGAN SECURITIES LLC		16,112,642	16,280,000	16,157,522			7,111		7,111		16,164,633		(51,991)	(51,991)	316,556	03/15/2029	2.A FE
252747-AF-7	ULTRAMAR DIAMOND SHAMROCK CORP	07/01/2026	MATURITY at 100.0000		7,839,665	7,839,665	8,303,939	7,913,853		(74,188)		(74,188)		7,839,665				599,734	07/01/2026	2.B FE
25466A-AP-6	CAPITAL ONE NA	09/17/2026	BARCLAYS CAPITAL		22,724,940	22,875,000	22,675,288	22,716,730		39,781		39,781		22,756,511		(31,571)	(31,571)	1,078,461	09/13/2028	1.G FE
25468P-DM-5	WALT DISNEY CO	07/30/2026	MATURITY at 100.0000		4,020,000	4,020,000	3,908,930	4,012,868		7,132		7,132		4,020,000				74,370	07/30/2026	1.F FE
254709-AS-7	DISCOVER FINANCIAL SERVICES	09/17/2026	BARCLAYS CAPITAL		631,902	600,000	597,718	598,416		202		202		598,618		33,284	33,284	32,272	11/29/2032	2.A FE
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC	09/15/2026	MATURITY at 100.0000		7,106,000	7,106,000	7,065,513	7,103,173		2,827		2,827		7,106,000				181,203	09/15/2026	2.C FE
26614N-AC-6	DUPONT DE NEMOURS INC	09/14/2026	144A SECURITY EXCHANGE TRANSACTION		140,000	140,000	140,000	140,000						140,000				3,308	11/15/2028	2.A FE
26884L-BB-4	EQT CORP	09/17/2026	BARCLAYS CAPITAL		127,057	120,000	128,643	128,081		(1,339)		(1,339)		126,742		315	315	7,175	06/01/2030	2.C FE
279158-AT-6	ECOPETROL SA	09/24/2026	DEUTSCHE BANK AG- LONDON		1,942,785	1,845,000	1,945,163	1,921,239		(17,434)		(17,434)		1,903,805		38,980	38,980	188,305	01/19/2029	3.B FE
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP	09/17/2026	BARCLAYS CAPITAL		19,734,600	20,000,000	20,000,000	20,000,000						20,000,000		(265,400)	(265,400)	987,812	03/25/2030	2.A FE
29261A-AA-8	ENCOMPASS HEALTH CORP	09/30/2026	SECURITY CALLED AT 100.00000000		(500)	(500)	(500)	(500)						(500)				(20)	02/01/2028	3.C FE
29273V-AQ-3	ENERGY TRANSFER LP	09/17/2026	BARCLAYS CAPITAL		1,709,673	1,700,000	1,704,310	1,704,392		(61)		(61)		1,704,331		5,342	5,342	106,710	02/15/2033	2.B FE
29278D-AA-3	ENEL CHILE SA	09/17/2026	VARIOUS		2,191,364	2,200,000	2,175,880	2,193,306		2,068		2,068		2,195,374		(4,010)	(4,010)	81,250	06/12/2028	2.B FE
29278G-BD-9	ENEL FINANCE INTERNATIONAL NV	08/24/2026	JP MORGAN SECURITIES LLC		3,203,659	3,180,000	3,203,977	3,200,105		(3,570)		(3,570)		3,196,535		7,125	7,125	108,197	06/26/2029	2.A FE
29278N-AF-0	ENERGY TRANSFER LP	09/17/2026	BARCLAYS CAPITAL		2,393,640	2,400,000	2,395,656	2,399,492		142		142		2,399,634		(5,994)	(5,994)	90,090	06/15/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
29364G-AJ-2	ENTERGY CORPORATION	09/01/2026	MATURITY at 100.0000		14,961,000	14,961,000	13,906,413	14,762,019		198,981		198,981		14,961,000				441,350	09/01/2026	2.B FE
29364W-BE-7	ENTERGY LOUISIANA LLC	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,480,489	5,129,000	4,509,571			8,086		8,086		4,517,656		(37,167)	(37,167)	8,434	12/15/2030	1.F FE
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	09/17/2026	BARCLAYS CAPITAL		647,049	650,000	650,605	650,871		52		52		650,923		(3,874)	(3,874)	39,412	01/31/2033	1.G FE
294429-AW-5	EQUIFAX INC	09/17/2026	BARCLAYS CAPITAL		2,516,094	2,520,000	2,512,516	2,516,849		892		892		2,517,741		(1,647)	(1,647)	102,459	06/01/2028	2.B FE
294429-AZ-8	EQUIFAX INC	08/24/2026	JP MORGAN SECURITIES LLC		10,470,055	10,455,000	10,429,072			611		611		10,429,683		40,372	40,372	37,754	08/15/2029	2.B FE
29449W-AQ-0	EQUITABLE FINANCIAL LIFE GLOBAL FU	09/17/2026	BARCLAYS CAPITAL		25,429,475	25,361,000	25,483,461	25,452,534		(29,004)		(29,004)		25,423,530		5,944	5,944	1,439,765	03/03/2028	1.E FE
29452E-AC-5	EQUITABLE HOLDINGS INC	09/17/2026	BARCLAYS CAPITAL		893,961	900,000	901,431	901,077		(90)		(90)		900,987		(7,026)	(7,026)	59,716	01/11/2033	2.A FE
30340G-AB-6	FFF ENTERPRISES INC.	09/30/2026	SINKING FUND REDEMPTION		43,125	43,125	42,263	43,019		106		106		43,125				3,363	12/31/2030	4.B
31428X-DS-2	FEDEX CORP	07/14/2026	SECURITY CALLED AT 86.21300000		15,259,701	17,700,000	14,899,860	14,905,413		40,535		40,535		14,945,949		313,753	313,753	633,095	04/01/2046	2.B FE
31428X-DU-7	FEDEX CORP	07/14/2026	SECURITY CALLED AT 79.91800000		15,096,510	18,890,000	14,816,910	14,838,545		49,908		49,908		14,888,452		208,058	208,058	699,166	02/15/2048	2.B FE
316773-DK-3	FIFTH THIRD BANCORP	09/17/2026	BARCLAYS CAPITAL		15,633,141	15,320,000	15,758,300	320,000		(32,494)		(32,494)		15,725,806		(92,665)	(92,665)	633,287	07/27/2029	2.A FE
316773-DQ-0	FIFTH THIRD BANCORP	09/17/2026	BARCLAYS CAPITAL		20,260,400	20,000,000	20,538,167			(51,324)		(51,324)		20,486,843		(226,443)	(226,443)	757,720	01/30/2030	2.A FE
316773-DS-6	FIFTH THIRD BANCORP	09/24/2026	VARIOUS		24,031,261	24,766,000	24,273,789			49,222		49,222		24,323,011		(291,750)	(291,750)	623,870	02/01/2029	2.A FE
337738-AT-5	FISERV INC	07/01/2026	MATURITY at 100.0000		44,786,000	44,786,000	43,530,503	44,511,828		274,172		274,172		44,786,000				1,433,152	07/01/2026	2.B FE
345409-AC-0	FORD OTOMOTIV SANAYI AS 144A	07/20/2026	BARCLAYS BANK PLC		501,875	500,000	500,000	500,000						500,000		1,875	1,875	26,422	04/25/2029	3.C FE
34964C-AE-6	FORTUNE BRANDS HOME & SECURITY INC	08/24/2026	JP MORGAN SECURITIES LLC		4,970,692	5,216,000	4,968,344			14,883		14,883		4,983,228		(12,536)	(12,536)	75,342	09/15/2029	2.B FE
361448-AY-9	GATX CORPORATION	09/15/2026	MATURITY at 100.0000		9,166,000	9,166,000	9,103,213	9,160,907		5,093		5,093		9,166,000				297,895	09/15/2026	2.A FE
36190C-AA-5	GNL QUINTERO SA	07/31/2026	SINKING FUND REDEMPTION		293,412	293,412	300,090	294,749		(1,337)		(1,337)		293,412				12,747	07/31/2029	2.A FE
366651-AE-7	GARTNER INC	09/17/2026	BARCLAYS CAPITAL		429,984	470,000	403,725	428,557		5,487		5,487		434,043		(4,059)	(4,059)	16,989	10/01/2030	2.C FE
369550-AX-6	GENERAL DYNAMICS CORPORATION	08/15/2026	MATURITY at 100.0000		11,586,000	11,586,000	11,357,298	11,569,365		16,635		16,635		11,586,000				246,203	08/15/2026	1.F FE
37045V-AY-6	GENERAL MOTORS CO	08/24/2026	JP MORGAN SECURITIES LLC		2,581,773	2,550,000	2,547,654	2,549,099		333		333		2,549,432		32,341	32,341	118,575	10/15/2029	2.B FE
37045X-EG-7	GENERAL MOTORS FINANCIAL CO INC	09/17/2026	BARCLAYS CAPITAL		1,670,213	1,650,000	1,646,733	1,647,978		304		304		1,648,282		21,930	21,930	91,699	04/06/2030	2.B FE
37362@-AA-0	GEORGIA TRANSMISSION CORPORATION	09/30/2026	SINKING FUND REDEMPTION		595,833	595,833	616,897	597,111		(1,278)		(1,278)		595,833				24,980	06/30/2030	1.E
37362@-AB-8	GEORGIA TRANSMISSION CORPORATION	09/30/2026	SINKING FUND REDEMPTION		117,778	117,778	117,778	117,778						117,778				4,249	12/30/2039	1.E
37362@-AC-6	GEORGIA TRANSMISSION CORPORATION	09/30/2026	SINKING FUND REDEMPTION		103,202	103,202	103,202	103,202						103,202				2,554	12/31/2050	1.E
37362@-AD-4	GEORGIA TRANSMISSION CORP	09/30/2026	SINKING FUND REDEMPTION		58,333	58,333	58,333	58,333						58,333				2,475	09/30/2053	1.E
37940X-AN-2	GLOBAL PAYMENTS INC	09/17/2026	BARCLAYS CAPITAL		4,952,500	5,000,000	4,997,450	4,998,639		248		248		4,998,887		46,387	46,387	289,292	08/15/2029	2.C FE
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	08/10/2026	SINKING FUND REDEMPTION		694,818	694,818	694,818	694,818						694,818				30,225	08/10/2031	1.E
38151L-AJ-9	GOLDMAN SACHS GROUP INC/THE	09/17/2026	BARCLAYS CAPITAL		19,825,800	20,000,000	20,000,000							20,000,000		174,200	174,200	271,600	06/03/2029	1.E FE
38173M-AB-8	GOLUB CAPITAL BDC INC.	08/24/2026	MATURITY at 100.0000		10,000,000	10,000,000	9,924,100	9,989,496		10,504		10,504		10,000,000				250,000	08/24/2026	2.B FE
389375-AM-8	GRAY TELEVISION INC	08/27/2026	SECURITY CALLED AT 105.25000000		1,029,345	978,000	978,000	978,000						978,000				166,016	07/15/2029	4.A FE
39121J-A@-9	GREAT RIVER ENERGY	07/01/2026	MATURITY at 100.0000		1,481,481	1,481,481	1,481,481	1,481,481						1,481,481				89,778	07/01/2026	1.G
39121J-AE-0	GREAT RIVER ENERGY	07/01/2026	SINKING FUND REDEMPTION		106,655	106,655	106,655	106,655						106,655				6,670	07/01/2038	1.G FE
39121J-AH-3	GREAT RIVER ENERGY	07/01/2026	SECURITY CALLED AT 100.00000000		878,000	878,000	878,000	878,000						878,000				39,317	07/01/2030	1.G FE
39531J-AB-0	GREENKO WIND PROJECTS (MAURITIUS)	09/27/2026	SINKING FUND REDEMPTION		93,740	93,740	93,920	93,779		(39)		(39)		93,740				6,796	09/27/2028	3.C FE
404119-CK-3	HCA INC	09/17/2026	BARCLAYS CAPITAL		698,521	770,000	652,005	679,225		8,970		8,970		688,196		10,325	10,325	28,145	03/15/2032	2.B FE
404119-CT-4	HCA INC	09/17/2026	BARCLAYS CAPITAL		2,525,244	2,530,000	2,526,079	2,527,440		502		502		2,527,943		(2,699)	(2,699)	132,906	04/01/2031	2.B FE
404280-BT-5	HSBC HOLDINGS PLC	09/17/2026	BARCLAYS CAPITAL		4,118,525	4,160,000	4,163,826	4,161,647		(345)		(345)		4,161,302		42,777	42,777	142,460	06/19/2029	1.G FE
404280-CL-1	HSBC HOLDINGS PLC	08/17/2026	SECURITY CALLED AT 97.56300000		4,878,150	5,000,000	4,759,850	4,788,544		46,936		46,936		4,835,480		42,670	42,670	90,865	09/22/2028	1.G FE
404280-EF-2	HSBC HOLDINGS PLC	08/17/2026	SECURITY CALLED AT 100.97500000		9,534,060	9,442,000	9,442,000	9,442,000						9,442,000				488,411	05/17/2028	1.G FE
40637C-C#-5	HALMA PLC	07/12/2026	SINKING FUND REDEMPTION		4,437,834	4,412,777	3,904,232	4,562,740					(658,508)	3,904,232	533,602		533,602	102,596	07/12/2032	2.A
413890-FA-7	HARRIS COUNTY HOUSTON SPORTS AUTH	08/07/2026	SINKING FUND REDEMPTION		1,418,060	1,418,060	1,418,060	1,418,060						1,418,060				63,472	02/07/2032	2.B FE
422806-AC-3	HEICO CORP	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		14,973,150	15,000,000	14,990,400			40		40		14,990,440		17,290	17,290	12,375	08/01/2031	2.A FE
427866-AX-6	HERSHEY COMPANY THE	08/15/2026	MATURITY at 100.0000		3,926,000	3,926,000	3,814,539	3,917,689		8,311		8,311		3,926,000				90,298	08/15/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
437076-BN-1	HOME DEPOT INC	09/15/2026	MATURITY at 100.0000		2,269,000	2,269,000	2,234,065	2,266,249		2,751		2,751		2,269,000				48,216	09/15/2026	1.F FE
43849R-AE-5	HONEYWELL AEROSPACE	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		38,953,388	39,000,000	38,949,690			3,698		3,698		38,953,388					03/16/2031	1.G FE
43849R-AJ-4	HONEYWELL AEROSPACE LLC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		10,850,757	10,850,000	10,850,774			(17)		(17)		10,850,757					03/16/2056	1.G FE
43849R-AK-1	HONEYWELL AEROSPACE LLC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		7,026,720	7,025,000	7,026,785			(65)		(65)		7,026,720					03/16/2066	1.G FE
444859-BT-8	HUMANA INC	09/17/2026	BARCLAYS CAPITAL		7,669,877	7,975,000	7,754,172			34,861		34,861		7,789,033		(119,156)	(119,156)	290,977	03/23/2029	2.B FE
445658-CG-0	JB HUNT TRANSPORT SERVICES INC	08/24/2026	VARIOUS		74,285,433	74,455,000	74,293,771	74,327,445		27,384		27,384		74,354,830		(69,397)	(69,397)	3,186,218	03/15/2030	2.A FE
446150-BC-7	HUNTINGTON BANCSHARES INC	09/17/2026	BARCLAYS CAPITAL		19,513,152	19,200,000	19,895,478			(119,744)		(119,744)		19,775,734		(262,582)	(262,582)	949,203	08/21/2029	2.A FE
448055-AP-8	CENOVUS ENERGY INC	08/24/2026	JP MORGAN SECURITIES LLC		8,502,744	8,641,000	8,307,566	8,465,017		32,519		32,519		8,497,536		5,208	5,208	327,398	04/15/2029	2.B FE
44891A-BZ-9	HYUNDAI CAPITAL AMERICA	09/17/2026	MATURITY at 100.0000		7,500,000	7,500,000	7,496,775	7,499,525		475		475		7,500,000				123,750	09/17/2026	1.G FE
44891A-EN-3	HYUNDAI CAPITAL AMERICA	08/24/2026	JP MORGAN SECURITIES LLC		24,860,000	25,000,000	24,968,850			1,820		1,820		24,970,670		(110,670)	(110,670)	221,007	06/18/2029	1.G FE
44891C-BD-4	HYUNDAI CAPITAL AMERICA	07/08/2026	HSBC BANK PLC		2,193,796	2,200,000	2,078,934	2,168,694		19,579		19,579		2,188,273		5,523	5,523	52,831	11/02/2026	1.G FE
449934-AD-0	IMS HEALTH INCORPORATED	09/09/2026	GOLDMAN SACHS & CO		4,390,000	4,390,000	4,370,763	4,387,946		1,854		1,854		4,389,799		201	201	198,160	10/15/2026	3.B FE
45168D-B@-2	IDEXX LABORATORIES INC.	09/04/2026	MATURITY at 100.0000		36,700,000	36,700,000	36,700,000	36,700,000						36,700,000				1,365,240	09/04/2026	2.A
451866-SX-6	ILLINOIS CENTRAL RR	09/15/2026	SECURITY CALLED AT 102.92000000		13,315,790	12,938,000	12,687,095	11,695,796		2,390		2,390		12,695,757		242,243	242,243	1,334,322	09/15/2096	1.G FE
456837-BF-9	ING GROEP NV	09/11/2026	SECURITY CALLED AT 100.00000000		40,055,000	40,055,000	40,086,306	40,065,907		(10,907)		(10,907)		40,055,000				2,436,546	09/11/2027	2.A FE
458140-CN-8	INTEL CORPORATION	08/24/2026	JP MORGAN SECURITIES LLC		2,582,282	2,590,000	2,586,398	2,587,799		624		624		2,588,424		(6,142)	(6,142)	130,939	02/21/2031	2.B FE
46501M-AA-6	ISOTOPE FINCO 2 LLC	09/29/2026	MORGAN STANLEY & CO. LLC		582,453	581,000	581,000							581,000		1,453	1,453		10/15/2033	3.C FE
46656P-AA-2	JABIL INC	09/17/2026	BARCLAYS CAPITAL		1,926,040	1,925,000	1,913,951	1,918,719		1,362		1,362		1,920,081		5,958	5,958	118,609	02/01/2029	2.C FE
46849L-VJ-7	JACKSON NATIONAL LIFE GLOBAL FUNDI	08/24/2026	JP MORGAN SECURITIES LLC		15,921,760	16,000,000	15,986,720			1,574		1,574		15,988,294		(66,534)	(66,534)	290,133	04/09/2029	1.F FE
47077W-AA-6	JANE STREET GROUP LLC	08/26/2026	SECURITY CALLED AT 101.12500000		5,571,988	5,510,000	5,570,538	5,522,011		(8,878)		(8,878)		5,513,133		(3,133)	(3,133)	255,526	11/15/2029	3.B FE
47077W-AC-2	JANE STREET GROUP / JSG FINANCE IN 144A	08/26/2026	SECURITY CALLED AT 105.19900000		3,461,057	3,290,000	3,291,675	3,291,387		(247)		(247)		3,291,139		(1,139)	(1,139)	363,797	04/30/2031	3.B FE
47077W-AE-8	JANE STREET GROUP LLC	08/26/2026	SECURITY CALLED AT 106.52400000		3,398,117	3,190,000	3,196,400	3,195,769		(769)		(769)		3,195,000		(5,000)	(5,000)	384,564	05/01/2033	3.B FE
476556-DN-2	JERSEY CENTRAL POWER & LIGHT COMPA	08/17/2026	144A SECURITY EXCHANGE TRANSACTION		27,007,992	27,000,000	27,007,290			702		702		27,007,992					01/15/2030	1.G FE
48241F-AB-0	KBC GROEP NV	08/24/2026	JP MORGAN SECURITIES LLC		3,045,510	3,000,000	3,000,000	3,000,000						3,000,000		45,510	45,510	191,268	01/19/2029	1.G FE
48268K-AE-1	KT CORPORATION 2.5% 18 JUL 2026 144A	07/18/2026	MATURITY at 100.0000		2,910,000	2,910,000	2,986,082	2,916,805		(6,805)		(6,805)		2,910,000				72,750	07/18/2026	1.G FE
49271V-AQ-3	KEURIG DR PEPPER INC	09/17/2026	BARCLAYS CAPITAL		481,218	520,000	469,929	481,548		3,750		3,750		485,298		(4,079)	(4,079)	19,481	04/15/2032	2.C FE
49326E-EG-4	KEYCORP	09/17/2026	BARCLAYS CAPITAL		24,104,337	24,458,000	23,967,374	24,074,439		113,025		113,025		24,187,464		(83,127)	(83,127)	885,787	04/30/2028	2.B FE
49338C-AB-9	KEYSPAN GAS EAST CORPORATION	08/15/2026	MATURITY at 100.0000		6,650,000	6,650,000	6,576,740	6,644,498		5,502		5,502		6,650,000				182,343	08/15/2026	2.A FE
50077L-BC-9	KRAFT HEINZ FOODS CO	07/08/2026	SECURITY CALLED AT 100.00000000		9,390,000	9,390,000	9,084,337	9,283,351		39,604		39,604		9,322,955		67,045	67,045	235,500	05/15/2027	2.B FE
50152#-AB-3	CONVENIENCE STORE INVESTMENTS INC	08/24/2026	SINKING FUND REDEMPTION		185,350	185,350	185,350	185,350						185,350				4,907	02/24/2035	2.B PLGI
50168Q-AC-9	LABL INC (MULTI-COLOR)	09/30/2026	VARIOUS		871,200	2,064,000	1,302,031	1,302,031			393,871	(393,871)		908,160		(36,960)	(36,960)		11/01/2028	6. FE
50168Q-AE-5	LABL INC (MULTI-COLOR)	08/31/2026	VARIOUS		4,838,240	11,484,000	7,311,745	7,311,745			2,258,785	(2,258,785)		5,052,960		(214,720)	(214,720)		11/01/2028	6. FE
50168Q-AF-2	LABL INC (MULTI-COLOR)	08/31/2026	VARIOUS		1,399,144	3,290,000	1,769,145	1,769,145			309,208	(309,208)		1,459,938		(60,794)	(60,794)		10/01/2031	6. FE
501889-AD-1	LKQ CORP	09/17/2026	BARCLAYS CAPITAL		11,777,607	11,714,000	11,423,088	11,555,194		43,757		43,757		11,598,951		178,656	178,656	510,779	06/15/2028	2.C FE
501955-AC-2	LG CHEM LTD	07/07/2026	MATURITY at 100.0000		4,500,000	4,500,000	4,477,320	4,497,578		2,422		2,422		4,500,000				61,875	07/07/2026	2.B FE
502413-BG-1	L3 TECHNOLOGIES INC	09/17/2026	BARCLAYS CAPITAL		14,934,304	15,200,000	14,846,144	14,919,370		78,102		78,102		14,997,472		(63,168)	(63,168)	507,173	06/15/2028	2.B FE
53079E-BG-8	LIBERTY MUTUAL GROUP INC	08/24/2026	JP MORGAN SECURITIES LLC		27,764,240	28,000,000	27,850,480			12,585		12,585		27,863,065		(98,825)	(98,825)	724,948	02/01/2029	2.B FE
539439-BD-0	LLOYDS BANKING GROUP PLC (FXD-FXD)	09/17/2026	BARCLAYS CAPITAL		19,903,800	20,000,000	20,032,200			(3,853)		(3,853)		20,028,347		(124,547)	(124,547)	254,283	06/13/2029	1.G FE
55261F-AS-3	M&T BANK CORPORATION	09/17/2026	BARCLAYS CAPITAL		47,877,811	45,978,000	48,725,506			(270,557)		(270,557)		48,454,949		(577,138)	(577,138)	1,306,534	10/30/2029	2.A FE
553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	07/28/2026	MATURITY at 100.0000		36,000,000	36,000,000	36,000,000	36,000,000						36,000,000				1,044,000	07/28/2026	2.B
55354G-AH-3	MSCI INC 144A	09/17/2026	BARCLAYS CAPITAL		667,968	700,000	647,388	669,806		5,109		5,109		674,915		(6,947)	(6,947)	23,567	11/15/2029	2.C FE
55354G-AL-4	MSCI INC 144A	09/17/2026	BARCLAYS CAPITAL		705,721	760,000	671,650	702,627		7,197		7,197		709,824		(4,103)	(4,103)	23,478	02/15/2031	2.C FE
559222-AY-0	MAGNA INTERNATIONAL INC	09/17/2026	BARCLAYS CAPITAL		2,606,835	2,625,000	2,638,244	2,635,575		(770)		(770)		2,634,805		(27,970)	(27,970)	143,172	03/21/2033	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
57169*-AX-5	MARS INC	09/27/2026	MATURITY at 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				205,200	09/27/2026	1.F
			SECURITY CALLED AT 100.00000000																	
571903-BM-4	MARRIOTT INTERNATIONAL INC	08/29/2026			18,000,000	18,000,000	17,886,060	17,971,522		27,598		27,598		17,999,120		880	880	937,400	09/15/2026	2.B FE
57629W-5B-2	MASSMUTUAL GLOBAL FUNDING II	09/17/2026	BARCLAYS CAPITAL		625,451	630,000	624,173	626,345		809		809		627,154		(1,703)	(1,703)	35,732	01/17/2029	1.B FE
57638P-AA-2	MASTERBRAND INC	07/22/2026	BARCLAYS CAPITAL		660,000	660,000	667,425	665,546		(795)		(795)		664,752		(4,752)	(4,752)	47,227	07/15/2032	3.B FE
			SECURITY CALLED AT 89.80000000																	
582839-AG-1	MEAD JOHNSON NUTRITION CO	08/18/2026			4,265,500	4,750,000	5,278,562	3,986,207		(8,903)		(8,903)		5,176,699		(911,199)	(911,199)	130,685	06/01/2044	1.G FE
58528#-FR-3	MEIJER INC.	09/01/2026	SINKING FUND REDEMPTION		2,818,182	2,818,182	2,818,182	2,818,182						2,818,182				105,964	09/01/2035	1.F
594918-BR-4	MICROSOFT CORPORATION	08/08/2026	MATURITY at 100.0000		1,798,000	1,798,000	1,785,544	1,797,142		858		858		1,798,000				43,152	08/08/2026	1.A FE
60671#-AD-0	THE MITRE CORPORATION	07/31/2026	SINKING FUND REDEMPTION		566,655	566,655	566,655	566,655						566,655				26,307	07/31/2040	1.E
			SECURITY CALLED AT 100.00000000																	
606822-BY-9	MITSUBISHI UFJ FINANCIAL GROUP INC	07/20/2026			10,000,000	10,000,000	9,998,500	9,999,640		360		360		10,000,000				153,800	07/20/2027	1.G FE
606822-CR-3	MITSUBISHI UFJ FINANCIAL GROUP INC	09/17/2026	BARCLAYS CAPITAL		1,482,885	1,500,000	1,500,000	1,500,000						1,500,000		(17,115)	(17,115)	83,220	09/13/2033	1.G FE
			SECURITY CALLED AT 100.00000000																	
60687Y-BS-7	MIZUHO FINANCIAL GROUP INC	07/09/2026			28,369,000	28,369,000	27,678,142	27,887,694		175,264		175,264		28,062,958		306,042	306,042	440,854	07/09/2027	1.G FE
607120-EZ-1	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		122,414	122,414	122,414	122,414						122,414				3,498	11/09/2032	1.E
607120-FL-1	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		98,065	98,065	98,065	98,065						98,065				2,339	05/09/2039	1.E
607120-FM-9	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		63,321	63,321	63,321	63,321						63,321				1,534	05/09/2039	1.E
607120-FN-7	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		46,148	46,148	46,148	46,148						46,148				1,101	05/09/2039	1.E
607120-FP-2	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		80,590	80,590	80,590	80,590						80,590				1,952	05/09/2039	1.E
607120-FQ-0	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		50,322	50,322	50,322	50,322						50,322				1,936	11/09/2042	1.E
607120-FR-8	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		37,364	37,364	37,364	37,364						37,364				1,471	11/09/2042	1.E
60871R-AG-5	MOLSON COORS BREWING CO	07/15/2026	MATURITY at 100.0000		38,125,000	38,125,000	36,436,646	37,895,318		229,682		229,682		38,125,000				1,143,750	07/15/2026	2.B FE
610202-BS-1	MONONGAHELA POWER COMPANY	08/24/2026	JP MORGAN SECURITIES LLC		5,522,707	5,575,000	5,519,529			1,176		1,176		5,520,705		2,001	2,001	69,602	08/15/2029	1.G FE
61201#-AA-3	MONTANA DAKOTA UTILITIES CO	08/24/2026	MATURITY at 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				158,250	08/24/2026	1.G
61761J-3R-8	MORGAN STANLEY	07/27/2026	MATURITY at 100.0000		3,180,000	3,180,000	3,136,962	3,177,205		2,795		2,795		3,180,000				99,375	07/27/2026	1.G FE
61778E-UR-0	MORGAN STANLEY BANK NA	08/24/2026	JP MORGAN SECURITIES LLC		24,920,500	25,000,000	25,010,823			(568)		(568)		25,010,255		(89,755)	(89,755)	362,425	05/10/2030	1.D FE
63307A-2X-2	NATIONAL BANK OF CANADA	09/17/2026	BARCLAYS CAPITAL		8,903,386	8,810,000	8,987,169	8,947,596		(31,157)		(31,157)		8,916,438		(13,052)	(13,052)	370,020	12/18/2028	1.F FE
636274-AD-4	NATIONAL GRID PLC	09/17/2026	BARCLAYS CAPITAL		6,795,403	6,740,000	6,740,000	6,740,000						6,740,000		55,403	55,403	289,474	06/12/2028	2.B FE
63743H-FN-7	NATIONAL RURAL UTILITIES COOPERATI	09/17/2026	BARCLAYS CAPITAL		337,831	340,000	339,068	339,482		113		113		339,594		(1,763)	(1,763)	18,368	02/07/2029	1.F FE
63906Y-AV-0	NATWEST MARKETS PLC	09/17/2026	BARCLAYS CAPITAL		26,154,440	26,500,000	26,501,416			(79)		(79)		26,501,337		(346,897)	(346,897)	585,822	03/27/2029	1.E FE
65011#-AB-2	NEW YORK TRANSCO LLC	07/09/2026	SINKING FUND REDEMPTION		622,000	622,000	622,000	622,000						622,000				33,899	01/09/2054	1.E PL
			BOFA SECURITIES INC (MERRILL																	
651229-BC-9	NEWELL BRANDS INC	08/05/2026	LYNCH)		982,610	970,000	970,000	970,000						970,000		12,610	12,610	55,138	09/15/2027	4.A FE
65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL	09/16/2026	MATURITY at 100.0000		21,250,000	21,250,000	20,021,500	20,920,954		329,046		329,046		21,250,000				393,125	09/16/2026	3.B FE
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY LL	09/15/2026	MATURITY at 100.0000		6,895,000	6,895,000	6,888,381	6,894,080		920		920		6,895,000				479,203	09/15/2026	3.B FE
65819#-AB-6	NORTH CAROLINA ELECTRIC MEMBERSHIP	07/11/2026	SINKING FUND REDEMPTION		916,667	916,667	912,270	836,000		110		110		916,667				20,821	07/11/2034	1.G
67021C-AU-1	NSTAR ELECTRIC CO	09/17/2026	BARCLAYS CAPITAL		1,846,452	1,830,000	1,829,341	1,829,735		65		65		1,829,800		16,652	16,652	98,779	10/01/2028	1.F FE
67066G-AE-4	NVIDIA CORPORATION	09/16/2026	MATURITY at 100.0000		1,501,000	1,501,000	1,490,084	1,500,154		846		846		1,501,000				48,032	09/16/2026	1.C FE
67077M-BF-4	NUTRIEN LTD	09/17/2026	VARIOUS		22,024,790	22,000,000	21,963,320	21,969,925		6,826		6,826		21,976,751		48,039	48,039	1,089,156	03/12/2032	2.B FE
			SECURITY CALLED AT 100.00000000																	
671058-AF-8	OSI GROUP LLC	09/10/2026			11,900,000	11,900,000	11,900,000	11,900,000						11,900,000				500,475	03/22/2028	2.B PL
674599-EA-9	OCCIDENTAL PETROLEUM CORPORATION	09/17/2026	BARCLAYS CAPITAL		7,362,293	6,676,000	7,525,588	7,418,599		(119,201)		(119,201)		7,299,398		62,894	62,894	696,182	07/15/2030	2.C FE
674599-EL-5	OCCIDENTAL PETROLEUM CORPORATION	09/17/2026	BARCLAYS CAPITAL		9,449,096	9,492,000	9,469,499	9,473,495		1,957		1,957		9,475,451		(26,355)	(26,355)	507,782	10/01/2034	2.C FE
			SECURITY CALLED AT 101.84600000																	
675232-AB-8	OCEANEERING INTERNATIONAL INC.	07/06/2026			2,271,166	2,230,000	2,062,750	2,141,582		20,839		20,839		2,162,421		67,579	67,579	165,674	02/01/2028	3.C FE
			SECURITY CALLED AT 101.84600000																	
675232-AD-4	OCEANEERING INTL INC	07/06/2026			1,364,736	1,340,000	1,248,809	1,289,827		11,626		11,626		1,301,453		38,547	38,547	99,553	02/01/2028	3.B FE
677347-CH-7	OHIO EDISON COMPANY	09/17/2026	BARCLAYS CAPITAL		946,856	950,000	948,015	948,489		128		128		948,618		(1,762)	(1,762)	61,394	01/15/2033	1.G FE
678858-BX-8	OKLAHOMA GAS AND ELECTRIC COMPANY	09/17/2026	BARCLAYS CAPITAL		536,679	540,000	540,423	540,460		32		32		540,492		(3,813)	(3,813)	34,263	01/15/2033	1.G FE
68235P-AN-8	ONE GAS INC	09/17/2026	BARCLAYS CAPITAL		679,068	680,000	687,147	684,880		(983)		(983)		683,897		(4,829)	(4,829)	33,428	04/01/2029	1.G FE
682680-BG-7	ONEOK INC	09/17/2026	GOLDMAN SACHS & CO		614,574	600,000	601,595	601,372		(123)		(123)		601,249		13,325	13,325	30,805	11/15/2032	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
			SECURITY CALLED AT 76.37700000																	
682680-BX-0	ONEOK INC	09/17/2026			3,742,473	4,900,000	3,812,017	3,537,952		17,914		17,914		3,871,380		(128,907)	(128,907)	200,907	09/15/2046	2.A FE
682680-CQ-4	ONEOK INC	09/17/2026	MARKETAXESS CORP		3,184,738	3,180,000	3,229,678	3,223,234		(9,131)		(9,131)		3,214,103		(29,365)	(29,365)	136,265	06/01/2029	2.A FE
682680-CR-2	ONEOK INC	09/17/2026	MORGAN STANLEY & CO. LLC		6,265,573	6,075,000	6,434,057	6,397,869		(50,200)		(50,200)		6,347,670		(82,097)	(82,097)	413,522	09/01/2030	2.A FE
68389X-BM-6	ORACLE CORPORATION	07/15/2026	MATURITY at 100.0000		18,552,000	18,552,000	17,212,785	18,364,979		187,021		187,021		18,552,000				491,628	07/15/2026	2.B FE
690742-AF-8	OWENS CORNING	08/15/2026	MATURITY at 100.0000		14,650,000	14,650,000	14,281,834	14,584,557		65,443		65,443		14,650,000				498,100	08/15/2026	2.A FE
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC (	07/23/2026	MATURITY at 100.0000		7,900,000	7,900,000	7,884,911	7,898,752		1,248		1,248		7,900,000				205,400	07/23/2026	1.G FE
693475-CJ-2	PNC FINANCIAL SERVICES GROUP INC (	09/17/2026	BARCLAYS CAPITAL		19,776,400	20,000,000	20,000,000							20,000,000		(223,600)	(223,600)	287,342	10/26/2029	1.G FE
6944PL-2W-8	PACIFIC LIFE GLOBAL FUNDING II	08/28/2026	MATURITY at 100.0000		15,000,000	15,000,000	15,002,920	15,002,259		(2,259)		(2,259)		15,000,000				825,000	08/28/2026	1.D FE
694538-AA-3	WAL-MART TRANSPORTATION LLC	09/15/2026	SINKING FUND REDEMPTION		158,019	158,019	158,019	158,019						158,019				5,585	08/15/2039	1.C
694538-AB-1	WAL-MART TRANSPORTATION LLC	09/15/2026	SINKING FUND REDEMPTION		46,855	46,855	46,855	46,855						46,855				1,656	11/15/2039	1.C
694538-AC-9	WAL-MART TRANSPORTATION LLC	09/15/2026	SINKING FUND REDEMPTION		41,386	41,386	41,386	41,386						41,386				1,463	12/15/2039	1.C
694538-AD-7	WAL-MART TRANSPORTATION LLC	09/15/2026	SINKING FUND REDEMPTION		70,011	70,011	70,011	70,011						70,011				2,568	02/15/2040	1.C
695156-AX-7	PACKAGING CORP OF AMERICA	09/17/2026	BARCLAYS CAPITAL		3,365,351	3,340,000	3,337,462	3,337,886		334		334		3,338,220		27,131	27,131	151,775	12/01/2033	2.A FE
703481-AC-5	PATTERSON-UTI ENERGY INC.	09/17/2026	BARCLAYS CAPITAL		13,397,722	13,554,000	13,492,657	13,514,320		8,541		8,541		13,522,862		(125,139)	(125,139)	587,509	11/15/2029	2.C FE
70450Y-AU-7	PAYPAL HOLDINGS INC	07/13/2026	CITADEL SECURITIES		14,964,150	15,000,000	14,986,350			1,139		1,139		14,987,489		(23,339)	(23,339)	111,854	06/01/2028	1.G FE
705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN	09/15/2026	SINKING FUND REDEMPTION		40,000	40,000	40,000	40,000						40,000				976	09/15/2051	1.D
705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	09/15/2026	SINKING FUND REDEMPTION		146,667	146,667	146,667	146,667						146,667				3,432	09/15/2051	1.D
707569-AS-8	PENN ENTERTAINMENT INC	09/22/2026	JP MORGAN SECURITIES LLC		16,800,000	16,800,000	16,411,438	16,731,392		48,288		48,288		16,779,681		20,319	20,319	1,123,500	01/15/2027	4.C FE
708653-AA-8	PENN-AMER WATER CO	09/01/2026	MATURITY at 100.0000		5,000,000	5,000,000	4,987,624	4,999,388		612		612		5,000,000				390,000	09/01/2026	1.E
716540-DL-3	PETROLEOS MEXICANOS	07/09/2026	GOLDMAN SACHS		604,560	565,221	591,108	589,302		(4,144)		(4,144)		585,157		19,403	19,403	29,949	06/02/2029	4.A FE
71713U-AW-2	PHARMACIA CORP	09/17/2026	BARCLAYS CAPITAL		232,205	225,000	253,007	231,555		(1,512)		(1,512)		230,044		2,161	2,161	11,839	12/01/2028	1.F FE
718547-AU-6	PHILLIPS 66 CO	09/17/2026	BARCLAYS CAPITAL		2,370,478	2,360,000	2,350,159	2,352,291		889		889		2,353,180		17,298	17,298	93,958	06/15/2031	2.A FE
723484-AP-6	PINNACLE WEST CAPITAL CORPORATION	08/24/2026	JP MORGAN SECURITIES LLC		41,815,620	42,000,000	41,995,330			235		235		41,995,565		(179,945)	(179,945)	434,000	06/01/2029	2.B FE
72650R-BP-6	PLAINS ALL AMERICAN PIPELINE LP	09/17/2026	BARCLAYS CAPITAL		13,496,763	13,660,000	13,653,580	13,658,653		1,088		1,088		13,659,742		(162,979)	(162,979)	785,109	09/15/2034	2.B FE
			SECURITY CALLED AT 100.00000000																	
74112B-AL-9	PRESTIGE BRANDS INC	07/15/2026			410,000	410,000	410,000	410,000						410,000				21,013	01/15/2028	3.C FE
74153W-CT-4	PRICOA GLOBAL FUNDING I	08/28/2026	MATURITY at 100.0000		20,000,000	20,000,000	19,992,600	20,000,699		(699)		(699)		20,000,000				1,110,000	08/28/2026	1.D FE
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II	08/16/2026	MATURITY at 100.0000		5,625,000	5,625,000	5,599,800	5,621,804		3,196		3,196		5,625,000				70,313	08/16/2026	1.E FE
74256L-EY-1	PRINCIPAL LIFE GLOBAL FUNDING II	09/17/2026	BARCLAYS CAPITAL		12,364,349	12,416,000	12,576,166			(25,770)		(25,770)		12,550,396		(186,047)	(186,047)	409,831	01/25/2029	1.E FE
			BOFA SECURITIES INC (MERRILL																	
743315-BC-6	PROGRESSIVE CORPORATION (THE)	07/21/2026	LYNCH)		3,459,225	3,500,000	3,499,545			26		26		3,499,571		(40,346)	(40,346)	51,878	03/26/2031	1.F FE
74368C-BH-6	PROTECTIVE LIFE GLOBAL FUNDING	09/20/2026	MATURITY at 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				195,450	09/20/2026	1.D FE
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO	09/15/2026	MATURITY at 100.0000		4,936,000	4,936,000	4,919,761	4,934,779		1,221		1,221		4,936,000				111,060	09/15/2026	1.F FE
747262-BA-0	QVC INC	08/06/2026	EXCHANGE TRANSACTIONS		1,748,421	4,114,000	1,748,421	1,748,421						1,748,421					04/15/2029	6. FE
			BOFA SECURITIES INC (MERRILL																	
747292-AA-8	QVC GROUP INC	09/11/2026	LYNCH)		971,406	1,110,178	489,339			4,134		4,134		493,473		477,933	477,933	11,719	08/06/2032	4.B Z
74730D-AB-9	QATAR PETROLEUM 1.375% 12 SEP 2026-26 14	09/12/2026	MATURITY at 100.0000		3,150,000	3,150,000	3,123,225	3,146,073		3,927		3,927		3,150,000				43,313	09/12/2026	1.C FE
74951#-AF-7	RICH PRODUCTS CORPORATION	09/07/2026	SINKING FUND REDEMPTION		2,820,000	2,820,000	2,820,000	2,820,000						2,820,000				94,752	09/07/2028	2.B
74977R-DT-8	COOPERATIEVE RABOBANK UA	09/17/2026	BARCLAYS CAPITAL		922,438	920,000	920,000	920,000						920,000		2,438	2,438	51,922	03/05/2030	1.G FE
758750-AM-5	REGAL REXNORD CORP	09/17/2026	BARCLAYS CAPITAL		3,219,527	3,180,000	3,258,928	3,239,597		(18,506)		(18,506)		3,221,091		(1,564)	(1,564)	177,961	04/15/2028	2.C FE
758750-AN-3	REGAL REXNORD CORP	09/17/2026	BARCLAYS CAPITAL		28,104,450	27,500,000	28,252,944	28,136,239		(104,939)		(104,939)		28,031,300		73,150	73,150	1,891,313	02/15/2030	2.C FE
759187-JX-6	REGIONS BANK	09/17/2026	BARCLAYS CAPITAL		29,716,800	30,000,000	30,063,300			(9,879)		(9,879)		30,053,421		(336,621)	(336,621)	431,912	07/27/2029	1.G FE
759351-AM-1	REINSURANCE GROUP OF AMERICA INCOR	09/15/2026	MATURITY at 100.0000		6,527,000	6,527,000	6,782,206	6,541,219		(14,219)		(14,219)		6,527,000				257,817	09/15/2026	2.A FE
760759-AR-1	REPUBLIC SERVICES INC	07/01/2026	MATURITY at 100.0000		4,982,000	4,982,000	4,973,873	4,981,286		714		714		4,982,000				144,478	07/01/2026	1.G FE
761152-A*-8	RESMED INC	07/10/2026	MATURITY at 100.0000		15,400,000	15,400,000	15,400,000	15,400,000						15,400,000				498,960	07/10/2026	1.G
			144A SECURITY EXCHANGE																	
76119L-AB-7	RESIDEO FUNDING INC	07/31/2026	TRANSACTION		4,065,292	4,325,000	3,872,713	4,030,541		34,751		34,751		4,065,292				86,500	09/01/2029	3.C FE
			144A SECURITY EXCHANGE																	
76119L-AD-3	RESIDEO FUNDING INC	07/31/2026	TRANSACTION		6,666,266	6,648,000	6,673,535	6,668,834		(2,568)		(2,568)		6,666,266				216,060	07/15/2032	3.C FE
76209P-AC-7	RGA GLOBAL FUNDING	09/17/2026	BARCLAYS CAPITAL		9,481,461	9,350,000	9,337,658	9,345,890		4,110		4,110		9,350,000		131,461	131,461	462,825	11/21/2028	1.E FE
76720A-AT-3	RIO TINTO FINANCE (USA) PLC	08/24/2026	JP MORGAN SECURITIES LLC		8,148,207	8,150,000	8,099,715	8,104,597		5,375		5,375		8,109,971		38,236	38,236	385,993	03/14/2032	1.F FE
775109-DE-8	ROGERS COMMUNICATIONS INC	09/17/2026	BARCLAYS CAPITAL		1,149,595	1,160,000	1,156,682	1,158,259		514		514		1,158,773		(9,179)	(9,179)	63,317	02/15/2029	2.C FE
78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC	09/30/2026	SINKING FUND REDEMPTION		789,830	789,830	789,830	789,830						789,830				45,336	09/30/2049	2.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78355H-KS-7	RYDER SYSTEM INC	09/01/2026	MATURITY at 100.0000		5,000,000	5,000,000	5,014,000	5,001,789		(1,789)		(1,789)		5,000,000				87,500	09/01/2026	2.A FE
..78355H-KY-4	RYDER SYSTEM INC	09/17/2026	BARCLAYS CAPITAL		9,439,383	8,963,000	8,941,937	8,947,124		1,768		1,768		8,948,893		490,491	490,491	471,603	12/01/2033	2.A FE
..78392B-AE-7	SK HYNIX INC	09/17/2026	BARCLAYS CAPITAL		3,757,424	3,700,000	3,692,146	3,697,290		1,085		1,085		3,698,375		59,049	59,049	275,843	01/17/2028	1.G FE
..78392B-AH-0	SK HYNIX INC	08/24/2026	JP MORGAN SECURITIES LLC		6,905,910	6,800,000	6,951,776	6,922,301		(24,683)		(24,683)		6,897,618		8,292	8,292	414,517	01/16/2029	1.G FE
..78448T-AL-6	SMBC AVIATION CAPITAL FINANCE DAC	08/24/2026	JP MORGAN SECURITIES LLC		10,088,700	10,000,000	10,115,000			(6,984)		(6,984)		10,108,016		(19,316)	(19,316)	209,056	04/03/2029	2.A FE
..78636@-AA-4	SAFARI BORROWER	09/30/2026	SINKING FUND REDEMPTION		73,913	73,913	73,109			43		43		73,913				2,337	02/03/2031	3.A PL
..79466L-AR-5	SALESFORCE INC	08/24/2026	VARIOUS		74,724,870	75,000,000	74,983,500			8,641		8,641		74,992,141		(267,271)	(267,271)	1,526,719	03/15/2029	1.F FE
..80281L-AX-3	SANTANDER UK GROUP HOLD (FXD-FRN)	09/17/2026	BARCLAYS CAPITAL		5,421,809	5,535,000	5,490,665			5,416		5,416		5,496,081		(74,272)	(74,272)	116,899	09/22/2029	2.A FE
..80386W-AC-9	SASOL FINANCING USA LLC 4.375% 18 SEP 20	09/18/2026	MATURITY at 100.0000		1,760,000	1,760,000	1,594,824	1,722,339		37,661		37,661		1,760,000				77,000	09/18/2026	3.A FE
..806851-AQ-4	SCHLUMBERGER HOLDINGS CORP	09/17/2026	BARCLAYS CAPITAL		743,775	750,000	740,377	742,610		2,136		2,136		744,746		(971)	(971)	28,406	05/15/2028	1.F FE
..808513-CS-2	CHARLES SCHWAB CORPORATION (THE)	09/17/2026	BARCLAYS CAPITAL		24,772,000	25,000,000	25,000,000							25,000,000		(228,000)	(228,000)	252,526	07/27/2029	1.F FE
			SECURITY CALLED AT 100.00000000																	
..810186-AP-1	SCOTTS MIRACLE-GRO CO/THE	09/11/2026			7,801,000	7,801,000	7,887,826	7,801,000						7,801,000				302,614	12/15/2026	4.A FE
..81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC	09/30/2026	SINKING FUND REDEMPTION		300,000	300,000	300,000	300,000						300,000				5,130	09/30/2050	1.G
..816851-BQ-1	SEMPRA	08/01/2026	MATURITY at 100.0000		15,000,000	15,000,000	14,944,050	14,989,049		10,951		10,951		15,000,000				810,000	08/01/2026	2.B FE
			144A SECURITY EXCHANGE																	
..822905-AR-6	SHELL FINANCE US INC	07/13/2026	TRANSACTION		149,600	150,000	149,500	149,511		89		89		149,600				2,906	11/13/2028	1.D FE
			144A SECURITY EXCHANGE																	
..822905-AT-2	SHELL FINANCE US INC	07/13/2026	TRANSACTION		11,432,862	10,360,000	11,468,574	11,464,563		(31,701)		(31,701)		11,432,862				330,225	12/15/2038	1.D FE
			144A SECURITY EXCHANGE																	
..822905-AV-7	SHELL FINANCE US INC	07/13/2026	TRANSACTION		1,361,804	1,300,000	1,363,557	1,363,383		(1,579)		(1,579)		1,361,804				35,750	03/25/2040	1.D FE
			144A SECURITY EXCHANGE																	
..822905-AZ-8	SHELL FINANCE US INC	07/13/2026	TRANSACTION		12,814,315	15,240,000	12,783,118	12,786,414		27,901		27,901		12,814,315				238,125	11/07/2049	1.D FE
			144A SECURITY EXCHANGE																	
..822905-BB-0	SHELL FINANCE US INC	07/13/2026	TRANSACTION		17,429,486	25,625,000	17,348,137	10,693,791		75,671		75,671		17,429,486				384,375	11/26/2051	1.D FE
..82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE	09/23/2026	MATURITY at 100.0000		16,740,000	16,740,000	16,646,609	16,701,854		38,146		38,146		16,740,000				535,680	09/23/2026	2.A FE
..83051G-AT-5	SKANDINAVISKA ENSKILDA BANKEN AB	09/09/2026	MATURITY at 100.0000		18,750,000	18,750,000	18,732,750	18,747,562		2,438		2,438		18,750,000				225,000	09/09/2026	1.D FE
..83368R-CH-3	SOCIETE GENERALE SA	09/17/2026	BARCLAYS CAPITAL		10,665,225	10,700,000	10,751,146			(3,887)		(3,887)		10,747,259		(82,034)	(82,034)	180,974	05/22/2029	2.B FE
..834423-AE-5	SOLVAY FINANCE AMERICA LLC	08/24/2026	JP MORGAN SECURITIES LLC		24,351,529	23,940,000	24,151,334	24,116,492		(31,962)		(31,962)		24,084,531		266,998	266,998	980,642	06/04/2029	2.B FE
..834423-AF-2	SOLVAY FINANCE AMERICA LLC	09/17/2026	BARCLAYS CAPITAL		9,959,100	10,000,000	9,997,648	9,998,798		859		859		9,999,657		(40,557)	(40,557)	461,500	06/04/2034	2.B FE
..83444M-AP-6	SOLVENTUM CORP	08/24/2026	JP MORGAN SECURITIES LLC		5,954,088	5,880,000	5,937,567	5,927,483		(9,411)		(9,411)		5,918,072		36,016	36,016	312,228	03/01/2029	2.B FE
..842587-CV-7	SOUTHERN COMPANY (THE)	07/01/2026	MATURITY at 100.0000		25,045,000	25,045,000	23,682,464	24,831,954		213,046		213,046		25,045,000				813,963	07/01/2026	2.A FE
..845011-AH-8	SOUTHWEST GAS CORP	09/17/2026	BARCLAYS CAPITAL		4,035,437	4,020,000	4,014,091	4,018,208		1,792		1,792		4,020,000		15,437	15,437	216,047	03/23/2028	2.A FE
..84519#-AD-6	SOUTHWEST POWER POOL INC	09/30/2026	SINKING FUND REDEMPTION		45,164	45,164	45,164	45,164						45,164				1,633	12/30/2042	1.F
..84860*-AC-7	SPIRITS OF ST. LOUIS BASKETBALL CL	09/30/2026	SINKING FUND REDEMPTION		30,741	30,741	30,741							30,741				492	06/30/2036	1.G Z
..85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	09/30/2026	SINKING FUND REDEMPTION		212,270	212,270	212,270	212,270						212,270				7,132	12/30/2031	1.G
..85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	09/15/2026	SINKING FUND REDEMPTION		33,419	33,419	33,419	33,419						33,419				1,177	06/15/2052	1.C
..853254-CS-7	STANDARD CHARTERED PLC	09/17/2026	BARCLAYS CAPITAL		3,911,125	3,858,000	4,001,325	3,967,779		(37,549)		(37,549)		3,930,230		(19,105)	(19,105)	289,685	01/09/2029	1.G FE
..85325C-2A-9	STANDARD CHARTERED PLC	09/17/2026	BARCLAYS CAPITAL		16,720,574	16,953,000	16,787,708	16,815,305		20,102		20,102		16,835,407		(114,833)	(114,833)	784,860	10/15/2030	1.G FE
..85325C-2D-3	STANDARD CHARTERED PLC	09/17/2026	BARCLAYS CAPITAL		14,612,416	14,560,000	14,565,238	14,564,294		(1,109)		(1,109)		14,563,185		49,231	49,231	935,183	01/21/2029	1.G FE
			BOFA SECURITIES INC (MERRILL																	
..855244-AZ-2	STARBUCKS CORPORATION	07/21/2026	LYNCH)		18,329,477	20,131,000	18,491,330			21,886		21,886		18,513,216		(183,739)	(183,739)	95,538	11/15/2030	2.A FE
..858586-J#-8	STEPAN COMPANY	09/23/2026	SINKING FUND REDEMPTION		10,000,000	10,000,000	9,979,670	9,620,000		1,423		1,423		10,000,000				227,994	09/23/2028	3.A PL
..86563V-AY-5	SUMITOMO MITSUI TRUST BANK LTD	09/16/2026	MATURITY at 100.0000		33,000,000	33,000,000	31,086,967	32,516,612		483,313		483,313		32,999,925		75	75	445,500	09/16/2026	1.F FE
..86563V-BL-2	SUMITOMO MITSUI TRUST BANK LTD	09/14/2026	MATURITY at 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				167,703	09/14/2026	1.F FE
..86789@-AH-7	SUNSWEET GROWERS INC	07/24/2026	SINKING FUND REDEMPTION		571,429	571,429	571,429	571,429						571,429				15,200	07/24/2027	2.C
..870195-AC-8	SWEDBANK AB	08/24/2026	JP MORGAN SECURITIES LLC		3,211,705	3,180,000	3,219,337	3,213,518		(5,199)		(5,199)		3,208,320		3,385	3,385	121,410	11/20/2029	1.C FE
..871911-AU-7	SYSTEM ENERGY RESOURCES INC	09/17/2026	BARCLAYS CAPITAL		4,140,961	4,090,000	3,934,416	4,014,560		22,278		22,278		4,036,837		104,124	104,124	226,995	04/15/2028	2.B FE
..87612G-AC-5	TARGA RESOURCES CORP	09/17/2026	BARCLAYS CAPITAL		8,231,597	8,060,000	8,049,853	8,058,333		689		689		8,059,022		172,575	172,575	497,789	03/15/2033	2.B FE
..87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC	07/27/2026	JP MORGAN SECURITIES LLC		8,049,825	8,070,000	7,346,738	7,578,480		54,627		54,627		7,633,107		416,718	416,718	410,141	08/01/2030	3.A FE
..879385-AD-4	TELEFONICA EUROP	09/17/2026	BARCLAYS CAPITAL		10,774,708	9,849,000	10,898,214	10,613,982		(98,995)		(98,995)		10,514,987		259,720	259,720	819,314	09/15/2030	2.C FE
..88033G-DB-3	TENET HEALTHCARE CORPORATION	09/08/2026	GOLDMAN SACHS & CO		15,440,000	15,440,000	15,440,000	15,440,000						15,440,000				677,001	11/01/2027	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
			SECURITY CALLED AT 100.05300000																	
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE N 4.75% 09 M	09/18/2026			2,051,094	2,050,000	1,883,163	1,990,489		30,684		30,684		2,021,173		28,827	28,827	84,675	05/09/2027	2.C FE
			BOFA SECURITIES INC (MERRILL																	
883203-CB-5	TEXTRON INC	07/21/2026	LYNCH)		5,584,353	5,983,000	5,628,627			5,336		5,336		5,633,963		(49,610)	(49,610)	25,428	06/01/2030	2.B FE
88579Y-AV-3	3M CO	09/19/2026	MATURITY at 100.0000		22,678,000	22,678,000	21,624,863	22,475,525		202,475		202,475		22,678,000				510,255	09/19/2026	1.G FE
			SECURITY CALLED AT 100.00000000																	
89055F-AB-9	TOPBUILD CORP	07/01/2026			4,030,000	4,030,000	4,081,775	4,032,300		(2,300)		(2,300)		4,030,000				116,058	03/15/2029	3.B FE
			SECURITY CALLED AT 101.12500000																	
89055F-AC-7	TOPBUILD CORP	07/01/2026			5,056,250	5,000,000	4,989,650	4,988,742		(132)		(132)		4,988,610		11,390	11,390	237,292	02/15/2032	3.B FE
89114T-ZG-0	TORONTO-DOMINION BANK/THE	09/10/2026	MATURITY at 100.0000		3,300,000	3,300,000	3,293,301	3,299,056		944		944		3,300,000				41,250	09/10/2026	1.F FE
89115A-2M-3	TORONTO-DOMINION BANK/THE	09/17/2026	BARCLAYS CAPITAL		17,145,222	17,111,000	17,243,290	17,202,435		(30,772)		(30,772)		17,171,663		(26,441)	(26,441)	1,048,889	01/10/2028	1.F FE
89115A-3E-0	TORONTO-DOMINION BANK/THE	09/17/2026	BARCLAYS CAPITAL		17,154,058	17,180,000	17,180,000	17,180,000						17,180,000		(25,942)	(25,942)	946,469	01/31/2028	1.F FE
			SECURITY CALLED AT 100.80000000																	
893647-BR-7	TRANSDIGM INC	09/29/2026			4,183,200	4,150,000	4,150,000	4,150,000						4,150,000				347,563	08/15/2028	3.C FE
89387Y-AC-5	TRANSPORTADORA DE GAS INTERNACIONA	09/17/2026	BARCLAYS CAPITAL		2,203,652	2,200,000	2,200,000	2,200,000						2,200,000		3,652	3,652	107,516	11/01/2028	2.C FE
89837#-AJ-7	TRUSTEES OF THE ESTATE OF BERNICE	09/08/2026	SINKING FUND REDEMPTION		828,000	828,000	828,000	828,000						828,000				28,732	03/08/2042	1.D
89843#-AA-8	MOUNT HOLYOKE COLLEGE	07/01/2026	SINKING FUND REDEMPTION		545,373	545,373	545,373	545,373						545,373				16,416	07/01/2049	1.D
			SECURITY CALLED AT 99.42400000																	
902494-BK-8	TYSON FOODS INC	08/26/2026			1,534,112	1,543,000	1,542,722	1,543,000						1,543,000		(8,888)	(8,888)	66,188	03/01/2029	2.B FE
			SECURITY CALLED AT 100.00000000																	
902613-AH-1	UBS GROUP AG	08/10/2026			9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				134,460	08/10/2027	1.G FE
902613-BJ-6	UBS GROUP AG	08/24/2026	JP MORGAN SECURITIES LLC		4,563,669	4,510,000	4,567,274	4,557,140		(8,990)		(8,990)		4,548,149		15,520	15,520	256,363	02/08/2030	1.F FE
904764-AU-1	UNILEVER CAPITAL CORP	07/28/2026	MATURITY at 100.0000		2,250,000	2,250,000	2,214,383	2,247,768		2,232		2,232		2,250,000				45,000	07/28/2026	1.E FE
			SECURITY CALLED AT 100.00000000																	
911163-AA-1	UNITED NATURAL FOODS INC 144A	07/29/2026			296,000	296,000	289,240	292,652		678		678		293,330		2,670	2,670	15,762	10/15/2028	5.A FE
91127K-AH-5	UNITED OVERSEAS BANK LTD	09/17/2026	BARCLAYS CAPITAL		1,183,620	1,200,000	1,200,000	1,200,000						1,200,000		(16,380)	(16,380)	43,909	10/07/2032	1.F FE
91159H-HN-3	US BANCORP	07/22/2026	MATURITY at 100.0000		2,456,000	2,456,000	2,415,633	2,453,466		2,534		2,534		2,456,000				58,330	07/22/2026	1.G FE
913903-AZ-3	UNIVERSAL HEATLH SERVICES INC	09/01/2026	MATURITY at 100.0000		29,820,000	29,820,000	27,289,264	29,303,650		516,350		516,350		29,820,000				492,030	09/01/2026	2.C FE
913903-BB-5	UNIVERSAL HEALTH SERVICES INC	09/17/2026	BARCLAYS CAPITAL		9,990,573	10,250,000	10,014,045	10,053,361		35,463		35,463		10,088,824		(98,251)	(98,251)	438,508	10/15/2029	2.C FE
91417#-AB-8	UNIVERSITY OF CHICAGO MEDICAL CENT	08/15/2026	SINKING FUND REDEMPTION		1,916,269	1,916,269	1,916,269	1,916,269						1,916,269				52,506	08/15/2042	1.D
91475@-AA-1	UNIVERSITY OF ROCHESTER	07/01/2026	SINKING FUND REDEMPTION		793,344	793,344	793,344	793,344						793,344				28,243	07/01/2047	1.D FE
91475@-AB-9	UNIVERSITY OF ROCHESTER	07/01/2026	SINKING FUND REDEMPTION		229,883	229,883	229,883	229,883						229,883				7,494	07/01/2049	1.D
91475@-AC-7	UNIVERSITY OF ROCHESTER	07/01/2026	SINKING FUND REDEMPTION		53,333	53,333	53,333	53,333						53,333				1,701	07/01/2052	1.D
91475@-AD-5	UNIVERSITY OF ROCHESTER	07/01/2026	SINKING FUND REDEMPTION		1,180,000	1,180,000	1,180,000	1,180,000						1,180,000				50,858	07/01/2052	1.D
91913Y-AU-4	VALERO ENERGY CORPORATION	09/15/2026	MATURITY at 100.0000		9,201,000	9,201,000	9,169,257	9,199,111		1,889		1,889		9,201,000				312,834	09/15/2026	2.B FE
			SECURITY CALLED AT 100.21800000																	
92212W-AA-8	VAR ENERGI ASA	09/25/2026			5,010,900	5,000,000	4,804,600	4,926,226		38,978		38,978		4,965,204		34,796	34,796	224,094	05/18/2027	2.C FE
			SECURITY CALLED AT 100.00000000																	
92343E-AL-6	VERISIGN INC 144A	07/20/2026			1,300,000	1,300,000	1,300,000	1,300,000						1,300,000				62,608	07/15/2027	2.B FE
92345Y-AH-9	VERISK ANALYTICS INC	09/17/2026	BARCLAYS CAPITAL		683,679	680,000	673,465	675,083		435		435		675,518		8,161	8,161	37,688	04/01/2033	2.B FE
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	09/26/2026	MATURITY at 100.0000		2,500,000	2,500,000	2,498,450	2,499,901		99		99		2,500,000				80,000	09/26/2026	2.A FE
928668-CG-5	VOLKSWAGEN GROUP OF AMERICA FINANC	09/17/2026	BARCLAYS CAPITAL		3,159,998	3,180,000	3,186,678	3,185,716		(1,186)		(1,186)		3,184,530		(24,532)	(24,532)	165,095	03/22/2029	2.A FE
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANC	08/14/2026	MATURITY at 100.0000		7,500,000	7,500,000	7,502,006	7,500,638		(638)		(638)		7,500,000				367,500	08/14/2026	2.A FE
92939U-AM-8	WEC ENERGY GROUP INC	09/12/2026	MATURITY at 100.0000		15,000,000	15,000,000	15,013,280	15,003,021		(3,021)		(3,021)		15,000,000				840,000	09/12/2026	2.A FE
92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN	07/30/2026	SINKING FUND REDEMPTION		29,280	29,280	29,280	29,280						29,280				876	10/31/2049	1.F
931142-EM-1	WALMART INC	07/08/2026	MATURITY at 100.0000		4,000,000	4,000,000	3,994,720	3,999,660		340		340		4,000,000				122,000	07/08/2026	1.C FE
			SECURITY CALLED AT 100.00000000																	
93333B-A*-9	WALTON BUILDER CONTRACT-BACKED PAS	09/25/2026			763,222	763,222	763,222	763,222						763,222				49,602	12/25/2028	1.G
941848-E#-6	WATERS CORPORATION	09/12/2026	MATURITY at 100.0000		13,900,000	13,900,000	13,900,000	13,900,000						13,900,000				460,090	09/12/2026	2.B
94948Q-A*-1	WELLESLEY COLLEGE	07/01/2026	SINKING FUND REDEMPTION		729,000	729,000	729,000	729,000						729,000				10,935	07/01/2050	1.B
95000U-4H-3	WELLS FARGO & COMPANY	09/17/2026	BARCLAYS CAPITAL		19,812,800	20,000,000	20,002,650			(420)		(420)		20,002,230		(189,430)	(189,430)	300,048	05/20/2029	1.E FE
95709T-AN-0	WESTAR ENERGY INC	07/01/2026	MATURITY at 100.0000		3,818,000	3,818,000	3,812,617	3,817,793		207		207		3,818,000				97,359	07/01/2026	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..958667-AF-4	WESTERN MIDSTREAM OPERATING LP	08/24/2026	JP MORGAN SECURITIES LLC		9,848,905	9,540,000	9,530,804	9,535,278		1,444		1,444		9,536,721		312,184	312,184	673,100	01/15/2029	2.C FE
..96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC	07/23/2026	CITIGROUP GLOBAL MARKETS INC.		5,026,400	4,880,000	4,875,463	4,876,101		546		546		4,876,647		149,753	149,753	283,650	10/15/2029	4.A FE
..969133-AK-3	WILLAMETTE INDS INC.	07/01/2026	MATURITY at 100.0000		2,000,000	2,000,000	2,183,218	2,027,545		(27,545)		(27,545)		2,000,000				157,000	07/01/2026	2.B FE
..96949V-AL-7	WILLIAMS SCOTSMAN INC	09/25/2026	SECURITY CALLED AT 103.00000000		398,610	387,000	387,000	387,000						387,000				39,676	10/01/2031	3.C FE
..97314@-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC	09/30/2026	SINKING FUND REDEMPTION		90,000	90,000	90,000	90,000						90,000				3,922	12/30/2044	1.F PL
..980236-AN-3	WOODSIDE FINANCE LTD	09/15/2026	MATURITY at 100.0000		2,900,000	2,900,000	2,898,086	2,899,894		106		106		2,900,000				107,300	09/15/2026	2.A FE
..980236-AQ-6	WOODSIDE FINANCE LTD	09/17/2026	BARCLAYS CAPITAL		56,069,387	57,160,000	56,776,774	14,553,456		59,625		59,625		56,875,844		(806,457)	(806,457)	1,716,655	03/04/2029	2.A FE
..980745-F*-9	WOODWARD INC	09/23/2026	MATURITY at 100.0000		3,890,450	3,861,890	3,824,320	3,993,132					(168,812)	3,824,320	66,130		66,130	43,768	09/23/2026	2.B
..983130-AX-3	WYNN LAS VEGAS LLC / WYNN LAS VEGA	09/10/2026	DEUTSCHE BANK SECURITIES INC.		11,049,000	11,049,000	11,013,636	11,028,552		10,089		10,089		11,038,641		10,359	10,359	476,948	05/15/2027	4.A FE
..98385X-AM-8	XTO ENERGY INC	09/27/2026	SECURITY CALLED AT 114.56700000		229,134	200,000	199,762	199,928		28		28		199,956		44	44	44,734	08/01/2037	1.D FE
..98927U-AA-5	ZEGONA FINANCE PLC	07/15/2026	SECURITY CALLED AT 104.31300000		5,637,048	5,404,000	5,646,018	5,591,299		(37,187)		(37,187)		5,554,112		(150,112)	(150,112)	699,143	07/15/2029	3.B FE
..A35155-AA-7	KLABIN AUSTRIA GMBH	07/09/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,960,155	1,935,000	2,151,599	2,032,758		(16,245)		(16,245)		2,016,513		(56,358)	(56,358)	85,610	04/03/2029	3.A FE
..A3R74H-AA-5	IOCHPE-MAXION AUSTRIA GMBH	07/24/2026	SECURITY CALLED AT 100.62500000		1,443,969	1,435,000	1,422,043	1,429,641		1,299		1,299		1,430,940		4,060	4,060	60,190	05/07/2028	3.B FE
..C1001#-AA-8	AVENEX COATING TECHNOLOGIES INC.	09/30/2026	SINKING FUND REDEMPTION		21,450	21,450	21,236	21,258		192		192		21,450				1,401	10/27/2030	4.A
..D7002@-AB-3	RHEINKALK HOLDING GMBH	07/31/2026	SECURITY CALLED AT 100.00000000		18,869,010	18,627,939	18,247,465	19,260,989					(1,013,524)	18,247,465	621,545		621,545	374,528	03/31/2034	2.B
..D7002@-AC-1	RHEINKALK HOLDING GMBH	07/31/2026	SECURITY CALLED AT 100.00000000		12,080,769	11,926,424	11,682,828	12,331,731					(648,903)	11,682,828	397,941		397,941	259,940	03/31/2037	2.B
..G0066R-AF-1	ABQ FINANCE LTD	07/06/2026	MATURITY at 100.0000		3,700,000	3,700,000	3,535,350	3,650,462		49,538		49,538		3,700,000				74,000	07/06/2026	1.F FE
..G1339#-AA-7	BLUECO 22 LTD	09/03/2026	SECURITY CALLED AT 100.00000000		25,266,743	24,827,537	23,023,239	24,991,809		35,383		35,383	(1,871,046)	23,156,146	2,002,330	108,267	2,110,597	1,428,232	07/13/2027	3.C
..G2211D-AA-3	HPHT FINANCE 21 II LTD	09/17/2026	MATURITY at 100.0000		2,665,000	2,665,000	2,443,992	2,593,020		71,980		71,980		2,665,000				39,975	09/17/2026	2.A FE
..G3225*-AC-0	EVERSHOLT FUNDING PLC	08/26/2026	SECURITY CALLED AT 100.00000000		87,374,102	85,419,332	98,346,851	86,486,690					11,860,161	98,346,851	(10,972,748)		(10,972,748)	2,521,262	11/03/2030	2.B
..G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2026	SINKING FUND REDEMPTION		490,314	490,314	440,372	98,476		2,185		2,185		490,314				6,434	03/31/2034	1.C FE
..G4378*-AA-7	HEATHROW AIRPORT LIMITED	09/01/2026	MATURITY at 100.0000		74,568,991	73,064,747	92,771,251	73,977,729					18,793,522	92,771,251	(18,202,259)		(18,202,259)	2,799,483	09/01/2026	2.A
..G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC	09/30/2026	SINKING FUND REDEMPTION		5,806,741	5,806,741	5,806,741	5,806,741						5,806,741				220,075	03/30/2028	1.G PL
..G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC	09/30/2026	SINKING FUND REDEMPTION		842,746	847,146	777,446	857,731					(80,286)	777,446	65,300		65,300	19,371	03/31/2039	1.G PL
..G4586A-AT-1	HONGKONG ELECTRIC FINANC 2.25% 09 JUN 20	08/11/2026	STANDARD CHARTERED		366,800	400,000	400,446	400,230		(36)		(36)		400,195		(33,395)	(33,395)	6,075	06/09/2030	1.G FE
..G5975L-AD-8	MELCO RESORTS FINANCE L 5.625% 17 JUL 20	09/23/2026	SECURITY CALLED AT 100.00000000		640,000	640,000	556,800	608,200		14,483		14,483		622,682		17,318	17,318	42,600	07/17/2027	3.C FE
..G5975L-AF-3	MELCO RESORTS FINANCE LTD	09/02/2026	HSBC BANK PLC		1,865,138	1,876,000	1,823,097	1,839,187		9,112		9,112		1,848,299		16,839	16,839	120,455	07/21/2028	3.C FE
..G6369#-AC-5	NSG UK ENTERPRISES LTD	09/08/2026	SECURITY CALLED AT 108.85300000		5,442,647	5,000,000	5,000,000	5,000,000						5,000,000				735,560	04/17/2034	2.C Z
..G6369#-AE-1	NSG UK ENTERPRISES LTD	09/08/2026	SECURITY CALLED AT 110.69500000		7,748,667	7,000,000	7,000,000	7,000,000						7,000,000				1,164,986	04/17/2036	2.C Z
..G6748#-AA-1	OMEGA LEASING NO 14 LIMITED	07/12/2026	SINKING FUND REDEMPTION		350,893	350,893	350,893	350,893						350,893				10,500	07/12/2028	2.A
..G6764#-AA-0	OMEGA LEASING NO 9 LIMITED	07/12/2026	SINKING FUND REDEMPTION		202,632	202,632	202,632	202,632						202,632				3,647	10/12/2026	2.A
..G6764@-AA-2	OMEGA LEASING NO 12 LIMITED	07/12/2026	SINKING FUND REDEMPTION		177,017	177,017	177,017	177,017						177,017				3,930	04/12/2027	2.A
..G85381-AF-1	STUDIO CITY FINANCE LTD	07/20/2026	SECURITY CALLED AT 100.00000000		576,000	576,000	568,800	571,390		1,187		1,187		572,577		3,423	3,423	37,752	01/15/2028	4.A FE
..G9369*-AA-7	VIRIDOR ENERGY GROUP LTD	09/30/2026	SINKING FUND REDEMPTION		630,095	633,385	630,786	641,299					(10,513)	630,786	(691)		(691)	18,261	03/31/2043	2.B PL
..G98149-AD-2	WYNN MACAU LTD	07/08/2026	DEUTSCHE BANK AG- LONDON		3,081,348	3,090,000	3,043,650	3,061,930		8,081		8,081		3,070,010		11,338	11,338	131,239	10/01/2027	3.C FE
..G98149-AH-3	WYNN MACAU LTD	09/02/2026	HSBC BANK PLC		2,485,525	2,500,000	2,443,750	2,460,408		9,414		9,414		2,469,822		15,703	15,703	143,359	08/26/2028	4.A FE
..L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG	08/28/2026	SINKING FUND REDEMPTION		227,008	227,008	202,003	224,636		2,372		2,372		227,008				4,024	08/31/2036	1.E FE
..L6388G-AB-6	MILLICOM INTERNATIONAL CELLULAR S.	07/08/2026	SEMINARIO Y CIA S.A.B. S.A.		196,525	198,000	171,171	184,879		3,156		3,156		188,034		8,491	8,491	9,978	01/15/2028	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
..M4R822-AA-3	FORD OTOMOTIV SANAYI AS	07/20/2026	BARCLAYS BANK PLC		2,263,456	2,255,000	2,288,554	2,279,243		(3,549)		(3,549)		2,275,695		(12,238)	(12,238)	119,163	04/25/2029	3.C FE
..M6746G-AC-0	LEVIATHAN BOND LTD	07/09/2026	GOLDMAN SACHS INTERNATIONAL		1,273,429	1,270,000	1,330,161	1,279,399		(6,251)		(6,251)		1,273,148		281	281	44,256	06/30/2027	3.C FE
..M7301Y-AB-8	NBK SPC LTD 1.625% 15 SEP 2027-26 REGS	09/15/2026	SECURITY CALLED AT 100.00000000		14,660,000	14,660,000	13,312,016	14,043,663		249,638		249,638		14,293,301		366,699	366,699	238,225	09/15/2027	1.E FE
..M8903B-AS-1	TURKCELL ILETISIM HIZMETLERI AS	07/09/2026	BARCLAYS BANK PLC		1,568,000	1,568,000	1,663,090	1,601,984		(8,779)		(8,779)		1,593,379		(25,379)	(25,379)	68,713	04/11/2028	3.B FE
..N3136#-AC-6	EVIDES NV	07/23/2026	MATURITY at 100.0000		22,187,498	22,489,828	22,189,871	23,254,121	(9,171)			(9,171)	(1,063,914)	21,785,576	401,934		401,934	281,650	07/23/2026	1.F
..P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20	07/31/2026	SINKING FUND REDEMPTION		34,495	34,495	34,607	34,348		147		147		34,495				2,501	01/31/2041	2.C FE
..P13435-AC-9	BANCO INTERNACIONAL DEL PERU SAA -	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		7,458,520	7,496,000	7,498,761	7,467,826		16,096		16,096		7,483,922		(25,402)	(25,402)	186,099	10/04/2026	2.C FE
..P24038-AA-2	CFE FIBRA	09/23/2026	SINKING FUND REDEMPTION		125,516	125,516	123,522			513		513		125,516				4,504	09/23/2040	2.B FE
..Q5995#-AH-7	MERIDIAN ENERGY LTD	09/17/2026	MATURITY at 100.0000		16,250,000	16,250,000	16,250,000	16,250,000						16,250,000				637,000	09/17/2026	2.A
..U8585E-AA-0	ST ENGINEERING URBAN SOLUTIONS USA	07/09/2026	CREDIT AGRICOLE CORP AND IB [PARIS]		729,318	735,000	709,134	725,617		3,599		3,599		729,216		102	102	16,882	05/05/2027	1.A FE
..Y06072-AE-5	BANGKOK BANK PUBLIC CO LTD (HONG K	09/02/2026	HSBC BANK PLC		2,498,237	2,505,000	2,436,113	2,470,431		15,670		15,670		2,486,101		12,135	12,135	77,196	06/15/2027	2.A FE
..Y44709-AF-3	KAZMUNAYGAS NATIONAL CO	09/04/2026	SECURITY CALLED AT 101.20000000		4,850,516	4,793,000	4,776,867	4,779,535		1,871		1,871		4,781,406		11,594	11,594	279,359	04/24/2030	2.B FE
..Y49915-AZ-7	KT CORPORATION 2.5% 18 JUL 2026 REGS	07/18/2026	MATURITY at 100.0000		2,020,000	2,020,000	2,100,441	2,027,633		(7,633)		(7,633)		2,020,000				50,500	07/18/2026	1.G FE
..Y722RC-DS-2	REC LIMITED 2.25% 01 SEP 2026 REGS	09/01/2026	MATURITY at 100.0000		7,480,000	7,480,000	7,047,449	7,397,914		82,086		82,086		7,480,000				168,300	09/01/2026	2.C FE
..Y8085F-BT-6	SK HYNIX INC	07/29/2026	STANDARD CHARTERED		2,983,632	2,970,000	2,968,129	2,969,293		389		389		2,969,682		13,950	13,950	169,703	01/16/2027	2.A FE
..Y8085F-BU-3	SK HYNIX INC	07/29/2026	GOLDMAN SACHS INTERNATIONAL		4,842,981	4,770,000	4,825,744	4,816,253		(8,194)		(8,194)		4,808,059		34,922	34,922	272,553	01/16/2029	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					4,104,482,493	4,120,902,637	4,094,376,714	3,033,879,284	(9,171)	5,054,005	2,961,864	2,082,970	25,138,177	4,117,820,383	(25,086,916)	8,932,988	(16,153,928)	142,947,870	XXX	XXX
..55670#-AH-2	VARIABLE FUNDING NOTE	09/29/2026	SECURITY CALLED AT 100.00000000		380,152,575	380,152,575	380,152,575							380,152,575					12/31/2035	2.C
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					380,152,575	380,152,575	380,152,575							380,152,575					XXX	XXX
..00182#-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	SINKING FUND REDEMPTION		169,176	169,176	169,176	169,176						169,176				3,945	10/31/2038	1.D
..00184*-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	SINKING FUND REDEMPTION		168,442	168,442	168,442	168,442						168,442				4,055	03/31/2039	1.D
..00184@-AA-4	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	VARIOUS		55,725	55,725	55,725	55,725						55,725				1,522	06/30/2039	1.D
..00191#-AA-3	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	SINKING FUND REDEMPTION		60,318	60,318	60,318	60,318						60,318				1,649	08/31/2039	1.D
..00195#-AA-9	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	SINKING FUND REDEMPTION		111,242	111,242	111,242	111,242						111,242				2,648	10/31/2040	1.D
..00225#-AA-3	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	SINKING FUND REDEMPTION		55,883	55,883	55,883	55,883						55,883				1,526	09/30/2039	1.D
..009090-AA-9	AIR CANADA 2015-1A PTT	09/15/2026	SINKING FUND REDEMPTION		77,198	77,198	77,198	77,198						77,198				2,779	09/15/2028	1.F FE
..009098-A*-5	AMAZON.COM INC	09/10/2026	SINKING FUND REDEMPTION		58,140	58,140	58,140	58,140						58,140				1,742	11/10/2039	1.D
..00910G-A*-4	AMAZON.COM INC	09/10/2026	SINKING FUND REDEMPTION		34,655	34,655	34,655	34,655						34,655				1,048	03/10/2041	1.D
..11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PPT	09/15/2026	SINKING FUND REDEMPTION		21,105	21,105	21,105	21,105						21,105				459	09/15/2036	1.E FE
..11042T-AA-1	BRITISH AIRWAYS 2018-1 PT CERTS	09/20/2026	SINKING FUND REDEMPTION		71,971	71,971	71,971	71,971						71,971				2,051	03/20/2033	1.C FE
..11043X-AA-1	BRITISH AIRWAYS 2019-1 PT CERTS	09/15/2026	SINKING FUND REDEMPTION		146,246	146,246	146,246	146,246						146,246				3,620	06/15/2034	1.C FE
..126650-AW-0	CVS CORPORATION	09/10/2026	SINKING FUND REDEMPTION		131,977	131,977	139,236	132,860		(883)		(883)		131,977				4,663	01/11/2027	2.B
..126650-AY-6	CVS CORP	09/10/2026	SINKING FUND REDEMPTION		104,366	104,366	104,582	104,419		(54)		(54)		104,366				3,731	10/10/2027	2.B
..126650-BC-3	CVS LEASE PASS THROUGH T	09/10/2026	SINKING FUND REDEMPTION		166,289	166,289	165,801	166,090		199		199		166,289				6,521	01/10/2028	2.B
..12672#-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	09/10/2026	SINKING FUND REDEMPTION		439,174	439,174	439,174	439,174						439,174				13,777	09/10/2034	2.B
..12674@-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	09/10/2026	SINKING FUND REDEMPTION		116,047	116,047	116,047	116,047						116,047				3,108	08/10/2035	2.B
..12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	09/15/2026	SINKING FUND REDEMPTION		455	455	455	455						455				18	03/15/2055	2.B
..12815@-AA-6	WILMINGTON TRUST NATIONAL ASSOCIAT	09/07/2026	SINKING FUND REDEMPTION		6,635	6,635	6,635							6,635				219	01/07/2046	2.B Z
..12820*-AA-1	BR HPE ZERO COUPON SUB DST	09/15/2026	SINKING FUND REDEMPTION		3,930	3,930	3,930							3,930				13	02/15/2047	2.B Z
..19264*-AA-9	705 AUBURNDALE ORANGE LLC	09/10/2026	SINKING FUND REDEMPTION		235,163	235,163	235,163	235,163						235,163				7,308	02/10/2034	1.E
..21881P-AC-8	COREWEAVE COMPUTE ACQUISITION CO V	09/28/2026	VARIOUS		31,637,146	31,637,146	31,637,146							31,637,146				344,399	10/15/2031	1.G FE
..22357@-AA-9	JMC-T2 LLC (COX TOWER II LEASE-BACKED PT	09/02/2026	SINKING FUND REDEMPTION		85,479	85,479	85,479	85,479						85,479				3,084	01/02/2040	2.B
..30295#-AA-5	245 SUMMER STREET LLC	09/30/2026	SINKING FUND REDEMPTION		422,498	422,498	422,501	422,501						422,501		(3)	(3)	7,888	04/30/2040	1.E
..314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1	08/20/2026	SINKING FUND REDEMPTION		116,303	116,303	116,303	116,303						116,303				2,181	08/20/2035	1.D FE
..34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	09/15/2026	SINKING FUND REDEMPTION		896,025	896,025	896,025	896,025						896,025				40,878	11/15/2034	2.C Z
..41242*-CM-2	HARDWOOD FUNDING LLC	07/31/2026	SECURITY CALLED AT 100.76900000		27,784	27,572	27,572	27,572						27,572				1,131	06/07/2029	1.G FE
..41810@-AA-0	HASI CUMBERLAND TRUST	09/05/2026	SINKING FUND REDEMPTION		2,010,995	2,010,995	2,010,995	2,010,995						2,010,995				77,387	02/05/2030	2.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE	09/30/2026	SINKING FUND REDEMPTION		142,239	142,239	142,239	142,239						142,239				3,386	04/30/2034	1.F
..42210#-AB-0	HOME DEPOT PERRIS	09/30/2026	SINKING FUND REDEMPTION		19,292	19,292	19,292	19,292						19,292				473	04/30/2040	1.F
..42212#-AA-0	HD TROY OH LANDLORD LLC	09/30/2026	SINKING FUND REDEMPTION		241,358	241,358	241,358	241,358						241,358				5,714	11/30/2034	1.F
..46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP	09/15/2026	SINKING FUND REDEMPTION		13,408	13,408	13,408	13,408						13,408				501	10/15/2054	1.C
..46673*-AA-7	JRD HOLDINGS SECURED TRUST(2021-2)	09/15/2026	SINKING FUND REDEMPTION		32,888	32,888	32,888	32,888						32,888				705	12/15/2041	2.B
..46683#-AA-1	3201 CUTHBERT UNIT ONE GROUND LESS	09/15/2026	SINKING FUND REDEMPTION		73,383	73,383	74,851	73,405		(22)		(22)		73,383				3,208	05/15/2056	2.A Z
..48281#-AA-3	VEYRON/OPTIMUS V AMERICANA LEASING	09/15/2026	SINKING FUND REDEMPTION		39,400	39,400	39,400	39,400						39,400				1,550	01/15/2038	2.C
..52214#-AA-7	R&DOODLE PROPERTY LLC	09/15/2026	SINKING FUND REDEMPTION		3,628	3,628	3,628	3,628						3,628				157	04/15/2046	2.B
..73019#-AA-0	PNC EQUIPMENT FINANCE LLC	09/13/2026	SINKING FUND REDEMPTION		42,203	42,203	42,203	42,203						42,203				1,266	09/13/2027	1.D
..73019#-AB-8	PNC EQUIPMENT FINANCE LLC	09/13/2026	SINKING FUND REDEMPTION		43,354	43,354	43,354	43,354						43,354				1,301	09/13/2027	1.D
..73019#-AC-6	PNC EQUIPMENT FINANCE LLC	09/13/2026	SINKING FUND REDEMPTION		40,002	40,002	40,002	40,002						40,002				1,200	09/13/2027	1.D
..74352#-AA-5	PROJECT DIXIE (MARKHAM IL) LEASE-	09/10/2026	SINKING FUND REDEMPTION		72,152	72,152	72,152	72,152						72,152				1,434	10/10/2041	1.D
..74353*-AA-6	AMAZON.COM SERVICES LLC	09/10/2026	SINKING FUND REDEMPTION		33,706	33,706	33,706	33,706						33,706				606	11/10/2041	1.D
..75916#-AB-7	92-54 QB HOUSING DEV FUND CORP	09/15/2026	SINKING FUND REDEMPTION		28,651	28,651	28,651	28,651						28,651				1,016	10/15/2054	1.E PL
..78616#-AD-0	SACRAMENTO DOWNTOWN ARENA LLC	07/01/2026	SINKING FUND REDEMPTION		512,602	512,602	512,602	512,602						512,602				33,524	07/01/2046	2.C PL
..85209#-AA-6	BUILD TO FRUIT PROPERTY LLC	09/15/2026	SINKING FUND REDEMPTION		2,304,084	2,304,084	2,304,084	1,421,455						2,304,084				84,089	09/15/2036	2.C
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC	09/01/2026	SINKING FUND REDEMPTION		10,204	10,204	10,204	10,204						10,204				338	07/01/2048	1.F PL
..901857-AB-8	2 BROADWAY LLC (MBIA)	09/15/2026	SINKING FUND REDEMPTION		507,178	507,178	505,054	506,852		327		327		507,178				42,147	09/15/2029	1.A
..98984*-AA-2	SFG SCHAUMBURG 1 LLC	09/15/2026	SINKING FUND REDEMPTION		505,584	505,584	508,112	505,681		(97)		(97)		505,584				16,582	11/15/2037	1.C
..C68028-AB-8	OILERS ENTERTAINMENT GROUP CANADA	09/30/2026	SINKING FUND REDEMPTION		23,743	23,736	23,617	24,585					(968)	23,617	126		126	609	06/30/2051	2.B PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					42,119,426	42,119,207	42,127,950	9,590,249		(530)		(530)	(968)	42,119,091	126	(3)	123	743,156	XXX	XXX
..02666T-AB-3	AMERICAN HOMES 4 RENT LP	09/17/2026	BARCLAYS CAPITAL		7,422,375	7,500,000	7,537,425			(3,437)		(3,437)		7,533,988		(111,613)	(111,613)	217,438	02/15/2029	2.B FE
..03027X-BR-0	AMERICAN TOWER CORPORATION	09/15/2026	MATURITY at 100.0000		15,000,000	15,000,000	13,244,100	14,571,170		428,830		428,830		15,000,000				217,500	09/15/2026	2.A FE
..03027X-CE-8	AMERICAN TOWER CORPORATION	09/17/2026	BARCLAYS CAPITAL		5,938,209	5,870,000	5,783,418	5,819,788		11,689		11,689		5,831,477		106,733	106,733	286,554	11/15/2028	2.A FE
..151895-D#-5	CENTERPOINT PROPERTIES TRUST	08/25/2026	MATURITY at 100.0000		7,800,000	7,800,000	7,800,000	7,800,000						7,800,000				292,500	08/25/2026	1.F FE
..22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP	07/15/2026	MATURITY at 100.0000		21,235,000	21,235,000	18,546,010	20,745,105		489,895		489,895		21,235,000				222,968	07/15/2026	2.B FE
..22966R-AD-8	CUBESMART LP	09/01/2026	MATURITY at 100.0000		4,856,000	4,856,000	4,806,516	4,852,339		3,661		3,661		4,856,000				151,750	09/01/2026	2.B FE
..22966R-AE-6	CUBESMART	08/24/2026	JP MORGAN SECURITIES LLC		22,753,900	23,000,000	22,832,560			14,634		14,634		22,847,194		(93,294)	(93,294)	531,076	02/15/2029	2.B FE
..26884A-AD-5	ERP OPERATING LP	08/15/2026	MATURITY at 100.0000		500,000	500,000	569,000	503,779		(3,779)		(3,779)		500,000				37,850	08/15/2026	1.G FE
..294752-A#-9	EQUITY ONE INC	08/11/2026	MATURITY at 100.0000		15,900,000	15,900,000	15,900,000	15,900,000						15,900,000				621,690	08/11/2026	1.G
..30225V-AL-1	EXTRA SPACE STORAGE LP	07/01/2026	MATURITY at 100.0000		4,137,000	4,137,000	3,963,197	4,105,609		31,391		31,391		4,137,000				144,795	07/01/2026	2.B FE
..313747-BC-0	FEDERAL REALTY OP LP	09/17/2026	BARCLAYS CAPITAL		4,086,858	4,075,000	4,058,293	4,067,081		2,319		2,319		4,069,400		17,459	17,459	192,869	05/01/2028	2.A FE
..40414L-AQ-2	HEALTHPEAK PROPERTIES INC	07/15/2026	MATURITY at 100.0000		14,248,000	14,248,000	13,752,226	14,166,827		81,173		81,173		14,248,000				463,060	07/15/2026	2.A FE
..44107T-AY-2	HOST HOTELS & RESORTS LP	08/24/2026	JP MORGAN SECURITIES LLC		26,338,106	27,736,000	25,941,086	18,813,358		209,590		209,590		26,374,343		(36,238)	(36,238)	650,063	12/15/2029	2.B FE
..49427R-B#-8	KILROY REALTY LP	07/20/2026	SECURITY CALLED AT 100.00000000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				395,850	10/18/2026	2.C
..51805@-AC-2	LASALLE PROPERTY FUND REIT INC.	08/04/2026	MATURITY at 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				195,000	08/04/2026	2.B
..55342U-AH-7	MPT OPERATING PARTNERSHIP LP	09/09/2026	SECURITY CALLED AT 100.00000000		2,564,000	2,564,000	2,165,996	2,165,996						2,165,996		398,004	398,004	115,380	10/15/2027	5.A FE
..59523U-AT-4	MID-AMERICA APARTMENTS LP	09/15/2026	MATURITY at 100.0000		4,000,000	4,000,000	3,982,120	3,997,457		2,543		2,543		4,000,000				44,000	09/15/2026	1.G FE
..62979*-AM-9	NSA OP LP	07/22/2026	SECURITY CALLED AT 100.92100000		2,018,426	2,000,000	2,000,000	2,000,000						2,000,000				87,580	11/16/2032	2.B FE
..62979*-AN-7	NSA OP LP	07/22/2026	SECURITY CALLED AT 101.68200000		16,167,420	15,900,000	15,900,000	15,900,000						15,900,000				1,201,532	07/05/2028	2.B FE
..62979*-AQ-0	NSA OP LP	07/22/2026	SECURITY CALLED AT 103.79500000		934,159	900,000	900,000	900,000						900,000				81,156	10/05/2028	2.B FE
..62979*-AR-8	NSA OP LP	07/22/2026	SECURITY CALLED AT 107.09100000		963,823	900,000	900,000	900,000						900,000				111,608	10/05/2030	2.B FE
..62979*-AS-6	NSA OP LP	07/22/2026	SECURITY CALLED AT 110.74800000		332,245	300,000	300,000	300,000						300,000				48,341	10/05/2033	2.B FE
..74170*-AE-9	PRIME PROPERTY FUND LLC	07/30/2026	MATURITY at 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				119,400	07/30/2026	2.A
..749571-AJ-4	RHP HOTEL PROPERTIES LP / RHP FINA	08/11/2026	JP MORGAN SECURITIES LLC		1,204,720	1,184,000	1,197,165	1,189,603		(2,060)		(2,060)		1,187,542		17,178	17,178	92,278	07/15/2028	3.B FE
..74965L-AA-9	RLJ LODGING TRUST LP	07/01/2026	MATURITY at 100.0000		5,440,000	5,440,000	5,420,288	5,433,033		6,967		6,967		5,440,000				204,000	07/01/2026	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
..756109-BR-4	REALTY INCOME CORPORATION	09/17/2026	BARCLAYS CAPITAL		987,280	1,000,000	988,870	993,704		1,186		1,186		994,890		(7,610)	(7,610)	48,904	03/15/2030	1.G FE
..90265E-AL-4	UDR INC	09/01/2026	MATURITY at 100.0000		15,976,000	15,976,000	15,788,329	15,946,163		29,838		29,838		15,976,001		(1)	(1)	471,292	09/01/2026	2.A FE
..92564R-AA-3	VICI PROPERTIES LP	08/17/2026	SECURITY CALLED AT 100.00000000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				42,311	12/01/2026	2.C FE
..92564R-AH-8	VICI PROPERTIES LP	08/17/2026	SECURITY CALLED AT 100.00000000		8,165,000	8,165,000	8,083,350	8,152,097		12,431		12,431		8,164,528		472	472	353,136	09/01/2026	2.C FE
..948741-AM-5	KIMCO REALTY OP LLC	08/15/2026	MATURITY at 100.0000		10,997,000	10,997,000	10,779,374	10,981,458		15,542		15,542		10,997,000				357,403	08/15/2026	1.G FE
..G1108#-AG-3	THE BRITISH LAND COMPANY PLC	09/01/2026	MATURITY at 100.0000		11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				575,345	09/01/2026	1.F
..G1744#-AS-7	CADOGAN ESTATES LIMITED	09/12/2026	MATURITY at 100.0000		15,559,506	15,277,174	17,732,989	15,468,071					2,264,918	17,732,989	(2,173,482)		(2,173,482)	580,646	09/12/2026	2.B
..G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	09/16/2026	MATURITY at 100.0000		22,000,000	22,000,000	22,000,000	22,000,000						22,000,000				1,196,067	09/16/2026	1.G
..N52698-AA-6	LINEAGE TREASURY EUROPE BV	08/20/2026	MATURITY at 100.0000		8,513,993	8,291,704	8,526,035	8,573,489					(47,454)	8,526,035	(12,042)		(12,042)	76,098	08/20/2026	2.B Z
..N52698-AC-2	LINEAGE TREASURY EUROPE BV	08/20/2026	MATURITY at 100.0000		15,921,942	15,542,864	15,929,551	15,737,080					192,470	15,929,551	(7,609)		(7,609)	313,471	08/20/2026	2.A FE
..W6447@-AA-9	NORDIQUS INFRASTRUCTURE AB	07/03/2026	SINKING FUND REDEMPTION		101,284	98,011	92,173	106,089					(13,916)	92,173	9,112		9,112	3,394	10/03/2035	2.A PL
..W6447@-AB-7	NORDIQUS INFRASTRUCTURE AB	07/03/2026	SINKING FUND REDEMPTION		234,064	226,499	213,007	245,167					(32,160)	213,007	21,057		21,057	8,222	10/03/2039	2.A PL
..W6447@-AF-8	NORDIQUS INFRASTRUCTURE AB	07/03/2026	SINKING FUND REDEMPTION		43,617	42,207	46,858							46,858	(3,242)		(3,242)	731	10/03/2035	2.A Z
..W6447@-AG-6	NORDIQUS INFRASTRUCTURE AB	07/03/2026	SINKING FUND REDEMPTION		43,617	42,207	46,858							46,858	(3,242)		(3,242)	770	10/03/2039	2.A PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					320,283,544	320,603,666	315,626,794	280,234,463		1,332,413		1,332,413	2,363,858	321,745,830	(2,169,448)	291,090	(1,878,358)	10,754,028	XXX	XXX
..05501#-AA-7	AZTEC SOFTWARE LLC	09/30/2026	VARIOUS		68,672	68,672	67,640	68,279		150		150		68,428		244	244	4,362	04/22/2028	4.A PL
..10675*-AA-1	BREEZE BUYER INC.	09/30/2026	SECURITY CALLED AT 100.00000000		48,415	48,415	47,710	48,161		157		157		48,318		98	98	3,104	01/13/2027	4.B PL
..78348F-AG-8	RXSENSE HOLDINGS LLC	09/30/2026	VARIOUS		1,997,880	1,997,880	1,983,612	1,996,036		1,845		1,845		1,997,880				132,402	03/13/2027	3.C PL
..84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMENT	08/31/2026	EXCHANGE TRANSACTIONS		8,036,145	7,868,545	7,864,086	7,864,946		2,631		2,631		7,867,577		168,568	168,568	1,121,354	12/29/2027	4.C Z
..84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMENT TR	09/30/2026	EXCHANGE TRANSACTIONS		1,968,649	1,852,323	1,851,209	1,851,429		817		817		1,852,246		116,403	116,403	166,028	12/29/2027	4.C Z
..89529#-AA-9	TRES ENERGY	09/04/2026	SECURITY CALLED AT 100.00000000		7,569,486	7,569,486	7,398,219	7,404,569		27,053		27,053		7,431,623		137,864	137,864	529,647	11/02/2029	3.B Z
..D7000R-AD-3	OXEA GROUP VIER (OQ CHEM INTL)	07/06/2026	SECURITY CALLED AT 100.00000000		4,873	4,873	4,863	4,873						4,873				1,163	04/08/2031	5.A FE
..64072U-AK-8	CSC HOLDINGS LLC	07/15/2026	SECURITY CALLED AT 100.00000000		7,737	7,737	5,306	5,306						5,306		2,431	2,431	481	04/15/2027	5.B FE
..89334G-AX-2	TRANS UNION LLC TL B5	09/08/2026	SECURITY CALLED AT 100.00000000		24,826	24,826	24,826	24,826						24,826				957	11/16/2026	3.B FE
..45778E-AG-9	INNOPHOS HOLDINGS INC	09/30/2026	SECURITY CALLED AT 100.00000000		9,172	9,172	8,713	9,172						9,172				559	03/16/2029	4.B FE
..04317J-AB-4	ANGUS (ARUBA INVESTMENTS)	09/18/2026	CASHLESS EXCHANGE		1,314,450	1,314,450	1,324,308	1,314,450						1,314,450				74,203	11/24/2027	6. FE
..89787R-AH-5	TRUGREEN	09/30/2026	SECURITY CALLED AT 100.00000000		6,311	6,311	6,248	6,311						6,311				372	10/30/2027	4.C FE
..00184N-AB-3	TRICORBRAUN (AOT PACKAGING PROD)	09/30/2026	SECURITY CALLED AT 100.00000000		5,350	5,350	5,296	5,350						5,350				281	03/03/2031	4.C FE
..59909T-AC-8	GAINWELL HOLDING CORP	08/19/2026	SECURITY CALLED AT 100.00000000		1,638,814	1,638,814	1,579,407	1,612,447						1,612,447		26,367	26,367	81,979	10/01/2027	4.B FE
..75605V-AD-4	REALPAGE INC	09/30/2026	SECURITY CALLED AT 100.00000000		13,735	13,735	13,672	13,735						13,735				725	04/24/2028	4.C FE
..71360H-AB-3	PERATON CORP	09/30/2026	VARIOUS		486,581	522,334	439,152	439,152						439,152		47,429	47,429	31,424	02/01/2028	5.A FE
..52706Y-AJ-2	LESLIES POOLMART INC	08/27/2026	JEFFERIES & COMPANY INC.		195,148	887,038	239,500	239,500						239,500		(44,352)	(44,352)	39,136	03/09/2028	6. FE
..38723B-AJ-0	WIN WASTE INNOVATIONS HOLDINGS INC	08/13/2026	SECURITY CALLED AT 100.00000000		3,000,741	3,000,741	2,986,320	3,000,741						3,000,741				122,497	03/24/2028	4.C FE
..72431H-AD-2	PLY GEM (PISCES-CORNERSTONE BL BR)	09/30/2026	SECURITY CALLED AT 100.00000000		6,073	6,073	2,503	2,503						2,503		3,570	3,570	325	04/12/2028	5.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
..21870F-BA-6	CORELOGIC INC	07/27/2026	SECURITY CALLED AT 100.00000000		8,032,750	8,032,750	7,993,388	8,032,750						8,032,750				337,783	06/04/2028	5.A PL
..L4780E-AC-8	HERENS US HOLDCO TL B	09/30/2026	SECURITY CALLED AT 100.00000000		5,469	5,469	5,497	5,469						5,469				320	07/03/2028	5.B FE
..02932J-AP-2	AMERICAN ROCK SALT COMPANY LLC	09/30/2026	SECURITY CALLED AT 100.00000000		8,578	8,578	8,557	8,578						8,578				578	06/09/2028	5.B FE
..73108R-AB-4	SOLERA LLC (POLARIS NEWCO)	09/30/2026	SECURITY CALLED AT 100.00000000		4,878	4,878	4,762	4,837		40		40		4,877		1	1	293	06/03/2028	5.A FE
..00709L-AJ-6	ASPEN DENTAL (ADMI)	09/30/2026	SECURITY CALLED AT 100.00000000		4,875	4,875	4,863	4,875						4,875				279	12/23/2027	5.A FE
..20786N-AC-1	CONNECTWISE LLC	09/30/2026	SECURITY CALLED AT 100.00000000		8,050	8,050	8,060	8,050						8,050				456	09/30/2028	4.B FE
..11565H-AD-8	SIGNATURE AVIATION (BROWN GROUP)	09/30/2026	SECURITY CALLED AT 100.00000000		7,369	7,369	7,397	7,369						7,369				350	07/01/2031	4.B FE
..81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICE	09/30/2026	SECURITY CALLED AT 100.00000000		11,629	11,629	11,513	11,629						11,629				544	07/31/2031	4.B FE
..00847Y-AE-2	AGILITI HEALTH INC	09/30/2026	SECURITY CALLED AT 100.00000000		10,768	10,768	10,768	10,768						10,768				560	05/01/2030	4.C FE
..45567Y-AN-5	INTERNET BRD (WEBMD/INDIGO/ MH SUB)	09/30/2026	SECURITY CALLED AT 100.00000000		4,166	4,166	4,062	4,124		14		14		4,138		29	29	250	05/03/2028	4.B FE
..C6907U-AB-7	ONE TORONTO GAMING (OTG-ONTARIO)	09/29/2026	SECURITY CALLED AT 100.00000000		11,253	11,253	11,196	11,253						11,253				676	08/01/2030	4.C FE
..87169D-AB-1	SYNEOS HEALTH INC (STAR PARENT)	07/22/2026	SECURITY CALLED AT 100.00000000		4,887,500	4,887,500	4,801,969	4,806,417		16,782		16,782		4,823,199		64,301	64,301	211,961	09/27/2030	4.A FE
..77313D-AW-1	ROCKET SOFTWARE INC	09/30/2026	SECURITY CALLED AT 100.00000000		2,214	2,214	2,180	2,186		6		6		2,192		22	22	125	11/28/2028	4.C FE
..G4770M-AL-8	INEOS QUATTRO HOLDINGS UK LIMITED	09/30/2026	SECURITY CALLED AT 100.00000000		5,635	5,635	5,466	5,559		17		17		5,576		58	58	343	04/02/2029	4.B FE
..92943L-AC-4	WESTINGHOUSE (BROOKFIELD WEC HLDG)	07/01/2026	SECURITY CALLED AT 100.00000000		22,070	22,070	21,960	22,028						22,028		42	42	740	01/27/2031	4.A FE
..09776M-AT-1	BOMBARDIER RECREATIONAL PRODUCTS I	07/31/2026	SECURITY CALLED AT 100.00000000		9,947	9,947	9,922	9,947						9,947				346	01/22/2031	3.A FE
..05278H-AC-0	L & W (AUTOKINITON US HOLDINGS	09/30/2026	SECURITY CALLED AT 100.00000000		5,680	5,680	5,680	5,680						5,680				335	04/06/2028	4.B FE
..89841E-AB-1	ULTIMATE SOFTWARE GROUP INC (UKG)	09/30/2026	SECURITY CALLED AT 100.00000000		12,646	12,646	12,630	12,646						12,646				594	02/10/2031	4.B FE
..72706R-AB-2	WOOD MACKENZIE (PLANET US BUYER)	09/30/2026	SECURITY CALLED AT 100.00000000		5,138	5,138	5,125	5,134		4		4		5,138				261	02/07/2031	4.B FE
..72941D-AK-8	ACCENTCARE INC (PLUTO)	08/19/2026	VARIOUS		747,249	799,197	799,197	799,197						799,197		(51,948)	(51,948)	51,389	09/20/2028	5.B FE
..22164M-AB-3	COTIVITI INC	09/30/2026	VARIOUS		8,920	8,920	8,876	8,892		28		28		8,919		1	1	485	05/01/2031	4.B FE
..85769E-BB-6	STATION CASINO (RED ROCK)	09/30/2026	SECURITY CALLED AT 100.00000000		47,500	47,500	47,263	47,441		59		59		47,500				2,044	03/14/2031	3.A FE
..L5000D-AE-7	ICON LUXEMBOURG SARL (INDIGO)	08/13/2026	SECURITY CALLED AT 100.00000000		1,366,639	1,366,639	1,366,639	1,366,639						1,366,639				48,643	07/03/2028	2.C FE
..L5000D-AF-4	ICON LUXEMBOURG SARL (INDIGO)	08/13/2026	SECURITY CALLED AT 100.00000000		340,499	340,499	340,499	340,499						340,499				12,119	07/03/2028	2.C FE
..98931Y-AD-5	ZEKELMAN	09/30/2026			4,937	4,937	4,925	4,936		1		1		4,937				228	01/24/2031	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
..74839X-AK-5	QUIKRETE (QUIKRETE HOLDINGS INC)	09/30/2026	SECURITY CALLED AT 100.00000000		8,359	8,359	8,359	8,359						8,359				375	03/19/2029	3.C FE
..40416V-AG-0	CORE_MAIN LP	07/01/2026	SECURITY CALLED AT 100.00000000		1,803,671	1,803,671	1,803,671	1,803,671						1,803,671				52,350	07/27/2028	3.B FE
..36740U-AY-8	GATES GLOBAL LLC	09/30/2026	SECURITY CALLED AT 100.00000000		27,500	27,500	27,500	27,500						27,500				1,131	06/04/2031	3.B FE
..29426N-AZ-7	EPICOR SOFTWARE CORP	09/30/2026	SECURITY CALLED AT 100.00000000		28,330	28,330	28,295	28,330						28,330				1,350	05/30/2031	4.C FE
..41151P-AR-6	HARBOR FREIGHT TOOLS USA INC	09/16/2026	SECURITY CALLED AT 100.00000000		11,790,019	11,790,020	11,760,544	11,790,020						11,790,020				502,107	06/11/2031	4.A FE
..20902C-AX-8	ALTIUM (CONSOLIDATED CONTAINER)	09/30/2026	SECURITY CALLED AT 100.00000000		5,802	5,802	5,802	5,802						5,802				272	06/11/2031	4.B FE
..96350T-AH-3	WHITE CAP BUYER LLC	07/31/2026	SECURITY CALLED AT 100.00000000		7,700	7,700	7,681	7,685		6		6		7,691		9	9	313	10/19/2029	4.C FE
..G5080A-AJ-1	JAZZ PHARMACEUTICALS PLC	09/23/2026	SECURITY CALLED AT 100.00000000		3,209,820	3,209,820	3,209,820	3,209,820						3,209,820				140,477	05/05/2028	3.A FE
..01862L-BA-5	ALLIANCE LAUNDRY	09/30/2026	SECURITY CALLED AT 100.00000000		167,298	167,298	166,461	167,298						167,298				7,484	08/19/2031	4.A FE
..33902U-AD-5	ARGUS MEDIA (FLEET BIDCO LIMITED)	07/30/2026	SECURITY CALLED AT 100.00000000		4,307,048	4,307,048	4,307,048	4,307,048						4,307,048				266,599	02/21/2031	4.A FE
..89705D-AP-7	TRONOX LTD	09/30/2026	SECURITY CALLED AT 100.00000000		1,068	1,068	803	803						803		266	266	50	09/30/2031	4.B FE
..02932J-AU-1	AMERICAN ROCK SALT COMPANY LLC	09/14/2026	CASHLESS EXCHANGE		244,486	244,486	244,486	244,486						244,486					06/09/2028	4.B FE
..26812C-AN-6	STANDARD AERO HDGS (DYNASTY ACQN)	09/30/2026	SECURITY CALLED AT 100.00000000		7,924	7,924	7,914	7,924						7,924				341	10/31/2031	3.B FE
..C4111R-AJ-4	GREAT CANADIAN GAMING (RAPTOR ACQ)	08/07/2026	SECURITY CALLED AT 100.00000000		1,650,736	1,650,736	1,634,229	1,634,229						1,634,229		16,507	16,507	88,218	11/01/2029	4.B FE
..26812C-AP-1	STANDARD AERO HDGS (DYNASTY ACQN)	09/30/2026	SECURITY CALLED AT 100.00000000		6,028	6,028	6,020	6,028						6,028				216	10/31/2031	3.B FE
..88145L-AF-1	COX MEDIA GROUP (TERRIER) (CMG)	09/30/2026	SECURITY CALLED AT 100.00000000		17,045	17,045	17,045	17,045						17,045				944	06/18/2029	4.C FE
..N8232N-AL-1	AKZONOBEL (STARFRUIT-NOURYON FIN)	07/08/2026	SECURITY CALLED AT 100.00000000		6,232,604	6,232,604	6,232,604	6,232,604						6,232,604				333,926	04/03/2028	4.A FE
..74339D-AN-8	QLIK TECHNOLOGIES INC	09/30/2026	SECURITY CALLED AT 100.00000000		20,522	20,522	20,522	20,522						20,522				1,082	10/28/2030	4.B FE
..48114N-AF-8	JOURNEY PERSONAL CARE CORP	09/30/2026	SECURITY CALLED AT 100.00000000		4,462	4,462	4,462	4,462						4,462				195	03/01/2028	4.C FE
..03765V-AP-5	ADT (PROTECTION 1-PRIME SECURITY)	09/30/2026	SECURITY CALLED AT 100.00000000		20,729	20,729	20,729	20,729						20,729				902	10/13/2030	3.C FE
..45567Y-AP-0	INTERNET BRD (WEBMD/INDIGO/MH SUB)	09/30/2026	SECURITY CALLED AT 100.00000000		2,777	2,777	2,750	2,754		14		14		2,768		9	9	167	12/31/2031	4.B FE
..03836B-AH-2	ASCENSUS INC (AQGEN ISL - MERCURY	09/30/2026	SECURITY CALLED AT 100.00000000		9,772	9,772	9,772	9,772						9,772				479	11/24/2032	4.C FE
..57906H-AF-4	MCAFEE CORP	09/30/2026	SECURITY CALLED AT 100.00000000		11,165	11,165	11,165	11,165						11,165				565	03/01/2029	4.C FE
..00488P-AV-7	ACRISURE LLC	09/30/2026	SECURITY CALLED AT 100.00000000		2,467	2,467	2,467	2,467						2,467				125	11/06/2030	4.B FE
..N3313E-AG-5	FLUTTER ENTERTAINMENT (STARS GRP)	09/30/2026	SECURITY CALLED AT 100.00000000		7,500	7,500	7,500	7,500						7,500				310	11/30/2030	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93369P-AM-6	CALIBER COLLISION (CH-WAND NEWCO3)	09/30/2026	SECURITY CALLED AT 100.00000000		17,813	17,813	17,813	17,813						17,813				834	01/30/2031	4.B FE
..46604B-AH-1	J&J VENTURES GAMING LLC	09/30/2026	SECURITY CALLED AT 100.00000000		3,121	3,121	3,113	3,121						3,121				170	04/26/2030	4.B FE
..05988H-AQ-0	BMC SOFTWARE INC (BOXER PARENT CO)	09/30/2026	SECURITY CALLED AT 100.00000000		4,591	4,591	4,591	4,591						4,591				234	07/30/2031	4.B FE
..74839X-AM-1	QUIKRETE (QUIKRETE HOLDINGS INC)	09/30/2026	SECURITY CALLED AT 100.00000000		6,436	6,436	6,436	6,436						6,436				289	04/14/2031	3.C FE
..02003D-BB-9	ALLTECH INC	09/30/2026	SECURITY CALLED AT 100.00000000		4,269	4,269	4,247	4,269						4,269				260	08/13/2030	4.C FE
..62984C-AM-5	TROPICANA OPCO (NAKED JUICE)	09/04/2026	SECURITY CALLED AT 100.00000000		2,593	2,593	1,660	1,757		147		147		1,904		689	689	92	01/24/2029	5.B FE
..62984C-AN-3	TROPICANA OPCO (NAKED JUICE)	07/01/2026	VARIOUS		13,748	13,748	13,748	13,748		767,288		767,288		781,037		(767,288)	(767,288)	23,201	01/24/2030	5.C FE
..14852D-AJ-0	CISION US INC (CASTLE US HOLDING).	09/30/2026	VARIOUS		665,407	1,350,142	600,813	600,813						600,813		64,594	64,594	63,587	05/31/2030	5.B FE
..74345H-AJ-0	PROOFPOINT INC	08/13/2026	SECURITY CALLED AT 0.00000000		2,027,903	2,027,903	2,027,903	2,027,903						2,027,903				84,854	08/31/2028	4.B FE
..75025K-AM-0	ASTOUND (RADIATE HOLDCO)	09/30/2026	VARIOUS		10,199	10,199	7,678	7,678						7,678		2,521	2,521	698	09/25/2029	5.A FE
..26825U-AN-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)	09/30/2026	SECURITY CALLED AT 100.00000000		7,460	7,460	7,460	7,460						7,460				365	05/09/2030	4.C FE
..08511L-BD-9	BERLIN PACKAGING LLC	09/30/2026	SECURITY CALLED AT 100.00000000		9,699	9,699	9,699	9,699						9,699				544	06/09/2031	4.C FE
..46124C-AU-1	ALTERRA MOUNTAIN CO	09/30/2026	SECURITY CALLED AT 100.00000000		6,324	6,324	6,324	6,324						6,324				296	08/17/2028	4.A FE
..01642P-BE-5	ALIXPARTNERS LLP	09/30/2026	SECURITY CALLED AT 100.00000000		3,312	3,312	3,303	3,303		8		8		3,312				142	08/12/2032	4.A FE
..91834W-AG-5	VS BUYER LLC	09/30/2026	SECURITY CALLED AT 100.00000000		9,627	9,627	9,627	9,627						9,627				437	04/14/2031	4.B FE
..31732F-AX-4	FILTRATION GROUP CORP	08/13/2026	SECURITY CALLED AT 100.00000000		1,861,366	1,861,366	1,861,366	1,861,366						1,861,366				74,192	10/23/2028	4.C FE
..46488H-AF-3	ISOLVED INC	09/30/2026	SECURITY CALLED AT 100.00000000		2,324	2,324	2,324	2,324						2,324				113	10/15/2030	4.B FE
..50221B-AG-8	LSF11 TRINITY BIDCO INC	08/17/2026	SECURITY CALLED AT 100.00000000		2,836,265	2,836,265	2,836,265	2,836,265						2,836,265				114,956	06/14/2030	4.B FE
..00130M-AL-8	AHP HEALTH PARTNERS INC	09/30/2026	SECURITY CALLED AT 100.00000000		5,788	5,788	5,774	5,788						5,788				260	09/20/2032	3.C FE
..G3168Q-AB-3	GVC HOLDINGS PLC (ENTAIN)	09/30/2026	SECURITY CALLED AT 100.00000000		4,680	4,680	4,674	4,674		6		6		4,680				211	08/02/2032	3.C FE
..89364M-CF-9	TRANSDIGM INC	09/30/2026	SECURITY CALLED AT 100.00000000		20,331	20,331	20,331	20,331						20,331				913	03/22/2030	3.C FE
..23340D-AX-0	CUSHMAN & WAKEFIELD US BORROWER LL	09/30/2026	SECURITY CALLED AT 100.00000000		1,283	1,283	1,283	1,283						1,283				68	01/31/2030	3.C FE
..98919X-AH-4	ZAYO GROUP HOLDINGS INC	08/31/2026	SECURITY CALLED AT 100.00000000		13,990	13,990	13,990	13,990						13,990				478	03/11/2030	4.C FE
	ALTICE FRANCE SA (NUMERICABLE)	07/15/2026	SECURITY CALLED AT 100.00000000		10,102	10,102	7,533	7,533		225		225		7,758		2,344	2,344	269	05/31/2031	5.A FE
..28414B-AJ-5	ELANCO ANIMAL HEALTH INC	09/30/2026	VARIOUS		163,507	163,507	162,280	162,365		764		764		163,130		377	377	6,789	10/31/2032	3.A FE
..78350L-BD-6	RYAN LLC	08/31/2026	SECURITY CALLED AT 100.00000000		196,005	196,005	195,025	195,025		855		855		195,880		125	125	9,489	11/05/2032	4.B FE
..44988L-AM-9	ARBYS (IRB HOLDING CORP)	09/30/2026	VARIOUS		81,306	81,306	81,306	81,306						81,306				5,772	12/16/2030	4.A FE

SCHEDULE D - PART 4

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..78397G-AM-3	SCIH SALT HOLDINGS INC (KISSNER)	08/13/2026	SECURITY CALLED AT 100.00000000		1,845,894	1,845,894	1,845,894	1,845,894						1,845,894				82,889	01/31/2029	4.C FE
..71911K-AF-1	PAREXEL (WEST STREET/ PHOENIX)	09/30/2026	SECURITY CALLED AT 100.00000000		11,333	11,333	11,333	11,333						11,333				540	12/12/2031	4.B FE
..16125T-AP-7	CHARTER NEXT GENERATION INC	09/30/2026	SECURITY CALLED AT 100.00000000		10,975	10,975	10,975							10,975				466	11/29/2030	4.B FE
..50221U-AE-1	KIDDE FIRE PROTECTION -LSF12 CROWN	07/28/2026	VARIOUS		8,377,127	8,377,127	8,377,127							8,377,127				291,838	12/02/2031	4.A FE
..08078U-AQ-6	BELRON FINANCE US LLC	09/30/2026	SECURITY CALLED AT 100.00000000		11,395	11,395	11,395							11,395				321	10/16/2031	3.C FE
..28542C-AG-4	EXAMWORKS (GOLD MRGR-ELECTRON BID)	09/30/2026	SECURITY CALLED AT 100.00000000		10,943	10,943	10,943							10,943				442	02/07/2033	4.B FE
..00132U-AQ-7	CULLIGAN (OSMOSIS BUYER)	07/02/2026	SECURITY CALLED AT 100.00000000		3,920,173	3,920,173	3,920,173							3,920,173				100,775	07/31/2028	4.B FE
..25472P-AD-2	KOHLER ENERGY (DISCOVERY)	09/30/2026	SECURITY CALLED AT 100.00000000		2,182,614	2,182,614	2,182,614							2,182,614				96,724	05/01/2031	4.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					95,934,152	97,114,553	95,189,653	80,810,731		818,917		818,917		96,142,876		(208,719)	(208,719)	5,346,187	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					4,619,388,442	4,640,418,158	4,602,964,753	3,455,412,475	(9,171)	7,288,947	2,961,864	4,317,912	27,543,311	4,634,333,917	(27,321,354)	8,910,671	(18,410,683)	162,051,055	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					380,152,575	380,152,575	380,152,575							380,152,575					XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					4,999,541,017	5,020,570,733	4,983,117,328	3,455,412,475	(9,171)	7,288,947	2,961,864	4,317,912	27,543,311	5,014,486,492	(27,321,354)	8,910,671	(18,410,683)	162,051,055	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					4,999,541,017	5,020,570,733	4,983,117,328	3,455,412,475	(9,171)	7,288,947	2,961,864	4,317,912	27,543,311	5,014,486,492	(27,321,354)	8,910,671	(18,410,683)	162,051,055	XXX	XXX
..36176Q-VF-8	GINNIE MAE I	09/01/2026	MBS PAYDOWN		725	725	783	727		(2)		(2)		725				19	09/15/2041	1.A
..36176V-5Q-2	GINNIE MAE I	09/01/2026	MBS PAYDOWN		527	527	553	528		(1)		(1)		527				12	03/15/2042	1.A
..36176X-PY-9	GINNIE MAE I	09/01/2026	MBS PAYDOWN		735	735	777	738		(4)		(4)		735				17	05/15/2042	1.A
..36177N-XQ-8	GINNIE MAE I	09/01/2026	MBS PAYDOWN		144	144	152	144						144				3	03/15/2042	1.A
..36194N-LU-1	GINNIE MAE I	09/01/2026	MBS PAYDOWN		87,972	87,972	88,412	87,997		(25)		(25)		87,972				1,672	07/15/2033	1.A
..36200K-NB-9	GNMA POOL-603486	09/01/2026	MBS PAYDOWN		475	475	478	475						475				17	03/15/2033	1.A
..36200M-E3-3	GNMA POOL-604154	09/01/2026	MBS PAYDOWN		7	7	8	7						7					04/15/2033	1.A
..36202E-SK-6	GNMA II POOL-004122	09/01/2026	MBS PAYDOWN		255	255	256	255						255				10	04/20/2038	1.A
..36202E-TU-3	GNMA II POOL-004163	09/01/2026	MBS PAYDOWN		85	85	85	85						85				3	06/20/2038	1.A
..36202E-TV-1	GNMA II POOL-004164	09/01/2026	MBS PAYDOWN		963	963	964	963						963				39	06/20/2038	1.A
..36202E-UL-1	GNMA II POOL-004187	09/01/2026	MBS PAYDOWN		82	82	82	82						82				3	07/20/2038	1.A
..36202E-V7-1	GNMA II POOL-004238	09/01/2026	MBS PAYDOWN		101	101	101	101						101				4	09/20/2038	1.A
..36202E-V8-9	GNMA II POOL-004239	09/01/2026	MBS PAYDOWN		177	177	177	177						177				7	09/20/2038	1.A
..36202E-VG-1	GNMA II POOL-004215	09/01/2026	MBS PAYDOWN		414	414	412	414						414				15	08/20/2038	1.A
..36202E-VH-9	GNMA II POOL-004216	09/01/2026	MBS PAYDOWN		227	227	227	227						227				9	08/20/2038	1.A
..36202E-WU-9	GNMA II POOL-004259	09/01/2026	MBS PAYDOWN		262	262	260	262						262				10	10/20/2038	1.A
..36202W-2T-5	GNMA POOL-611986	09/01/2026	MBS PAYDOWN		122	122	122							122				1	06/15/2033	1.A
..36202W-LJ-6	GNMA POOL-611529	09/01/2026	MBS PAYDOWN		32	32	32							32					05/15/2033	1.A
..36202W-M8-9	GNMA POOL-611583	09/01/2026	MBS PAYDOWN		132	132	133							132				1	05/15/2033	1.A
..36206F-CY-6	GNMA POOL-409687	09/01/2026	MBS PAYDOWN		99	99	104	99						99				4	08/15/2038	1.A
..36206G-UE-8	GNMA POOL-411081	09/01/2026	MBS PAYDOWN		18	18	19	18						18				1	11/15/2038	1.A
..36207Q-WW-3	GNMA POOL-439061	09/01/2026	MBS PAYDOWN		22	22	22	22						22				1	01/15/2039	1.A
..36208Y-LF-4	GNMA POOL-0464826	09/01/2026	MBS PAYDOWN		89	89	87	89						89				4	09/15/2028	1.A
..36209K-LL-0	GNMA POOL-0473831	09/01/2026	MBS PAYDOWN		36	36	36	36						36				1	02/15/2029	1.A
..3620A6-RA-7	GNMA 30YR	09/01/2026	MBS PAYDOWN		114	114	114	114						114				4	10/15/2039	1.A
..3620A9-VU-2	GINNIE MAE I	09/01/2026	MBS PAYDOWN		2,284	2,284	2,468	2,298		(13)		(13)		2,284				61	11/15/2039	1.A
..3620AC-4S-0	GNMA POOL-726333	09/01/2026	MBS PAYDOWN		441	441	434	440		1		1		441				12	09/15/2039	1.A
..36210B-3T-0	GNMA POOL-487810	09/01/2026	MBS PAYDOWN		132	132	131	132						132				4	03/15/2039	1.A
..36210B-3Z-6	GNMA POOL-487816	09/01/2026	MBS PAYDOWN		395	395	390	395						395				14	03/15/2039	1.A
..36210E-PX-1	GNMA POOL-0490138	09/01/2026	MBS PAYDOWN		4	4	3	3						4					02/15/2029	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36210F-NW-2	GNMA POOL-491005	09/01/2026	MBS PAYDOWN		16	16	15	16						16				1	12/15/2028	1.A
36210U-W5-8	GNMA POOL-502968	09/01/2026	MBS PAYDOWN		4	4	4	4						4					03/15/2029	1.A
36210Y-RR-8	GNMA POOL-0506396	09/01/2026	MBS PAYDOWN		32	32	30	32						32				1	04/15/2029	1.A
36212T-AX-2	GNMA POOL-542822	09/01/2026	MBS PAYDOWN		10	10	10	10						10					05/15/2031	1.A
36213C-3J-7	GNMA POOL-550801	09/01/2026	MBS PAYDOWN		19	19	19	19						19				1	08/15/2035	1.A
36213S-DH-5	GNMA POOL-562704	09/01/2026	MBS PAYDOWN		53	53	53							53					06/15/2033	1.A
36213U-KX-7	GNMA POOL-564710	09/01/2026	MBS PAYDOWN		42	42	41	42						42				2	07/15/2031	1.A
36225B-VJ-4	GNMA POOL-781517	09/01/2026	MBS PAYDOWN		220	220	221	220						220				8	11/15/2032	1.A
36230U-EZ-8	GINNIE MAE I	09/01/2026	MBS PAYDOWN		1,990	1,990	2,150	2,007		(17)		(17)		1,990				53	01/15/2041	1.A
36241K-L4-8	GNMA POOL-782147	09/01/2026	MBS PAYDOWN		39	39	40	39						39				2	03/15/2037	1.A
36241K-NP-9	GNMA POOL-782198	09/01/2026	MBS PAYDOWN		214	214	219	214						214				9	10/15/2037	1.A
36241K-SZ-2	GNMA POOL-782336	09/01/2026	MBS PAYDOWN		132	132	131	132						132				5	05/15/2038	1.A
36241K-UU-0	GNMA POOL -782395	09/01/2026	MBS PAYDOWN		4,024	4,024	4,221	4,035		(11)		(11)		4,024				166	09/15/2038	1.A
36241K-V5-4	GNMA POOL-782436	09/01/2026	MBS PAYDOWN		128	128	133	128						128				5	10/15/2038	1.A
36241K-W6-1	GNMA POOL-782469	09/01/2026	MBS PAYDOWN		289	289	299	290		(1)		(1)		289				12	11/15/2038	1.A
36241K-WH-7	GNMA POOL-782448	09/01/2026	MBS PAYDOWN		40	40	41	40						40				2	10/15/2038	1.A
36241K-ZZ-4	GNMA 30YR PLATINUM	09/01/2026	MBS PAYDOWN		5,516	5,516	5,539	5,518		(2)		(2)		5,516				210	02/15/2039	1.A
36241L-FY-7	GNMA POOL-782883	09/01/2026	MBS PAYDOWN		49	49	48	49						49				2	02/15/2040	1.A
36241L-G2-6	GINNIE MAE I	09/01/2026	MBS PAYDOWN		1,316	1,316	1,441	1,323		(7)		(7)		1,316				39	04/15/2040	1.A
36241L-GU-4	GNMA POOL-782911	09/01/2026	MBS PAYDOWN		977	977	980	977						977				36	12/15/2039	1.A
36241L-XG-6	GINNIE MAE I	09/01/2026	MBS PAYDOWN		5,665	5,665	6,044	5,685		(20)		(20)		5,665				151	08/15/2041	1.A
36290R-5M-1	GNMA POOL-615652	09/01/2026	MBS PAYDOWN		805	805	797							805				6	10/15/2033	1.A
36290S-2L-4	GNMA POOL-616479	09/01/2026	MBS PAYDOWN		505	505	512	505		(1)		(1)		505				18	06/15/2034	1.A
36290U-L8-7	GNMA POOL-617851	09/01/2026	MBS PAYDOWN		64	64	64	64						64				3	12/15/2037	1.A
36290V-JW-5	GNMA POOL-618677	09/01/2026	MBS PAYDOWN		170	170	174	171						170				7	10/15/2036	1.A
36291X-RK-7	GNMA POOL-641390	09/01/2026	MBS PAYDOWN		16	16	16	16						16				1	06/15/2035	1.A
36291X-XE-4	GNMA POOL-641577	09/01/2026	MBS PAYDOWN		30	30	31	31						30				1	06/15/2035	1.A
36292C-FL-3	GNMA POOL-644671	09/01/2026	MBS PAYDOWN		24	24	24	24						24				1	10/15/2035	1.A
36294N-AU-2	GNMA POOL-654419	09/01/2026	MBS PAYDOWN		62	62	64	62						62				2	08/15/2036	1.A
36294Q-AN-1	GNMA POOL-656213	09/01/2026	MBS PAYDOWN		173	173	181	174						173				7	08/15/2036	1.A
36294S-PD-3	GNMA 30YR	09/01/2026	MBS PAYDOWN		9	9	9	9						9					02/15/2037	1.A
36294S-YE-1	GNMA 30YR	09/01/2026	MBS PAYDOWN		2,297	2,297	2,307	2,300		(3)		(3)		2,297				93	05/15/2037	1.A
36294T-GR-0	GNMA POOL-659108	09/01/2026	MBS PAYDOWN		420	420	423	420						420				17	11/15/2038	1.A
36294Y-7B-0	GNMA POOL-661590	09/01/2026	MBS PAYDOWN		23	23	24	23						23				1	01/15/2037	1.A
36294Y-QQ-0	GNMA POOL-663863	09/01/2026	MBS PAYDOWN		29	29	28	29						29				1	03/15/2037	1.A
36295A-D4-4	GNMA POOL-664423	09/01/2026	MBS PAYDOWN		7,404	7,404	7,492	7,408		(4)		(4)		7,404				296	11/15/2037	1.A
36295A-EQ-4	GNMA POOL-664443	09/01/2026	MBS PAYDOWN		85	85	85	85						85				3	11/15/2037	1.A
36295A-HT-5	GNMA POOL-664542	09/01/2026	MBS PAYDOWN		46	46	46	46						46				2	01/15/2038	1.A
36295E-ZR-1	GNMA POOL-668652	09/01/2026	MBS PAYDOWN		40	40	42	40						40				2	10/15/2038	1.A
36295F-FN-9	GNMA POOL-668973	09/01/2026	MBS PAYDOWN		15	15	16	15						15				1	03/15/2037	1.A
36295H-4W-7	GNMA POOL-671437	09/01/2026	MBS PAYDOWN		189	189	197	190						189				8	07/15/2037	1.A
36295H-PH-7	GNMA POOL-671024	09/01/2026	MBS PAYDOWN		219	219	215	218		1		1		219				8	08/15/2037	1.A
36295J-6E-1	GNMA POOL-672369	09/01/2026	MBS PAYDOWN		1,755	1,755	1,824	1,758		(3)		(3)		1,755				70	11/15/2037	1.A
36295L-SJ-1	GNMA POOL-673821	09/01/2026	MBS PAYDOWN		55	55	58	55						55				2	09/15/2038	1.A
36295L-SP-7	GNMA POOL-673826	09/01/2026	MBS PAYDOWN		134	134	140	134						134				5	10/15/2038	1.A
36295N-NJ-2	GNMA POOL-675493	09/01/2026	MBS PAYDOWN		176	176	176	176						176				7	06/15/2038	1.A
36295P-3E-0	GNMA POOL-676797	09/01/2026	MBS PAYDOWN		43	43	43	43						43				2	04/15/2038	1.A
36295P-5C-2	GNMA POOL-676843	09/01/2026	MBS PAYDOWN		368	368	382	369		(1)		(1)		368				15	05/15/2038	1.A
36295P-VS-8	GNMA POOL-676625	09/01/2026	MBS PAYDOWN		127	127	132	127						127				5	12/15/2037	1.A
36295P-YE-6	GNMA POOL-676709	09/01/2026	MBS PAYDOWN		34	34	36	34						34				1	02/15/2038	1.A
362950-BC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,839	2,839	2,895	2,843		(5)		(5)		2,839				104	04/15/2038	1.A
362950-RA-0	GNMA POOL-677381	09/01/2026	MBS PAYDOWN		77	77	80	77						77				3	10/15/2038	1.A
362950-WM-8	GNMA POOL-677552	09/01/2026	MBS PAYDOWN		750	750	757	750						750				30	11/15/2037	1.A
36295R-RP-5	GNMA POOL-678294	09/01/2026	MBS PAYDOWN		21	21	22	21						21				1	12/15/2038	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
36295S-PH-3	GNMA POOL-679124	09/01/2026	MBS PAYDOWN		49	49	49	49						49				2	11/15/2037	1.A
36295U-FE-6	GNMA POOL-680665	09/01/2026	MBS PAYDOWN		86	86	89	86						86				3	01/15/2038	1.A
36295U-FX-4	GNMA POOL-680682	09/01/2026	MBS PAYDOWN		53	53	55	53						53				2	01/15/2038	1.A
36295V-DL-0	GNMA POOL-681507	09/01/2026	MBS PAYDOWN		242	242	244	242						242				9	06/15/2038	1.A
36295W-4J-3	GNMA 30YR	09/01/2026	MBS PAYDOWN		963	963	968	963						963				35	03/15/2038	1.A
36295W-D4-6	GNMA 30YR	09/01/2026	MBS PAYDOWN		555	555	558	555						555				20	05/15/2038	1.A
36295W-X4-4	GNMA POOL-682999	09/01/2026	MBS PAYDOWN		23	23	23	23						23				1	12/15/2038	1.A
36296A-Y4-0	GNMA POOL-685731	09/01/2026	MBS PAYDOWN		70	70	74	70						70				3	05/15/2038	1.A
36296B-E6-5	GNMA POOL-686057	09/01/2026	MBS PAYDOWN		48	48	50	48						48				2	05/15/2038	1.A
36296B-TM-4	GNMA POOL-686456	09/01/2026	MBS PAYDOWN		101	101	106	101						101				4	06/15/2038	1.A
36296D-EG-9	GNMA POOL-687835	09/01/2026	MBS PAYDOWN		45	45	45	45						45				2	08/15/2038	1.A
36296D-EY-0	GNMA POOL-687851	09/01/2026	MBS PAYDOWN		68	68	71	68						68				3	08/15/2038	1.A
36296D-G7-7	GNMA POOL-687922	09/01/2026	MBS PAYDOWN		79	79	80	79						79				3	09/15/2038	1.A
36296D-G8-5	GNMA POOL-687923	09/01/2026	MBS PAYDOWN		15	15	15	15						15				1	09/15/2038	1.A
36296D-NQ-7	GNMA POOL-688099	09/01/2026	MBS PAYDOWN		33	33	34	33						33				1	11/15/2038	1.A
36296D-YL-6	GNMA POOL-688415	09/01/2026	MBS PAYDOWN		51	51	53	51						51				2	05/15/2038	1.A
36296F-PH-0	GNMA POOL-689924	09/01/2026	MBS PAYDOWN		53	53	56	54						53				2	09/15/2038	1.A
36296F-VR-1	GNMA POOL-690124	09/01/2026	MBS PAYDOWN		173	173	180	175		(2)		(2)		173				7	08/15/2038	1.A
36296H-BW-8	GNMA 30YR	09/01/2026	MBS PAYDOWN		534	534	558	535		(1)		(1)		534				21	09/15/2038	1.A
36296J-AZ-8	GNMA POOL-692224	09/01/2026	MBS PAYDOWN		6	6	6	6						6					12/15/2038	1.A
36296J-H7-3	GNMA POOL-692454	09/01/2026	MBS PAYDOWN		348	348	344	348						348				11	03/15/2039	1.A
36296K-CE-0	GNMA POOL-693169	09/01/2026	MBS PAYDOWN		107	107	111	107						107				4	09/15/2038	1.A
36296L-FX-3	GNMA POOL-694182	09/01/2026	MBS PAYDOWN		35	35	37	35						35				1	10/15/2038	1.A
36296L-VQ-0	GNMA POOL-694623	09/01/2026	MBS PAYDOWN		258	258	270	259						258				10	10/15/2038	1.A
36296M-5L-8	GNMA POOL-695751	09/01/2026	MBS PAYDOWN		48	48	50	48						48				2	11/15/2038	1.A
36296M-ME-5	GNMA POOL-695257	09/01/2026	MBS PAYDOWN		354	354	368	354		(1)		(1)		354				14	09/15/2038	1.A
36296N-3B-0	GNMA POOL-696594	09/01/2026	MBS PAYDOWN		29	29	30	31		(2)		(2)		29				1	08/15/2038	1.A
36296N-NE-2	GNMA 30YR	09/01/2026	MBS PAYDOWN		290	290	291	290						290				11	08/15/2038	1.A
36296N-WS-1	GNMA POOL-696457	09/01/2026	MBS PAYDOWN		63	63	63	63						63				2	08/15/2038	1.A
36296P-7A-3	GNMA POOL-697589	09/01/2026	MBS PAYDOWN		65	65	67	65						65				3	11/15/2038	1.A
36296P-7C-9	GNMA POOL-697591	09/01/2026	MBS PAYDOWN		33	33	34	33						33				1	11/15/2038	1.A
36296Q-BV-0	GNMA POOL -697652	09/01/2026	MBS PAYDOWN		13	13	13	13						13				1	10/15/2038	1.A
36296R-6A-0	GNMA POOL-699365	09/01/2026	MBS PAYDOWN		457	457	469	458		(1)		(1)		457				17	12/15/2038	1.A
36296R-T8-0	GNMA POOL-699075	09/01/2026	MBS PAYDOWN		4	4	4	4						4					09/15/2038	1.A
36296R-UK-1	GNMA POOL-699086	09/01/2026	MBS PAYDOWN		2,003	2,003	2,032	2,004		(2)		(2)		2,003				89	09/15/2038	1.A
36296S-C8-6	GNMA POOL-699495	09/01/2026	MBS PAYDOWN		70	70	72	70						70				3	10/15/2038	1.A
36296T-7K-3	GNMA POOL-701198	09/01/2026	MBS PAYDOWN		36	36	37	36						36				1	10/15/2038	1.A
36296T-P4-9	GNMA POOL-700743	09/01/2026	MBS PAYDOWN		130	130	134	130						130				5	10/15/2038	1.A
36296T-QC-0	GNMA POOL-700751	09/01/2026	MBS PAYDOWN		37	37	38	37						37				1	10/15/2038	1.A
36296U-BJ-8	GNMA POOL-701241	09/01/2026	MBS PAYDOWN		255	255	263	256		(1)		(1)		255				10	12/15/2038	1.A
36296V-XP-8	GNMA POOL-702786	09/01/2026	MBS PAYDOWN		10	10	11	10						10					01/15/2039	1.A
36296Y-TX-0	GNMA POOL-705366	09/01/2026	MBS PAYDOWN		612	612	632	613		(1)		(1)		612				24	12/15/2038	1.A
36296Y-TY-8	GNMA POOL-705367	09/01/2026	MBS PAYDOWN		435	435	450	436		(1)		(1)		435				18	12/15/2038	1.A
36297A-JW-4	GNMA POOL-705977	09/01/2026	MBS PAYDOWN		69	69	71	69						69				3	01/15/2039	1.A
36297E-4W-2	GINNIE MAE I	09/01/2026	MBS PAYDOWN		27	27	27	27						27				1	11/15/2040	1.A
37611C-AE-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		11,678	11,678	12,934	11,721		(43)		(43)		11,678				351	01/16/2049	1.A
38373A-2Q-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		7,200	7,200	7,090	7,194		5		5		7,200				237	08/20/2039	1.A
38373A-2S-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		54,509	54,509	54,178	54,465		44		44		54,509				1,822	07/20/2039	1.A
38373A-3C-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		6,154	6,154	5,479	6,116		38		38		6,154				162	08/20/2039	1.A
38373A-AG-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		4,725	4,725	4,698	4,723		2		2		4,725				155	08/20/2039	1.A
38373A-PJ-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		13,400	13,400	13,312	13,395		5		5		13,400				440	08/20/2039	1.A
38373M-2E-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,980	1,980	2,131	1,981		(1)		(1)		1,980				57	04/16/2050	1.A
38373M-5V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,702	1,702	1,825	1,703		(1)		(1)		1,702				61	03/16/2051	1.A
38373M-7S-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		25,150	25,150	25,178	25,173		(23)		(23)		25,150				1,085	02/16/2051	1.A

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1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38373M-8G-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		18,391	18,391	17,776	17,973						18,391				663	03/16/2051	1.A
38373M-8N-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		16,768	16,768	16,615	16,768						16,768				607	09/16/2051	1.A
38373M-8U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		65,131	65,131	64,314	65,131						65,131				2,228	10/16/2049	1.A
38373M-J5-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		1,051	1,051	1,149	1,055		(4)		(4)		1,051				30	01/16/2048	1.A
38373M-K9-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		33,664	33,664	36,232	33,664						33,664				985	07/16/2047	1.A
38373M-KL-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		21,752	21,752	23,339	21,894		(142)		(142)		21,752				827	11/16/2043	1.A
38373M-KV-1	GNMA_04-10	09/01/2026	MBS PAYDOWN		15,141	15,141	16,675	15,243		(102)		(102)		15,141				570	01/16/2044	1.A
38373M-P7-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		104,646	104,646	111,653	104,646						104,646				3,105	11/16/2047	1.A
38373M-PX-2	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		5,051	5,051	5,036	5,050		1		1		5,051				143	04/16/2045	1.A
38373M-VK-3	GNMA_06-30	09/01/2026	MBS PAYDOWN		390	390	403	390		(1)		(1)		390				9	05/16/2046	1.A
38373M-X5-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		882,126	882,126	1,065,462	875,189		(5,001)		(5,001)		882,126				38,959	08/16/2042	1.A
38373V-T8-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,616	1,616	1,621	1,616						1,616				73	10/16/2042	1.A
383742-D7-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		191,617	191,617	189,213	191,491		126		126		191,617				6,721	04/16/2038	1.A
383742-G5-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		253,883	253,883	251,730	253,705		178		178		253,883				9,304	04/16/2038	1.A
38374F-2U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,020	1,020	1,013	1,019		1		1		1,020				36	03/16/2046	1.A
38374G-4B-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,354	2,354	2,363	2,354						2,354				94	05/20/2034	1.A
38374G-5K-4	GNMA_04-43	09/01/2026	MBS PAYDOWN		36,880	36,880	40,863	37,213		(333)		(333)		36,880				1,107	06/16/2044	1.A
38374G-5T-5	GM_04-45	09/01/2026	MBS PAYDOWN		17,150	17,150	19,823	17,226		(76)		(76)		17,150				589	06/16/2045	1.A
38374L-Q5-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,818	1,818	1,994	1,823		(5)		(5)		1,818				57	08/16/2045	1.A
38374N-2V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		29,463	29,463	31,614	29,661		(198)		(198)		29,463				1,067	11/20/2036	1.A
38374N-JZ-1	GNMA_06-42	09/01/2026	MBS PAYDOWN		1,116	1,116	1,241	1,117		(1)		(1)		1,116				30	02/16/2048	1.A
38374N-P3-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		33,169	33,169	30,715	33,168		1		1		33,169				1,048	08/16/2046	1.A
38374T-DM-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		82,025	82,025	84,742	82,110		(85)		(85)		82,025				2,885	02/16/2039	1.A
38374U-WJ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		15,569	15,569	15,394	15,558		11		11		15,569				503	06/20/2039	1.A
38374U-WN-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		16,984	16,984	16,777	16,962		22		22		16,984				549	06/20/2039	1.A
38374V-K6-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		4,581	4,581	4,525	4,578		3		3		4,581				153	07/20/2039	1.A
38374V-LB-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		93,868	93,868	93,670	93,854		14		14		93,868				3,137	06/20/2039	1.A
38374V-Q4-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		48,926	48,926	50,830	48,977		(51)		(51)		48,926				1,783	07/20/2039	1.A
38374X-KJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		51,862	51,862	54,236	51,959		(97)		(97)		51,862				1,885	03/20/2039	1.A
38374X-VJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,134	5,134	4,534	5,101		33		33		5,134				135	04/16/2039	1.A
38375D-FZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,175	5,175	5,169	5,143						5,175				201	03/20/2038	1.A
38375L-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		12,039	12,039	11,651	11,990		49		49		12,039				440	11/20/2037	1.A
38375Q-3X-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		51,028	51,028	53,389	51,136		(108)		(108)		51,028				1,881	06/20/2038	1.A
38375Q-JL-4	GNMA 2008-42	09/01/2026	MBS PAYDOWN		7,898	7,898	8,253	7,921		(23)		(23)		7,898				293	05/20/2038	1.A
38375X-PA-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		52,519	52,519	54,132	52,627		(108)		(108)		52,519				2,156	08/16/2038	1.A
38375X-TJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,542	5,542	5,563	5,359		(2)		(2)		5,542				219	08/20/2038	1.A
38375Y-LE-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,960	2,960	2,960	2,960						2,960				114	04/20/2038	1.A
38375Y-LN-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		16,619	16,619	16,619	16,619						16,619				545	07/20/2035	1.A
38375Y-VY-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,444	5,444	5,549	5,454		(11)		(11)		5,444				200	10/20/2038	1.A
38376C-XV-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		349,107	349,107	338,127	347,853		1,254		1,254		349,107				10,485	02/16/2039	1.A
38376C-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		38,355	38,355	35,899	38,206		150		150		38,355				1,148	09/16/2039	1.A
38376C-ZJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		134,869	134,869	138,873	134,959		(90)		(90)		134,869				4,934	09/16/2039	1.A
38376F-GV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		7,328	7,328	7,229	7,323		5		5		7,328				243	08/20/2039	1.A
38376G-2C-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		7,442	7,442	7,069	7,109		333		333		7,442				225	08/16/2053	1.A
38376G-2W-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		106,957	106,957	108,928	105,335		31		31		106,801		156	156	2,639	07/16/2051	1.A
38376G-3A-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		944,754	944,754	991,131	935,092		(1,121)		(1,121)		944,754				23,811	09/16/2051	1.A
38376G-3K-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		86,443	86,443	79,695	82,406		17		17		86,443				2,243	06/16/2053	1.A
38376G-3R-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		3,924	3,924	3,590	3,900		24		24		3,924				105	08/16/2051	1.A
38376G-4N-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		11,933	11,933	11,969	11,934		(1)		(1)		11,933				447	04/16/2053	1.A
38376G-5E-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		14,724	14,724	14,598	14,678		46		46		14,724				378	03/16/2052	1.A
38376G-5N-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		679,334	679,334	654,279	670,711		8,622		8,622		679,334				18,741	04/16/2053	1.A
38376G-5T-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		547,286	547,286	551,654	546,922		365		365		547,286				12,118	09/16/2046	1.A
38376G-AK-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		13,792	13,792	13,824	14,042		(250)		(250)		13,792				488	07/16/2049	1.A
38376G-AR-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		17,977	17,977	16,714	17,977						17,977				599	10/16/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		6,814	6,814	6,603	6,618		1		1		6,814				249	04/16/2051	1.A
38376G-BF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,864	1,864	1,611	1,863		1		1		1,864				57	04/16/2051	1.A
38376G-BP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		25,278	25,278	25,278	25,278						25,278				962	09/16/2051	1.A
38376G-C5-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	08/01/2026	MBS PAYDOWN		58,038	58,038	52,723	57,220		283		283		58,038				1,306	02/16/2045	1.A
38376G-CW-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		273	273	259	273						273				10	11/16/2051	1.A
38376G-E7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		120,310	120,310	113,628	119,991		320		320		120,310				3,174	12/16/2051	1.A
38376G-EV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		15,664	15,664	13,841	15,660		4		4		15,664				470	01/16/2050	1.A
38376G-FH-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		13,226	13,226	12,104	13,224		2		2		13,226				412	11/16/2051	1.A
38376G-GM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		9,621	9,621	9,649	9,623		(1)		(1)		9,621				334	03/16/2050	1.A
38376G-GZ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		11,386	11,386	10,151	11,384		2		2		11,386				343	11/16/2051	1.A
38376G-H8-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		37,288	37,288	40,278	37,299		(10)		(10)		37,288				1,073	04/16/2053	1.A
38376G-J6-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		112,841	112,841	103,364	110,908		237		237		112,841				2,827	10/16/2045	1.A
38376G-L2-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		14,496	14,496	11,935	14,047		32		32		14,496				290	04/16/2053	1.A
38376G-QB-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		40,939	40,939	37,432	39,700		1,239		1,239		40,939				1,283	04/16/2050	1.A
38376G-QK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		19,275	19,275	17,848	19,275						19,275				617	06/16/2052	1.A
38376G-QT-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		26,700	26,700	22,177	26,678		22		22		26,700				766	05/16/2050	1.A
38376G-RL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,850	1,850	1,800	1,850						1,850				83	03/16/2052	1.A
38376G-RT-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		4,792	4,792	4,521	4,788		5		5		4,792				208	03/16/2050	1.A
38376G-S4-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		83,381	83,381	76,981	83,381						83,381				2,597	04/16/2053	1.A
38376G-SY-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		39,106	39,106	38,915	38,758		6		6		39,106				1,105	04/16/2052	1.A
38376G-T4-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,695,482	1,695,482	1,847,739	1,697,058		(1,576)		(1,576)		1,695,482				40,923	07/16/2053	1.A
38376G-TS-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,370	5,370	5,370	5,370						5,370				184	06/16/2052	1.A
38376G-U3-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		27,583	27,583	24,644	27,568		14		14		27,583				787	05/16/2051	1.A
38376G-UT-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		21,412	21,412	21,026	21,411		1		1		21,412				649	04/16/2053	1.A
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,130	1,130	1,104	1,130						1,130				29	10/16/2052	1.A
38376G-W4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		859,585	859,585	864,877	854,949		2,473		2,473		857,422		2,163	2,163	21,315	09/16/2051	1.A
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE AS	09/01/2026	MBS PAYDOWN		1,978,699	1,978,699	1,932,311	1,975,421		3,278		3,278		1,978,699				44,610	08/16/2050	1.A
38376G-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,764	1,764	1,751	1,764						1,764				74	11/16/2052	1.A
38376G-WV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		73,733	73,733	76,760	73,253		(19)		(19)		73,234		499	499	1,712	09/16/2044	1.A
38376G-XM-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		54,255	54,255	53,048	53,024		5		5		54,255				1,355	03/16/2052	1.A
38376G-Y6-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		133,986	133,986	130,245	133,303		74		74		133,986				3,468	02/16/2045	1.A
38376G-YF-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		10,788	10,788	10,124	10,784		4		4		10,788				276	11/16/2050	1.A
38376G-YM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		89,749	89,749	87,018	89,423		326		326		89,749				2,728	09/16/2044	1.A
38376G-YW-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		24,133	24,133	21,285	24,114		19		19		24,133				677	04/16/2053	1.A
38376G-ZP-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		33,262	33,262	35,449	33,283		(21)		(21)		33,262				1,049	11/16/2052	1.A
38376G-ZW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		15,809	15,809	14,677	15,808		1		1		15,809				365	01/16/2051	1.A
38376J-B9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		69,441	69,441	74,253	69,551		(111)		(111)		69,441				2,525	11/16/2039	1.A
38376P-AC-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		72,167	72,167	74,400	72,297		(131)		(131)		72,167				2,677	09/20/2039	1.A
38376P-ET-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		33,677	33,677	33,256	33,657		20		20		33,677				1,117	12/20/2039	1.A
38376T-UD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		13,438	13,438	13,468	13,438						13,438				461	01/16/2040	1.A
38377F-3A-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		34,820	34,820	34,775	34,820						34,820				1,142	06/20/2040	1.A
38377F-BD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,210	5,210	5,426	5,230		(20)		(20)		5,210				173	05/20/2040	1.A
38377J-3V-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		137,706	137,706	145,452	137,936		(230)		(230)		137,706				4,083	09/20/2040	1.A
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		97,358	97,358	90,834	96,563		794		794		97,358				1,910	05/16/2054	1.A
38378B-8Q-5	GNMA_13-92	09/01/2026	MBS PAYDOWN		3,561	3,561	3,769	3,564		(3)		(3)		3,561				66	12/16/2053	1.A
38378B-AD-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		258,381	258,381	258,345	257,922		115		115		258,036		344	344	5,842	08/16/2043	1.A
38378B-AN-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		22,997	22,997	23,450	22,985		13		13		22,997				532	09/16/2052	1.A
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		91,075	91,075	92,904	90,262		(19)		(19)		91,075				2,249	04/16/2053	1.A
38378B-AZ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		38,828	38,828	39,311	38,379		(37)		(37)		38,828				885	01/16/2046	1.A
38378B-C2-3	GNMA_12-100A-BA	09/01/2026	MBS PAYDOWN		155,708	155,708	152,850	155,657		52		52		155,708				2,697	08/16/2052	1.A
38378B-CC-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		97,033	97,033	97,853	93,815						97,033				2,158	09/16/2053	1.A
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,202,524	1,202,524	1,169,355	1,202,035		489		489		1,202,524				27,966	12/16/2051	1.A
38378B-CZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		637,972	637,972	644,533	637,868		104		104		637,972				13,416	07/16/2049	1.A
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		42,969	42,969	41,002	42,945		23		23		42,969				1,003	08/16/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378B-DX-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		42,333	42,333	42,391	42,333						42,333				1,113	10/16/2053	1.A
38378B-J2-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		525,923	525,923	539,733	525,971		(47)		(47)		525,923				10,883	02/16/2053	1.A
38378B-L5-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		8,799	8,799	8,997	8,809		(11)		(11)		8,799				125	04/16/2045	1.A
38378B-QX-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		167,593	167,593	160,390	164,840		50		50		167,593				3,617	06/16/2052	1.A
38378B-R6-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		307,316	307,316	295,142	307,080		236		236		307,316				5,045	03/16/2049	1.A
38378B-RN-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	08/01/2026	MBS PAYDOWN		136,822	136,822	142,979	136,982		(160)		(160)		136,822				3,033	12/16/2045	1.A
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		48,560	48,560	46,793	48,516		44		44		48,560				1,134	04/16/2052	1.A
38378B-RZ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		287,183	287,183	297,402	286,276		906		906		287,183				6,241	03/16/2049	1.A
38378B-TG-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	07/01/2026	MBS PAYDOWN		2,319,718	2,319,718	2,376,684	2,310,162		9,557		9,557		2,319,718				44,706	02/16/2044	1.A
38378B-TH-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,973,575	2,973,575	2,772,076	2,969,408		4,167		4,167		2,973,575				64,675	03/16/2047	1.A
38378B-TS-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,259,034	2,259,034	2,174,455	2,249,898		9,135		9,135		2,259,034				47,364	03/16/2047	1.A
38378B-UF-4	GNMA_12-67	09/01/2026	MBS PAYDOWN		15,732	15,732	15,817	15,732						15,732				411	10/16/2053	1.A
38378B-UY-3	GOVERNMENT NATIONAL MORTGAGEASSOCIATION	09/01/2026	MBS PAYDOWN		4,590,447	4,590,447	4,469,956	4,586,985		3,463		3,463		4,590,447				92,554	02/16/2053	1.A
38378B-VV-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		36,311	36,311	35,495	36,243		68		68		36,311				674	11/16/2052	1.A
38378B-WB-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		409,762	409,762	406,899	406,426		3,337		3,337		409,762				7,713	04/16/2050	1.A
38378B-X3-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		144,297	144,297	145,920	144,532		(235)		(235)		144,297				1,668	06/16/2053	1.A
38378B-XP-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		33,237	33,237	31,229	33,203		34		34		33,237				499	06/16/2047	1.A
38378B-XT-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		222,545	222,545	220,876	222,513		32		32		222,545				4,646	01/16/2049	1.A
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		83,131	83,131	79,511	82,566		564		564		83,131				1,688	12/16/2053	1.A
38378B-YW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO	09/01/2026	MBS PAYDOWN		71,668	71,668	69,111	71,240		428		428		71,668				1,338	09/16/2052	1.A
38378B-ZE-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		29,689	29,689	29,446	29,682		6		6		29,689				549	09/16/2049	1.A
38378B-ZZ-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		122,984	122,984	121,256	122,625		120		120		122,744		240	240	2,059	02/16/2053	1.A
38378G-EM-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		193,876	193,876	189,452	193,834		42		42		193,876				3,823	07/20/2042	1.A
38378K-5X-3	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		55,944	55,944	49,969	55,801		144		144		55,944				1,033	11/16/2054	1.A
38378K-5Y-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		108,680	108,680	97,571	108,368		312		312		108,680				2,007	11/16/2054	1.A
38378K-AZ-2	GNMA_13-32	09/01/2026	MBS PAYDOWN		173,728	173,728	178,180	173,773		(45)		(45)		173,728				3,271	03/16/2054	1.A
38378K-BA-6	GNMA_13-32	09/01/2026	MBS PAYDOWN		2,433,671	2,433,671	2,398,616	2,432,315		1,356		1,356		2,433,671				45,824	07/16/2052	1.A
38378K-BN-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		519,031	519,031	512,218	514,823		170		170		519,031				8,333	09/16/2053	1.A
38378K-FY-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		786,157	786,157	694,767	785,312		845		845		786,157				12,876	11/16/2047	1.A
38378K-RR-2	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		1,996	1,996	1,962	1,992		4		4		1,996				30	03/16/2048	1.A
38378K-S4-2	GNMA_13-121-B	09/01/2026	MBS PAYDOWN		85,343	85,343	76,266	85,176		167		167		85,343				1,719	08/16/2044	1.A
38378K-TA-7	GNMA_13-94	09/01/2026	MBS PAYDOWN		77,976	77,976	69,496	77,861		114		114		77,976				1,396	08/16/2054	1.A
38378K-VG-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		63,545	63,545	65,375	63,566		(20)		(20)		63,545				1,178	02/16/2049	1.A
38378K-WW-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		174,619	174,619	150,688	174,370		248		248		174,619				3,051	10/16/2047	1.A
38378K-XM-6	GNMA_13-97	09/01/2026	MBS PAYDOWN		31,193	31,193	32,141	31,204		(11)		(11)		31,193				579	07/16/2053	1.A
38378K-YW-3	GNMA_13-112	09/01/2026	MBS PAYDOWN		11,433	11,433	9,907	10,295		1,138		1,138		11,433				222	03/16/2054	1.A
38378K-Z5-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		8,861	8,861	7,690	7,128		4		4		8,861				160	09/16/2053	1.A
38378N-B5-1	GNMA_14-29	09/01/2026	MBS PAYDOWN		73,573	73,573	66,703	72,979		172		172		73,573				1,329	02/16/2055	1.A
38378N-CY-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		8,614	8,614	7,458	7,482		8		8		8,614				163	09/16/2053	1.A
38378N-FA-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		172,299	172,299	145,301	171,923		376		376		172,299				3,447	09/16/2046	1.A
38378N-HM-8	GNMA_13-175	09/01/2026	MBS PAYDOWN		24,482	24,482	23,030	24,142		339		339		24,482				546	06/16/2050	1.A
38378N-JD-6	GNMA_13-178	09/01/2026	MBS PAYDOWN		233,634	233,634	213,627	232,370		1,263		1,263		233,634				5,099	09/16/2047	1.A
38378N-K2-8	GNMA_14-47	09/01/2026	MBS PAYDOWN		217,455	217,455	209,628	217,126		329		329		217,455				5,298	06/16/2047	1.A
38378N-M8-3	GNMA_14-47	09/01/2026	MBS PAYDOWN		925,612	925,612	875,657	917,166		1,654		1,654		925,612				22,429	06/16/2047	1.A
38378N-NF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		176,670	176,670	167,200	173,295		865		865		176,670				4,079	11/16/2044	1.A
38378N-P7-2	GNMA_14-48-C	09/01/2026	MBS PAYDOWN		107,547	107,547	97,396	106,544		184		184		107,547				2,476	03/16/2049	1.A
38378N-PQ-0	GNMA_14-16	09/01/2026	MBS PAYDOWN		315,501	315,501	292,774	315,046		456		456		315,501				7,844	03/16/2044	1.A
38378N-WK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		27,491	27,491	26,744	27,479		13		13		27,491				642	06/16/2048	1.A
38378N-WL-3	GNMA_14-17	09/01/2026	MBS PAYDOWN		53,849	53,849	52,515	53,662		186		186		53,849				1,257	06/16/2048	1.A
38378N-WP-4	GNMA_14-17	09/01/2026	MBS PAYDOWN		107,401	107,401	94,218	105,229		401		401		107,401				1,997	02/16/2054	1.A
38378N-YD-9	GNMA_14-24	09/01/2026	MBS PAYDOWN		433,208	433,208	416,143	424,400		58		58		433,208				11,318	01/16/2054	1.A
38378N-Z7-1	GNMA_14-65	09/01/2026	MBS PAYDOWN		26,346	26,346	24,592	25,077		124		124		26,346				637	02/16/2054	1.A
38378N-ZH-9	GNMA_14-28	09/01/2026	MBS PAYDOWN		22,282	22,282	20,516	22,239		43		43		22,282				402	02/16/2055	1.A
38378X-5U-1	GNMA_15-5-C	09/01/2026	MBS PAYDOWN		97,377	97,377	99,980	96,065		(4)		(4)		97,377				2,131	07/16/2047	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
38378X-AL-5	GNMA_14-92	09/01/2026	MBS PAYDOWN		102,915	102,915	98,297	102,237		678		678		102,915				2,402	07/16/2046	1.A
38378X-EQ-0	GOVERNMENT NATIONAL MORTGAGE GNM	09/01/2026	MBS PAYDOWN		52,244	52,244	52,505	52,244						52,244				1,207	08/16/2048	1.A
38378X-G6-2	GNMA_14-168	09/01/2026	MBS PAYDOWN		4,712,911	4,712,911	4,515,452	4,638,010		2,974		2,974		4,712,911				119,969	06/16/2047	1.A
38378X-K3-4	GNMA_14-179	09/01/2026	MBS PAYDOWN		230,836	230,836	237,264	225,440		(236)		(236)		230,836				5,400	02/16/2046	1.A
38378X-R6-0	GNMA_14-187	09/01/2026	MBS PAYDOWN		49,780	49,780	47,655	49,757		23		23		49,780				996	05/16/2056	1.A
38378X-RP-8	GNMA_14-136	09/01/2026	MBS PAYDOWN		82,554	82,554	84,076	82,584		(30)		(30)		82,554				1,967	02/16/2055	1.A
38378X-S5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		179,397	179,397	181,291	179,353		44		44		179,397				3,943	03/16/2047	1.A
38379E-E3-2	GNMA_14-127	09/01/2026	MBS PAYDOWN		402,639	402,639	397,573	402,507		132		132		402,639				9,320	08/20/2044	1.A
38379K-JR-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		43,351	43,351	42,278	42,651		12		12		43,351				857	10/16/2056	1.A
38379K-LD-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		96,915	96,915	92,007	96,886		29		29		96,915				1,927	02/16/2055	1.A
38379K-LM-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		97,935	97,935	99,736	97,902		33		33		97,935				2,261	07/16/2049	1.A
38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		110,985	110,985	102,626	110,942		43		43		110,985				2,220	01/16/2052	1.A
38379U-FJ-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		118,678	118,678	121,348	119,083		(405)		(405)		118,678				2,917	05/16/2047	1.A
38379U-WX-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		35,656	35,656	37,239	35,674		(18)		(18)		35,656				761	04/16/2058	1.A
38380B-5A-9	GNMA_16-160-CZ	09/01/2026	MBS PAYDOWN		202,126	202,126	199,304	202,028		98		98		202,126				4,851	07/20/2044	1.A
38380B-C9-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		4,257	4,257	4,300	4,258		(1)		(1)		4,257				94	11/20/2046	1.A
38380J-TY-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,822	2,822	2,438	2,817		5		5		2,822				56	05/16/2060	1.A
38380M-MH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		26,928	26,928	25,071	26,869		59		59		26,928				566	05/16/2059	1.A
38381A-2A-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		81,394	81,394	84,122	81,486		(92)		(92)		81,394				2,213	11/20/2048	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					43,354,101	43,354,101	42,665,948	43,142,691		57,130		57,130		43,350,698		3,402	3,402	1,003,564	XXX	XXX
3128JN-VV-4	FREDDIE MAC	09/01/2026	VARIOUS		1,232	1,232	1,230	1,232						1,232				61	05/01/2037	1.A
3128JN-XL-4	FREDDIE MAC	09/01/2026	VARIOUS		639	639	636	548						639				28	07/01/2037	1.A
3128K4-ZN-8	FHLMC POOL-A44349	09/01/2026	MBS PAYDOWN		21	21	20	21						21				1	04/01/2036	1.A
3128KJ-FY-3	FHLMC POOL-A55583	09/01/2026	MBS PAYDOWN		2,235	2,235	2,245	2,240		(4)		(4)		2,235				72	12/01/2036	1.A
3128KL-JD-0	FHLMC POOL-A57460	09/01/2026	MBS PAYDOWN		47	47	46	47						47				2	02/01/2037	1.A
3128KM-K6-1	FHLMC POOL-A58417	09/01/2026	MBS PAYDOWN		2	2	2	2						2					03/01/2037	1.A
3128KV-NQ-4	FHLMC POOL-A64899	09/01/2026	MBS PAYDOWN		219	219	213	219						219				8	08/01/2037	1.A
3128KV-NU-5	FHLMC POOL-A64903	09/01/2026	MBS PAYDOWN		25	25	24	25						25				1	08/01/2037	1.A
3128KW-HY-2	FGOLD 30YR	09/01/2026	MBS PAYDOWN		26	26	27	27		(1)		(1)		26				1	09/01/2037	1.A
3128L4-R5-5	FGOLD 30YR	09/01/2026	MBS PAYDOWN		2,735	2,735	2,792	2,738		(3)		(3)		2,735				100	01/01/2038	1.A
3128L5-XY-2	FHLMC POOL-A72495	09/01/2026	MBS PAYDOWN		293	293	292	293						293				10	02/01/2038	1.A
3128LA-BC-3	FGOLD 30YR	09/01/2026	MBS PAYDOWN		177	177	178	177						177				6	04/01/2038	1.A
3128LC-Y9-1	FGOLD 30YR	09/01/2026	MBS PAYDOWN		175	175	178	175						175				6	06/01/2038	1.A
3128LD-4N-1	FHLMC POOL-A79829	09/01/2026	MBS PAYDOWN		817	817	811	816		1		1		817				30	07/01/2038	1.A
3128LL-B7-0	FREDDIE MAC	09/01/2026	VARIOUS		381	381	391	404		(23)		(23)		381				213	12/01/2041	1.A
3128LX-CT-5	FHLMC POOL-G01882	09/01/2026	MBS PAYDOWN		1,389	1,389	1,383	1,388		1		1		1,389				45	08/01/2035	1.A
3128LX-HX-1	FHLMC POOL-G02046	09/01/2026	MBS PAYDOWN		43	43	42	43						43				1	01/01/2036	1.A
3128M4-VK-6	FHLMC POOL-G03018	09/01/2026	MBS PAYDOWN		107	107	103	107		1		1		107				4	06/01/2037	1.A
3128M5-5Q-9	FHLMC POOL-G04155	09/01/2026	MBS PAYDOWN		133	133	133	133						133				5	12/01/2037	1.A
3128M6-F2-9	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		109	109	111	109						109				4	07/01/2038	1.A
3128M6-MW-5	FHLMC POOL-G04573	09/01/2026	MBS PAYDOWN		1,970	1,970	1,977	1,971		(1)		(1)		1,970				75	07/01/2038	1.A
3128M6-ND-6	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		3,598	3,598	3,673	3,604		(6)		(6)		3,598				132	08/01/2038	1.A
3128M6-RE-0	FHLMC POOL-G04685	09/01/2026	MBS PAYDOWN		375	375	378	375						375				10	06/01/2038	1.A
3128M6-SS-8	FHLMC POOL-G04729	09/01/2026	MBS PAYDOWN		302	302	302	302						302				11	09/01/2038	1.A
3128M6-VH-8	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		152	152	153	152						152				5	09/01/2038	1.A
3128M6-VK-1	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		1,171	1,171	1,188	1,173		(1)		(1)		1,171				43	10/01/2038	1.A
3128M7-3B-0	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		1,091	1,091	1,091	1,091						1,091				33	04/01/2040	1.A
3128M7-CQ-7	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		492	492	525	495		(3)		(3)		492				18	01/01/2039	1.A
3128M7-FG-6	FHLMC POOL-G05267	09/01/2026	MBS PAYDOWN		462	462	492	464		(2)		(2)		462				17	12/01/2038	1.A
3128M7-NY-8	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		44	44	46	44						44				2	02/01/2039	1.A
3128MJ-JA-9	FHLMC POOL-G08256	09/01/2026	MBS PAYDOWN		68	68	70	68						68				2	03/01/2038	1.A
3128MJ-JT-8	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		380	380	406	382		(2)		(2)		380				13	06/01/2038	1.A
3128MJ-KX-7	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		838	838	856	840		(1)		(1)		838				32	12/01/2038	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
3128MJ-M6-4	FHLMC POOL-G08380	09/01/2026	MBS PAYDOWN		1,728	1,728	1,737	1,728		(1)		(1)		1,728				51	12/01/2039	1.A
3128MJ-MN-7	FHLMC POOL-G08364	09/01/2026	MBS PAYDOWN		4,361	4,361	4,369	4,362		(1)		(1)		4,361				132	09/01/2039	1.A
3128MJ-MS-6	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		2,862	2,862	2,901	2,866		(4)		(4)		2,862				87	10/01/2039	1.A
3128MJ-MT-4	FHLMC POOL-G08369	09/01/2026	MBS PAYDOWN		242	242	254	243		(1)		(1)		242				8	10/01/2039	1.A
3128MJ-MW-7	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		11,856	11,856	11,882	11,858		(2)		(2)		11,856				348	11/01/2039	1.A
3128MJ-NT-3	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		2,023	2,023	2,036	2,024		(1)		(1)		2,023				61	06/01/2040	1.A
3128MJ-TV-2	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		12,508	12,508	13,104	12,547		(39)		(39)		12,508				330	01/01/2044	1.A
3128MJ-YM-6	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		45,551	45,551	46,822	45,620		(69)		(69)		45,551				914	08/01/2046	1.A
3128MM-NQ-2	FREDDIE MAC GOLD	08/01/2026	VARIOUS		49	49	50	49						49				1	08/01/2026	1.A
3128MM-NT-6	FREDDIE MAC GOLD	09/01/2026	VARIOUS		317	317	324	318		(1)		(1)		317				7	09/01/2026	1.A
3128PV-5X-4	FREDDIE MAC GOLD	08/01/2026	VARIOUS		447	447	456	447						447				10	08/01/2026	1.A
3128PW-AJ-7	FREDDIE MAC GOLD	07/01/2026	MBS PAYDOWN		2,983	2,983	3,042	2,984		(1)		(1)		2,983				61	08/01/2026	1.A
3128PW-BW-7	FREDDIE MAC GOLD	08/01/2026	VARIOUS		103	103	106	104						103				2	08/01/2026	1.A
3128PW-DD-7	FREDDIE MAC GOLD	08/01/2026	VARIOUS		139	139	142	140						139				3	08/01/2026	1.A
3128Q3-L7-4	FREDDIE MAC	09/01/2026	VARIOUS		90	90	89	90						90				4	02/01/2036	1.A
3128QJ-BG-0	FREDDIE MAC	09/01/2026	VARIOUS		510	510	501	510						510				25	05/01/2036	1.A
3128QJ-PK-6	FREDDIE MAC	09/01/2026	VARIOUS		751	751	783	752		(1)		(1)		751				37	11/01/2036	1.A
3128QJ-XD-3	FREDDIE MAC	09/01/2026	VARIOUS		490	490	490	490						490				23	02/01/2037	1.A
3128QJ-ZN-9	FREDDIE MAC	09/01/2026	VARIOUS		530	530	521	530						530				26	03/01/2037	1.A
3128QL-RC-7	FREDDIE MAC	09/01/2026	VARIOUS		345	345	339	345						345				16	01/01/2036	1.A
3128QS-CF-1	FREDDIE MAC	09/01/2026	VARIOUS		296	296	293	296						296				14	03/01/2036	1.A
3128QS-GF-7	FREDDIE MAC	09/01/2026	VARIOUS		872	872	862	872						872				43	06/01/2037	1.A
3128QS-MD-5	FREDDIE MAC	09/01/2026	VARIOUS		863	863	853	863						863				44	09/01/2037	1.A
3128QS-YE-0	FREDDIE MAC	09/01/2026	VARIOUS		720	720	722	720						720				35	07/01/2036	1.A
3128QT-BT-0	FREDDIE MAC	09/01/2026	VARIOUS		2,326	2,326	2,305	2,326		1		1		2,326				106	03/01/2038	1.A
3128QU-AQ-4	FREDDIE MAC	09/01/2026	VARIOUS		7,215	7,215	7,200	7,215		1		1		7,215				353	06/01/2037	1.A
3128QU-AX-9	FREDDIE MAC	09/01/2026	VARIOUS		5,731	5,731	5,705	5,730						5,731				265	05/01/2037	1.A
3128S4-3M-7	FREDDIE MAC	09/01/2026	VARIOUS		1,308	1,308	1,408	1,314		(5)		(5)		1,308				62	02/01/2037	1.A
3128S4-BK-2	FREDDIE MAC	09/01/2026	VARIOUS		147	147	144	146		1		1		147				19	04/01/2036	1.A
3128S4-CG-0	FREDDIE MAC	09/01/2026	VARIOUS		481	481	479	481						481				23	06/01/2036	1.A
3128S5-PE-8	FREDDIE MAC	09/01/2026	VARIOUS		1,124	1,124	1,213	1,141		(17)		(17)		1,124				52	05/01/2038	1.A
312927-LQ-7	FGOLD 30YR	09/01/2026	MBS PAYDOWN		35	35	35	35						35				1	08/01/2038	1.A
31292K-2T-3	FGOLD 30YR	09/01/2026	MBS PAYDOWN		14	14	14	14						14					07/01/2040	1.A
31292K-2X-4	FGOLD 30YR	09/01/2026	MBS PAYDOWN		960	960	966	961						960				29	08/01/2040	1.A
31292K-Z6-7	FHLMC POOL-C03465	09/01/2026	MBS PAYDOWN		807	807	810	807						807				26	04/01/2040	1.A
31292S-AD-2	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		12,079	12,079	12,535	12,111		(31)		(31)		12,079				285	07/01/2042	1.A
312930-4R-8	FHLMC POOL-A84432	09/01/2026	MBS PAYDOWN		2,355	2,355	2,375	2,357		(2)		(2)		2,355				64	02/01/2039	1.A
312930-BB-5	FGOLD 30YR	09/01/2026	MBS PAYDOWN		144	144	147	145						144				5	12/01/2038	1.A
312932-AA-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		34	34	35	34						34				1	04/01/2039	1.A
312933-3J-1	FHLMC POOL-A87101	09/01/2026	MBS PAYDOWN		140,584	140,584	142,188	140,859		(274)		(274)		140,584				4,217	07/01/2039	1.A
312933-AQ-7	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		3,811	3,811	3,822	3,812		(1)		(1)		3,811				105	05/01/2039	1.A
312933-HX-5	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		399	399	401	399						399				12	04/01/2039	1.A
312933-W4-2	FHLMC POOL-A86967	09/01/2026	MBS PAYDOWN		3,480	3,480	3,510	3,483		(3)		(3)		3,480				95	06/01/2039	1.A
312933-W5-9	FGOLD 30YR	09/01/2026	MBS PAYDOWN		9,990	9,990	9,989	9,990						9,990				290	06/01/2039	1.A
312934-3E-0	FHLMC POOL-A87997	09/01/2026	MBS PAYDOWN		280	280	292	280						280				9	08/01/2039	1.A
312935-GD-5	FHLMC POOL-A88296	09/01/2026	MBS PAYDOWN		3,621	3,621	3,652	3,624		(3)		(3)		3,621				116	09/01/2039	1.A
312935-H7-7	FGOLD 30YR	09/01/2026	MBS PAYDOWN		585	585	586	585						585				18	09/01/2039	1.A
312935-KT-5	FHLMC POOL-A88406	09/01/2026	MBS PAYDOWN		711	711	717	711						711				21	09/01/2039	1.A
312935-PE-3	FGOLD 30YR	09/01/2026	MBS PAYDOWN		1,482	1,482	1,492							1,482				12	09/01/2039	1.A
312936-5K-9	FHLMC POOL-A89850	09/01/2026	MBS PAYDOWN		398	398	403	399		(2)		(2)		398				13	11/01/2039	1.A
312936-6F-9	FHLMC POOL-A89870	09/01/2026	MBS PAYDOWN		641	641	642	641						641				19	11/01/2039	1.A
312936-FE-2	FHLMC POOL-A89165	09/01/2026	MBS PAYDOWN		90	90	91	90						90				3	10/01/2039	1.A
312936-GX-9	FHLMC POOL-A89214	09/01/2026	MBS PAYDOWN		18	18	18	18						18				1	10/01/2039	1.A
312936-XY-8	FHLMC POOL-A89695	09/01/2026	MBS PAYDOWN		247	247	250	247						247				8	11/01/2039	1.A

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
312937-C2-9	FHLMC POOL-A89989	09/01/2026	MBS PAYDOWN		67	67	68	67						67				2	11/01/2039	1.A
312938-A9-4	FHLMC POOL-A90032	09/01/2026	MBS PAYDOWN		1,058	1,058	1,071	1,058						1,058				32	12/01/2039	1.A
312938-DR-1	FHLMC POOL-A90112	09/01/2026	MBS PAYDOWN		182	182	185	183						182				6	12/01/2039	1.A
312938-EN-9	FHLMC POOL-A90141	09/01/2026	MBS PAYDOWN		1,345	1,345	1,353	1,346		(1)		(1)		1,345				40	12/01/2039	1.A
312938-FQ-1	FHLMC POOL-A90175	09/01/2026	MBS PAYDOWN		210	210	211	210						210				6	12/01/2039	1.A
312938-G7-2	FHLMC POOL-A90222	09/01/2026	MBS PAYDOWN		1,577	1,577	1,601	1,579		(2)		(2)		1,577				50	12/01/2039	1.A
312938-GH-0	FHLMC POOL-A90200	09/01/2026	MBS PAYDOWN		1,423	1,423	1,431	1,423						1,423				43	12/01/2039	1.A
312938-HC-0	FHLMC POOL-A90227	09/01/2026	MBS PAYDOWN		977	977	991	978		(1)		(1)		977				29	12/01/2039	1.A
312938-MN-0	FHLMC POOL-A90365	09/01/2026	MBS PAYDOWN		1,907	1,907	1,919	1,908		(1)		(1)		1,907				58	12/01/2039	1.A
312938-MW-0	FHLMC POOL-A90373	09/01/2026	MBS PAYDOWN		84	84	85	84						84				3	12/01/2039	1.A
312938-MZ-3	FHLMC POOL-A90376	09/01/2026	MBS PAYDOWN		24,576	24,576	24,857	24,626		(49)		(49)		24,576				734	01/01/2040	1.A
312938-ND-1	FHLMC POOL-A90388	09/01/2026	MBS PAYDOWN		809	809	813	809						809				24	12/01/2039	1.A
312938-PE-7	FHLMC POOL-A90421	09/01/2026	MBS PAYDOWN		1,135	1,135	1,143	1,136		(1)		(1)		1,135				34	12/01/2039	1.A
312939-CA-7	FHLMC POOL-A90965	09/01/2026	MBS PAYDOWN		8,022	8,022	8,055	8,024		(2)		(2)		8,022				226	02/01/2040	1.A
312939-Q2-0	FHLMC POOL-A91373	09/01/2026	MBS PAYDOWN		170	170	170	170						170				5	03/01/2040	1.A
312939-SY-8	FHLMC POOL-A91435	09/01/2026	MBS PAYDOWN		27,013	27,013	27,364	27,033		(20)		(20)		27,013				840	02/01/2040	1.A
312940-3B-3	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		203	203	204	203						203				6	06/01/2040	1.A
312940-A5-8	FHLMC POOL-A91828	09/01/2026	MBS PAYDOWN		1,259	1,259	1,265	1,259						1,259				42	04/01/2040	1.A
312941-KT-3	FGOLD 30YR	09/01/2026	MBS PAYDOWN		73	73	73	73						73				2	07/01/2040	1.A
312941-T4-9	FGOLD 30YR	09/01/2026	MBS PAYDOWN		65	65	65	65						65				2	08/01/2040	1.A
312941-T9-8	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		3,122	3,122	3,135	3,124		(2)		(2)		3,122				94	08/01/2040	1.A
312942-2M-6	FGOLD 30YR	09/01/2026	MBS PAYDOWN		683	683	678	682		1		1		683				16	10/01/2040	1.A
312942-BY-0	FGOLD 30YR	09/01/2026	MBS PAYDOWN		213	213	213	213						213				6	09/01/2040	1.A
312942-C8-6	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,841	1,841	1,853	1,841						1,841				55	09/01/2040	1.A
312942-FR-1	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,947	1,947	1,951	1,947						1,947				58	09/01/2040	1.A
312942-J8-9	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		293	293	295	293						293				8	09/01/2040	1.A
312942-QC-2	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,081	1,081	1,085	1,081						1,081				32	09/01/2040	1.A
312943-MK-6	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		977	977	978	977						977				29	11/01/2040	1.A
312944-KN-0	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,703	1,703	1,721	1,704		(1)		(1)		1,703				40	12/01/2040	1.A
312944-MU-2	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		2,040	2,040	2,048	2,041		(1)		(1)		2,040				47	12/01/2040	1.A
312946-2E-5	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,036	1,036	1,036	1,036						1,036				31	04/01/2041	1.A
312946-PD-2	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,214	1,214	1,214	1,214						1,214				36	03/01/2041	1.A
312946-UN-4	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		204	204	205	204						204				6	03/01/2041	1.A
312946-VE-3	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		6,567	6,567	6,609	6,568		(1)		(1)		6,567				197	03/01/2041	1.A
31297V-QE-1	FHLMC POOL-A39453	09/01/2026	MBS PAYDOWN		34	34	33							34					11/01/2035	1.A
31297V-WT-1	FHLMC POOL-A39658	09/01/2026	MBS PAYDOWN		154	154	152							154				1	11/01/2035	1.A
31326E-VT-4	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,536	1,536	1,545	1,536						1,536				41	06/01/2041	1.A
31326J-QT-9	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		2,209	2,209	2,223	2,215		(6)		(6)		2,209				66	09/01/2041	1.A
31326U-S8-8	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,945	1,945	2,004	1,952		(7)		(7)		1,945				45	07/01/2042	1.A
3132HM-5M-9	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		5,230	5,230	5,554	5,345		(115)		(115)		5,230				122	10/01/2042	1.A
31339W-DL-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		9,641	9,641	10,038	9,696		(55)		(55)		9,641				419	03/15/2032	1.B FE
31339W-RA-6	FREDDIE MAC	09/01/2026	MBS PAYDOWN		16,176	16,176	16,680	16,256		(80)		(80)		16,176				634	04/15/2032	1.B FE
3133TE-V4-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		753	753	784	774		(21)		(21)		753				35	07/15/2028	1.B FE
3133TG-WC-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		7,057	7,057	6,476	6,354		79		79		7,057				264	11/15/2028	1.B FE
3133TH-LK-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		7,046	7,046	6,658	5,786		44		44		7,046				245	01/15/2029	1.B FE
3133TJ-WG-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		379	379	375							379				4	03/15/2029	1.B FE
3133TL-HA-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		29,747	29,747	30,431	29,902		(155)		(155)		29,747				1,178	06/15/2029	1.B FE
31349S-B4-4	FEDERAL HOME LOAN MORTGAGE CORPORATION	09/01/2026	VARIOUS		568	568	567	568						568				27	10/01/2033	1.A
31349U-C4-8	FREDDIE MAC	09/01/2026	VARIOUS		4,255	4,255	4,318	4,260		(5)		(5)		4,255				203	10/01/2034	1.A
31349U-MU-9	FREDDIE MAC	09/01/2026	VARIOUS		390	390	391	390						390				18	03/01/2035	1.A
31349U-R6-7	FREDDIE MAC	09/01/2026	VARIOUS		3,266	3,266	3,497	3,278		(12)		(12)		3,266				152	06/01/2037	1.A
31359V-LZ-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,202	5,202	4,802	5,160		42		42		5,202				208	03/18/2029	1.B FE
31359V-YU-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,342	8,342	8,476	8,371		(29)		(29)		8,342				333	05/25/2029	1.B FE
31359W-U4-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		9,758	9,758	9,281	9,699		59		59		9,758				421	10/25/2029	1.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
31359W-U6-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,276	15,276	14,201	15,181		95		95		15,276				660	10/25/2029	1.B FE
31359X-KS-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		12,646	12,646	12,875	12,690		(44)		(44)		12,646				506	12/18/2029	1.B FE
313637-FB-1	FNMA POOL-109162	09/01/2026	MBS PAYDOWN		2,437	2,437	2,431	2,435		2		2		2,437				108	03/01/2028	1.A
3136A0-PL-5	FANNIE MAE FNMA_11-71	09/01/2026	MBS PAYDOWN		70,747	70,747	77,756	71,049		(302)		(302)		70,747				1,865	08/25/2041	1.B FE
3136A1-GV-1	FANNIE MAE FNMA_11-98	09/01/2026	MBS PAYDOWN		12,229	12,229	12,841	12,246		(17)		(17)		12,229				409	10/25/2041	1.B FE
3136A1-NA-9	FANNIE MAE FNMA_11-105	09/01/2026	MBS PAYDOWN		160,867	160,867	180,473	161,214		(347)		(347)		160,867				4,526	10/25/2041	1.B FE
3136A1-QX-6	FANNIE MAE FNMA_11-96	09/01/2026	MBS PAYDOWN		293,701	293,701	317,753	290,865		(1,866)		(1,866)		293,701				7,926	10/25/2041	1.B FE
3136A2-GL-1	FANNIE MAE FNMA_11-113	09/01/2026	MBS PAYDOWN		2,301	2,301	2,333	2,304		(3)		(3)		2,301				62	11/25/2041	1.B FE
3136A2-JE-4	FANNIE MAE FNMA_11-111	09/01/2026	MBS PAYDOWN		4,620	4,620	4,711	4,623		(2)		(2)		4,620				123	11/25/2041	1.B FE
3136A3-C5-8	FANNIE MAE FNMA_12-5	09/01/2026	MBS PAYDOWN		63,982	63,982	66,669	64,203		(220)		(220)		63,982				1,471	02/25/2042	1.B FE
3136A3-V8-1	FANNIE MAE FNMA_12-3	09/01/2026	MBS PAYDOWN		109,966	109,966	117,568	110,608		(642)		(642)		109,966				2,824	02/25/2042	1.B FE
3136A4-FQ-7	FANNIE MAE FNMA_12-20	09/01/2026	MBS PAYDOWN		42,463	42,463	44,112	42,526		(63)		(63)		42,463				990	03/25/2042	1.B FE
3136A4-P6-0	FNMA_12-39	09/01/2026	MBS PAYDOWN		155,539	155,539	172,940	155,590		(51)		(51)		155,539				4,398	04/25/2042	1.B FE
3136A4-PV-5	FANNIE MAE FNMA_12-19	09/01/2026	MBS PAYDOWN		29,250	29,250	30,317	29,300		(50)		(50)		29,250				760	03/25/2042	1.B FE
3136A4-RD-3	FANNIE MAE FNMA_12-16	09/01/2026	MBS PAYDOWN		151,553	151,553	155,815	151,724		(171)		(171)		151,553				3,020	03/25/2032	1.B FE
3136A4-VM-8	FANNIE MAE FNMA_12-14	09/01/2026	MBS PAYDOWN		50,290	50,290	54,576	49,800		(306)		(306)		50,290				1,327	03/25/2042	1.B FE
3136A4-VW-6	FANNIE MAE FNMA_12-14	09/01/2026	MBS PAYDOWN		70,400	70,400	73,558	70,602		(202)		(202)		70,400				1,855	03/25/2042	1.B FE
3136A5-HP-4	FANNIE MAE FNMA_12-31	09/01/2026	MBS PAYDOWN		111,386	111,386	118,417	111,676		(291)		(291)		111,386				2,386	04/25/2042	1.B FE
3136A5-M4-5	FANNIE MAE FNMA_12-53	09/01/2026	MBS PAYDOWN		32,171	32,171	33,674	32,234		(62)		(62)		32,171				935	05/25/2042	1.B FE
3136A6-TT-1	FANNIE MAE FNMA_12-63	09/01/2026	MBS PAYDOWN		121,335	121,335	128,587	121,620		(285)		(285)		121,335				3,242	06/25/2042	1.B FE
3136A7-BT-8	FANNIE MAE FNMA_12-68	09/01/2026	MBS PAYDOWN		107,176	107,176	112,686	107,405		(229)		(229)		107,176				2,151	07/25/2032	1.B FE
3136A8-AJ-9	FANNIE MAE FNMA_12-98	09/01/2026	MBS PAYDOWN		11,872	11,872	11,325	11,859		13		13		11,872				320	09/25/2042	1.B FE
3136A8-LR-9	FANNIE MAE FNMA_12-93	09/01/2026	MBS PAYDOWN		328,093	328,093	343,502	328,720		(627)		(627)		328,093				6,498	09/25/2032	1.B FE
3136A8-VY-3	FANNIE MAE FNMA_12-99	09/01/2026	MBS PAYDOWN		6,328	6,328	5,663	6,316		12		12		6,328				127	09/25/2042	1.B FE
3136AA-K3-8	FANNIE MAE FNMA_12-137	09/01/2026	MBS PAYDOWN		202,749	202,749	217,968	203,299		(550)		(550)		202,749				5,570	12/25/2042	1.B FE
3136AD-H2-8	FANNIE MAE FNMA_13-40	09/01/2026	MBS PAYDOWN		14,987	14,987	13,273	14,912		75		75		14,987				337	05/25/2033	1.B FE
3136AD-HQ-5	FNMA_13-32-ZB	09/01/2026	MBS PAYDOWN		65,800	65,800	68,421	65,853		(53)		(53)		65,800				1,719	04/25/2043	1.B FE
3136AE-LM-7	FNMA_13-62A-VZ	09/01/2026	MBS PAYDOWN		66,136	66,136	70,587	66,202		(66)		(66)		66,136				1,805	06/25/2043	1.B FE
3136AF-3D-4	FANNIE MAE FNMA_13-86	09/01/2026	MBS PAYDOWN		27,838	27,838	26,520	27,819		20		20		27,838				757	08/25/2043	1.B FE
3136AF-3H-5	FANNIE MAE FNMA_13-86	09/01/2026	MBS PAYDOWN		89,184	89,184	83,933	89,111		73		73		89,184				2,310	08/25/2043	1.B FE
3136AF-4E-1	FANNIE MAE FNMA_13-85	09/01/2026	MBS PAYDOWN		167,510	167,510	166,304	167,496		14		14		167,510				4,381	02/25/2042	1.B FE
3136AF-FW-9	FNMA_13-67	09/01/2026	MBS PAYDOWN		107,692	107,692	93,785	107,284		408		408		107,692				2,144	11/25/2032	1.B FE
3136AF-S3-9	FNMA_13-81	09/01/2026	MBS PAYDOWN		125,449	125,449	129,950	123,756		(167)		(167)		125,449				2,802	08/25/2043	1.B FE
3136AF-VP-6	FANNIE MAE FNMA_13-66	09/01/2026	MBS PAYDOWN		78,106	78,106	79,645	78,134		(27)		(27)		78,106				2,121	07/25/2043	1.B FE
3136AF-YY-4	FNMA_13-80	09/01/2026	MBS PAYDOWN		35,450	35,450	34,981	35,441		8		8		35,450				966	08/25/2043	1.B FE
3136AG-3A-8	FANNIE MAE FNMA_13-116	09/01/2026	MBS PAYDOWN		421,005	421,005	372,878	419,239		1,766		1,766		421,005				8,410	04/25/2033	1.B FE
3136AG-DB-5	FNMA_13-97	09/01/2026	MBS PAYDOWN		8,780	8,780	8,299	8,767		13		13		8,780				204	09/25/2033	1.B FE
3136AG-YQ-9	FANNIE MAE FNMA_13-101	09/01/2026	MBS PAYDOWN		17,348	17,348	15,493	10,727		54		54		17,348				244	09/25/2033	1.B FE
3136AH-RB-8	FANNIE MAE FNMA_13-126	09/01/2026	MBS PAYDOWN		18,069	18,069	15,508	17,969		100		100		18,069				365	12/25/2033	1.B FE
3136AH-RT-9	FNMA_13-131	09/01/2026	MBS PAYDOWN		30,529	30,529	26,485	30,427		102		102		30,529				606	01/25/2034	1.B FE
3136AH-TB-6	FANNIE MAE FNMA_13-139	09/01/2026	MBS PAYDOWN		34,477	34,477	29,668	34,373		104		104		34,477				684	01/25/2034	1.B FE
3136AH-VK-3	FANNIE MAE FNMA_13-136	09/01/2026	MBS PAYDOWN		33,769	33,769	29,132	33,660		108		108		33,769				674	01/25/2034	1.B FE
3136AH-VZ-0	FANNIE MAE FNMA_13-136	09/01/2026	MBS PAYDOWN		18,796	18,796	17,566	18,784		13		13		18,796				383	01/25/2044	1.B FE
3136AH-XY-1	FNMA_13-129-LZ	09/01/2026	MBS PAYDOWN		29,530	29,530	27,484	29,459		71		71		29,530				703	01/25/2034	1.B FE
3136AH-Y3-8	FNMA_13-132	09/01/2026	MBS PAYDOWN		64,403	64,403	56,617	64,315		87		87		64,403				1,289	01/25/2044	1.B FE
3136AJ-AU-0	FNMA_14-1	09/01/2026	MBS PAYDOWN		21,371	21,371	18,219	21,328		43		43		21,371				431	02/25/2044	1.B FE
3136AJ-JY-3	FNMA_14-12-ZT	09/01/2026	MBS PAYDOWN		5,637	5,637	4,970	5,618		19		19		5,637				112	03/25/2034	1.B FE
3136AJ-QG-4	FANNIE MAE FNMA_14-14	09/01/2026	MBS PAYDOWN		47,496	47,496	44,855	47,451		44		44		47,496				948	04/25/2044	1.B FE
3136AJ-RB-4	FANNIE MAE FNMA_14-14	09/01/2026	MBS PAYDOWN		23,397	23,397	20,601	23,342		55		55		23,397				466	04/25/2034	1.B FE
3136AJ-TH-9	FNMA_14-20	09/01/2026	MBS PAYDOWN		3,621	3,621	3,443	3,618		2		2		3,621				96	04/25/2044	1.B FE
3136AK-5M-1	FNMA_14-67	09/01/2026	MBS PAYDOWN		11,322	11,322	9,868	11,274		48		48		11,322				229	10/25/2044	1.B FE
3136AK-JC-8	FNMA_14-41	09/01/2026	MBS PAYDOWN		60,997	60,997	60,271	60,963		34		34		60,997				1,216	07/25/2044	1.B FE
3136AL-FG-1	FNMA_14-66	09/01/2026	MBS PAYDOWN		6,390	6,390	6,399	6,390						6,390				161	10/25/2044	1.B FE
3136AM-6X-2	FANNIE MAE FNMA_15-20	09/01/2026	MBS PAYDOWN		338,058	338,058	346,496	338,159		(101)		(101)		338,058				7,931	04/25/2045	1.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
3136AM-DE-6	FNMA_14-90C-BZ	09/01/2026	MBS PAYDOWN		212,387	212,387	214,537	212,448		(62)		(62)		212,387				4,952	11/25/2044	1.B FE
3136AM-HZ-5	FANNIE MAE FNMA_14-86	09/01/2026	MBS PAYDOWN		17,369	17,369	18,242	16,820		(30)		(30)		17,369				478	01/25/2045	1.B FE
3136AR-BZ-0	FANNIE MAE FNMA_16-2	09/01/2026	MBS PAYDOWN		166,909	166,909	172,516	167,449		(540)		(540)		166,909				3,270	07/25/2045	1.B FE
3136AV-DA-4	FANNIE MAE FNMA_17-5	09/01/2026	MBS PAYDOWN		123,374	123,374	121,687	121,353		41		41		123,374				2,709	02/25/2047	1.B FE
3136AX-6P-5	FANNIE MAE FNMA 2017-74	09/01/2026	MBS PAYDOWN		121,933	121,933	111,950	121,606		327		327		121,933				2,411	10/25/2047	1.B FE
3136AX-FG-5	FNMA_17-54	09/01/2026	MBS PAYDOWN		134,695	134,695	137,262	134,892		(198)		(198)		134,695				2,714	05/25/2046	1.B FE
3136AY-VB-6	FANNIE MAE FNMA_17-92	09/01/2026	MBS PAYDOWN		16,730	16,730	16,463	16,722		8		8		16,730				387	11/25/2047	1.B FE
3136B0-E2-8	FANNIE MAE FNMA_18-4	09/01/2026	MBS PAYDOWN		55,305	55,305	52,583	55,191		114		114		55,305				1,052	02/25/2048	1.B FE
3136B0-X9-2	FANNIE MAE FNMA_18-11	09/01/2026	MBS PAYDOWN		31,605	31,605	29,849	31,530		75		75		31,605				684	12/25/2047	1.B FE
3136B1-4L-5	FANNIE MAE FNMA 2018-44	09/01/2026	MBS PAYDOWN		209,772	209,772	213,546	209,973		(200)		(200)		209,772				5,515	06/25/2048	1.B FE
3136B1-4M-3	FANNIE MAE FNMA 2018-44	09/01/2026	MBS PAYDOWN		268,858	268,858	261,213	268,421		437		437		268,858				6,185	06/25/2048	1.B FE
3136B1-B9-4	FANNIE MAE FNMA_18-32	09/01/2026	MBS PAYDOWN		47,254	47,254	46,944	47,239		15		15		47,254				1,040	05/25/2048	1.B FE
3136B1-R2-2	FANNIE MAE FNMA_2018-38B	09/01/2026	MBS PAYDOWN		136,562	136,562	134,364	136,423		139		139		136,562				3,168	10/25/2038	1.B FE
3136B1-ZV-9	FNMA_18-29-BA	09/01/2026	MBS PAYDOWN		4,853	4,853	4,663	4,845		8		8		4,853				112	05/25/2048	1.B FE
3136B2-V2-5	FANNIE MAE FNMA_18-67	09/01/2026	MBS PAYDOWN		5,219	5,219	5,247	5,221		(2)		(2)		5,219				133	09/25/2048	1.B FE
3136B2-VQ-2	FNMA_18-59-KB	09/01/2026	MBS PAYDOWN		96,688	96,688	99,981	96,801		(113)		(113)		96,688				2,642	08/25/2048	1.B FE
3136B2-W7-3	FANNIE MAE FNMA 2018-62	09/01/2026	MBS PAYDOWN		69,833	69,833	68,426	69,782		51		51		69,833				1,743	09/25/2048	1.B FE
3136B3-5A-4	FNMA_19-9	09/01/2026	MBS PAYDOWN		131,876	131,876	133,292	131,985		(110)		(110)		131,876				3,070	06/25/2048	1.B FE
3136B3-6F-2	FANNIE MAE FNMA_19-15	09/01/2026	MBS PAYDOWN		28,615	28,615	29,340	28,653		(38)		(38)		28,615				759	02/25/2049	1.B FE
3136B3-7C-8	FANNIE MAE FNMA_19-15	09/01/2026	MBS PAYDOWN		55,675	55,675	58,024	55,766		(91)		(91)		55,675				1,475	04/25/2049	1.B FE
3136B3-MX-5	FANNIE MAE FNMA_18-84	09/01/2026	MBS PAYDOWN		32,872	32,872	32,707	32,860		12		12		32,872				841	11/25/2048	1.B FE
3136B4-5X-2	FANNIE MAE FNMA_19-33	09/01/2026	MBS PAYDOWN		199,826	199,826	201,075	199,893		(67)		(67)		199,826				3,994	07/25/2049	1.B FE
3136B4-H2-7	FANNIE MAE ACES FNMA_19-36	09/01/2026	MBS PAYDOWN		96,500	96,500	99,275	96,566		(65)		(65)		96,500				2,256	07/25/2049	1.B FE
3136B4-QV-3	FANNIE MAE FNMA_19-21	09/01/2026	MBS PAYDOWN		122,881	122,881	126,913	123,272		(391)		(391)		122,881				3,291	12/25/2047	1.B FE
3136B5-TN-5	FANNIE MAE FNMA_19-41	09/01/2026	MBS PAYDOWN		141,046	141,046	145,553	141,287		(240)		(240)		141,046				3,217	08/25/2049	1.B FE
31371K-6T-3	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		120	120	119	120						120				4	05/01/2033	1.A
31371N-VY-8	FNMA POOL-257231	09/01/2026	MBS PAYDOWN		149	149	154	150						149				6	06/01/2038	1.A
3137AO-3C-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		41,678	41,678	41,274	41,661		16		16		41,678				1,239	06/15/2040	1.B FE
3137AO-MY-8	FEDERAL HOME LOAN MORTGAGE CORP FHLMC_36	09/01/2026	MBS PAYDOWN		17,018	17,018	18,449	17,089		(71)		(71)		17,018				502	11/15/2036	1.B FE
3137A1-LA-9	FHLMC_3708	09/01/2026	MBS PAYDOWN		34,202	34,202	35,096	34,261		(60)		(60)		34,202				1,022	02/15/2035	1.B FE
3137A9-DD-5	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		179,476	179,476	197,283	180,296		(820)		(820)		179,476				4,882	04/15/2041	1.B FE
3137A9-QA-7	FREDDIE MAC FHLMC_38-42	09/01/2026	MBS PAYDOWN		43,363	43,363	48,458	43,527		(164)		(164)		43,363				1,506	04/15/2041	1.B FE
3137AB-EV-9	FREDDIE MAC FHLMC_3864	09/01/2026	MBS PAYDOWN		22,625	22,625	21,735	22,586		39		39		22,625				734	02/15/2041	1.B FE
3137AE-T5-4	FEDERAL HOME LOAN CORPORATION FHLMC_3913	09/01/2026	MBS PAYDOWN		13,702	13,702	14,507	13,754		(52)		(52)		13,702				349	08/15/2041	1.B FE
3137AG-CX-6	FREDDIE MAC FHLMC_3947	09/01/2026	MBS PAYDOWN		14,508	14,508	14,673	14,521		(13)		(13)		14,508				240	10/15/2041	1.B FE
3137AH-B2-3	FREDDIE MAC FHLMC_3957	09/01/2026	MBS PAYDOWN		6,478	6,478	6,674	6,484		(6)		(6)		6,478				173	11/15/2041	1.B FE
3137AJ-A3-8	FREDDIE MAC FHLMC_3955	09/01/2026	MBS PAYDOWN		108,999	108,999	119,081	109,376		(377)		(377)		108,999				3,293	09/15/2041	1.B FE
3137AK-DR-9	FHLMC_3992	09/01/2026	MBS PAYDOWN		62,086	62,086	64,921	62,332		(246)		(246)		62,086				1,500	01/15/2042	1.B FE
3137AK-WU-1	FREDDIE MAC FHLMC_3988	09/01/2026	MBS PAYDOWN		47,250	47,250	49,001	46,519		(84)		(84)		47,250				1,100	01/15/2042	1.B FE
3137AM-XD-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,991	1,991	2,107	1,999		(8)		(8)		1,991				53	03/15/2032	1.B FE
3137AN-D2-8	FREDDIE MAC FHLMC_4015	09/01/2026	MBS PAYDOWN		216,443	216,443	241,469	217,021		(578)		(578)		216,443				5,786	03/15/2042	1.B FE
3137AN-ZJ-7	FHLMC_40-26	09/01/2026	MBS PAYDOWN		49,157	49,157	51,832	48,256		(103)		(103)		49,157				1,102	04/15/2042	1.B FE
3137AP-WU-0	FHLMC_40	09/01/2026	MBS PAYDOWN		36,663	36,663	41,017	36,836		(173)		(173)		36,663				991	05/15/2032	1.B FE
3137AQ-FC-7	FREDDIE MAC FHLMC_4056	09/01/2026	MBS PAYDOWN		18,671	18,671	18,902	18,679		(8)		(8)		18,671				429	05/15/2042	1.B FE
3137AQ-RL-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		8,211	8,211	8,776	8,237		(26)		(26)		8,211				190	05/15/2032	1.B FE
3137AS-EL-4	FHLMC_40-76	09/01/2026	MBS PAYDOWN		51,026	51,026	48,408	50,988		37		37		51,026				1,021	07/15/2042	1.B FE
3137AS-UF-9	FREDDIE MAC REMICS FHLMC_4094	09/01/2026	MBS PAYDOWN		94,662	94,662	86,197	94,535		126		126		94,662				1,901	08/15/2042	1.B FE
3137AT-KJ-0	FREDDIE MAC FHLMC_4097	09/01/2026	MBS PAYDOWN		60,893	60,893	63,690	61,034		(141)		(141)		60,893				1,207	08/15/2032	1.B FE
3137AT-RN-4	FREDDIE MAC FHLMC_4097	09/01/2026	MBS PAYDOWN		219,272	219,272	221,003	212,693		(66)		(66)		219,272				4,297	08/15/2032	1.B FE
3137AU-BD-0	FREDDIE MAC FHLMC_4103	09/01/2026	MBS PAYDOWN		100,113	100,113	102,950	100,186		(73)		(73)		100,113				2,433	07/15/2042	1.B FE
3137AU-HF-9	FHLMC_4109-AY	09/01/2026	MBS PAYDOWN		5,695	5,695	5,698							5,695				28	09/15/2032	1.B FE
3137AV-L8-8	FHLMC_41-16	09/01/2026	MBS PAYDOWN		226,518	226,518	218,568	223,962		121		121		226,518				4,664	10/15/2042	1.B FE
3137B0-GR-9	FREDDIE MAC FHLMC_4173	09/01/2026	MBS PAYDOWN		32,239	32,239	32,253	32,240						32,240				641	03/15/2043	1.B FE
3137B1-KM-3	FHLMC_41-94	09/01/2026	MBS PAYDOWN		24,574	24,574	21,138	24,476		98		98		24,574				491	04/15/2043	1.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
3137B1-NA-6	FHLMC_4198	09/01/2026	MBS PAYDOWN		336,700	336,700	360,572	337,402		(702)		(702)		336,700				7,812	04/15/2043	1.B FE
3137B2-A6-7	FREDDIE MAC FHLMC_41-99	09/01/2026	MBS PAYDOWN		24,300	24,300	24,824	24,312		(12)		(12)		24,300				552	05/15/2043	1.B FE
3137B3-H8-4	FHLMC_13-4229	09/01/2026	MBS PAYDOWN		34,918	34,918	33,471	34,893		25		25		34,918				936	07/15/2043	1.B FE
3137B4-VD-5	FREDDIE MAC FHLMC_4248	09/01/2026	MBS PAYDOWN		41,657	41,657	41,448	41,645		11		11		41,657				928	09/15/2043	1.B FE
3137B6-JD-4	FHLMC_4280	09/01/2026	MBS PAYDOWN		46,632	46,632	43,534	46,539		93		93		46,632				1,090	12/15/2033	1.B FE
3137B6-QQ-7	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		5,642	5,642	6,135	5,660		(18)		(18)		5,642				150	12/15/2043	1.B FE
3137B7-3Q-0	FREDDIE MAC FHLMC_4289	09/01/2026	MBS PAYDOWN		17,151	17,151	15,343	11,398		40		40		17,151				253	01/15/2034	1.B FE
3137B8-B5-5	FHLMC_43-7-MZ	09/01/2026	MBS PAYDOWN		7,247	7,247	6,389	7,223		24		24		7,247				142	02/15/2034	1.B FE
3137BA-P4-8	FHLMC_4341	09/01/2026	MBS PAYDOWN		33,250	33,250	33,219	33,247		3		3		33,250				659	05/15/2044	1.B FE
3137BB-AA-8	FREDDIE_MAC FHLMC_4337	09/01/2026	MBS PAYDOWN		405,921	405,921	402,438	394,720		228		228		405,921				7,886	02/15/2048	1.B FE
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH	09/01/2026	MBS PAYDOWN		11,133	11,133	9,702	11,085		48		48		11,133				235	07/15/2044	1.B FE
3137BC-ZP-6	FREDDIE MAC FHLMC_4379	09/01/2026	MBS PAYDOWN		150,765	150,765	162,355	151,160		(395)		(395)		150,765				3,564	08/15/2034	1.B FE
3137BD-VV-5	FHLMC_4385	09/01/2026	MBS PAYDOWN		46,599	46,599	42,994	46,520		79		79		46,599				928	09/15/2044	1.B FE
3137BD-XY-7	FHLMC_43-90	09/01/2026	MBS PAYDOWN		300,193	300,193	283,024	299,859		334		334		300,193				5,963	09/15/2044	1.B FE
3137BH-JP-3	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		164,149	164,149	173,023	164,466		(317)		(317)		164,149				3,834	01/15/2045	1.B FE
3137BH-XC-6	FHLMC_4457	09/01/2026	MBS PAYDOWN		302,834	302,834	298,055	301,954		881		881		302,834				5,696	10/15/2037	1.B FE
3137BJ-FY-4	FREDDIE MAC FHLMC_4474	09/01/2026	MBS PAYDOWN		228,758	228,758	233,119	228,917		(160)		(160)		228,758				5,344	05/15/2045	1.B FE
3137BJ-SA-2	FHLMC_4484	09/01/2026	MBS PAYDOWN		154,792	154,792	151,027	151,823		87		87		154,792				3,357	06/15/2045	1.B FE
3137BJ-TH-6	FREDDIE MAC FHLMC_4482	09/01/2026	MBS PAYDOWN		153,675	153,675	156,317	153,759		(83)		(83)		153,675				3,018	06/15/2045	1.B FE
3137BK-D8-0	FREDDIE MAC FHLMC_4480	09/01/2026	MBS PAYDOWN		194,397	194,397	196,736	194,524		(127)		(127)		194,397				4,309	03/15/2045	1.B FE
3137BK-UF-5	FREDDIE MAC FHLMC_4494	09/01/2026	MBS PAYDOWN		93,454	93,454	96,082	93,562		(108)		(108)		93,454				2,318	07/15/2045	1.B FE
3137BM-GZ-3	FREDDIE MAC FHLMC_4535	09/01/2026	MBS PAYDOWN		175,093	175,093	167,459	170,618		206		206		175,093				3,467	12/15/2045	1.B FE
3137BN-U4-4	FREDDIE MAC FHLMC_4575	09/01/2026	MBS PAYDOWN		18,398	18,398	18,872	18,402		(4)		(4)		18,398				368	11/15/2045	1.B FE
3137BP-Z5-1	FREDDIE MAC FHLMC_4589	09/01/2026	MBS PAYDOWN		197,928	197,928	204,608	198,279		(351)		(351)		197,928				3,946	06/15/2046	1.B FE
3137BQ-NQ-6	FHLMC_4596C-DH	09/01/2026	MBS PAYDOWN		206,469	206,469	213,567	206,842		(373)		(373)		206,469				4,117	06/15/2046	1.B FE
3137BV-QN-9	FREDDIE MAC FHLMC_4657	09/01/2026	MBS PAYDOWN		48,149	48,149	46,584	48,076		74		74		48,149				1,004	09/15/2044	1.B FE
3137BX-Y8-9	FREDDIE MAC FHLMC_4682	09/01/2026	MBS PAYDOWN		408,011	408,011	415,980	408,310		(298)		(298)		408,011				9,343	05/15/2047	1.B FE
3137F2-P7-5	FHLMC_4707-CY	09/01/2026	MBS PAYDOWN		51,474	51,474	52,937	51,521		(48)		(48)		51,474				1,181	08/15/2047	1.B FE
3137F3-VT-8	FREDDIE MAC FHLMC_4764	09/01/2026	MBS PAYDOWN		226,218	226,218	219,947	224,673		1,545		1,545		226,218				5,273	03/15/2045	1.B FE
3137F3-WG-5	FREDDIE MAC FHLMC_4764	09/01/2026	MBS PAYDOWN		14,148	14,148	13,078	14,118		30		30		14,148				272	02/15/2048	1.B FE
3137F4-J9-4	FREDDIE MAC FHLMC_4775	09/01/2026	MBS PAYDOWN		6,716	6,716	6,844	6,721		(6)		(6)		6,716				154	04/15/2048	1.B FE
3137F4-QY-1	FHLMC_4776	09/01/2026	MBS PAYDOWN		53,619	53,619	52,658	53,581		38		38		53,619				1,333	03/15/2048	1.B FE
3137F4-R9-5	FHLMC_4776	09/01/2026	MBS PAYDOWN		33,190	33,190	30,540	33,111		80		80		33,190				660	03/15/2048	1.B FE
3137F5-GP-8	FREDDIE MAC FHLMC_4784	09/01/2026	MBS PAYDOWN		97,124	97,124	94,453	97,005		119		119		97,124				2,266	03/15/2048	1.B FE
3137F5-ZW-2	FREDDIE MAC FHLMC_4800	09/01/2026	MBS PAYDOWN		133,566	133,566	129,527	133,384		182		182		133,566				2,930	04/15/2048	1.B FE
3137FC-ZU-1	FREDDIE MAC FHLMC_4748	09/01/2026	MBS PAYDOWN		156,197	156,197	150,407	149,446		174		174		156,197				2,736	01/15/2048	1.B FE
3137FE-BD-1	FEDERAL HOME LOAN MORTGAGE CORPORATION_F	09/01/2026	MBS PAYDOWN		40,509	40,509	40,750	40,509						40,509				1,061	05/15/2038	1.B FE
3137FE-GP-9	FHLMC 4769	09/01/2026	MBS PAYDOWN		11,577	11,577	11,201	11,560		18		18		11,577				269	09/15/2047	1.B FE
3137FH-CW-1	FREDDIE MAC FHLMC_4821	09/01/2026	MBS PAYDOWN		12,697	12,697	12,713	12,697						12,697				329	07/15/2042	1.B FE
3137FJ-M5-5	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	MBS PAYDOWN		15,955	15,955	15,922	7,977		1		1		15,955				253	11/15/2048	1.B FE
3137FK-FB-7	FREDDIE MAC FHLMC_4848	09/01/2026	MBS PAYDOWN		25,049	25,049	24,786	12,515		11		11		25,049				421	10/15/2047	1.B FE
3137FK-HW-9	FREDDIE MAC FHLMC_4846	09/01/2026	MBS PAYDOWN		2,330	2,330	2,292	2,329		1		1		2,330				61	12/15/2048	1.B FE
3137FK-MB-9	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	MBS PAYDOWN		10,113	10,113	10,802	10,177		(64)		(64)		10,113				269	07/15/2047	1.B FE
3137FK-RB-4	FHLMC_4857-HL	09/01/2026	MBS PAYDOWN		75,150	75,150	77,994	75,283		(134)		(134)		75,150				1,990	01/15/2049	1.B FE
3137FL-VB-7	FREDDIE MAC FHLMC_4882	09/01/2026	MBS PAYDOWN		12,606	12,606	12,774	12,621		(15)		(15)		12,606				285	05/15/2049	1.B FE
3137FN-H3-7	FREDDIE MAC FHLMC_4910	09/01/2026	MBS PAYDOWN		197,290	197,290	204,133	197,738		(448)		(448)		197,290				4,492	08/25/2049	1.B FE
3137FR-Q4-6	FHLMC_4957B	09/01/2026	MBS PAYDOWN		154,879	154,879	167,439	155,578		(698)		(698)		154,879				3,054	02/25/2040	1.B FE
3137G1-AA-5	FREDDIE MAC FHLMC_15-SC01	09/01/2026	MBS PAYDOWN		40,297	40,297	40,964	40,379		(82)		(82)		40,297				1,043	05/25/2045	1.B FE
3137G1-AC-1	FREDDIE MAC FHLMC_15-SC01	09/01/2026	MBS PAYDOWN		950	950	983	951		(1)		(1)		950				25	05/25/2045	1.B FE
3137GA-BA-4	FREDDIE MAC FHLMC_3726	09/01/2026	MBS PAYDOWN		29,881	29,881	29,271	29,871		11		11		29,881				892	09/15/2040	1.B FE
3137GA-C9-6	FHLMC_3726	09/01/2026	MBS PAYDOWN		86,065	86,065	86,065	86,065						86,065				2,607	09/15/2040	1.B FE
31381L-3G-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		20,727	20,727	21,964	20,769		(42)		(42)		20,727				825	01/01/2040	1.A
31381L-CA-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		33,419	33,419	33,962	33,419						33,419				1,114	10/01/2027	1.A
31381L-CB-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		99,087	99,087	100,697	99,087						99,087				3,304	10/01/2027	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31381L-CH-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		9,719	9,719	10,034	9,725		(6)		(6)		9,719				347	11/01/2039	1.A
31381U-7H-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		24,334	24,334	25,224	24,361		(27)		(27)		24,334				571	07/01/2042	1.A
31381U-A5-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		54,631	54,631	54,878	54,631						54,631				1,298	03/01/2032	1.A
3138A5-Z7-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		758	758	762	758						758				31	02/01/2041	1.A
3138AG-GE-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		130	130	135	131		(1)		(1)		130				4	05/01/2041	1.A
3138AG-LN-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		336	336	348	337		(1)		(1)		336				11	05/01/2041	1.A
3138AK-UT-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		393	393	401	393						393				17	07/01/2041	1.A
3138AV-FL-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,733	1,733	1,772	1,734		(2)		(2)		1,733				73	11/01/2041	1.A
3138AX-HV-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		250	250	264	252		(2)		(2)		250				7	11/01/2041	1.A
3138E0-3L-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		654	654	664	655						654				26	12/01/2041	1.A
3138E2-GH-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,121	1,121	1,137	1,124		(2)		(2)		1,121				30	01/01/2042	1.A
3138EL-KN-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,291	1,291	1,386	1,302		(11)		(11)		1,291				44	09/01/2039	1.A
3138L0-6U-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		20,911	20,911	21,669	20,824		86		86		20,911				476	11/01/2032	1.A
3138L0-FJ-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		34,247	34,247	35,018	34,276		(29)		(29)		34,247				827	07/01/2037	1.A
3138L1-3Q-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,968	5,968	6,207	5,980		(11)		(11)		5,968				145	12/01/2042	1.A
3138L1-JW-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		62,125	62,125	64,008	62,183		(58)		(58)		62,125				1,382	11/01/2032	1.A
3138L9-YK-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		9,132	9,132	9,320	9,137		(5)		(5)		9,132				209	05/01/2045	1.A
3138LA-ZE-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		42,206	42,206	42,579	42,159		48		48		42,206				967	09/01/2030	1.A
3138LC-HK-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		22,567	22,567	23,004	22,531		35		35		22,567				529	12/01/2030	1.A
3138LC-K3-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		14,007	14,007	14,296	14,014		(7)		(7)		14,007				326	12/01/2030	1.A
3138LC-LB-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		10,732	10,732	11,195	10,738		(5)		(5)		10,732				267	11/01/2033	1.A
3138LD-4R-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		42,406	42,406	42,432	42,406						42,406				768	07/01/2031	1.A
3138LD-FJ-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		29,181	29,181	29,440	29,187		(7)		(7)		29,181				602	04/01/2031	1.A
3138LD-LK-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		39,872	39,872	40,595	39,802		70		70		39,872				843	04/01/2031	1.A
3138LD-VH-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		26,467	26,467	26,483	26,467						26,467				492	06/01/2031	1.A
3138LE-6B-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		41,796	41,796	42,319	41,810		(14)		(14)		41,796				740	09/01/2031	1.A
3138LE-AQ-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		32,163	32,163	32,531	32,120		44		44		32,163				587	07/01/2031	1.A
3138LE-KX-8	FANNIE MAE	07/01/2026	MATURITY at 100.0000		8,657,800	8,657,800	8,674,033	8,657,800						8,657,800				125,933	07/01/2026	1.A
3138LE-LX-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,626	17,626	17,726	17,631		(4)		(4)		17,626				367	07/01/2031	1.A
3138LE-NE-7	FANNIE MAE	07/01/2026	MATURITY at 100.0000		4,469,300	4,469,300	4,472,093	4,469,296						4,469,296		4	4	66,061	07/01/2026	1.A
3138LE-PS-4	FANNIE MAE	07/01/2026	MATURITY at 100.0000		1,861,200	1,861,200	1,862,945	1,861,200						1,861,200				26,963	07/01/2026	1.A
3138LE-UL-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		10,147	10,147	10,255	10,151		(4)		(4)		10,147				172	08/01/2028	1.A
3138LE-VA-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,470	15,470	15,789	15,481		(11)		(11)		15,470				307	08/01/2036	1.A
3138LE-W5-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		24,483	24,483	24,973	24,499		(16)		(16)		24,483				446	08/01/2031	1.A
3138LE-XK-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		4,243	4,243	4,248	4,243						4,243				74	09/01/2031	1.A
3138LF-BE-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		58,155	58,155	58,873	58,069		87		87		58,155				1,022	09/01/2031	1.A
3138LF-C6-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		23,004	23,004	23,018	23,004						23,004				381	09/01/2031	1.A
3138LF-DN-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		50,590	50,590	50,866	50,590						50,590				841	09/01/2028	1.A
3138LF-EC-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,652	8,652	8,873	8,659		(7)		(7)		8,652				159	09/01/2031	1.A
3138LF-FV-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,086	17,086	17,076	17,086						17,086				309	11/01/2031	1.A
3138LF-H9-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,481	25,481	25,496	25,481						25,481				409	10/01/2028	1.A
3138LF-HF-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		113,893	113,893	116,242	113,982		(89)		(89)		113,893				2,103	09/01/2031	1.A
3138LF-HJ-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		71,381	71,381	72,853	71,412		(31)		(31)		71,381				1,480	09/01/2046	1.A
3138LF-JU-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		58,834	58,834	59,808	58,853		(19)		(19)		58,834				1,126	10/01/2036	1.A
3138LF-KH-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		125,568	125,568	127,491	125,600		(32)		(32)		125,568				2,335	10/01/2034	1.A
3138LF-LC-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		9,968	9,968	10,052	9,969		(2)		(2)		9,968				166	10/01/2028	1.A
3138LF-M4-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		100,986	100,986	102,264	100,831		155		155		100,986				1,802	10/01/2031	1.A
3138LF-NK-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		31,557	31,557	32,060	31,575		(19)		(19)		31,557				560	10/01/2031	1.A
3138LF-Q3-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,971	25,971	26,407	25,919		52		52		25,971				488	11/01/2031	1.A
3138LF-QY-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,527	25,527	25,955	25,476		51		51		25,527				479	11/01/2031	1.A
3138LF-QZ-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		27,495	27,495	27,957	27,440		55		55		27,495				516	11/01/2031	1.A
3138LF-W3-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		34,584	34,584	35,124	34,520		64		64		34,584				615	10/01/2031	1.A
3138LF-XF-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,785	3,785	3,787	3,785						3,785				61	12/01/2028	1.A
3138LG-QF-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,757	2,757	2,799	2,759		(2)		(2)		2,757				61	01/01/2032	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
3138LG-XH-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		32,526	32,526	32,628	32,530		(3)		(3)		32,526				759	02/01/2032	1.A
3138LG-Y3-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,966	3,966	3,988	3,966		(1)		(1)		3,966				89	01/01/2034	1.A
3138LG-Y8-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,729	8,729	8,821	8,715		14		14		8,729				204	02/01/2032	1.A
3138LG-Z4-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		24,016	24,016	24,084	24,017		(1)		(1)		24,016				582	01/01/2037	1.A
3138LH-2G-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		46,938	46,938	47,231	46,942		(4)		(4)		46,938				1,017	04/01/2029	1.A
3138LH-4P-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		61,815	61,815	62,163	61,826		(10)		(10)		61,815				1,367	04/01/2032	1.A
3138LH-6V-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		30,635	30,635	31,267	30,562		73		73		30,635				703	05/01/2032	1.A
3138LH-EL-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		7,381	7,381	7,499	7,385		(4)		(4)		7,381				167	02/01/2032	1.A
3138LH-H9-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		28,955	28,955	29,552	28,970		(15)		(15)		28,955				759	02/01/2047	1.A
3138LH-JA-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		29,563	29,563	30,172	29,578		(15)		(15)		29,563				775	02/01/2047	1.A
3138LH-JB-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		28,734	28,734	29,326	28,749		(15)		(15)		28,734				753	02/01/2047	1.A
3138LH-MN-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		18,709	18,709	18,849	18,689		19		19		18,709				399	05/01/2032	1.A
3138LJ-4Z-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		164,591	164,591	171,380	164,588		3		3		164,591				3,831	09/01/2037	1.A
3138LJ-5A-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		134,241	134,241	139,779	134,239		2		2		134,241				3,125	09/01/2037	1.A
3138LJ-B3-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		16,125	16,125	16,458	16,136		(11)		(11)		16,125				375	06/01/2037	1.A
3138LJ-C8-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		16,939	16,939	17,289	16,951		(12)		(12)		16,939				394	05/01/2037	1.A
3138LJ-GP-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,577	15,577	15,655	15,577						15,577				326	06/01/2027	1.A
3138LJ-HP-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		112,100	112,100	112,818	112,123		(23)		(23)		112,100				2,407	06/01/2029	1.A
3138LJ-J2-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		72,112	72,112	72,337	72,112						72,112				1,456	07/01/2029	1.A
3138LJ-KN-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		52,703	52,703	53,337	52,705		(2)		(2)		52,703				1,181	07/01/2037	1.A
3138LJ-NE-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		9,761	9,761	9,847	8,874						9,761				206	06/01/2037	1.A
3138LJ-QB-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		33,833	33,833	33,854	33,833						33,833				727	07/01/2032	1.A
3138LK-2Q-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		14,756	14,756	14,991	14,766		(10)		(10)		14,756				315	10/01/2029	1.A
3138LK-AY-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		27,021	27,021	27,579	26,955		67		67		27,021				606	08/01/2032	1.A
3138LK-BX-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		27,021	27,021	27,283	27,033		(12)		(12)		27,021				597	08/01/2029	1.A
3138LK-DE-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		31,533	31,533	31,553	31,533						31,533				639	10/01/2032	1.A
3138LK-EN-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		13,349	13,349	12,910	13,334		15		15		13,349				291	08/01/2032	1.A
3138LK-K3-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		47,691	47,691	48,347	47,693		(2)		(2)		47,691				998	09/01/2027	1.A
3138LK-V7-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		48,552	48,552	49,546	48,588		(36)		(36)		48,552				1,011	10/01/2032	1.A
3138LL-BS-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		21,192	21,192	21,206	21,192						21,192				446	12/01/2032	1.A
3138LL-BY-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		20,673	20,673	20,906	20,680		(7)		(7)		20,673				472	11/01/2035	1.A
3138LL-D8-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		44,944	44,944	45,197	44,903		41		41		44,944				950	12/01/2032	1.A
3138LL-GC-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		22,239	22,239	22,371	22,242		(4)		(4)		22,239				455	12/01/2029	1.A
3138LL-GD-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		68,495	68,495	68,901	68,507		(12)		(12)		68,495				1,402	12/01/2029	1.A
3138LL-KF-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		30,170	30,170	30,340	30,141		29		29		30,170				646	11/01/2032	1.A
3138LL-LC-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		18,596	18,596	18,701	18,598		(2)		(2)		18,596				414	11/01/2032	1.A
3138LL-QM-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		13,597	13,597	13,741	13,602		(5)		(5)		13,597				287	12/01/2032	1.A
3138LM-2Z-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		20,392	20,392	20,542	20,394		(2)		(2)		20,392				475	04/01/2028	1.A
3138LM-5A-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		95,199	95,199	95,229	95,199						95,199				2,331	04/01/2038	1.A
3138LM-5C-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		24,946	24,946	24,954	24,946						24,946				611	05/01/2038	1.A
3138LM-5D-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		78,915	78,915	78,940	78,915						78,915				1,932	04/01/2038	1.A
3138LM-5E-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		72,965	72,965	72,988	72,965						72,965				1,787	04/01/2038	1.A
3138LM-GE-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,834	15,834	15,629	15,825		10		10		15,834				356	02/01/2030	1.A
3138LN-6E-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		10,821	10,821	10,828	10,821						10,821				285	07/01/2034	1.A
3138LN-6F-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,819	3,819	3,822	3,819						3,819				101	07/01/2034	1.A
3138LN-HF-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		38,134	38,134	38,157	38,135						38,135		(1)	(1)	944	06/01/2033	1.A
3138LN-MS-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		41,661	41,661	41,896	41,668		(7)		(7)		41,661				1,051	06/01/2030	1.A
3138LN-ZP-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		50,710	50,710	51,170	50,643		67		67		50,710				1,279	07/01/2033	1.A
3138LV-UW-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		505	505	524	506		(1)		(1)		505				21	06/01/2042	1.A
3138MA-CS-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,341	1,341	1,345	1,341						1,341				31	09/01/2042	1.A
3138WF-EB-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		18,628	18,628	19,591	18,704		(76)		(76)		18,628				436	07/01/2045	1.A
3138WF-FA-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		102,179	102,179	98,232	101,432		748		748		102,179				2,039	08/01/2030	1.A
3138WG-QR-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		68,793	68,793	72,341	68,930		(137)		(137)		68,793				1,530	03/01/2046	1.A
3138WJ-EU-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		74,168	74,168	76,448	74,442		(275)		(275)		74,168				1,247	11/01/2031	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138YF-RH-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		11,234	11,234	10,604	11,125		110		110		11,234				187	01/01/2030	1.A
3138YN-LW-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		6,740	6,740	6,348	6,665		75		75		6,740				112	08/01/2030	1.A
3138YY-CV-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		43,401	43,401	45,643	43,472		(71)		(71)		43,401				1,012	09/01/2045	1.A
31392A-4G-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		4,860	4,860	4,824	4,849		11		11		4,860				192	12/25/2031	1.B FE
31392B-NR-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		28,344	28,344	28,066	28,312		32		32		28,344				1,137	01/25/2032	1.B FE
31392E-6F-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		228	228	231	228						228				8	11/25/2032	1.B FE
31392J-AQ-2	FANNIEMAE WHOLE LOAN	09/01/2026	MBS PAYDOWN		33,745	33,745	33,538	32,523		17		17		33,745				1,289	07/25/2042	1.B FE
31392W-6N-5	FREDDIE MAC	09/01/2026	MBS PAYDOWN		225	225	217	224		1		1		225				8	10/15/2032	1.B FE
31393A-CF-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,528	17,528	17,019	17,482		46		46		17,528				467	04/25/2033	1.B FE
31393B-KW-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,413	25,413	24,944	25,371		42		42		25,413				678	05/25/2033	1.B FE
31393X-VK-0	FANNIEMAE WHOLE LOAN	09/01/2026	MBS PAYDOWN		61,813	61,813	61,867	61,742						61,742		71	71	2,246	05/25/2034	1.B FE
31393Y-W3-5	FANNIEMAE WHOLE LOAN	09/01/2026	MBS PAYDOWN		281,394	281,394	273,760	280,465		929		929		281,394				10,258	07/25/2034	1.B FE
31394A-AP-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		172,349	172,349	182,615	172,838		(489)		(489)		172,349				7,029	07/25/2034	1.B FE
31394F-CP-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		36,710	36,710	37,018	36,754		(43)		(43)		36,710				1,286	09/25/2035	1.B FE
31394J-VT-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		66,305	66,305	68,245	66,741		(436)		(436)		66,305				2,422	05/15/2033	1.B FE
31394K-PR-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,904	1,904	1,803	1,885		20		20		1,904				70	10/15/2033	1.B FE
31394P-B4-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		14,646	14,646	15,522	14,799		(153)		(153)		14,646				530	01/15/2034	1.B FE
31394R-LM-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		6,789	6,789	7,150	6,850		(60)		(60)		6,789				249	02/15/2034	1.B FE
31394U-CC-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		118,640	118,640	115,289	117,914		726		726		118,640				4,356	10/25/2035	1.B FE
31394U-QD-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,544	17,544	17,465	17,528		16		16		17,544				581	11/25/2035	1.B FE
31394V-M7-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,606	15,606	16,487	15,737		(131)		(131)		15,606				561	03/25/2036	1.B FE
31394V-SN-1	FANNIE MAE FNMA_05-118	09/01/2026	MBS PAYDOWN		58,385	58,385	64,091	59,163		(778)		(778)		58,385				2,341	01/25/2036	1.B FE
31395B-AE-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		832	832	824	831		2		2		832				31	03/25/2036	1.B FE
31395K-ND-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		9,040	9,040	8,385	8,979		61		61		9,040				271	05/15/2034	1.B FE
31395M-LP-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		57,513	57,513	54,805	56,935		578		578		57,513				2,064	02/15/2035	1.B FE
31395N-B7-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		417	417	439	418		(1)		(1)		417				15	07/25/2036	1.B FE
31395P-FF-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		403	403	390	402		1		1		403				15	03/15/2035	1.B FE
31395V-2K-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,478	1,478	1,313	1,464		14		14		1,478				44	06/15/2035	1.B FE
31396C-JP-6	FREDDIE MAC FHLMC_3047	09/01/2026	MBS PAYDOWN		814	814	872	821		(8)		(8)		814				30	10/15/2035	1.B FE
31396E-XX-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		194	194	190	194						194				7	11/15/2035	1.B FE
31396H-AL-3	FREDDIE MAC REFERENCE REMIC	09/01/2026	MBS PAYDOWN		514	514	519	515		(1)		(1)		514				19	02/15/2036	1.B FE
31396K-NE-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,082	1,082	1,102	1,083		(1)		(1)		1,082				40	08/25/2036	1.B FE
31396K-WL-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		12,453	12,453	12,973	12,540		(87)		(87)		12,453				487	07/25/2036	1.B FE
31396N-CE-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		987	987	1,007	990		(3)		(3)		987				37	04/15/2036	1.B FE
31396Q-DF-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		14,523	14,523	14,832	14,536		(12)		(12)		14,523				533	07/25/2039	1.B FE
31396Q-G7-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		926	926	950	928		(2)		(2)		926				33	09/25/2039	1.B FE
31396T-BN-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		998	998	1,044	1,001		(3)		(3)		998				37	06/15/2036	1.B FE
31396U-AR-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		18,128	18,128	18,168	17,288						18,128				706	07/15/2036	1.B FE
31396U-LP-3	FREDDIE MAC FHLMC_31	09/01/2026	MBS PAYDOWN		1,867	1,867	2,040	1,879		(12)		(12)		1,867				66	07/15/2036	1.B FE
31396V-2L-1	FANNIE MAE BENCHMARK REMIC	09/01/2026	MBS PAYDOWN		19,329	19,329	20,278	19,474		(145)		(145)		19,329				715	06/25/2037	1.B FE
31396V-EQ-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		21,715	21,715	22,169	21,745		(30)		(30)		21,715				784	04/25/2037	1.B FE
31396W-6B-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,004	2,004	2,007	2,004						2,004				80	08/25/2037	1.B FE
31396W-T4-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,413	5,413	5,716	5,433		(21)		(21)		5,413				215	08/25/2037	1.B FE
31396W-UL-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,163	2,163	2,115	2,160		3		3		2,163				79	07/25/2037	1.B FE
31396X-N2-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,529	2,529	2,612	2,536		(7)		(7)		2,529				101	08/25/2037	1.B FE
31396Y-3Z-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,487	2,487	2,386	2,482		5		5		2,487				91	04/25/2038	1.B FE
31396Y-VR-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		6,371	6,371	5,975	6,356		15		15		6,371				233	03/25/2038	1.B FE
31397B-5W-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		38,534	38,534	40,986	38,733		(199)		(199)		38,534				1,439	09/15/2036	1.B FE
31397C-3Q-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		493	493	515	494		(2)		(2)		493				18	10/15/2036	1.B FE
31397F-CE-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		931	931	876	925		6		6		931				34	02/15/2037	1.B FE
31397F-VQ-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		553	553	537	552		1		1		553				19	03/15/2037	1.B FE
31397F-Y3-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,516	1,516	1,553	1,518		(2)		(2)		1,516				56	03/15/2037	1.B FE
31397G-CW-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		430	430	377	427		3		3		430				14	04/15/2037	1.B FE
31397H-B9-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		3,745	3,745	3,983	3,759		(14)		(14)		3,745				126	05/15/2037	1.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
31397H-GR-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		3,908	3,908	4,042	3,914		(6)		(6)		3,908				156	05/15/2037	1.B FE
31397H-VU-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		4,604	4,604	4,700	4,610		(6)		(6)		4,604				153	06/15/2037	1.B FE
31397H-XJ-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,021	1,021	1,052	1,026		(5)		(5)		1,021				37	06/15/2037	1.B FE
31397H-YB-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		67,195	67,195	71,411	67,403		(208)		(208)		67,195				2,822	06/15/2037	1.B FE
31397J-FW-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		5,682	5,682	5,807	5,485		(6)		(6)		5,682				221	06/15/2037	1.B FE
31397J-JL-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,099	1,099	1,092	1,099						1,099				43	06/15/2037	1.B FE
31397J-V2-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		5,606	5,606	5,694	5,506		(4)		(4)		5,606				221	07/15/2037	1.B FE
31397J-ZH-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		4,325	4,325	4,377	4,328		(3)		(3)		4,325				144	07/15/2037	1.B FE
31397K-VC-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		19,302	19,302	19,266	19,300		2		2		19,302				863	10/15/2037	1.B FE
31397K-X5-5	FREDDIE MAC	09/01/2026	MBS PAYDOWN		732	732	728	244						732				15	10/15/2037	1.B FE
31397L-GC-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,207	1,207	1,093	1,197		9		9		1,207				40	04/25/2048	1.B FE
31397M-BD-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,169	5,169	5,316	5,188		(18)		(18)		5,169				190	07/25/2038	1.B FE
31397M-J2-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		620	620	613	620						620				27	02/25/2037	1.B FE
31397M-QY-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		18,848	18,848	19,069	18,866		(19)		(19)		18,848				749	09/25/2028	1.B FE
31397M-XK-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,454	5,454	5,618	5,464		(11)		(11)		5,454				219	09/25/2038	1.B FE
31397N-D9-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		236,310	236,310	236,865	236,310						236,310				8,033	05/25/2039	1.B FE
31397N-M2-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,320	8,320	8,791	8,361		(41)		(41)		8,320				333	06/25/2039	1.B FE
31397N-SC-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,033	17,033	16,886	17,019		14		14		17,033				470	04/25/2039	1.B FE
31397P-6R-6	FREDDIE MAC	09/01/2026	MBS PAYDOWN		342	342	336	340		2		2		342				13	11/15/2037	1.B FE
31397P-EQ-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,372	1,372	1,286	1,366		6		6		1,372				51	11/15/2037	1.B FE
31397P-KG-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		123	123	116	122						123				5	11/15/2037	1.B FE
31397P-UP-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		4,338	4,338	4,368	4,340		(2)		(2)		4,338				173	01/15/2038	1.B FE
31397P-WJ-5	FREDDIE MAC	09/01/2026	MBS PAYDOWN		4,579	4,579	4,563	4,579		1		1		4,579				168	01/15/2038	1.B FE
31397S-C7-7	FANNIE MAE FNMA_11-36	09/01/2026	MBS PAYDOWN		77,022	77,022	81,658	77,229		(207)		(207)		77,022				2,327	11/25/2040	1.B FE
31397T-6Z-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		23,272	23,272	23,519	23,306		(33)		(33)		23,272				992	03/15/2037	1.B FE
31397T-MV-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		262	262	261	262						262				9	05/15/2038	1.B FE
31397U-VC-0	FANNIE MAE FNMA_11-59	09/01/2026	MBS PAYDOWN		108,844	108,844	118,402	109,241		(397)		(397)		108,844				2,907	07/25/2041	1.B FE
31397W-5E-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		2,267	2,267	2,314	2,269		(2)		(2)		2,267				76	06/15/2038	1.B FE
31397W-QQ-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		651	651	634	650		1		1		651				24	07/15/2038	1.B FE
31397Y-4Z-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		5,485	5,485	5,479	5,241						5,485				203	08/15/2038	1.B FE
31397Y-5B-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		13,691	13,691	13,340	13,633		58		58		13,691				446	08/15/2028	1.B FE
31397Y-6P-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		34,915	34,915	34,871	34,900		15		15		34,915				1,306	08/15/2028	1.B FE
31397Y-C3-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		11,196	11,196	11,263	11,204		(9)		(9)		11,196				462	09/15/2038	1.B FE
31397Y-U4-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		6,439	6,439	5,865	6,423		15		15		6,439				193	01/15/2039	1.B FE
31397Y-WD-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		39,578	39,578	39,375	39,558		20		20		39,578				971	06/15/2038	1.B FE
31398C-B2-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		29,428	29,428	28,861	29,400		29		29		29,428				978	03/15/2039	1.B FE
31398C-UU-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		37,183	37,183	38,972	37,254		(71)		(71)		37,183				1,373	05/15/2039	1.B FE
31398C-VF-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		2,318	2,318	2,204	2,312		6		6		2,318				70	05/15/2039	1.B FE
31398E-R6-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		30,946	30,946	30,823	30,935		11		11		30,946				1,029	05/15/2036	1.B FE
31398E-WW-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		50,227	50,227	48,096	50,090		137		137		50,227				1,344	07/15/2039	1.B FE
31398F-GZ-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		649	649	665	650		(1)		(1)		649				24	10/25/2039	1.B FE
31398F-H9-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		54,448	54,448	54,051	54,389		59		59		54,448				1,636	11/25/2039	1.B FE
31398F-L2-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		83,844	83,844	83,137	83,784		60		60		83,844				2,810	11/25/2039	1.B FE
31398F-LS-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		44,850	44,850	44,500	44,827		24		24		44,850				1,483	10/25/2039	1.B FE
31398F-LY-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		22,868	22,868	21,769	22,786		82		82		22,868				684	10/25/2039	1.B FE
31398G-EZ-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,365	8,365	8,274	8,357		7		7		8,365				248	12/25/2039	1.B FE
31398J-HF-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		29,986	29,986	29,736	29,972		14		14		29,986				985	08/15/2039	1.B FE
31398K-BU-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		11,699	11,699	11,552	11,693		5		5		11,699				389	10/15/2039	1.B FE
31398L-PL-6	FREDDIE MAC	09/01/2026	MBS PAYDOWN		51,040	51,040	50,415	50,968		72		72		51,040				1,616	04/15/2036	1.B FE
31398L-PM-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		10,035	10,035	9,897	10,019		16		16		10,035				318	04/15/2036	1.B FE
31398M-CZ-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		7,275	7,275	7,250	7,273		2		2		7,275				218	10/25/2039	1.B FE
31398M-SC-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		44,700	44,700	43,619	44,623		77		77		44,700				1,344	03/25/2040	1.B FE
31398M-WA-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		18,649	18,649	19,754	18,696		(47)		(47)		18,649				612	03/25/2040	1.B FE
31398M-X5-0	FNMA_10-31	09/01/2026	MBS PAYDOWN		7,337	7,337	7,576	7,346		(8)		(8)		7,337				220	04/25/2040	1.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
31398N-CL-6	FNMA_10-98	09/01/2026	MBS PAYDOWN		2,303	2,303	2,473	2,314		(11)		(11)		2,303				77	09/25/2040	1.B FE
31398N-MR-2	FNMA_10-114	09/01/2026	MBS PAYDOWN		37,451	37,451	41,933	37,604		(153)		(153)		37,451				1,508	10/25/2040	1.B FE
31398N-UB-8	FANNIE MAE FNMA_10-118	09/01/2026	MBS PAYDOWN		15,948	15,948	17,692	16,020		(72)		(72)		15,948				476	03/25/2040	1.B FE
31398N-XS-8	FNMA_10-111	09/01/2026	MBS PAYDOWN		6,530	6,530	7,257	6,543		(14)		(14)		6,530				223	10/25/2040	1.B FE
31398P-5L-9	FANNIE MAE FNMA_10-49	09/01/2026	MBS PAYDOWN		38,380	38,380	38,369	38,378		1		1		38,380				1,157	05/25/2040	1.B FE
31398P-HJ-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		810	810	805	809		1		1		810				27	04/25/2040	1.B FE
31398P-RM-3	FNMA_10-42	09/01/2026	MBS PAYDOWN		3,437	3,437	3,643	3,447		(10)		(10)		3,437				121	05/25/2040	1.B FE
31398P-XV-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		67,938	67,938	62,063	67,116		823		823		67,938				2,032	05/25/2040	1.B FE
31398Q-4X-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		39,434	39,434	37,489	39,361		72		72		39,434				1,177	02/15/2035	1.B FE
31398Q-CU-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		187,716	187,716	189,307	187,752		(36)		(36)		187,716				5,941	05/15/2040	1.B FE
31398Q-UH-8	FREDDIE MAC FHLMC_3747	09/01/2026	MBS PAYDOWN		53,566	53,566	56,772	53,717		(151)		(151)		53,566				1,449	10/15/2040	1.B FE
31398R-EW-1	FANNIE MAE FNMA_10-66	09/01/2026	MBS PAYDOWN		93,548	93,548	108,019	93,856		(308)		(308)		93,548				2,775	06/25/2040	1.B FE
31398R-KL-8	FNMA_10-55	09/01/2026	MBS PAYDOWN		1,508	1,508	1,597	1,512		(4)		(4)		1,508				50	06/25/2040	1.B FE
31398R-N5-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		192,096	192,096	190,695	192,041		56		56		192,096				6,412	06/25/2040	1.B FE
31398R-QK-4	FNMA_10-61	09/01/2026	MBS PAYDOWN		1,109	1,109	1,177	1,112		(3)		(3)		1,109				37	06/25/2040	1.B FE
31398T-3G-4	FNMA_10-99	09/01/2026	MBS PAYDOWN		82,092	82,092	90,173	82,557		(465)		(465)		82,092				2,728	01/25/2040	1.B FE
31398T-GJ-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		40,174	40,174	39,471	40,151		23		23		40,174				1,218	07/25/2040	1.B FE
31398V-FA-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		18,244	18,244	18,836	18,309		(65)		(65)		18,244				660	08/15/2036	1.B FE
31398W-4N-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		11,022	11,022	11,333	11,056		(34)		(34)		11,022				399	08/15/2036	1.B FE
31398W-B8-6	FREDDIE MAC	09/01/2026	MBS PAYDOWN		23,519	23,519	23,832	23,487		32		32		23,519				770	12/15/2036	1.B FE
31398W-Q8-0	FHLMC_36-39	09/01/2026	MBS PAYDOWN		37,033	37,033	41,280	37,280		(247)		(247)		37,033				1,078	02/15/2040	1.B FE
31398W-S8-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		73,807	73,807	70,431	73,611		196		196		73,807				2,302	02/15/2040	1.B FE
31400L-5Y-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		484	484	475	484						484				20	06/01/2037	1.A
31402D-N3-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		704	704	713	705		(1)		(1)		704				30	10/01/2034	1.A
31402R-CV-9	FNMA POOL-735484	09/01/2026	MBS PAYDOWN		5,788	5,788	5,477	5,747		41		41		5,788				193	05/01/2035	1.A
31403C-6L-0	FNMA FN745275	09/01/2026	MBS PAYDOWN		3,624	3,624	3,750	3,636		(12)		(12)		3,624				122	02/01/2036	1.A
31403D-FV-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		163	163	175	164		(1)		(1)		163				7	04/01/2036	1.A
31404F-AR-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		765	765	767	765						765				32	03/01/2034	1.A
31405D-DQ-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,830	1,830	1,834	1,830		(1)		(1)		1,830				75	07/01/2034	1.A
31405F-UE-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,628	1,628	1,651	1,633		(5)		(5)		1,628				70	10/01/2034	1.A
31405J-PN-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		409	409	417	411		(1)		(1)		409				17	09/01/2034	1.A
31405U-PK-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,295	1,295	1,317	1,295						1,295				50	11/01/2034	1.A
31407F-6A-3	FNMA POOL-829865	09/01/2026	MBS PAYDOWN		24	24	24	24						24				1	07/01/2035	1.A
31409L-EE-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		74,307	74,307	77,157	74,473		(166)		(166)		74,307				2,889	03/01/2029	1.A
31409L-N5-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		11,714	11,714	12,021	11,725		(12)		(12)		11,714				455	03/01/2037	1.A
3140FB-WF-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		79,762	79,762	82,224	80,016		(254)		(254)		79,762				1,323	11/01/2031	1.A
3140HR-GS-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		9,331	9,331	9,356	9,335		(4)		(4)		9,331				252	10/01/2033	1.A
3140HR-UD-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		7,101	7,101	7,176	7,088		12		12		7,101				195	11/01/2033	1.A
3140HR-VB-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		52,064	52,064	52,113	52,064						52,064				1,400	12/01/2028	1.A
3140HS-F2-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		700	700	700	700						700				18	01/01/2031	1.A
3140HS-JQ-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		10,586	10,586	10,695	10,588		(2)		(2)		10,586				287	01/01/2036	1.A
3140HT-A3-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		24,249	24,249	24,449	24,261		(12)		(12)		24,249				578	03/01/2029	1.A
3140HT-RX-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		22,194	22,194	22,270	22,197		(3)		(3)		22,194				503	05/01/2034	1.A
3140HW-R5-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,707,381	1,707,381	1,713,784	1,710,000		(2,619)		(2,619)		1,707,381				35,978	11/01/2034	1.A
3140KV-FC-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		93,871	93,871	97,480	94,066		(195)		(195)		93,871				1,252	12/01/2050	1.A
3140KV-GM-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		417,556	417,556	433,606	418,317		(761)		(761)		417,556				5,400	01/01/2051	1.A
3140KV-GY-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		142,325	142,325	147,796	142,631		(306)		(306)		142,325				1,898	01/01/2051	1.A
3140LA-NH-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,918	25,918	26,452	25,942		(24)		(24)		25,918				285	01/01/2033	1.A
3140QF-EA-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		851,779	851,779	889,177	854,041		(2,263)		(2,263)		851,779				11,182	10/01/2050	1.A
3140X8-M5-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		628,218	628,218	666,892	630,285		(2,067)		(2,067)		628,218				10,118	11/01/2050	1.A
3140X8-MH-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		815,124	815,124	865,305	818,254		(3,130)		(3,130)		815,124				13,348	11/01/2050	1.A
3140X8-RQ-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		510,584	510,584	530,209	511,629		(1,045)		(1,045)		510,584				6,600	12/01/2050	1.A
3140X8-SG-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		218,851	218,851	232,221	219,634		(783)		(783)		218,851				3,556	12/01/2050	1.A
31410F-SB-2	FNMA POOL-888014	09/01/2026	MBS PAYDOWN		17,306	17,306	17,534	17,320		(14)		(14)		17,306				599	11/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31410F-UP-8	FNMA POOL-888090	09/01/2026	MBS PAYDOWN		463	463	464	463						463				16	01/01/2037	1.A
31410K-EK-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,282	2,282	2,253	2,281		1		1		2,282				96	05/01/2038	1.A
31410K-EM-2	FNMA POOL-889440	09/01/2026	MBS PAYDOWN		454	454	453	454						454				17	04/01/2038	1.A
31410K-XK-5	FNMA POOL-889982	09/01/2026	MBS PAYDOWN		323	323	333	324		(1)		(1)		323				12	11/01/2038	1.A
31410S-JE-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,620	1,620	1,677	1,622		(2)		(2)		1,620				61	05/01/2036	1.A
31410W-KV-9	FNMA POOL-899508	09/01/2026	MBS PAYDOWN		86	86	85	86						86				3	04/01/2037	1.A
31411B-EC-3	FNMA POOL-902931	09/01/2026	MBS PAYDOWN		162	162	162	162						162				6	12/01/2036	1.A
31411C-X3-0	FNMA POOL-904398	09/01/2026	MBS PAYDOWN		82	82	82	82						82				3	12/01/2036	1.A
31411E-RU-3	FNMA POOL-905999	09/01/2026	MBS PAYDOWN		183	183	184	183						183				7	01/01/2037	1.A
31411H-UM-0	FNMA POOL-908788	09/01/2026	MBS PAYDOWN		1	1	2	1						1					02/01/2037	1.A
31411J-2C-9	FNMA POOL-909871	09/01/2026	MBS PAYDOWN		262	262	262	262						262				10	02/01/2037	1.A
31411J-X8-4	FNMA POOL-909803	09/01/2026	MBS PAYDOWN		66	66	66	66						66				2	02/01/2037	1.A
31411J-XP-6	FNMA POOL-909786	09/01/2026	MBS PAYDOWN		9	9	9	9						9					03/01/2037	1.A
31411K-U9-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		575	575	574	575						575				23	01/01/2047	1.A
31411U-ZW-4	FNMA POOL-915257	09/01/2026	MBS PAYDOWN		15	15	14	15						15					05/01/2037	1.A
31411W-FU-6	FNMA POOL-916479	09/01/2026	MBS PAYDOWN		160	160	161	160						160				6	06/01/2037	1.A
31411W-WT-0	FNMA POOL-916958	09/01/2026	MBS PAYDOWN		175	175	175	175						175				6	06/01/2037	1.A
31411Y-QF-3	FNMA POOL-918554	09/01/2026	MBS PAYDOWN		100	100	99	100						100				4	06/01/2037	1.A
31412F-K5-1	FNMA POOL-923816	09/01/2026	MBS PAYDOWN		19	19	20	19						19				1	04/01/2037	1.A
31412F-MV-2	FNMA POOL-923872	09/01/2026	MBS PAYDOWN		249	249	247	249						249				9	04/01/2037	1.A
31412N-XM-3	FNMA POOL-930484	09/01/2026	MBS PAYDOWN		17	17	17	17						17				1	01/01/2039	1.A
31412P-KD-2	FNMA 30YR	09/01/2026	MBS PAYDOWN		86	86	86	86						86				3	04/01/2039	1.A
31412S-NA-9	FNMA POOL-933385	08/01/2026	MBS PAYDOWN		1,863	1,863	1,835	1,834		29		29		1,863				62	02/01/2038	1.A
31412S-ZA-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		155	155	160	156		(1)		(1)		155				5	03/01/2038	1.A
31412T-GD-9	FNMA 30YR	09/01/2026	MBS PAYDOWN		8,078	8,078	8,330	8,093		(15)		(15)		8,078				295	07/01/2038	1.A
31412U-G6-1	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,100	1,100	1,151	1,104		(4)		(4)		1,100				37	02/01/2039	1.A
31412X-NX-8	FNMA POOL-937906	09/01/2026	MBS PAYDOWN		427	427	431	427						427				16	07/01/2037	1.A
31413A-FS-7	FNMA POOL-939477	09/01/2026	MBS PAYDOWN		34	34	34	34						34				1	06/01/2037	1.A
31413B-DF-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		719	719	704	719						719				30	06/01/2037	1.A
31413C-FZ-7	FNMA POOL-941284	09/01/2026	MBS PAYDOWN		59	59	59	59						59				2	06/01/2037	1.A
31413D-RE-9	FNMA POOL-942485	09/01/2026	MBS PAYDOWN		221	221	219	221						221				8	08/01/2037	1.A
31413F-HM-7	FNMA POOL-944036	09/01/2026	MBS PAYDOWN		132	132	133	132						132				5	08/01/2037	1.A
31413H-J9-0	FNMA POOL-945888	09/01/2026	MBS PAYDOWN		30	30	31	30						30				1	08/01/2037	1.A
31413H-PU-6	FN 7/1 12M LIBOR ARM	09/01/2026	MBS PAYDOWN		567	567	607	569		(2)		(2)		567				25	08/01/2037	1.A
31413R-BC-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		358	358	385	360		(1)		(1)		358				15	09/01/2037	1.A
31413U-JL-4	FNMA POOL-955767	09/01/2026	MBS PAYDOWN		478	478	477	478						478				18	10/01/2037	1.A
31413V-PS-0	FNMA POOL-956833	09/01/2026	MBS PAYDOWN		118	118	120	118						118				4	11/01/2037	1.A
31414B-VV-9	FNMA POOL-961528	09/01/2026	MBS PAYDOWN		119	119	117	119						119				4	02/01/2038	1.A
31414B-XS-4	FNMA POOL-961589	09/01/2026	MBS PAYDOWN		10	10	11	11						10					02/01/2038	1.A
31414B-ZU-7	FNMA POOL-961655	09/01/2026	MBS PAYDOWN		48	48	48	48						48				2	02/01/2038	1.A
31414C-ZB-7	FNMA 30YR	09/01/2026	MBS PAYDOWN		239	239	255	240		(1)		(1)		239				9	04/01/2038	1.A
31414F-7F-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,132	1,132	1,137	1,132						1,132				50	10/01/2038	1.A
31414F-CH-2	FNMA POOL-964572	09/01/2026	MBS PAYDOWN		16	16	16	16						16				1	07/01/2038	1.A
31414H-FN-2	FNMA POOL-966473	09/01/2026	MBS PAYDOWN		1	1	1	1						1					01/01/2038	1.A
31414H-K2-2	FNMA POOL-966613	09/01/2026	MBS PAYDOWN		83	83	84	83						83				3	12/01/2037	1.A
31414J-BV-4	FNMA POOL-967252	09/01/2026	MBS PAYDOWN		5,834	5,834	6,019	5,841		(8)		(8)		5,834				214	12/01/2037	1.A
31414J-KL-6	FNMA POOL-967499	09/01/2026	MBS PAYDOWN		87	87	90	87						87				3	01/01/2038	1.A
31414L-DB-1	FNMA POOL-969098	09/01/2026	MBS PAYDOWN		1,142	1,142	1,130	1,139		3		3		1,142				38	04/01/2038	1.A
31414R-CN-3	FNMA POOL-973577	09/01/2026	MBS PAYDOWN		733	733	722	732		1		1		733				25	03/01/2038	1.A
31414S-YM-9	FNMA 30YR	09/01/2026	MBS PAYDOWN		401	401	401	401						401				14	05/01/2038	1.A
31414U-VT-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		107	107	107							107				1	04/01/2038	1.A
31414Y-FN-5	FNMA POOL-979973	09/01/2026	MBS PAYDOWN		9	9	8	9						9					09/01/2036	1.A
31415A-TY-7	FNMA POOL-981267	09/01/2026	MBS PAYDOWN		36	36	37	36						36				1	03/01/2038	1.A
31415A-UY-5	FNMA POOL-981299	09/01/2026	MBS PAYDOWN		1,436	1,436	1,482	1,459		(23)		(23)		1,436				53	06/01/2038	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
..31415A-WA-5	FNMA 30YR	09/01/2026	MBS PAYDOWN		197	197	204	197						197				7	07/01/2038	1.A
..31415L-J4-0	FNMA POOL-983283	09/01/2026	MBS PAYDOWN		11	11	11	11						11					05/01/2038	1.A
..31415R-G8-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		57,080	57,080	58,306	57,274		(194)		(194)		57,080				2,208	07/01/2038	1.A
..31416B-2N-7	FNMA POOL-995481	09/01/2026	MBS PAYDOWN		32	32	33	32						32				1	12/01/2038	1.A
..31416B-S9-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,918	3,918	3,921	3,918						3,918				117	11/01/2038	1.A
..31416C-HW-9	FNMA POOL-995845	09/01/2026	MBS PAYDOWN		579	579	598	581		(2)		(2)		579				22	04/01/2039	1.A
..31416T-Y7-8	FNMA 30YR	09/01/2026	MBS PAYDOWN		480	480	480	480						480				11	07/01/2039	1.A
..31416W-VE-9	FNMA 30YR	09/01/2026	MBS PAYDOWN		856	856	864	856						856				20	09/01/2040	1.A
..31417C-4Q-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		14,368	14,368	14,464	14,375		(8)		(8)		14,368				335	09/01/2042	1.A
..31417T-SD-1	FNMA POOL-AC6815	09/01/2026	MBS PAYDOWN		1,126	1,126	1,128	1,127						1,126				34	01/01/2040	1.A
..31417T-YL-6	FNMA POOL-AC7014	09/01/2026	MBS PAYDOWN		98	98	98	98						98				3	12/01/2039	1.A
..31418B-HX-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		4,897	4,897	5,025	4,903		(6)		(6)		4,897				113	10/01/2044	1.A
..31418M-TY-8	FN 7/1 12M LIBOR ARM	09/01/2026	MBS PAYDOWN		512	512	554	515		(2)		(2)		512				22	10/01/2038	1.A
..31418P-XM-2	FNMA POOL-AD2483	09/01/2026	MBS PAYDOWN		3,361	3,361	3,365	3,361						3,361				100	04/01/2040	1.A
..31418S-2V-0	FNMA POOL-AD5287	09/01/2026	MBS PAYDOWN		976	976	977	976						976				29	04/01/2040	1.A
..92261W-AC-4	VENDE_11-1	09/01/2026	MBS PAYDOWN		107,694	107,694	90,660	107,572		121		121		107,694				2,776	09/15/2046	1.B FE
..92261X-AC-2	VENDEE MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		355,440	355,440	373,149	355,683		(243)		(243)		355,440				9,865	04/15/2040	1.B FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					42,794,626	42,794,626	43,270,891	42,724,419		(21,903)		(21,903)		42,794,553		74	74	866,095	XXX	XXX
..00002L-AG-6	A&D MORTGAGE TRUST ADMT_26-NQM6	09/01/2026	MBS PAYDOWN		253,858	253,858	253,854			5		5		253,858				1,260	08/25/2071	1.F FE
..00038T-AC-6	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		149,046	149,046	149,044							149,046				3,461	03/25/2071	1.A FE
..00038T-AF-9	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		99,364	99,364	99,362							99,364				2,404	03/25/2071	1.C FE
..00038T-AG-7	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		251,025	251,025	251,023							251,025				6,258	03/25/2071	1.F FE
..00040D-AE-3	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		59,421	59,421	59,303			5		5		59,421				1,604	02/25/2071	1.A FE
..00040D-AF-0	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		116,641	116,641	116,641							116,641				3,277	02/25/2071	1.C FE
..00040D-AG-8	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		233,282	233,282	233,279			3		3		233,282				6,748	02/25/2071	1.F FE
..00250A-AC-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		88,467	88,467	88,465	88,467						88,467				2,931	12/26/2070	1.A FE
..00250A-AD-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		58,978	58,978	58,978	58,978						58,978				2,012	12/26/2070	1.C FE
..00250A-AE-4	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		124,508	124,508	124,507	124,508						124,508				4,371	12/26/2070	1.F FE
..00250D-AC-2	ADMT 2025-NQM1	09/01/2026	MBS PAYDOWN		7,556,564	7,556,564	7,556,558	7,556,564						7,556,564				266,066	03/25/2070	1.A
..00250D-AD-0	ADMT 2025-NQM1	09/01/2026	MBS PAYDOWN		561,757	561,757	561,755	561,757						561,757				20,519	03/25/2070	1.B
..00250D-AE-8	ADMT 2025-NQM1	09/01/2026	MBS PAYDOWN		1,571,478	1,571,478	1,571,471	1,571,478						1,571,478				59,469	03/25/2070	1.B
..00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		734,484	734,484	734,480	734,484						734,484				28,212	06/25/2070	1.A
..00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		263,097	263,097	263,094	263,097						263,097				10,371	06/25/2070	1.A
..00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		319,717	319,717	319,713	319,717						319,717				12,925	06/25/2070	1.B
..00250F-AD-5	ADMT 2025-NQM3	09/01/2026	MBS PAYDOWN		116,888	116,888	116,887	116,888						116,888				4,203	08/25/2070	1.B
..00250F-AE-3	ADMT 2025-NQM3	09/01/2026	MBS PAYDOWN		347,439	347,439	347,437	347,439						347,439				12,948	08/25/2070	1.E
..004375-BD-2	ACCREDITED MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		8	8	8	8						8					10/25/2034	1.A FM
..007034-BN-0	ADJUSTABLE RATE MORTAGE TRUST	09/01/2026	MBS PAYDOWN		1,592	1,592	1,372	1,372						1,372		220	220	48	05/25/2036	1.A FM
..02147Q-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		1,312	942	540	1,186						1,186		126	126	37	08/25/2036	1.A FM
..02147X-AS-6	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		2,478	2,381	1,516	2,478						2,478				95	11/25/2036	1.A FM
..02149D-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		328	326	159									328	328	4	01/25/2047	1.A FM
..02151H-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		261	264	138	137						137		124	124	11	08/25/2037	1.A FM
..02639M-AK-2	AMERICAN GENERAL MORTGAGE LOA	09/01/2026	MBS PAYDOWN		11,857	11,857	11,306	11,840		16		16		11,857				458	12/25/2035	1.A FM
..02639M-AL-0	AMERICAN GENERAL MORTGAGE LOA	09/01/2026	MBS PAYDOWN		128	128	128	128						128				5	12/25/2035	1.A FM
..02660T-GA-5	AMERICAN HOME MORTGAGE INVESTM	09/01/2026	MBS PAYDOWN		4,776	4,776	2,275	2,275						2,275		2,501	2,501	52	09/25/2035	4.A FM
..03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES	09/01/2026	MBS PAYDOWN		16,666	16,666	14,151	16,452		214		214		16,666				619	11/25/2033	1.A FM
..03072S-LU-7	AMERIQUEST MORTGAGE SECURITIES	09/01/2026	MBS PAYDOWN		49	49	45	47		2		2		49				2	11/25/2033	1.A FM
..03466E-AC-4	AOMT 2025-5	09/01/2026	MBS PAYDOWN		112,505	112,505	112,505	112,505						112,505				4,642	04/25/2070	1.B
..03466Q-AC-7	AOMT 2025-2	09/01/2026	MBS PAYDOWN		82,124	82,124	82,333	82,149		(25)		(25)		82,124				3,118	02/25/2070	1.B
..03466R-AC-5	AOMT 2025-3	09/01/2026	MBS PAYDOWN		63,370	63,370	63,369	63,370						63,370				2,443	03/25/2070	1.B
..03466T-AC-1	ANGEL OAK MORTGAGE TRUST AOMT_25-7	09/01/2026	MBS PAYDOWN		250,600	250,600	251,481			(11)		(11)		250,600				2,278	06/25/2070	1.F FE
..03466U-AC-8	ANGEL OAK MORTGAGE TRUST AOMT_25-8	09/01/2026	MBS PAYDOWN		88,029	88,029	88,029	88,029						88,029				3,281	07/25/2070	1.B
..04285E-AM-9	ARRW 2022-2	09/01/2026	MBS PAYDOWN		751,373	751,373	746,912	750,808		564		564		751,373				25,680	07/25/2057	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
04542B-MJ-3	ASSET BACKED FUNDING CERTIFICATE	09/01/2026	MBS PAYDOWN		698	698	674	674						674		24	24	19	01/25/2035	1.A FM
05373*-AA-6	AVEN_2025_SL3_TLA_6/2055	09/01/2026	MBS PAYDOWN		575,322	575,322	575,322	575,322						575,322				22,208	06/15/2055	1.A Z
05373*-AB-4	AVEN_2025_SL3_TLB_6/2055	09/01/2026	MBS PAYDOWN		40,019	40,019	40,019	40,019						40,019				1,584	06/15/2055	1.C Z
05373*-AC-2	AVEN_2025_SL3_TLC_6/2055	09/01/2026	MBS PAYDOWN		35,932	35,932	35,932	35,932						35,932				1,482	06/15/2055	1.A Z
05373*-AD-0	AVEN_2025_SL3_TLD_6/2055	09/01/2026	MBS PAYDOWN		21,641	21,641	21,641	21,641						21,641				971	06/15/2055	1.A Z
05373*-AE-8	AVEN_2025_SL3_TLE_6/2055	09/01/2026	MBS PAYDOWN		82,478	82,478	82,478	82,478						82,478				4,511	06/15/2055	1.A Z
058933-AQ-5	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		4,903	4,903	3,729	2,618						2,618		2,285	2,285	163	05/20/2036	1.A FM
059469-AF-3	BANC OF AMERICA ALTERNATIVE L	09/01/2026	MBS PAYDOWN		7,276	7,276	1,953	1,953						1,953		5,323	5,323	88	10/25/2036	1.A FM
05946X-TL-7	BAFC 2005-2	09/01/2026	MBS PAYDOWN		1,053	1,053	1,047	1,052		1		1		1,053				40	04/25/2035	1.A FM
05946X-Y7-2	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		9,665	10,697	9,114	9,665						9,665				415	01/25/2036	1.A FM
05946X-ZV-8	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		1,627	1,627	1,618	1,627						1,627				60	08/25/2035	1.A FM
05949A-HA-1	BANK OF AMERICA MORTGAGE SECURITIES	09/01/2026	MBS PAYDOWN		2,458	2,458	2,359	2,457		1		1		2,458				89	06/25/2034	3.A FM
05949C-EN-2	BANC OF AMERICA MORTGAGE SECUR	09/01/2026	MBS PAYDOWN		260	260	260	260						260				6	08/25/2035	2.B FM
05950M-AH-3	BANC OF AMERICA FUNDING CORPOR	08/01/2026	MBS PAYDOWN		38,440	38,440	38,309	38,576		(136)		(136)		38,440				1,173	07/20/2036	1.A FM
059515-AE-6	BANC OF AMERICA FUNDING CORPO	09/01/2026	MBS PAYDOWN		4,124	4,822	3,964	4,124						4,124				132	04/25/2037	1.A FM
05951E-AE-7	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		18,802	18,364	13,515	18,802						18,802				518	01/20/2047	1.A FM
05951F-AK-0	BANC OF AMERICA FUNDING CORPO	09/01/2026	MBS PAYDOWN		3,503	3,466	3,212	3,463						3,463		40	40	110	01/25/2037	1.A FM
05951K-AZ-6	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		1,050	1,050	953	928						928		122	122	36	10/25/2036	1.A FM
05951K-BA-0	BANC OF AMERICA FUNDING CORPO	09/01/2026	MBS PAYDOWN		15,242	15,226	12,854	13,718						13,718		1,524	1,524	526	10/25/2036	1.A FM
05952G-AV-3	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		6,616	7,808	6,255	6,616						6,616				222	06/20/2037	1.A FM
05953Y-AA-9	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		30,599	30,599	28,288	28,007						28,007		2,592	2,592	966	05/26/2037	1.A FM
06745E-AC-0	BARCLAYS MORTGAGE LOAN TRUST BARC_26-NQM	09/01/2026	MBS PAYDOWN		58,620	58,620	58,619			1		1		58,620				1,748	12/26/2065	1.G FE
07384M-M7-4	BEAR STEARNS ADJUSTABLE RATE M	09/01/2026	MBS PAYDOWN		146,776	146,776	151,389	146,776						146,776				4,204	05/25/2034	1.B FM
07386H-JG-7	BEAR STEARNS ALT-A TRUST	09/01/2026	MBS PAYDOWN		2,914	2,914	2,941	2,915		(1)		(1)		2,914				117	06/25/2034	1.A FM
073875-AN-6	BEAR STEARNS ALT-A TRUST	09/01/2026	MBS PAYDOWN		27,022	26,850	16,994	25,919						25,919		1,103	1,103	921	12/25/2046	1.A FM
073879-BM-9	BEAR STEARNS ASSET BACKED SECU	09/01/2026	MBS PAYDOWN		6,800	6,800	6,754	6,800						6,800				173	06/25/2034	1.D FM
07389N-AC-9	BEAR STEARNS ASSET BACKED SECU	09/01/2026	MBS PAYDOWN		3,035	3,035	2,290	2,290						2,290		745	745	93	10/25/2036	1.A FM
105698-AD-6	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	09/01/2026	MBS PAYDOWN		35,000	35,000	35,241	35,047		(47)		(47)		35,000				1,356	10/27/2064	1.B FE
105698-AE-4	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	09/01/2026	MBS PAYDOWN		12,455	12,455	12,572	12,908		(453)		(453)		12,455				495	10/27/2064	1.B FE
10569R-AE-2	BRAVO 2025-NQM5	09/01/2026	MBS PAYDOWN		168,983	168,983	168,981	168,983						168,983				6,524	02/25/2065	1.B FE
10570G-AF-0	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	09/01/2026	MBS PAYDOWN		1,064,072	1,064,072	1,064,053			893		893		1,064,072				7,848	07/25/2056	1.A FE
10570G-AG-8	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	09/01/2026	MBS PAYDOWN		239,363	239,363	239,359			231		231		239,363				1,827	07/25/2056	1.C FE
10570G-AH-6	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	09/01/2026	MBS PAYDOWN		592,635	592,635	592,625			584		584		592,635				4,637	07/25/2056	1.F FE
10570M-AE-0	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	09/01/2026	MBS PAYDOWN		236,114	236,114	236,110	236,114						236,114				8,763	06/25/2065	1.G
10570Q-AE-1	BRAVO 2025-NQM4	09/01/2026	MBS PAYDOWN		1,865,103	1,865,103	1,865,086	1,865,099		4		4		1,865,103				70,367	02/25/2065	1.A
10570T-AD-7	BRAVO 2025-NQM7	09/01/2026	MBS PAYDOWN		209,790	209,790	209,788	209,790						209,790				8,274	07/27/2065	1.G
105925-AC-5	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_24	09/01/2026	MBS PAYDOWN		6,076	6,076	6,123	6,088		(12)		(12)		6,076				247	06/25/2064	1.B
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	09/01/2026	MBS PAYDOWN		366,453	366,453	366,452	366,452						366,453				14,171	03/25/2065	1.B
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	09/01/2026	MBS PAYDOWN		691,118	691,118	691,114	691,118		1		1		691,118				27,435	03/25/2065	1.F
12489W-QG-2	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		59	59	58	59						59				1	12/25/2035	1.A FM
1248MB-AJ-4	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		37,497	37,497	24,203	24,203						24,203		13,294	13,294	544	02/25/2037	1.A FM
1248MB-AL-9	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		10,538	10,538	6,895	6,895						6,895		3,643	3,643	153	02/25/2037	1.A FM
1248ME-AE-9	CREDIT-BASED ASSET SERVICING	09/01/2026	MBS PAYDOWN		9,845	9,845	9,845	9,845						9,845				130	04/25/2037	1.A FM
12498N-AC-7	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		6,396	6,396	2,314	2,314						2,314		4,083	4,083	109	12/25/2036	1.A FM
12498N-AD-5	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		3,385	3,385	2,605	2,605						2,605		780	780	58	12/25/2036	1.A FM
12544V-AB-5	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN																05/26/2037	1.A FM
12558M-AF-9	CIT GROUP HOME EQUITY LOAN TRUST	09/01/2026	MBS PAYDOWN		84,154	84,154	81,257	82,629		1,524		1,524		84,154				3,878	02/25/2033	1.A FM
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRUST	09/01/2026	MBS PAYDOWN		107	107	107	104						107				4	02/25/2030	1.A FM
12565V-AA-1	CIM TRUST CIM_21-J3	09/01/2026	MBS PAYDOWN		146,560	146,560	148,438	146,623		(63)		(63)		146,560				2,361	06/26/2051	1.A
12566V-AN-2	CITIMORTGAGE ALTERNATIVE LOAN	09/01/2026	MBS PAYDOWN		6,211	14,570	12,487	6,211						6,211				558	04/25/2037	4.A FM
12596S-AA-1	COOPR 2025-CES1	09/01/2026	MBS PAYDOWN		88,824	88,824	88,824	88,824						88,824				3,335	05/25/2060	1.A
12627H-AK-6	CSAB MORTGAGE BACKED TRUST	09/01/2026	MBS PAYDOWN		15,511	15,511	4,459	4,459						4,459		11,052	11,052	161	09/25/2036	1.A FM
12628K-AF-9	CSAB MORTGAGE BACKED TRUST	09/01/2026	MBS PAYDOWN		2,825	2,825	366	366						366		2,459	2,459	11	11/25/2036	1.A FM
12628L-AJ-9	CSAB MORTGAGE BACKED TRUST	09/01/2026	MBS PAYDOWN		862	862	124	124						124		738	738	4	12/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12629E-AD-7	CSAB MORTGAGE BACKED TRUST	09/01/2026	MBS PAYDOWN		5,068	5,068	1,292	1,292						1,292		3,777	3,777	37	05/26/2037	1.A FM
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL	09/01/2026	MBS PAYDOWN		285	285	130	130						130		155	155	10	03/25/2037	1.A FM
12638P-AE-9	CREDIT SUISSE MORTGAGE CAPITA	09/01/2026	MBS PAYDOWN		13,619	13,619	3,749	3,749						3,749		9,869	9,869	96	04/25/2037	1.A FM
126671-ZD-1	CWL 2003-SD2	09/25/2026	MBS PAYDOWN		482	482	482	482						482				13	09/25/2032	1.A FM
12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		34,956	35,091	29,250	33,045						33,045		1,912	1,912	1,258	04/25/2035	1.A FM
12667F-J5-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		31,389	31,410	21,925	31,070						31,070		319	319	1,061	02/25/2035	1.A FM
12667F-YG-4	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		176,471	174,412	161,575	175,201		1,269		1,269		176,471				6,570	01/25/2035	1.A FM
12667G-6W-8	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		18,349	18,359	13,296	17,611						17,611		738	738	700	10/25/2035	1.A FM
12667G-7X-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		4,760	4,175	2,617	4,625						4,625		135	135	140	10/25/2035	1.A FM
12667G-PU-1	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		6,973	6,973	5,563	5,563						5,563		1,409	1,409	258	07/25/2035	1.A FM
12667G-RG-0	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		3,362	3,362	2,026	1,798						1,798		1,563	1,563	154	07/25/2035	1.A FM
12667G-XM-0	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		16,581	16,436	11,658	16,581						16,581				592	08/25/2035	2.B FM
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		5,791	5,739	4,089	5,791						5,791				217	08/25/2035	1.G FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		24,580	24,556	15,891	18,593						18,593		5,987	5,987	918	11/25/2035	1.G FM
12668A-Q6-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		11,409	11,346	7,086	8,283						8,283		3,126	3,126	426	12/25/2035	1.A FM
12668A-U6-0	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		40,718	40,697	37,839	40,708		10		10		40,718				1,626	01/25/2036	1.A FM
12668A-U8-6	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		97,415	97,367	92,113	97,377		38		38		97,415				3,889	01/25/2036	1.C FM
12668A-Y2-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		4,330	4,330	2,821	2,652						2,652		1,678	1,678	158	01/25/2036	1.A FM
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T	08/01/2026	MBS PAYDOWN		19,936	19,078	8,091	18,880						18,880		1,056	1,056	634	12/25/2035	1.A FM
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T	08/01/2026	MBS PAYDOWN		439	439	284	167						167		272	272	16	12/25/2035	1.A FM
12668B-FL-2	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		4,660	4,373	2,454	4,660						4,660				159	02/25/2036	1.A FM
12668B-KG-7	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		6,532	6,536	4,834	5,422						5,422		1,110	1,110	250	02/25/2036	1.A FM
12668B-KH-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		1,488	1,488	1,025	928						928		560	560	57	02/25/2036	1.A FM
126694-DT-2	COUNTRYWIDE HOME LOANS	07/01/2026	MBS PAYDOWN		23,855	106,915	31,406	23,855						23,855				2,940	10/25/2035	1.A FM
126694-RN-0	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		4,139	4,139										4,139	4,139	141	11/25/2035	1.A FM
12669F-T2-9	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		6,443	6,443	6,561	6,447		(4)		(4)		6,443				212	08/25/2034	1.A FM
12673U-AC-8	COLT MORTGAGE LOAN TRUST COLT_25-INV2	09/01/2026	MBS PAYDOWN		354,037	354,037	355,408	354,232		(195)		(195)		354,037				13,832	02/25/2070	1.F FE
12674H-AA-0	COLT 2025-4	09/01/2026	MBS PAYDOWN		117,312	117,312	117,311	117,312						117,312				4,529	04/25/2070	1.A FE
12675L-AE-2	COLT FUNDING LLC COLT_25-9	09/01/2026	MBS PAYDOWN		69,347	69,347	69,938			(77)		(77)		69,347				2,279	09/25/2070	1.F FE
151314-BU-4	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		7,471	7,471	7,635	7,471						7,471				344	08/25/2030	1.A FM
151314-CC-3	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		9,067	9,067	6,205	6,205						6,205		2,862	2,862	420	07/25/2030	1.A FM
151314-DJ-7	CENDANT MORTGAGE CORPORATION	08/01/2026	MBS PAYDOWN		1,512	1,512	1,494	1,494						1,494		18	18	64	12/25/2030	1.A FM
151314-FE-6	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		13,924	13,924	14,361	13,924						13,924				693	01/25/2032	1.A FM
151314-FK-2	CENDANT MORTGAGE CORPORATION	08/01/2026	MBS PAYDOWN		8,228	8,228	8,194	8,194						8,194		34	34	333	11/25/2033	1.A FM
151314-FR-7	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		13,259	13,259	11,106	11,106						11,106		2,153	2,153	446	07/25/2043	1.A FM
15132E-FL-7	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		1,644	4,996	2,461	333						333		1,310	1,310	169	10/25/2033	1.A FM
15132E-JH-2	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		7,497	20,088	6,785	7,497						7,497				579	06/25/2034	1.A FM
15132E-KT-4	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		19	19	3	3						3		16	16	1	10/25/2034	1.A FM
161546-DZ-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	09/01/2026	MBS PAYDOWN		16,887	16,887	16,886	16,887						16,887				685	10/25/2032	1.A FM
161546-GK-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	09/01/2026	MBS PAYDOWN		29,948	29,948	29,745	29,745						29,745		203	203	1,009	06/25/2033	1.A FM
161546-HA-7	CHASE FUNDING MORTGAGE LOAN AS	09/01/2026	MBS PAYDOWN		4,359	4,359	4,327	4,359						4,359				142	11/27/2034	1.A FM
161546-HC-3	CHASE FUNDING MORTGAGE LOAN AS	09/01/2026	MBS PAYDOWN		6,900	6,900	4,968	6,666		234		234		6,900				224	11/27/2034	1.A FM
16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE	09/01/2026	MBS PAYDOWN		528,325	528,325	527,252	527,953		371		371		528,325				20,818	10/25/2055	1.A
16160Q-AA-2	CHASE 2024-9	09/01/2026	MBS PAYDOWN		615,187	615,187	609,708	613,169		2,018		2,018		615,187				23,620	09/27/2055	1.A
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	09/01/2026	MBS PAYDOWN		461,447	461,447	461,375	461,447						461,447				17,546	11/26/2055	1.A
16162W-MC-0	CHASE MORTGAGE FINANCE CORPORA	09/01/2026	MBS PAYDOWN		8,103	8,103	7,524	8,093		10		10		8,103				301	10/25/2035	1.A FM
16162W-NB-1	CHASE MORTGAGE FINANCE CORP CHAS	09/01/2026	MBS PAYDOWN		3,736	3,736	2,645	2,645						2,645		1,090	1,090	138	11/25/2035	1.A FM
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA	09/01/2026	MBS PAYDOWN																05/25/2037	1.A FM
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA	09/01/2026	MBS PAYDOWN		292	292	244	231						231		61	61	10	07/25/2037	1.A FM
16165L-AG-5	CHASEFLEX TRUST	09/01/2026	MBS PAYDOWN		1,290	1,274	1,251	1,287		3		3		1,290				30	06/25/2036	1.G FM
16165M-AC-2	CHASEFLEX TRUST	09/01/2026	MBS PAYDOWN		9,061	9,050	7,660	6,983						6,983		2,079	2,079	245	09/25/2036	1.A FM
16165M-AE-8	CHASEFLEX TRUST	09/01/2026	MBS PAYDOWN		13,843	13,825	11,685	10,633						10,633		3,210	3,210	374	09/25/2036	1.A FM
16165M-AG-3	CHASEFLEX TRUST	09/01/2026	MBS PAYDOWN		9,344	9,332	7,919	7,257						7,257		2,086	2,086	253	09/25/2036	1.A FM
172973-4B-2	CITICORP MORTGAGE SECURITIES IN	09/01/2026	MBS PAYDOWN		18,897	18,897	19,180	18,961		(64)		(64)		18,897				694	11/25/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
172973-S7-5	CITICORP MORTGAGE SECURITIES	09/01/2026	MBS PAYDOWN		132,389	132,389	122,634	122,634						122,634		9,755	9,755	4,824	04/25/2035	1.A FM
172973-W5-4	CITICORP MORTGAGE SECURITIES CMSI_05-4	09/01/2026	MBS PAYDOWN		15,122	15,122	15,046	15,046						15,046		75	75	558	07/25/2035	1.A FM
17306S-AA-1	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		3,011	3,015	2,504	2,224						2,224		787	787	109	06/25/2036	1.A FM
17307G-3F-3	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		3,458	3,458	2,284	2						2		3,456	3,456	111	03/25/2036	1.A FM
17307G-AU-2	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		37,057	37,057	36,538	36,557		69		69		37,057				2,177	09/25/2033	3.A FM
17307G-LN-6	CREDIT - BASED ASSET SERVICING AND SECUR	09/01/2026	MBS PAYDOWN		879	879	879	879						879				19	09/25/2034	1.A FM
17307G-WE-4	CITIGROUP MORTGAGE LOAN TRUST IN	09/01/2026	MBS PAYDOWN		10,824	10,824	9,755	9,755						9,755		1,069	1,069	451	08/25/2035	1.A FM
17308F-AD-1	CITIMORTGAGE ALTERNATIVE LOAN	09/01/2026	MBS PAYDOWN		127,044	130,241	115,513	127,044						127,044				4,682	07/25/2035	1.A FM
17309B-AB-3	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		2,260	2,260	820	820						820		1,440	1,440	24	05/25/2036	1.A FM
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		30,601	30,601	9,909	9,909						9,909		20,692	20,692	310	05/25/2036	1.A FM
17309Y-AF-4	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		6,504	6,504	3,986	3,986						3,986		2,519	2,519	112	10/25/2036	1.A FM
17311F-AH-7	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		5,154	5,154	1,745	1,745						1,745		3,409	3,409	71	01/25/2037	1.A FM
17311L-AH-4	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		53,388	53,858	41,520	53,388						53,388				1,971	04/25/2037	1.A FM
17311W-AH-0	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		4,703	4,703	2,945	2						2		4,701	4,701	165	03/25/2037	1.A FM
17312K-AC-6	CITIGROUP MORTGAGE SECURITIES INC	09/01/2026	MBS PAYDOWN		2,163	2,771	2,495	2,163						2,163				111	06/25/2037	1.A FM
17312V-AH-1	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		4,135	4,037	1,779	3						3		4,132	4,132	124	03/25/2037	1.A FM
173146-AB-7	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		5,139	5,139	5,182	5,139						5,139				223	10/25/2037	1.A FM
173146-AC-5	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		709	709	678	709						709				31	10/25/2037	1.A FM
173146-AD-3	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		496	496	418	418						418		78	78	21	10/25/2037	1.A FM
173146-AE-1	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		355	355	262	262						262		93	93	15	10/25/2037	1.A FM
173146-AF-8	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		284	284	1	1						1		282	282	12	10/25/2037	1.A FM
173146-AG-6	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		141	141										141	141	6	10/25/2037	1.A FM
17329M-AY-5	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	09/01/2026	MBS PAYDOWN		129,203	129,203	130,808	129,262		(59)		(59)		129,203				2,150	07/25/2051	1.A
17329M-CL-1	CMLTI 2021-J2 A7A	09/01/2026	MBS PAYDOWN		1,044	1,044	1,066	1,045		(1)		(1)		1,044				17	07/25/2051	1.A
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	09/01/2026	MBS PAYDOWN		183,385	183,385	183,041	183,369		16		16		183,385				3,722	02/25/2052	1.A
17332D-AB-0	CMLTI 2024-CMI1	09/01/2026	MBS PAYDOWN		167,936	167,936	165,338	167,007		928		928		167,936				6,032	06/25/2054	1.A
18976G-AV-8	CITIMORTGAGE ALTERNATIVE LOAN	09/01/2026	MBS PAYDOWN		7,107	7,583	6,404	7,107						7,107				270	06/25/2037	3.A FM
19689B-AC-7	COLT MORTGAGE LOAN TRUST COLT_25-6	09/01/2026	MBS PAYDOWN		372,163	372,163	372,162	372,163						372,163				14,138	08/25/2070	1.F FE
196926-AK-5	COLT MORTGAGE LOAN TRUST COLT_26-1	09/01/2026	VARIOUS		39,909	39,909	39,908							39,909				1,265	02/25/2071	1.F FE
225458-Y8-5	CS FIRST BOSTON MORTGAGE SECUR	09/01/2026	MBS PAYDOWN		6,072	6,073	5,267	5,804						5,804		268	268	221	09/25/2035	4.C FM
2254W0-GX-7	CS FIRST BOSTON MORTGAGE SECUR	09/01/2026	MBS PAYDOWN		4,517	4,517	4,223	4,446		71		71		4,517				164	10/25/2034	1.A FM
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3	09/01/2026	MBS PAYDOWN		634,290	634,290	634,286	634,290						634,290				24,133	04/25/2070	1.A
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3	09/01/2026	MBS PAYDOWN		414,003	414,003	414,001	414,003						414,003				16,159	04/25/2070	1.A
22757W-AA-6	CROSS_25-CES1	09/30/2026	VARIOUS		(113)											(113)	(113)	93	11/25/2060	1.A
22758P-AA-0	CROSS 2025-H2	09/01/2026	MBS PAYDOWN		777,259	777,259	777,244	777,259						777,259				28,119	03/25/2070	1.A
24382E-AD-9	DRMT_25-INV1	09/01/2026	MBS PAYDOWN		183,033	183,033	183,031	183,033						183,033				6,495	11/25/2060	1.C
24382E-AE-7	DRMT_25-INV1	09/01/2026	MBS PAYDOWN		222,419	222,419	222,412	222,419						222,419				8,122	11/25/2060	1.C
251510-EH-2	DBALT_ 2005-3	09/01/2026	MBS PAYDOWN		2,309	2,983	2,840	2,307		2		2		2,309				104	06/25/2035	5.C FM
251510-MF-7	DEUTCSHE BANK ALT	09/01/2026	MBS PAYDOWN		51,081	48,565	42,996	51,081						51,081				1,451	02/25/2036	1.A FM
251511-AC-5	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		29,789	29,671	24,040	27,323						27,323		2,465	2,465	644	06/25/2036	1.A FM
251511-AF-8	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		17,405	17,336	14,048	15,984						15,984		1,421	1,421	376	06/25/2036	1.A FM
251513-AV-9	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		19,778	19,536	16,829	19,778						19,778				522	10/25/2036	1.A FM
251513-BC-0	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		7,523	7,476	6,333	7,523						7,523				200	10/25/2036	1.A FM
25151E-AE-3	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		39,936	39,936	39,941	39,410						39,936				1,377	07/25/2036	1.A FM
26846X-AA-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		1,781,258	1,781,258	1,781,247	1,781,258						1,781,258				65,701	03/25/2070	1.A FE
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		293,325	293,325	293,323	293,325						293,325				11,298	03/25/2070	1.B FE
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		476,498	476,498	476,489	476,498						476,498				18,825	03/25/2070	1.E FE
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		537,115	537,115	537,109	537,115						537,115				20,468	08/25/2070	1.B
26847G-AE-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		650,502	650,502	650,489			783		783		650,502				4,491	08/25/2071	1.A FE
26847G-AJ-5	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		601,715	601,715	601,705			848		848		601,715				4,338	08/25/2071	1.F FE
281914-AB-7	EFMT 2025-INV2	09/01/2026	MBS PAYDOWN		271,393	271,393	271,389	271,393						271,393				9,784	05/26/2070	1.B
281914-AC-5	EFMT 2025-INV2	09/01/2026	MBS PAYDOWN		362,853	362,853	362,849	362,853						362,853				13,434	05/26/2070	1.C
28224U-AH-7	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		95,675	95,675	95,674	95,675						95,675				3,341	12/26/2070	1.D FE
28224U-AJ-3	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		114,176	114,176	114,174	114,176						114,176				4,063	12/26/2070	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
28225K-AG-0	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		53,393	53,393	53,393	53,393						53,393				1,833	11/25/2070	1.C
29445F-AA-6	EQUIFIRST MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		11,811	11,811	11,176	11,773		38		38		11,811				332	12/25/2032	1.A FM
29445F-AG-3	EQUIFIRST MORTGAGE LOAN TRUST	09/16/2026	MBS PAYDOWN		3,059	3,059	2,971	3,052		7		7		3,059				87	09/25/2033	1.A FM
31685C-AA-8	FIGRE TRUST FIGRE_26-EXP2	09/01/2026	MBS PAYDOWN		94,915	94,915	94,914			1		1		94,915				457	08/25/2056	1.A Z
31685C-AB-6	FIGRE TRUST FIGRE_26-EXP2	09/01/2026	MBS PAYDOWN		55,978	55,978	55,977			1		1		55,978				279	08/25/2056	1.D FE
31685C-AC-4	FIGRE TRUST FIGRE_26-EXP2	09/01/2026	MBS PAYDOWN		72,025	72,025	72,025							72,025				374	08/25/2056	1.G FE
32051D-6B-3	FIRST HORIZON ALTERNATIVE MORT	09/01/2026	MBS PAYDOWN		1,121	1,121	1,136	1,137		(16)		(16)		1,121				36	09/25/2034	1.A FM
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT	09/01/2026	MBS PAYDOWN		6,657	17,237	8,321	6,233						6,233		424	424	559	09/25/2035	1.A FM
32052M-AH-4	FIRST HORIZON ALTERNATIVE MORT	09/01/2026	MBS PAYDOWN			961	343											2	10/25/2036	1.A FM
32053E-AD-0	FIRST HORIZON MORTGAGE PASS-TH	09/01/2026	MBS PAYDOWN		877	877	874	644		233		233		877				36	05/26/2037	1.A FM
32056J-AG-9	FIRST HORIZON MORTGAGE PASS-T	09/01/2026	MBS PAYDOWN		83	83	51	31						31		52	52	2	11/25/2037	1.A FM
33852F-AA-4	FLAGSTAR MORTGAGE TRUST FSMT_21-4	09/01/2026	MBS PAYDOWN		65,573	65,573	66,474	65,600		(27)		(27)		65,573				1,092	06/26/2051	1.A
33853G-AB-9	FSMT_21-12	09/01/2026	MBS PAYDOWN		924,481	924,481	925,637	924,522		(41)		(41)		924,481				14,783	11/27/2051	1.A
36169D-AA-0	GCAT TRUST GCAT_23-NQM2	09/01/2026	MBS PAYDOWN		623,792	623,792	623,788	623,792						623,792				23,634	11/25/2067	1.A
36171G-AA-9	GCAT 2025-NQM1	09/01/2026	MBS PAYDOWN		981,647	981,647	981,632	981,644		4		4		981,647				34,044	11/25/2069	1.A
36226M-AE-3	GRMT MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		2,523	2,523	2,462	2,462						2,462		61	61	100	07/20/2031	1.A FM
36228F-3Q-7	GSAA TRUST	09/01/2026	MBS PAYDOWN		129	129	126	126						126		3	3	4	04/25/2034	1.A FM
36228F-4Q-6	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		468	468	462	468						468				20	06/25/2034	1.A FM
3622E8-AC-9	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		29,769	29,769	9,825	9,825						9,825		19,944	19,944	226	09/25/2036	1.A FM
3622E8-AF-2	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		13,557	13,557	3,445	3,445						3,445		10,112	10,112	103	09/25/2036	1.A FM
3622EL-AG-1	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		2,036	2,036	479	479						479		1,557	1,557	14	11/25/2036	1.A FM
3622EU-AB-2	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		13,810	13,810	2,510	2,510						2,510		11,300	11,300	49	03/25/2037	1.A FM
3622EU-AC-0	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		30,131	30,131	5,435	5,435						5,435		24,696	24,696	108	03/25/2037	1.A FM
3622MP-AB-4	GSR MORTGAGE LOAN TRUST GSR_07-1F	09/01/2026	MBS PAYDOWN		8,906	8,090	4,776	8,906						8,906				303	01/25/2037	1.A FM
3622MP-AN-8	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		11,136	12,634	12,020	11,136						11,136				464	01/25/2037	1.A FM
3622MP-AT-5	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		574	556	359	572						572		2	2	20	01/25/2037	3.C FM
362334-MD-3	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		9,259	9,259	2,138	2,138						2,138		7,121	7,121	71	03/25/2036	1.A FM
362341-6X-2	GSR MORTGAGE LOAN TRUST	09/01/2026	VARIOUS		15,269	12,328	10,914	19,857			5,848	(5,848)		14,010		1,260	1,260	509	02/25/2036	6. FM
362375-AF-4	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		6,752	6,752	1,502	1,502						1,502		5,251	5,251	24	06/25/2036	1.A FM
36242D-D2-6	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		3,489	3,489	2,955	2,957						2,957		532	532	128	03/25/2035	1.F FM
36242D-FX-6	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		217	217	216	217						217				10	09/25/2034	1.A FM
36244S-AC-2	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		39,485	39,485	11,399	11,399						11,399		28,086	28,086	344	07/25/2036	1.A FM
36244S-AF-5	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		24,561	24,561	6,940	6,940						6,940		17,621	17,621	214	07/25/2036	1.A FM
36258W-AS-1	GS MORTGAGE_BACKED SECURITIES GSMBS_20-P	09/01/2026	MBS PAYDOWN		3,008	3,008	3,064	3,011		(3)		(3)		3,008				60	10/25/2050	1.A
36261H-AJ-9	GSMBS 2021-PJ5 A8	09/01/2026	MBS PAYDOWN		1,333	1,333	1,364	1,335		(2)		(2)		1,333				21	10/25/2051	1.A
36261M-AB-5	GSMBS_21-PJ1-A2	09/01/2026	MBS PAYDOWN		128,952	128,952	134,332	129,247		(295)		(295)		128,952				2,132	06/25/2051	1.A
36262C-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	09/01/2026	MBS PAYDOWN		488,503	488,503	497,205	488,503						488,503				7,914	01/25/2052	1.A
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	09/01/2026	MBS PAYDOWN		258,499	258,499	261,569	258,584		(85)		(85)		258,499				4,206	11/27/2051	1.A
36273G-AB-4	GSMBS_25-NQM5	09/01/2026	MBS PAYDOWN		67,635	67,635	67,634	67,635						67,635				2,387	07/25/2065	1.B
36273G-AC-2	GSMBS_25-NQM5	09/01/2026	MBS PAYDOWN		48,916	48,916	48,916	48,916						48,916				1,794	07/25/2065	1.B
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	09/01/2026	MBS PAYDOWN		113,510	113,510	113,508	113,510						113,510				3,875	01/25/2066	1.C
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	09/01/2026	MBS PAYDOWN		125,373	125,373	125,371	125,373						125,373				4,486	01/25/2066	1.D
362933-AD-5	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	09/01/2026	MBS PAYDOWN		37,807	37,807	37,806	37,807						37,807				1,302	02/25/2066	1.C FE
36297X-AB-9	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		10,594	16,799	16,612	14,342		(3,748)		(3,748)		10,594				667	06/25/2036	6. FM
36418G-BA-1	GFMT 2018-2 A51	09/01/2026	MBS PAYDOWN		2,840	2,840	3,014	2,861		(21)		(21)		2,840				76	10/25/2058	1.A
38012T-AC-6	GMAC MORTGAGE CORPORATION LOAN	09/01/2026	MBS PAYDOWN		7,270	6,281	4,394	17						17		7,253	7,253	246	10/25/2036	1.A FM
38012T-AE-2	GMAC MORTGAGE CORPORATION LOAN	09/01/2026	MBS PAYDOWN		2,460	2,125	1,483	5						5		2,455	2,455	90	10/25/2036	1.A FM
393505-XH-0	GREEN TREE FINANCIAL CORPORATION	09/15/2026	MBS PAYDOWN		11,261	11,261	10,251	9,314						9,314		1,947	1,947	539	01/15/2029	3.B FE
403958-AD-3	HOMES TRUST HOMES_25-NQM4	09/01/2026	MBS PAYDOWN		199,920	199,920	199,920	199,920						199,920				7,156	08/25/2070	1.C FE
403958-AE-1	HOMES TRUST HOMES_25-NQM4	09/01/2026	MBS PAYDOWN		398,163	398,163	398,162	398,163						398,163				14,781	08/25/2070	1.F FE
403966-AA-2	HOMES TRUST HOMES_25-NQM2	09/01/2026	MBS PAYDOWN		1,033,200	1,033,200	1,033,197	1,033,199						1,033,200				36,872	02/25/2070	1.A FE
403966-AB-0	HOMES TRUST HOMES_25-NQM2	09/01/2026	MBS PAYDOWN		3,131	3,131	3,151	3,134		(3)		(3)		3,131				118	02/25/2070	1.C FE
403966-AC-8	HOMES TRUST HOMES_25-NQM2	09/01/2026	MBS PAYDOWN		290,829	290,829	290,826	290,829						290,829				11,349	02/25/2070	1.F FE
403969-AD-0	HOMES TRUST HOMES_25-AFC1	09/01/2026	MBS PAYDOWN		41,549	41,549	41,478	41,549						41,549				1,652	01/26/2060	1.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
403969-AE-8	HOMES TRUST HOMES_25-AFC1	09/01/2026	MBS PAYDOWN		58,817	58,817	58,964	58,839		(21)		(21)		58,817				2,420	01/26/2060	1.F FE
403972-AF-9	HOMES TRUST HOMES_26-AFC1	09/01/2026	MBS PAYDOWN		195,550	195,550	195,549							195,550				5,059	02/25/2061	1.C FE
403972-AG-7	HOMES TRUST HOMES_26-AFC1	09/01/2026	MBS PAYDOWN		131,783	131,783	131,782							131,783				3,545	02/25/2061	1.F FE
40446G-AD-4	HOMES TRUST HOMES_25-NQM3	09/01/2026	MBS PAYDOWN		42,901	42,901	43,268	42,966		(65)		(65)		42,901				1,710	02/25/2070	1.C FE
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	09/01/2026	MBS PAYDOWN		475,900	475,900	475,893	475,900						475,900				19,458	02/25/2070	1.F FE
41161P-EX-7	HARBORVIEW MORTGAGE LOAN TRUS	09/01/2026	MBS PAYDOWN		23,645	23,645	23,054	23,628		17		17		23,645				721	06/19/2034	1.A FM
43761D-AD-2	HOMES 2025-NQM1	09/01/2026	MBS PAYDOWN		292,000	292,000	292,033	292,007		(7)		(7)		292,000				11,093	01/27/2070	1.B
43761D-AE-0	HOMES 2025-NQM1	09/01/2026	MBS PAYDOWN		498,019	498,019	498,017	498,019						498,019				19,249	01/27/2070	1.B
43761G-AC-7	HOMES TRUST HOMES_26-NQM2	09/01/2026	MBS PAYDOWN		342,685	342,685	342,685							342,685				8,184	01/26/2071	1.A FE
43761G-AF-0	HOMES TRUST HOMES_26-NQM2	09/01/2026	MBS PAYDOWN		310,558	310,558	310,554							310,558				7,690	01/26/2071	1.C FE
43761G-AG-8	HOMES TRUST HOMES_26-NQM2	09/01/2026	MBS PAYDOWN		428,356	428,356	428,350							428,356				10,890	01/26/2071	1.F FE
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2	09/01/2026	MBS PAYDOWN		213,884	213,884	213,883	213,884						213,884				8,340	06/25/2060	1.C FE
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2	09/01/2026	MBS PAYDOWN		503,256	503,256	503,255	503,256						503,256				20,144	06/25/2060	1.F FE
43762C-AD-3	HOMES TRUST HOMES_25-NQM5	09/01/2026	MBS PAYDOWN		131,893	131,893	131,891	131,893						131,893				4,633	09/25/2070	1.C FE
43762C-AE-1	HOMES TRUST HOMES_25-NQM5	09/01/2026	MBS PAYDOWN		263,785	263,785	263,782	263,785						263,785				9,625	09/25/2070	1.F FE
43762D-AB-5	HOMES TRUST HOMES_25-AFC4	09/01/2026	MBS PAYDOWN		9,892	9,892	9,871	9,874		17		17		9,892				331	11/25/2060	1.A FE
43762D-AD-1	HOMES TRUST HOMES_25-AFC4	09/01/2026	MBS PAYDOWN		36,246	36,246	36,245	36,246						36,246				1,248	11/25/2060	1.C FE
43762D-AE-9	HOMES TRUST HOMES_25-AFC4	09/01/2026	MBS PAYDOWN		35,710	35,710	35,709	35,710						35,710				1,253	11/25/2060	1.F FE
437938-AF-0	HOMES TRUST HOMES_26-NQM4	09/01/2026	VARIOUS		346,289	346,289	346,289							346,289				4,108	06/25/2061	1.C FE
437938-AG-8	HOMES TRUST HOMES_26-NQM4	09/01/2026	VARIOUS		254,253	254,253	254,252							254,253				3,097	06/25/2061	1.F FE
44555R-AA-5	HAWT 2026-DR1	09/01/2026	MBS PAYDOWN		1,459,628	1,459,628	1,534,168			(3,444)		(3,444)		1,459,628				35,978	04/25/2056	1.A FE
45254N-JB-4	IMPAC CMB TRUST	09/01/2026	MBS PAYDOWN		18,052	18,052	18,051	18,052						18,052				641	09/25/2034	1.A FM
45660L-MZ-9	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		15,888	15,888	12,483	11,246						11,246		4,641	4,641	360	07/25/2035	1.A FM
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		5,369	5,369	4,365	4,326						4,326		1,043	1,043	126	12/25/2035	1.A FM
45660L-SY-6	RESIDENTIAL ASSET SECURITIZATI	09/01/2026	MBS PAYDOWN		15,502	15,541	7,936	15,502						15,502				494	07/25/2035	1.A FM
45660L-ZM-4	INDYMAC INDA MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		340	340	328	265	74			74		340				7	11/25/2035	5.C FM
45661H-AR-8	INDYMAC INDX MORTGAGE LOAN TRU	07/01/2026	MBS PAYDOWN		165,565	165,565	117,687	117,687						117,687		47,878	47,878	3,743	09/25/2036	1.A FM
45667Q-AD-3	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		25,725	25,416	21,532	24,480						24,480		1,245	1,245	702	11/25/2036	1.A FM
45667Q-AE-1	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		22,125	21,860	18,089	20,907						20,907		1,217	1,217	603	11/25/2036	1.A FM
45669E-AE-6	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		39,735	39,664	19,586	38,502						38,502		1,233	1,233	1,417	05/26/2037	1.A FM
45669E-AM-8	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		67,269	67,269	19,425	21,377						21,377		45,892	45,892	1,523	05/26/2037	1.A FM
46591G-AU-6	JPMMT_19-4-A18	09/01/2026	MBS PAYDOWN		528,143	528,143	536,116	528,143						528,143				13,254	10/25/2049	1.A FE
46591G-AZ-5	JPMMT_19-4-B1	09/01/2026	MBS PAYDOWN		47,411	47,411	47,872	47,423		(12)		(12)		47,411				1,190	10/25/2049	1.A FE
46591G-BA-9	JPMMT_19-4-B2	09/01/2026	MBS PAYDOWN		55,574	55,574	55,223	55,565		9		9		55,574				1,395	10/25/2049	1.A FE
46591G-BB-7	JPMMT_19-4-B3	09/01/2026	MBS PAYDOWN		33,446	33,446	32,453	33,425		21		21		33,446				840	10/25/2049	1.B FE
46591G-BC-5	JPMMT_19-4-B4	09/01/2026	MBS PAYDOWN		14,932	14,932	13,411	14,897		35		35		14,932				375	10/25/2049	1.F FE
46591G-BD-3	JPMMT_19-4-B5	09/01/2026	MBS PAYDOWN		7,582	7,582	5,884	7,565		17		17		7,582				190	10/25/2049	2.B FE
46591K-AZ-6	JPMMT 2019-8 A11	09/25/2026	MBS PAYDOWN		399	399	377	396		3		3		399				12	03/25/2050	1.A
46592K-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_21-3	09/01/2026	MBS PAYDOWN		85,632	85,632	88,415	85,738		(106)		(106)		85,632				1,433	07/25/2051	1.A
46592N-AC-0	JPMMT 2021-7 A3	09/01/2026	MBS PAYDOWN		1,346	1,346	1,369	1,347		(1)		(1)		1,346				22	11/27/2051	1.A
46593Q-AD-0	JPMMT_25-NQM1	09/01/2026	MBS PAYDOWN		82,387	82,387	82,689	82,462		(75)		(75)		82,387				3,137	06/25/2065	1.B
46593T-AA-0	JPMMT_25-DSC1	09/01/2026	MBS PAYDOWN		2,042,101	2,042,101	2,042,059	2,042,101						2,042,101				77,639	08/25/2065	1.A
46593T-AD-4	JPMMT_25-DSC1	09/01/2026	MBS PAYDOWN		396,873	396,873	397,080	396,909		(36)		(36)		396,873				15,774	08/25/2065	1.A
46593T-AE-2	JPMMT_25-DSC1	09/01/2026	MBS PAYDOWN		725,781	725,781	725,778	725,781						725,781				29,598	08/25/2065	1.A
46594E-AE-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS3	09/01/2026	MBS PAYDOWN		185,572	185,572	185,571	185,572						185,572				6,821	02/25/2066	1.G FE
46594Q-AE-7	JP MORGAN MORTGAGE TRUST JPMMT_26-1	09/01/2026	MBS PAYDOWN		178,720	178,720	178,717			3		3		178,720				4,278	07/26/2066	1.A FE
46594Q-AF-4	JP MORGAN MORTGAGE TRUST JPMMT_26-1	09/01/2026	MBS PAYDOWN		794,566	794,566	794,557			9		9		794,566				20,077	07/26/2066	1.D FE
46595C-AH-0	JP MORGAN MORTGAGE TRUST JPMMT_26-NQM5	09/01/2026	MBS PAYDOWN		115,312	115,312	115,311			1		1		115,312				565	01/25/2067	1.D FE
46627M-EA-1	J.P. MORGAN ALTERNATIVE LOAN T	08/01/2026	MBS PAYDOWN		5,171	5,171	2,494	2,494						2,494		2,677	2,677	186	03/25/2036	1.A FM
46628B-BD-1	JP MORGAN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		4,413	4,413	3,209	3,209						3,209		1,204	1,204	114	10/25/2036	5.C FM
46628L-AA-6	JP MORGAN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		2,773	2,773	1,971	1,419						1,419		1,355	1,355	82	06/25/2036	1.A FM
46628L-BG-2	JP MORGAN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		58,401	58,401	57,722	58,281		120		120		58,401				1,896	04/25/2036	1.A FM
46628L-BJ-6	JP MORGAN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		12,409	12,409	2,458	2,458						2,458		9,951	9,951	487	04/25/2036	1.A FM
46628L-BK-3	JP MORGAN MORTGAGE TRUST	08/01/2026	MBS PAYDOWN			30	2												04/25/2036	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46628S-AE-3	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		27,347	27,347	7,152	7,152						7,152		20,195	20,195	203	07/25/2036	1.A FM
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		19,719	19,719	5,082	5,082						5,082		14,638	14,638	146	07/25/2036	1.A FM
46629Q-AD-8	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		19,147	19,147	10,627	10,627						10,627		8,520	8,520	345	09/25/2029	1.A FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		17,364	17,364	9,854	9,854						9,854		7,510	7,510	313	10/25/2036	1.A FM
46629Q-AF-3	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		118,993	118,993	68,941	68,941						68,941		50,051	50,051	2,144	10/25/2036	1.A FM
46630L-AG-9	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		1,786	1,786	1,608	1,611						1,611		174	174	51	11/25/2036	1.A FM
46630M-AD-4	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		16,758	16,758	9,256	9,256						9,256		7,502	7,502	250	10/25/2030	1.A FM
46630M-AG-7	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		2,958	2,958	1,656	1,656						1,656		1,302	1,302	44	01/25/2037	1.A FM
46640M-AC-4	JP MORGAN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		37,138	37,138	36,151	37,056		82		82		37,138				831	07/27/2043	1.A
46641Y-AA-1	JP MORGAN MORTGAGE TRUST JPMMT_1	09/01/2026	MBS PAYDOWN		113,090	113,090	115,617	116,379		(3,289)		(3,289)		113,090				2,256	06/25/2029	1.A
46643K-AA-9	JPMMT 2014-5 A1	09/01/2026	MBS PAYDOWN		1,488	1,488	1,513	1,506		(18)		(18)		1,488				25	10/25/2029	1.A
46649E-AQ-2	JPMMT_18-2-A15	09/01/2026	MBS PAYDOWN		393,808	393,808	387,432	393,471		337		337		393,808				9,037	08/25/2048	1.A FE
46649E-AZ-2	JPMMT_18-2-B1	09/01/2026	MBS PAYDOWN		45,262	45,262	42,998	45,225		37		37		45,262				1,039	08/25/2048	1.A FE
46649E-BA-6	JPMMT_18-2-B2	09/01/2026	MBS PAYDOWN		24,972	24,972	23,224	24,940		32		32		24,972				573	08/25/2048	1.A FE
46649E-BB-4	JPMMT_18-2-B3	09/01/2026	MBS PAYDOWN		16,622	16,622	15,043	16,592		30		30		16,622				382	08/25/2048	1.A FE
46649E-BC-2	JPMMT_18-2-B4	09/01/2026	MBS PAYDOWN		7,492	7,492	6,368	7,475		17		17		7,492				172	08/25/2048	1.B FE
46651P-BJ-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		800,684	800,684	824,130	803,205		(2,522)		(2,522)		800,684				22,913	03/25/2050	1.A FE
46651P-BP-3	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		81,489	81,489	87,193	81,650		(161)		(161)		81,489				2,318	03/25/2050	1.A FE
46651P-BS-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		87,237	87,237	92,090	87,375		(138)		(138)		87,237				2,481	03/25/2050	1.A FE
46651P-BV-0	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		57,161	57,161	59,269	57,222		(61)		(61)		57,161				1,626	03/25/2050	1.C FE
46651P-BY-4	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		29,611	29,611	28,871	29,594		18		18		29,611				842	03/25/2050	1.F FE
46651P-BZ-1	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		17,592	17,592	15,657	17,563		29		29		17,592				500	03/25/2050	2.B FE
46652F-AC-4	JP MORGAN MORTGAGE TRUST JPMMT_20-4	09/01/2026	MBS PAYDOWN		14,520	14,520	14,913	14,539		(19)		(19)		14,520				301	11/25/2050	1.A
46652P-BQ-0	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		1,313,491	1,313,491	1,348,644	1,314,668		(1,177)		(1,177)		1,313,491				29,028	11/25/2050	1.A
46652P-BV-9	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		35,817	35,817	36,892	35,848		(31)		(31)		35,817				805	11/25/2050	1.A
46652P-BY-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		34,342	34,342	34,686	34,353		(10)		(10)		34,342				772	11/25/2050	1.A
46652P-CB-2	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		21,069	21,069	20,437	21,053		16		16		21,069				473	11/25/2050	1.A
46652P-CE-6	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		11,799	11,799	10,383	11,761		37		37		11,799				265	11/25/2050	1.B
46652P-CF-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		4,214	4,214	2,634	4,176		38		38		4,214				95	11/25/2050	1.F FE
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4	09/01/2026	MBS PAYDOWN		178,188	178,188	180,944	178,288		(100)		(100)		178,188				2,862	08/25/2051	1.A
46652X-BL-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		1,202,451	1,202,451	1,247,197	1,203,967		(1,517)		(1,517)		1,202,451				24,927	06/26/2051	1.A FE
46652X-BR-1	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		28,207	28,207	28,560	28,219		(12)		(12)		28,207				573	06/26/2051	1.C FE
46652X-BU-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		17,954	17,954	17,819	17,951		3		3		17,954				365	06/26/2051	1.F FE
46652X-BX-8	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		9,003	9,003	8,755	8,996		7		7		9,003				183	06/26/2051	2.B FE
46652X-CA-7	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		5,273	5,273	3,744	5,236		37		37		5,273				107	06/26/2051	3.A FE
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		649,991	649,991	659,185	650,259		(268)		(268)		649,991				11,824	12/25/2051	1.A FE
46653G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		11,868	11,868	11,660	11,862		6		6		11,868				220	12/25/2051	1.C FE
46653G-BU-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		5,715	5,715	5,529	5,709		6		6		5,715				106	12/25/2051	1.F FE
46653G-BX-4	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		3,118	3,118	2,923	3,112		6		6		3,118				58	12/25/2051	2.B FE
46653G-BY-2	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		1,538	1,538	1,211	1,532		7		7		1,538				28	12/25/2051	3.B FE
46654W-AC-5	JP MORGAN MORTGAGE TRUST JPMMT_22-1	09/01/2026	MBS PAYDOWN		256,486	256,486	256,045	256,467		19		19		256,486				5,125	07/25/2052	1.A
46658L-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_24-10	09/01/2026	MBS PAYDOWN		1,146,599	1,146,599	1,128,325	1,141,693		4,906		4,906		1,146,599				38,193	03/25/2055	1.A
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	09/01/2026	MBS PAYDOWN		272,571	272,571	273,721	272,761		(189)		(189)		272,571				10,491	06/25/2055	1.A
46659B-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	09/01/2026	MBS PAYDOWN		1,352,339	1,352,339	1,352,313	1,352,339						1,352,339				49,389	08/25/2055	1.A FE
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	09/01/2026	MBS PAYDOWN		134,804	134,804	134,802	134,804						134,804				5,106	08/25/2055	1.B FE
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	09/01/2026	MBS PAYDOWN		777,919	777,919	777,912	777,919						777,919				30,770	08/25/2055	1.E FE
46659Q-AE-9	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM3	09/01/2026	MBS PAYDOWN		140,616	140,616	141,055			(29)		(29)		140,616				2,041	11/25/2065	1.A
46659R-AD-9	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS2	09/01/2026	MBS PAYDOWN		315,371	315,371	315,369	315,371						315,371				11,936	12/27/2055	1.D FE
46659R-AE-7	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS2	09/01/2026	MBS PAYDOWN		425,667	425,667	425,663	425,667						425,667				16,399	12/27/2055	1.G FE
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	09/01/2026	MBS PAYDOWN		378,285	378,285	378,278	378,285						378,285				13,428	10/25/2065	1.D FE
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	09/01/2026	MBS PAYDOWN		698,373	698,373	698,363	698,373						698,373				25,952	10/25/2065	1.G FE
46664D-AF-8	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	09/01/2026	MBS PAYDOWN		161,872	161,872	161,872	161,872						161,872				5,572	05/25/2066	1.D FE
46664D-AG-6	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	09/01/2026	MBS PAYDOWN		61,916	61,916	61,915	61,915		1		1		61,916				1,903	05/25/2066	1.F FE
52521M-AB-8	LEHMAN ABS MORTGAGE LOAN TRUST	09/25/2026	MBS PAYDOWN		38,131	38,131	24,540	24,540						24,540		13,591	13,591	719	06/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55265K-5L-9	MASTR ASSET SECURITIZATION TRU	09/01/2026	MBS PAYDOWN		9,541	9,541	9,022	9,447		94		94		9,541				349	02/25/2034	1.A FM
55287G-AC-6	MFA TRUST MFRA_24-NQM3	09/01/2026	MBS PAYDOWN		13,530	13,530	13,623	13,527		3		3		13,530				483	12/26/2069	1.B FE
55287J-AA-4	MFRA 2025-NQM1	09/01/2026	MBS PAYDOWN		3,082,292	3,082,292	3,082,277	3,082,292						3,082,292				109,613	03/25/2070	1.A FE
55287J-AB-2	MFRA 2025-NQM1	09/01/2026	MBS PAYDOWN		363,710	363,710	363,706	363,710						363,710				13,417	03/25/2070	1.B FE
55287J-AC-0	MFRA 2025-NQM1	09/01/2026	MBS PAYDOWN		782,902	782,902	782,900	782,902						782,902				29,663	03/25/2070	1.B FE
55288A-AJ-3	MFRA TRUST MFRA_26-NQM2	09/01/2026	MBS PAYDOWN		478,410	478,410	478,409							478,410				6,436	05/25/2071	1.F FE
576433-QW-9	MASTR ADJUSTABLE RATE MORTGAGES TRUST	09/01/2026	MBS PAYDOWN		219	219	223	219						219				10	09/25/2034	1.A FM
576433-VN-3	MASTR ADJUSTABLE RATE MORTGAGE	09/01/2026	MBS PAYDOWN		170	170	170	170						170				5	12/25/2034	3.B FM
576434-UU-6	MASTR ALTERNATIVE LOANS TRUST	09/01/2026	MBS PAYDOWN		970	970	948	969		1		1		970				36	08/25/2034	1.A FM
57643M-CG-7	MASTR ASSET SECURITIZATION TR	09/01/2026	MBS PAYDOWN		16,649	16,649	14,087	14,087						14,087		2,562	2,562	610	12/27/2033	1.A FM
57643M-DU-5	MASTR ASSET SECURITIZATION TRUST	09/01/2026	MBS PAYDOWN		2,554	2,554	2,408	2,545		8		8		2,554				86	06/25/2034	1.A FM
57643M-DV-3	MASTR ASSET SECURITIZATION TRUST	09/01/2026	MBS PAYDOWN		1,154	1,154	664	664						664		490	490	39	06/25/2034	1.A FM
57643M-DW-1	MASTR ASSET SECURITIZATION TRUST	09/01/2026	MBS PAYDOWN		279	279										278	278	17	06/25/2034	1.A FM
58003N-AE-4	MFRA_26-INV1-A1	09/01/2026	MBS PAYDOWN		173,915	173,915	173,915							173,915				3,035	12/26/2059	1.A FE
58003N-AF-1	MFRA_26-INV1-A2	09/01/2026	MBS PAYDOWN		437,226	437,226	437,221							437,226				7,917	12/26/2059	1.C FE
58003N-AG-9	MFRA_26-INV1-A3	09/01/2026	MBS PAYDOWN		282,698	282,698	282,693							282,698				5,304	12/26/2059	1.F FE
585494-AA-5	MELLO 2021-MTG2 A1	09/01/2026	MBS PAYDOWN		2,151	2,151	2,185	2,152		(1)		(1)		2,151				35	06/26/2051	1.A
589929-E5-3	MERRILL LYNCH MORTGAGE INVESTORS INC.	09/01/2026	MBS PAYDOWN		69,554	69,554	70,744	69,813		(259)		(259)		69,554				2,526	12/25/2032	1.A FM
59020U-LQ-6	MERRILL LYNCH MORTGAGE INVESTO	09/01/2026	MBS PAYDOWN		4,742	4,742	4,758	4,743		(1)		(1)		4,742				156	08/25/2034	1.A FM
59020U-NN-1	MLCC MORTGAGE INVESTORS INC.	09/01/2026	MBS PAYDOWN		5,475	5,475	5,505	5,477		(2)		(2)		5,475				163	12/25/2034	3.A FM
59020U-VM-4	MLCC MORTGAGE INVESTORS INC.	09/01/2026	MBS PAYDOWN		9,028	9,028	9,107	9,033		(5)		(5)		9,028				282	04/25/2035	3.A FM
59020U-XK-6	MERRILL LYNCH MORTGAGE INVESTO	09/01/2026	MBS PAYDOWN		15,247	15,255	15,174	15,247						15,247				551	07/25/2035	5.B FM
59020U-YN-9	MERRILL LYNCH MORTGAGE INVESTO	09/01/2026	MBS PAYDOWN		10,601	10,601	10,480	10,601						10,601				330	06/25/2035	1.A FM
59023H-AG-6	MLCC MORTGAGE INVESTORS INC.	09/01/2026	MBS PAYDOWN		11,655	11,655	11,632	11,654		1		1		11,655				565	01/25/2037	1.A FM
59023H-AJ-8	MERRILL LYNCH MORTGAGE INVESTO	09/01/2026	MBS PAYDOWN		404	404	300	198						198		206	206	15	09/25/2036	1.A FM
59319D-AB-9	MFA TRUST MFRA_25-NQM5	09/01/2026	MBS PAYDOWN		101,747	101,747	101,548	101,724		22		22		101,747				3,523	11/25/2070	1.A FE
59319D-AC-7	MFA TRUST MFRA_25-NQM5	09/01/2026	MBS PAYDOWN		547,343	547,343	547,343	547,343						547,343				18,951	11/25/2070	1.A FE
59319D-AF-0	MFA TRUST MFRA_25-NQM5	09/01/2026	MBS PAYDOWN		264,444	264,444	264,442	264,444						264,444				9,424	11/25/2070	1.C FE
59319D-AG-8	MFA TRUST MFRA_25-NQM5	09/01/2026	MBS PAYDOWN		329,766	329,766	329,760	329,766						329,766				11,974	11/25/2070	1.F FE
59319R-AE-2	MFRA TRUST MFRA_26-NQM1	09/01/2026	MBS PAYDOWN		746,011	746,011	745,854			47		47		746,011				17,041	11/25/2067	1.A FE
59319R-AF-9	MFRA TRUST MFRA_26-NQM1	09/01/2026	MBS PAYDOWN		565,356	565,356	563,129			163		163		565,356				13,027	11/25/2067	1.C FE
59319R-AG-7	MFRA TRUST MFRA_26-NQM1	09/01/2026	MBS PAYDOWN		830,953	830,953	822,634			611		611		830,953				19,147	11/25/2067	1.F FE
59980F-AC-0	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		316,658	316,658	316,652			1		1		316,658				7,530	10/25/2062	1.A FE
59980F-AF-3	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		235,231	235,231	235,228							235,231				5,747	10/25/2062	1.C FE
59980F-AG-1	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		208,089	208,089	208,088							208,089				5,311	10/25/2062	1.F FE
61744C-JT-4	MSAB_04-H9	09/25/2026	MBS PAYDOWN		128,797	128,797	114,630	128,393		404		404		128,797				3,445	11/25/2034	1.A FM
61745M-A4-5	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		2,564	2,564	2,433	2,540		24		24		2,564				103	04/25/2034	1.A FM
61748H-AW-1	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		1,228	1,228	1,221	1,228						1,228				44	07/25/2034	1.A FM
61748H-BQ-3	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		222	222	222	222						222				7	08/25/2034	1.A FM
61748H-CE-9	MSM 2004-7AR	09/01/2026	MBS PAYDOWN		2,574	2,574	2,608	2,579		(4)		(4)		2,574				90	09/25/2034	1.A FM
61748H-CG-4	MSM 2004-7AR	09/01/2026	MBS PAYDOWN		3,747	3,747	3,828	3,756		(9)		(9)		3,747				131	09/25/2034	1.A FM
61748H-EF-4	MSM 2004-8AR	09/01/2026	MBS PAYDOWN		2,077	2,077	2,108	2,079		(2)		(2)		2,077				72	10/25/2034	1.A FM
61748H-HE-4	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		8,350	8,350	8,473	8,363		(13)		(13)		8,350				295	01/25/2035	1.A FM
61748H-PB-1	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		6,014	6,014	3,044	2,976						2,976		3,038	3,038	233	11/25/2035	1.A FM
61749E-AD-9	MORGAN STANLEY MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		13,393	13,393	3,159	3,159						3,159		10,234	10,234	91	10/25/2036	1.A FM
61749E-AE-7	MORGAN STANLEY MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		3,869	3,869	904	904						904		2,966	2,966	26	10/25/2036	1.A FM
61749E-AH-0	MORGAN STANLEY MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		4,449	4,449	1,322	1,322						1,322		3,127	3,127	30	10/25/2036	1.A FM
61750Y-AB-5	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		5,173	5,173	1,053	1,053						1,053		4,120	4,120	42	11/25/2036	1.A FM
61750Y-AD-1	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		8,421	8,421	1,769	1,769						1,769		6,652	6,652	68	11/25/2036	1.A FM
61750Y-AE-9	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		1,203	1,203	248	248						248		955	955	10	11/25/2036	1.A FM
61750Y-AJ-8	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		2,287	2,287	478	478						478		1,809	1,809	18	11/25/2036	1.A FM
61751D-AE-4	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		4,542	4,542	1,365	1,365						1,365		3,177	3,177	23	10/25/2046	1.A FM
61751J-AH-4	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		22,851	22,851	7,637	7,637						7,637		15,214	15,214	192	02/25/2047	1.A FM
61751J-AJ-0	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		22,851	22,851	7,598	7,598						7,598		15,253	15,253	192	02/25/2047	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		3,746	3,746	1,333	1,333						1,333		2,413	2,413	33	01/25/2047	1.A FM
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		8,363	8,363	2,887	2,887						2,887		5,477	5,477	74	01/25/2047	1.A FM
61752R-AM-4	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		7,530	7,530	2,108	2,108						2,108		5,423	5,423	66	01/25/2047	1.A FM
61771Q-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		199,805	199,805	207,298	200,192		(387)		(387)		199,805				3,201	12/27/2050	1.A
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		282,670	282,670	286,292	282,824		(154)		(154)		282,670				4,761	03/27/2051	1.A
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		197,737	197,737	200,456	197,856		(119)		(119)		197,737				3,290	05/25/2051	1.A
61776X-AD-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		274,207	274,207	271,850	274,207						274,207				10,324	09/25/2054	1.A
61778L-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		33,550	33,550	33,799	33,583		(33)		(33)		33,550				1,217	05/25/2070	1.D FE
61778X-AD-1	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		268,069	268,069	268,068	268,069						268,069				9,758	07/25/2070	1.C
61778X-AE-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		250,684	250,684	253,661			(338)		(338)		250,684				8,146	07/25/2070	1.E
61779B-AD-8	MSRM 2025-NQM5	09/01/2026	MBS PAYDOWN		44,552	44,552	44,591	44,558		(6)		(6)		44,552				1,691	07/25/2070	1.B
61779B-AE-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		116,655	116,655	116,653	116,655						116,655				4,546	07/25/2070	1.B
61779J-AD-1	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		15,626	15,626	15,611	15,611		15		15		15,626				536	09/25/2070	1.C
61779K-AD-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		16,910	16,910	16,887	16,885		25		25		16,910				559	09/25/2070	1.B
61779V-AD-4	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		17,719	17,719	17,719	17,719						17,719				613	09/25/2070	1.D FE
61790V-AA-5	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		1,199,131	1,199,131	1,199,114	1,199,131						1,199,131				45,556	03/25/2070	1.A
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		235,036	235,036	235,109	235,049		(13)		(13)		235,036				9,236	03/25/2070	1.D
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		263,319	263,319	263,315	263,319						263,319				10,710	03/25/2070	1.E
617919-AF-2	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/25/2026	MBS PAYDOWN		44,684	44,684	44,684			128		128		44,684				218	06/25/2071	1.D FE
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		162,350	162,350	162,348	162,350						162,350				6,749	11/25/2069	1.B
617941-AA-7	MSRM 2025-NQM2	09/01/2026	MBS PAYDOWN		2,577,451	2,577,451	2,577,401	2,577,451						2,577,451				93,016	01/27/2070	1.A
617941-AD-1	MSRM 2025-NQM2	09/01/2026	MBS PAYDOWN		298,990	298,990	298,988	298,990						298,990				11,122	01/27/2070	1.B
617941-AE-9	MSRM 2025-NQM2	09/01/2026	MBS PAYDOWN		613,445	613,445	613,444	613,445						613,445				24,015	01/27/2070	1.D
617950-AG-5	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		29,728	29,728	29,728							29,728				901	01/26/2071	1.G FE
617955-AF-6	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		53,520	53,520	53,520	53,520						53,520				1,868	11/25/2070	1.D FE
62956X-AA-9	NYMT 2024-INV1	09/01/2026	MBS PAYDOWN		491,736	491,736	491,731	491,736						491,736				17,624	06/25/2069	1.A FE
62956X-AB-7	NYMT 2024-INV1	09/01/2026	MBS PAYDOWN		253,897	253,897	253,898	253,897						253,897				9,629	06/25/2069	1.C FE
62956X-AC-5	NYMT 2024-INV1	09/01/2026	MBS PAYDOWN		188,171	188,171	188,168	188,171						188,171				7,326	06/25/2069	1.F FE
62957J-AC-5	NYMT 2025-INV2	09/01/2026	MBS PAYDOWN		103,713	103,713	103,711	103,713						103,713				3,365	10/25/2060	1.A FE
62957J-AF-8	NYMT 2025-INV2	09/01/2026	MBS PAYDOWN		45,087	45,087	45,087	45,087						45,087				1,537	10/25/2060	1.D FE
62957J-AG-6	NYMT 2025-INV2	09/01/2026	MBS PAYDOWN		67,639	67,639	67,638	67,639						67,639				2,395	10/25/2060	1.G FE
62957X-AE-0	NEW YORK MORTGAGE TRUST NYMT_26-INV2	09/01/2026	MBS PAYDOWN		98,273	98,273	98,272							98,273				2,237	04/25/2061	1.A FE
62957X-AF-7	NEW YORK MORTGAGE TRUST NYMT_26-INV2	09/01/2026	MBS PAYDOWN		48,829	48,829	48,828							48,829				1,142	04/25/2061	1.C FE
62957X-AG-5	NEW YORK MORTGAGE TRUST NYMT_26-INV2	09/01/2026	MBS PAYDOWN		83,434	83,434	83,433							83,434				2,005	04/25/2061	1.F FE
64352V-EF-4	NEW CENTURY HOME EQUITY LOAN TRUST NCHET	09/01/2026	MBS PAYDOWN		136	136	139	137		(1)		(1)		136				5	11/25/2033	1.A FM
64352V-GK-1	NEW CENTURY HOME EQUITY LOAN T	09/01/2026	MBS PAYDOWN		26,516	26,516	22,082	22,001						22,001		4,515	4,515	745	08/25/2034	1.A FM
64790A-AF-4	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		63,575	63,575	63,575			1		1		63,575				1,271	02/25/2066	1.C FE
64790A-AG-2	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		120,265	120,265	120,263			1		1		120,265				2,475	02/25/2066	1.F FE
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		359,408	359,408	359,407	359,408						359,408				13,266	04/27/2065	1.A
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		375,048	375,048	375,042	375,048						375,048				14,336	04/27/2065	1.B
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		82,229	82,229	82,228	82,229						82,229				3,152	05/26/2065	1.C
64832L-AG-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		19,959	19,959	19,959							19,959				603	11/25/2065	1.F FE
649603-AQ-0	NEW YORK MORTGAGE TRUST	07/01/2026	MBS PAYDOWN			20,225	17,988											475	05/25/2036	3.A FM
65536V-AC-1	NOMURA ASSET ACCEPTANCE CORPOR	09/01/2026	MBS PAYDOWN		50,139	50,139	11,645	11,645						11,645		38,494	38,494	468	08/25/2036	1.A FM
65537B-AC-4	NAA 2006-WF1	09/01/2026	MBS PAYDOWN		20,236	20,236	5,343	5,343						5,343		14,893	14,893	163	06/25/2036	1.A FM
65537B-AF-7	NAA 2006-WF1	09/01/2026	MBS PAYDOWN		13,245	13,245	3,479	3,479						3,479		9,766	9,766	106	06/25/2036	1.A FM
67120V-AB-1	ONSLOW BAY FINANCIAL LLC OBX_25-NQM2	09/01/2026	MBS PAYDOWN		120,105	120,105	120,105	120,105						120,105				4,592	11/25/2064	1.A
67120Y-AC-3	NYMT 2025-INV1	09/01/2026	MBS PAYDOWN		1,242,062	1,242,062	1,242,057	1,242,062						1,242,062				44,662	04/26/2060	1.A FE
67120Y-AD-1	NYMT 2025-INV1	09/01/2026	MBS PAYDOWN		168,212	168,212	168,210	168,212						168,212				6,275	04/26/2060	1.D FE
67120Y-AE-9	NYMT 2025-INV1	09/01/2026	MBS PAYDOWN		335,457	335,457	335,457	335,457						335,457				12,853	04/26/2060	1.G FE
67121D-AC-8	ONSLOW BAY FINANCIAL LLC OBX_25-NQM7	09/01/2026	MBS PAYDOWN		218,231	218,231	219,050			(16)		(16)		218,231				2,511	05/25/2055	1.F FE
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		5,279,268	5,279,268	5,279,194	5,279,268						5,279,268				196,239	03/25/2065	1.A FE
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		476,129	476,129	476,120	476,129						476,129				18,185	03/25/2065	1.C FE
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		512,138	512,138	512,133	512,138						512,138				20,436	03/25/2065	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67125E-AJ-7	ONSLOW BAY FINANCIAL LLC OBX_26-R3	09/01/2026	MBS PAYDOWN		628,513	628,513	628,504			670		670		628,513				4,803	07/25/2063	1.F FE
673916-AA-0	OBX 2025-NQM9	09/01/2026	MBS PAYDOWN		2,805,062	2,805,062	2,805,019	2,805,062						2,805,062				105,849	01/26/2065	1.A
673916-AB-8	OBX 2025-NQM9	09/01/2026	MBS PAYDOWN		299,730	299,730	299,726	299,730						299,730				11,614	01/26/2065	1.B
673916-AC-6	OBX 2025-NQM9	09/01/2026	MBS PAYDOWN		438,629	438,629	438,626	438,629						438,629				17,441	01/26/2065	1.B
67448U-AC-6	OBX 2025-NQM6	09/01/2026	MBS PAYDOWN		254,599	254,599	253,097	254,276		323		323		254,599				9,402	03/25/2065	1.C
67449D-AC-3	OBX TRUST OBX_24-NQM15	09/01/2026	MBS PAYDOWN		7,481	7,481	7,507	7,487		(6)		(6)		7,481				276	10/27/2064	1.B
67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		1,064,866	1,064,866	1,093,724	1,066,285		(1,419)		(1,419)		1,064,866				19,078	09/25/2051	1.A FE
67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		18,546	18,546	18,690	18,553		(7)		(7)		18,546				346	09/25/2051	1.D FE
67647M-CE-7	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		4,280	4,280	4,250	4,279		1		1		4,280				80	09/25/2051	1.G FE
67647M-CF-4	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		2,853	2,853	2,520	2,847		6		6		2,853				53	09/25/2051	2.C FE
67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		1,662,587	1,662,587	1,703,892	1,664,416		(1,829)		(1,829)		1,662,587				31,247	01/25/2052	1.A FE
67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		22,451	22,451	22,337	22,448		3		3		22,451				439	01/25/2052	1.D FE
67647U-EJ-6	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		4,911	4,911	4,814	4,907		4		4		4,911				96	01/25/2052	1.G FE
67647U-EL-1	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		4,420	4,420	3,924	4,411		9		9		4,420				86	01/25/2052	2.C FE
67648A-BA-1	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		1,625,752	1,625,752	1,658,267	1,627,550		(1,798)		(1,798)		1,625,752				27,637	05/25/2051	1.A FE
67648A-CD-4	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		42,800	42,800	42,218	42,779		21		21		42,800				727	05/25/2051	1.D FE
67648A-CE-2	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		10,067	10,067	9,786	10,056		11		11		10,067				171	05/25/2051	1.G FE
67648A-CF-9	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		6,016	6,016	5,239	5,999		17		17		6,016				102	05/25/2051	2.C FE
68403B-AD-7	OPTION ONE MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		13,306	13,306	13,306	13,306						13,306				290	03/25/2037	1.A FM
68403B-AG-0	OPTION ONE MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		5,213	5,213	5,213	5,213						5,213				114	03/25/2037	1.A FM
69121P-CK-7	OWNIT MORTGAGE LOAN ASSET-BACK	09/01/2026	MBS PAYDOWN		37,426	37,426	10,419	10,419						10,419		27,007	27,007	481	12/26/2035	1.A FM
69335Q-AK-9	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		196	196	193	195		1		1		196				25	07/18/2036	1.A FM
69335Q-AL-7	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN			7,264	203											1,453	07/18/2036	1.A FM
69335V-AL-6	PHMMC MORTGAGES PASS THROUGH SERT	09/01/2026	MBS PAYDOWN		4,509	5,379	2,750	4,509						4,509				184	10/18/2036	1.A FM
69335Y-AP-1	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		3,640	3,640	3,689	3,647		(7)		(7)		3,640				153	12/18/2036	1.A FM
69336Q-AL-6	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		4,430	4,803	3,357	4,430						4,430				126	07/18/2037	1.A FM
69336R-AZ-3	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		1,116	1,116	884	884						884		232	232	37	06/18/2035	1.A FM
69336R-BR-0	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		202	603	613	230		(28)		(28)		202				22	07/18/2035	1.A FM
69336R-CC-2	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		43,624	43,624	39,462	43,492		132		132		43,624				1,369	08/18/2035	1.A FM
69336R-CF-5	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		3,347	4,246	624	3,347						3,347				132	08/18/2035	1.A FM
69336R-CX-6	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		3,397	3,667	2,072	3,397						3,397				134	11/18/2035	1.A FM
69336R-DP-2	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		6,834	6,834	6,754	6,830		4		4		6,834				217	04/18/2036	1.A FM
69336R-DQ-0	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		1,745	5,561	3,412	1,745						1,745				176	04/18/2036	1.A FM
69337A-AL-0	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		9,358	9,358	9,385	9,358						9,358				325	02/18/2037	1.A FM
69337A-AM-8	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		2,645	3,672	3,250	2,645						2,645				128	02/18/2037	1.A FM
69337G-AK-9	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		5,586	5,586	5,558	5,584		2		2		5,586				188	05/18/2037	1.A FM
69337G-AL-7	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		8,738	9,816	5,673	8,738						8,738				330	05/18/2037	1.A FM
69337N-AG-3	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		2,094	2,094	2,086	2,094						2,094				62	06/18/2037	1.A FM
69337N-AH-1	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		8,223	8,745	5,146	8,223						8,223				259	06/18/2037	1.A FM
69337R-AG-4	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		7,770	9,715	2,927	7,770						7,770				251	09/18/2037	1.A FM
69337V-AE-0	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN			7,671	5,900											303	12/18/2037	1.A FM
69375B-AA-5	PSMC_19-3	09/01/2026	MBS PAYDOWN		23,980	23,980	24,175	23,998		(18)		(18)		23,980				496	11/26/2049	1.A
69382F-AA-7	PRKCM TRUST PRKCM_25-HOME1	09/01/2026	MBS PAYDOWN		1,437,657	1,437,657	1,437,634	1,437,657						1,437,657				51,202	02/25/2060	1.A FE
69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1	09/01/2026	MBS PAYDOWN		255,584	255,584	255,580	255,584						255,584				9,352	02/25/2060	1.C FE
69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1	09/01/2026	MBS PAYDOWN		293,921	293,921	293,918	293,921						293,921				11,329	02/25/2060	1.F FE
69382N-AB-8	PRPM LLC PRPM_25-NQM3	09/01/2026	MBS PAYDOWN		186,560	186,560	186,558	186,560						186,560				7,229	05/27/2070	1.C FE
69383Y-AE-7	PRKCM TRUST PRKCM_26-AFC2	09/01/2026	MBS PAYDOWN		97,811	97,811	97,809			1		1		97,811				2,060	04/25/2061	1.A FE
69383Y-AF-4	PRKCM TRUST PRKCM_26-AFC2	09/01/2026	MBS PAYDOWN		108,161	108,161	108,160			1		1		108,161				2,364	04/25/2061	1.C FE
69384W-AD-2	PRKCM TRUST PRKCM_26-AFC6	09/25/2026	MBS PAYDOWN		45,969	45,969	45,880			85		85		45,969				234	09/26/2061	1.A FE
69384W-AE-0	PRKCM TRUST PRKCM_26-AFC6	09/25/2026	MBS PAYDOWN		160,882	160,882	160,879			267		267		160,882				819	09/26/2061	1.A FE
69385A-AE-7	PRKCM TRUST PRKCM_26-AFC5	09/01/2026	MBS PAYDOWN		118,844	118,844	118,843			83		83		118,844				925	08/25/2061	1.A FE
69392Y-AD-8	PRKCM_25-AFC1	09/01/2026	MBS PAYDOWN		148,391	148,391	148,389	148,391						148,391				5,351	10/25/2060	1.B
69392Y-AE-6	PRKCM_25-AFC1	09/01/2026	MBS PAYDOWN		161,835	161,835	161,834	161,835						161,835				5,949	10/25/2060	1.F
69393Q-AE-2	PRP ADVISORS LLC PRPM_26-R1	09/01/2026	MBS PAYDOWN		1,223,900	1,223,900	1,203,040			196		196		1,223,900				12,720	01/25/2068	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693930-AF-9	PRP ADVISORS LLC PRPM_26-R1	09/01/2026	MBS PAYDOWN		181,137	181,137	177,505			94		94		181,137				1,883	01/25/2068	1.C FE
693930-AG-7	PRP ADVISORS LLC PRPM_26-R1	09/01/2026	MBS PAYDOWN		241,157	241,157	235,361			135		135		241,157				2,506	01/25/2068	1.F FE
693983-AB-4	PRPM 2025-NQM2	09/01/2026	MBS PAYDOWN		147,891	147,891	147,890	147,891						147,891				5,802	04/25/2070	1.B
693983-AC-2	PRPM 2025-NQM2	09/01/2026	MBS PAYDOWN		192,955	192,955	192,952	192,955						192,955				7,831	04/25/2070	1.C
73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2	09/25/2026	MBS PAYDOWN		115,559	115,559	115,207	115,044		515		515		115,559				4,565	10/25/2055	1.G FE
73072J-AA-6	POINT SECURITIZATION TRUST PNT_26-1	09/25/2026	MBS PAYDOWN		108,848	108,848	107,905			531		531		108,848				3,226	02/25/2056	1.G FE
74277J-AB-5	PRKCM_25-AFC2	09/01/2026	MBS PAYDOWN		28,572	28,572	28,520	28,568		4		4		28,572				960	12/27/2060	1.A FE
74277J-AC-3	PRKCM_25-AFC2	09/01/2026	MBS PAYDOWN		314,294	314,294	314,289	314,294						314,294				10,558	12/27/2060	1.A FE
74277J-AD-1	PRKCM_25-AFC2	09/01/2026	MBS PAYDOWN		179,226	179,226	179,225	179,226						179,226				6,204	12/27/2060	1.C Z
74277J-AE-9	PRKCM_25-AFC2	09/01/2026	MBS PAYDOWN		103,899	103,899	103,898	103,899						103,899				3,667	12/27/2060	1.F Z
74936R-AA-2	RCKT MORTGAGE TRUST RCKT_21-2	09/01/2026	MBS PAYDOWN		231,204	231,204	233,841	231,330		(126)		(126)		231,204				3,998	06/26/2051	1.A
74958X-AF-1	RESIDENTIAL FUNDING MTG SEC I	09/01/2026	MBS PAYDOWN		2,061	1,944	1,194	1,136						1,136		925	925	76	04/25/2037	1.A FM
760985-E6-4	RESIDENTIAL ASSET MORTGAGE PRO	09/01/2026	MBS PAYDOWN		3,468	3,519	3,377	3,442		26		26		3,468				165	04/25/2031	3.A FM
760985-JL-6	RESIDENTIAL ASSET MORTGAGE PROD	09/01/2026	MBS PAYDOWN		20,303	20,303	20,299	20,303						20,303				599	03/25/2032	1.A FM
76110W-B2-1	RESIDENTIAL ASSET SECURITIES C	09/01/2026	MBS PAYDOWN		298	298	282	282						282		16	16	9	08/25/2034	1.A FM
76111X-RC-9	RESIDENTIAL FUNDING MTG SEC I	09/01/2026	MBS PAYDOWN		10,107	10,107	8,972	10,062		45		45		10,107				371	12/25/2034	2.C FM
76111X-TE-3	RESIDENTIAL FUNDING MTG SEC I	09/01/2026	MBS PAYDOWN		691	778	777	691						691				21	03/25/2035	5.C FM
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I	09/01/2026	MBS PAYDOWN		20,612	21,582	21,831	20,791		(179)		(179)		20,612				816	06/25/2035	5.C FM
76111X-ZW-6	RESIDENTIAL FUNDING MTG SEC I RF	09/01/2026	MBS PAYDOWN		26,943	32,925	25,249	26,943						26,943				1,388	11/25/2035	2.C FM
78438N-AC-1	SG RESIDENTIAL MORTGAGE TRUST SGR_26-2	09/01/2026	MBS PAYDOWN		226,364	226,364	226,361			3		3		226,364				4,816	04/26/2066	1.A FE
78438N-AG-2	SG RESIDENTIAL MORTGAGE TRUST SGR_26-2	09/01/2026	MBS PAYDOWN		178,131	178,131	178,129			2		2		178,131				3,937	04/26/2066	1.C FE
78438N-AH-0	SG RESIDENTIAL MORTGAGE TRUST SGR_26-2	09/01/2026	MBS PAYDOWN		248,202	248,202	248,199			3		3		248,202				5,638	04/26/2066	1.F FE
80262B-AA-8	SAN 2025-NQM1	09/01/2026	MBS PAYDOWN		1,949,920	1,949,920	1,949,906	1,949,920						1,949,920				71,245	01/26/2065	1.A
80262B-AB-6	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	09/01/2026	MBS PAYDOWN		39,930	39,930	39,930	39,930						39,930				1,513	01/26/2065	1.A
80262B-AC-4	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	09/01/2026	MBS PAYDOWN		120,905	120,905	120,905	120,905						120,905				4,743	01/26/2065	1.B
80263B-AD-8	SAN 2025-NQM2	09/01/2026	MBS PAYDOWN		128,159	128,159	128,158	128,159						128,159				5,040	02/25/2065	1.C
80263B-AE-9	SAN 2025-NQM4	09/01/2026	MBS PAYDOWN		243,556	243,556	243,553	243,556						243,556				9,013	07/27/2065	1.F FE
80264S-AG-6	SAN_26-NQSM1	09/01/2026	MBS PAYDOWN		572,880	572,880	572,876			539		539		572,880				5,742	10/26/2065	1.F FE
80265D-AD-5	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	09/01/2026	MBS PAYDOWN		18,009	18,009	18,009	18,009						18,009				666	11/25/2065	1.C FE
80265D-AE-3	SANTANDER MORTGAGE ASSET RECEIVABLE TRUS	09/01/2026	MBS PAYDOWN		44,688	44,688	44,688	44,688						44,688				1,683	11/25/2065	1.F FE
805564-MG-3	SAXON ASSET SECURITIES TRUST	09/01/2026	MBS PAYDOWN		13,291	13,291	13,291	13,291						13,291				179	05/25/2031	1.A FM
805564-QA-2	SAXON ASSET SECURITIES TRUST	09/01/2026	MBS PAYDOWN		11,450	11,450	11,391	11,450						11,450				186	08/25/2035	1.A FM
81375W-HK-5	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		16,286	16,286	11,082	11,082						11,082		5,205	5,205	314	01/25/2036	1.A FM
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1	09/01/2026	MBS PAYDOWN		662,357	662,357	661,219	662,073		284		284		662,357				25,798	10/26/2054	1.A
816940-AD-2	SEMT 2026-MED1	09/01/2026	MBS PAYDOWN		384,686	384,686	380,466			870		870		384,686				8,102	04/25/2056	1.A FE
81744H-AF-0	SEQUOIA MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		1,493	1,493	1,097	1,096						1,096		397	397	50	01/20/2047	1.A FM
81745J-AA-6	SEMT_13-11	09/01/2026	MBS PAYDOWN		58,305	58,305	55,827	58,161		144		144		58,305				1,486	09/25/2043	1.A
81747B-BA-0	SEQUOIA MORTGAGE TRUST SEMT_18-1	09/01/2026	MBS PAYDOWN		576,301	576,301	587,499	577,029		(728)		(728)		576,301				13,648	01/27/2048	1.A FE
81747B-CC-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	09/01/2026	MBS PAYDOWN		49,441	49,441	49,048	49,430		11		11		49,441				1,175	01/27/2048	1.A FE
81747B-CD-3	SEQUOIA MORTGAGE TRUST SEMT_18-1	09/01/2026	MBS PAYDOWN		49,717	49,717	47,489	49,704		13		13		49,717				1,181	01/27/2048	1.B FE
81747B-CL-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	09/01/2026	MBS PAYDOWN		60,687	60,687	61,248	60,706		(19)		(19)		60,687				1,442	01/27/2048	1.A FE
81747F-BA-1	SEQUOIA MORTGAGE TRUST SEMT_18-4	09/01/2026	MBS PAYDOWN		551,535	551,535	552,035	551,557		(22)		(22)		551,535				13,118	04/27/2048	1.A FE
81747F-CC-6	SEQUOIA MORTGAGE TRUST SEMT_18-4	09/01/2026	MBS PAYDOWN		107,920	107,920	105,945	107,871		49		49		107,920				2,578	04/27/2048	1.A FE
81747F-CD-4	SEQUOIA MORTGAGE TRUST SEMT_18-4	09/01/2026	MBS PAYDOWN		70,751	70,751	68,487	70,690		61		61		70,751				1,690	04/27/2048	1.A FE
81747F-CE-2	SEQUOIA MORTGAGE TRUST SEMT_18-4	09/01/2026	MBS PAYDOWN		71,072	71,072	66,602	70,975		97		97		71,072				1,698	04/27/2048	1.A FE
81747K-AA-1	SEQUOIA MORTGAGE TRUST SEMT_21-1	09/01/2026	MBS PAYDOWN		53,196	53,196	55,448	53,299		(103)		(103)		53,196				872	03/27/2051	1.A
81747W-EJ-2	SEMT 2018-7 B3	09/01/2026	MBS PAYDOWN		1,403	1,403	1,390	1,403						1,403				40	09/25/2048	1.A
81748D-CC-0	SEQUOIA MORTGAGE TRUST SEMT_20-5	09/01/2026	MBS PAYDOWN		37,480	37,480	38,139	37,505		(24)		(24)		37,480				668	01/25/2051	1.C FE
81748D-CD-8	SEQUOIA MORTGAGE TRUST SEMT_20-5	09/01/2026	MBS PAYDOWN		12,668	12,668	12,656	12,667						12,668				226	01/25/2051	1.F FE
81748D-CE-6	SEQUOIA MORTGAGE TRUST SEMT_20-5	09/01/2026	MBS PAYDOWN		9,925	9,925	9,390	9,907		18		18		9,925				177	01/25/2051	2.B FE
81748D-CH-9	SEQUOIA MORTGAGE TRUST SEMT_20-5	09/01/2026	MBS PAYDOWN		1,954,237	1,954,237	2,015,684	1,957,619		(3,382)		(3,382)		1,954,237				34,333	01/25/2051	1.A FE
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20-2	09/01/2026	MBS PAYDOWN		29,044	29,044	29,761	29,097		(53)		(53)		29,044				708	03/25/2050	1.A
81748M-AA-6	SEQUOIA MORTGAGE TRUST SEMT_20-1	09/01/2026	MBS PAYDOWN		36,486	36,486	37,324	36,519		(33)		(33)		36,486				830	02/25/2050	1.A
81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3	09/01/2026	MBS PAYDOWN		246,059	246,059	250,288	246,233		(174)		(174)		246,059				4,015	05/25/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5	09/01/2026	MBS PAYDOWN		162,719	162,719	164,397	162,801		(82)		(82)		162,719				2,715	07/25/2051	1.A
81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		2,898,142	2,898,142	2,968,750	2,900,148		(2,007)		(2,007)		2,898,142				51,044	11/27/2051	1.A FE
81749A-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		24,872	24,872	25,282	24,890		(17)		(17)		24,872				442	11/27/2051	1.C FE
81749A-CE-1	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		13,567	13,567	13,588	13,568		(2)		(2)		13,567				241	11/27/2051	1.F FE
81749A-CF-8	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		15,828	15,828	15,621	15,822		6		6		15,828				281	11/27/2051	2.B FE
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22-1	09/01/2026	MBS PAYDOWN		494,687	494,687	482,165	494,187		500		500		494,687				7,870	02/26/2052	1.A
81749H-AA-6	SEQUOIA MORTGAGE TRUST SEMT_24-2	09/01/2026	MBS PAYDOWN		412,336	412,336	411,885	412,316		20		20		412,336				16,828	03/25/2054	1.A
81749N-AB-1	SEMT 2024-8	09/01/2026	MBS PAYDOWN		711,572	711,572	705,346	709,263		2,309		2,309		711,572				27,459	09/25/2054	1.A
81749P-AC-4	SEMT 2024-9	09/01/2026	MBS PAYDOWN		915,614	915,614	911,036	913,714		1,900		1,900		915,614				30,440	10/26/2054	1.A
81750G-AE-6	SEQUOIA MORTGAGE TRUST SEMT_26-HYB1	09/01/2026	MBS PAYDOWN		431,638	431,638	423,657			604		604		431,638				8,334	04/25/2056	1.A FE
81751J-AE-9	SEQUOIA MORTGAGE TRUST SEMT_26-HYB2	09/01/2026	MBS PAYDOWN		828,647	828,647	802,788			166		166		828,647				7,454	07/25/2056	1.A FE
81880N-AG-9	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	09/01/2026	MBS PAYDOWN		53,485	53,485	53,484	53,485						53,485				1,830	12/25/2065	1.C FE
81880N-AH-7	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	09/01/2026	MBS PAYDOWN		35,235	35,235	35,234	35,235						35,235				1,229	12/25/2065	1.F FE
84863C-AA-1	SPLTO 2026-1	09/01/2026	MBS PAYDOWN		225,789	225,793	223,293			100		100		225,789				3,689	06/26/2056	1.G FE
848948-AA-3	SPLITERO TRUST SPLTO_25-1	09/01/2026	MBS PAYDOWN		381,925	381,925	379,110	149,859		258		258		381,925				11,031	12/27/2055	1.G FE
863579-UU-0	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		4,817	4,817	3,869	2,497						2,497		2,321	2,321	146	07/25/2035	1.A FM
863579-VS-4	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		48,769	48,769	33,583	18,568						18,568		30,200	30,200	1,448	08/25/2035	1.A FM
863579-XV-5	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		5,024	5,024	4,039	3,167						3,167		1,858	1,858	171	09/25/2035	1.A FM
863579-Y3-6	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		2,409	2,409	787									2,409	2,409	70	04/25/2036	1.A FM
86358R-XY-8	STRUCTURED ASSET SECURITIES CORPORATION	09/01/2026	MBS PAYDOWN		1,744	1,744	1,758	1,744						1,744				39	02/25/2032	5.B GI
86359A-ME-0	STRUCTURED ASSET SECURITIES CORPORATION	09/01/2026	MBS PAYDOWN		2,828	2,828	2,705	2,828						2,828				63	04/25/2031	5.B GI
86359A-WR-0	STRUCTURED ASSET SECURITIES CORPORATION	09/01/2026	MBS PAYDOWN		35,313	35,313	34,496	34,490						34,490		823	823	789	01/25/2031	5.B GI
86359B-MW-8	WELLS FARGO HOME EQUITY TRUST WFHET_04-1	09/25/2026	MBS PAYDOWN		61,582	61,582	52,999	61,562		20		20		61,582				1,784	04/25/2034	1.A FM
86359B-WR-8	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		37,121	37,121	36,035	37,121						37,121				1,022	07/25/2034	1.A FM
86362T-AF-4	STRUCTURED ADJUSTABLE RATE MO	09/01/2026	MBS PAYDOWN		12,717	12,717	7,054	1,004						1,004		11,713	11,713	338	02/25/2037	1.A FM
872225-AD-9	TBW MORTGAGE BACKED PASS THRO	09/01/2026	MBS PAYDOWN		31,944	31,944	31,691	31,944						31,944				567	11/25/2036	1.A FM
872225-AH-0	TBW MORTGAGE BACKED PASS THRO	09/01/2026	MBS PAYDOWN		1,335	1,335	1,330	1,335		1		1		1,335				57	11/25/2036	3.B FM
87222P-AD-5	TBW MORTGAGE BACKED PASS THROU	09/01/2026	MBS PAYDOWN		4,583	4,583	887	887						887		3,696	3,696	30	01/25/2037	1.A FM
91530V-AA-7	UNLOCK HEA TRUST UNLOK_26-1	09/01/2026	MBS PAYDOWN		167,677	167,677	164,077			87		87		167,677				2,945	06/25/2042	1.G FE
924925-AE-0	VERUS 2024-7	09/01/2026	MBS PAYDOWN		421,459	421,459	419,418	420,559		900		900		421,459				15,711	09/25/2069	1.A
924928-AA-2	VERUS SECURITIZATION TRUST VERUS_25-3	09/01/2026	MBS PAYDOWN		211,470	211,470	211,467	211,470						211,470				7,968	05/27/2070	1.A
924928-AB-0	VERUS SECURITIZATION TRUST VERUS_25-3	09/01/2026	MBS PAYDOWN		52,868	52,868	52,868	52,868						52,868				2,046	05/27/2070	1.B
924928-AC-8	VERUS SECURITIZATION TRUST VERUS_25-3	09/01/2026	MBS PAYDOWN		61,705	61,705	61,705	61,705						61,705				2,451	05/27/2070	1.D
92540V-AA-3	VERUS 2025-2	09/01/2026	MBS PAYDOWN		2,255,513	2,255,513	2,255,506	2,255,513						2,255,513				81,726	03/25/2070	1.A
92540V-AE-5	VERUS 2025-2	09/01/2026	MBS PAYDOWN		210,315	210,315	210,464	74,817		(27)		(27)		210,315				4,294	03/25/2070	1.B
92922F-Q4-3	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		10,323	10,323	10,323	10,323						10,323				372	08/25/2035	3.A FM
92922F-Q5-0	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		2,217	2,217	2,236	2,217						2,217				80	08/25/2035	3.A FM
92925G-AA-1	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		11,631	36,948	25,729	11,631						11,631				852	12/25/2036	1.A FM
92925V-AM-2	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		14,572	14,667	10,361	14,572						14,572				367	02/25/2037	1.A FM
92990G-AF-0	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		7,484	7,520	4,979	168						168		7,316	7,316	214	05/26/2037	1.A FM
93362F-AB-9	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		22,432	23,248	20,190	22,432						22,432				663	08/25/2046	1.A FM
933634-AF-4	WAMU 2007-HY3 3A2	09/01/2026	MBS PAYDOWN		15,322	15,439	12,677	14,497						14,497		825	825	402	03/25/2037	1.A FM
933636-AC-6	WAMU 2007-HY4	09/01/2026	MBS PAYDOWN		2,021	2,350	1,695	1,479						1,479		542	542	59	04/25/2037	1.A FM
933637-AJ-9	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		2,537	2,729	2,062	2,537						2,537				61	01/25/2037	1.A FM
93363B-AG-6	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		4,570	5,073	3,746	4,570						4,570				148	08/25/2036	1.A FM
93363N-AB-1	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		16,188	14,546	10,001	16,188						16,188				436	10/25/2036	1.A FM
93363N-AF-2	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		6,531	4,942	3,453	5,447						5,447		1,084	1,084	132	10/25/2036	1.A FM
93363N-AM-7	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		24,458	24,463	18,631	22,201						22,201		2,257	2,257	577	10/25/2036	1.A FM
93363P-AK-6	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		8,400	8,993	6,794	8,400						8,400				230	11/25/2036	1.A FM
93934F-BL-5	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		2,685	2,957	2,912	2,685						2,685				111	08/25/2035	5.A FM
93934F-BQ-4	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		4,079	4,491	4,323	4,078		1		1		4,079				169	08/25/2035	5.A FM
93934F-CE-0	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		3,542	5,067	4,924	2,857	685			685		3,542				186	10/25/2035	4.C FM
93934F-CS-9	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		7,245	6,806	6,255	6,873						6,873		372	372	264	10/25/2035	2.B FM
93934F-EM-0	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		3,679	5,383	5,224	3,679						3,679				197	11/25/2035	3.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..93934F-LW-0	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		9,103	7,426	7,404	9,103						9,103				295	03/25/2036	4.C FM
..93936H-AP-1	WASHINGTON MUTUAL MORTGAGE PAS	09/01/2026	MBS PAYDOWN		639	639	465	211						211		428	428	23	04/25/2037	1.A FM
..94980G-AK-7	WELLS FARGO HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		590	590	597	597						597		(7)	(7)	19	04/25/2034	1.A FM
..94982D-AF-3	WELLS FARGO MORTGAGE BACKED SE	09/01/2026	MBS PAYDOWN		1,565	1,565	1,537	1,565						1,565				66	08/25/2035	1.A FM
..94983J-AC-6	WELLS FARGO MORTGAGE BACKED S	09/01/2026	MBS PAYDOWN		4,675	5,065	4,389	4,675						4,675				212	03/25/2036	1.A FM
..94983P-AG-3	WELLS FARGO MORTGAGE BACKED S	09/01/2026	MBS PAYDOWN		1,971	2,099	1,794	1,971						1,971				80	04/25/2036	1.A FM
..94983U-AB-3	WELLS FARGO MORTGAGE BACKED SECURITY	09/01/2026	MBS PAYDOWN		24,557	25,807	19,041	24,557						24,557				857	04/27/2037	1.A FM
..94984C-AE-6	WELLS FARGO MORTGAGE BACKED SE	09/01/2026	MBS PAYDOWN		12,665	12,733	12,561	12,665						12,665				464	08/25/2036	2.B FM
..94984M-AG-9	WELLS FARGO MORTGAGE BACKED S	09/01/2026	MBS PAYDOWN		84,709	84,714	72,842	68,719						68,719		15,990	15,990	3,118	10/25/2036	1.A FM
..94984U-AE-6	WELLS FARGO ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN			3,138	2,471											101	07/25/2037	1.A FM
..94984U-AL-0	WELLS FARGO ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		2,333	2,369	1,615	2,333						2,333				68	07/25/2037	1.A FM
..94985G-BB-1	WELLS FARGO ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		21,990	24,989	20,600	20,944						20,944		1,046	1,046	921	07/25/2037	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					126,936,724	127,145,801	126,324,689	104,685,881	992	(1,755)	5,848	(6,611)		126,124,808		811,916	811,916	3,862,281	XXX	XXX
..04022A-AC-7	ARES COMMERCIAL MORTGAGE TRUST ARES1_26-	08/15/2026	MBS PAYDOWN		145,051	145,051	145,051							145,051				1,309	05/15/2043	1.D FE
..04022A-AE-3	ARES COMMERCIAL MORTGAGE TRUST ARES1_26-	08/15/2026	MBS PAYDOWN		612,334	612,334	612,334							612,334				5,734	05/15/2043	1.G FE
..05492V-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	09/01/2026	MBS PAYDOWN		196,313	196,313	203,713	196,817		(504)		(504)		196,313				2,650	04/17/2053	1.A
..05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	07/01/2026	MBS PAYDOWN		855,813	855,813	860,491	855,936		(123)		(123)		855,813				12,441	07/15/2054	1.A
..05593J-AG-5	BMP 2024-MF23	08/05/2026	JP MORGAN SECURITIES LLC		5,617,842	5,632,000	5,641,121	4,250,609		(1,634)		(1,634)		5,637,440		14,697	14,697	184,764	06/17/2041	1.A
..05594L-AG-9	BX TRUST BX_25-JDI	08/15/2026	MBS PAYDOWN		861,746	861,746	861,746	861,746						861,746				35,300	11/17/2042	2.C FE
..05604F-AC-9	BWAY MORTGAGE TRUST BWAY_13-1515	09/01/2026	MBS PAYDOWN		261,222	261,222	267,751	261,222						261,222				6,008	03/10/2033	1.A
..05609R-AJ-3	BX TRUST BX_2021-BXMF	08/15/2026	MBS PAYDOWN		6,732,522	6,732,522	6,664,780	6,732,522						6,732,522				225,409	10/15/2038	1.A
..05609R-AL-8	BX TRUST BX_2021-BXMF	08/15/2026	MBS PAYDOWN		5,801,429	5,801,429	5,754,612	5,801,429						5,801,429				219,178	10/15/2038	1.A
..05610F-AD-9	BX 2022-AHP	09/15/2026	MBS PAYDOWN		1,248,100	1,248,100	1,228,346	1,245,707		2,393		2,393		1,248,100				54,672	01/18/2039	1.A
..05610F-AE-7	BX 2022-AHP	09/15/2026	MBS PAYDOWN		700,000	700,000	692,453	699,080		920		920		700,000				32,528	01/18/2039	1.C
..05619P-AE-6	BX_25-VOLT	08/03/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,638,665	5,667,000	5,667,000	5,667,000						5,667,000		(28,335)	(28,335)	219,790	12/15/2044	1.G FE
..05619P-AG-1	BX_25-VOLT	09/09/2026	BNP PARIBAS SECURITIES CORP		7,052,337	7,083,000	7,083,000	7,083,000						7,083,000		(30,663)	(30,663)	305,300	12/15/2044	2.C FE
..05620H-AE-1	BX_26-LP3	09/15/2026	MBS PAYDOWN		102,821	102,821	102,821							102,821				2,249	04/15/2043	1.G FE
..05620H-AG-6	BX_26-LP3	09/15/2026	MBS PAYDOWN		200,217	200,217	200,217							200,217				4,867	04/15/2043	2.C FE
..05625A-AE-1	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	09/15/2026	MBS PAYDOWN		717,472	717,472	715,678	715,735		1,737		1,737		717,472				30,343	03/15/2041	1.A
..05625A-AG-6	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	09/15/2026	MBS PAYDOWN		1,076,010	1,076,010	1,073,319	1,073,208		2,802		2,802		1,076,010				51,231	03/15/2041	1.A
..060352-AE-1	BANK_17-BNK6	09/01/2026	MBS PAYDOWN		348,186	348,186	353,749	348,521		(335)		(335)		348,186				6,787	07/16/2060	1.A
..06427D-AR-4	BANK OF AMERICA COMMERCIAL MORTG	09/01/2026	MBS PAYDOWN		2,060,760	2,060,760	2,083,461	2,060,959		(199)		(199)		2,060,760				47,416	02/17/2050	1.A
..06540Y-AB-5	BANK_20-BN28	09/01/2026	MBS PAYDOWN		138,785	138,785	141,452	138,942		(158)		(158)		138,785				1,593	03/15/2063	1.A
..06541R-AZ-6	BANK BANK_2019-BN20	09/01/2026	MBS PAYDOWN		74,370	74,370	80,151	74,822		(452)		(452)		74,370				1,408	12/17/2052	1.A
..06541T-AZ-2	BANK_20-BNK29	09/01/2026	MBS PAYDOWN		54,414	54,414	55,719	54,486		(73)		(73)		54,414				654	11/17/2053	1.A
..06644E-AB-4	BANK 2023-5YR1	09/01/2026	MBS PAYDOWN		2,800,018	2,800,018	2,827,963	2,831,552		(31,533)		(31,533)		2,800,018				121,179	04/17/2056	1.A
..08160J-AF-4	BENCHMARK MORTGAGE TRUST BMARK_19-B9	09/01/2026	MBS PAYDOWN		76,318	76,318	85,530	77,628		(1,310)		(1,310)		76,318				1,978	03/15/2052	1.A
..08160K-AF-1	BENCHMARK MORTGAGE TRUST BMARK_19-B15	09/01/2026	MBS PAYDOWN		139,056	139,056	150,544	139,997		(941)		(941)		139,056				2,645	12/16/2072	1.A
..08162Y-AG-7	BENCHMARK MORTGAGE TRUST BMARK_19-B14	09/01/2026	MBS PAYDOWN		147,725	147,725	160,824	148,784		(1,059)		(1,059)		147,725				2,904	12/15/2062	1.A
..123917-AG-1	BX TRUST BX_26-CIP	08/15/2026	MBS PAYDOWN		315,263	315,263	315,263							315,263				2,896	05/17/2038	2.C FE
..12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	09/15/2026	MBS PAYDOWN		511,906	511,906	510,626	510,488		1,418		1,418		511,906				20,155	08/15/2041	1.A
..12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	09/15/2026	MBS PAYDOWN		255,953	255,953	255,313	255,209		744		744		255,953				10,923	08/15/2041	1.A
..12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	09/15/2026	MBS PAYDOWN		127,976	127,976	127,657	127,587		389		389		127,976				5,884	08/15/2041	1.A
..12433C-AG-0	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	09/15/2026	MBS PAYDOWN		255,953	255,953	255,313	255,136		817		817		255,953				12,708	08/15/2041	1.E
..12433K-AG-2	BX TRUST BX_25-VLT6	09/10/2026	BARCLAYS CAPITAL		1,985,384	2,005,000	1,941,091	1,963,898		22,043		22,043		1,985,941		(558)	(558)	89,065	03/17/2042	1.A
..12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUST	07/01/2026	MBS PAYDOWN		275,816	275,816	278,570	275,816						275,816				4,756	11/15/2049	1.A
..12532A-AZ-2	CFCRE COMMERCIAL MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		17,801,288	17,801,288	18,334,052	17,829,705		(28,417)		(28,417)		17,801,288				349,691	11/15/2049	1.A
..12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		1,990,472	1,990,472	2,010,367	1,991,177		(705)		(705)		1,990,472				39,148	06/17/2050	1.A
..12594M-BC-1	COMM_16-COR1	09/01/2026	MBS PAYDOWN		14,629,246	14,629,246	15,196,218	14,667,341		(38,096)		(38,096)		14,629,246				292,574	10/13/2049	1.A
..12595V-AC-1	COMM MORTGAGE TRUST COMM_18-COR3	08/01/2026	MBS PAYDOWN		334,775	334,775	338,107	335,036		(260)		(260)		334,775				8,840	05/12/2051	1.A
..12597B-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19	07/01/2026	MBS PAYDOWN		682,161	682,161	688,981	682,515		(354)		(354)		682,161				10,994	09/17/2052	1.A
..12637U-AW-9	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16	08/01/2026	MBS PAYDOWN		4,771,351	4,771,351	4,914,487	4,777,284		(5,933)		(5,933)		4,771,351				107,814	11/18/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	07/01/2026	MBS PAYDOWN		1,607,416	1,607,416	1,623,478	1,608,596		(1,180)		(1,180)		1,607,416				36,555	04/17/2051	1.A
12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33	09/01/2026	MBS PAYDOWN		72,416	72,416	74,588	72,546		(131)		(131)		72,416				1,470	10/13/2043	1.A FE
17291C-BR-5	CITIGROUP COMMERCIAL MORTGAGE TR	08/01/2026	MBS PAYDOWN		4,542,101	4,542,101	4,678,111	4,547,906		(5,805)		(5,805)		4,542,101				78,992	08/12/2049	1.A
17291C-BT-1	CITIGROUP COMMERCIAL MORTGAGE TR	08/01/2026	MBS PAYDOWN		4,202,000	4,202,000	4,327,857	4,207,721		(5,721)		(5,721)		4,202,000				83,312	08/12/2049	1.A
17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		2,617	2,617	2,742	2,617						2,617				66	11/13/2048	1.A
17325D-AD-5	CITIGROUP COMMERCIAL MORTGAGE TR	09/01/2026	MBS PAYDOWN		20,815,284	20,815,284	21,189,643	20,825,220		(9,936)		(9,936)		20,815,284				397,049	10/13/2049	1.A
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE TR	08/01/2026	MBS PAYDOWN		3,537,720	3,537,720	3,573,030	3,537,720						3,537,720				60,490	11/18/2049	1.A
17325G-AD-8	CITIGROUP COMMERCIAL MORTGAGE TR	09/01/2026	MBS PAYDOWN		7,051,765	7,051,765	7,263,050	7,062,721		(10,956)		(10,956)		7,051,765				164,408	11/18/2049	1.A
17328C-AE-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	09/01/2026	MBS PAYDOWN		119,377	119,377	130,037	120,162		(785)		(785)		119,377				2,520	12/16/2072	1.A
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	09/01/2026	MBS PAYDOWN		13	13	13	13						13					11/13/2052	1.A
337964-AC-4	FIVE_23-V1	09/01/2026	MBS PAYDOWN		84,148	84,148	86,672	84,525		(377)		(377)		84,148				3,586	02/10/2056	1.A
35690A-AU-2	FREMF 2016-K58 C	09/01/2026	MBS PAYDOWN		100,000	100,000	106,969	100,825		(825)		(825)		100,000				2,858	09/27/2049	1.A
36251P-AD-6	GS MORTGAGE SECURITIES TRUST GSM	09/01/2026	MBS PAYDOWN		8,872,605	8,872,605	9,138,222	8,886,893		(14,288)		(14,288)		8,872,605				166,881	10/13/2049	1.A
36251P-AH-7	GS MORTGAGE SECURITIES TRUST GSM	09/01/2026	MBS PAYDOWN		11,187,697	11,187,697	11,471,193	11,180,220		(15,078)		(15,078)		11,187,697				263,367	10/13/2049	1.A
36251X-AR-8	GS MORTGAGE SECURITIES TRUST GSM	09/01/2026	MBS PAYDOWN		16,980,733	16,980,733	17,426,256	17,008,576		(27,842)		(27,842)		16,980,733				371,498	11/15/2049	1.A
36252H-AC-5	GSMSCII_17-GS5	09/01/2026	MBS PAYDOWN		6,006,292	6,006,292	6,144,571	6,016,018		(9,726)		(9,726)		6,006,292				119,489	03/11/2050	1.A
36253B-AU-7	GS MORTGAGE SECURITIES TRUST GSM	09/01/2026	MBS PAYDOWN		199,418	199,418	205,969	198,256						199,418				5,235	06/12/2047	1.A
40442A-AE-9	HOSPITALITY INVESTORS TRUST 2022-HI32 HI	07/15/2026	MBS PAYDOWN		1,369,260	1,369,260	1,362,402	1,369,362		(102)		(102)		1,369,260				59,709	07/15/2039	1.A
46590M-AR-1	JPMORGAN CHASE COMMERCIAL MORTGA	07/01/2026	MBS PAYDOWN		2,862,317	2,862,317	2,887,029	2,825,995		7,198		7,198		2,862,317				46,704	08/17/2049	1.A
46590R-AE-9	JPMORGAN CHASE COMMERCIAL MORTGA	08/01/2026	MBS PAYDOWN		9,237,394	9,237,394	9,359,640	9,230,881		6,513		6,513		9,237,394				165,060	08/17/2049	1.A
46644Y-AZ-3	JPMBB COMMERCIAL MORTGAGE SECURI	09/01/2026	MBS PAYDOWN		1,571,155	1,571,155	1,606,251	1,570,630		525		525		1,571,155				46,233	08/17/2048	1.A
46645U-AT-4	JPMORGAN CHASE COMMERCIAL MORTGA	09/01/2026	MBS PAYDOWN		770,180	770,180	795,725	771,763		(1,583)		(1,583)		770,180				21,074	12/17/2049	1.A
46646B-AJ-2	JPMDB COMMERCIAL MORTGAGE SECURI	09/01/2026	MBS PAYDOWN		9,988,196	9,988,196	10,139,861	9,894,880		(6,084)		(6,084)		9,988,196				202,327	12/17/2049	1.A
54910T-AJ-1	LSTAR COMMERCIAL MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		1,110,112	1,110,112	1,110,077	1,110,077		35		35		1,110,112				26,260	03/11/2050	1.A
55285A-AA-5	MF1 2022-FL9	09/17/2026	MBS PAYDOWN		502,328	502,328	501,072	502,664		(336)		(336)		502,328				23,137	06/22/2037	1.A FE
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST M	09/01/2026	MBS PAYDOWN		15,493,478	15,493,478	15,647,744	15,493,478						15,493,478				287,240	11/18/2049	1.A
61691G-AS-9	MORGAN STANLEY BAML TRUST MSBAM_	09/01/2026	MBS PAYDOWN		1,928,933	1,928,933	1,986,752	1,932,286		(3,354)		(3,354)		1,928,933				53,817	12/17/2049	1.A
61766C-AG-4	MORGAN STANLEY CAPITAL I TRUST M	09/01/2026	MBS PAYDOWN		67,651	67,651	69,679	67,651						67,651				1,756	03/17/2049	1.A
61766N-BB-0	MORGAN STANLEY BAML TRUST MSBAM_	08/01/2026	MBS PAYDOWN		5,033,360	5,033,360	5,183,986	5,038,618		(5,258)		(5,258)		5,033,360				90,190	09/17/2049	1.A
61766N-BE-4	MORGAN STANLEY BAML TRUST MSBAM_	09/01/2026	MBS PAYDOWN		28,600,000	28,600,000	29,457,394	28,632,506		(32,506)		(32,506)		28,600,000				627,852	09/17/2049	1.A
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBAM_	08/01/2026	MBS PAYDOWN		5,874,046	5,874,046	5,932,583	5,874,046						5,874,046				102,087	11/18/2049	1.A
61767F-BA-8	MORGAN STANLEY CAPITAL I TRUST M	07/01/2026	MBS PAYDOWN		2,792	2,792	2,849	2,793		(1)		(1)		2,792				45	08/17/2049	1.A
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST MSC_18-H3	09/01/2026	MBS PAYDOWN		1,192,866	1,192,866	1,222,081	1,198,120		(5,255)		(5,255)		1,192,866				35,427	07/17/2051	1.A
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	09/01/2026	MBS PAYDOWN		6,776	6,776	7,046	6,792		(16)		(16)		6,776				122	07/17/2052	1.A
62881K-AG-4	NATL_26-IND	09/15/2026	MBS PAYDOWN		685,595	685,595	687,240			(162)		(162)		685,595				11,466	06/15/2043	2.C FE
67653A-AS-5	OVLBC_26-1-A1	09/01/2026	MBS PAYDOWN		4,545,077	4,545,077	4,545,037			40		40		4,545,077				118,879	09/19/2057	1.A FE
74166X-AA-0	PRIMA CAPITAL LTD PRIMA_2021-X	07/25/2026	MBS PAYDOWN		21,872,794	21,872,794	21,775,710	21,826,601		46,194		46,194		21,872,794				306,219	12/26/2051	1.C FE
74167T-AA-8	PRIMA CAPITAL LTD PRIMA_20-8A	07/20/2026	MBS PAYDOWN		10,849,385	10,849,385	10,766,682	10,832,114		17,271		17,271		10,849,385				120,247	12/26/2070	1.A FE
830941-AA-8	SKY1 2025-LINE	09/15/2026	MBS PAYDOWN		13,052	13,052	13,019	13,014		38		38		13,052				551	04/15/2042	1.A FE
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST UB	09/01/2026	MBS PAYDOWN		263,793	263,793	266,412	263,954		(162)		(162)		263,793				5,607	06/17/2050	1.A
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	08/01/2026	MBS PAYDOWN		3,467,545	3,467,545	3,502,193	3,471,505		(3,959)		(3,959)		3,467,545				104,030	12/15/2051	1.A
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	09/01/2026	MBS PAYDOWN		678,529	678,529	685,309	679,061		(533)		(533)		678,529				13,580	10/18/2052	1.A
90278P-AY-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	09/01/2026	MBS PAYDOWN		312,524	312,524	340,309	314,848		(2,324)		(2,324)		312,524				6,212	12/17/2052	1.A
90291J-AV-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	09/01/2026	MBS PAYDOWN		858,349	858,349	866,883	859,181		(832)		(832)		858,349				24,811	03/17/2051	1.A
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	08/01/2026	MBS PAYDOWN		1,480,282	1,480,282	1,510,044	1,483,073		(2,791)		(2,791)		1,480,282				40,159	10/17/2051	1.A
92939G-AA-5	WFLD_14-MONT-A	08/01/2026	MBS PAYDOWN		6,445,028	6,445,028	6,640,300	6,445,028						6,445,028				163,327	08/12/2031	1.A
92939G-AG-2	WFLD_14-MONT-B	08/01/2026	MBS PAYDOWN		12,900,000	12,900,000	13,074,769	12,900,000						12,900,000				326,952	08/12/2031	1.G
92939G-AJ-6	WFLD_14-MONT-C	08/01/2026	MBS PAYDOWN		7,600,000	7,600,000	7,516,569	7,600,000						7,600,000				192,623	08/12/2031	4.C
92939H-BA-2	WFRBS_14-C23	07/01/2026	MBS PAYDOWN		1,455,625	1,455,625	1,496,123	1,455,625						1,455,625				35,748	10/17/2057	1.A
95000G-BA-1	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2026	MBS PAYDOWN		1,949,013	1,949,013	2,007,377	1,950,622		(1,609)		(1,609)		1,949,013				36,594	08/17/2049	1.A
95000H-BF-8	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2026	MBS PAYDOWN		16,111,159	16,111,159	16,455,122	16,110,266		893		893		16,111,159				297,227	10/18/2049	1.A
95000J-AV-0	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2026	MBS PAYDOWN		16,862,142	16,862,142	17,367,888	16,889,198		(27,057)		(27,057)		16,862,142				443,480	12/17/2059	1.A
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2026	MBS PAYDOWN		2,180,737	2,180,737	2,202,536	2,180,737						2,180,737				38,744	11/18/2059	1.A
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2026	MBS PAYDOWN		10,868,561	10,868,561	11,194,281	10,884,089		(15,529)		(15,529)		10,868,561				244,533	11/18/2059	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
..95000P-AD-6	WFCM_16-C37	09/01/2026	MBS PAYDOWN		2,809,588	2,809,588	2,943,702	2,820,770		(11,182)		(11,182)		2,809,588				69,994	12/15/2049	1.A
..95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2026	MBS PAYDOWN		75,907	75,907	78,792	76,101		(195)		(195)		75,907				2,160	12/15/2049	1.A
..95002E-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	07/01/2026	MBS PAYDOWN		43,598	43,598	46,769	43,801		(203)		(203)		43,598				674	02/18/2053	1.A
..95002R-AV-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	09/01/2026	MBS PAYDOWN		333,072	333,072	353,056	334,338		(1,266)		(1,266)		333,072				5,368	06/17/2053	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					383,250,871	383,343,643	389,930,565	375,407,897		(225,065)		(225,065)		383,330,024		(44,859)	(44,859)	8,691,786	XXX	XXX
..00090N-AA-8	ABDLF 2022-2A	07/27/2026	MBS PAYDOWN		139,348	139,348	136,300							139,348				2,031	03/01/2032	1.F FE
..00090T-AA-5	ABPCI DIRECT LENDING FUND ABS LTD ABDLF_	07/20/2026	MBS PAYDOWN		979,675	979,675	964,691	977,653		2,022		2,022		979,675				23,505	12/29/2030	1.F FE
..00901F-AJ-5	AIMCO 2021-16A	07/10/2026	SECURITY CALLED AT 100.00000000		7,750,000	7,750,000	7,750,000	7,750,000						7,750,000				294,799	07/17/2037	1.A FE
..00901F-AN-6	AIMCO 2021-16A	07/10/2026	SECURITY CALLED AT 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				59,829	07/17/2037	1.C FE
..00901F-AQ-9	AIMCO 2021-16A	07/10/2026	SECURITY CALLED AT 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				63,154	07/17/2037	1.F FE
..01440@-AA-2	ALDER_DDTL_A1_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..01440@-AB-0	ALDER_DDTL_A2_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..01440@-AC-8	ALDER_DDTL_B_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		330,931	330,931	330,931							330,931					09/25/2040	1.C PL
..01440@-AD-6	ALDER_DDTL_C_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		79,136	79,136	79,136							79,136					09/25/2040	1.F PL
..01440@-AE-4	ALDER_DDTL_D_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		109,711	109,711	109,711							109,711					09/25/2040	2.C PL
..01440@-AF-1	ALDER SUB	08/07/2026	REVOLVER FUNDING BROKER		104,315	104,315	104,315							104,315					09/25/2040	3.C PL
..01440@-AG-9	ALDER_DDTL_F_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		52,158	52,158	52,158							52,158					09/25/2040	4.C PL
..04018E-AA-9	ARES CLO LTD ARES_21-59A	07/25/2026	MBS PAYDOWN		431,476	431,476	431,338	431,427		49		49		431,476				11,026	04/25/2034	1.A FE
..04019H-AQ-6	ARES 2022-64A	09/01/2026	SECURITY CALLED AT 100.00000000		7,090,000	7,090,000	7,090,000	7,090,000						7,090,000				323,120	10/24/2039	1.A FE
..04019H-AS-2	ARES 2022-64A	09/01/2026	SECURITY CALLED AT 100.00000000		1,654,333	1,654,333	1,654,333	1,654,333						1,654,333				81,148	10/24/2039	1.C FE
..04247@-AA-1	ARMSTRONG_SUB_LLC_A1	07/01/2026	VARIOUS		1,539,801	1,539,801	1,555,344	1,544,707		(4,905)		(4,905)		1,539,801				70,316	02/28/2037	1.A PL
..05633#-AA-8	BXC_BXDR_SUB_LLC_-_A1	07/01/2026	VARIOUS		1,539,801	1,539,801	1,555,344	1,544,385		(4,584)		(4,584)		1,539,801				70,316	02/28/2037	1.A PL
..05637#-AA-4	BACH_SUB_LLC_A-1	07/01/2026	VARIOUS		1,539,801	1,539,801	1,555,344	1,543,420		(3,619)		(3,619)		1,539,801				70,316	02/28/2037	1.A PL
..05661*-AA-7	BXDR_II_DDTL_A1_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..05661*-AB-5	BXDR_II_DDTL_A2_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..05661*-AC-3	BXDR_II_DDTL_B_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		330,931	330,931	330,931							330,931					09/25/2040	1.C PL
..05661*-AD-1	BXCI BXDR II SUB LLC	08/07/2026	REVOLVER FUNDING BROKER		79,136	79,136	79,136							79,136					09/25/2040	1.F PL
..05661*-AE-9	BXCI BXDR II SUB LLC	08/07/2026	REVOLVER FUNDING BROKER		109,711	109,711	109,711							109,711					09/25/2040	2.C PL
..05661*-AF-6	BXDR_II_DDTL_E_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		104,315	104,315	104,315							104,315					09/25/2040	3.C PL
..05661*-AG-4	BXDR_II_DDTL_F_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		52,158	52,158	52,158							52,158					09/25/2040	4.C PL
..05685Q-AA-1	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	08/11/2026	SECURITY CALLED AT 100.00000000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				304,225	07/16/2037	1.A FE
..05685Q-AC-7	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	08/11/2026	SECURITY CALLED AT 100.00000000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				45,288	07/16/2037	1.A FE
..05685Q-AE-3	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	08/11/2026	SECURITY CALLED AT 100.00000000		1,457,692	1,457,692	1,457,692	1,457,692						1,457,692				67,832	07/16/2037	1.C FE
..05876N-AA-7	BALLY 2024-26A	08/14/2026	SECURITY CALLED AT 100.00000000		5,908,333	5,908,333	5,908,333	5,908,333						5,908,333				250,533	07/27/2037	1.A FE
..05876N-AC-3	BALLY 2024-26A	08/14/2026	SECURITY CALLED AT 100.00000000		2,599,666	2,599,666	2,599,666	2,599,666						2,599,666				114,437	07/27/2037	1.A FE
..05876N-AE-9	BALLY 2024-26A	08/14/2026	SECURITY CALLED AT 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				68,334	07/27/2037	1.C FE
..05876N-AG-4	BALLY 2024-26A	08/14/2026	SECURITY CALLED AT 100.00000000		2,489,000	2,489,000	2,490,978	2,490,727		(64)		(64)		2,490,664		(1,664)	(1,664)	121,436	07/27/2037	1.F FE
..07682@-AA-6	BEECH_DDTL_A1_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..07682@-AB-4	BEECH_DDTL_A2_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.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
..076828-AC-2	BEECH_DDTL_B_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		330,931	330,931	330,931							330,931					09/25/2040	1.C PL
..076828-AD-0	BEECH_DDTL_C_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		79,136	79,136	79,136							79,136					09/25/2040	1.F PL
..076828-AE-8	BEECH_DDTL_D_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		109,711	109,711	109,711							109,711					09/25/2040	2.C PL
..076828-AF-5	BEECH_DDTL_E_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		104,315	104,315	104,315							104,315					09/25/2040	3.C PL
..076828-AG-3	BEECH_DDTL_F_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		52,158	52,158	52,158							52,158					09/25/2040	4.C PL
..08186A-AJ-5	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	09/11/2026	SECURITY CALLED AT 100.00000000		4,726,000	4,726,000	4,726,000	4,726,000						4,726,000				219,159	07/20/2037	1.A FE
. 08186A-AL-0	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	09/11/2026	SECURITY CALLED AT 100.00000000		1,097,000	1,097,000	1,097,000	1,097,000						1,097,000				54,050	07/20/2037	1.C FE
..08186A-AN-6	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	09/11/2026	SECURITY CALLED AT 100.00000000		989,000	989,000	989,000	989,000						989,000				51,416	07/20/2037	1.F FE
..08186A-AQ-9	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	09/11/2026	SECURITY CALLED AT 100.00000000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				73,557	07/20/2037	2.B FE
..12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	07/31/2026	SECURITY CALLED AT 100.00000000		1,078,872	1,078,872	1,078,872	794,279						1,078,872				39,748	04/28/2029	1.E Z
..12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	07/08/2026	SECURITY CALLED AT 100.00000000		13,725,000	13,725,000	13,703,550	13,715,998		2,121		2,121		13,718,119		6,881	6,881	510,154	04/17/2035	1.A FE
..12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	07/08/2026	SECURITY CALLED AT 100.00000000		3,520,000	3,520,000	3,465,410	3,491,166		5,524		5,524		3,496,690		23,310	23,310	143,228	04/17/2035	1.C FE
..13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	07/15/2026	MBS PAYDOWN		3,215,688	3,215,688	3,193,178	3,180,690		34,998		34,998		3,215,688				123,938	07/15/2031	1.A FE
..14983C-AA-3	CBA COMMERCIAL SMALL BALANCE C	09/01/2026	MBS PAYDOWN		880	880	373							880			880	53	01/25/2039	5.B FE
..17181U-AA-6	CIFC 2024-2A	08/11/2026	SECURITY CALLED AT 100.00000000		7,900,583	7,900,583	7,895,138	7,897,903		1,493		1,493		7,899,396		1,187	1,187	337,645	04/22/2037	1.A FE
..17181U-AJ-7	CIFC FUNDING LTD CIFC_24-2	08/11/2026	SECURITY CALLED AT 100.00000000		1,000,000	1,000,000	1,001,250	1,001,049						1,001,049		(1,049)	(1,049)	58,852	04/22/2037	2.C FE
..216248-AA-8	COOK_SUB_LLC	07/01/2026	VARIOUS		1,539,801	1,539,801	1,555,918	1,543,091				(3,290)	(3,290)	1,539,801				70,316	02/28/2037	1.A PL
..22205#-AA-1	COTTONWOOD_DDTL_A1_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..22205#-AB-9	COTTONWOOD_DDTL_A2_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..22205#-AC-7	COTTONWOOD_DDTL_B_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		330,931	330,931	330,931							330,931					09/25/2040	1.C PL
..22205#-AD-5	COTTONWOOD_DDTL_C_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		79,136	79,136	79,136							79,136					09/25/2040	1.F PL
..22205#-AE-3	COTTONWOOD_DDTL_D_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		109,711	109,711	109,711							109,711					09/25/2040	2.C PL
..22205#-AF-0	COTTONWOOD_DDTL_E_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		104,315	104,315	104,315							104,315					09/25/2040	3.C PL
..22205#-AG-8	COTTONWOOD_DDTL_F_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		52,158	52,158	52,158							52,158					09/25/2040	4.C PL
..23750#-AA-8	DARWIN_SUB_LLC_A-1	07/01/2026	VARIOUS		1,539,801	1,539,801	1,555,344	1,543,420			(3,619)	(3,619)		1,539,801				70,316	02/28/2037	1.A PL
..25667*-AA-9	DOGWOOD_DDTL_A1_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..25667*-AB-7	DOGWOOD_DDTL_A2_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..25667*-AC-5	DOGWOOD_DDTL_B_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		330,931	330,931	330,931							330,931					09/25/2040	1.C PL
..25667*-AD-3	DOGWOOD_DDTL_C_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		79,136	79,136	79,136							79,136					09/25/2040	1.F PL
..25667*-AE-1	DOGWOOD_DDTL	08/07/2026	REVOLVER FUNDING BROKER		109,711	109,711	109,711							109,711					09/25/2040	2.C PL
..25667*-AF-8	DOGWOOD_DDTL_E_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		104,315	104,315	104,315							104,315					09/25/2040	3.C PL
..25667*-AG-6	DOGWOOD_DDTL_F_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		52,158	52,158	52,158							52,158					09/25/2040	4.C PL
..26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	07/18/2026	MBS PAYDOWN		1,370,791	1,370,791	1,370,114	1,370,625		166		166		1,370,791				40,030	04/18/2031	1.A FE
..28261@-AA-1	EISENHOWER_SUB_LLC_A-1	07/01/2026	VARIOUS		4,170,441	4,170,441	4,213,112	4,180,019		(9,578)		(9,578)		4,170,441				190,445	02/28/2037	1.A PL
..28454#-AA-6	ELDERBERRY_DDTL_A1_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..28454#-AB-4	ELDERBERRY_DDTL_A2_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..28454#-AC-2	ELDERBERRY_DDTL_B_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		330,931	330,931	330,931							330,931					09/25/2040	1.C PL
..28454#-AD-0	ELDERBERRY_DDTL_	08/07/2026	REVOLVER FUNDING BROKER		79,136	79,136	79,136							79,136					09/25/2040	1.F PL
..28454#-AE-8	ELDERBERRY_DDTL_D_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		109,711	109,711	109,711							109,711					09/25/2040	2.C PL
..28454#-AF-5	ELDERBERRY_DDTL_E_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		104,315	104,315	104,315							104,315					09/25/2040	3.C PL
..28454#-AG-3	ELDERBERRY_DDTL_F_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		52,158	52,158	52,158							52,158					09/25/2040	4.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..29001V-AW-9	ELMW6 2020-3A	07/02/2026	SECURITY CALLED AT 100.00000000		1,700,000	1,700,000	1,700,000	1,700,000						1,700,000				65,603	07/20/2037	1.C FE
..29001V-AY-5	ELMW6 2020-3A	07/02/2026	SECURITY CALLED AT 100.00000000		1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				51,337	07/20/2037	1.F FE
..29003H-AA-6	ELMWOOD CLO ELM_24-31	08/04/2026	SECURITY CALLED AT 100.00000000		7,023,334	7,023,334	7,023,334	7,023,334						7,023,334				289,341	07/17/2037	1.A FE
..29003H-AE-8	ELMWOOD CLO ELM_24-31	08/04/2026	SECURITY CALLED AT 100.00000000		1,654,333	1,654,333	1,654,333	1,654,333						1,654,333				72,165	07/17/2037	1.C FE
..29003H-AG-3	ELMWOOD CLO ELM_24-31	08/04/2026	SECURITY CALLED AT 100.00000000		1,158,032	1,158,032	1,158,032	1,158,032						1,158,032				53,324	07/17/2037	1.F FE
..31815#-AA-4	FIR_DDTL_A1_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..31815#-AB-2	FIR_DDTL_A2_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..31815#-AC-0	FIR_DDTL_B_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		330,931	330,931	330,931							330,931					09/25/2040	1.C PL
..31815#-AD-8	FIR_DDTL_C_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		79,136	79,136	79,136							79,136					09/25/2040	1.F PL
..31815#-AE-6	FIR_DDTL_D_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		109,711	109,711	109,711							109,711					09/25/2040	2.C PL
..31815#-AF-3	FIR_DDTL_E_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		104,315	104,315	104,315							104,315					09/25/2040	3.C PL
..31815#-AG-1	FIR_DDTL_F_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		52,158	52,158	52,158							52,158					09/25/2040	4.C PL
..38177U-AA-8	GCPAF_20-1A-A2	07/20/2026	MBS PAYDOWN		4,373	4,373	4,373	4,373						4,373				96	01/22/2029	1.E FE
..38177U-AC-4	GCPAF_20-1A-B	07/20/2026	MBS PAYDOWN		404	404	404	404						404				14	01/22/2029	2.A FE
..38178H-AA-6	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		3,802	3,802	3,802	3,802						3,802				79	04/20/2029	1.F FE
..38178H-AC-2	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		497	497	497	497						497				14	04/20/2029	2.B FE
..38178M-AA-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_19-	07/20/2026	MBS PAYDOWN		28,889	28,889	26,072			495		495		28,889				448	07/22/2030	1.F FE
..38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		10,846	10,846	10,846	10,846						10,846				239	10/19/2029	1.F FE
..38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		5,423	5,423	5,423	5,423						5,423				162	10/19/2029	2.B FE
..39819@-AA-5	GREYWOOD_DDTL_A1_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..39819@-AB-3	GREYWOOD_DDTL_A2_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		294,960	294,960	294,960							294,960					09/25/2040	1.A PL
..39819@-AC-1	GREYWOOD_DDTL_B_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		330,931	330,931	330,931							330,931					09/25/2040	1.C PL
..39819@-AD-9	GREYWOOD_DDTL_C_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		79,136	79,136	79,136							79,136					09/25/2040	1.F PL
..39819@-AE-7	GREYWOOD_DDTL_D_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		109,711	109,711	109,711							109,711					09/25/2040	2.C PL
..39819@-AF-4	GREYWOOD_DDTL_E_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		104,315	104,315	104,315							104,315					09/25/2040	3.C PL
..39819@-AG-2	GREYWOOD_DDTL_F_1L_09/2040	08/07/2026	REVOLVER FUNDING BROKER		52,158	52,158	52,158							52,158					09/25/2040	4.C PL
..44047@-AA-9	HORIZON FUNDING I LLC	07/29/2026	VARIOUS		48,870,000	48,870,000	48,870,000	48,870,000						48,870,000				2,036,257	06/10/2030	1.F FE
..46090X-AA-9	INVESCO CLO LTD IVZ_21-1A	09/09/2026	VARIOUS		3,100,000	3,100,000	3,100,000	3,100,000						3,100,000				139,155	04/17/2034	1.A FE
..46090X-AE-1	INVESCO CLO LTD IVZ_21-1A	09/09/2026	SECURITY CALLED AT 100.00000000		500,000	500,000	500,000	500,000						500,000				25,419	04/17/2034	1.C FE
..59801F-AA-1	MIDO 2024-15A	07/21/2026	MBS PAYDOWN		9,250,000	9,250,000	9,250,000	9,250,000						9,250,000				369,528	07/21/2037	1.A FE
..59801F-AC-7	MIDO 2024-15A	07/21/2026	MBS PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				62,198	07/21/2037	1.A FE
..59801F-AE-3	MIDO 2024-15A	07/21/2026	MBS PAYDOWN		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				86,268	07/21/2037	1.C FE
..59801F-AG-8	MIDO 2024-15A	07/21/2026	MBS PAYDOWN		1,000,000	1,000,000	1,004,920	1,004,683		(4,683)		(4,683)		1,000,000				45,788	07/21/2037	1.F FE
..610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	07/22/2026	MBS PAYDOWN		2,056,320	2,056,320	1,959,865	326,842				6,738		2,056,320				19,075	04/22/2031	1.F FE
..61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS FUNDING L	07/22/2026	MBS PAYDOWN		1,073,203	1,073,203	1,055,799	1,068,086				5,118		1,073,203				32,599	04/30/2032	1.F FE
..61035M-AS-1	MCAF 2023-1A	07/22/2026	MBS PAYDOWN		1,227,276	1,227,276	1,226,981	1,222,547				4,729		1,227,276				62,315	07/22/2034	1.C FE
..62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		406,800	406,800	406,722	405,141				1,659		406,800				16,922	09/26/2050	1.G FE
..62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		22,951	22,951	22,948	22,835		115		115		22,951				1,178	09/26/2050	2.B FE
..62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		23,264	23,264	23,262	23,111		153		153		23,264				1,567	09/26/2050	3.B FE
..62986B-AA-1	NEWTEK SMALL BUSINESS LOAN TRUST NWSB_26	09/25/2026	MBS PAYDOWN		511,098	511,098	510,966			1,914		1,914		511,098				17,313	06/26/2051	1.G FE
..62986B-AC-7	NEWTEK SMALL BUSINESS LOAN TRUST NWSB_26	09/25/2026	MBS PAYDOWN		57,424	57,424	57,409			371		371		57,424				3,377	06/26/2051	3.B FE
..67113L-AW-6	OCP 2019-17A	07/31/2026	SECURITY CALLED AT 100.00000000		5,908,000	5,908,000	5,908,000	5,908,000						5,908,000				239,688	07/20/2037	1.A FE
..67113L-AY-2	OCP 2019-17A	07/31/2026	SECURITY CALLED AT 100.00000000		1,654,000	1,654,000	1,654,000	1,654,000						1,654,000				71,670	07/20/2037	1.C FE
..67113L-BA-3	OCP 2019-17A	07/31/2026	SECURITY CALLED AT 100.00000000		432,000	432,000	432,000	432,000						432,000				19,571	07/20/2037	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67592R-AA-1	OCT53_21-1A	07/15/2026	MBS PAYDOWN		182,436	182,436	182,436	182,436						182,436				6,976	04/17/2034	1.A FE
			SECURITY CALLED AT 100.00000000																	
67706J-AA-2	OAK HILL CREDIT PARTNERS OAKC_24-18A	07/14/2026			41,550,000	41,550,000	41,550,500	41,550,337		(21)		(21)		41,550,317		(317)	(317)	1,616,237	04/20/2037	1.A FE
			SECURITY CALLED AT 100.00000000																	
67706J-AE-4	OAKC_24-18-B1	07/14/2026			3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				147,826	04/20/2037	1.C FE
			SECURITY CALLED AT 100.00000000																	
67706J-AJ-3	OAKC_24-18A-C	07/14/2026			3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				160,806	04/20/2037	1.F FE
			SECURITY CALLED AT 100.00000000																	
69144@-AC-4	OXFORD FIN FUNDING IX LLC FUNDED	09/24/2026			6,753,459	6,753,459	6,753,459	4,921,542						6,753,459				206,086	09/15/2034	1.F Z
			SECURITY CALLED AT 100.00000000																	
69144@-AD-2	OXFORD FINANCE FUNDING IX FUNDED	09/24/2026			937,980	937,980	937,980	676,392						937,980				34,098	09/15/2034	2.B Z
			SECURITY CALLED AT 100.00000000																	
758971-AC-9	REG29 2024-3A	09/29/2026			3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				199,994	09/06/2037	1.C FE
77587A-AE-6	ROMARK CLO LTD RMRK_18-1A	07/20/2026	MBS PAYDOWN		1,197,658	1,197,658	1,197,658	1,197,658						1,197,658				48,180	04/21/2031	1.A FE
77587A-AG-1	ROMARK CLO LTD RMRK_18-1A	07/20/2026	MBS PAYDOWN		1,287,435	1,287,435	1,287,435	1,287,435						1,287,435				54,232	04/21/2031	1.A FE
83610J-AC-0	SOUND POINT CLO LTD SNDPT_18-1A	07/15/2026	MBS PAYDOWN		680,253	680,253	680,253	680,253						680,253				28,178	04/15/2031	1.A FE
			SECURITY CALLED AT 100.00000000																	
89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	07/02/2026			2,363,000	2,363,000	2,363,000	2,363,000						2,363,000				92,026	10/20/2034	1.C FE
			SECURITY CALLED AT 100.00000000																	
89532X-AC-1	TREST 2024-7A	09/08/2026			4,135,000	4,135,000	4,131,755	4,132,821		918		918		4,133,739		1,261	1,261	185,896	10/25/2037	1.A FE
			SECURITY CALLED AT 100.00000000																	
89532X-AE-7	TREST 2024-7A	09/08/2026			1,654,000	1,654,000	1,654,000	1,654,000						1,654,000				76,827	10/25/2037	1.A FE
			SECURITY CALLED AT 100.00000000																	
89532X-AG-2	TREST 2024-7A	09/08/2026			3,072,000	3,072,000	3,072,000	3,072,000						3,072,000				148,084	10/25/2037	1.C FE
90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U	09/25/2026	MBS PAYDOWN		834,383	834,383	834,383	834,383						834,383				31,113	02/25/2032	1.D FE
90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U	09/25/2026	MBS PAYDOWN		527,999	527,999	527,999	527,999						527,999				19,569	02/25/2032	1.F FE
			SECURITY CALLED AT 100.00000000																	
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	09/21/2026			91,319,066	91,319,066	91,588,339	32,557,609		(120,558)		(120,558)		91,394,982		(75,916)	(75,916)	2,108,112	08/20/2030	1.A Z
			SECURITY CALLED AT 100.00000000																	
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	08/20/2026			5,311,774	5,311,774	5,372,014	2,007,121		(18,595)		(18,595)		5,348,248		(36,474)	(36,474)	139,676	08/20/2030	1.F Z
			SECURITY CALLED AT 100.00000000																	
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	08/20/2026			2,276,474	2,276,474	2,325,474	867,617		(12,806)		(12,806)		2,310,100		(33,625)	(33,625)	70,393	08/20/2030	2.B Z
			SECURITY CALLED AT 100.00000000																	
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	08/20/2026			3,604,418	3,604,418	3,549,082	1,626,694		11,216		11,216		3,559,018		45,400	45,400	154,151	08/20/2030	4.B Z
92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	07/20/2026	MBS PAYDOWN		259,652	259,652	256,457	254,945		4,707		4,707		259,652				9,914	04/20/2031	1.A FE
92331V-AC-2	VENTURE CDO LTD VENTR_18-31A	07/20/2026	MBS PAYDOWN		5,780,000	5,780,000	5,780,000	5,780,000						5,780,000				225,945	04/20/2031	1.A FE
92331V-AE-8	VENTURE CDO LTD VENTR_18-31A	07/20/2026	MBS PAYDOWN		9,211	9,211	9,211	9,211						9,211				381	04/20/2031	1.A FE
92915C-AS-3	VOYA CLO LTD VOYA_16-1A	07/20/2026	MBS PAYDOWN		958,904	958,904	958,904	958,904						958,904				38,575	01/21/2031	1.A FE
92917J-AA-5	VOYA CLO LTD VOYA_18-1A	07/15/2026	MBS PAYDOWN		1,313,896	1,313,896	1,313,896	1,313,896						1,313,896				49,942	07/15/2031	1.A FE
			SECURITY CALLED AT 100.00000000																	
92920H-AA-4	VOYA CLO LTD VOYA_24-2	07/23/2026			9,648,000	9,648,000	9,648,972	9,648,586		(31)		(31)		9,648,555		(555)	(555)	384,861	07/20/2037	1.A FE
			SECURITY CALLED AT 100.00000000																	
92920H-AE-6	VOYA CLO LTD VOYA_24-2	07/23/2026			2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				84,994	07/20/2037	1.C FE
			SECURITY CALLED AT 100.00000000																	
92920H-AG-1	VOYA CLO LTD VOYA_24-2	07/23/2026			1,250,000	1,250,000	1,250,000	1,250,000						1,250,000				57,434	07/20/2037	1.F FE
			SECURITY CALLED AT 100.00000000																	
92920K-AA-7	VOYA CLO LTD VOYA_24-4	08/20/2026			9,230,000	9,230,000	9,227,250	9,227,783		716		716		9,228,499		1,501	1,501	396,866	07/20/2037	1.A FE
			SECURITY CALLED AT 100.00000000																	
92920K-AE-9	VOYA CLO LTD VOYA_24-4	08/20/2026			1,205,000	1,205,000	1,204,613	1,205,000						1,205,000				54,865	07/20/2037	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92920K-AG-4	VOYA CLO LTD VOYA_24-4	08/20/2026	SECURITY CALLED AT 100.00000000		1,205,000	1,205,000	1,204,555	1,205,000						1,205,000				57,408	07/20/2037	1.F FE
..92920L-AN-7	VOYA 2022-4A	08/26/2026	SECURITY CALLED AT 100.00000000		4,135,833	4,135,833	4,135,833	4,135,833						4,135,833				187,029	04/20/2037	1.A FE
..92920L-AQ-0	VOYA 2022-4A	08/26/2026	SECURITY CALLED AT 100.00000000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				56,567	04/20/2037	1.A FE
..92920L-AS-6	VOYA 2022-4A	08/26/2026	SECURITY CALLED AT 100.00000000		1,772,500	1,772,500	1,772,500	1,772,500						1,772,500				86,871	04/20/2037	1.C FE
..92920L-AU-1	VOYA 2022-4A	08/26/2026	SECURITY CALLED AT 100.00000000		648,000	648,000	648,000	648,000						648,000				34,549	04/20/2037	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					416,317,751	416,317,751	416,520,936	335,829,827		(100,249)		(100,249)		416,386,932		(69,180)	(69,180)	15,061,923	XXX	XXX
..33883J-AY-7	FLAT 2019-1A	09/25/2026	SECURITY CALLED AT 100.00000000		3,545,000	3,545,000	3,545,000	3,545,000						3,545,000				160,414	11/16/2034	1.B FE
..33883J-BA-8	FLAT 2019-1A	09/25/2026	SECURITY CALLED AT 100.00000000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				58,705	11/16/2034	1.C FE
..33883J-BC-4	FLAT 2019-1A	09/25/2026	SECURITY CALLED AT 100.00000000		1,205,000	1,205,000	1,205,000	1,205,000						1,205,000				69,148	11/16/2034	2.B FE
..36221#-AA-1	GPP PRIVATE DEBT V RS LP	07/17/2026			490,227	490,227	490,227	427,851						490,227				9,788	09/30/2029	2.C PL
..55280H-BG-1	MCF CLO LLC MCFCL_14-1A	07/16/2026	MBS PAYDOWN		25,000	25,000	25,000	25,000						25,000				967	10/16/2037	1.A FE
..55281G-AQ-1	MCFCL_18-1A-AR	07/10/2026	SECURITY CALLED AT 100.00000000		4,313,083	4,313,083	4,313,083	4,313,083						4,313,083				179,472	04/18/2036	1.A FE
..55281G-AS-7	MCFCL_18-1A-BR	07/10/2026	SECURITY CALLED AT 100.00000000		1,772,500	1,772,500	1,772,500	1,772,500						1,772,500				79,583	04/18/2036	1.C FE
..55281G-AU-2	MCFCL_18-1A-CR	07/10/2026	SECURITY CALLED AT 100.00000000		837,800	837,800	837,800	837,800						837,800				41,900	04/18/2036	1.F FE
..55281G-AW-8	MCFCL_18-1A-DR	07/10/2026	SECURITY CALLED AT 100.00000000		989,000	989,000	989,000	989,000						989,000				64,274	04/18/2036	2.C FE
..55281Q-AG-1	MCFCL_18-1A-ER	07/10/2026	SECURITY CALLED AT 100.00000000		267,200	267,200	267,200	267,200						267,200				22,928	04/18/2036	3.C FE
..58039A-AA-8	MCF CLO LLC MCFCL_17-3A	07/20/2026	MBS PAYDOWN		5,186	5,186	5,186	5,186						5,186				194	07/20/2037	1.A FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					14,654,996	14,654,996	14,654,996	14,592,620						14,654,996				687,373	XXX	XXX
..001958-AE-3	APA FINANCE LLC	09/30/2026	MBS PAYDOWN		155,120	155,120	155,120	155,120						155,120				3,717	02/29/2056	1.G FE
..001958-AF-0	APA FINANCE LLC	07/01/2026	VARIOUS		108,587	108,587	108,587	108,587						108,587				3,302	02/29/2056	2.B FE
..02158A-AA-1	ALT LOAN ISSUER 2024 A-1 LLC	09/15/2026	MBS PAYDOWN		4,612,707	4,612,707	4,612,707	4,612,707						4,612,707				170,392	11/15/2035	1.D PL
..02158A-AB-9	ALTERNATIVE LOAN ISSUER LLC A	09/15/2026	MBS PAYDOWN		1,092,161	1,092,161	1,092,161	1,092,161						1,092,161				45,604	11/15/2035	1.G PL
..02158A-AC-7	ALTERNATIVE LOAN ISSUER LLC ALTLLC_24-A1	09/15/2026	MBS PAYDOWN		775,119	775,119	775,119	775,119						775,119				34,856	11/15/2035	2.C PL
..038370-AA-0	AQUA FINANCE TRUST AQFIT_19-A	09/15/2026	MBS PAYDOWN		32,223	32,223	32,218	32,185		38		38		32,223				674	07/16/2040	1.A FE
..03837D-AA-2	AQUA FINANCE TRUST AQFIT_24-A	09/17/2026	MBS PAYDOWN		1,786,839	1,786,839	1,786,690	1,784,361		2,477		2,477		1,786,839				57,448	04/18/2050	1.A FE
..03837D-AB-0	AQFIT_24-A-B	09/17/2026	MBS PAYDOWN		888,629	888,629	888,348	887,300		1,329		1,329		888,629				30,018	04/18/2050	1.C FE
..038394-AA-0	AQUA FINANCE TRUST AQFIT_25-A	09/17/2026	MBS PAYDOWN		1,510,642	1,510,642	1,507,336	1,507,121		3,521		3,521		1,510,642				52,347	12/19/2050	1.A FE
..038394-AB-8	AQUA FINANCE TRUST AQFIT_25-A	09/17/2026	MBS PAYDOWN		404,297	404,297	404,225	403,318		979		979		404,297				14,837	12/19/2050	1.D FE
..038413-AA-8	AQUA FINANCE TRUST AQFIT_20-A	09/17/2026	MBS PAYDOWN		49,427	49,427	49,418	49,385		41		41		49,427				625	07/17/2046	1.A FE
..038413-AB-6	AQUA FINANCE TRUST AQFIT_20-A	09/17/2026	MBS PAYDOWN		43,808	43,808	43,795	43,756		53		53		43,808				813	07/17/2046	1.B FE
..03842V-AB-3	AQUA FINANCE TRUST AQFIT_2021-A	09/17/2026	MBS PAYDOWN		482,388	482,388	385,911	462,533		19,855		19,855		482,388				7,655	07/17/2046	1.G FE
..04362V-AA-3	ASCNT_24-A-A	09/25/2026	MBS PAYDOWN		771,160	771,160	767,380	767,969		3,192		3,192		771,160				31,322	10/25/2050	1.C FE
..05603K-AE-5	BAYVIEW BVABS_23-CAR1	08/25/2026	MBS PAYDOWN		56,062	56,062	55,774	56,308		(245)		(245)		56,062				1,934	10/27/2031	1.A FE
..05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXGNT_20-A	09/28/2026	MBS PAYDOWN		88,251	88,251	88,238	88,089		162		162		88,251				1,457	02/28/2036	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
072927-AA-4	BAYVIEW OPPORTUNITY MASTER FUND VII BPAC	08/28/2026	MBS PAYDOWN		1,499,610	1,499,610	1,486,294	1,491,328		8,283		8,283		1,499,610				61,965	10/28/2060	1.A FE
			SECURITY CALLED AT 100.00000000																	
08891@-AA-1	BRKFIELD INFRA DEBT FUND IV UNFUND	07/14/2026			100,585	100,585	100,585	85,043						100,585				2,612	12/31/2046	1.F FE
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	09/28/2026	MBS PAYDOWN		112,735	112,735	112,710	112,531		204		204		112,735				3,113	09/28/2037	1.A FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	09/28/2026	MBS PAYDOWN		87,827	87,827	87,806	87,639		188		188		87,827				2,714	09/28/2037	1.G FE
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	09/25/2026	MBS PAYDOWN		88,395	88,395	88,378	88,090		305		305		88,395				3,129	05/25/2055	1.A FE
193938-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	09/25/2026	MBS PAYDOWN		56,950	56,950	56,938	56,734		216		216		56,950				2,201	05/25/2055	1.C FE
194204-AD-5	CASL 2017-A	09/25/2026	MBS PAYDOWN		110,562	110,562	102,546	109,032		1,530		1,530		110,562				3,670	11/26/2046	3.B FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL_18-A	09/25/2026	MBS PAYDOWN		45,075	45,075	45,055	44,953		122		122		45,075				1,228	12/26/2047	1.D FE
19423U-AA-0	CASL 2024-B	09/25/2026	MBS PAYDOWN		767,320	767,320	767,085	764,479		2,841		2,841		767,320				29,106	08/25/2054	1.A FE
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	09/25/2026	MBS PAYDOWN		71,524	71,524	71,571	71,470		54		54		71,524				759	07/25/2051	1.A FE
19424R-AA-6	CASL 2024-A	09/25/2026	MBS PAYDOWN		3,303,808	3,303,808	3,303,434	3,291,989		11,819		11,819		3,303,808				121,818	06/25/2054	1.A FE
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_21-C	09/25/2026	MBS PAYDOWN		198,381	198,381	198,265	198,080		300		300		198,381				3,044	07/26/2055	1.A FE
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC CASL_21-B	09/25/2026	MBS PAYDOWN		74,435	74,435	74,432	74,348		86		86		74,435				865	06/25/2052	1.A FE
19425D-AA-6	CASL 2024-1	09/25/2026	MBS PAYDOWN		3,521,752	3,521,752	3,539,266	3,523,247		(1,495)		(1,495)		3,521,752				147,718	04/27/2054	1.A Z
19425D-AB-4	CASL 2024-1	09/25/2026	MBS PAYDOWN		1,435,547	1,435,547	1,442,725	1,436,700		(1,153)		(1,153)		1,435,547				50,922	04/27/2054	1.A Z
19425M-AA-6	COLLEGE AVE STUDENT LOANS LLC CASL_23-B	09/25/2026	MBS PAYDOWN		518,587	518,587	518,718	516,685		1,902		1,902		518,587				22,441	06/25/2054	1.A FE
19425M-AC-2	CASL_23-B-B	09/25/2026	MBS PAYDOWN		530,722	530,722	527,900	528,082		2,640		2,640		530,722				25,899	06/25/2054	1.C FE
19425M-AD-0	CASL_23-B-C	09/25/2026	MBS PAYDOWN		636,478	636,478	668,700	638,719		(2,241)		(2,241)		636,478				32,119	06/25/2054	1.F FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		62,475	62,475	62,506	62,348		128		128		62,475				1,321	05/25/2040	1.A FE
20267T-AB-8	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		31,748	31,748	31,748	31,748						31,748				1,249	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		22,787	22,787	22,781	22,746		41		41		22,787				419	10/25/2040	1.A FE
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		11,013	11,013	11,013	11,013						11,013				376	10/25/2040	1.A FE
20267V-AA-5	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		27,574	27,574	27,569	27,528		46		46		27,574				469	05/28/2041	1.A FE
20267W-AA-3	CBSLT_20-AGS-A	09/25/2026	MBS PAYDOWN		21,325	21,325	21,320	21,298		28		28		21,325				281	08/25/2050	1.A FE
20268K-AA-8	CBSLT_17-BGS-A1	09/25/2026	MBS PAYDOWN		68,156	68,156	68,142	68,036		120		120		68,156				1,220	09/25/2042	1.A FE
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST CBSLT_18-BG	09/25/2026	MBS PAYDOWN		86,581	86,581	86,595	86,393		188		188		86,581				2,058	09/25/2045	1.A FE
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	09/25/2026	MBS PAYDOWN		93,907	93,907	93,885	93,832		74		74		93,907				748	03/25/2052	1.A FE
20268W-AB-0	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	09/25/2026	MBS PAYDOWN		5,068	5,068	5,068	5,064		5		5		5,068				46	03/25/2052	1.D FE
20269D-AA-3	CBSLT_18-AGS-A1	09/25/2026	MBS PAYDOWN		202,320	202,320	202,383	202,004		316		316		202,320				4,282	02/25/2044	1.A FE
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		6,964,398	6,964,398	7,047,226	5,165,749		(2,315)		(2,315)		7,010,510		(46,112)	(46,112)	240,600	08/25/2045	1.E PL
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		323,839	323,839	329,565	241,056		(147)		(147)		327,205		(3,367)	(3,367)	12,649	08/25/2045	2.A PL
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		290,338	290,338	293,167	214,895		61		61		292,054		(1,715)	(1,715)	14,692	08/25/2045	3.A PL
25762@-AA-1	AVEN_TL-A_12/2060	09/20/2026	MBS PAYDOWN		501,078	501,078	501,109	501,791						501,791		(713)	(713)	18,720	12/21/2060	1.A PL
25762@-AB-9	AVEN_TL-B_12/2060	09/20/2026	MBS PAYDOWN		80,004	80,004	80,009	80,118						80,118		(114)	(114)	3,044	12/21/2060	1.D PL
25762@-AC-7	AVEN_TL-C_12/2060	09/20/2026	MBS PAYDOWN		48,843	48,843	48,846	48,913						48,913		(69)	(69)	1,892	12/21/2060	1.G PL
25762@-AD-5	AVEN_TL-D_12/2060	09/20/2026	MBS PAYDOWN		131,657	131,657	130,747	130,747						130,747		910	910	5,276	12/21/2060	2.C PL
25762@-AE-3	AVEN_TL-E_12/2060	09/20/2026	MBS PAYDOWN		102,755	102,755	102,045	102,045						102,045		710	710	4,462	12/21/2060	3.B PL
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM ELFI_19-A	09/25/2026	MBS PAYDOWN		164,275	164,275	164,242	164,001		274		274		164,275				2,800	03/25/2044	1.A FE
			SECURITY CALLED AT 100.50000000																	
28165A-AA-7	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	07/20/2026			7,268,943	7,232,779	7,053,809	7,045,035		179,276		179,276		7,224,310		8,469	8,469	252,394	11/26/2040	1.A FE
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	09/25/2026	MBS PAYDOWN		102,745	102,745	102,727	102,504		241		241		102,745				2,426	11/25/2038	1.A FE
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	09/25/2026	MBS PAYDOWN		114,030	114,030	113,904	113,895		135		135		114,030				1,358	11/27/2045	1.A FE
28622B-A#-1	ELEVATE FUNDING 1 LLC 2023 ELEF_23	09/15/2026	MBS PAYDOWN		413,339	413,339	413,339	413,339						413,339				20,159	11/30/2045	1.G PL
28622B-A*-5	ELEVATE FUNDING 1 LLC 2023 ELEF_23	09/15/2026	MBS PAYDOWN		1,622,652	1,622,652	1,622,652	1,622,652						1,622,652				55,453	11/30/2045	1.A PL
28622B-A@-3	ELEVATE FUNDING 1 LLC 2023 ELEF_23	09/15/2026	MBS PAYDOWN		603,566	603,566	603,566	603,566						603,566				24,230	11/30/2045	1.D PL
28622B-B*-4	ELEVATE FUNDING 1 LLC 2023 ELEF_23	09/15/2026	MBS PAYDOWN		293,435	293,435	293,435	293,435						293,435				16,355	11/30/2045	3.A PL
28622B-B@-2	ELEVATE FUNDING 1 LLC 2023 ELEF_23	09/15/2026	MBS PAYDOWN		556,454	556,454	556,454	556,454						556,454				35,632	11/30/2045	3.C PL
28627L-AA-5	ELFI 2024-A	09/25/2026	MBS PAYDOWN		1,335,363	1,335,363	1,334,938	1,330,547		4,816		4,816		1,335,363				49,359	08/25/2049	1.A FE
28628C-AA-4	ELFI GRADUATE LOAN PROGRAM ELFI_2022-A	09/25/2026	MBS PAYDOWN		416,574	416,574	416,559	415,362		1,212		1,212		416,574				12,514	08/26/2047	1.A FE
29281L-AA-0	ENFIN 2024-1A	09/20/2026	MBS PAYDOWN		215,779	215,779	214,263	214,972		807		807		215,779				9,531	02/20/2055	3.C FE
34964M-AA-2	FORTI_21-1-A	09/20/2026	MBS PAYDOWN		238,278	238,278	238,264	238,043		234		234		238,278				4,286	03/20/2057	1.A FE
34964Y-AA-6	FORTI_2023-1A-A	09/20/2026	MBS PAYDOWN		747,837	747,837	704,153	742,416		5,421		5,421		747,837				33,512	09/20/2059	1.A FE
34966J-AA-7	FORTI 2024-1A	09/20/2026	MBS PAYDOWN		1,034,967	1,034,967	1,034,894	1,031,380		3,587		3,587		1,034,967				44,393	09/20/2060	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
349941-AA-2	FFIN 2024-1A	09/15/2026	MBS PAYDOWN		348,565	348,565	348,526	347,844		721		721		348,565				12,731	12/15/2049	1.A FE
349941-AB-0	FFIN 2024-1A	09/15/2026	MBS PAYDOWN		282,008	282,008	282,008	281,373		635		635		282,008				11,143	12/15/2049	1.D FE
35040W-AA-5	FOUNDATION FINANCE TRUST FFIN_25-1	09/15/2026	MBS PAYDOWN		449,388	449,388	449,358	448,544		843		843		449,388				14,873	04/15/2050	1.A FE
35042A-AA-1	FFIN 2023-1A	09/15/2026	MBS PAYDOWN		195,048	195,048	193,769	194,450		598		598		195,048				7,342	12/15/2043	1.A FE
35042R-AA-4	FFIN 23-2A	09/15/2026	MBS PAYDOWN		591,946	591,946	591,871	590,511		1,435		1,435		591,946				25,844	06/15/2049	1.A FE
35042R-AB-2	FFIN 2023-2A	09/15/2026	MBS PAYDOWN		307,771	307,771	307,686	306,958		813		813		307,771				14,343	06/15/2049	1.D FE
38013J-AD-5	GM FINANCIAL CONSUMER AUTOMOBILE RECEIVA	09/16/2026	MBS PAYDOWN		2,811,097	2,811,097	2,809,889	2,826,899		(15,802)		(15,802)		2,811,097				86,935	02/16/2028	1.A FE
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	09/25/2026	MBS PAYDOWN		390,417	390,417	386,148	387,669		2,748		2,748		390,417				11,596	06/25/2052	1.A FE
38150Y-AB-9	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	09/25/2026	MBS PAYDOWN		394,539	394,539	386,092	389,950		4,589		4,589		394,539				13,802	06/25/2052	1.B FE
38151J-AB-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	09/25/2026	MBS PAYDOWN		350,372	350,372	346,924	348,078		2,294		2,294		350,372				17,915	10/25/2052	1.B FE
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		343,138	343,138	343,130	342,197		941		941		343,138				12,301	10/22/2046	1.G FE
381935-AB-1	GDLP 2024-1A	09/20/2026	MBS PAYDOWN		344,953	344,953	348,726	345,368		(415)		(415)		344,953				14,747	10/22/2046	2.B FE
381951-AA-0	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		2,482,194	2,482,194	2,481,733			6,848		6,848		2,482,194				47,585	12/20/2049	1.G FE
381951-AB-8	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		45,211	45,211	45,199			145		145		45,211				1,222	12/20/2049	2.B FE
38217K-AA-2	GOODGREEN	09/15/2026	MBS PAYDOWN		55,376	55,376	55,348	55,308		68		68		55,376				905	10/15/2052	1.A FE
38217V-AA-8	GOODG_17-1A	09/15/2026	MBS PAYDOWN		60,709	60,709	60,681	60,623		86		86		60,709				1,149	10/15/2052	1.A FE
38218D-AA-7	GOODG_19-1	09/15/2026	MBS PAYDOWN		54,451	54,451	54,462	54,374		77		77		54,451				1,063	10/15/2054	1.C FE
38218E-AA-5	GOODGREEN TRUST GOODG_19-2A	09/15/2026	MBS PAYDOWN		157,137	157,137	157,352	156,995		141		141		157,137				2,194	04/15/2055	1.A FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1	09/15/2026	MBS PAYDOWN		106,101	106,101	103,039	105,788		313		313		106,101				2,105	10/15/2053	1.A FE
38218J-AA-4	GOODGREEN TRUST GOODG_22-1	09/15/2026	MBS PAYDOWN		113,323	113,323	113,285	113,158		165		165		113,323				2,212	10/16/2056	1.A FE
38218Q-AA-8	GOODGREEN TRUST GOODG_17-2A	09/15/2026	MBS PAYDOWN		28,789	28,789	28,786	28,755		34		34		28,789				474	10/15/2053	1.A FE
382371-AA-0	GOOD_21-3CS	09/20/2026	MBS PAYDOWN		196,227	196,227	177,529	102,280		836		836		196,227				1,929	05/20/2048	1.D FE
382371-AB-8	GOOD_21-3CS	09/20/2026	MBS PAYDOWN		14,810	14,810	14,806	14,791		19		19		14,810				222	05/20/2048	1.G FE
38237E-AA-2	GDLP_25-1	09/20/2026	MBS PAYDOWN		916,511	916,511	916,403	913,978		2,533		2,533		916,511				32,897	02/22/2049	1.G FE
38237E-AB-0	GDLP_25-1	09/20/2026	MBS PAYDOWN		110,118	110,118	110,087	109,762		356		356		110,118				4,606	02/22/2049	2.B FE
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		2,011,692	2,011,692	2,011,501	2,006,504		5,189		5,189		2,011,692				65,956	10/20/2049	1.G FE
38237F-AB-7	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		1,534,077	1,534,077	1,533,886	1,529,668		4,409		4,409		1,534,077				55,528	10/20/2049	2.B FE
38237G-AA-7	GOOD_21-4GS-A	09/20/2026	MBS PAYDOWN		183,508	183,508	183,477	183,325		183		183		183,508				2,365	07/20/2048	1.F FE
38237G-AB-5	GOOD_21-4GS-B	08/20/2026	MBS PAYDOWN		3,011	3,011	3,011	3,007		4		4		3,011				47	07/20/2048	2.B FE
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		147,437	147,437	147,415	147,261		176		176		147,437				2,239	10/20/2048	1.F FE
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		1,892	1,892	1,891	1,890		3		3		1,892				36	10/20/2048	2.C FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	09/20/2026	MBS PAYDOWN		279,367	279,367	266,038	182,047		563		563		279,367				3,475	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	09/20/2026	MBS PAYDOWN		229,879	229,879	226,314	226,314						226,314		3,564	3,564	6,138	04/20/2049	2.C FE
39571M-AC-2	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		390,124	390,124	390,119	388,707		1,417		1,417		390,124				14,422	06/25/2059	1.A FE
39571M-AF-5	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		201,544	201,544	201,530	200,776		768		768		201,544				7,830	06/25/2059	1.C FE
39571N-AE-6	GSKY 2025-1A	09/25/2026	MBS PAYDOWN		587,872	587,872	587,747	585,802		2,070		2,070		587,872				20,962	03/25/2060	1.D FE
39571X-AC-8	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		1,007,298	1,007,298	1,006,961	1,003,866		3,432		3,432		1,007,298				34,465	10/27/2059	1.A FE
39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		490,699	490,699	490,659	489,094		1,605		1,605		490,699				16,790	10/27/2059	1.A FE
39571X-AE-4	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		324,514	324,514	324,494	323,402		1,112		1,112		324,514				11,341	10/27/2059	1.C FE
404688-AA-7	ECON 101_17-1	07/11/2026	MBS PAYDOWN		189,979	189,979	189,979	189,979						189,979				3,956	05/11/2043	1.F Z
40472Q-AB-3	HINTT_24-A-B	09/15/2026	MBS PAYDOWN		323,809	323,809	323,797	323,107		702		702		323,809				12,498	03/16/2043	1.F FE
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A	09/15/2026	MBS PAYDOWN		351,334	351,334	351,328	350,714		621		621		351,334				10,802	05/15/2041	1.F FE
42770L-AA-1	HERO_15-1A	09/20/2026	MBS PAYDOWN		124,955	124,955	124,899	124,723		232		232		124,955				4,757	09/21/2040	1.A FE
42770Q-AA-0	HERO_14-2A	09/20/2026	MBS PAYDOWN		104,296	104,296	103,481	104,219		77		77		104,296				3,005	09/21/2040	1.A FE
42770R-AA-8	HERO_14-1A-A	09/20/2026	MBS PAYDOWN		254,900	254,900	254,898	254,278		622		622		254,900				12,108	09/20/2038	1.A FE
42770U-AA-1	HERO FUNDING TRUST HERO_15-2A	09/20/2026	MBS PAYDOWN		178,784	178,784	178,764	178,446		338		338		178,784				7,090	09/20/2040	1.A FE
42770V-AA-9	HERO FUNDING TRUST HERO_16-1	09/20/2026	MBS PAYDOWN		137,743	137,743	137,731	137,485		259		259		137,743				5,521	09/20/2041	1.A FE
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A	09/20/2026	MBS PAYDOWN		149,213	149,213	149,165	148,929		284		284		149,213				5,425	09/20/2041	1.A FE
42770X-AA-5	HERO FUNDING TRUST HERO_16-3A	09/20/2026	MBS PAYDOWN		69,007	69,007	69,001	68,897		110		110		69,007				1,914	09/20/2042	1.A FE
42771A-AB-2	HERO FUNDING TRUST HERO_17-3A	09/20/2026	MBS PAYDOWN		16,397	16,397	17,054	16,428		(31)		(31)		16,397				618	09/21/2048	1.A FE
42771T-AA-3	HERO FUNDING TRUST HERO_15-3A	09/20/2026	MBS PAYDOWN		285,305	285,305	285,286	284,714		591		591		285,305				12,308	09/20/2041	1.A FE
42771X-AA-4	HERO FUNDING TRUST HERO_17-1A	09/20/2026	MBS PAYDOWN		185,740	185,740	185,665	185,384		355		355		185,740				6,609	09/20/2047	1.A FE
42806M-AE-9	HERTZ VEHICLE FINANCING LLC HERTZ_21-2	09/25/2026	MBS PAYDOWN		7,000,000	7,000,000	6,998,910	6,992,643		7,357		7,357		7,000,000				78,400	12/27/2027	1.A FE
42806M-AF-6	HERTZ VEHICLE FINANCING LLC HERTZ_21-2	09/25/2026	MBS PAYDOWN		394,500	394,500	394,313	393,965		535		535		394,500				5,576	12/27/2027	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
42806M-AG-4	HERTZ 2021-2A C	09/25/2026	MBS PAYDOWN		75,000	75,000	74,979	74,882		118		118		75,000				1,260	12/27/2027	2.B FE
43283G-AA-0	HILTON GRAND VACATIONS TRUST HGVT_22-2A	09/25/2026	MBS PAYDOWN		120,351	120,351	120,329	120,046		305		305		120,351				3,429	01/26/2037	1.A FE
43283G-AB-8	HILTON GRAND VACATIONS TRUST HGVT_22-2A	09/25/2026	MBS PAYDOWN		109,379	109,379	109,355	109,073		306		306		109,379				3,435	01/26/2037	1.F FE
43283N-AB-3	HGVT 2024-3A	09/25/2026	MBS PAYDOWN		644,574	644,574	644,407	643,126		1,447		1,447		644,574				22,403	08/27/2040	1.G FE
43283Y-AB-9	HGVT 2024-1B	09/15/2026	MBS PAYDOWN		153,207	153,207	153,178	152,870		337		337		153,207				6,045	09/15/2039	1.F FE
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT_20-AA	09/25/2026	MBS PAYDOWN		13,204	13,204	13,203	13,180		24		24		13,204				243	02/25/2039	1.A FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST HGVT_20-AA	09/25/2026	MBS PAYDOWN		7,202	7,202	7,202	7,182		20		20		7,202				204	02/25/2039	1.F FE
433403-AB-8	HINTT 2025-A	09/15/2026	MBS PAYDOWN		369,905	369,905	369,866	369,144		761		761		369,905				13,423	03/15/2044	1.G FE
45038#-AA-5	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	09/24/2026	VARIOUS		236,873	236,873	236,873	77,533						236,873				7,675	10/15/2038	2.B Z
45038#-AB-3	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	09/24/2026	VARIOUS		31,583	31,583	31,583	10,338						31,583				1,293	10/15/2038	3.B Z
46616P-AA-1	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		112,417	112,417	112,387	112,214		202		202		112,417				3,521	10/15/2056	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC HE	09/15/2026	MBS PAYDOWN		135,844	135,844	135,765	135,587		257		257		135,844				4,521	09/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC HE	09/15/2026	MBS PAYDOWN		44,536	44,536	44,526	44,464		72		72		44,536				1,224	02/16/2065	1.A FE
50625B-AA-3	MRQI_26-HI1A	09/01/2026	MBS PAYDOWN		1,262,332	1,262,332	1,246,181			195		195		1,262,332				18,554	02/25/2048	1.A PL
50625B-AB-1	MRQI_26-HI1A	08/25/2026	MBS PAYDOWN		50,378	50,378	50,204			198		198		50,378				1,460	02/25/2048	1.C PL
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOAN TRUST LRB	09/25/2026	MBS PAYDOWN		101,349	101,349	101,322	101,283		66		66		101,349				2,491	05/26/2043	1.A FE
51889C-AB-8	LAUREL ROAD PRIME STUDENT LOAN TRUST LRK	09/25/2026	MBS PAYDOWN		304,530	304,530	304,419	304,589		(59)		(59)		304,530				2,807	11/25/2050	1.A FE
53946W-AA-3	LAI II SERIES 2021-1	09/08/2026	MBS PAYDOWN		5,387,443	5,387,443	5,387,443	5,387,443						5,387,443				106,043	05/12/2033	1.F PL
53946Y-AA-9	LAI_23-1-A	09/12/2026	MBS PAYDOWN		3,648,054	3,648,054	3,648,054	3,648,054						3,648,054				131,324	07/12/2034	1.B PL
53946Y-AB-7	LAI_23-1-B	09/12/2026	MBS PAYDOWN		855,013	855,013	855,013	855,013						855,013				36,298	07/12/2034	1.G PL
53946Y-AC-5	LAI_23-1-C	09/12/2026	MBS PAYDOWN		399,006	399,006	399,006	399,006						399,006				18,864	07/12/2034	2.C PL
53946Y-AD-3	LAI_23-1-D	09/12/2026	MBS PAYDOWN		342,005	342,005	342,005	342,005						342,005				18,911	07/12/2034	3.B PL
53946Y-AE-1	LAI_23-1-E	09/12/2026	MBS PAYDOWN		296,845	296,845	296,845	296,845						296,845				19,282	07/12/2034	4.A PL
53947L-AA-6	LAI II SERIES 2020-1	09/08/2026	MBS PAYDOWN		4,687,396	4,687,396	4,687,396	4,687,396						4,687,396		1	1	107,611	03/12/2030	1.A PL
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	09/20/2026	MBS PAYDOWN		85,311	85,311	85,337	85,213		99		99		85,311				1,256	03/20/2048	1.D FE
53948Q-AB-2	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	07/20/2026	MBS PAYDOWN		15,428	15,428	15,427	15,406		22		22		15,428				251	03/20/2048	1.G FE
53948T-AA-8	LAI II SERIES 2022-1	07/12/2026	MBS PAYDOWN		1,624,965	1,624,965	1,624,965	1,624,965						1,624,965				42,257	01/12/2034	1.G Z
53948T-AB-6	LAI II SERIES 2022-1	09/12/2026	VARIOUS		3,597,920	3,597,920	3,597,920	3,597,920						3,597,920				189,476	01/12/2034	2.C PL
55400U-AA-1	MVW OWNER TRUST MVWOT_2022-1	09/20/2026	MBS PAYDOWN		156,190	156,190	156,150	155,876		314		314		156,190				4,273	11/21/2039	1.A FE
55400U-AB-9	MVW OWNER TRUST MVWOT_2022-1	09/20/2026	MBS PAYDOWN		107,106	107,106	107,094	106,879		227		227		107,106				3,107	11/21/2039	1.F FE
59008*-AA-6	MERITIZE EDUCATION LOAN TRUST MRTZE_23-A	09/15/2026	MBS PAYDOWN		1,227,858	1,227,858	1,202,388	1,218,874		8,984		8,984		1,227,858				64,525	08/15/2050	1.F PL
595481-AA-0	MID-STATE TRUST	08/01/2026	MBS PAYDOWN		42,746	42,746	42,318	39,842		1,217		1,217		42,746				1,441	01/15/2040	1.E FE
59548P-AA-7	MID-STATE TRUST	09/01/2026	MBS PAYDOWN		92,152	92,152	87,399	91,710		441		441		92,152				3,585	10/15/2040	1.E FE
608934-AA-3	MOMNT TECHNOLOGIES TRUST MMNT_23-1	09/20/2026	MBS PAYDOWN		199,082	199,082	199,067	206,780		(7,698)		(7,698)		199,082				9,209	03/20/2045	2.B FE
618934-AA-1	MSAIC_23-4A-A	09/20/2026	MBS PAYDOWN		383,099	383,099	383,014	381,837		1,262		1,262		383,099				16,367	05/20/2053	1.D FE
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	09/20/2026	MBS PAYDOWN		106,623	106,623	106,606	106,285		337		337		106,623				4,296	08/22/2050	1.G FE
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	09/20/2026	MBS PAYDOWN		160,971	160,971	160,367	160,370		600		600		160,971				7,546	08/22/2050	2.B FE
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	09/20/2026	MBS PAYDOWN		335,616	335,616	334,233	334,644		972		972		335,616				11,866	06/20/2053	1.F FE
61945V-AB-7	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	09/20/2026	MBS PAYDOWN		59,167	59,167	59,132	58,996		171		171		59,167				2,721	06/20/2053	2.C FE
61945W-AA-7	MSAIC 2023-2A	09/20/2026	MBS PAYDOWN		201,516	201,516	198,899	200,808		708		708		201,516				7,167	09/22/2053	1.G FE
61946K-AA-2	MSAIC_22-3	09/20/2026	MBS PAYDOWN		182,895	182,895	182,887	182,320		575		575		182,895				7,343	06/20/2053	1.G FE
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	09/20/2026	MBS PAYDOWN		75,014	75,014	73,643	73,643						73,643		1,370	1,370	715	06/20/2052	1.B FE
61946T-AB-1	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	09/20/2026	MBS PAYDOWN		25,566	25,566	25,393	25,528		39		39		25,566				325	06/20/2052	1.G FE
61946U-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_22-2	09/20/2026	MBS PAYDOWN		89,394	89,394	88,430	88,430						88,430		964	964	2,600	01/21/2053	1.D FE
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	09/20/2026	MBS PAYDOWN		91,149	91,149	88,886	88,886						88,886		2,263	2,263	914	12/20/2046	1.B FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	09/20/2026	MBS PAYDOWN		39,217	39,217	38,971	39,154		62		62		39,217				534	12/20/2046	1.E FE
62847R-AB-3	MVWOT 2024-1A	09/20/2026	MBS PAYDOWN		194,028	194,028	193,983	193,486		542		542		194,028				7,084	02/20/2043	1.G FE
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1	09/20/2026	MBS PAYDOWN		44,655	44,655	44,654	44,535		120		120		44,655				1,609	10/22/2040	1.F FE
62949Y-AB-5	NYLIMAC 2010-SS-1	09/15/2026	MBS PAYDOWN		141,867	141,867	141,837	141,560		307		307		141,867				5,233	02/15/2048	1.F PLGI
63940Q-AD-5	NAVIENT STUDENT LOAN TRUST NAVSL_2018-BA	09/15/2026	MBS PAYDOWN		315,276	315,276	299,413	313,622		1,654		1,654		315,276				8,683	12/15/2059	1.A FE
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_19-CA	09/15/2026	MBS PAYDOWN		115,616	115,616	115,154	115,248		368		368		115,616				2,422	02/15/2068	1.A FE
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	08/15/2026	MBS PAYDOWN		66,883	66,883	66,853	70,055		(3,172)		(3,172)		66,883				1,357	01/15/2043	1.A FE
63941B-AC-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	08/15/2026	MBS PAYDOWN		18,846	18,846	18,846	18,846						18,846				557	01/15/2043	1.A FE
63941C-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-D	09/15/2026	MBS PAYDOWN		465,889	465,889	465,681	465,350		538		538		465,889				9,326	12/15/2059	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
63941G-AB-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-BA	09/15/2026	MBS PAYDOWN		44,547	44,547	44,492	44,503		44		44		44,547				632	01/15/2069	1.A FE
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-DA	09/15/2026	MBS PAYDOWN		100,874	100,874	100,864	100,809		65		65		100,874				1,133	05/15/2069	1.A FE
63941L-AB-9	NAVSL_19-BA-A2A	09/15/2026	MBS PAYDOWN		344,362	344,362	344,343	343,915		447		447		344,362				7,722	12/15/2059	1.A FE
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL_19-EA	09/15/2026	MBS PAYDOWN		178,883	178,883	178,820	178,702		181		181		178,883				3,128	05/15/2068	1.A FE
63942C-AD-4	NAVSL 2021-DA	09/15/2026	MBS PAYDOWN		348,166	348,166	327,929	344,962		3,204		3,204		348,166				9,191	04/15/2060	2.B FE
63942P-AA-1	NAVIENT PRIVATE EDUCATION LOAN TRUST NAV	09/15/2026	MBS PAYDOWN		467,313	467,313	467,230	466,586		727		727		467,313				12,966	10/15/2070	1.A FE
63942T-AA-3	NAVSL 2023-BA	09/15/2026	MBS PAYDOWN		119,907	119,907	119,906	119,616		290		290		119,907				5,170	03/15/2072	1.A FE
63943P-AA-0	NAVIENT REFINANCE LOAN TRUST NAVRL_26-B	09/15/2026	MBS PAYDOWN		888,989	888,989	888,810			1,732		1,732		888,989				8,351	06/15/2056	1.A FE
64033X-AD-6	NSLT 2025-AA	09/15/2026	MBS PAYDOWN		1,957,510	1,957,510	1,956,786	1,953,707		3,803		3,803		1,957,510				65,656	03/15/2057	1.A FE
64034U-AA-7	NELNET STUDENT LOAN TRUST NSLT_23-PL1	09/25/2026	MBS PAYDOWN		884,028	884,028	884,028	884,028						884,028				35,046	11/25/2053	1.A FE
64034U-AB-5	NELNET STUDENT LOAN TRUST NSLT_23-PL1	09/25/2026	MBS PAYDOWN		884,028	884,028	884,018	880,581		3,448		3,448		884,028				42,439	11/25/2053	1.A FE
669890-AA-6	NOVATION_10-A	09/15/2026	MBS PAYDOWN		942,773	942,773	939,707	941,002		1,771		1,771		942,773				28,306	06/15/2051	1.F PLGI
67079#-AA-9	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	VARIOUS		749,818	749,818	749,818	368,183						749,818				22,222	08/06/2035	1.G PL
67079#-AB-7	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	VARIOUS		333,252	333,252	333,252	163,637						333,252				12,197	08/06/2035	2.C PL
67079#-AC-5	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	VARIOUS		274,933	274,933	274,933	135,001						274,933				12,797	08/06/2035	3.C PL
67571F-AB-0	OCTL 2024-1A	09/20/2026	MBS PAYDOWN		2,064,654	2,064,654	2,064,513	2,073,634		(8,980)		(8,980)		2,064,654				77,936	05/20/2030	1.A FE
67777B-AA-3	OIC CREDIT OPPORTUNITIES FUND IV LP	07/21/2026	VARIOUS		352,161	352,161	352,161	281,733						352,161				51,189	12/31/2035	2.A PL
67777B-AB-1	OIC CREDIT OPPORTUNITIES FUND IV LP	07/21/2026	VARIOUS		176,081	176,081	176,081	140,867						176,081				28,794	12/31/2035	2.C PL
67777B-AC-9	OIC CREDIT OPPORTUNITIES FUND IV LP	07/21/2026	VARIOUS		52,824	52,824	52,824	42,260						52,824				9,598	12/31/2035	3.B PL
68840#-AA-5	GREENSKY1-A_5/2028	09/25/2026	SECURITY CALLED AT 100.00000000		4,875,009	4,875,009	4,875,009	819,055						4,875,009				93,297	08/18/2050	1.D PL
68840#-AB-3	GREENSKY1-B_5/2028	09/25/2026	SECURITY CALLED AT 100.00000000		876,082	876,082	876,082	147,421						876,082				18,187	08/18/2050	1.G PL
68840#-AC-1	GREENSKY1-C_5/2028	09/25/2026	SECURITY CALLED AT 100.00000000		609,217	609,217	609,217	102,890						609,217				14,391	08/18/2050	2.C PL
68840#-AD-9	GREENSKY1-D_5/2028	09/25/2026	SECURITY CALLED AT 100.00000000		685,677	685,677	685,677	99,235						685,677				18,743	08/18/2050	3.C PL
68840#-AE-7	GREENSKY1-E_5/2028	09/25/2026	SECURITY CALLED AT 100.00000000		450,107	450,107	450,107	65,142						450,107				15,028	08/18/2050	4.B PL
68840*-AA-9	GREENSKY 2025-2 FUNDED	09/18/2026	SECURITY CALLED AT 100.00000000		4,602,435	4,602,435	4,602,435	1,859,096						4,602,435				103,080	08/18/2050	1.A PL
68840*-AB-7	GREENSKY 2025-2 FUNDED	09/18/2026	SECURITY CALLED AT 100.00000000		1,054,767	1,054,767	1,054,767	424,575						1,054,767				24,352	08/18/2050	1.D PL
68840*-AC-5	GREENSKY 2025-2 FUNDED	09/18/2026	SECURITY CALLED AT 100.00000000		958,291	958,291	958,291	387,090						958,291				23,069	08/18/2050	1.G PL
68840*-AD-3	GREENSKY 2025-2 FUNDED	09/18/2026	SECURITY CALLED AT 100.00000000		636,931	636,931	636,931	254,296						636,931				17,551	08/18/2050	2.C PL
68840*-AE-1	GREENSKY 2025-2 FUNDED	09/18/2026	SECURITY CALLED AT 100.00000000		691,413	691,413	691,413	226,569						691,413				20,920	08/18/2050	3.C PL
68840*-AF-8	GREENSKY 2025-2 FUNDED	09/18/2026	SECURITY CALLED AT 100.00000000		526,170	526,170	526,170	172,421						526,170				19,445	08/18/2050	4.B PL
69376B-AA-4	PACEF_20-1A-A	09/20/2026	MBS PAYDOWN		154,138	154,138	156,048	154,207		(66)		(66)		154,141		(2)	(2)	4,185	09/20/2055	1.A FE
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1	09/10/2026	MBS PAYDOWN		1,110,266	1,110,266	1,062,537	1,108,114		2,153		2,153		1,110,266				38,199	02/10/2062	1.A FE
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1	09/01/2026	MBS PAYDOWN		10,405,044	10,405,044	10,530,353	9,422,461		(33,345)		(33,345)		10,405,044				344,212	10/20/2033	1.A PL
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1	09/18/2026	MBS PAYDOWN		1,803,059	1,803,059	1,803,035	1,798,705		4,354		4,354		1,803,059				60,754	11/18/2041	1.D FE
73940M-AB-7	POWERPAY ISSUANCE TRUST PWRP_25-1	09/18/2026	MBS PAYDOWN		467,161	467,161	467,065	465,955		1,206		1,206		467,161				17,995	11/18/2041	1.G FE
745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		128,350,608	128,350,608	128,561,802	34,775,569						128,536,885		(186,278)	(186,278)	2,185,773	01/23/2032	1.A PL
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026			5,636,617	5,636,617	5,660,767	2,788,164						5,658,740		(22,123)	(22,123)	134,696	01/23/2032	1.C PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		13,661,088	13,661,088	13,645,928	3,849,002						13,643,586		17,502	17,502	257,478	01/23/2032	1.F PL
..745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		6,785,308	6,785,308	6,804,834	1,916,632						6,803,786		(18,478)	(18,478)	137,496	01/23/2032	2.B PL
..745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		7,961,428	7,961,428	8,026,968	2,249,159						8,026,102		(64,674)	(64,674)	217,996	01/23/2032	3.B PL
..745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		10,132,727	10,132,727	9,465,424	2,667,918						9,475,281		657,445	657,445	277,818	01/23/2032	4.C PL
..75973F-AA-9	RENEW_18-1-A	09/20/2026	MBS PAYDOWN		104,731	104,731	104,872	104,546		186		186		104,731				3,846	09/22/2053	1.A FE
..75973H-AA-5	RENEW_23-1A-A	09/20/2026	MBS PAYDOWN		148,444	148,444	139,777	147,379		1,065		1,065		148,444					11/20/2058	1.A FE
..75973K-AA-8	RENEW_17-2A-A	09/20/2026	MBS PAYDOWN		255,557	255,557	239,446	253,892		1,665		1,665		255,557				7,399	09/22/2053	1.A FE
..75973L-AA-6	RENEW_17-1A	09/20/2026	MBS PAYDOWN		375,564	375,564	352,115	372,572		2,992		2,992		375,564				12,352	09/20/2052	1.A FE
..75973V-AA-4	RENEW LTD RENEW_24-1	09/20/2026	MBS PAYDOWN		466,985	466,985	466,047	465,524		1,461		1,461		466,985				14,774	11/20/2059	1.A FE
..75975B-AA-6	RENEW FINANCIAL RENEW_21-1	09/20/2026	MBS PAYDOWN		111,345	111,345	111,313	111,227		119		119		111,345				1,167	11/20/2056	1.A FE
..77930#-AA-7	RT 28 TITLING TRUST_13	09/15/2026	MBS PAYDOWN		652,749	652,749	652,749	652,749						652,749				20,230	06/15/2029	1.D
..78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-	09/15/2026	MBS PAYDOWN		89,962	89,962	89,956	89,925		37		37		89,962				639	01/15/2053	1.A FE
..78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		542,452	542,452	542,442	541,549		902		902		542,452				16,280	05/16/2050	1.A FE
..78449D-AB-2	SMB 2020-PTB	09/25/2026	MBS PAYDOWN		379,131	379,131	379,840	379,275		(144)		(144)		379,131				4,036	09/15/2054	1.A FE
..78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		1,049,636	1,049,636	1,049,495	1,047,647		1,989		1,989		1,049,636				34,838	10/16/2056	1.A FE
..78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		1,049,636	1,049,636	1,049,636	1,049,636						1,049,636				37,240	10/16/2056	1.A FE
..78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		715,107	715,107	714,855	713,533		1,574		1,574		715,107				27,590	10/16/2056	1.C FE
..78449L-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	09/15/2026	MBS PAYDOWN		103,890	103,890	103,865	103,747		143		143		103,890				2,474	01/15/2037	1.A FE
..78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	09/15/2026	MBS PAYDOWN		10,389	10,389	9,285	9,441		948		948		10,389				308	01/15/2037	1.A FE
..78449T-AB-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	09/15/2026	MBS PAYDOWN		341,239	341,239	341,133	340,789		450		450		341,239				7,792	07/15/2036	1.A FE
..78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	09/15/2026	MBS PAYDOWN		132,476	132,476	132,472	132,363		113		113		132,476				1,968	09/15/2037	1.A FE
..78449X-AA-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	09/15/2026	MBS PAYDOWN		191,325	191,325	191,287	191,230		95		95		191,325				1,630	07/15/2053	1.A FE
..78450P-AA-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		927,416	927,416	927,307	925,248		2,167		2,167		927,416				38,125	09/15/2053	1.A FE
..78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		891,061	891,061	891,061	891,061						891,061				30,953	09/15/2053	1.A FE
..78450P-AC-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		606,209	606,209	605,917	604,587		1,622		1,622		606,209				28,260	09/15/2053	1.C FE
..78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		1,214,405	1,214,405	1,198,572	1,209,846		4,560		4,560		1,214,405				43,418	01/15/2053	1.A FE
..78450X-AA-6	SMB 2024-E	09/15/2026	MBS PAYDOWN		238,790	238,790	238,696	238,326		464		464		238,790				8,109	10/16/2056	1.A FE
..78454X-AA-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		579,911	579,911	579,879	578,756		1,155		1,155		579,911				20,717	10/15/2058	1.A FE
..78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		702,968	702,968	702,968	702,968						702,968				24,917	10/15/2058	1.A FE
..78454X-AC-8	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		153,508	153,508	153,290	153,144		365		365		153,508				6,281	10/15/2058	1.C FE
..78454X-AD-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		31,481	31,481	31,280	31,400		81		81		31,481				1,378	10/15/2058	1.G FE
..78454X-AE-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		140,695	140,695	138,332	140,260		436		436		140,695				6,823	10/15/2058	2.C FE
..78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_19	09/15/2026	MBS PAYDOWN		262,298	262,298	266,461	264,315		(2,017)		(2,017)		262,298				6,570	06/15/2048	1.A FE
..78474E-AA-0	SOL INVICTUS SPV 2022-1 FUNDED	09/20/2026	MBS PAYDOWN		2,768,260	2,768,260	2,613,779	2,752,184		16,076		16,076		2,768,260				92,673	06/23/2049	1.F PL
..78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18	09/25/2026	MBS PAYDOWN		217,869	217,869	217,764	217,355		514		514		217,869				5,219	01/25/2048	1.A FE
..80600H-AA-6	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	09/20/2026	MBS PAYDOWN		3,099,044	3,099,044	3,035,045	3,086,177		12,867		12,867		3,099,044				102,270	09/20/2051	1.A PL
..80600H-AB-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	09/20/2026	MBS PAYDOWN		774,761	774,761	785,385	774,636		125		125		774,761				27,779	09/20/2051	1.A PL
..80600H-AH-1	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	09/20/2026	MBS PAYDOWN		3,335,444	3,335,444	3,172,996	3,249,093		11,980		11,980		3,335,444				85,251	09/20/2052	1.A PL
..80600H-AJ-7	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	09/20/2026	MBS PAYDOWN		782,679	782,679	769,907	780,490		2,188		2,188		782,679				24,189	09/20/2052	1.A PL
..82650D-AB-8	SRFC 2024-2A	09/20/2026	MBS PAYDOWN		147,646	147,646	147,623	147,256		389		389		147,646				5,144	06/20/2041	1.F FE
..82650T-AB-3	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	09/20/2026	MBS PAYDOWN		80,526	80,526	80,513	80,350		176		176		80,526				2,679	06/20/2040	1.F FE
..82653B-AB-9	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	09/20/2026	MBS PAYDOWN		255,811	255,811	255,804	255,173		638		638		255,811				8,409	08/20/2041	1.F FE
..82653C-AB-7	SRFC 2025-1A	09/20/2026	MBS PAYDOWN		1,546,795	1,546,795	1,546,596	1,542,791		4,004		4,004		1,546,795				52,277	01/21/2042	1.F FE
..83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	09/15/2026	MBS PAYDOWN		444,976	444,976	444,948	444,492		484		484		444,976				8,373	06/15/2037	1.A FE
..83192C-AC-1	SMB_19-B	09/15/2026	MBS PAYDOWN		8,343	8,343	7,259	7,862		481		481		8,343				259	06/15/2037	1.A FE
..83206N-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		740,345	740,345	705,092	737,818		2,527		2,527		740,345				22,424	02/16/2055	1.C FE
..83207Q-AA-7	SMB 2024-D	09/15/2026	MBS PAYDOWN		418,910	418,910	418,770	418,050		860		860		418,910				15,060	07/15/2053	1.A FE
..83401C-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-C	09/15/2026	MBS PAYDOWN		136,820	136,820	136,782	136,695		124		124		136,820				2,151	11/16/2048	1.A FE
..83404W-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-B	09/15/2026	MBS PAYDOWN		419,341	419,341	419,317	418,844		496		496		419,341				8,568	08/17/2048	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
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGRAM LLC SOF	09/15/2026	MBS PAYDOWN		49,712	49,712	49,144	49,547		165		165		49,712				843	05/15/2046	1.A FE
83409W-AA-0	SOL VIRTUS NOTE ISSUER SPV 2022-1	09/20/2026	MBS PAYDOWN		2,462,098	2,462,098	2,564,367	2,467,794		(5,696)		(5,696)		2,462,098				101,847	11/20/2053	1.C PL
83409W-AB-8	SOL VIRTUS NOTE ISSUER SPV 2022-1	09/20/2026	MBS PAYDOWN		637,508	637,508	663,769	638,970		(1,463)		(1,463)		637,508				29,536	11/20/2053	1.G Z
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		6,045,308	6,045,308	5,985,137	6,023,969		21,339		21,339		6,045,308				221,922	10/20/2050	1.C Z
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		815,688	815,688	786,222	810,172		5,516		5,516		815,688				32,666	10/20/2050	1.F Z
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		724,671	724,671	633,330	712,504		12,166		12,166		724,671				31,439	10/20/2050	2.B Z
83411V-AA-8	SOL INVICTUS SPV 2021-1 FUNDED	09/20/2026	MBS PAYDOWN		3,789,263	3,789,263	3,456,190	3,759,874		29,389		29,389		3,789,263				56,769	10/20/2048	1.F PL
83411V-AB-6	SOL INVICTUS SPV 2021-1 FUNDED	08/20/2026	MBS PAYDOWN		255,262	255,262	231,683	254,690		571		571		255,262				4,407	10/20/2048	3.B PL
83412L-AA-9	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	09/20/2026	MBS PAYDOWN		4,732,970	4,732,970	4,678,464	4,763,291		(30,321)		(30,321)		4,732,970				210,922	12/20/2049	1.D PL
83423*-AA-3	SOLIS QUANTUM NOTE ISSUER SPV_23-1	09/20/2026	MBS PAYDOWN		896,145	896,145	896,145	896,145						896,145				29,605	04/21/2053	1.D PL
83423*-AB-1	SOLIS QUANTUM NOTE ISSUER SPV_23-1	09/20/2026	MBS PAYDOWN		727,730	727,730	727,730	727,730						727,730				30,565	04/21/2053	2.C PL
86324E-AA-5	STREAM INNOVATIONS ISSUER TRUST STRE_24-	09/15/2026	MBS PAYDOWN		656,144	656,144	655,984	654,844		1,300		1,300		656,144				22,799	02/15/2045	1.G FE
86365R-AA-6	STRUCTURED ASSET FUNDING SECURIT	09/18/2026	MBS PAYDOWN		65,943	65,943	65,935	65,883		60		60		65,942				1,763	02/18/2060	1.F FE
866974-AA-6	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B	09/20/2026	MBS PAYDOWN		793,327	793,327	776,188	789,593		3,734		3,734		793,327				32,549	05/22/2051	1.F FE
86744T-AA-4	SUNNOVA SOL ISSUER LLC SNVA_21-B	09/20/2026	MBS PAYDOWN		174,988	174,988	174,975	174,840		148		148		174,988				1,890	07/20/2048	1.C FE
86744T-AB-2	SUNNOVA SOL ISSUER LLC SNVA_21-B	09/20/2026	MBS PAYDOWN		176,073	176,073	176,002	175,889		184		184		176,073				2,361	07/20/2048	2.C FE
86744X-AA-5	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	07/30/2026	MBS PAYDOWN		539,430	539,430	520,284	535,347		4,083		4,083		539,430				20,026	04/30/2057	1.F FE
86745A-AB-2	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	09/20/2026	MBS PAYDOWN		74,110	74,110	72,455	73,775		335		335		74,110				1,548	02/22/2049	3.B FE
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	09/20/2026	MBS PAYDOWN		53,365	53,365	53,343	53,308		57		57		53,365				730	10/20/2048	1.C FE
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	09/20/2026	MBS PAYDOWN		34,615	34,615	34,606	34,573		42		42		34,615				544	10/20/2048	3.A FE
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	09/20/2026	MBS PAYDOWN		145,389	145,389	139,238	144,046		1,343		1,343		145,389				5,054	08/22/2050	1.G FE
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	09/20/2026	MBS PAYDOWN		45,483	45,483	42,449	44,890		593		593		45,483				1,671	08/22/2050	4.A FE
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	09/20/2026	MBS PAYDOWN		67,561	67,561	65,826	67,077		484		484		67,561				2,375	05/20/2050	1.G FE
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	09/20/2026	MBS PAYDOWN		33,536	33,536	31,756	33,130		406		406		33,536				1,246	05/20/2050	4.B FE
86746B-AA-1	SNVA 2023-GRID1	09/20/2026	MBS PAYDOWN		121,129	121,129	118,605	120,582		548		548		121,129				4,633	12/20/2050	1.B FE
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A	09/20/2026	MBS PAYDOWN		58,588	58,588	58,587	58,533		55		55		58,588				695	02/20/2048	2.B FE
86746F-AA-2	SNVA 2024-GRID1	09/20/2026	MBS PAYDOWN		99,096	99,096	99,093	98,807		289		289		99,096				3,806	07/20/2051	1.B FE
86805V-AA-5	STRONG 2025-A	09/20/2026	MBS PAYDOWN		543,926	543,926	543,910	542,185		1,742		1,742		543,926				22,837	06/21/2055	1.D FE
86805V-AB-3	STRONG 2025-A	09/20/2026	MBS PAYDOWN		120,378	120,378	117,883	119,820		558		558		120,378				5,371	06/21/2055	1.G FE
87218F-A*-2	TBCF 2025-2	07/14/2026	MBS PAYDOWN		1,483,284	1,483,284	1,483,284	1,483,284						1,483,284				74,302	09/30/2030	1.E PL
87252D-AA-1	TIC HOME IMPROVEMENT TRUST TIC_24-A	09/15/2026	MBS PAYDOWN		195,656	195,656	195,630	195,174		482		482		195,656				8,712	10/15/2046	1.E FE
			SECURITY CALLED AT 100.00000000																	
87268H-AA-4	TPG AG CSF III STRUC NOTE CLASS A	07/20/2026			293,856	293,856	293,856	135,396						293,856				9,680	03/31/2035	2.C FE
88576N-AB-4	321 HENDERSON RECEIVABLES I LL	09/15/2026	MBS PAYDOWN		55,271	55,271	55,250	55,154		118		118		55,271				2,137	03/15/2047	1.A FE
88576N-AD-0	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		50,157	50,157	50,109	50,043		114		114		50,157				2,009	06/15/2047	1.B FE
88576N-AF-5	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		57,031	57,031	56,999	56,908		122		122		57,031				2,038	09/15/2047	1.D FE
88576N-AH-1	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		48,062	48,062	48,056	47,962		100		100		48,062				1,821	12/15/2047	1.D FE
88576N-AJ-7	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		26,254	26,254	23,317	26,215		39		39		26,254				664	03/15/2042	1.A FE
88576N-AK-4	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		17,335	17,335	17,324	17,298		37		37		17,335				645	03/15/2048	1.E FE
88576N-AM-0	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		8,147	8,147	8,145	8,127		19		19		8,147				342	06/15/2048	1.E FE
88576P-AF-0	321 HENDERSON RECEIVABLES I LL	09/15/2026	MBS PAYDOWN		60,449	60,449	60,416	60,321		129		129		60,449				2,302	11/15/2046	1.B FE
88576U-AA-0	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		40,515	40,515	40,498	40,418		97		97		40,515				1,704	11/15/2037	1.A FE
88576V-AA-8	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		4,242	4,242	3,844	4,199		43		43		4,242				227	06/15/2045	1.A FE
88576V-AE-0	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		21,217	21,217	20,134	21,072		145		145		21,217				1,136	06/15/2045	1.A FE
88576X-AA-4	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		73,257	73,257	73,238	73,102		156		156		73,257				2,796	07/15/2059	1.A FE
897919-AA-4	TRUST 2024-DPP1 RCKT_24-1	08/01/2026	VARIOUS		2,542,166	2,542,166	2,542,166	2,542,216						2,542,216		(50)	(50)	95,450	09/17/2032	1.B PL
897919-AB-2	TRUST 2024-DPP1 RCKT_24-1	09/01/2026	MBS PAYDOWN		3,664,150	3,664,150	3,664,150	3,664,150						3,664,150				170,999	09/17/2032	1.G Z
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1	07/20/2026	MBS PAYDOWN		381,259	381,259	381,183	380,089		1,170		1,170		381,259				17,357	07/20/2035	1.F FE
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1	07/20/2026	MBS PAYDOWN		210,350	210,350	210,350	210,350						210,350				13,149	07/20/2035	2.B FE
91825D-AA-1	VCP RRL ABS LTD VCRRL_24-1A	07/20/2026	MBS PAYDOWN		120,511	120,511	120,511	120,511						120,511				5,706	04/20/2034	1.C FE
91825D-AC-7	VCP RRL ABS LTD VCRRL_24-1A	07/20/2026	MBS PAYDOWN		103,263	103,263	103,263	103,263						103,263				5,437	04/20/2034	1.F FE
91825N-AE-1	VCRRL 2025-1A	07/20/2026	MBS PAYDOWN		227,584	227,584	227,584	227,584						227,584				10,516	04/20/2035	1.F FE
91825N-AG-6	VCRRL 2025-1A	07/20/2026	MBS PAYDOWN		80,515	80,515	80,515	80,515						80,515				5,155	04/20/2035	2.B FE
92243R-AA-2	VCP RRL ABS I LTD VCRRL_21-1	07/20/2026	MBS PAYDOWN		87,615	87,615	87,615	87,615						87,615				1,414	10/20/2031	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92347W-AA-6	VERITAS DOCTRINA NOTE ISSUER VRTDC_22	09/25/2026	MBS PAYDOWN		1,108,487	1,108,487	1,071,152	1,102,687		5,800		5,800		1,108,487				16,706	03/25/2052	1.G PL
..959921-AB-3	WESTGATE RESORTS LLC WESTR_26-1	09/01/2026	MBS PAYDOWN		496,183	496,183	496,103			12		12		496,183				9,038	10/20/2039	1.G FE
..959921-AC-1	WESTGATE RESORTS LLC WESTR_26-1	09/01/2026	MBS PAYDOWN		372,138	372,138	372,102			11		11		372,138				7,534	10/20/2039	2.C FE
..98164R-AD-8	WOART 2024-A	09/15/2026	MBS PAYDOWN		131,381	131,381	131,544			(15)		(15)		131,381				1,043	03/15/2029	1.A FE
..BNLQJZ-1H-0	NOVATION FUNDING LLC	07/15/2026	MBS PAYDOWN		23,825	23,825	23,825	23,825						23,825				556	12/15/2052	1.F PLGI
..BNLQNT-BH-8	NV FUNDING LLC	09/15/2026	MBS PAYDOWN		30,723	30,723	30,723	30,723						30,723				927	01/15/2053	1.F PLGI
			SECURITY CALLED AT 100.00000000																	
..G0180*-AA-3	AIRFORWARD-B_DDTL_7	09/15/2026			6,843	6,843	6,843							6,843				32	07/30/2046	1.C PL
			SECURITY CALLED AT 100.00000000																	
..G0180*-AB-1	AIRFORWARD-C_DDT_7	09/15/2026			9,475	9,475	9,475							9,475				47	07/30/2046	1.F PL
			SECURITY CALLED AT 100.00000000																	
..G0180*-AC-9	AIRFORWARD-D_DDTL_7/2046	09/15/2026			3,685	3,685	3,685							3,685				20	07/30/2046	2.B PL
			SECURITY CALLED AT 100.00000000																	
..G0180*-AD-7	AIRFORWARD-E_DDTL_7	09/15/2026			3,685	3,685	3,685							3,685				26	07/30/2046	3.B PL
..G7743*-AA-8	SLF VL HOLDINGS LP HPS_25-1	07/15/2026	MBS PAYDOWN		6,652,979	6,652,979	6,652,979	6,652,979						6,652,979				304,647	02/01/2033	1.G PL
..G7743*-AB-6	SLF VL HOLDINGS LP HPS_25-1	07/15/2026	MBS PAYDOWN		740,522	740,522	740,522	740,522						740,522				40,940	02/01/2033	2.C PL
..G7743@-AA-6	SLF VL HOLDINGS LP HPS_25-1	07/15/2026	MBS PAYDOWN		7,703,449	7,703,449	7,703,449	7,703,449						7,703,449				352,775	02/01/2033	1.G PL
..G7743@-AB-4	SLF VL HOLDINGS LP HPS_25-1	07/15/2026	MBS PAYDOWN		857,446	857,446	857,446	857,446						857,446				47,408	02/01/2033	2.C PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					402,359,341	402,323,177	400,630,570	256,047,669		422,090		422,090		401,973,672		349,503	349,503	11,007,005	XXX	XXX
..53948N-AA-1	LOANPAL SOLAR LOAN 2020-3 LTD LPSLT_20-3	09/20/2026	MBS PAYDOWN		85,259	85,259	70,658			188		188		85,259				175	12/20/2047	1.D FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					85,259	85,259	70,658			188		188		85,259				175	XXX	XXX
..00192E-AA-5	AWAS AVIATION CAPITAL LTD MSN 36044	07/29/2026	SINKING FUND REDEMPTION		581,448	581,448	581,448	581,448						581,448				17,552	04/29/2027	1.E PLGI
..00244G-AA-8	AWAS AVIATION CAPITAL LTD MSN 34498	07/29/2026	MATURITY at 100.0000		3,915,000	3,915,000	3,915,000	3,915,000						3,915,000				107,189	07/29/2026	1.E PLGI
..00774P-AF-5	AERBORNE FUNDING LTD MSN 41608 MSN 416	09/25/2026	MBS PAYDOWN		116,710	116,710	116,710	116,710						116,710				3,211	01/25/2030	1.G PL
..00774P-AK-4	AERBORNE FUNDING LTD MSN 38766 MSN 387	09/25/2026	MBS PAYDOWN		348,387	348,387	348,387	348,387						348,387				9,585	01/25/2030	1.G PL
..00774P-AM-0	AERBORNE FUNDING LIMITED MSN 6482	09/25/2026	MBS PAYDOWN		125,419	125,419	125,419	125,419						125,419				3,510	01/25/2030	1.G PL
..00776A-AA-7	AERBORNE FUNDING II LIMITED	09/25/2026	SINKING FUND REDEMPTION		338,553	338,553	338,553	338,553						338,553				9,573	05/25/2030	1.E PL
..00776T-AB-4	AERBORNE FUNDING III LIMITED MSN 7094	09/25/2026	MBS PAYDOWN		190,433	190,433	190,433	190,433						190,433				4,961	05/30/2032	1.E PL
..00776T-AD-0	AERBORNE FUNDING III LIMITED MSN 9152	09/25/2026	MBS PAYDOWN		216,715	216,715	216,715	216,715						216,715				5,646	01/30/2032	1.E PL
..042688-AA-9	PROJECT CORDELL	09/09/2026	VARIOUS		12,935,970	12,693,097	12,693,097	12,693,097						12,693,097				840,529	07/15/2034	2.B PL
..05389L-AB-9	AVOLON AEROSPACE AALL_16-1 MSN 62712	09/15/2026	SINKING FUND REDEMPTION		449,217	449,217	449,217	449,217						449,217				10,562	07/15/2028	1.F PL
..05389L-AD-5	AVOLON AEROSPACE AALL_16-1 MSN 7231	09/15/2026	SINKING FUND REDEMPTION		209,279	209,279	209,279	209,279						209,279				4,815	08/15/2028	1.F PL
..05389L-AH-6	AVOLON AEROSPACE AALL_16-2 MSN 7260	09/15/2026	SINKING FUND REDEMPTION		216,643	216,643	216,643	216,643						216,643				4,983	08/15/2028	1.F PL
..05389L-AK-9	AVOLON AEROSPACE AALL_16-4 MSN 60491	09/15/2026	SINKING FUND REDEMPTION		225,797	225,797	225,797	225,797						225,797				5,107	10/15/2028	1.F PL
..05400F-AA-9	AVOLON AEROSPACE AALL_17-1	09/20/2026	SINKING FUND REDEMPTION		83,426	83,426	83,426	83,426						83,426				2,279	11/20/2028	1.F PL
..05400F-AC-5	AVOLON AEROSPACE AALL_17-1 MSN 60492	09/20/2026	SINKING FUND REDEMPTION		99,362	99,362	99,362	99,362						99,362				2,794	12/20/2028	1.F PL
..05400F-AE-1	AVOLON AEROSPACE AALL_17-1 MSN 7590	09/20/2026	SINKING FUND REDEMPTION		106,677	106,677	106,677	106,677						106,677				2,989	12/20/2028	1.F PL
..09531M-AA-8	BLUE BRIDGE FUNDING LLC BBEF_23-1	09/15/2026	MBS PAYDOWN		461,763	461,763	461,737	455,763		6,000		6,000		461,763				22,716	11/15/2030	1.F FE
..10004*-AA-3	BORROWED SUNSHINE LLC/BORROWED SUNSHINE	08/20/2026	MBS PAYDOWN		512,998	512,998	512,998	512,998						512,998				15,721	01/13/2040	2.B PL
..143274-AA-6	CARMEL FIN 2015 LLC MSN 17000493	07/21/2026	MBS PAYDOWN		258,819	258,819	258,819	258,819						258,819				7,515	07/21/2027	2.A PL
..143274-AB-4	CARMEL FIN 2015 LLC MSN 17000493	07/21/2026	MBS PAYDOWN		64,705	64,705	64,705	64,705						64,705				2,243	07/21/2027	3.A PL
..143274-AC-2	CARMEL FIN 2015 LLC SER MSN 17000496	07/21/2026	MBS PAYDOWN		257,857	257,857	257,857	257,857						257,857				7,323	07/21/2027	2.A PL
..143274-AD-0	CARMEL FIN 2015 LLC SER MSN 17000496	07/21/2026	MBS PAYDOWN		64,465	64,465	64,465	64,465						64,465				2,193	07/21/2027	3.A PL
..143274-AE-8	CARMEL FIN 2015 LLC SER MSN 17000498	08/17/2026	MBS PAYDOWN		256,939	256,939	256,939	256,939						256,939				7,139	08/17/2027	2.A PL
..143274-AF-5	CARMEL FIN 2015 LLC SER MSN 17000498	08/17/2026	MBS PAYDOWN		64,235	64,235	64,235	64,235						64,235				2,146	08/17/2027	3.A PL
..143274-AG-3	CARMEL FIN 2015 LLC SER MSN 17000502	08/27/2026	MBS PAYDOWN		255,622	255,622	255,622	255,622						255,622				6,877	08/27/2027	2.A PL
..143274-AH-1	CARMEL FIN 2015 LLC SER MSN 17000502	08/27/2026	MBS PAYDOWN		63,906	63,906	63,906	63,906						63,906				2,079	08/27/2027	3.A PL
..143274-AJ-7	CARMEL FIN 2015 LLC SER MSN 17000509	07/08/2026	MBS PAYDOWN		255,914	255,914	255,914	255,914						255,914				7,083	10/08/2027	2.A PL
..143274-AK-4	CARMEL FIN 2015 LLC SER MSN 17000509	07/08/2026	MBS PAYDOWN		63,978	63,978	63,978	63,978						63,978				2,491	10/08/2027	3.A PL
..143274-AL-2	CARMEL FIN 2015 LLC SER MSN 17000510	07/08/2026	MBS PAYDOWN		255,914	255,914	255,914	255,914						255,914				7,083	10/08/2027	2.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
143274-AM-0	CARMEL FIN 2015 LLC SER MSN 17000510	07/08/2026	MBS PAYDOWN		63,978	63,978	63,978	63,978						63,978				2,491	10/08/2027	3.A PL
143274-AN-8	CARMEL FIN 2015 LLC SER MSN 17000512	08/06/2026	MBS PAYDOWN		256,639	256,639	256,639	256,639						256,639				7,236	11/06/2027	2.A PL
143274-AP-3	CARMEL FIN 2015 LLC SER MSN 17000512	08/06/2026	MBS PAYDOWN		64,160	64,160	64,160	64,160						64,160				2,531	11/06/2027	3.A PL
143274-AQ-1	CARMEL FIN 2015 LLC SER MSN 17000518	08/17/2026	MBS PAYDOWN		256,797	256,797	256,797	256,797						256,797				7,269	11/17/2027	2.A PL
143274-AR-9	CARMEL FIN 2015 LLC SER MSN 17000518	08/17/2026	MBS PAYDOWN		64,199	64,199	64,199	64,199						64,199				2,540	11/17/2027	3.A PL
143274-AS-7	CARMEL FIN 2015 LLC SER MSN 17000520	09/03/2026	MBS PAYDOWN		255,775	255,775	255,775	255,775						255,775				7,054	12/03/2027	2.A PL
143274-AT-5	CARMEL FIN 2015 LLC SER MSN 17000520	09/03/2026	MBS PAYDOWN		63,944	63,944	63,944	63,944						63,944				2,483	12/03/2027	3.A PL
18504A-AA-8	CLS 2026-1A	07/30/2026	MBS PAYDOWN		136,875	136,875	135,215			772		772		136,875				2,539	04/30/2053	1.G FE
233254-AA-9	PROJECT PHOEBUS	09/30/2026	MBS PAYDOWN		1,383,369	1,383,369	1,383,369	1,383,369						1,383,369				48,556	09/30/2040	2.C PL
55026C-AA-5	BREN_2022-1-A	07/30/2026	MBS PAYDOWN		260,860	260,860	260,808	259,862		998		998		260,860				9,547	07/31/2062	1.G FE
55026N-AA-1	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	07/30/2026	MBS PAYDOWN		18,937	18,937	18,932	18,849		87		87		18,937				834	01/30/2065	1.G FE
55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	07/30/2026	MBS PAYDOWN		6,335	6,335	6,148	6,285		50		50		6,335				331	01/30/2065	2.C
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	09/20/2026	MBS PAYDOWN		220,579	220,579	213,135	219,331		1,248		1,248		220,579				8,652	04/22/2052	1.G FE
62890Q-AB-1	NMEF 2023-A	07/15/2026	MBS PAYDOWN		190,142	190,142	190,141	196,807		(6,665)		(6,665)		190,142				7,287	06/17/2030	1.A FE
62890Q-AC-9	NMEF 2023-A	09/15/2026	MBS PAYDOWN		1,000,496	1,000,496	1,000,436	997,902		2,594		2,594		1,000,496				47,017	06/17/2030	1.C FE
62953V-AA-6	AMERICAN AIRLINES MSN 40651	09/30/2026	MBS PAYDOWN		914,439	914,439	914,439	914,439						914,439				31,878	08/31/2029	1.D PLGI
62953V-AB-4	AMERICAN AIRLINES MSN 40651	09/30/2026	MBS PAYDOWN		304,813	304,813	304,813	304,813						304,813				11,859	08/31/2029	1.G PLGI
687923-AA-0	DISTRIBUTED SOLAR DEVELOPMENT LLC DSD_22	07/30/2026	MBS PAYDOWN		49,509	49,509	46,571	48,820		689		689		49,509				2,087	01/30/2063	2.C FE
69464B-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC	09/15/2026	MBS PAYDOWN		2,240,945	2,240,945	2,240,945	2,240,945						2,240,945				75,793	04/15/2033	1.A Z
757204-AA-0	REDAPTIVE EAAS ISSUER 2025-1 LLC	09/25/2026	MBS PAYDOWN		651,869	651,869	651,828	649,346		2,523		2,523		651,869				26,398	03/25/2042	1.F FE
757204-AB-8	REDAPTIVE EAAS ISSUER 2025-1 LLC	09/25/2026	MBS PAYDOWN		400,083	400,083	400,070	398,157		1,926		1,926		400,083				20,184	03/25/2042	2.C FE
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1	09/15/2026	MBS PAYDOWN		454,960	454,960	454,947	454,558		401		401		454,960				6,661	02/28/2033	1.C FE
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1	09/15/2026	MBS PAYDOWN		766,471	766,471	765,722	765,469		1,002		1,002		766,471				13,047	02/28/2033	1.F FE
78475C-AA-3	SSI 2025-1	07/30/2026	MBS PAYDOWN		83,097	83,097	83,144	49,233		238		238		83,097				3,321	07/27/2065	1.G FE
78517M-AA-1	PALMET 2025-2A	09/30/2026	MBS PAYDOWN		162,230	162,230	161,292	162,147		83		83		162,230				7,700	04/30/2061	1.G FE
78517Q-AA-2	PALMET 2025-1A	07/30/2026	MBS PAYDOWN		455,899	455,899	450,568	455,500		399		399		455,899				21,473	11/01/2060	1.G FE
78518C-AA-2	SABAL ISSUER LLC PALMET_26-1	07/30/2026	MBS PAYDOWN		55,145	55,145	55,135			263		263		55,145				1,434	05/02/2061	1.G FE
830848-AA-5	SKYLINE AIRCRAFT FINANCE LLC SKYAF_21-2	09/17/2026	MBS PAYDOWN		220,856	220,856	220,856	220,856						220,856				3,882	08/17/2033	1.F PL
85236#-AA-1	SUNNOVA RAYS I ISSUER LLC	07/30/2026	MBS PAYDOWN		214,224	214,224	214,224	214,224						214,224				7,953	04/30/2044	1.F PL
86744B-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	07/30/2026	MBS PAYDOWN		118,645	118,645	113,201	117,689		956		956		118,645				5,588	01/30/2060	1.G PL
86744V-AA-9	HELIOS ISSUER LLC SNVA_22-B	09/20/2026	MBS PAYDOWN		275,146	275,146	273,240	274,221		926		926		275,146				9,171	08/20/2049	3.C FE
86744Y-AA-3	SNVA 2024-1A	07/30/2026	MBS PAYDOWN		65,410	65,410	62,365	64,887		523		523		65,410				2,772	01/30/2059	1.G FE
86745B-AA-2	SNVA 2024-2A	07/30/2026	MBS PAYDOWN		48,149	48,149	46,928	47,817		332		332		48,149				2,376	07/30/2059	1.G FE
86745L-AA-0	HELIOS ISSUER LLC SNVA_19-AA	09/20/2026	MBS PAYDOWN		246,280	246,280	246,211	245,800		480		480		246,280				6,153	06/20/2046	1.F FE
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20-1A	07/30/2026	MBS PAYDOWN		405,012	405,012	404,855	404,476		536		536		405,012				10,222	02/01/2055	1.D FE
86745P-AA-1	SNVA 2020-2	07/30/2026	MBS PAYDOWN		116,380	116,380	94,449	114,629		1,751		1,751		116,380				2,393	11/01/2055	1.F FE
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1	09/30/2026	MBS PAYDOWN		213,037	213,037	212,944	213,033		5		5		213,037				4,122	04/28/2056	1.D FE
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1	07/30/2026	MBS PAYDOWN		132,677	132,677	126,031	131,276		1,401		1,401		132,677				5,373	04/30/2058	1.G FE
86745X-AB-2	SUNNOVA SOL V ISSUER LLC SNVA_23-1	07/30/2026	MBS PAYDOWN		4,377	4,377	3,868	4,291		86		86		4,377				241	04/30/2058	2.B FE
86746C-AA-9	HELIOS ISSUER LLC SNVA_20-AA	09/20/2026	MBS PAYDOWN		56,307	56,307	56,303	56,219		87		87		56,307				1,123	06/20/2047	2.A FE
86771B-AA-9	SUNRN 2024-2A	07/30/2026	MBS PAYDOWN		201,188	201,188	200,266	200,114		1,074		1,074		201,188				9,431	07/30/2059	1.E FE
86771B-AB-7	SUNRN 2024-2A	07/30/2026	MBS PAYDOWN		387,749	387,749	380,774	385,569		2,180		2,180		387,749				18,176	07/30/2059	1.E FE
86771P-AB-6	SUNRN 2025-1A	07/30/2026	MBS PAYDOWN		110,970	110,970	110,977	110,457		513		513		110,970				5,335	04/30/2060	1.F FE
86772D-AA-4	SUNRN_18-1-A	07/30/2026	MBS PAYDOWN		413,103	413,103	406,738	411,284		1,819		1,819		413,103				16,452	04/30/2049	1.E FE
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	07/30/2026	MBS PAYDOWN		214,118	214,118	194,506	210,676		3,442		3,442		214,118				3,645	01/30/2057	1.F FE
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUNRN_23-1A	07/30/2026	MBS PAYDOWN		108,838	108,838	107,642	108,163		676		676		108,838				5,387	01/30/2059	1.G FE
86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1	07/30/2026	MBS PAYDOWN		89,239	89,239	88,513	88,841		399		399		89,239				3,179	07/30/2057	1.G FE
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1	07/30/2026	MBS PAYDOWN		25,547	25,547	25,058	25,391		157		157		25,547				1,102	01/30/2059	1.G FE
86773A-AB-7	SUNRN_24-3A-A2	07/30/2026	MBS PAYDOWN		293,551	293,551	292,486	292,087		1,464		1,464		293,551				12,946	10/30/2059	1.E FE
86773H-AA-4	SUNRN 2025-3A	07/30/2026	MBS PAYDOWN		96,681	96,681	96,632	96,203		478		478		96,681				4,459	01/31/2061	1.G FE
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1	09/30/2026	MBS PAYDOWN		176,306	176,306	163,481	174,756		1,550		1,550		176,306				5,263	06/30/2054	1.D FE
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A	07/30/2026	MBS PAYDOWN		237,515	237,515	230,619	236,018		1,497		1,497		237,515				5,843	01/30/2052	1.F FE
867976-AA-0	STRONG 2025-1	09/28/2026	MBS PAYDOWN		411,129	411,129	409,520	409,208		1,921		1,921		411,129				16,183	12/28/2055	1.E FE
867976-AB-8	STRONG 2025-1	09/28/2026	MBS PAYDOWN		560,630	560,630	552,110	557,405		3,225		3,225		560,630				22,068	12/28/2055	1.E 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
..87252X-AA-7	TIPS_25-1	09/25/2026	MBS PAYDOWN		174,646	174,646	174,583	173,906		740		740		174,646				7,635	10/25/2055	1.G FE
..87252X-AB-5	TIPS_25-1	09/25/2026	MBS PAYDOWN		17,155	17,155	17,019	17,049		106		106		17,155				1,016	10/25/2055	2.C FE
..87253P-AA-3	TIP SOLAR ABS ISSUER LLC TIP_26-1	09/25/2026	MBS PAYDOWN		194,997	194,997	194,588			818		818		194,997				5,957	03/27/2056	1.G FE
..87253P-AB-1	TIP SOLAR ABS ISSUER LLC TIP_26-1	09/25/2026	MBS PAYDOWN		14,191	14,191	14,010			92		92		14,191				654	03/27/2056	2.C FE
..887921-AA-2	TIP SOLAR ABS ISSUER LLC TIP_25-2	09/25/2026	MBS PAYDOWN		239,579	239,579	239,491	238,624		955		955		239,579				10,816	12/27/2055	1.G FE
..887921-AB-0	TIP SOLAR ABS ISSUER LLC TIP_25-2	09/25/2026	MBS PAYDOWN		23,482	23,482	23,262	23,338		144		144		23,482				1,489	12/27/2055	2.C FE
..90389*-AA-0	PROJECT ULTRALIGHT II	07/20/2026	MBS PAYDOWN		130,616	130,616	130,616	130,616						130,616				4,210	07/18/2042	2.B PL
..903908-AA-5	PROJECT ULTRALIGHT	07/20/2026	MBS PAYDOWN		117,871	117,871	117,871	117,871						117,871				4,291	12/31/2040	2.B PL
..92339@-AA-5	VERDANT RECEIVABLES LLC VRDNT_22-1	09/14/2026	VARIOUS		1,273,243	1,273,243	1,273,171	1,342,541		(69,297)		(69,297)		1,273,243				53,170	02/12/2030	1.A PL
			SECURITY CALLED AT 100.00000000																	
..92339@-AB-3	VERDANT RECEIVABLES LLC VRDNT_22-1	09/14/2026			2,302,000	2,302,000	2,301,663	2,302,000						2,302,000				113,776	02/12/2030	1.B PL
			SECURITY CALLED AT 100.00000000																	
..92339@-AC-1	VERDANT RECEIVABLES LLC VRDNT_22-1	09/14/2026			2,172,000	2,172,000	2,171,926	2,172,000						2,172,000				125,596	02/12/2030	1.D PL
			SECURITY CALLED AT 100.00000000																	
..92339@-AD-9	VERDANT RECEIVABLES LLC VRDNT_22-1	09/14/2026			2,747,000	2,747,000	2,746,375	2,747,000						2,747,000				178,624	02/12/2030	1.G PL
..92854@-AA-0	PROJECT GALILEO	07/31/2026	MBS PAYDOWN		595,478	595,478	595,478	595,478						595,478				21,059	10/31/2039	2.B PL
			SECURITY CALLED AT 100.00000000																	
..92854V-AA-3	VIVINT SOLAR FINANCING LLC VSLR_18-1A	08/26/2026			11,139,112	11,139,112	11,136,498	11,139,878		(62)		(62)		11,139,816		(704)	(704)	433,212	04/30/2048	1.G FE
..92855H-AA-3	VIVINT SOLAR FINANCING LLC VSLR 20_1A	07/30/2026	MBS PAYDOWN		278,693	278,693	278,644	278,209		484		484		278,693				6,159	07/31/2051	1.G FE
..92855H-AB-1	VIVINT SOLAR FINANCING LLC VSLR 20_1A	07/30/2026	MBS PAYDOWN		41,395	41,395	41,386	41,291		105		105		41,395				1,333	07/31/2051	2.B FE
			SECURITY CALLED AT 100.00000000																	
..94988P-AD-5	AVIANCA_14-3 MSN 37503	08/26/2026			1	1	1	1						1					11/25/2026	6. *
			SECURITY CALLED AT 100.00000000																	
..94988Y-AG-9	AVIANCA_15-VIII MSN 37508	08/26/2026			1	1	1	1						1					11/25/2027	6. *
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					60,683,220	60,440,347	60,307,782	60,033,995		(25,829)		(25,829)		60,441,051		(704)	(704)	2,665,931	XXX	XXX
..00115B-AB-3	AEPTC_19-1	08/01/2026	MBS PAYDOWN		790,719	790,719	790,718	790,719						790,719				18,138	08/01/2031	1.A FE
			SECURITY CALLED AT 100.00000000																	
..006346-AW-0	ADMSO 2023-1	07/20/2026			11,065,600	11,065,600	11,065,156	11,065,600						11,065,600				595,334	07/15/2053	1.G FE
..021580-AA-6	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		6,572,136	6,572,136	6,572,136	6,572,136						6,572,136				229,456	05/15/2036	1.D PL
..021580-AB-4	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		1,436,828	1,436,828	1,436,828	1,436,828						1,436,828				54,793	05/15/2036	1.G PL
..021580-AC-2	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		1,082,995	1,082,995	1,082,995	1,082,995						1,082,995				47,219	05/15/2036	2.C PL
..037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDING	08/01/2026	MBS PAYDOWN		45,770	45,770	48,401	46,101		(332)		(332)		45,770				1,727	08/01/2031	1.A FE
..038779-AB-0	ARBYS_20-1	09/11/2026	VARIOUS		8,953,750	8,953,750	8,971,496	8,962,652		(846)		(846)		8,961,806		(8,056)	(8,056)	250,296	08/01/2050	2.C FE
..05551C-AA-3	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	07/07/2026	MBS PAYDOWN		1,097,033	1,097,033	1,097,033	1,097,033						1,097,033				28,797	01/07/2030	1.G FE
. 08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES	07/07/2026	MBS PAYDOWN		274,507	274,507	274,507	274,507						274,507				8,400	04/07/2027	1.G FE
. 08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	07/07/2026	SINKING FUND REDEMPTION		568,417	568,417	568,417	568,417						568,417				17,820	04/07/2028	1.G FE
			SECURITY CALLED AT 100.00000000																	
..08891*-AA-3	BROOKFIELD INFRA DEBT FUND III FUN	07/14/2026			616,631	616,631	583,224	550,829		508		508		584,040		32,591	32,591	20,891	12/31/2044	1.G PL
..127656-AA-4	CAERUS UINTA ABS I LLC CAERUS_23	09/28/2026	MBS PAYDOWN		500,814	500,814	500,700	498,414		2,400		2,400		500,814				25,007	04/30/2040	1.G Z
..12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		11,572,830	11,572,830	11,572,830	11,572,830						11,572,830				415,980	09/18/2035	1.A Z
..12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		1,628,201	1,628,201	1,628,201	1,628,201						1,628,201				61,179	09/18/2035	1.C Z
..12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		1,110,447	1,110,447	1,110,447	1,110,447						1,110,447				43,997	09/18/2035	1.F Z
..12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		1,139,400	1,139,400	1,139,400	1,139,400						1,139,400				50,494	09/18/2035	2.B Z
..12814#-AA-5	CF PL TRUST 2502 SOFI_25-2	09/01/2026	MBS PAYDOWN		6,774,403	6,774,403	6,774,403	6,774,403						6,774,403				199,222	12/30/2035	1.A Z
..12814#-AB-3	CF PL TRUST 2502 SOFI_25-2	09/01/2026	MBS PAYDOWN		3,957,074	3,957,074	3,957,074	3,957,074						3,957,074				117,747	12/30/2035	1.C Z
..12814#-AC-1	CF PL TRUST 2502 SOFI_25-2	09/01/2026	MBS PAYDOWN		7,254,892	7,254,892	7,254,892	7,254,892						7,254,892				233,248	12/30/2035	1.F Z
..12814#-AD-9	CF PL TRUST 2502 SOFI_25-2	09/01/2026	MBS PAYDOWN		2,630,004	2,630,004	2,630,004	2,630,004						2,630,004				105,419	12/30/2035	2.B Z
			SECURITY CALLED AT 100.00000000																	
..14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026			2,386,050	2,386,050	2,413,686	1,357,261		(131)		(131)		2,413,546		(27,496)	(27,496)	67,762	05/20/2060	1.C Z

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	SECURITY CALLED AT 100.00000000		277,986	277,986	280,603	157,678		(12)		(12)		280,590		(2,604)	(2,604)	8,152	05/20/2060	1.F Z
..14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	SECURITY CALLED AT 100.00000000		208,490	208,490	214,634	120,225		(20)		(20)		214,611		(6,121)	(6,121)	6,867	05/20/2060	2.B Z
..14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	SECURITY CALLED AT 100.00000000		193,046	193,046	203,190	111,021		(17)		(17)		203,171		(10,125)	(10,125)	8,085	05/20/2060	3.B Z
..233046-AF-8	DB MASTER FINANCE LLC DNKN_17-1A	08/20/2026	MBS PAYDOWN		13,625	13,625	13,472	13,606		19		19		13,625				412	11/20/2047	2.B FE
..233046-AL-5	DB MASTER FINANCE LLC DNKN_19-1A	08/20/2026	MBS PAYDOWN		47,688	47,688	47,705	47,689		(1)		(1)		47,688				1,557	05/20/2049	2.B FE
..233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A	08/20/2026	MBS PAYDOWN		63,378	63,378	63,378	63,378						63,378				1,185	11/20/2051	2.B FE
..233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A	08/20/2026	MBS PAYDOWN		88,823	88,823	88,823	88,823						88,823				1,859	11/20/2051	2.B FE
..25705*-AA-3	GREENBOUGH ISSUER 2 2032 FUNDED	09/24/2026	SECURITY CALLED AT 100.00000000		246,277	246,277	246,277							246,277				8,142	01/23/2032	2.C Z
..25756*-AA-1	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/21/2026	SECURITY CALLED AT 100.00000000		6,423,200	6,423,200	6,231,982			981		981		6,232,963		190,237	190,237	59,936	12/21/2048	1.F Z
..26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK_20-1A	07/20/2026	MBS PAYDOWN		6,515	6,515	6,586	6,546		(31)		(31)		6,515				185	07/20/2050	2.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK_20-2A	07/20/2026	MBS PAYDOWN		63,110	63,110	62,375	63,007		103		103		63,110				1,532	01/20/2051	2.C FE
..26209X-AH-4	HONK 2024-1A	07/20/2026	MBS PAYDOWN		71,940	71,940	71,909	64,440		26		26		71,940				3,199	10/20/2054	2.C FE
..26209X-AK-7	HONK 2025-1A	07/20/2026	MBS PAYDOWN		52,625	52,625	52,305	45,125		31		31		52,625				1,892	10/20/2055	2.C FE
..269517-AD-0	EAGLE FORD ENERGY ASSET ISSUER LLC	09/15/2026	MBS PAYDOWN		857,585	857,585	857,585							857,585				17,248	04/25/2051	1.F PL
..29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A	09/15/2026	MBS PAYDOWN		595,464	595,464	595,464	595,464						595,464				23,302	12/15/2040	1.G FE
..300188-AA-7	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/25/2026	SECURITY CALLED AT 100.00000000		2,781,013	2,781,013	3,085,002			(7,268)		(7,268)		3,077,735		(296,721)	(296,721)	38,494	03/30/2046	1.G PL
..300188-AB-5	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/25/2026	SECURITY CALLED AT 100.00000000		265,131	265,131	293,010			(1,226)		(1,226)		291,784		(26,653)	(26,653)	3,670	03/30/2046	2.C PL
..300188-AC-3	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/25/2026	SECURITY CALLED AT 100.00000000		251,779	251,779	258,962			(462)		(462)		258,500		(6,721)	(6,721)	3,485	03/30/2046	3.C PL
..300188-AD-1	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/25/2026	SECURITY CALLED AT 100.00000000		103,000	103,000	100,928			75		75		101,003		1,998	1,998	1,426	03/30/2046	4.B PL
..302704-AA-9	FLYWH_24-1-A	09/25/2026	MBS PAYDOWN		2,298,474	2,298,474	2,298,474	2,298,474						2,298,474				110,126	08/25/2044	1.F PL
..302704-AB-7	FLYWH_24-1-B	09/25/2026	MBS PAYDOWN		748,964	748,964	748,964	748,964						748,964				40,556	08/25/2044	2.B PL
..315969-AB-1	FF ASSET SECURITIZATION LLC FFAST_26-1	09/21/2026	SECURITY CALLED AT 100.00000000		1,288,286	1,288,286	1,288,286							1,288,286				11,325	06/17/2032	1.G Z
..380241-AA-7	GDRD 2022-1	07/30/2026	MBS PAYDOWN		63,133	63,133	63,133	63,133						63,133				3,250	10/30/2052	2.C FE
..380241-AC-3	GODDARD FUNDING LLC GDRD_24-1	07/30/2026	MBS PAYDOWN		26,548	26,548	26,548	26,548						26,548				1,361	10/30/2054	2.C FE
..389470-AA-3	GRAYROCK FUND IV ABS ISSUER 2026-2	09/15/2026	MBS PAYDOWN		312,799	312,799	312,799							312,799				8,036	02/15/2041	2.B PL
..45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1	09/15/2026	MBS PAYDOWN		475,815	475,815	475,756	474,772		1,044		1,044		475,815				18,272	10/17/2044	1.F PL
..466365-AE-3	JACK IN THE BOX FUNDING LLC JACK_22-1A	08/25/2026	MBS PAYDOWN		31,250	31,250	27,181			266		266		31,250				646	02/26/2052	2.C FE
..466365-AH-6	JACK IN THE BOX FUNDING SERIES LLC JACK_	08/25/2026	MBS PAYDOWN		34,416	34,416	34,416							34,416				452	05/25/2056	2.C FE
..476681-AD-3	JERSEY MIKES FUNDING LLC JMIKE_24-1	08/15/2026	MBS PAYDOWN		50,900	50,900	50,900	50,900						50,900				2,152	02/16/2055	2.B FE
..47760Q-AC-7	JIMMY JOHNS FUNDING LLC JIMMY_22-1	07/20/2026	SECURITY CALLED AT 100.00000000		6,528,000	6,528,000	6,528,000	6,528,000						6,528,000				192,217	04/30/2052	2.B FE
..47987E-AC-1	JONAH ENERGY LLC JONAH_22-1	09/10/2026	MBS PAYDOWN		698,981	698,981	689,396	695,353		3,628		3,628		698,981				33,078	12/10/2037	1.F FE
..53949B-AA-6	LAIPW_23-NG-1B-A	09/25/2026	MBS PAYDOWN		3,325,363	3,325,363	3,325,363	3,325,363						3,325,363				160,060	08/25/2048	1.F Z
..53949B-AB-4	LAIPW_23-NG-1B-B	07/25/2026	MBS PAYDOWN		134,094	134,094	134,094	134,094						134,094				6,345	08/25/2048	2.B Z
..54627R-AH-3	LOUISIANA LCL GOVT ENVRNMNTL FAC	08/01/2026	MBS PAYDOWN		192,641	192,641	190,026	192,538		103		103		192,641				5,510	08/01/2028	1.A FE
..54627R-AK-6	LOUISIANA LCL GOVT ENVRNMNTL FAC	08/01/2026	MBS PAYDOWN		738,070	738,070	729,279	719,477		18,593		18,593		738,070				23,914	08/01/2028	1.A FE
..553214-AC-1	MP ENVIRONMENTAL FUND	07/15/2026	SINKING FUND REDEMPTION		467,040	467,040	468,925	470,400		(3,361)		(3,361)		467,040				25,512	07/15/2028	1.A FE
..553214-AD-9	MP ENVIRONMENTAL FUND	07/15/2026	SINKING FUND REDEMPTION		195,340	195,340	194,836	194,923		417		417		195,340				10,788	07/15/2028	1.A FE
..55429B-AA-3	MSP 2025-1 MSP_25-1	09/25/2026	MBS PAYDOWN		7,748,293	7,748,293	7,758,547	7,749,315		(1,022)		(1,022)		7,748,293				270,765	02/25/2055	1.A Z
..55429B-AB-1	MSP 2025-1 MSP_25-1	09/25/2026	MBS PAYDOWN		495,046	495,046	495,702	495,110		(63)		(63)		495,046				16,049	02/25/2055	1.A Z
..55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	09/25/2026	SECURITY CALLED AT 100.00000000		148,205	148,205	148,205	50,255						148,205				5,172	11/22/2032	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
59564V-AC-9	MIDCON II ENERGY ASSET ISSUER LLC 2026-1	09/25/2026	VARIOUS		6,742,030	6,742,030	6,742,030							6,742,030				55,200	07/25/2051	1.F PL
62481@-AA-4	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		2,571,749	2,571,749	2,574,785			(79)		(79)		2,574,707		(2,958)	(2,958)	67,688	02/26/2046	1.A PL
62481@-AB-2	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		478,877	478,877	479,649			(185)		(185)		479,464		(587)	(587)	12,389	02/26/2046	1.A PL
62481@-AC-0	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		22,721	22,721	22,752			(1)		(1)		22,751		(29)	(29)	762	02/26/2046	1.C PL
62481@-AD-8	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		1,507,628	1,507,628	1,509,545			(79)		(79)		1,509,466		(1,838)	(1,838)	45,361	02/26/2046	1.F PL
62481@-AE-6	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		1,056,475	1,056,475	1,058,051			(60)		(60)		1,057,992		(1,516)	(1,516)	35,032	02/26/2046	2.B PL
62481@-AF-3	MSP 2026-1 CASL_26-1	09/29/2026			630,427	630,427	631,205			(22)		(22)		631,182		(755)	(755)	28,933	02/26/2046	3.B PL
62481@-AG-1	MSP 2026-1 CASL_26-1	09/29/2026	VARIOUS		373,745	373,745	374,266			(10)		(10)		374,256		(511)	(511)	23,000	02/26/2046	4.B PL
69336N-AD-1	PE ENVIRONMENTAL FUND	07/15/2026	SINKING FUND REDEMPTION		263,517	263,517	262,838	262,951		566		566		263,517				14,553	07/15/2028	1.A FE
69363P-AC-4	PUBLIC SERVICE NEW HAMPSHIRE FUNDING LLC	08/01/2026	MBS PAYDOWN		108,930	108,930	108,927	108,930						108,930				4,155	02/01/2035	1.A FE
69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/15/2026	SECURITY CALLED AT 100.00000000		2,831,512	2,831,512	2,831,512	874,685						2,831,512				64,983	07/15/2033	1.A PL
69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/15/2026	SECURITY CALLED AT 100.00000000		337,073	337,073	337,073	104,129						337,073				8,470	07/15/2033	1.F PL
73758#-AA-5	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/21/2026	SECURITY CALLED AT 100.00000000		662,052	662,052	672,056			(75)		(75)		671,982		(9,929)	(9,929)	1,586	01/22/2036	1.A PL
741011-AC-4	PRESIDIO FINANCE LLC PRESID_26-1	09/25/2026	MBS PAYDOWN		240,333	240,333	240,333							240,333				2,961	12/25/2041	1.G PL
74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1	07/30/2026	MBS PAYDOWN		40,000	40,000	40,000	40,000						40,000				1,713	04/30/2052	2.B FE
74166Y-AE-0	PROSE_25-1A-A2	07/30/2026	MBS PAYDOWN		25,495	25,495	25,495	25,495						25,495				1,236	07/30/2055	2.B FE
74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1	09/05/2026	MBS PAYDOWN		396,353	396,353	396,353	396,353						396,353				15,007	04/05/2040	1.G PL
78518E-AA-8	SABAL ISSUER LLC PALMET_26-2	07/31/2026	MBS PAYDOWN		164,235	164,235	160,925			23		23		164,235					08/30/2061	1.G PL
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/21/2026	SECURITY CALLED AT 100.00000000		822,597	822,597	839,623	461,618		(807)		(807)		838,749		(16,152)	(16,152)	25,794	09/22/2053	1.A PL
80589@-AB-5	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/21/2026	SECURITY CALLED AT 100.00000000		658,570	658,570	670,100	367,371		(502)		(502)		669,487		(10,916)	(10,916)	20,446	09/22/2053	1.A PL
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	08/20/2026			10,858	10,858	11,168	6,282		(7)		(7)		11,160		(302)	(302)	385	09/22/2053	1.B PL
817743-AJ-6	SERVPRO MASTER ISSUER LLC SPRO_22-1	07/25/2026	MBS PAYDOWN		36,950	36,950	36,950	36,950						36,950				1,711	01/25/2054	2.C FE
83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A	08/14/2026	VARIOUS		7,608,667	7,608,667	7,893,263	7,663,012		(31,656)		(31,656)		7,631,355		(22,689)	(22,689)	190,142	01/20/2050	2.B FE
83546D-AN-8	SONIC CAPITAL LLC SONIC_21-1	09/20/2026	MBS PAYDOWN		41,578	41,578	38,860	41,243		335		335		41,578				607	08/21/2051	2.B FE
83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1	09/20/2026	MBS PAYDOWN		44,036	44,036	42,355	35,659		67		67		44,036				655	08/21/2051	2.B FE
864300-AA-6	SUBWAY 2024-1A	07/30/2026	MBS PAYDOWN		88,125	88,125	88,125	88,125						88,125				3,984	07/30/2054	2.B FE
864300-AC-2	SUBWAY 2024-1A	07/30/2026	MBS PAYDOWN		78,865	78,865	79,206	78,888		(23)		(23)		78,865				3,707	07/30/2054	2.B FE
864300-AG-3	SUBWAY 2024-3A	07/31/2026	MBS PAYDOWN		52,308	52,308	52,308	52,308						52,308				2,058	07/30/2054	2.B FE
864300-AJ-7	SUBWAY 2024-3A	07/30/2026	MBS PAYDOWN		94,808	94,808	94,808	94,808						94,808				3,958	07/30/2054	2.B FE
88089J-AA-5	TERRA ABS I LLC TERRA_22-1	09/20/2026	MBS PAYDOWN		2,162,786	2,162,786	2,162,786	2,162,786						2,162,786				116,487	12/22/2042	1.G FE
88240T-AA-9	TEXAS ELECTRIC MARKET STABILIZATION FUND	08/01/2026	MBS PAYDOWN		450,863	450,863	450,856	450,863						450,863				19,229	08/01/2036	1.A FE
898912-AA-8	TSC SPV FUNDING LLC TROP_24-1	08/20/2026	MBS PAYDOWN		97,828	97,828	97,828	97,828						97,828				4,616	08/20/2054	2.B FE
90319T-AA-1	UOG ABS ISSUER I LLC URBAN_23	09/05/2026	MBS PAYDOWN		368,957	368,957	368,889	368,622		336		336		368,957				20,582	06/05/2040	2.A Z
92861W-AA-2	VITAL_25-1A-A2	07/30/2026	MBS PAYDOWN		63,600	63,600	63,600	63,600						63,600				2,630	01/31/2056	2.C FE
92892D-AA-7	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		7,327,913	7,327,913	7,738,659	7,396,716		(68,802)		(68,802)		7,327,913				360,645	09/01/2065	1.A PL
92892D-AB-5	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		761,342	761,342	792,537	766,568		(5,226)		(5,226)		761,342				37,470	09/01/2065	1.C PL
92892D-AC-3	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		666,174	666,174	680,146	668,513		(2,339)		(2,339)		666,174				32,786	09/01/2065	1.G PL
92892D-AD-1	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		404,463	404,463	404,857	404,909		(446)		(446)		404,463				19,906	09/01/2065	2.C PL
92892D-AE-9	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		166,543	166,543	133,397	159,963		6,580		6,580		166,543				8,196	09/01/2065	3.C PL
92892D-AF-6	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		71,376	71,376	42,895	65,863		5,513		5,513		71,376				3,513	09/01/2065	4.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..92892D-AG-4	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		109,443	109,443	43,884	96,264		13,179		13,179		109,443				5,386	09/01/2065	6. *
			SECURITY CALLED AT 100.00000000																	
..94978*-CL-3	GCAT_25-33	09/30/2026			444,301	444,301	444,301							444,301				9,835	03/25/2029	2.B PL
			SECURITY CALLED AT 100.00000000																	
..94978*-CM-1	GCAT 2025-34 LLC GCAT_25-34	09/25/2026			167,827	167,827	167,827							167,827				2,708	03/25/2029	2.B PL
..95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A	09/15/2026	MBS PAYDOWN		54,589	54,589	53,634	54,423		165		165		54,589				1,590	03/16/2048	2.B FE
..95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A	09/15/2026	MBS PAYDOWN		21,349	21,349	21,349	21,349						21,349				653	06/15/2049	2.B FE
..95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A	09/15/2026	MBS PAYDOWN		28,905	28,905	28,801	28,894		11		11		28,905				514	06/15/2051	2.B FE
..95058X-AM-0	WENDYS FUNDING LLC WEN_22-1	09/15/2026	MBS PAYDOWN		13,393	13,393	13,393	13,393						13,393				425	03/15/2052	2.B FE
..95058X-AP-3	WENDYS FUNDING LLC WEN_22-1	09/15/2026	MBS PAYDOWN		13,525	13,525	13,525	13,525						13,525				460	03/15/2052	2.B FE
..95058X-AR-9	WENDYS FUNDING LLC WEN_25-1	09/15/2026	MBS PAYDOWN		100,000	100,000	96,688			218		218		100,000				1,356	12/15/2055	2.B FE
..977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1	09/25/2026	MBS PAYDOWN		1,788,609	1,788,609	1,788,609	1,788,609						1,788,609				68,013	07/25/2050	1.F PL
..977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1	09/25/2026	MBS PAYDOWN		100,708	100,708	100,708	100,708						100,708				4,442	07/25/2050	2.B PL
..98920M-AA-0	ZAXBY_21-1A	07/30/2026	MBS PAYDOWN		33,300	33,300	33,300	33,300						33,300				809	07/31/2051	2.B FE
			SECURITY CALLED AT 100.00000000																	
..G6433V-AA-6	NB PD V HOLDINGS LP NBPDV_26-1	09/22/2026			858,462	858,462	858,462							858,462				1,136	01/29/2031	1.E PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					154,337,604	154,337,604	155,151,060	121,460,867		(69,924)		(69,924)		154,565,462		(227,853)	(227,853)	5,089,003	XXX	XXX
..00255J-AA-8	APOLLO AVIATION SECURITIZATION EQUITY TR	09/16/2026	MBS PAYDOWN		1,732,154	1,732,154	1,732,096	1,727,729		4,424		4,424		1,732,154				72,259	05/17/2049	1.G FE
..00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR	09/16/2026	MBS PAYDOWN		1,559,370	1,559,370	1,565,877	1,557,928		1,443		1,443		1,559,370				65,051	05/17/2049	1.G FE
			SECURITY CALLED AT 100.00000000																	
..01627A-AA-6	ADC_21-1A	07/27/2026			16,764,000	16,764,000	16,681,631	16,750,669		12,247		12,247		16,762,916		1,084	1,084	201,145	08/15/2046	1.G FE
			SECURITY CALLED AT 100.00000000																	
..01627A-AD-0	ALIGNED DATA CENTERS LLC ADC_23-1	07/27/2026			18,042,000	18,042,000	17,626,204	17,806,864		48,278		48,278		17,855,142		186,858	186,858	682,727	08/17/2048	1.G FE
			SECURITY CALLED AT 100.00000000																	
..01627A-AE-8	ADC_23-2A-A2	07/27/2026			25,000,000	25,000,000	24,556,758	24,738,719		53,578		53,578		24,792,297		207,703	207,703	1,164,609	11/16/2048	1.G FE
..07359B-AA-5	BEACN_2021-1-A	09/20/2026	MBS PAYDOWN		261,800	261,800	261,686	261,496		304		304		261,800				3,927	10/22/2046	1.F FE
..12510H-AB-6	CAPITAL AUTOMOTIVE REIT CAUTO_20-1A	09/15/2026	MBS PAYDOWN		3,678	3,678	3,677	3,674		4		4		3,678				75	02/15/2050	1.A FE
..12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	09/15/2026	MBS PAYDOWN		25,149	25,149	25,167	25,131		18		18		25,149				383	08/15/2051	1.A FE
..12510H-AM-2	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	08/15/2026	MBS PAYDOWN		5,896,250	5,896,250	5,894,782	5,896,117		133		133		5,896,250				76,097	08/15/2051	1.E FE
..12510H-AP-5	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	09/15/2026	MBS PAYDOWN		6,750	6,750	6,749	6,741		9		9		6,750				151	03/15/2052	1.A FE
..12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	09/15/2026	MBS PAYDOWN		3,375	3,375	3,375	3,370		5		5		3,375				84	03/15/2052	1.E FE
..12510H-AS-9	CAPITAL AUTOMOTIVE REIT CAUTO_23-1	09/15/2026	MBS PAYDOWN		8,974	8,974	8,735	8,920		54		54		8,974				345	09/15/2053	1.A FE
..12510H-AT-7	CAPITAL AUTOMOTIVE REIT CAUTO_23-1	09/15/2026	MBS PAYDOWN		18,125	18,125	17,525	18,047		78		78		18,125				788	09/15/2053	1.E FE
..12510H-AV-2	CAUTO 2024-2A	09/15/2026	MBS PAYDOWN		10,500	10,500	10,195	10,438		62		62		10,500				344	05/15/2054	1.A FE
..12510H-AX-8	CAUTO 2024-2A	09/15/2026	MBS PAYDOWN		6,363	6,363	6,141	6,322		41		41		6,363				223	05/15/2054	1.E FE
..12510H-AZ-3	CAUTO 2024-3A	09/15/2026	MBS PAYDOWN		16,875	16,875	16,592	16,819		56		56		16,875				496	10/15/2054	1.A FE
..12510H-BA-7	CAUTO 2024-3A	09/15/2026	MBS PAYDOWN		16,875	16,875	16,287	16,789		86		86		16,875				513	10/15/2054	1.E FE
..12510H-BD-1	CAPITAL AUTOMOTIVE REIT CAUTO_26-2	09/15/2026	MBS PAYDOWN		50,000	50,000	49,559			107		107		50,000				206	08/15/2056	1.A FE
..12510H-BF-6	CAPITAL AUTOMOTIVE REIT CAUTO_26-2	09/15/2026	MBS PAYDOWN		36,458	36,458	35,895			85		85		36,458				157	08/15/2056	1.E FE
..12563L-AN-7	CLI FUNDING LLC CLIF_20-1A	09/18/2026	MBS PAYDOWN		504,900	504,900	504,773	504,481		419		419		504,900				7,001	09/18/2045	1.F FE
..12563L-AP-2	CLI FUNDING LLC CLIF_20-1A	09/18/2026	MBS PAYDOWN		61,875	61,875	61,871	61,771		104		104		61,875				1,493	09/18/2045	2.B FE
..12563L-AQ-0	CLI FUNDING LLC CLIF_20-2	09/18/2026	MBS PAYDOWN		973,750	973,750	973,522	972,828		921		921		973,750				13,178	09/18/2045	1.F FE
..12563L-AR-8	CLI FUNDING LLC CLIF_20-2	09/18/2026	MBS PAYDOWN		38,950	38,950	38,938	38,885		65		65		38,950				924	09/18/2045	2.B FE
..12563L-AS-6	CLI FUNDING LLC CLIF_20-3	09/18/2026	MBS PAYDOWN		890,925	890,925	866,922	885,265		5,660		5,660		890,925				12,295	10/18/2045	1.F FE
..12565K-AA-5	CLI FUNDING LLC CLIF_21-1A	09/18/2026	MBS PAYDOWN		440,655	440,655	440,647	440,320		336		336		440,655				4,825	02/18/2046	1.F FE
..12565K-AE-7	CLI FUNDING LLC CLIF_2022-1A	09/18/2026	MBS PAYDOWN		787,500	787,500	755,784	783,817		3,683		3,683		787,500				14,280	01/18/2047	1.F FE
..12565K-AF-4	CLI FUNDING LLC CLIF_2022-1A	09/18/2026	MBS PAYDOWN		54,000	54,000	53,987	53,922		78		78		54,000				1,123	01/18/2047	2.B FE
..12571W-AA-1	CLI FUNDING LLC CLIF_24-1A	09/20/2026	MBS PAYDOWN		488,354	488,354	488,289	486,931		1,423		1,423		488,354				18,330	07/20/2049	1.C FE
..12571W-AG-8	CLI FUNDING LLC CLIF_25-1	09/20/2026	MBS PAYDOWN		487,575	487,575	484,213	486,071		1,504		1,504		487,575				17,390	06/21/2050	1.C FE
..12807C-AA-1	CAI 2020-1A	09/25/2026	MBS PAYDOWN		1,357,344	1,357,344	1,352,108	1,354,434		2,910		2,910		1,357,344				20,089	09/25/2045	1.F FE
..14576A-AA-0	CAPITAL AUTOMOTIVE LP CARM_20-1A	09/15/2026	MBS PAYDOWN		10,000	10,000	9,996	9,992		8		8		10,000				134	12/15/2050	1.A FE
..14576A-AC-6	CARS MTI1 LP CARM_20-1	09/15/2026	MBS PAYDOWN		20,950	20,950	20,036			190		190		20,950				233	12/15/2050	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14576A-AD-4	CARM 2020-1A	09/15/2026	MBS PAYDOWN		1,563	1,563	1,388	1,549		14		14		1,563				38	12/15/2050	1.F FE
14855U-AA-8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	09/15/2026	MBS PAYDOWN		257,390	257,390	257,387			525		525		257,390				3,893	04/17/2051	1.F FE
148924-AA-1	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	09/15/2026	MBS PAYDOWN		138,563	138,563	138,562			269		269		138,563				3,124	03/15/2051	1.F FE
25532G-AB-4	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24	08/15/2026	MBS PAYDOWN		74,461	74,461	67,573	73,332		1,129		1,129		74,461				1,862	02/15/2029	1.A Z
30192B-AA-8	FUNDAMENTAL INCOME PROPERTIES FI_26-2	09/15/2026	MBS PAYDOWN		17,222	17,222	17,220			35		35		17,222				98	07/17/2056	1.A FE
30192B-AB-6	FUNDAMENTAL INCOME PROPERTIES FI_26-2	09/15/2026	MBS PAYDOWN		15,111	15,111	15,105			32		32		15,111				88	07/17/2056	1.C FE
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-1	09/15/2026	MBS PAYDOWN		10,058	10,058	9,423	9,949		108		108		10,058				382	10/15/2053	1.C FE
30332Y-AC-5	FIP MASTER FUNDING LLC FI_24-1	09/15/2026	MBS PAYDOWN		11,250	11,250	11,246	11,228		22		22		11,250				366	10/15/2054	1.A FE
30332Y-AD-3	FIP MASTER FUNDING LLC FI_24-1	09/15/2026	MBS PAYDOWN		3,333	3,333	3,333	3,327		7		7		3,333				114	10/15/2054	1.C FE
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1	09/15/2026	MBS PAYDOWN		19,367	19,367	19,365	19,328		39		39		19,367				666	10/15/2055	1.A FE
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1	09/15/2026	MBS PAYDOWN		8,011	8,011	8,007	7,994		17		17		8,011				283	10/15/2055	1.C FE
30345K-AA-4	FTAI AVIATION LTD MRE_26-1	09/15/2026	MBS PAYDOWN		250,000	250,000	249,996			539		539		250,000				2,777	06/15/2051	1.F FE
33767P-AA-6	FIRSTKEY HOMES TRUST FKH_22-SFR2	07/01/2026	MBS PAYDOWN		13,916	13,916	13,423	13,855		61		61		13,916				345	07/19/2039	1.A FE
33767T-AA-8	FIRSTKEY HOMES TRUST FKH_2021-SFR2	09/01/2026	MBS PAYDOWN		1,084,553	1,084,553	1,084,520	1,084,518		35		35		1,084,553				11,163	09/17/2038	1.A FE
33767T-AC-4	FIRSTKEY HOMES TRUST FKH_2021-SFR2	09/01/2026	MBS PAYDOWN		2,100,000	2,100,000	2,099,959	2,099,959		41		41		2,100,000				25,310	09/17/2038	1.D FE
33767T-AE-0	FIRSTKEY HOMES TRUST FKH_2021-SFR2	09/01/2026	MBS PAYDOWN		1,200,000	1,200,000	1,199,961	1,199,961		39		39		1,200,000				15,363	09/17/2038	1.G FE
33767W-AA-1	FIRSTKEY HOMES TRUST FKH_2021-SFR1	08/01/2026	MBS PAYDOWN		2,476,470	2,476,470	2,476,455	2,476,454		15		15		2,476,470				25,370	08/19/2038	1.A FE
33767W-AC-7	FIRSTKEY HOMES TRUST FKH_2021-SFR1	08/01/2026	MBS PAYDOWN		975,000	975,000	974,963	974,963		37		37		975,000				11,622	08/19/2038	1.D FE
33767W-AE-3	FIRSTKEY HOMES TRUST FKH_2021-SFR1	08/01/2026	MBS PAYDOWN		780,000	780,000	779,963	779,963		37		37		780,000				9,818	08/19/2038	1.G FE
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1	09/25/2026	MBS PAYDOWN		75,029	75,029	79,694	75,032		(3)		(3)		75,029				2,129	10/25/2052	1.B
35563C-AS-7	FMMHR BONDS RESEC TRUST_15-R1	09/25/2026	MBS PAYDOWN		290,162	290,162	302,008	290,162						290,162				8,932	11/25/2052	1.B
361528-AA-0	GBX LEASING GBXL_2022-1	09/20/2026	MBS PAYDOWN		98,799	98,799	98,751	98,652		147		147		98,799				1,891	02/20/2052	1.C FE
361528-AC-6	GBX LEASING GBXL_23-1	09/20/2026	MBS PAYDOWN		107,175	107,175	107,123	106,814		361		361		107,175				4,589	11/20/2053	1.C FE
361528-AE-2	GBX LEASING GBXL_26-1	09/20/2026	MBS PAYDOWN		20,699	20,699	20,693			56		56		20,699				585	02/22/2056	1.C FE
36166V-AA-3	GCI FUNDING I LLC GCI_2020	09/18/2026	MBS PAYDOWN		273,680	273,680	268,983	272,920		759		759		273,680				5,161	10/18/2045	1.F FE
36166V-AE-5	GCI FUNDING I LLC GCI_21-1	09/18/2026	MBS PAYDOWN		371,705	371,705	343,373	369,491		2,214		2,214		371,705				5,906	06/18/2046	1.F FE
36173X-AA-0	GGAMMT_25-1A-A	09/15/2026	MBS PAYDOWN		397,498	397,498	397,484	396,599		899		899		397,498				15,702	09/30/2060	1.G FE
36185P-AA-3	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	09/01/2026	MBS PAYDOWN		161,514	161,514	168,379	161,806		(291)		(291)		161,514				5,978	08/10/2038	2.C FE
361862-AA-3	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		60,493	60,493	61,670	60,509		(16)		(16)		60,493				2,546	04/10/2037	1.D FE
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		15,950	15,950	16,248	15,954		(4)		(4)		15,950				642	08/10/2042	1.G
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	09/10/2026	MBS PAYDOWN		187,595	187,595	196,881	187,806		(211)		(211)		187,595				7,563	11/10/2040	2.C FE
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		10,216	10,216	10,194	10,202		14		14		10,216				357	10/10/2050	1.E
36186Y-AA-3	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		34,550	34,550	35,627	34,592		(42)		(42)		34,550				1,265	02/10/2035	2.B
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		43,949	43,949	43,690	43,880		69		69		43,949				1,790	08/10/2052	2.B
37556T-AA-4	GHOST 2025-1A	09/15/2026	MBS PAYDOWN		399,590	399,590	399,573	398,706		884		884		399,590				15,428	03/15/2050	1.F FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20-1A	09/17/2026	MBS PAYDOWN		821,304	821,304	821,266	820,524		781		781		821,304				11,798	10/17/2040	1.F FE
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20-1A	09/17/2026	MBS PAYDOWN		85,790	85,790	85,815	85,705		85		85		85,790				2,016	10/17/2040	2.A FE
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20-2A	09/17/2026	MBS PAYDOWN		779,663	779,663	779,368	778,911		752		752		779,663				11,697	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL SEACO_20-2A	09/17/2026	MBS PAYDOWN		39,983	39,983	39,972	39,924		58		58		39,983				881	11/19/2040	2.A FE
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A	09/17/2026	MBS PAYDOWN		525,173	525,173	517,869	523,789		1,384		1,384		525,173				6,405	04/17/2041	1.F FE
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO_21-2	09/17/2026	MBS PAYDOWN		1,961,575	1,961,575	1,961,488	1,959,905		1,670		1,670		1,961,575				25,378	08/19/2041	1.F FE
37961A-AA-4	GLOBAL CONTAINER ASSET LTD GCA_22-1A	09/05/2026	MBS PAYDOWN		631,060	631,060	631,046	630,840		220		220		631,060				13,570	01/05/2037	1.F FE
37961A-AB-2	GLOBAL CONTAINER ASSET LTD GCA_22-1A	09/05/2026	MBS PAYDOWN		109,384	109,384	109,381	109,339		45		45		109,384				2,749	01/05/2037	2.B FE
38011Y-AA-0	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		11,138	11,138	11,357	11,140		(2)		(2)		11,138				463	07/10/2044	2.B
40496*-AA-5	HLB LLC HLB_24-1	08/30/2026	MBS PAYDOWN		460,993	460,993	457,235	459,104		1,889		1,889		460,993				17,468	08/28/2029	1.D PL
40496*-AB-3	HLB LLC HLB_24-1	08/30/2026	MBS PAYDOWN		307,328	307,328	304,823	306,018		1,310		1,310		307,328				12,119	08/28/2029	1.G PL
40496*-AE-7	HLB LLC HLB_24-1	08/14/2026	MBS PAYDOWN		283,885	283,885	285,294	284,366		(482)		(482)		283,885				13,612	08/16/2027	1.F PL
40496*-AF-4	HLB LLC HLB_24-1	08/14/2026	MBS PAYDOWN		189,256	189,256	190,196	189,578		(321)		(321)		189,256				10,211	08/16/2027	2.A PL
40496*-AG-2	HLB LLC HLB_24-1	08/09/2026	MBS PAYDOWN		277,273	277,273	278,942	277,771		(497)		(497)		277,273				12,586	11/09/2027	1.F PL
40496*-AH-0	HLB LLC HLB_24-1	08/09/2026	MBS PAYDOWN		184,849	184,849	185,961	185,180		(332)		(332)		184,849				9,442	11/09/2027	2.A PL
40496*-AJ-6	HLB LLC HLB_24-1	07/23/2026	MBS PAYDOWN		31,627	31,627	31,575	31,529		98		98		31,627				1,222	07/18/2029	1.D PL
40496*-AK-3	HLB LLC HLB_24-1	07/23/2026	MBS PAYDOWN		21,085	21,085	21,050	21,015		70		70		21,085				875	07/18/2029	1.F PL
40496*-AL-1	HLB LLC HLB_24-1	07/22/2026	MBS PAYDOWN		30,863	30,863	30,818	30,772		91		91		30,863				1,192	01/17/2030	1.D PL
40496*-AM-9	HLB LLC HLB_24-1	07/22/2026	MBS PAYDOWN		20,575	20,575	20,546	20,510		65		65		20,575				853	01/17/2030	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
40496*-AN-7	HLB LLC HLB_24-1	07/27/2026	MBS PAYDOWN		33,020	33,020	32,925	32,895		125		125		33,020				1,263	01/24/2028	1.D PL
40496*-AP-2	HLB LLC HLB_24-1	07/27/2026	MBS PAYDOWN		22,013	22,013	21,950	21,927		86		86		22,013				905	01/24/2028	1.F PL
437300-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-1	09/01/2026	MBS PAYDOWN		365,665	365,665	365,662	365,664						365,665				4,112	09/19/2041	1.A FE
437301-AA-2	HOME PARTNERS OF AMERICA TRUST HPA_20-2	09/01/2026	MBS PAYDOWN		243,582	243,582	243,580	243,582						243,582				2,415	01/17/2041	1.A FE
45791P-AA-0	INSTR 2026-1A	09/15/2026	MBS PAYDOWN		259,850	259,850	259,802			528		528		259,850				5,105	04/17/2056	1.C FE
46651N-AA-2	JOL AIR_19-1	08/15/2026	MBS PAYDOWN		1,475,607	1,475,607	1,475,605	1,492,182		(16,576)		(16,576)		1,475,607				38,889	04/15/2044	1.F FE
46651N-AB-0	JOL AIR_19-1	08/15/2026	MBS PAYDOWN		441,150	441,150	441,139	445,042		(3,892)		(3,892)		441,150				14,552	04/15/2044	2.A FE
46658F-AB-0	JBLU UT LENDING LLC JETBLUE_24-1	07/23/2026	MBS PAYDOWN		37,983	37,983	37,983	37,983						37,983				1,795	04/23/2028	2.A PL
46658F-AC-8	JBLU UT LENDING LLC JETBLUE_24-1	09/20/2026	MBS PAYDOWN		43,410	43,410	43,410	43,410						43,410				1,469	12/20/2027	2.A PL
46658F-AD-6	JBLU UT LENDING LLC JETBLUE_24-1	07/23/2026	MBS PAYDOWN		23,265	23,265	23,265	23,265						23,265				1,100	07/23/2036	2.A PL
46658F-AE-4	JBLU UT LENDING LLC JETBLUE_24-1	09/20/2026	MBS PAYDOWN		23,524	23,524	23,524	23,524						23,524				742	06/20/2036	2.A PL
46658F-AF-1	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		23,439	23,439	23,439	23,439						23,439				1,118	05/31/2036	2.A PL
46658F-AG-9	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		24,370	24,370	24,370	24,370						24,370				1,162	05/31/2036	2.A PL
46658F-AH-7	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		22,661	22,661	22,661	22,661						22,661				1,081	05/31/2036	2.A PL
46658F-AJ-3	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		36,415	36,415	36,415	36,415						36,415				1,736	11/30/2029	2.A PL
46658F-AK-0	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		33,631	33,631	33,631	33,631						33,631				1,624	05/14/2029	2.A PL
46658F-AL-8	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		35,945	35,945	35,945	35,945						35,945				1,730	11/14/2029	2.A PL
46658F-AM-6	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		38,406	38,406	38,406	38,406						38,406				1,846	02/14/2030	2.A PL
46658F-AN-4	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		33,278	33,278	33,278	33,278						33,278				1,597	05/14/2030	2.A PL
46658F-AP-9	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		14,447	14,447	14,447	14,447						14,447				685	08/14/2036	2.A PL
46658F-AQ-7	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		14,090	14,090	14,090	14,090						14,090				667	11/14/2036	2.A PL
46658F-AR-5	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		34,766	34,766	34,766	34,766						34,766				1,673	11/14/2029	2.A PL
46658F-AS-3	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		14,475	14,475	14,475	14,475						14,475				686	11/14/2036	2.A PL
46658F-AT-1	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		14,070	14,070	14,070	14,070						14,070				667	11/14/2036	2.A PL
46658F-AU-8	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		21,416	21,416	21,416	21,416						21,416				1,015	11/14/2036	2.A PL
55037L-AA-2	LUNRR_20-1A-A	09/15/2026	MBS PAYDOWN		45,644	45,644	45,643	45,588		56		56		45,644				1,018	02/15/2045	1.F FE
59524E-AB-8	MID-ATLANTIC MILITARY CO	08/01/2026	SINKING FUND REDEMPTION		111,404	111,404	118,186	111,511		(107)		(107)		111,404				5,838	08/01/2050	1.E FE
629174-AD-5	NMNL_26-1A-A	09/20/2026	MBS PAYDOWN		20,833	20,833	20,831			52		52		20,833				92	07/20/2056	1.A FE
62954J-AA-2	NPRL_19-1A	09/20/2026	MBS PAYDOWN		83,233	83,233	83,232	88,243		(5,010)		(5,010)		83,233				1,393	09/20/2049	1.F FE
63943D-AA-7	NAVIGATOR AIRCRAFT ABS LTD NAVTR_24-1	09/15/2026	MBS PAYDOWN		249,999	249,999	249,910	249,479		521		521		249,999				9,000	08/16/2049	1.F FE
67181D-AA-9	OAK STREET INVESTMENT GRADE NET LEASE FU	09/20/2026	MBS PAYDOWN		385,951	385,951	343,029	383,378		2,573		2,573		385,951				4,762	11/21/2050	1.C FE
67181D-AJ-0	OAK STREET INVESTMENT GRADE NET LEASE FU	09/20/2026	MBS PAYDOWN		130,361	130,361	130,314	130,203		158		158		130,361				2,069	11/20/2051	1.C FE
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU	09/20/2026	MBS PAYDOWN		158,195	158,195	158,190	157,980		215		215		158,195				2,775	11/20/2051	1.C FE
67190A-AA-4	OAKIG_21-1A-A1	09/20/2026	MBS PAYDOWN		34,723	34,723	34,717	34,703		19		19		34,723				343	01/20/2051	1.C FE
69291V-AA-2	PKAIR 2024-1	09/15/2026	MBS PAYDOWN		657,793	657,793	657,793	657,793						657,793				21,021	09/15/2039	1.A FE
69291Y-AB-4	PKAIR 2025-1	09/15/2026	MBS PAYDOWN		162,518	162,518	162,513	162,158		360		360		162,518				6,254	11/17/2042	1.C FE
69291Y-AC-2	PKAIR 2025-1	09/15/2026	MBS PAYDOWN		299,304	299,304	299,302	298,592		712		712		299,304				12,363	11/17/2042	1.F FE
69291Y-AD-0	PKAIR 2025-1	09/15/2026	MBS PAYDOWN		112,137	112,137	112,137	111,824		313		313		112,137				5,447	11/17/2042	2.C FE
69292G-AA-4	PK ALIFT LOAN FUNDING LP PKAIR_26-2	09/15/2026	MBS PAYDOWN		110,711	110,711	110,710			221		221		110,711				658	02/16/2044	1.A FE
69292G-AB-2	PK ALIFT LOAN FUNDING LP PKAIR_26-2	09/15/2026	MBS PAYDOWN		93,489	93,489	93,488			193		193		93,489				573	02/16/2044	1.C FE
69381E-AA-1	PK ALIFT LOAN FUNDING 4 LP PKAIR_24-2	09/15/2026	MBS PAYDOWN		6,673,931	6,673,931	6,673,921	6,661,182		12,749		12,749		6,673,931				198,013	10/17/2039	1.A FE
71711G-AA-3	PHNTOM_26-1-A	09/15/2026	MBS PAYDOWN		237,576	237,576	237,571			478		478		237,576				6,297	01/17/2051	1.F FE
72585C-AD-7	PK ALIFT LOAN FUNDING PKAIR_26-1	09/15/2026	MBS PAYDOWN		202,400	202,400	202,398			435		435		202,400				4,995	09/15/2043	2.C FE
74333F-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	07/01/2026	MBS PAYDOWN		1,643,806	1,643,806	1,643,741	1,643,736		69		69		1,643,806				13,683	07/19/2038	1.A FE
74333F-AB-5	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	07/01/2026	MBS PAYDOWN		682,500	682,500	682,482	682,482		18		18		682,500				6,601	07/19/2038	1.A FE
74333F-AC-3	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	07/01/2026	MBS PAYDOWN		218,750	218,750	218,741	218,741		9		9		218,750				2,307	07/19/2038	1.B FE
74333H-AA-3	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6	07/01/2026	MBS PAYDOWN		2,187,787	2,187,787	2,187,750	2,187,750		38		38		2,187,787				19,449	07/19/2038	1.A FE
74333H-AC-9	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6	07/01/2026	MBS PAYDOWN		1,300,000	1,300,000	1,299,946	1,299,946		54		54		1,300,000				13,301	07/19/2038	1.C FE
74333H-AE-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6	07/01/2026	MBS PAYDOWN		466,667	466,667	466,666	466,666		1		1		466,667				5,050	07/19/2038	1.E FE
74333T-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	07/01/2026	MBS PAYDOWN		5,301	5,301	5,301	5,301						5,301				47	10/19/2038	1.A FE
74333W-AA-0	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	09/01/2026	MBS PAYDOWN		484	484	484	484						484				8	12/19/2040	1.A FE
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	09/01/2026	MBS PAYDOWN		2,635	2,635	2,635	2,635						2,635				47	12/19/2040	1.A FE
74333W-AE-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	09/01/2026	MBS PAYDOWN		612	612	612	612						612				11	12/19/2040	1.B FE
78449A-AA-0	SLAM LTD SLAM_21-1	09/15/2026	MBS PAYDOWN		196,298	196,298	196,292	196,116		183		183		196,298				3,185	06/15/2046	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
78487J-AA-4	SVC ABS LLC SVC_23-1A	09/20/2026	MBS PAYDOWN		37,168	37,168	35,891	36,887		281		281		37,168				1,276	02/20/2053	1.A FE
78487J-AB-2	SVC ABS LLC SVC_23-1A	09/20/2026	MBS PAYDOWN		9,034	9,034	8,467	8,957		77		77		9,034				334	02/20/2053	1.C FE
78488J-AA-3	SVC ABS LLC SVC_26-1A	09/20/2026	MBS PAYDOWN		6,413	6,413	6,413			17		17		6,413				151	03/20/2056	1.A FE
78509*-AA-0	ITE_STEAM 2025	08/28/2026	MBS PAYDOWN		105,059	105,059	105,059	105,059						105,059				4,137	08/28/2055	1.C PL
82667C-AA-3	SRL SRL_21-1	09/17/2026	MBS PAYDOWN		824,398	824,398	785,091	818,535		5,863		5,863		824,398				10,913	08/17/2051	1.C FE
82667C-AC-9	SIGNAL RAIL I LLC SRL_24-1	09/15/2026	MBS PAYDOWN		41,957	41,957	41,935	41,864		93		93		41,957				1,560	05/18/2054	1.C FE
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1	09/15/2026	MBS PAYDOWN		310,242	310,242	310,235	309,930		312		312		310,242				5,736	10/15/2046	1.D FE
85209Q-AA-0	SPRITE LIMITED SPRTE_26-1	09/15/2026	MBS PAYDOWN		393,558	393,558	393,544			790		790		393,558				9,205	03/15/2041	1.F FE
85213F-AA-8	SPUR RAIL I LLC SPUR_26-1	09/17/2026	MBS PAYDOWN		9,511	9,511	9,508			23		23		9,511				168	04/17/2056	1.C FE
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A	09/20/2026	MBS PAYDOWN		11,154	11,154	10,067	10,984		170		170		11,154				158	06/20/2051	1.A FE
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A	09/20/2026	MBS PAYDOWN		2,283	2,283	2,261	2,277		6		6		2,283				44	06/20/2051	1.C FE
86212V-AB-0	STORE MASTER FUNDING LLC STR_16-	09/20/2026	MBS PAYDOWN		34,709	34,709	34,699	34,632		78		78		34,709				1,000	10/22/2046	1.C FE
86212X-AC-4	STORE MASTER FUNDING LLC STR_19-1	09/20/2026	MBS PAYDOWN		8,220,207	8,220,207	8,218,242	8,220,243		(37)		(37)		8,220,207				205,411	11/22/2049	1.C FE
872480-AA-6	TIF FUNDING II LLC TIF_20-1A	09/20/2026	MBS PAYDOWN		270,492	270,492	251,061	267,863		2,628		2,628		270,492				3,767	08/21/2045	1.F FE
87267C-AA-6	TRP_21-1	09/17/2026	MBS PAYDOWN		74,713	74,713	74,698	74,646		67		67		74,713				1,029	06/19/2051	1.F FE
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A	09/20/2026	MBS PAYDOWN		1,385,423	1,385,423	1,371,865	1,381,371		4,051		4,051		1,385,423				18,934	09/20/2045	1.F FE
87407R-AC-0	TAL ADVANTAGE LLC TAL_20-1A	09/20/2026	MBS PAYDOWN		94,500	94,500	94,479	94,338		162		162		94,500				2,073	09/20/2045	2.B FE
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1	09/20/2026	MBS PAYDOWN		10,929	10,929	10,928	10,901		28		28		10,929				358	10/20/2055	1.C FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		62,729	62,729	62,719	62,640		89		89		62,729				1,131	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS LTD TCML_20-	09/20/2026	MBS PAYDOWN		837,995	837,995	837,745	837,098		897		897		837,995				11,701	09/20/2045	1.F FE
88315L-AH-1	TEXTAINER MARINE CONTAINERS LTD TCML_20-	09/20/2026	MBS PAYDOWN		107,429	107,429	107,417	107,243		186		186		107,429				2,386	09/20/2045	2.A FE
88315L-AJ-7	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		955,500	955,500	955,117	954,463		1,037		1,037		955,500				13,441	09/20/2045	1.F FE
88315L-AK-4	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		106,925	106,925	106,904	106,739		186		186		106,925				2,388	09/20/2045	2.B FE
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		347,600	347,600	347,494	347,298		302		302		347,600				3,893	02/20/2046	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		216,000	216,000	216,042	215,752		248		248		216,000				3,211	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL	09/20/2026	MBS PAYDOWN		539,240	539,240	509,800	535,954		3,286		3,286		539,240				6,974	08/20/2046	1.F FE
88316A-AA-9	TEXTAINER MARINE CONTAINERS VII TMCL_24-	09/20/2026	MBS PAYDOWN		561,138	561,138	560,918	559,604		1,534		1,534		561,138				19,640	08/20/2049	1.C FE
88655A-AA-8	TIF 2024-1A	09/20/2026	MBS PAYDOWN		660,000	660,000	659,779	658,126		1,874		1,874		660,000				24,112	04/20/2049	1.C FE
88655A-AG-5	TIF 2024-2A	09/20/2026	MBS PAYDOWN		333,713	333,713	333,621	332,755		958		958		333,713				12,325	07/20/2049	1.C FE
895975-AA-8	TRICON RESIDENTIAL TRUST TCN_24-SFR4	09/01/2026	MBS PAYDOWN		132,469	132,469	127,158	131,931		538		538		132,469				3,645	11/19/2041	1.A FE
89613J-AA-8	TRICON AMERICAN HOMES TAH_20-SFR2	09/01/2026	MBS PAYDOWN		116,252	116,252	116,249	116,252						116,252				1,091	11/18/2039	1.A FE
89617F-AA-2	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		233,392	233,392	233,043	233,389		4		4		233,392				8,427	08/19/2044	1.A FE
89617F-AB-0	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		9,165	9,165	9,165	9,165						9,165				360	08/19/2044	1.D FE
89617F-AC-8	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		9,999	9,999	9,998	9,999						9,999				410	08/19/2044	1.G FE
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A	09/19/2026	MBS PAYDOWN		63,851	63,851	63,846	63,780		71		71		63,851				962	07/19/2051	1.C FE
89656G-AC-8	TRL 2024-1A	09/19/2026	MBS PAYDOWN		221,892	221,892	221,850	221,262		630		630		221,892				8,527	05/19/2054	1.C FE
89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A	09/19/2026	MBS PAYDOWN		49,233	49,233	49,231	49,134		99		99		49,233				1,493	05/19/2052	1.F FE
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1	09/19/2026	MBS PAYDOWN		222,669	222,669	222,638	222,107		562		562		222,669				7,565	10/19/2055	1.C FE
89679Q-AD-7	TRITON CONTAINER FINANCE LLC TCF_26-1A	09/20/2026	MBS PAYDOWN		378,067	378,067	377,983			1,037		1,037		378,067				5,389	05/22/2051	1.C FE
89679Q-AE-5	TRITON CONTAINER FINANCE LLC TCF_26-1A	09/20/2026	MBS PAYDOWN		210,598	271,073	271,053			505		505		210,598				3,974	05/22/2051	1.F FE
89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF_20-1	09/20/2026	MBS PAYDOWN		949,875	949,875	949,698	948,851		1,024		1,024		949,875				13,362	09/20/2045	1.F FE
89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1	09/20/2026	MBS PAYDOWN		325,125	325,125	324,512	324,754		371		371		325,125				4,032	03/20/2046	1.F FE
89683L-AA-8	TRP_21-2-A	09/17/2026	MBS PAYDOWN		138,487	138,487	136,636	138,043		444		444		138,487				1,966	06/20/2051	1.C FE
90352W-AD-6	USQ RAIL I LLC STEAM_21-1	09/28/2026	MBS PAYDOWN		50,147	50,147	50,146	50,075		72		72		50,147				713	02/28/2051	1.F FE
912928-AA-6	STEAM 2024-1A	09/28/2026	MBS PAYDOWN		1,894,966	1,894,966	1,894,368	1,887,979		6,987		6,987		1,894,966				62,814	09/28/2054	1.C FE
97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF	09/15/2026	MBS PAYDOWN		67,620	67,620	67,619	67,476		144		144		67,620				2,501	06/15/2050	1.F FE
97064F-AA-3	WILLIS ENGINE STRUCTURED TRUST V WESTF_2	09/15/2026	MBS PAYDOWN		39,416	39,416	39,415	39,367		49		49		39,416				848	03/15/2045	1.F FE
97064G-AA-1	WESTF_21-A-A	09/15/2026	MBS PAYDOWN		100,921	100,921	100,935	100,815		107		107		100,921				2,004	05/15/2046	1.F FE
L2287*-AA-5	CYGNUS_15-1	07/01/2026	MBS PAYDOWN		255,898	255,898	174,621	174,621						174,621		81,278	81,278	11,767	12/31/2028	4.A PLGI
L2287*-AB-3	CYGNUS_15-1	07/01/2026	MBS PAYDOWN		172,370	172,370	117,623	117,623						117,623		54,747	54,747	7,926	12/31/2028	4.A PLGI
L2287*-AC-1	CYGNUS_15-1	07/01/2026	MBS PAYDOWN		594,944	594,944	405,977	405,977						405,977		188,967	188,967	27,357	12/31/2028	4.A PLGI
Y5008*-AA-2	KNAUSEN HOLDING LLC	07/15/2026	MBS PAYDOWN		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				64,013	07/15/2027	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					138,446,045	138,506,520	137,006,791	134,816,660		185,465		185,465		137,725,409		720,637	720,637	3,773,394	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,768,565,542	1,768,648,829	1,771,879,890	1,474,149,906	992	220,148	5,848	215,292		1,766,777,868		1,542,936	1,542,936	52,021,157	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					14,654,996	14,654,996	14,654,996	14,592,620						14,654,996				687,373	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,783,220,538	1,783,303,825	1,786,534,886	1,488,742,526	992	220,148	5,848	215,292		1,781,432,864		1,542,936	1,542,936	52,708,530	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,783,220,538	1,783,303,825	1,786,534,886	1,488,742,526	992	220,148	5,848	215,292		1,781,432,864		1,542,936	1,542,936	52,708,530	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					6,782,761,555	6,803,874,558	6,769,652,214	4,944,155,001	(8,179)	7,509,095	2,967,712	4,533,204	27,543,311	6,795,919,356	(27,321,354)	10,453,607	(16,867,747)	214,759,585	XXX	XXX
025816-CH-0	AMERICAN EXPRESS COMPANY	09/15/2026	SECURITY CALLED AT 100.00000000	15,000,000.000	15,000,000		15,000,000	14,786,831	213,170			213,170		15,000,000				405,292		2.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					15,000,000	XXX	15,000,000	14,786,831	213,170			213,170		15,000,000				405,292	XXX	XXX
4509999997. Total - preferred stocks - Part 4					15,000,000	XXX	15,000,000	14,786,831	213,170			213,170		15,000,000				405,292	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					15,000,000	XXX	15,000,000	14,786,831	213,170			213,170		15,000,000				405,292	XXX	XXX
00208D-40-8	ARC RESOURCES LTD	09/08/2026	CASH AND STOCK MERGER	1,998.000	37,032		46,009							46,009	(12)	(8,965)	(8,977)	295		
00287Y-10-9	ABBVIE INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	74.000	19,216		15,775							15,775		3,441	3,441	128		
00846U-10-1	AGILENT TECHNOLOGIES INC.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	194.000	29,129		24,874	4,354	(285)			(285)		24,874		4,255	4,255	83		
026874-78-4	AMERICAN INTERNATIONAL GROUP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	220.000	16,705		9,674	18,821	(9,147)			(9,147)		9,674		7,031	7,031	209		
053484-10-1	AVALONBAY COMMUNITIES INC	08/17/2026	MERGER TRANSACTIONS NON CASH	237.000	42,139		37,591	42,970	(5,380)			(5,380)		37,591		4,549	4,549	1,258		
053611-10-9	AVERY DENNISON CORP.	09/01/2026	VARIOUS	260.000	45,194		38,282	47,289	(9,006)		1,689	(10,695)		36,593		8,601	8,601	504		
060505-10-4	BANK OF AMERICA CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,340.000	83,194		36,784	73,700	(36,916)			(36,916)		36,784		46,410	46,410	750		
084670-70-2	BERKSHIRE HATHAWAY INC-CL B	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	12.000	6,037		6,109	6,032	77			77		6,109		(71)	(71)			
086516-10-1	BEST BUY COMPANY INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	65.000	5,305		4,910							4,910		395	395	62		
126408-10-3	C S X CORP.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	377.000	18,384		12,306	13,666	(1,360)			(1,360)		12,306		6,078	6,078	158		
14040H-10-5	CAPITAL ONE FINANCIAL CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	111.000	23,538		23,256	26,902	(3,645)			(3,645)		23,256		281	281	266		
142339-10-0	CARLISLE COS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	107.000	36,299		28,747	34,225	(5,478)			(5,478)		28,747		7,552	7,552	369		
147528-10-3	CASEY'S GENERAL STORES INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	10.000	7,710		6,841							6,841		868	868	12		
16411R-20-8	CHENIERE ENERGY INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	12.000	3,495		588	2,333	(1,745)			(1,745)		588		2,908	2,908	20		
191216-10-0	COCA COLA COMPANY	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	126.000	11,118		9,927							9,927		1,191	1,191	67		
204448-10-4	CIA DE MINAS BUENAVENTUR-ADR	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	524.000	17,622		22,301							22,301		(4,679)	(4,679)	519		
22160N-10-9	COSTAR GROUP INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	592.000	18,972		33,584	39,806	(6,222)			(6,222)		33,584		(14,612)	(14,612)			
22788C-10-5	CROWDSTRIKE HOLDINGS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	86.000	18,572		16,479							16,479		2,092	2,092			
243537-10-7	DECKERS OUTDOOR CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	284.000	24,099		22,305	29,442	(7,137)			(7,137)		22,305		1,794	1,794			
247361-70-2	DELTA AIR LINES INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	250.000	19,150		20,197							20,197		(1,047)	(1,047)	54		
253393-10-2	DICK'S SPORTING GOODS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	150.000	19,962		27,009	29,696	(2,687)			(2,687)		27,009		(7,047)	(7,047)	375		
26614N-20-1	DUPONT DE NEMOURS INC	07/02/2026	CASH IN LIEU	0.670	92		46							46		46	46			
278642-10-3	EBAY INC COM	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	114.000	11,994		4,102	9,929	(5,827)			(5,827)		4,102		7,891	7,891	106		
285512-10-9	ELECTRONIC ARTS INC	08/05/2026	CASH MERGER	474.000	99,540		43,654	96,852	(53,199)			(53,199)		43,654		55,886	55,886	180		
29476L-10-7	VIVMARK RESIDENTIAL	08/28/2026	CASH IN LIEU	0.940	63		60							60		4	4			
30212P-30-3	EXPEDIA GROUP INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	54.000	16,582		3,257	15,299	(12,041)			(12,041)		3,257		13,324	13,324	78		
30231G-10-2	EXXONMOBIL HOLDINGS CORP	07/01/2026	EXCHANGE TRANSACTIONS	7,733.000	833,167		833,167	893,043	(106,501)			(106,501)		833,167				15,316		
30233Q-10-8	EXXONMOBIL HOLDINGS CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1.000	163		154							154		8	8	1		
31428X-10-6	FEDEX CORPORATION	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	104.000	33,642		13,345	26,814	(13,469)			(13,469)		13,345		20,297	20,297	428		
35137L-20-4	FOX CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	180.000	10,663		10,668							10,668		(5)	(5)			

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
..36467J-10-8	GAMING AND LEISURE PROPERTIE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	517.000	21,649		24,820	23,105	1,715			1,715		24,820		(3,171)	(3,171)	827		
..39138C-10-6	GREAT-WEST LIFECO INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	247.000	15,722		8,841	12,197	(3,175)			(3,175)	(181)	8,841	79	6,802	6,881	360		
..437076-10-2	HOME DEPOT INC.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	80.000	25,652		24,812							24,812		840	840	186		
..446150-10-4	HUNTINGTON BANCSHARES INC.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	498.000	8,229		8,458							8,458		(229)	(229)	154		
..45784P-10-1	PODD 3.75 16 CB	09/30/2026	REDUCTION IN BASIS ADJUSTMENT	0.000			1,220	1,220			1,220	(1,220)								
..45841N-10-7	INTERACTIVE BROKERS GRO-CL A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	55.000	5,057		2,679	3,537	(858)			(858)		2,679		2,377	2,377	14		
..46222L-10-8	IONQ INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	684.000	25,934		47,928							47,928		(21,994)	(21,994)			
..493271-10-0	KEYERA CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	40.000	1,729		1,551							1,551	(25)	203	178	31		
..592688-10-5	METTLER-TOLEDO INTERNATIONAL	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	17.000	23,427		21,292							21,292		2,135	2,135			
..60744M-10-6	MOBILITY GLOBAL INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	605.000	12,011		8,730							8,730		3,280	3,280	36		
..631103-10-8	NASDAQ OMX GROUP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	81.000	7,900		7,226	7,868	(641)			(641)		7,226		673	673	47		
..64119N-60-8	NETSKOPE INC	09/24/2026	VARIOUS	1,035,245.000	15,616,754		21,168,824	18,158,197	3,010,627			3,010,627		21,168,824		(5,552,071)	(5,552,071)			
..65249B-10-9	NEWS CORP. CLASS A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	824.000	25,272		21,900							21,900		3,371	3,371			
..682680-10-3	ONEOK	09/11/2026	EXCHANGE TRANSACTIONS	1,395.000	134,785		81,087	76,367	(25,726)			(25,726)		81,087		53,698	53,698	3,716		
..70450Y-10-3	PAYPAL HOLDINGS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	101.000	5,306		4,290	4,242	48			48		4,290		1,016	1,016	28		
..72348N-10-9	PINNACLE FINANCE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	129.000	12,603		11,953							11,953		650	650	129		
..747292-10-0	QVC GROUP INC	09/18/2026	STIFEL NICOLAUS & COMPANY INCORPORATED	41,894.000	675,859		795,501							795,501		(119,642)	(119,642)			
..749685-10-3	RPM 2.25 12/20R	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	349.000	35,646		30,308	36,296	(5,988)			(5,988)		30,308		5,338	5,338	565		
..7591EP-10-0	REGIONS FINANCIAL CORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	587.000	17,244		8,991	15,908	(6,916)			(6,916)		8,991		8,253	8,253	467		
..78409V-10-4	S&P GLOBAL INC	07/01/2026	RETURN OF CAPITAL	0.000	8,730		8,730	8,730						8,730						
..79466L-30-2	SALESFORCE.COM INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	180.000	46,383		32,682	47,684	(15,002)			(15,002)		32,682		13,701	13,701	233		
..79589L-10-6	SAMSARA INC-CL A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	304.000	11,891		11,552							11,552		339	339			
..84265V-10-5	SOUTHERN COPPER CORP	09/03/2026	CASH IN LIEU	0.200	140		41							41		100	100			
..84615Q-10-3	SPACE EXPLORATION TECHNOLOGIES	09/28/2026	VIRTU KNIGHT CAPITAL GROUP LLC	80,685.000	11,521,254		10,081,687							10,081,687		1,439,568	1,439,568			
..866674-10-4	SUN COMMUNITIES INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	37.000	4,490		4,779	4,585	195			195		4,779		(289)	(289)	121		
..866966-10-4	SUNBELT RENTALS HOLDINGS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	848.000	58,464		60,721							60,721	502	(2,759)	(2,257)	635		
..87165B-10-3	SYNCHRONY FINANCIAL	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	54.000	4,156		1,325	4,505	(3,180)			(3,180)		1,325		2,831	2,831	51		
..87241L-10-9	TFI INTERNATIONAL INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	312.000	40,117		49,134							49,134	(312)	(8,705)	(9,017)	147		
..87262K-10-5	TMX GROUP LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	349.000	13,556		13,008							13,008	(83)	630	547	65		
..881624-20-9	TEVA PHARMACEUTICAL INDS	09/14/2026	EXCHANGE TRANSACTIONS	2,190.000	81,227		20,531	68,350	(47,819)			(47,819)		20,531		60,697	60,697			
..883203-10-1	TEXTRON INC.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	315.000	25,132		15,142	27,459	(12,317)			(12,317)		15,142		9,990	9,990	19		
..891102-10-5	TOROMONT INDUSTRIES LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	245.000	33,799		38,349							38,349	(622)	(3,928)	(4,550)	199		
..896239-10-0	TRIMBLE INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	533.000	31,602		24,077	41,761	(17,684)			(17,684)		24,077		7,525	7,525			
..902252-10-5	TYLER TECHNOLOGIES INC	09/01/2026	VARIOUS	59.000	22,112		22,953	26,783	(3,830)		6,078	(9,908)		16,876		5,236	5,236			
..902973-30-4	US BANCORP	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	314.000	19,217		10,148	16,755	(6,607)			(6,607)		10,148		9,069	9,069	490		
..922475-10-8	VEEVA SYSTEMS INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	6.000	1,684		1,675	1,339	336			336		1,675		9	9			
..942622-20-0	WATSCO INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	80.000	24,969		25,961	26,956	(995)			(995)		25,961		(992)	(992)	768		
..99Z0GK-0G-2	YUM CHINA HOLDINGS	07/01/2026	PRIOR YEAR INCOME	0.000														1		
..A0997C-10-7	BAWAG GROUP AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	84.000	17,254		12,462							12,462	(203)	4,995	4,792	216		
..B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	206.000	17,606		19,683	2,141	(64)			(64)	(38)	19,683	(152)	(1,925)	(2,077)	588		
..BNL2GR-81-5	INTERCONTINENTAL HOTELS GROU	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	217.000	33,891		12,183							12,183		21,708	21,708	273		
..D16212-14-0	CONTINENTAL AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	521.000	42,904		43,092							43,092	(200)	12	(188)			
..D172W1-27-9	COMMERZBANK AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	354.000	16,406		2,821	15,009	(11,792)			(11,792)	(396)	2,821	360	13,225	13,585	452		
..D1882G-11-9	DEUTSCHE BOERSE AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	42.000	13,877		12,158							12,158	(56)	1,775	1,719			
..D24914-13-3	E.ON SE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	190.000	3,910		3,998							3,998	(19)	(69)	(88)			

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
..D27348-26-3	FRESENIUS SE & CO KGAA	08/13/2026	EXCHANGE TRANSACTIONS	759.000	19,312		18,499	43,661	(24,015)			(24,015)	(1,148)	18,499	813		813	924		
..D2734Z-10-7	FRESENIUS MEDICAL CARE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	590.000	27,072		33,756	28,244	6,687			6,687	(1,175)	33,756	788	(7,472)	(6,684)	1,019		
..D28304-10-9	GEA GROUP AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	46.000	3,568		3,488							3,488	(57)	137	80	70		
..D82827-11-0	TALANX AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	136.000	19,858		16,996							16,996	(276)	3,137	2,861	577		
..D9581T-10-0	VONOVIA SE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	168.000	3,721		5,508							5,508	(90)	(1,697)	(1,787)	243		
..E11805-10-3	BANCO BILBAO VIZCAYA ARGENTARIA S.A.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,091.000	31,562		6,056	25,691	(19,344)			(19,344)	(291)	6,056	220	25,285	25,505	758		
..E2R41M-10-4	CELLNEX TELECOM SA	07/15/2026	RETURN OF CAPITAL	0.000	734		742	753					(11)	742	(8)		(8)			
..E526LK-10-1	AENA SME SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	522.000	15,775		14,346	14,603	88			88	(345)	14,346	183	1,247	1,430	667		
..E6R44C-61-7	IBERDROLA SA	07/27/2026	EXPIRATION	11,697.000			5,596							5,596	(19)	(5,577)	(5,596)			
..E7813W-70-0	ACS ACTIVIDADES DE CONTRUCCION	07/21/2026	EXCHANGE TRANSACTIONS	5.000	10		10							10						
..F13923-11-9	CARREFOUR SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	584.000	10,846		11,049							11,049	(51)	(152)	(203)	139		
..F4R053-10-5	GETLINK SE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	980.000	21,185		21,364							21,364	(347)	168	(179)	911		
..F77098-10-5	RENAULT SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,866.000	62,822		66,844							66,844	(993)	(3,029)	(4,022)	4,210		
..F92124-10-0	TOTAL FINA ELF S.A.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	59.000	5,310		1,919	3,852	(1,841)			(1,841)	(92)	1,919	70	3,321	3,391	174		
..F96888-11-4	BUREAU VERITAS SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,045.000	33,001		31,328	33,358	(901)			(901)	(1,129)	31,328	769	903	1,672	1,115		
..G1151C-10-1	ACCENTURE PLC-CL A	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	168.000	31,613		39,196	20,123	(99)			(99)		39,196		(7,584)	(7,584)	670		
..G2018Z-14-3	CENTRICA PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	17,344.000	35,865		46,101							46,101	381	(10,617)	(10,236)	1,328		
..G2108Y-10-5	CHINA RESOURCES LAND LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	15,471.000	57,030		52,118	54,065	(1,907)			(1,907)	(40)	52,118	(345)	5,257	4,912	2,192		
..G21150-10-0	CHINA HONGQIAO GROUP LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	8,703.000	24,938		34,504	36,474	(1,986)			(1,986)	17	34,504	(271)	(9,295)	(9,566)	1,833		
..G21765-10-5	CK HUTCHISON HOLDINGS LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,206.000	10,605		10,724							10,724	(5)	(115)	(120)			
..G23296-20-8	COMPASS GROUP PLC	07/01/2026	PRIOR YEAR INCOME	0.000														712		
..G2519Y-10-8	CREDICORP LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	31.000	11,497		4,061	8,897	(4,836)			(4,836)		4,061		7,436	7,436	454		
..G3265R-10-7	APTIV PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	414.000	18,643		19,867	27,916	(8,048)			(8,048)		19,867		(1,225)	(1,225)			
..G39420-10-7	GLENCORE PLC	09/18/2026	RETURN OF CAPITAL	0.000	1,573		1,467	1,583					(116)	1,467	105		105			
..G4402L-15-1	HENGAN INTL GROUP CO LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	34,490.000	94,980		121,272	86,673	440			440	43	121,272	(727)	(25,565)	(26,292)	2,830		
..G4634U-16-9	HSBC HOLDINGS PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	416.000	8,629		1,487	6,568	(4,964)			(4,964)	(117)	1,487	130	7,012	7,142	269		
..G6427A-10-2	NETEASE INC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	68.000	1,592		1,573							1,573	(4)	22	18	32		
..G6470A-11-6	NEW ORIENTAL EDUCATION & TEC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	370.000	2,193		1,975							1,975	(5)	222	217	22		
..G6500M-10-6	NEXT PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	211.000	43,962		33,455	28,307	(4,208)			(4,208)	(92)	33,455	358	10,148	10,506	690		
..G65163-10-0	JOBY AVIATION	08/12/2026	DISTRIBUTION ON LIMITED PARTNERSHIP	134,957.000	1,081,719		1,118,794							1,118,794		(37,075)	(37,075)			
..G6525F-10-2	NIO INC-CLASS A	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	6,299.000	23,828		38,503							38,503	(18)	(14,657)	(14,675)			
..G7S8MZ-10-9	PHOENIX GROUP HOLDINGS PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,930.000	24,065		17,379	16,614	(1,445)			(1,445)	(398)	17,379	531	6,155	6,686	632		
. G8068L-10-8	SHARKNINJA INC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	86.000	15,390		10,476							10,476		4,915	4,915			
..G87572-16-3	TENCENT HOLDINGS LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	582.000	32,400		38,494							38,494	(90)	(6,004)	(6,094)	394		
..G93882-19-2	VODAFONE GROUP PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	5,388.000	8,706		4,551	7,166	(2,255)			(2,255)	(359)	4,551	398	3,757	4,155	283		
..G96007-10-2	WH GROUP LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	44,982.000	42,463		57,076							57,076	(132)	(14,481)	(14,613)	2,301		
..G96629-10-3	WILLIS GROUP HOLDINGS PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	33.000	11,073		6,446	10,844	(4,397)			(4,397)		6,446		4,627	4,627	94		
..G982AW-10-0	XPENG INC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	3,330.000	18,304		36,602	33,948	2,599			2,599	55	36,602	(324)	(17,974)	(18,298)			
..H0245V-10-8	DSM-FIRMENICH AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	211.000	23,371		20,099	16,639	3,614			3,614	(154)	20,099	(70)	3,343	3,273	214		
..H22206-19-9	EMS-CHEMIE HOLDINGS AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	23.000	22,567		17,840	7,630	1,343			1,343	(989)	17,840	335	4,392	4,727	523		
..H7631K-27-3	SIKA AG-REG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	126.000	29,508		19,831	25,566	(696)			(696)	(5,039)	19,831	4,551	5,126	9,677	294		
..H8024W-10-6	SONOVA HOLDING AG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	70.000	20,241		18,271							18,271	(592)	2,563	1,971	410		
..H8403W-10-7	SWISS PRIME SITE-REG	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	254.000	39,160		28,765	38,938	(6,608)			(6,608)	(3,564)	28,765	2,930	7,465	10,395	560		
..J00210-10-4	ADVANTEST CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	54.000	10,970		7,117	6,764	332			332	20	7,117	(168)	4,021	3,853	10		
..J00882-12-6	AJINOMOTO CO INC NPV	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	107.000	3,490		1,102	2,264	(1,528)			(1,528)	366	1,102	(381)	2,769	2,388	16		

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
..J06510-10-1	CHUBU ELECTRIC POWER CO INC NPV	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,798.000	32,220		31,836							31,836	(71)	455	384			
..J08613-10-1	CONCORDIA FINANCIAL GROUP LTD NPV	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	824.000	9,949		6,321	6,800	(837)			(837)	358	6,321	(482)	4,110	3,628	108		
..J15708-15-9	FUJITSU LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	655.000	15,633		10,505	7,015	(5,764)			(5,764)	552	10,505	(706)	5,833	5,127	143		
..J2740B-10-6	JAPAN EXCHANGE GROUP INC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	210.000	2,847		2,231	2,245	(140)			(140)	126	2,231	(170)	786	616	47		
..J44948-13-1	MITSUI KINZOKU CO LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	101.000	16,609		31,353							31,353	(70)	(14,675)	(14,745)			
..J5900F-10-6	NOMURA RESEARCH INSTITUTE LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	417.000	13,469		13,317							13,317	(30)	182	152			
..J61240-10-7	OLYMPUS CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	837.000	10,925		9,422							9,422	(21)	1,524	1,503			
..J6433A-10-1	RECRUIT HOLDINGS CO LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	170.000	17,358		5,578	9,595	(5,725)			(5,725)	1,707	5,578	(1,788)	13,568	11,780	13		
..J75046-13-6	SHOWA DENKO K K	09/29/2026	RETURN OF CAPITAL	0.000	582		574							574	8		8			
..J77841-11-2	SUMITOMO REALTY & DEVELOPMEN	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,493.000	30,795		26,647	37,452	(12,139)			(12,139)	1,334	26,647	(1,861)	6,009	4,148	214		
..J79561-14-8	TAISEI CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	428.000	33,662		24,299	40,508	(18,390)			(18,390)	2,181	24,299	(2,642)	12,005	9,363	494		
..J89494-11-6	TORAY INDUSTRIES INC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	543.000	4,326		3,808							3,808	(9)	527	518			
..J92628-10-6	TOYOTA INDUSTRIES CORP	08/25/2026	STOCK TENDER	382.000	49,413		24,107	43,380	(22,013)			(22,013)	2,740	24,107	(3,077)	28,382	25,305			
..K7653Q-10-5	ORSTED A/S	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,487.000	31,815		30,472	28,608	2,426			2,426	(561)	30,472	197	1,145	1,342			
..M2014F-10-2	BIM BIRLESIK MAGAZALAR AS	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,337.000	11,306		8,678	8,408	(120)			(120)	390	8,678	(1,300)	3,928	2,628	56		
..M63751-10-7	KOC HOLDING AS	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	4,044.000	18,038		16,496							16,496	(810)	2,352	1,542			
..M7516K-10-3	NOVA LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	73.000	24,967		32,138							32,138	1,481	(8,651)	(7,170)			
..M8966X-10-8	TUPRAS-TURKIYE PETROL RAFINE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	2,398.000	20,140		10,029	10,292	(714)			(714)	450	10,029	(1,502)	11,613	10,111	563		
..N01803-30-8	AKZO NOBEL N.V.	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	738.000	51,476		56,746							56,746	(264)	(5,006)	(5,270)			
..N3113K-39-7	EURONEXT NV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	44.000	8,241		7,168							7,168	(33)	1,107	1,074			
..N82405-10-6	STELLANTIS N.V.	09/01/2026	VARIOUS	4,163.000	22,358		40,732	46,257	(5,901)		15,189	(21,090)	376	25,543	(516)	(2,668)	(3,184)			
..P0273U-10-6	AMBEV SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	3,626.000	10,638		11,282							11,282	(116)	(528)	(644)			
..P0448R-10-3	ARCA CONTINENTAL SAB DE CV	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	4,736.000	53,906		60,769							60,769	1,106	(7,969)	(6,863)	684		
..P07867-14-9	BANCO BRADESCO	08/11/2026	CITIGROUP GLOBAL MARKETS INC.	1,103.000	30		84							84		(54)	(54)			
..P1808G-11-7	BANCO BRADESCO SA-PREF	07/01/2026	PRIOR YEAR INCOME	0.000														1,141		
..P1909G-10-7	B3 SA - BRASIL BOLSA BALCAO	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	849.000	2,734		1,961	2,152	(210)			(210)	18	1,961	94	680	774	97		
..P1R8ZJ-25-3	BANCO BTG PACTUAL SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,379.000	14,942		14,807	4,164	(619)			(619)	38	14,807	51	83	134	261		
..P49500-11-2	GRUPO CIBEST SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,020.000	23,776		17,261	6,730	(273)			(273)	(44)	17,261	2,650	3,865	6,515	881		
..P49538-11-2	GRUPO MEXICO SAB DE CV-SER B	08/27/2026	FRACTIONAL SHARE ADJUSTMENT	0.260			1	2	(2)			(2)		1		(1)	(1)			
..P58711-10-5	ITAUSA-INVESTIMENTOS ITAU-PR	07/01/2026	PRIOR YEAR INCOME	0.000														700		
..P5968U-11-3	ITAU UNIBANCO HOLDING S-PREF	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,903.000	14,673		14,863							14,863	(346)	156	(190)	222		
..Q5683J-21-0	LYNAS RARE EARTHS LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,516.000	27,138		34,269							34,269	471	(7,601)	(7,130)			
..Q5921Q-10-9	MEDIBANK PVT LTD AUD 1.0	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,787.000	9,401		9,317							9,317	17	67	84			
..Q8563C-10-7	SONIC HEALTHCARE LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	3,823.000	51,411		51,278							51,278	95	38	133	1,723		
..Q85717-10-8	WASHINGTON H SOUL PATTINSON	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	263.000	8,335		8,055							8,055	15	265	280			
..Q88040-11-0	SUNCORP GROUP LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	662.000	9,096		8,133							8,133	15	948	963	291		
..Q9194A-10-6	TRANSURBAN GROUP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,694.000	16,758		17,295							17,295	238	(774)	(536)	409		
..R9900C-10-6	YARA INTERNATIONAL ASA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	663.000	31,611		36,088							36,088	(466)	(4,010)	(4,476)			
..S0850R-10-1	ABSA GROUP LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	873.000	12,272		10,489	12,611	(1,652)			(1,652)	(470)	10,489	767	1,016	1,783	451		
..S5202Z-13-1	FIRSTRAND LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	2,090.000	12,339		11,764							11,764	47	528	575			
..SBV5F6-75-4	AMRIZE LTD	08/26/2026	RETURN OF CAPITAL	0.000	143		143	137						143						
..SC04FG-W3-4	ARC RESOURCES LTD	09/25/2026	EXCHANGE TRANSACTIONS	804.000	24,507		25,143							25,143	(636)		(636)			
..T1188K-42-9	BANCA MONTE DEI PASCHI SIENA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,580.000	20,932		15,794	16,942	(852)			(852)	(296)	15,794	117	5,021	5,138	1,580		
..T55067-10-1	INTESA SANPAOLO	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	43.000	334		110	299	(184)			(184)	(5)	110	4	220	224	10		
..W5R777-11-5	INVESTOR AB-B SHS	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	1,480.000	63,209		29,341	53,043	(22,541)			(22,541)	(1,161)	29,341	(22)	33,890	33,868	643		
..W95878-16-6	TELE2 AB-B SHS	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	2,285.000	40,267		35,550	38,307	(1,478)			(1,478)	(1,279)	35,550	(150)	4,867	4,717	1,275		

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
..X56533-18-9	NATIONAL BANK OF GREECE	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	658.000	12,871		6,429	10,046	(2,873)			(2,873)	(744)	6,429	665	5,778	6,443	224		
..X5S2FJ-10-1	PIRAEUS BANK SA	09/01/2026	VARIOUS	1,317.000	17,796		12,616	12,213	384			384	20	12,616	(172)	5,351	5,179			
..X60746-18-1	OTP BANK PLC	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	157.000	22,486		5,207	16,857	(12,057)			(12,057)	407	5,207	(171)	17,451	17,280	573		
..X6919X-10-8	PKO BANK POLSKI SA	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	350.000	10,654		3,219	8,290	(4,599)			(4,599)	(472)	3,219	340	7,095	7,435	574		
..Y0122P-10-0	AMMB HOLDINGS BHD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	26,826.000	45,321		44,391							44,391	(1,238)	2,168	930	1,488		
..Y0187F-13-8	APOLLO HOSPITALS ENT	09/02/2026	CLSA AMERICAS LLC	138.000	12,619		11,699							11,699	6	914	920	14		
..Y0392D-10-0	ASIA VITAL COMPONENTS	09/23/2026	RETURN OF CAPITAL	0.000	58		60	58					2	60	(2)		(2)			
..Y04327-10-5	ASUSTEK COMPUTER INC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	612.000	19,361		18,573							18,573	(116)	904	788	807		
..Y0547D-15-3	BAJAJ FINANCE LTD	09/02/2026	CLSA AMERICAS LLC	1,489.000	16,390		15,476							15,476	(566)	1,481	915	94		
..Y05490-10-0	BAJAJ AUTO LIMITED.	09/02/2026	VARIOUS	244.000	30,890		25,105	14,865	(492)			(492)	93	25,105	(1,250)	7,034	5,784	469		
..Y08810-14-1	BHARAT ELECTRONICS	09/02/2026	CLSA AMERICAS LLC	15,972.000	68,004		39,053	71,011	(33,941)			(33,941)	1,983	39,053	(3,962)	32,914	28,952	432		
..Y11654-10-3	CATHAY FINANCIAL HOLDING CO	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	5,059.000	17,374		7,832	11,302	(4,716)			(4,716)	193	7,832	(251)	9,793	9,542	555		
..Y1242A-10-6	CELLTRION INC	07/07/2026	CASH IN LIEU	0.200	23		25	24	(3)			(3)	5	25	(6)	3	(3)			
..Y14056-10-8	INNOLUX CORP	07/13/2026	RETURN OF CAPITAL	0.000	314		322							322	(8)		(8)			
..Y15093-10-0	CTBC FINANCIAL HOLDING CO LT	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	3,456.000	7,177		2,407	5,522	(3,134)			(3,134)	19	2,407	(37)	4,807	4,770	268		
..Y2169H-10-8	YUANTA FINANCIAL HOLDING CO	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	8,553.000	17,855		7,542	10,390	(2,691)			(2,691)	(158)	7,542	101	10,212	10,313	459		
..Y2251M-14-8	EICHER MOTORS LTD	09/02/2026	CLSA AMERICAS LLC	50.000	4,010		4,175							4,175	(153)	(12)	(165)	43		
..Y2851U-10-2	GRASIM INDUSTRIES LTD	09/02/2026	CLSA AMERICAS LLC	622.000	21,344		18,242							18,242	(667)	3,769	3,102	65		
..Y3119P-19-0	HDFC BANK LIMITED	09/02/2026	CLSA AMERICAS LLC	280.000	2,068		3,168	3,088	60			60	20	3,168	(188)	(912)	(1,100)	39		
..Y36503-10-3	HONG LEONG BANK BHD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	6,808.000	39,844		40,664							40,664	(1,134)	313	(821)	520		
..Y3699E-10-2	HON PRECISION INC	08/28/2026	RETURN OF CAPITAL	0.000	57		57							57						
..Y374AH-10-3	IHH HEALTHCARE BHD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	14,885.000	29,721		33,246							33,246	(607)	(2,918)	(3,525)			
..Y3813L-10-7	HUA NAN FINANCIAL HOLDINGS C	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	10,686.000	14,217		8,430	10,456	(1,741)			(1,741)	(285)	8,430	221	5,566	5,787	443		
..Y3838M-10-6	HD KOREA SHIPBUILDING & OFFS	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	141.000	34,154		32,793	39,886	(8,521)			(8,521)	1,429	32,793	127	1,234	1,361	1,545		
..Y3838M-12-2	HD HYUNDAI HEAVY INDUSTRIES	09/02/2026	VARIOUS	84.000	26,536		30,936	29,972	1,429			1,429	(465)	30,936	2,023	(6,423)	(4,400)	235		
..Y3R29Z-10-7	HKT TRUST AND HKT LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	3,287.000	5,091		5,210							5,210	(11)	(109)	(120)	313		
..Y41157-10-1	INTERNATIONAL CONTAINER TERMINAL SERVIC	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,179.000	17,607		14,232							14,232	(959)	4,334	3,375	352		
..Y4801V-10-7	KING YUAN ELECTRONICS CO LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,862.000	24,617		27,211							27,211	(241)	(2,353)	(2,594)	84		
..Y52144-10-5	LARGAN PRECISION CO LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	118.000	29,307		14,254							14,254	(126)	15,179	15,053	152		
..Y52758-10-2	LG CHEM LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	83.000	16,507		15,965	19,158	(7,000)			(7,000)	3,808	15,965	(3,205)	3,747	542	110		
..Y62061-10-9	NAN YA PLASTICS CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	4,858.000	36,706		13,543							13,543	(57)	23,220	23,163	121		
..Y6268T-14-5	NESTLE INDIA LTD	09/02/2026	CLSA AMERICAS LLC	6,217.000	92,817		85,043							85,043	(3,112)	10,885	7,773	456		
..Y6367W-10-6	NONGFU SPRING CO LTD	07/01/2026	PRIOR YEAR INCOME	0.000														1,494		
..Y64248-20-9	OVERSEA-CHINESE BANKING CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,090.000	51,828		12,850	32,114	(18,511)			(18,511)	(752)	12,850	896	38,082	38,978	1,719		
..Y6883U-13-9	PTT PCL	09/02/2026	CLSA AMERICAS LLC	66,993.000	82,870		67,318	38,462	(100)			(100)	(2,252)	67,318	(651)	16,203	15,552	2,229		
..Y7028N-10-5	POWER GRID CORP OF INDIA LTD	09/02/2026	CLSA AMERICAS LLC	27,570.000	77,233		70,906	79,292	(15,149)			(15,149)	4,733	70,906	(8,232)	14,558	6,326	1,327		
..Y7123P-13-8	BANK CENTRAL ASIA TBK PT	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	39,396.000	14,756		22,003	19,078	2,368			2,368	557	22,003	(1,849)	(5,398)	(7,247)	753		
..Y72596-10-2	RELIANCE INDUSTRIES LTD	09/02/2026	CLSA AMERICAS LLC	640.000	8,799		10,800	11,182	(777)			(777)	395	10,800	(951)	(1,050)	(2,001)	40		
..Y7474M-10-6	SAMSUNG HEAVY INDUSTRIES CO. LTD.	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	2,594.000	37,913		44,219	38,336	899			899	(581)	44,219	3,094	(9,399)	(6,305)			
..Y7758E-11-9	SHRIRAM TRANSPORT FINANCE	09/02/2026	CLSA AMERICAS LLC	1,301.000	14,170		9,760	11,438	(4,811)			(4,811)	166	9,760	(628)	5,038	4,410	82		
..Y7962H-10-6	SD GUTHRIE BHD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	38,898.000	61,880		55,658		2,869,152		(1,220)	2,870,372		56,416	(1,552)	7,029	5,477	1,026		
..Y8009U-10-0	SINOPAC FINANCIAL HOLDINGS	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	10,160.000	13,322		6,675	9,110	(2,226)			(2,226)	(210)	6,675	159	6,488	6,647	339		
..Y84086-10-0	TAISHIN FINANCIAL HOLDING	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	19,044.000	24,402		10,056	12,267	(2,475)			(2,475)	265	10,056	(337)	14,682	14,345	584		
..Y9014B-10-3	TVS MOTOR CO LTD	09/02/2026	CLSA AMERICAS LLC	701.000	30,416		21,124	2,102	(1,334)			(1,334)	40	21,124	(72)	9,364	9,292	13		
..Y91475-10-6	UNI-PRESIDENT ENTERPRISES CO	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	6,091.000	14,558		14,235							14,235	(82)	406	324	564		
..Y96738-10-2	WISTRON CORP	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,730.000	10,089		7,898	8,286	(407)			(407)	19	7,898	(77)	2,267	2,190	296		

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
..Y972JZ-10-5	WOORI FINANCIAL GROUP INC	08/31/2026	RETURN OF CAPITAL	0.000	579		556	337					15	556	24		24			
..Y9737F-10-0	YANGTZE OPTICAL FIBRE AND-H	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	912.000	19,936		26,377							26,377	(12)	(6,429)	(6,441)	39		
..Y9T10P-10-5	UNITED OVERSEAS BANK LTD	09/02/2026	CITIGROUP GLOBAL MARKETS INC.	1,661.000	54,102		49,706							49,706	273	4,123	4,396	1,143		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					34,364,709	XXX	37,991,471	21,529,397	5,145,990		22,956	5,123,034	(469)	37,968,054	(27,622)	(3,575,721)	(3,603,343)	93,715	XXX	XXX
..69360B-10-4	PHI GROUP INC	09/08/2026	INSTINET LLC	6,896.000	220,516		53,832	220,672	(166,840)			(166,840)		53,832		166,684	166,684	14,229		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					220,516	XXX	53,832	220,672	(166,840)			(166,840)		53,832		166,684	166,684	14,229	XXX	XXX
..BNL279-W2-6	CANDRIAM EQUITIES L ESG MARKET	07/01/2026	CAMRA TRANSFER BROKER	16,666.667	28,807,667		25,000,001	28,283,334	(3,283,333)			(3,283,333)		25,000,001		3,807,667	3,807,667			
..BNL2A2-46-9	CANDRIAM EQUITIES L WORLD EDGE	07/01/2026	CAMRA TRANSFER BROKER	9,479.123	19,617,632		14,892,651	18,346,234	(1,647,092)			(1,647,092)	(1,806,490)	14,892,651	1,307,415	3,417,566	4,724,981			
..BNL2DB-CD-2	CANDRIAM KARTESIA CREDIT ELTIF	07/01/2026	CAMRA TRANSFER BROKER	23,090.763	40,803,391		41,202,745	41,156,751					45,994	41,202,745	(1,325,476)	926,122	(399,354)			
..L13756-65-2	CANDRIAM GF AUSBIL GLOBAL INFRASTRUCTURE	07/01/2026	CAMRA TRANSFER BROKER	42,691.986	62,051,521		50,000,000	57,279,838	(7,279,837)			(7,279,837)		50,000,000		12,051,521	12,051,521	961,850		
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					151,280,211	XXX	131,095,397	145,066,157	(12,210,262)			(12,210,262)	(1,760,496)	131,095,397	(18,061)	20,202,876	20,184,815	961,850	XXX	XXX
..464288-25-7	ISHARES MSCI ACWI ETF	09/01/2026	CITIGROUP GLOBAL MARKETS INC.	6,224.000	992,789		979,181							979,181		13,608	13,608	1,653		
5819999999. Subtotal - common stocks - exchange traded funds					992,789	XXX	979,181							979,181		13,608	13,608	1,653	XXX	XXX
5989999997. Total - common stocks - Part 4					186,858,225	XXX	170,119,881	166,816,226	(7,231,112)		22,956	(7,254,068)	(1,760,965)	170,096,464	(45,683)	16,807,447	16,761,764	1,071,447	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					186,858,225	XXX	170,119,881	166,816,226	(7,231,112)		22,956	(7,254,068)	(1,760,965)	170,096,464	(45,683)	16,807,447	16,761,764	1,071,447	XXX	XXX
5999999999. Total - preferred and common stocks					201,858,225	XXX	185,119,881	181,603,057	(7,017,942)		22,956	(7,040,898)	(1,760,965)	185,096,464	(45,683)	16,807,447	16,761,764	1,476,739	XXX	XXX
6009999999 - Totals					6,984,619,780	XXX	6,954,772,095	5,125,758,058	(7,026,121)	7,509,095	2,990,668	(2,507,694)	25,782,346	6,981,015,820	(27,367,037)	27,261,054	(105,983)	216,236,324	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BNL2ERW10 - OCT26 SPX C @ 6696	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/02/2025	10/01/2026	21,199	142,800,280	6,696.00/(6,736.18)	571,631			851,684		851,684	254,687				N/A	B062
BNL2ESLF9 - OCT26 SPX C @ 6699	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/03/2025	10/02/2026	28,891	194,701,938	6,699.00/(6,739.19)	790,169			1,160,879		1,160,879	348,272				N/A	B062
BNL2ETFM9 - OCT26 SPX C @ 6698	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/06/2025	10/05/2026	37,520	252,816,889	6,698.00/(6,738.19)	1,018,762			1,507,079		1,507,079	452,261				N/A	B062
BNL2EU3Y3 - OCT26 SPX C @ 6723	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/07/2025	10/06/2026	97,684	660,670,105	6,723.00/(6,763.34)	2,599,371			3,937,628		3,937,628	1,209,593				N/A	B062
BNL2EU406 - OCT26 RTY C @ 2425.58	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	10/07/2025	10/01/2026	18,847	47,179,695	2,425.58/(2,503.30)	814,756			1,464,631		1,464,631	602,308				N/A	B062
BNL2EUSZ3 - OCT26 SPX C @ 6697	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/08/2025	10/07/2026	35,587	239,756,025	6,697.00/(6,737.18)	965,119			1,428,502		1,428,502	428,448				N/A	B062
BNL2EVPA9 - OCT26 SPX C @ 6736	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/09/2025	10/08/2026	17,693	119,895,199	6,736.00/(6,776.42)	472,668			714,174		714,174	221,993				N/A	B062
BNL2EWBJ3 - OCT26 SPX C @ 6720	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/10/2025	10/09/2026	23,319	157,643,902	6,720.00/(6,760.32)	611,366			938,571		938,571	287,374				N/A	B062
BNL2EX0Z7 - OCT26 SPX C @ 6536.08	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/13/2025	10/12/2026	48,892	321,479,079	6,536.08/(6,575.29)	1,321,551			1,912,148		1,912,148	495,947				N/A	B062
BNL2EX3Q4 - OCT26 RTY C @ 2390.39	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/14/2025	10/09/2026	10,565	26,715,610	2,390.39/(2,528.69)	843,045			1,456,069		1,456,069	594,008				N/A	B062
BNL2EX3S0 - OCT26 SPX C @ 6636.57	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/14/2025	10/13/2026	100,895	673,614,369	6,636.57/(6,676.39)	2,674,726			4,003,201		4,003,201	1,133,899				N/A	B062
BNL2EXK44 - OCT26 SPX C @ 6627.87	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/15/2025	10/14/2026	32,120	214,164,597	6,627.87/(6,667.64)	870,854			1,272,087		1,272,087	357,253				N/A	B062
BNL2EYAW1 - OCT26 SPX C @ 6656.22	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/16/2025	10/15/2026	24,419	163,513,287	6,656.22/(6,696.15)	656,322			970,108		970,108	279,100				N/A	B062
BNL2EYYT2 - OCT26 SPX C @ 6610.26	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/17/2025	10/16/2026	40,981	272,520,781	6,610.26/(6,649.93)	1,070,834			1,617,021		1,617,021	446,342				N/A	B062
BNL2EZTH1 - OCT26 SPX C @ 6647.27	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	10/20/2025	10/19/2026	47,994	320,943,077	6,647.27/(6,687.15)	1,307,357			1,899,384		1,899,384	540,127				N/A	B062
BNL2F0CF9 - OCT26 RTY C @ 2440.89	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	10/21/2025	10/15/2026	20,114	50,792,074	2,440.89/(2,525.21)	964,064			1,670,894		1,670,894	704,806				N/A	B062
BNL2F0CJ1 - OCT26 SPX C @ 6718	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	10/21/2025	10/20/2026	100,397	678,514,049	6,718.00/(6,758.31)	2,701,181			4,008,394		4,008,394	1,210,868				N/A	B062

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)
BNL2F1PV8 - OCT26 SPX C @ 6720	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/22/2025	10/21/2026	28,898	195,359,727	6,720.00/(6,760.32)	772,733			1,153,042		1,153,042	348,440					N/A	B062
BNL2F29Y8 - OCT26 SPX C @ 6684	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/23/2025	10/22/2026	24,085	161,949,949	6,684.00/(6,724.10)	655,413			955,693		955,693	279,572					N/A	B062
BNL2F2WF3 - OCT26 SPX C @ 6720	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/24/2025	10/23/2026	32,162	217,425,412	6,720.00/(6,760.32)	892,898			1,281,063		1,281,063	386,001					N/A	B062
BNL2F3EP9 - OCT26 SPX C @ 6773.98	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/27/2025	10/26/2026	53,385	363,798,489	6,773.98/(6,814.62)	1,493,178			2,133,659		2,133,659	669,894					N/A	B062
BNL2F3Z76 - OCT26 SPX C @ 6858.19	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/28/2025	10/27/2026	97,352	671,663,574	6,858.19/(6,899.33)	2,685,942			3,915,636		3,915,636	1,345,181					N/A	B062
BNL2F3Z84 - OCT26 RTY C @ 2462.64	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	10/28/2025	10/22/2026	24,151	61,378,317	2,462.64/(2,541.44)	1,084,911			1,842,980		1,842,980	793,778					N/A	B062
BNL2F4HY5 - OCT26 SPX C @ 6873.87	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	10/29/2025	10/28/2026	34,325	237,361,151	6,873.87/(6,915.11)	945,654			1,379,009		1,379,009	477,521					N/A	B062
BNL2F5459 - OCT26 SPX C @ 6875.83	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	10/30/2025	10/29/2026	16,779	116,061,853	6,875.83/(6,917.09)	450,181			673,310		673,310	232,850					N/A	B062
BNL2F5T78 - OCT26 SPX C @ 6804.61	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/31/2025	10/30/2026	30,013	205,451,891	6,804.61/(6,845.43)	823,782			1,198,159		1,198,159	383,012					N/A	B062
BNL2F6C41 - NOV26 SPX C @ 6823.74	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	11/03/2025	11/02/2026	41,435	284,438,016	6,823.74/(6,864.68)	1,131,946			1,651,701		1,651,701	538,774					N/A	B062
BNL2F6MX6 - NOV26 SPX C @ 6832.82	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/04/2025	11/03/2026	104,044	715,197,416	6,832.82/(6,873.99)	2,740,946			4,163,630		4,163,630	1,372,146					N/A	B062
BNL2F6N07 - OCT26 RTY C @ 2453	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/04/2025	10/30/2026	21,231	53,659,229	2,453.00/(2,527.40)	820,366			1,513,128		1,513,128	625,383					N/A	B062
BNL2F75T2 - NOV26 SPX C @ 6755	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/05/2025	11/04/2026	40,235	273,418,150	6,755.00/(6,795.53)	1,103,043			1,590,352		1,590,352	483,238					N/A	B062
BNL2F7RZ4 - NOV26 SPX C @ 6781	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/06/2025	11/05/2026	24,734	168,727,680	6,781.00/(6,821.69)	642,466			979,129		979,129	303,278					N/A	B062
BNL2F8G84 - NOV26 SPX C @ 6703	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	11/07/2025	11/06/2026	23,612	159,220,911	6,703.00/(6,743.22)	605,884			926,689		926,689	268,974					N/A	B062
BNL2F9K53 - NOV26 SPX C @ 6711	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/10/2025	11/09/2026	47,782	322,589,183	6,711.00/(6,751.27)	1,295,370			1,871,605		1,871,605	543,852					N/A	B062
BNL2FA6D9 - NOV26 RTY C @ 2413.56	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/11/2025	11/06/2026	18,504	45,923,412	2,413.56/(2,481.81)	715,180			1,211,466		1,211,466	452,826					N/A	B062

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2FA6F4 - NOV26 SPX C @ 6813.56	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/11/2025	11/10/2026	109,235	748,744,753	6,813.56/(6,854.44)	2,931,048			4,312,218		4,312,218	1,363,686					N/A	B062
BNL2FATT9 - NOV26 SPX C @ 6829.85	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/12/2025	11/11/2026	24,391	167,586,415	6,829.85/(6,870.83)	656,606			963,018		963,018	310,517					N/A	B062
BNL2FBKJ8 - NOV26 SPX C @ 6835.98	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/13/2025	11/12/2026	22,067	151,754,759	6,835.98/(6,877.00)	572,032			870,736		870,736	282,399					N/A	B062
BNL2FC249 - NOV26 SPX C @ 6719.97	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	43,432	293,612,915	6,719.97/(6,760.29)	1,150,079			1,696,102		1,696,102	492,814					N/A	B062
BNL2FCQ50 - NOV26 SPX C @ 6717	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/17/2025	11/16/2026	66,543	449,651,014	6,717.00/(6,757.30)	1,730,783			2,590,559		2,590,559	746,913					N/A	B062
BNL2FCWP9 - NOV26 RTY C @ 2324	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/18/2025	11/13/2026	10,633	26,339,961	2,324.00/(2,477.19)	860,678			1,563,688		1,563,688	532,777					N/A	B062
BNL2FCWR5 - NOV26 SPX C @ 6653.55	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/18/2025	11/17/2026	161,473	1,080,814,681	6,653.55/(6,693.47)	4,176,095			6,243,856		6,243,856	1,710,775					N/A	B062
BNL2FDEH5 - NOV26 SPX C @ 6600.77	Liability Hedge	Exhibit 7	Equity/Index	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/19/2025	11/18/2026	39,230	260,501,715	6,600.77/(6,640.37)	1,015,861			1,507,504		1,507,504	395,939					N/A	B062
BNL2FE1R5 - NOV26 SPX C @ 6628.24	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/20/2025	11/19/2026	26,246	175,008,328	6,628.24/(6,668.00)	659,037			1,010,457		1,010,457	270,640					N/A	B062
BNL2FETC8 - NOV26 SPX C @ 6523.99	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/21/2025	11/20/2026	49,083	322,138,110	6,523.99/(6,563.13)	1,269,286			1,867,637		1,867,637	461,260					N/A	B062
BNL2FFHD6 - NOV26 SPX C @ 6585.65	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/24/2025	11/23/2026	75,518	500,318,833	6,585.65/(6,625.16)	1,991,191			2,886,111		2,886,111	743,773					N/A	B062
BNL2FG257 - NOV26 RTY C @ 2299.16	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/25/2025	11/20/2026	13,722	33,344,323	2,299.16/(2,429.99)	1,101,103			1,723,248		1,723,248	544,327					N/A	B062
BNL2FG265 - NOV26 SPX C @ 6686.98	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/25/2025	11/23/2026	119,351	802,886,112	6,686.98/(6,727.10)	3,122,222			4,605,316		4,605,316	1,281,615					N/A	B062
BNL2FGM63 - NOV26 SPX C @ 6748	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	11/26/2025	11/25/2026	53,413	362,593,616	6,748.00/(6,788.49)	1,433,605			2,067,421		2,067,421	600,397					N/A	B062
BNL2FHPW1 - NOV26 SPX C @ 6795.48	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/28/2025	11/27/2026	34,319	234,613,607	6,795.48/(6,836.26)	938,625			1,330,111		1,330,111	398,783					N/A	B062
BNL2FJ8G1 - NOV26 SPX C @ 6829.63	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/01/2025	11/30/2026	73,876	507,572,446	6,829.63/(6,870.60)	1,976,922			2,858,920		2,858,920	884,701					N/A	B062
BNL2FK2W9 - NOV26 RTY C @ 2447.83	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	12/02/2025	11/27/2026	23,583	59,298,039	2,447.83/(2,514.44)	888,372			1,450,986		1,450,986	557,580					N/A	B062

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)
BNL2FK308 - NOV26 SPX C @ 6793.63	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/02/2025	11/30/2026	134,193	917,127,297	6,793.63/(6,834.39)	3,666,153			5,184,348		5,184,348	1,543,036					N/A	B062
BNL2FKTE0 - DEC26 SPX C @ 6810.64	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/03/2025	12/02/2026	44,255	303,213,133	6,810.64/(6,851.50)	1,205,064			1,707,935		1,707,935	514,276					N/A	B062
BNL2FLDB1 - DEC26 SPX C @ 6832.46	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/04/2025	12/03/2026	21,344	146,706,917	6,832.46/(6,873.45)	575,061			823,753		823,753	254,197					N/A	B062
BNL2FM5C6 - DEC26 SPX C @ 6843.57	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/05/2025	12/04/2026	35,793	246,421,562	6,843.57/(6,884.63)	973,838			1,380,807		1,380,807	430,905					N/A	B062
BNL2FMTL0 - DEC26 SPX C @ 6851.91	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/08/2025	12/07/2026	40,438	278,739,943	6,851.91/(6,893.02)	1,084,952			1,554,595		1,554,595	484,458					N/A	B062
BNL2FMYV2 - DEC26 RTY C @ 2462	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/09/2025	12/04/2026	20,163	51,465,856	2,462.00/(2,552.49)	1,064,606			1,641,118		1,641,118	644,599					N/A	B062
BNL2FMYW0 - DEC26 SPX C @ 6828.67	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/09/2025	12/07/2026	136,625	938,564,565	6,828.67/(6,869.64)	3,711,760			5,252,702		5,252,702	1,600,475					N/A	B062
BNL2FNKG8 - DEC26 SPX C @ 6822.93	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/10/2025	12/09/2026	47,811	328,168,489	6,822.93/(6,863.87)	1,298,069			1,834,592		1,834,592	553,005					N/A	B062
BNL2FP8U6 - DEC26 SPX C @ 6870.88	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/11/2025	12/10/2026	31,060	214,689,826	6,870.88/(6,912.10)	828,991			1,188,047		1,188,047	370,745					N/A	B062
BNL2F0461 - DEC26 SPX C @ 6884.48	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/12/2025	12/11/2026	44,044	305,039,054	6,884.48/(6,925.78)	1,166,505			1,680,178		1,680,178	526,030					N/A	B062
BNL2FQUG0 - DEC26 SPX C @ 6812.87	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/15/2025	12/14/2026	78,371	537,134,458	6,812.87/(6,853.74)	2,065,860			2,992,248		2,992,248	882,905					N/A	B062
BNL2FREV3 - DEC26 RTY C @ 2509	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/16/2025	12/11/2026	28,534	73,573,778	2,509.00/(2,578.46)	1,073,021			1,717,521		1,717,521	691,632					N/A	B062
BNL2FREY7 - DEC26 SPX C @ 6798.59	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/16/2025	12/14/2026	174,536	1,193,719,773	6,798.59/(6,839.39)	4,628,642			6,662,529		6,662,529	1,938,612					N/A	B062
BNL2FS7Q0 - DEC26 SPX C @ 6783.6	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/17/2025	12/16/2026	56,238	383,785,546	6,783.60/(6,824.31)	1,461,063			2,141,792		2,141,792	614,398					N/A	B062
BNL2FT051 - DEC26 SPX C @ 6709.98	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/18/2025	12/17/2026	31,535	212,868,818	6,709.98/(6,750.24)	849,947			1,195,048		1,195,048	324,793					N/A	B062
BNL2FTHW4 - DEC26 SPX C @ 6758.72	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/19/2025	12/18/2026	46,165	313,888,300	6,758.72/(6,799.27)	1,267,229			1,752,799		1,752,799	492,317					N/A	B062
BNL2FUCE6 - DEC26 SPX C @ 6816.86	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/22/2025	12/21/2026	67,368	461,993,576	6,816.86/(6,857.76)	1,864,915			2,557,380		2,557,380	748,653					N/A	B062

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2FV5T9 - DEC26 SPX C @ 6860.46	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	12/23/2025	12/21/2026	194,362	1,341,412,666	6,860.46/(6,901.62)	5,371,680			7,370,913		7,370,913	2,241,561					N/A	B062
BNL2FV6K7 - DEC26 RTY C @ 2489	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/23/2025	12/18/2026	25,752	66,412,090	2,489.00/(2,578.91)	1,320,305			2,005,593		2,005,593	790,916					N/A	B062
BNL2FX8H8 - DEC26 SPX C @ 6891.35	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/26/2025	12/23/2026	65,443	453,696,032	6,891.35/(6,932.69)	1,812,117			2,468,291		2,468,291	757,442					N/A	B062
BNL2FX8Q8 - DEC26 SPX C @ 6914.47	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/26/2025	12/24/2026	28,031	194,982,515	6,914.47/(6,955.96)	774,777			1,056,266		1,056,266	328,546					N/A	B062
BNL2FXUF7 - DEC26 SPX C @ 6911.65	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/29/2025	12/28/2026	37,444	260,352,625	6,911.65/(6,953.12)	1,021,098			1,405,543		1,405,543	433,010					N/A	B062
BNL2FYF62 - DEC26 SPX C @ 6886.81	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	12/30/2025	12/28/2026	208,350	1,443,475,886	6,886.81/(6,928.13)	5,727,542			7,822,921		7,822,921	2,370,801					N/A	B062
BNL2FYF96 - DEC26 RTY C @ 2512	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	12/30/2025	12/28/2026	37,064	95,280,795	2,512.00/(2,570.71)	1,205,321			1,849,245		1,849,245	718,367					N/A	B062
BNL2FZ2A4 - DEC26 SPX C @ 6879.52	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	12/31/2025	12/30/2026	71,051	491,729,761	6,879.52/(6,920.80)	1,934,719			2,665,862		2,665,862	802,885					N/A	B062
BNL2FZ506 - DEC26 SPX C @ 6829.34	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/02/2026	12/31/2026	30,776	211,440,968	6,829.34/(6,870.32)	832,183			1,158,763		1,158,763	326,580					N/A	B062
BNL2FZW45 - JAN27 SPX C @ 6841.37	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/05/2026	01/04/2027	33,929	233,513,628	6,841.37/(6,882.42)	936,780			1,273,485		1,273,485	336,706					N/A	B062
BNL2G0PP2 - JAN27 RTY C @ 2479	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2026	01/04/2027	13,820	35,545,316	2,479.00/(2,572.02)	742,272			1,100,245		1,100,245	357,973					N/A	B062
BNL2G0PR8 - JAN27 SPX C @ 6884.68	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/06/2026	01/04/2027	94,372	653,619,528	6,884.68/(6,925.99)	2,594,286			3,522,572		3,522,572	928,286					N/A	B062
BNL2G0V83 - JAN27 SPX C @ 6927.25	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/07/2026	01/06/2027	42,516	296,286,351	6,927.25/(6,968.82)	1,164,088			1,582,754		1,582,754	418,666					N/A	B062
BNL2G25P0 - JAN27 SPX C @ 6906.24	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/08/2026	01/07/2027	18,136	126,003,124	6,906.24/(6,947.68)	493,662			674,844		674,844	181,182					N/A	B062
BNL2G2TP4 - JAN27 SPX C @ 6903.95	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/09/2026	01/08/2027	26,775	185,962,282	6,903.95/(6,945.37)	740,329			995,357		995,357	255,029					N/A	B062
BNL2G3DH7 - JAN27 SPX C @ 6947.13	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/12/2026	01/11/2027	40,640	284,025,238	6,947.13/(6,988.81)	1,119,124			1,505,210		1,505,210	386,086					N/A	B062
BNL2G3JE8 - JAN27 RTY C @ 2565.82	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/13/2026	01/08/2027	15,625	41,703,125	2,565.82/(2,669.00)	923,281			1,265,602		1,265,602	342,321					N/A	B062

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BNL2G3JH1 - JAN27 SPX C @ 6958.46	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/13/2026	01/11/2027	117,097	819,703,590	6,958.46/(7,000.21)		3,204,945		4,335,283		4,335,283	1,130,339					N/A	B062
BNL2G42U8 - JAN27 SPX C @ 6945.42	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/14/2026	01/13/2027	43,483	303,819,634	6,945.42/(6,987.09)		1,156,213		1,607,966		1,607,966	451,753					N/A	B062
BNL2G4X91 - JAN27 SPX C @ 6908.87	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/15/2026	01/14/2027	22,956	159,551,546	6,908.87/(6,950.32)		639,095		849,134		849,134	210,038					N/A	B062
BNL2G5ZR6 - JAN27 SPX C @ 6900	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/16/2026	01/15/2027	7,209	51,020,184	6,900.00/(7,077.29)		832,063		1,127,205		1,127,205	295,142					N/A	B062
BNL2G75Y0 - JAN27 SPX C @ 6924.38	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/20/2026	01/19/2027	27,498	191,548,868	6,924.38/(6,965.92)		717,148		1,012,678		1,012,678	295,530					N/A	B062
BNL2G7UJ5 - JAN27 RTY C @ 2623.43	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/21/2026	01/15/2027	26,429	70,943,100	2,623.43/(2,684.29)		919,201		1,201,353		1,201,353	282,153					N/A	B062
BNL2G7UL0 - JAN27 SPX C @ 6778.89	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/21/2026	01/19/2027	148,391	1,011,962,812	6,778.89/(6,819.57)		4,005,073		5,500,594		5,500,594	1,495,521					N/A	B062
BNL2G8G91 - JAN27 SPX C @ 6859.09	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/22/2026	01/21/2027	31,940	220,393,666	6,859.09/(6,900.24)		878,031		1,180,839		1,180,839	302,809					N/A	B062
BNL2G97X6 - JAN27 SPX C @ 6896.48	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/23/2026	01/22/2027	34,118	236,705,907	6,896.48/(6,937.86)		935,857		1,254,794		1,254,794	318,938					N/A	B062
BNL2G9Y81 - JAN27 SPX C @ 6897.17	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/26/2026	01/25/2027	56,632	392,944,530	6,897.17/(6,938.56)		1,572,104		2,078,541		2,078,541	506,437					N/A	B062
BNL2GAQQ7 - JAN27 RTY C @ 2631	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	01/27/2026	01/22/2027	15,101	41,249,288	2,631.00/(2,731.56)		825,421		1,083,791		1,083,791	258,371					N/A	B062
BNL2GAQT1 - JAN27 SPX C @ 6931.42	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/27/2026	01/25/2027	137,959	961,989,487	6,931.42/(6,973.01)		3,838,019		5,057,786		5,057,786	1,219,767					N/A	B062
BNL2GBLT4 - JAN27 SPX C @ 6961.39	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/28/2026	01/27/2027	59,765	418,543,857	6,961.39/(7,003.16)		1,643,538		2,185,265		2,185,265	541,727					N/A	B062
BNL2GCHJ9 - JAN27 SPX C @ 6967.02	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/29/2026	01/28/2027	22,893	160,452,916	6,967.02/(7,008.82)		616,966		836,170		836,170	219,203					N/A	B062
BNL2GD3J2 - JAN27 SPX C @ 6951.38	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/30/2026	01/29/2027	34,429	240,765,096	6,951.38/(6,993.09)		929,583		1,257,653		1,257,653	328,070					N/A	B062
BNL2GDTP0 - FEB27 SPX C @ 6919.53	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/02/2026	02/01/2027	84,275	586,642,489	6,919.53/(6,961.05)		2,357,172		3,075,855		3,075,855	718,683					N/A	B062
BNL2GELX9 - FEB27 SPX C @ 6958.49	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	02/03/2026	02/01/2027	142,441	997,121,186	6,958.49/(7,000.24)		3,803,759		5,190,467		5,190,467	1,386,708					N/A	B062

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BNL2GELY7 - JAN27 RTY C @ 2617.08	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/03/2026	01/29/2027	33,664	90,167,004	2,617.08/(2,678.44)		1,128,619		1,539,194		1,539,194	410,575					N/A	B062
BNL2GFBP4 - FEB27 SPX C @ 6902.95	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	02/04/2026	02/03/2027	53,320	370,273,808	6,902.95/(6,944.37)		1,424,177		1,944,377		1,944,377	520,200					N/A	B062
BNL2GFZW3 - FEB27 SPX C @ 6869.26	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	02/05/2026	02/04/2027	28,322	195,718,615	6,869.26/(6,910.48)		740,620		1,035,644		1,035,644	295,024					N/A	B062
BNL2GGHY7 - FEB27 SPX C @ 6784	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/06/2026	02/05/2027	29,925	204,229,148	6,784.00/(6,824.70)		823,237		1,096,806		1,096,806	273,570					N/A	B062
BNL2GGPV4 - FEB27 SPX C @ 6915.82	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	02/09/2026	02/08/2027	69,520	483,672,886	6,915.82/(6,957.32)		1,904,153		2,526,159		2,526,159	622,006					N/A	B062
BNL2GHZA7 - FEB27 SPX C @ 6946.64	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	02/10/2026	02/08/2027	142,387	995,045,920	6,946.64/(6,988.32)		3,914,219		5,167,500		5,167,500	1,253,281					N/A	B062
BNL2GHZC3 - FEB27 RTY C @ 2596.36	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/10/2026	02/05/2027	16,279	44,341,717	2,596.36/(2,723.86)		1,214,251		1,510,538		1,510,538	296,287					N/A	B062
BNL2GJPG1 - FEB27 SPX C @ 6925.13	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/11/2026	02/10/2027	57,031	397,316,727	6,925.13/(6,966.68)		1,554,950		2,068,814		2,068,814	513,863					N/A	B062
BNL2GKCW7 - FEB27 SPX C @ 6923.57	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	02/12/2026	02/11/2027	29,491	205,408,059	6,923.57/(6,965.11)		783,576		1,069,170		1,069,170	285,594					N/A	B062
BNL2GLCD7 - FEB27 SPX C @ 6818.7	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	02/13/2026	02/12/2027	38,099	261,344,281	6,818.70/(6,859.61)		1,022,577		1,391,265		1,391,265	368,688					N/A	B062
BNL2GMHZ1 - FEB27 SPX C @ 6818	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	02/17/2026	02/16/2027	67,801	465,040,957	6,818.00/(6,858.91)		1,797,981		2,470,383		2,470,383	672,403					N/A	B062
BNL2GN5D1 - FEB27 RTY C @ 2612.41	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	02/18/2026	02/12/2027	18,010	48,795,394	2,612.41/(2,709.35)		993,972		1,265,075		1,265,075	271,103					N/A	B062
BNL2GN5G4 - FEB27 SPX C @ 6825.44	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	02/18/2026	02/16/2027	169,252	1,162,150,240	6,825.44/(6,866.39)		4,637,505		6,166,493		6,166,493	1,528,988					N/A	B062
BNL2GP408 - FEB27 SPX C @ 6864.3	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	02/19/2026	02/18/2027	29,481	203,580,456	6,864.30/(6,905.48)		778,888		1,069,516		1,069,516	290,628					N/A	B062
BNL2GPP10 - FEB27 SPX C @ 6845.49	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	02/20/2026	02/19/2027	26,504	182,521,651	6,845.49/(6,886.57)		721,969		964,274		964,274	242,305					N/A	B062
BNL2GQG67 - FEB27 SPX C @ 6891.7	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	02/23/2026	02/22/2027	48,432	335,781,478	6,891.70/(6,933.05)		1,271,340		1,746,167		1,746,167	474,827					N/A	B062
BNL2GR4T8 - FEB27 SPX C @ 6820.28	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC	OZV05H2G7GRS05BHJ91	02/24/2026	02/22/2027	129,259	886,871,851	6,820.28/(6,861.20)		3,532,648		4,693,526		4,693,526	1,160,878					N/A	B062

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2GR4U5 - FEB27 RTY C @ 2616	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	02/24/2026	02/19/2027	18,148	48,808,865	2,616.00/(2,689.49)		743,887		973,517		973,517	229,631					N/A	B062
BNL2GS3V2 - FEB27 SPX C @ 6873.52	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/25/2026	02/24/2027	47,329	327,268,676	6,873.52/(6,914.76)		1,303,914		1,708,668		1,708,668	404,754					N/A	B062
BNL2GSWA6 - FEB27 SPX C @ 6930.52	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	02/26/2026	02/25/2027	35,132	244,943,817	6,930.52/(6,972.10)		935,214		1,262,980		1,262,980	327,766					N/A	B062
BNL2GTF70 - FEB27 SPX C @ 6892.7	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	02/27/2026	02/26/2027	35,613	246,942,679	6,892.70/(6,934.06)		945,525		1,281,243		1,281,243	335,718					N/A	B062
BNL2GU5D5 - MAR27 SPX C @ 6860.53	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/02/2026	03/01/2027	57,115	394,190,596	6,860.53/(6,901.70)		1,526,684		2,061,519		2,061,519	534,835					N/A	B062
BNL2GUYK7 - FEB27 RTY C @ 2619.86	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/03/2026	02/26/2027	26,421	70,987,943	2,619.86/(2,686.80)		927,906		1,285,427		1,285,427	357,521					N/A	B062
BNL2GUYP6 - MAR27 SPX C @ 6864.37	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	03/03/2026	03/01/2027	115,757	799,366,909	6,864.37/(6,905.56)		3,002,737		4,175,063		4,175,063	1,172,326					N/A	B062
BNL2GVQ24 - MAR27 SPX C @ 6800.77	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/04/2026	03/03/2027	51,206	350,329,945	6,800.77/(6,841.58)		1,391,779		1,850,479		1,850,479	458,700					N/A	B062
BNL2GWRL9 - MAR27 SPX C @ 6851.86	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/05/2026	03/04/2027	41,733	287,664,734	6,851.86/(6,892.98)		1,091,318		1,506,284		1,506,284	414,966					N/A	B062
BNL2GXKW0 - MAR27 SPX C @ 6816.88	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/06/2026	03/05/2027	48,666	333,740,721	6,816.88/(6,857.78)		1,258,503		1,756,902		1,756,902	498,399					N/A	B062
BNL2GYE88 - MAR27 SPX C @ 6724	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/09/2026	03/08/2027	60,735	410,832,190	6,724.00/(6,764.34)		1,566,356		2,185,374		2,185,374	619,019					N/A	B062
BNL2GZ6M3 - MAR27 RTY C @ 2508.38	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/10/2026	03/05/2027	10,751	28,860,092	2,508.38/(2,684.41)		1,035,644		1,450,450		1,450,450	414,806					N/A	B062
BNL2GZ6N1 - MAR27 SPX C @ 6778.94	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2026	03/08/2027	110,757	755,319,545	6,778.94/(6,819.61)		2,969,395		3,990,370		3,990,370	1,020,975					N/A	B062
BNL2GZYN0 - MAR27 SPX C @ 6763.55	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	03/11/2026	03/10/2027	45,852	311,982,969	6,763.55/(6,804.13)		1,208,659		1,649,970		1,649,970	441,311					N/A	B062
BNL2HORZ7 - MAR27 SPX C @ 6759	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	03/12/2026	03/11/2027	39,811	270,696,885	6,759.00/(6,799.55)		1,007,218		1,431,663		1,431,663	424,445					N/A	B062
BNL2H1HD5 - MAR27 SPX C @ 6658.48	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	03/13/2026	03/12/2027	46,066	308,569,876	6,658.48/(6,698.43)		1,167,312		1,650,645		1,650,645	483,333					N/A	B062
BNL2H2JD1 - MAR27 SPX C @ 6615.94	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	03/16/2026	03/15/2027	53,507	356,123,329	6,615.94/(6,655.64)		1,398,405		1,911,134		1,911,134	512,729					N/A	B062

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)
BNL2H37J9 - MAR27 RTY C @ 2469.77	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/17/2026	03/12/2027	17,384	44,838,030	2,469.77/(2,579.27)		1,051,576		1,548,254		1,548,254	496,678					N/A	B062
BNL2H37L4 - MAR27 SPX C @ 6681.45	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/17/2026	03/15/2027	113,703	764,259,263	6,681.45/(6,721.54)		2,959,689		4,072,399		4,072,399	1,112,710					N/A	B062
BNL2H4047 - MAR27 SPX C @ 6698.75	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/18/2026	03/17/2027	55,871	376,511,317	6,698.75/(6,738.94)		1,420,800		2,000,264		2,000,264	579,465					N/A	B062
BNL2H4UR3 - MAR27 SPX C @ 6609.57	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/19/2026	03/18/2027	39,707	264,020,976	6,609.57/(6,649.23)		995,454		1,415,775		1,415,775	420,321					N/A	B062
BNL2H5K00 - MAR27 SPX C @ 6591.46	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/20/2026	03/19/2027	41,808	277,229,266	6,591.46/(6,631.01)		1,030,985		1,488,574		1,488,574	457,589					N/A	B062
BNL2H65C9 - MAR27 SPX C @ 6527.36	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/23/2026	03/22/2027	62,194	405,962,628	6,488.43/(6,527.36)		1,587,191		2,196,659		2,196,659	609,468					N/A	B062
BNL2H6B08 - MAR27 RTY C @ 2453.4	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/24/2026	03/19/2027	22,640	57,440,170	2,453.40/(2,537.11)		1,065,891		1,571,093		1,571,093	505,202					N/A	B062
BNL2H6B16 - MAR27 SPX C @ 6563.32	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/24/2026	03/22/2027	130,490	861,586,323	6,563.32/(6,602.70)		3,262,250		4,630,501		4,630,501	1,368,251					N/A	B062
BNL2H6WY1 - MAR27 SPX C @ 6540.58	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/25/2026	03/24/2027	56,329	370,634,681	6,540.58/(6,579.82)		1,424,279		1,993,716		1,993,716	569,437					N/A	B062
BNL2H7M46 - MAR27 SPX C @ 6575.54	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/26/2026	03/25/2027	45,917	303,740,955	6,575.54/(6,615.00)		1,130,017		1,627,894		1,627,894	497,877					N/A	B062
BNL2H8KX2 - MAR27 SPX C @ 6462.41	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/27/2026	03/29/2027	46,790	304,190,212	6,462.41/(6,501.18)		1,113,134		1,643,087		1,643,087	529,953					N/A	B062
BNL2H9C92 - MAR27 SPX C @ 6352.98	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/30/2026	03/29/2027	75,269	481,051,706	6,352.98/(6,391.10)		1,794,413		2,621,482		2,621,482	827,069					N/A	B062
BNL2HAN63 - MAR27 RTY C @ 2407.85	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/31/2026	03/29/2027	13,056	33,550,787	2,407.85/(2,569.76)		1,135,350		1,739,881		1,739,881	604,531					N/A	B062
BNL2HAN71 - MAR27 SPX C @ 6327.82	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	03/31/2026	03/29/2027	109,129	694,692,297	6,327.82/(6,365.79)		2,612,548		3,792,719		3,792,719	1,180,171					N/A	B062
BNL2HC452 - MAR27 SPX C @ 6511.21	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/01/2026	03/31/2027	54,653	357,992,453	6,511.21/(6,550.28)		1,384,360		1,923,627		1,923,627	539,267					N/A	B062
BNL2HDBN3 - APR27 SPX C @ 6561.28	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	04/02/2026	04/01/2027	63,725	420,626,421	6,561.28/(6,600.65)		1,585,000		2,248,192		2,248,192	663,192					N/A	B062
BNL2HE9E4 - APR27 SPX C @ 6566.53	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/02/2027	57,188	377,779,925	6,566.53/(6,605.93)		1,435,991		2,016,923		2,016,923	580,932					N/A	B062

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2HEY71 - APR27 RTY C @ 2476.48	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/07/2026	04/02/2027	18,083	46,693,742	2,476.48/(2,582.19)		1,079,193		1,527,336		1,527,336	448,142					N/A	B062
BNL2HEY89 - APR27 SPX C @ 6595.48	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/07/2026	04/05/2027	162,680	1,079,389,934	6,595.48/(6,635.05)		4,045,852		5,735,577		5,735,577	1,689,725					N/A	B062
BNL2HFMY2 - APR27 SPX C @ 6600.29	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/08/2026	04/07/2027	36,464	242,116,949	6,600.29/(6,639.89)		987,810		1,284,489		1,284,489	296,679					N/A	B062
BNL2HGTF4 - APR27 SPX C @ 6764.92	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/09/2026	04/08/2027	46,657	317,524,680	6,764.92/(6,805.51)		1,259,272		1,651,183		1,651,183	391,911					N/A	B062
BNL2HHJW6 - APR27 SPX C @ 6805.83	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/10/2026	04/09/2027	47,394	324,490,604	6,805.83/(6,846.66)		1,277,505		1,676,769		1,676,769	399,264					N/A	B062
BNL2HJ9K9 - APR27 SPX C @ 6799	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/13/2026	04/12/2027	68,221	466,617,314	6,799.00/(6,839.79)		1,826,958		2,409,298		2,409,298	582,339					N/A	B062
BNL2HJZK0 - APR27 RTY C @ 2587.98	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/14/2026	04/09/2027	19,318	51,935,670	2,587.98/(2,688.46)		1,181,682		1,405,048		1,405,048	223,366					N/A	B062
BNL2HJZM6 - APR27 SPX C @ 6869.67	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/14/2026	04/12/2027	98,127	678,144,903	6,869.67/(6,910.89)		2,747,556		3,450,915		3,450,915	703,359					N/A	B062
BNL2HL0U1 - APR27 SPX C @ 6949.24	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/15/2026	04/14/2027	47,151	329,629,812	6,949.24/(6,990.94)		1,310,326		1,647,566		1,647,566	337,240					N/A	B062
BNL2HLY42 - APR27 SPX C @ 7003.27	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/16/2026	04/15/2027	43,839	308,858,468	7,003.27/(7,045.29)		1,227,492		1,526,641		1,526,641	299,149					N/A	B062
BNL2HMR97 - APR27 SPX C @ 7021.37	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/17/2026	04/16/2027	46,559	328,869,497	7,021.37/(7,063.50)		1,341,830		1,618,667		1,618,667	276,837					N/A	B062
BNL2HNDQ2 - APR27 SPX C @ 7108.85	Liability Hedge	Exhibit 7	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/20/2026	04/19/2027	45,404	324,706,706	7,108.85/(7,151.50)		1,264,955		1,564,800		1,564,800	299,845					N/A	B062
BNL2HP0W8 - APR27 RTY C @ 2670.32	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/21/2026	04/16/2027	11,325	32,057,904	2,670.32/(2,830.72)		1,049,828		1,138,839		1,138,839	89,012					N/A	B062
BNL2HP0Y4 - APR27 SPX C @ 7090.73	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	04/21/2026	04/19/2027	79,719	568,657,151	7,090.73/(7,133.27)		2,224,160		2,751,860		2,751,860	527,699					N/A	B062
BNL2HPNF0 - APR27 SPX C @ 7048	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/22/2026	04/21/2027	37,922	268,877,977	7,048.00/(7,090.29)		1,077,364		1,312,225		1,312,225	234,861					N/A	B062
BNL2HQDY8 - APR27 SPX C @ 7120.93	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2026	04/22/2027	37,197	266,466,289	7,120.93/(7,163.65)		1,051,187		1,278,260		1,278,260	227,073					N/A	B062
BNL2HR3H4 - APR27 SPX C @ 7089.98	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	04/24/2026	04/23/2027	50,141	357,631,685	7,089.98/(7,132.52)		1,430,648		1,727,268		1,727,268	296,620					N/A	B062

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2HRYC1 - APR27 SPX C @ 7145.92	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/27/2026	04/26/2027	56,640	407,173,632	7,145.92/(7,188.80)		1,593,283		1,937,731		1,937,731	344,448					N/A	B062
BNL2HSSB8 - APR27 RTY C @ 2770.49	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/28/2026	04/23/2027	65,073	182,260,363	2,770.49/(2,800.86)		1,087,370		1,187,859		1,187,859	100,489					N/A	B062
BNL2HSSE2 - APR27 SPX C @ 7155.65	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	04/28/2026	04/26/2027	114,411	823,596,736	7,155.65/(7,198.58)		3,177,193		3,909,281		3,909,281	732,087					N/A	B062
BNL2HTEC9 - APR27 SPX C @ 7119.72	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	04/29/2026	04/28/2027	43,331	310,355,254	7,119.72/(7,162.43)		1,215,868		1,484,337		1,484,337	268,469					N/A	B062
BNL2HU8S8 - APR27 SPX C @ 7121.9	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/30/2026	04/29/2027	42,604	305,242,323	7,121.90/(7,164.64)		1,212,084		1,458,938		1,458,938	246,854					N/A	B062
BNL2HUZ25 - APR27 SPX C @ 7192.72	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	05/01/2026	04/30/2027	43,397	314,015,484	7,192.72/(7,235.88)		1,251,569		1,473,665		1,473,665	222,096					N/A	B062
BNL2HV6Q2 - MAY27 SPX C @ 7211.43	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/04/2026	05/03/2027	44,552	323,210,949	7,211.43/(7,254.69)		1,263,495		1,506,681		1,506,681	243,186					N/A	B062
BNL2HVWY6 - APR27 RTY C @ 2728.64	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/05/2026	04/30/2027	18,225	51,605,910	2,728.64/(2,831.60)		1,119,015		1,130,331		1,130,331	11,316					N/A	B062
BNL2HVX09 - MAY27 SPX C @ 7183.03	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/05/2026	05/03/2027	98,860	714,375,212	7,183.03/(7,226.13)		2,861,008		3,355,905		3,355,905	494,897					N/A	B062
BNL2HWUW0 - MAY27 SPX C @ 7241.31	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/05/2027	42,721	311,212,232	7,241.31/(7,284.76)		1,253,861		1,434,825		1,434,825	180,964					N/A	B062
BNL2HXR51 - MAY27 SPX C @ 7363.24	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	05/07/2026	05/06/2027	781	6,211,184	7,363.24/(7,952.86)		256,504		297,597		297,597	41,094					N/A	B062
BNL2HXR69 - MAY27 SPX C @ 7342.47	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	05/07/2026	05/06/2027	35,205	260,042,789	7,342.47/(7,386.53)		1,006,863		1,157,430		1,157,430	150,567					N/A	B062
BNL2HYKX5 - MAY27 SPX C @ 7318.44	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/08/2026	05/07/2027	44,469	327,396,342	7,318.44/(7,362.35)		1,295,827		1,467,965		1,467,965	172,138					N/A	B062
BNL2HZ949 - MAY27 SPX C @ 7379.02	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	05/11/2026	05/10/2027	52,493	389,671,287	7,379.02/(7,423.30)		1,522,297		1,711,011		1,711,011	188,714					N/A	B062
BNL2HZX42 - MAY27 RTY C @ 2825.79	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/12/2026	05/07/2027	25,395	73,554,586	2,825.79/(2,896.42)		955,360		943,111		943,111	(12,248)					N/A	B062
BNL2HZX59 - MAY27 SPX C @ 7393.93	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/12/2026	05/10/2027	87,604	651,624,833	7,393.93/(7,438.30)		2,461,672		2,846,378		2,846,378	384,706					N/A	B062
BNL2JOS35 - MAY27 SPX C @ 7385.84	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/13/2026	05/12/2027	54,362	403,917,814	7,385.84/(7,430.15)		1,556,928		1,767,969		1,767,969	211,041					N/A	B062

SCHEDULE DB - PART A - SECTION 1

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

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BNL2J1L22 - MAY27 SPX C @ 7425.66	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/14/2026	05/13/2027	58,514	437,112,453	7,425.66/(7,470.22)		1,712,120		1,886,219		1,886,219	174,099					N/A	B062
BNL2J2B47 - MAY27 SPX C @ 7482.77	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/15/2026	05/14/2027	35,686	268,632,075	7,482.77/(7,527.66)		1,014,196		1,133,601		1,133,601	119,405					N/A	B062
BNL2J34H4 - MAY27 SPX C @ 7390	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/18/2026	05/17/2027	48,893	363,487,186	7,390.00/(7,434.34)		1,395,406		1,586,815		1,586,815	191,409					N/A	B062
BNL2J3BW3 - MAY27 RTY C @ 2755	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/19/2026	05/14/2027	13,575	39,285,779	2,755.00/(2,893.98)		959,345		1,061,441		1,061,441	102,096					N/A	B062
BNL2J3BZ6 - MAY27 SPX C @ 7384.86	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	05/19/2026	05/17/2027	101,233	752,077,167	7,384.86/(7,429.17)		2,858,820		3,289,090		3,289,090	430,270					N/A	B062
BNL2J4219 - MAY27 SPX C @ 7338	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	05/20/2026	05/19/2027	39,327	290,313,094	7,338.00/(7,382.03)		1,151,101		1,288,808		1,288,808	137,707					N/A	B062
BNL2J4SH6 - MAY27 SPX C @ 7413.17	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	05/21/2026	05/20/2027	46,421	346,191,571	7,413.17/(7,457.65)		1,331,818		1,498,076		1,498,076	166,258					N/A	B062
BNL2J5VY2 - MAY27 SPX C @ 7427.59	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	05/22/2026	05/21/2027	53,346	398,609,847	7,427.59/(7,472.16)		1,556,103		1,715,803		1,715,803	159,700					N/A	B062
BNL2J75K7 - MAY27 SPX C @ 7455.49	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/26/2026	05/24/2027	64,194	481,469,123	7,455.49/(7,500.22)		1,883,612		2,049,891		2,049,891	166,279					N/A	B062
BNL2J7TP0 - MAY27 RTY C @ 2766.25	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/27/2026	05/21/2027	11,024	32,590,802	2,766.25/(2,956.35)		1,238,657		1,110,292		1,110,292	(128,365)					N/A	B062
BNL2J7TR6 - MAY27 SPX C @ 7501.38	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/27/2026	05/25/2027	114,194	861,752,460	7,501.38/(7,546.39)		3,324,187		3,604,725		3,604,725	280,538					N/A	B062
BNL2J8SA2 - MAY27 SPX C @ 7501.74	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/28/2026	05/27/2027	47,118	355,587,767	7,501.74/(7,546.75)		1,391,984		1,486,798		1,486,798	94,814					N/A	B062
BNL2J9S36 - MAY27 SPX C @ 7545.18	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/29/2026	05/28/2027	61,031	463,252,754	7,545.18/(7,590.45)		1,796,753		1,902,918		1,902,918	106,165					N/A	B062
BNL2JANR5 - JUN27 SPX C @ 7561.05	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/01/2026	06/01/2027	53,155	404,319,255	7,561.05/(7,606.42)		1,561,162		1,649,664		1,649,664	88,501					N/A	B062
BNL2JBBX3 - JUN27 SPX C @ 7580.64	Liability Hedge	Exhibit 7	Equity/Index	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/02/2026	06/01/2027	116,249	886,528,824	7,580.64/(7,626.12)		3,444,458		3,586,313		3,586,313	141,855					N/A	B062
BNL2JBBZ8 - MAY27 RTY C @ 2900.43	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/02/2026	05/28/2027	47,386	139,460,789	2,900.43/(2,943.08)		1,128,261		969,107		969,107	(159,154)					N/A	B062
BNL2JBYE0 - JUN27 SPX C @ 7593.51	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	06/03/2026	06/02/2027	41,778	319,145,066	7,593.51/(7,639.07)		1,214,904		1,283,882		1,283,882	68,978					N/A	B062

SCHEDULE DB - PART A - SECTION 1

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BNL2JCPW8 - JUN27 SPX C @ 7533.48	Liability Hedge	Exhibit 7	Equity/Index	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	06/04/2026	06/03/2027	43,719	331,332,311	7,533.48/(7,578.68)		1,296,378		1,367,089		1,367,089	70,712					N/A	B062
BNL2JDAL6 - JUN27 SPX C @ 7565.52	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/05/2026	06/04/2027	45,565	346,791,114	7,565.52/(7,610.91)		1,298,603		1,411,968		1,411,968	113,366					N/A	B062
BNL2JE4N7 - JUN27 SPX C @ 7367	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/08/2026	06/07/2027	53,796	398,692,915	7,367.00/(7,411.20)		1,580,526		1,745,170		1,745,170	164,643					N/A	B062
BNL2JEYW4 - JUN27 RTY C @ 2823.49	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/09/2026	06/04/2027	19,014	56,289,236	2,823.49/(2,960.41)		1,363,684		1,318,198		1,318,198	(45,486)					N/A	B062
BNL2JEYY0 - JUN27 SPX C @ 7387.95	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	06/09/2026	06/07/2027	100,732	748,668,429	7,387.95/(7,432.28)		2,890,001		3,255,356		3,255,356	365,355					N/A	B062
BNL2JFMJ3 - JUN27 SPX C @ 7369	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/10/2026	06/09/2027	51,257	379,978,905	7,369.00/(7,413.21)		1,434,171		1,661,422		1,661,422	227,251					N/A	B062
BNL2JGGB5 - JUN27 SPX C @ 7248.64	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/11/2026	06/10/2027	54,950	400,703,093	7,248.64/(7,292.14)		1,558,932		1,818,199		1,818,199	259,267					N/A	B062
BNL2JHDE0 - JUN27 SPX C @ 7375.24	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	06/12/2026	06/11/2027	40,845	303,049,069	7,375.24/(7,419.49)		1,176,336		1,321,965		1,321,965	145,629					N/A	B062
BNL2JJ927 - JUN27 SPX C @ 7412.41	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	06/15/2026	06/14/2027	63,048	470,141,370	7,412.41/(7,456.88)		1,885,766		2,024,996		2,024,996	139,230					N/A	B062
BNL2JJF53 - JUN27 RTY C @ 2828.66	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/16/2026	06/14/2027	10,417	31,563,302	2,828.66/(3,029.98)		1,183,684		995,463		995,463	(188,221)					N/A	B062
BNL2JJF87 - JUN27 SPX C @ 7538.27	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/16/2026	06/14/2027	103,630	785,878,105	7,538.27/(7,583.50)		3,029,105		3,234,723		3,234,723	205,618					N/A	B062
BNL2JKFS0 - JUN27 SPX C @ 7494.15	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/17/2026	06/16/2027	51,673	389,568,948	7,494.15/(7,539.12)		1,515,052		1,630,608		1,630,608	115,556					N/A	B062
BNL2JLBN3 - JUN27 SPX C @ 7403.84	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	06/18/2026	06/17/2027	59,773	445,205,443	7,403.84/(7,448.27)		1,783,029		1,922,537		1,922,537	139,509					N/A	B062
BNL2JN8X1 - JUN27 SPX C @ 7483.63	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/22/2026	06/21/2027	48,711	366,722,225	7,483.63/(7,528.53)		1,409,696		1,538,784		1,538,784	129,088					N/A	B062
BNL2JPOE6 - JUN27 SPX C @ 7454.89	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/23/2026	06/21/2027	137,869	1,033,965,110	7,454.89/(7,499.62)		3,893,421		4,382,914		4,382,914	489,494					N/A	B062
BNL2JPOG1 - JUN27 RTY C @ 2913	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/23/2026	06/21/2027	19,090	58,263,825	2,913.00/(3,052.06)		1,464,012		1,137,253		1,137,253	(326,759)					N/A	B062
BNL2JPU29 - JUN27 SPX C @ 7349	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/24/2026	06/23/2027	58,761	434,425,361	7,349.00/(7,393.09)		1,714,646		1,903,890		1,903,890	189,244					N/A	B062

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)
BNL2JQGR8 - JUN27 SPX C @ 7341	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	06/25/2026	06/24/2027	71,100	525,077,055	7,341.00/(7,385.05)		2,059,056		2,306,246		2,306,246	247,190					N/A	B062
BNL2JR1D3 - JUN27 SPX C @ 7340	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/26/2026	06/25/2027	67,814	500,741,289	7,340.00/(7,384.04)		1,958,468		2,199,015		2,199,015	240,547					N/A	B062
BNL2JRSR3 - JUN27 SPX C @ 7338	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/29/2026	06/28/2027	78,944	582,766,976	7,338.00/(7,382.03)		2,309,901		2,558,109		2,558,109	248,208					N/A	B062
BNL2JS398 - JUN27 RTY C @ 2978.2	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/30/2026	06/28/2027	49,945	151,442,230	2,978.20/(3,032.18)		1,554,788		1,105,717		1,105,717	(449,071)					N/A	B062
BNL2JS3C1 - JUN27 SPX C @ 7421.81	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	06/30/2026	06/28/2027	134,374	1,003,281,971	7,421.81/(7,466.34)		3,966,720		4,291,085		4,291,085	324,365					N/A	B062
BNL2JSQM4 - JUN27 SPX C @ 7480.48	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	07/01/2026	06/30/2027	65,457	492,588,144	7,480.48/(7,525.37)		1,907,417		2,064,678		2,064,678	157,261					N/A	B062
BNL2JTQ42 - JUL27 SPX C @ 7464.79	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/02/2026	07/01/2027	55,260	414,979,391	7,464.79/(7,509.58)		1,585,962		1,748,171		1,748,171	162,209					N/A	B062
BNL2JV8T2 - JUL27 SPX C @ 7464.53	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	07/06/2026	07/02/2027	54,499	409,250,431	7,464.53/(7,509.32)		1,620,255		1,723,793		1,723,793	103,538					N/A	B062
BNL2JW3S7 - JUL27 SPX C @ 7517.32	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	07/07/2026	07/06/2027	101,663	768,819,321	7,517.32/(7,562.43)		2,970,593		3,175,992		3,175,992	205,399					N/A	B062
BNL2JW3U2 - JUL27 RTY C @ 2995	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/07/2026	07/02/2027	48,464	146,956,418	2,995.00/(3,032.28)		998,843		731,917		731,917	(266,926)					N/A	B062
BNL2JWTU4 - JUL27 SPX C @ 7489.66	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/08/2026	07/07/2027	48,953	368,841,274	7,489.66/(7,534.60)		1,402,014		1,538,248		1,538,248	136,234					N/A	B062
BNL2JXKX5 - JUL27 SPX C @ 7464	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	07/09/2026	07/08/2027	47,662	357,883,472	7,464.00/(7,508.78)		1,419,374		1,505,162		1,505,162	85,788					N/A	B062
BNL2JYBF2 - JUL27 SPX C @ 7523.38	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	07/10/2026	07/09/2027	44,517	336,927,805	7,523.38/(7,568.52)		1,311,916		1,387,748		1,387,748	75,832					N/A	B062
BNL2JZ533 - JUL27 SPX C @ 7557.29	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/13/2026	07/12/2027	47,022	357,490,868	7,557.29/(7,602.63)		1,379,625		1,453,244		1,453,244	73,619					N/A	B062
BNL2JZAB9 - JUL27 SPX C @ 7496.2	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	07/14/2026	07/12/2027	100,595	758,605,002	7,496.20/(7,541.18)		2,993,707		3,153,067		3,153,067	159,360					N/A	B062
BNL2JZAE3 - JUL27 RTY C @ 2944	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/14/2026	07/12/2027	30,345	91,028,628	2,944.00/(2,999.79)		936,750		746,397		746,397	(190,353)					N/A	B062
BNL2JZYD9 - JUL27 SPX C @ 7522.99	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	07/15/2026	07/14/2027	46,342	350,722,280	7,522.99/(7,568.13)		1,370,796		1,443,426		1,443,426	72,630					N/A	B062

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)
BNL2K0QY7 - JUL27 SPX C @ 7557.9	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/16/2026	07/15/2027	60,755	461,935,454	7,557.90/(7,603.25)		1,773,438		1,876,743		1,876,743	103,304					N/A	B062
BNL2K1RE8 - JUL27 SPX C @ 7513.85	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	07/17/2026	07/16/2027	46,538	351,777,484	7,513.85/(7,558.93)		1,346,344		1,451,744		1,451,744	105,400					N/A	B062
BNL2K2L69 - JUL27 SPX C @ 7439	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	07/20/2026	07/19/2027	66,337	496,441,563	7,439.00/(7,483.63)		1,960,258		2,099,339		2,099,339	139,081					N/A	B062
BNL2K2ST2 - JUL27 RTY C @ 2937	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/21/2026	07/19/2027	33,830	101,173,013	2,937.00/(2,990.63)		1,039,258		814,669		814,669	(224,589)					N/A	B062
BNL2K2SW5 - JUL27 SPX C @ 7424	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	07/21/2026	07/19/2027	117,475	877,366,737	7,424.00/(7,468.54)		3,498,406		3,727,811		3,727,811	229,405					N/A	B062
BNL2K3MP4 - JUL27 SPX C @ 7489.02	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	07/22/2026	07/21/2027	44,652	336,405,935	7,489.02/(7,533.95)		1,321,253		1,398,795		1,398,795	77,543					N/A	B062
BNL2K4HU7 - JUL27 SPX C @ 7480	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	07/23/2026	07/22/2027	48,175	362,511,094	7,480.00/(7,524.88)		1,378,287		1,511,727		1,511,727	133,440					N/A	B062
BNL2K5EQ6 - JUL27 SPX C @ 7392	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	07/24/2026	07/23/2027	36,152	268,838,925	7,392.00/(7,436.35)		1,060,700		1,152,341		1,152,341	91,641					N/A	B062
BNL2K6840 - JUL27 SPX C @ 7394	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/27/2026	07/26/2027	50,806	377,913,318	7,394.00/(7,438.36)		1,475,406		1,617,553		1,617,553	142,147					N/A	B062
BNL2K6YS8 - JUL27 RTY C @ 2923	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/28/2026	07/26/2027	33,275	99,776,751	2,923.00/(2,998.55)		1,407,533		1,146,618		1,146,618	(260,914)					N/A	B062
BNL2K6YV1 - JUL27 SPX C @ 7395	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/28/2026	07/26/2027	122,404	910,608,645	7,395.00/(7,439.37)		3,544,820		3,896,793		3,896,793	351,974					N/A	B062
BNL2K7Q06 - JUL27 SPX C @ 7413.66	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/29/2026	07/28/2027	54,939	409,742,753	7,413.66/(7,458.14)		1,555,872		1,742,647		1,742,647	186,774					N/A	B062
BNL2K8KJ9 - JUL27 SPX C @ 7298.56	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/30/2026	07/29/2027	55,216	405,415,198	7,298.56/(7,342.35)		1,620,037		1,781,039		1,781,039	161,001					N/A	B062
BNL2K9BC2 - JUL27 SPX C @ 7420.98	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2026	07/30/2027	50,269	375,283,220	7,420.98/(7,465.50)		1,471,374		1,591,629		1,591,629	120,255					N/A	B062
BNL2KA6R2 - AUG27 SPX C @ 7469.71	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/03/2026	08/02/2027	50,421	378,890,117	7,469.71/(7,514.53)		1,531,790		1,581,823		1,581,823	50,033					N/A	B062
BNL2KE5N4 - AUG27 RTY C @ 2904.46	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/05/2026	08/02/2027	14,583	44,424,339	2,904.46/(3,046.31)		1,242,763		926,710		926,710	(316,053)					N/A	B062
BNL2KE5Q7 - AUG27 SPX C @ 7582.36	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/05/2026	08/02/2027	87,500	667,437,750	7,582.36/(7,627.86)		2,723,000		2,680,875		2,680,875	(42,125)					N/A	B062

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)
BNL2KE5U8 - AUG27 SPX C @ 7715.31	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/05/2026	08/04/2027	40,400	313,568,640	7,715.31/(7,761.60)		1,215,232		1,173,237		1,173,237	(41,995)					N/A	B062
BNL2KF0X4 - AUG27 SPX C @ 7705.95	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/06/2026	08/05/2027	46,625	361,445,859	7,705.95/(7,752.19)		1,401,081		1,358,283		1,358,283	(42,798)					N/A	B062
BNL2KFQM0 - AUG27 SPX C @ 7693	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/07/2026	08/06/2027	33,421	258,650,466	7,693.00/(7,739.16)		1,017,335		977,501		977,501	(39,834)					N/A	B062
BNL2KFX26 - AUG27 SPX C @ 7739.31	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/10/2026	08/09/2027	42,820	333,385,815	7,739.31/(7,785.75)		1,295,733		1,235,037		1,235,037	(60,697)					N/A	B062
BNL2KGSG9 - AUG27 RTY C @ 3001.13	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/11/2026	08/09/2027	45,211	137,819,856	3,001.13/(3,048.37)		1,223,862		877,997		877,997	(345,865)					N/A	B062
BNL2KGSK0 - AUG27 SPX C @ 7734.81	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/11/2026	08/09/2027	114,454	890,591,754	7,734.81/(7,781.22)		3,473,679		3,305,673		3,305,673	(168,006)					N/A	B062
BNL2KHKF7 - AUG27 SPX C @ 7712.97	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/12/2026	08/11/2027	40,584	314,901,402	7,712.97/(7,759.25)		1,232,536		1,180,451		1,180,451	(52,085)					N/A	B062
BNL2KJF44 - AUG27 SPX C @ 7731.65	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/13/2026	08/12/2027	42,611	331,430,062	7,731.65/(7,778.04)		1,300,914		1,232,393		1,232,393	(68,520)					N/A	B062
BNL2KK7G3 - AUG27 SPX C @ 7777.96	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/14/2026	08/13/2027	49,543	387,655,644	7,777.96/(7,824.63)		1,487,776		1,411,831		1,411,831	(75,945)					N/A	B062
BNL2KLON3 - AUG27 SPX C @ 7768.84	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/17/2026	08/16/2027	56,101	438,455,121	7,768.84/(7,815.46)		1,692,006		1,604,618		1,604,618	(87,388)					N/A	B062
BNL2KL623 - AUG27 RTY C @ 3033.49	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2026	08/16/2027	46,861	144,146,310	3,033.49/(3,076.04)		1,114,355		782,294		782,294	(332,060)					N/A	B062
BNL2KL649 - AUG27 SPX C @ 7726	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/18/2026	08/16/2027	105,149	817,255,882	7,726.00/(7,772.36)		3,119,771		3,048,237		3,048,237	(71,534)					N/A	B062
BNL2KM217 - AUG27 SPX C @ 7673.18	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/19/2026	08/18/2027	49,258	380,233,339	7,673.18/(7,719.22)		1,489,069		1,450,178		1,450,178	(38,892)					N/A	B062
BNL2KMR51 - AUG27 SPX C @ 7690.05	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	08/20/2026	08/19/2027	44,184	341,815,819	7,690.05/(7,736.19)		1,314,916		1,294,742		1,294,742	(20,173)					N/A	B062
BNL2KNL71 - AUG27 SPX C @ 7627.12	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/21/2026	08/20/2027	38,802	297,723,478	7,627.12/(7,672.89)		1,171,820		1,166,131		1,166,131	(5,690)					N/A	B062
BNL2KPB77 - AUG27 SPX C @ 7657.16	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/24/2026	08/23/2027	40,409	311,274,568	7,657.16/(7,703.10)		1,203,784		1,195,028		1,195,028	(8,756)					N/A	B062
BNL2KUSX1 - AUG27 RTY C @ 2981.88	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/25/2026	08/23/2027	27,579	84,080,649	2,981.88/(3,048.72)		1,044,968		778,502		778,502	(266,466)					N/A	B062

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)
BNL2KUSY9 - AUG27 SPX C @ 7633.69	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	08/25/2026	08/23/2027	109,655	842,094,476	7,633.69/(7,679.49)		3,295,133		3,282,106		3,282,106	(13,026)					N/A	B062
BNL2KVM56 - AUG27 SPX C @ 7658.32	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	08/26/2026	08/25/2027	44,397	342,046,475	7,658.32/(7,704.27)		1,326,138		1,312,778		1,312,778	(13,361)					N/A	B062
BNL2KWBD9 - AUG27 SPX C @ 7657.06	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	08/27/2026	08/26/2027	45,259	348,630,077	7,657.06/(7,703.00)		1,374,968		1,338,699		1,338,699	(36,270)					N/A	B062
BNL2KWZ27 - AUG27 SPX C @ 7711.1	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/28/2026	08/27/2027	36,530	283,376,726	7,711.10/(7,757.37)		1,099,918		1,064,971		1,064,971	(34,947)					N/A	B062
BNL2KXRW8 - AUG27 SPX C @ 7695	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	08/31/2026	08/30/2027	41,984	325,005,281	7,695.00/(7,741.17)		1,253,642		1,229,736		1,229,736	(23,906)					N/A	B062
BNL2KY9C0 - AUG27 RTY C @ 2939	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/01/2026	08/30/2027	23,670	71,831,822	2,939.00/(3,034.72)		1,208,117		1,005,576		1,005,576	(202,541)					N/A	B062
BNL2KY9E6 - AUG27 SPX C @ 7667.14	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/01/2026	08/30/2027	119,514	921,828,214	7,667.14/(7,713.14)		3,545,980		3,526,510		3,526,510	(19,470)					N/A	B062
BNL2KYZ72 - SEP27 SPX C @ 7613.49	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/02/2026	09/01/2027	35,083	268,706,661	7,613.49/(7,659.17)		1,065,471		1,061,881		1,061,881	(3,590)					N/A	B062
BNL2KZN15 - SEP27 SPX C @ 7649.49	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/03/2026	09/02/2027	29,724	228,737,475	7,649.49/(7,695.38)		916,688		881,661		881,661	(35,027)					N/A	B062
BNL2L0NG8 - SEP27 SPX C @ 7731.29	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/04/2026	09/03/2027	40,145	312,234,964	7,731.29/(7,777.68)		1,204,751		1,164,579		1,164,579	(40,173)					N/A	B062
BNL2L1V85 - SEP27 SPX C @ 7700	Liability Hedge	Exhibit 7	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/08/2026	09/07/2027	25,480	197,373,176	7,700.00/(7,746.20)		761,852		745,865		745,865	(15,987)					N/A	B062
BNL2L2NN9 - SEP27 SPX C @ 7654.24	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/09/2026	09/07/2027	121,843	938,211,813	7,654.24/(7,700.17)		3,615,082		3,609,135		3,609,135	(5,947)					N/A	B062
BNL2L2NQ2 - SEP27 RTY C @ 2943.79	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/09/2026	09/07/2027	56,669	168,888,354	2,943.79/(2,980.26)		1,142,447		955,830		955,830	(186,617)					N/A	B062
BNL2L3EM9 - SEP27 SPX C @ 7619.67	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/10/2026	09/09/2027	50,607	387,922,392	7,619.67/(7,665.39)		1,494,425		1,526,341		1,526,341	31,916					N/A	B062
BNL2L43J6 - SEP27 SPX C @ 7570.5	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/11/2026	09/10/2027	22,659	173,472,772	7,570.50/(7,655.80)		1,302,213		1,292,430		1,292,430	(9,783)					N/A	B062
BNL2L4RV3 - SEP27 SPX C @ 7639.39	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/14/2026	09/13/2027	42,027	322,987,161	7,639.39/(7,685.23)		1,256,607		1,254,289		1,254,289	(2,319)					N/A	B062
BNL2L5KB1 - SEP27 RTY C @ 2881.3	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/15/2026	09/13/2027	44,318	129,710,809	2,881.30/(2,926.82)		1,144,291		1,042,016		1,042,016	(102,275)					N/A	B062

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2L5KD7 - SEP27 SPX C @ 7602.22	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/15/2026	09/13/2027	112,417	859,746,105	7,602.22/(7,647.83)		3,343,282		3,416,724		3,416,724	73,443					N/A	B062
BNL2L66W9 - SEP27 SPX C @ 7568.03	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/16/2026	09/15/2027	60,488	460,521,154	7,568.03/(7,613.43)		1,827,342		1,850,670		1,850,670	23,327					N/A	B062
BNL2L6XN9 - SEP27 SPX C @ 7535.2	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/17/2026	09/16/2027	57,765	437,882,384	7,535.20/(7,580.41)		1,773,386		1,778,381		1,778,381	4,995					N/A	B062
BNL2L7P97 - SEP27 SPX C @ 7619.43	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/18/2026	09/17/2027	32,597	249,860,569	7,619.43/(7,665.14)		976,606		982,899		982,899	6,293					N/A	B062
BNL2L8944 - SEP27 SPX C @ 7633.56	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/21/2026	09/20/2027	48,340	371,220,262	7,633.56/(7,679.36)		1,492,256		1,446,634		1,446,634	(45,622)					N/A	B062
BNL2L8XW5 - SEP27 RTY C @ 2857.7	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/22/2026	09/20/2027	83,227	240,162,328	2,857.70/(2,885.63)		1,379,904		1,249,299		1,249,299	(130,605)					N/A	B062
BNL2L8XY1 - SEP27 SPX C @ 7746.1	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/22/2026	09/20/2027	111,403	868,115,676	7,746.10/(7,792.57)		3,386,651		3,223,863		3,223,863	(162,788)					N/A	B062
BNL2L9L63 - SEP27 SPX C @ 7745.56	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/23/2026	09/22/2027	54,374	423,683,839	7,745.56/(7,792.03)		1,635,570		1,573,874		1,573,874	(61,696)					N/A	B062
BNL2LABR5 - SEP27 SPX C @ 7689.53	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/24/2026	09/23/2027	62,321	482,094,690	7,689.53/(7,735.67)		1,859,659		1,830,484		1,830,484	(29,175)					N/A	B062
BNL2LAYH2 - SEP27 SPX C @ 7688.01	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/25/2026	09/24/2027	38,668	299,063,726	7,688.01/(7,734.14)		1,178,987		1,136,103		1,136,103	(42,884)					N/A	B062
BNL2LBEX7 - SEP27 SPX C @ 7725.25	Liability Hedge	Exhibit 7	Equity/Index	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/28/2026	09/27/2027	66,466	516,547,830	7,725.25/(7,771.61)		2,016,578		1,934,719		1,934,719	(81,859)					N/A	B062
BNL2LC721 - SEP27 RTY C @ 2791.35	Liability Hedge	Exhibit 7	Equity/Index	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/29/2026	09/27/2027	19,700	57,170,582	2,791.35/(2,902.06)		1,209,186		1,206,482		1,206,482	(2,704)					N/A	B062
BNL2LC739 - SEP27 SPX C @ 7664.54	Liability Hedge	Exhibit 7	Equity/Index	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/29/2026	09/27/2027	135,516	1,044,900,183	7,664.54/(7,710.53)		4,103,424		4,003,429		4,003,429	(99,996)					N/A	B062
BNL2LCZE4 - SEP27 SPX C @ 7653.72	Liability Hedge	Exhibit 7	Equity/Index	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91	09/30/2026	09/29/2027	66,418	511,394,690	7,653.72/(7,699.64)		2,037,704		1,966,547		1,966,547	(71,157)					N/A	B062
Warrant	Ascent Holding Co.				09/30/2025	09/30/2032	344,162	598,842	1.74													
0159999999. Subtotal - purchased options - hedging other - call options and warrants										113,540,449	370,771,822		595,663,702	XXX	595,663,702	109,888,728					XXX	XXX
BNL1XSUP8 - 20Y RTR 2.100000 6/14/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	06/08/2022	06/14/2027		50,000,000	2.10/(0.25)	2,225,000			7,178		7,178	(43,990)					N/A	B0311
BNL24YV17 - 15Y RTR 2.700000 12/15/2026	Fixed Income Security	D1	Duration	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/15/2023	12/15/2026		50,000,000	2.70/(SOFR)	1,552,500			886		886	(81,032)					N/A	B0311
BNL25HUG1 - 25Y RTR 2.640000 1/25/2029	Fixed Income Security	D1	Duration	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	01/25/2024	01/25/2029		75,000,000	2.64/(SOFR)	3,157,500			371,083		371,083	(345,191)					N/A	B0311
BNL2CR850 - 5Y RTP 6.544000 5/28/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	05/29/2025	05/28/2027		500,000,000	SOFR/(6.54)	1,175,000			813,468		813,468	669,092					N/A	B053
BNL2GSWL2 - 7Y RTP 5.796000 2/26/2027	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	02/26/2026	02/26/2027		1,000,000,000	SOFR/(5.80)		300,000		2,958,020		2,958,020	2,658,020					N/A	B053

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2HL1K2 - 10Y RTP 5.910000 4/15/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	04/15/2026	04/15/2027		1,000,000,000	SOFR/(5.91)		950,000		4,583,603		4,583,603	3,633,603					N/A	B053
BNL2HMS39 - 10Y RTP 6.415000 4/17/2028	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	04/17/2026	04/17/2028		500,000,000	SOFR/(6.42)		1,262,500		4,725,703		4,725,703	3,463,203					N/A	B053
BNL2JJ9H4 - 7Y RTP 5.750000 6/15/2027	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/15/2026	06/15/2027		1,000,000,000	SOFR/(5.75)		1,495,000		6,073,701		6,073,701	4,578,701					N/A	B053
0209999999. Subtotal - purchased options - hedging other - other										8,110,000	4,007,500		19,533,642	XXX	19,533,642	14,532,406					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										121,650,449	374,779,322		615,197,344	XXX	615,197,344	124,421,135					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										113,540,449	370,771,822		595,663,702	XXX	595,663,702	109,888,728					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										8,110,000	4,007,500		19,533,642	XXX	19,533,642	14,532,406					XXX	XXX
0499999999. Total purchased options										121,650,449	374,779,322		615,197,344	XXX	615,197,344	124,421,135					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
BNL21U5G4 - SWP: OIS 5.124000 6/11/2029	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		11,500,000	5.12/(SOFR+11.46 bps)			113,245			65,183					94,458	N/A	B031
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate												113,245		XXX	65,183					94,458	XXX	XXX
BNL0DFTK3 - CSWAP: USD/GBP 04/28/2031	G41338AA1 - GROSVENOR LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/11/2011	04/28/2031		34,869,100	5.70/(5.57)			267,262	5,908,891		6,207,889	361,873				373,038	N/A	B023
BNL0FDVL1 - CSWAP: USD/GBP 04/01/2028	G03698AM8 - ANGLIAN WATER SERVICES FINANCING	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/29/2012	04/01/2028		58,000,000	4.19/(4.39)			221,310	8,867,174		8,596,920	613,940				355,662	N/A	B023
BNL0JBPD6 - CSWAP: USD/GBP 4/17/2033	G1745*AF8 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	03/13/2013	04/17/2033		82,955,200	4.94/(4.63)			483,677	9,093,383		10,244,518	922,941				1,061,590	N/A	B023
BNL0KEPY2 - CSWAP: USD/GBP 9/12/2030	G1744#AT5 - CADOGAN ESTATES LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/25/2013	09/12/2030		17,347,500	4.57/(4.07)			132,979	2,402,438		2,618,949	186,746				172,462	N/A	B023
BNL0LAUW7 - CSWAP: USD/CAD 4/8/2029	C4931*AX1 - KEYERA PARTNERSHIP	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/20/2013	04/08/2029		39,086,048	5.12/(5.34)			364,436	10,771,203		9,709,331	1,012,167				310,438	N/A	B023
BNL0LHQ80 - CSWAP: USD/GBP 1/8/2029	G2730#AA0 - DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2029		25,450,640	4.92/(4.41)			240,355	4,461,131		4,671,067	262,275				192,010	N/A	B023
BNL0LHQE7 - CSWAP: USD/GBP 1/8/2034	G2730#AB8 - DERWENT LONDON PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/08/2013	01/08/2034		66,364,960	5.27/(4.68)			686,910	11,632,822		13,802,684	683,906				895,279	N/A	B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL0LJPC8 - CSWAP: USD/GBP 12/5/2033	G9101*AB8 - 2DWT G2956@AN1 - ABP	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/10/2013	12/05/2033		20,722,000	4.71/(4.10)			196,581	3,452,151		4,028,247		215,796			277,750	N/A	B023
BNL0NXGP6 - CSWAP: USD/GBP 7/17/2029	ACQUISITIONS UK LIMITED Q7794#AF0 - QPH	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/09/2014	07/17/2029		46,519,800	4.56/(4.38)			378,087	9,854,581		9,908,154		458,151			389,022	N/A	B023
BNL0P8BM1 - CSWAP: USD/AUD 8/14/2029	FINANCE CO PTY LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/11/2014	08/14/2029		12,015,360	4.55/(6.28)			(26,520)	3,110,399		2,720,415		(369,283)			101,847	N/A	B023
BNL0PMG60 - CSWAP: USD/GBP 9/16/2039	G1744#AW8 - CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2039		14,570,700	4.36/(4.09)			128,458	3,278,875		3,420,310		141,097			262,372	N/A	B023
BNL0PMG94 - CSWAP: USD/GBP 9/16/2034	G1744#AV0 - CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2034		7,285,350	4.13/(3.87)			61,416	1,639,438		1,656,767		70,549			102,818	N/A	B023
BNL0PMGX1 - CSWAP: USD/GBP 9/16/2044	G1744#AX6 - CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/16/2014	09/16/2044		6,428,250	4.64/(4.38)			59,665	1,446,563		1,560,944		62,249			136,270	N/A	B023
BNL0PPQV7 - CSWAP: USD/GBP 10/16/2029	G4622#AJ8 - HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/23/2014	10/16/2029		13,206,775	3.81/(3.58)			97,956	2,911,288		2,879,798		128,647			115,258	N/A	B023
BNL0PQ8L7 - CSWAP: USD/GBP 10/16/2034	G4622#AK5 - HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	07/23/2014	10/16/2034		17,041,000	4.05/(3.79)			135,279	3,756,500		3,775,499		165,997			241,738	N/A	B023
BNL0QD702 - CSWAP: USD/GBP 10/30/2029	G9851*AA2 - YORKSHIRE WATER SERVICES BRADFORD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/30/2014	10/30/2029		76,816,440	4.00/(3.54)			650,419	13,847,912		14,237,343		786,824			674,601	N/A	B023
BNL0QSZL2 - CSWAP: USD/GBP 2/3/2027	G3107*AD1 - ERAC UK FINANCE LIMITED	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/04/2014	02/03/2027		86,185,000	4.00/(3.43)			669,543	13,120,253		13,214,711		912,981			253,187	N/A	B023
BNL0RJF82 - CSWAP: USD/AUD 6/27/2027	Q4436#AB0 - HALLETT HILL NO 2 PTY LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/17/2015	06/27/2027		6,375,665	3.86/(4.88)			(29,009)	553,204		524,740		(286,589)			27,418	N/A	B023
BNL0TTEE6 - CSWAP: USD/EUR 12/1/2030	F2000#AD8 - COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/22/2015	12/01/2030		53,652,428	3.87/(2.07)			673,962	(2,328,746)		(2,012,561)		1,902,459			547,978	N/A	B023
BNL0U9QR6 - CSWAP: USD/GBP 9/24/2030	G1745*AP6 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2015	09/24/2030		12,660,800	4.39/(3.72)			113,355	1,767,510		1,981,471		136,117			126,391	N/A	B023
BNL0UGDD5 - CSWAP: USD/EUR 11/12/2026	G5264#AJ8 - KINGSPAN SECURITIES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/09/2015	11/12/2026		8,058,500	4.07/(2.43)			95,762	(6,034)		(4,545)		274,064			13,830	N/A	B023
BNL0UPCE4 - CSWAP: USD/GBP 3/3/2028	G8056*AC3 - SEVERN TRENT WATER LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/05/2015	03/03/2028		50,719,550	3.79/(3.37)			313,389	6,548,589		6,671,759		551,939			302,692	N/A	B023
BNL0XSXV4 - CSWAP: USD/GBP 10/20/2028	G7178*AC8 - PORTERBROOK RAIL FINANCE LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/25/2016	10/20/2028		30,905,700	3.72/(3.28)			167,818	3,008,251		3,143,308		348,593			221,657	N/A	B023
BNL0XSY01 - CSWAP: USD/GBP 7/20/2031	G7178*AD6 - PORTERBROOK RAIL FINANCE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2016	07/20/2031		29,434,000	3.83/(3.33)			173,484	2,865,001		3,243,534		331,993			322,617	N/A	B023
BNL0XU003 - CSWAP: USD/GBP 9/1/2031	G8287*AA8 - SOUTHERN WATER SERVICES FINANCE LT	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2016	09/01/2031		57,538,800	3.35/(2.78)			329,318	4,932,182		5,790,748		657,347			638,349	N/A	B023
BNL0YZJ19 - CSWAP: USD/GBP 9/30/2034	G26868AB4 - THE GREAT ROLLING STOCK COMPANY	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		108,267,400	3.43/(2.36)			867,113	(1,861,101)		2,905,616		1,376,112			1,531,657	N/A	B023
BNL0Z2SB9 - CSWAP: USD/EUR 9/23/2028	N9651*AA6 - WOODWARD INTERNATIONAL BV	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/14/2016	09/23/2028		11,247,000	3.20/(1.31)			157,514	(111,499)		(38,796)		386,006			79,201	N/A	B023
BNL0Z53M5 - CSWAP: USD/EUR 10/27/2029	D8286#AD2 - SIRONA DENTAL SERVICES GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		9,406,320	3.35/(1.50)			127,742	(134,819)		(45,826)		324,245			82,496	N/A	B023
BNL0Z53T0 - CSWAP: USD/EUR 10/27/2029	24906PC#4 - DENTSPLY SIRONA INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/05/2016	10/27/2029		3,135,440	3.35/(1.50)			42,581	(44,940)		(15,275)		108,082			27,499	N/A	B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL0Z5YB5 - CSWAP: USD/GBP 3/31/2039	G4445*AG3 - HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/14/2016	03/31/2039		21,048,695	3.10/(2.30)			103,838	(1,844,819)		(919,136)		392,219			372,194	N/A	B023
BNL138C67 - CSWAP: USD/EUR 05/03/2027	81725TG83 - SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/17/2017	05/03/2027		5,378,000	3.95/(1.71)			85,109	(301,250)		(277,801)		193,003			20,638	N/A	B023
BNL14GDZ3 - CSWAP: USD/JPY 5/11/2032	L2289#AB7 - DH JAPAN FINANCE SA (DANAHER CORP)	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/02/2017	05/11/2032		65,073,989	3.69/(0.65)			1,572,599	18,617,110		18,863,271		115,590			771,095	N/A	B023
BNL15K0X2 - CSWAP: USD/EUR 08/17/2027	G7996#AA8 - SEGRO PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	05/24/2017	08/17/2027		27,422,850	3.75/(1.77)			391,727	(405,473)		(301,312)		945,715			128,585	N/A	B023
BNL15K145 - CSWAP: USD/EUR 08/17/2029	G7996#AB6 - SEGRO PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		38,895,675	3.88/(2.00)			523,362	(575,110)		(228,101)		1,341,371			330,166	N/A	B023
BNL160BT2 - CSWAP: USD/GBP 09/28/2032	G0892#AA8 - BAZALGETTE TUNNEL LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	06/29/2017	09/28/2032		51,180,600	4.00/(2.86)			418,273	(1,160,328)		1,833,461		654,027			626,832	N/A	B023
BNL16VTM0 - CSWAP: USD/EUR 2/21/2028	G4691#AG0 - IMI GROUP LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2017	02/21/2028		14,334,000	3.41/(1.53)			205,290	703,801		749,122		463,207			84,635	N/A	B023
BNL18JBB8 - CSWAP: USD/CAD 10/23/2030	C5793#AK9 - MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2030		8,599,904	3.73/(3.68)			29,225	1,063,365		661,150		269,408			86,703	N/A	B023
BNL18JBF9 - CSWAP: USD/CAD 10/23/2032	C5793#AL7 - MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/23/2018	10/23/2032		10,287,735	3.84/(3.79)			35,499	1,272,063		634,312		322,282			126,716	N/A	B023
BNL18XVJ8 - CSWAP: USD/GBP 06/05/2028	G2685@AG4 - GREAT PORTLAND ESTATES PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/16/2018	06/05/2028		4,910,850	4.10/(2.70)			56,461	261,275		356,888		58,099			31,847	N/A	B023
BNL18XVM1 - CSWAP: USD/GBP 6/5/2030	G2685@AH2 - GREAT PORTLAND ESTATES PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		6,313,950	4.21/(2.79)			73,820	335,925		600,600		74,698			60,579	N/A	B023
BNL199VL5 - CSWAP: USD/AUD 4/11/2033	Q6518#AH3 - NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2033		7,416,600	4.20/(4.65)			197	877,019		780,353		(271,192)			94,792	N/A	B023
BNL199VP6 - CSWAP: USD/AUD 4/11/2048	Q6518#AJ9 - NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2048		23,433,300	4.44/(5.00)			(12,981)	2,771,007		2,088,309		(856,853)			543,850	N/A	B023
BNL19B9C5 - CSWAP: USD/EUR 9/27/2033	F2000#AE6 - COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/16/2018	09/27/2033		19,649,600	4.17/(1.96)			346,975	1,476,001		1,892,338		617,610			259,889	N/A	B023
BNL19FCR9 - CSWAP: USD/GBP 6/27/2036	G4378*AG4 - HEATHROW AIRPORT LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		9,477,820	4.09/(2.61)			117,278	577,205		1,566,568		111,218			147,957	N/A	B023
BNL19RVB7 - CSWAP: USD/AUD 07/18/2028	Q1629#AS6 - BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		29,049,300	4.15/(4.44)			28,578	2,751,837		2,681,530		(1,090,540)			194,869	N/A	B023
BNL1AM1R4 - CSWAP: USD/AUD 12/13/2028	Q6568@AH4 - NETWORK FINANCE COMPANY PTY LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/13/2018	12/13/2028		25,495,680	4.20/(4.36)			32,428	2,120,157		2,098,073		(969,369)			189,316	N/A	B023
BNL1AU1V7 - CSWAP: USD/GBP 9/27/2030	G7898#AA7 - SCOTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		10,792,020	4.20/(2.74)			116,352	(101,270)		445,515		136,117			107,846	N/A	B023
BNL1AU1Y1 - CSWAP: USD/GBP 9/27/2030	G8287#AA4 - SOUTHERN GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		10,923,630	4.20/(2.74)			117,771	(102,505)		450,948		137,777			109,161	N/A	B023
BNL1AU246 - CSWAP: USD/AUD 10/1/2028	Q5664#AD6 - LONSDALE FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		10,917,960	4.29/(4.42)			8,530	621,599		623,350		(426,984)			77,307	N/A	B023
BNL1UAH8 - CSWAP: USD/GBP 08/28/2048	G9309#AA6 - UNIVERSITY OF DURHAM	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		2,615,600	4.16/(2.66)			27,773	(41,300)		507,875		33,199			61,238	N/A	B023
BNL1B5PT0 - CSWAP: USD/GBP 7/18/2039	G1744#AZ1 - CADOGAN ESTATES LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	07/18/2018	07/18/2039		5,871,150	4.33/(2.79)			65,022	(106,875)		788,345		74,698			105,049	N/A	B023
BNL1B5XN4 - CSWAP: USD/AUD 10/18/2048	Q7794#AL7 - QPH FINANCE CO PTY LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/18/2018	10/18/2048		5,688,760	4.57/(4.98)			(11,943)	331,869		289,733		(222,147)			133,612	N/A	B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL1BDCQ3 - CSWAP: USD/GBP 11/01/2053	G2316@AC0 - CLEVELAND CLINIC UK FINANCING PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		4,041,160	4.63/(2.94)			48,238	(77,035)		980,794		51,459			105,200	N/A	B023
BNL1BEED8 - CSWAP: USD/GBP 11/07/2038	G8056*AK5 - SEVERN TRENT WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/07/2018	11/07/2038		29,128,500	4.53/(2.97)			314,844	(761,624)		3,574,629		373,492			506,876	N/A	B023
BNL1BEJ68 - CSWAP: USD/GBP 09/17/2028	G6970*AM8 - PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		17,622,310	4.44/(2.92)			185,785	(577,454)		(89,765)		227,415			123,580	N/A	B023
BNL1BEJC5 - CSWAP: USD/GBP 09/17/2028	G6970*AN6 - PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		8,875,470	4.43/(2.92)			93,404	(290,835)		(45,622)		114,538			62,241	N/A	B023
BNL1BEJH4 - CSWAP: USD/GBP 11/07/2028	G4133@AE3 - GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2028		3,603,600	4.25/(2.75)			36,975	(116,060)		(10,683)		46,479			26,153	N/A	B023
BNL1BEJL5 - CSWAP: USD/GBP 11/07/2033	G4133@AF0 - GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2033		5,920,200	4.47/(2.95)			61,356	(190,670)		354,857		76,358			78,928	N/A	B023
BNL1C5QM3 - CSWAP: USD/AUD 02/05/2044	87124VC#4 - SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	10/02/2018	02/05/2044		3,527,020	4.65/(4.85)			(5,369)	118,090		193,727		(141,366)			73,481	N/A	B023
BNL1C5QQ4 - CSWAP: USD/AUD 02/05/2049	87124VD*7 - SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	10/02/2018	02/05/2049		3,886,920	4.73/(4.90)			(5,042)	130,140		223,726		(155,791)			91,914	N/A	B023
BNL1CA5Y9 - CSWAP: USD/GBP 02/06/2029	G0369@BB1 - ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	10/11/2018	02/06/2029		8,731,800	4.31/(2.88)			90,326	(35,970)		223,154		109,558			67,016	N/A	B023
BNL1CA6A0 - CSWAP: USD/GBP 01/10/2031	G6655@AB2 - NORTHERN GAS NETWORKS LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		9,258,900	4.40/(2.97)			97,539	(40,250)		446,999		116,198			95,799	N/A	B023
BNL1CA6D4 - CSWAP: USD/GBP 01/10/2029	G6655@AA4 - NORTHERN GAS NETWORKS LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		7,274,850	4.28/(2.84)			77,353	(31,625)		181,505		91,298			54,950	N/A	B023
BNL1CFSZ0 - CSWAP: USD/GBP 1/24/2049	G1128*AD0 - BIRMINGHAM AIRPORT FINANCE PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/24/2018	01/24/2049		8,399,950	5.03/(3.21)			107,137	(234,975)		1,917,451		107,898			198,487	N/A	B023
BNL1CFUG9 - CSWAP: USD/EUR 1/24/2029	N8505*AA6 - TENNET HOLDING BV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/24/2018	01/24/2029		18,810,000	4.19/(1.61)			364,230	68,476		484,555		636,910			143,270	N/A	B023
BNL1CFUK0 - CSWAP: USD/EUR 1/24/2031	N8505*AB4 - TENNET HOLDING BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/24/2018	01/24/2031		35,340,000	4.30/(1.83)			654,450	128,652		1,421,480		1,196,619			367,287	N/A	B023
BNL1CJ827 - CSWAP: USD/GBP 01/15/2049	G7315#AA2 - QUEEN MARY UNIVERSITY OF LONDON	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	10/31/2018	01/15/2049		14,036,000	4.75/(2.97)			172,227	(576,949)		3,008,231		182,596			331,481	N/A	B023
BNL1CJ8T8 - CSWAP: USD/GBP 01/31/2029	G2730#AF9 - DERWENT LONDON PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/31/2018	01/31/2029		12,634,380	4.50/(2.87)			137,045	(517,275)		(68,541)		164,337			96,629	N/A	B023
BNL1CQ4W9 - CSWAP: USD/GBP 02/28/2028	G9075*AA2 - TRITAX BIG BOX REIT PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/15/2018	02/28/2028		83,813,800	4.49/(2.86)			926,231	(3,199,672)		(1,376,653)		1,087,278			498,269	N/A	B023
BNL1CQ565 - CSWAP: USD/GBP 02/28/2030	G9075*AB0 - TRITAX BIG BOX REIT PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/15/2018	02/28/2030		44,466,100	4.60/(2.98)			483,482	(1,697,536)		537,614		576,838			410,947	N/A	B023
BNL1CQ9Z7 - CSWAP: USD/GBP 01/09/2034	G4622#AN9 - HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	01/09/2034		3,533,750	4.56/(3.01)			37,963	(119,487)		219,889		45,649			47,680	N/A	B023
BNL1CQA28 - CSWAP: USD/GBP 11/14/2034	G4622#AS8 - HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/16/2018	11/14/2034		15,420,000	4.65/(3.11)			164,346	(521,399)		1,105,533		199,196			219,820	N/A	B023
BNL1CWOP5 - CSWAP: USD/EUR 12/13/2027	031100N*7 - AMETEK INC	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/28/2018	12/13/2027		15,796,200	4.38/(1.71)			312,247	(105,699)		98,391		540,409			86,618	N/A	B023
BNL1DUVP4 - CSWAP: USD/AUD 05/07/2039	Q3917#AD6 - FLINDERS PORT HOLDINGS PTY LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	02/06/2019	05/07/2039		4,207,880	4.62/(4.72)			(6,093)	103,249		217,661		(170,217)			74,707	N/A	B023
BNL1DUWA6 - CSWAP: USD/GBP 05/07/2039	G1608#AA1 - BROMFORD HOUSING GROUP LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2019	05/07/2039		9,074,800	4.50/(3.01)			93,714	(224,350)		1,108,742		116,198			161,114	N/A	B023
BNL1DZBT7 - CSWAP: USD/GBP 03/19/2034	G1746#AC0 - CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2034		43,635,600	4.32/(2.89)			432,504	(1,531,698)		2,450,948		564,388			596,358	N/A	B023
BNL1DZC33 - CSWAP: USD/GBP 03/19/2039	G1746#AD8 - CADENT FINANCE PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/15/2019	03/19/2039		39,785,400	4.49/(2.99)			416,538	(1,396,548)		4,518,927		514,589			702,581	N/A	B023

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)
BNL1E3TQ4 - CSWAP: USD/GBP 09/16/2042	G8279@AB4 - SOUTH EAST WATER LIMITED	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	02/26/2019	09/16/2042		33,583,500	4.67/(3.22)			355,617	(291,974)		5,235,506		423,291			671,095	N/A	B023
BNL1EAV69 - CSWAP: USD/AUD 9/18/2032	Q6235#AW2 - MIRVAC GROUP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	03/12/2019	09/18/2032		7,012,170	4.21/(4.19)			(4,875)	124,739		208,749		(285,618)			85,685	N/A	B023
BNL1EAV93 - CSWAP: USD/AUD 9/18/2034	Q6235#AX0 - MIRVAC GROUP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	03/12/2019	09/18/2034		7,437,150	4.29/(4.31)			(7,518)	132,299		264,884		(302,928)			104,997	N/A	B023
BNL1EM8X0 - CSWAP: USD/AUD 07/11/2039	Q5664#AL8 - LONSDALE FINANCE PTY LTD	D1	Currency	MIZUHO CAPITAL MARKETS LLC	RBOPEZSDGC03JS6CEU02	04/09/2019	07/11/2039		38,325,690	4.21/(4.35)			(13,659)	966,595		1,824,421		(1,549,259)			685,224	N/A	B023
BNL1ESSC1 - CSWAP: USD/EUR 06/14/2029	F8568@AF6 - SONEPAR SA	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	04/17/2019	06/14/2029		10,175,400	3.90/(1.50)			181,185	(47,249)		171,927		347,405			83,705	N/A	B023
BNL1EXZ32 - CSWAP: USD/AUD 08/01/2029	Q1629#AV9 - BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	05/01/2019	08/01/2029		11,260,800	3.67/(3.48)			9,197	129,599		220,672		(461,604)			94,858	N/A	B023
BNL1EXZ65 - CSWAP: USD/AUD 08/01/2031	Q1629#AW7 - BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	05/01/2019	08/01/2031		10,275,480	3.77/(3.66)			2,305	118,259		241,122		(421,214)			113,011	N/A	B023
BNL1F3WR7 - CSWAP: USD/GBP 06/06/2027	227047B85 - CRODA INTERNATIONAL PLC	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	05/16/2019	06/06/2027		12,804,000	3.62/(2.46)			101,799	(480,500)		(385,501)		165,997			52,877	N/A	B023
BNL1F3WU0 - CSWAP: USD/EUR 6/06/2027	227047B#3 - CRODA INTERNATIONAL PLC	D1	Currency	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	05/16/2019	06/06/2027		14,544,400	3.65/(1.18)			266,020	(221,649)		(130,110)		501,808			60,065	N/A	B023
BNL1F7YF2 - CSWAP: USD/AUD 6/25/2031	74726MA*0 - QANTAS AIRWAYS LTD	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	05/22/2019	06/25/2031		25,734,940	3.85/(3.64)			35,346	(284,243)		146,398		(1,079,000)			280,056	N/A	B023
BNL1F7YJ4 - CSWAP: USD/EUR 06/05/2034	B1401#AC1 - BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	05/22/2019	06/05/2034		3,013,200	3.77/(1.64)			46,506	(53,595)		85,018		104,222			41,766	N/A	B023
BNL1F7YM7 - CSWAP: USD/EUR 2/20/2040	B1401#AD9 - BRUSSELS AIRPORT COMPANY NV	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	05/22/2019	02/20/2040		7,030,800	4.13/(2.14)			99,692	(125,055)		307,765		243,184			128,685	N/A	B023
BNL1F7YU9 - CSWAP: USD/GBP 6/26/2039	G6655@AC0 - NORTHERN GAS NETWORKS LTD	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	05/22/2019	06/26/2039		9,495,000	4.02/(2.71)			83,100	(468,375)		831,970		124,497			169,488	N/A	B023
BNL1F81G4 - CSWAP: USD/GBP 01/16/2030	G6970*AP1 - PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	05/23/2019	01/16/2030		31,448,700	3.72/(2.54)			243,316	(1,629,704)		(468,079)		413,332			285,588	N/A	B023
BNL1G7TL4 - CSWAP: USD/JPY 8/22/2029	J0835#AM9 - COSTCO WHOLESALE JAPAN LTD	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/01/2019	08/22/2029		26,510,253	2.97/(0.28)			551,131	8,245,702		7,785,002		45,444			225,567	N/A	B023
BNL1GC3U1 - CSWAP: USD/GBP 02/19/2045	G1737@AH2 - BULK INFRASTRUCTURE ISSUER PLC	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		13,869,000	3.79/(2.66)			82,843	(1,408,174)		917,489		190,896			297,479	N/A	B023
BNL1H3GM4 - CSWAP: USD/GBP 11/26/2034	G8287#AC0 - SOUTHERN GAS NETWORKS PLC	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	10/15/2019	11/26/2034		37,852,650	3.16/(2.27)			218,337	(1,602,314)		883,504		493,010			540,698	N/A	B023
BNL1H4PK6 - CSWAP: USD/EUR 11/04/2026	D3000#AA4 - GATX RAIL GERMANY GMBH	D1	Currency	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	10/17/2019	11/04/2026		31,147,200	3.20/(1.07)			487,311	(656,598)		(636,115)		1,080,817			48,225	N/A	B023
BNL1H4Q58 - CSWAP: USD/CAD 07/17/2034	C5793#AP8 - MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2034		16,980,126	3.13/(3.42)			(11,074)	1,273,136		(336,226)		561,476			237,115	N/A	B023
BNL1H4QB5 - CSWAP: USD/CAD 07/17/2035	C5793#AQ6 - MCCAIN FINANCE (CANADA) LTD.	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	10/17/2019	07/17/2035		21,548,770	3.17/(3.46)			(13,670)	1,615,683		(567,914)		712,545			319,620	N/A	B023
BNL1HL1E8 - CSWAP: USD/CHF 12/11/2029	116794B@6 - BRUKER CORPORATION	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	11/25/2019	12/11/2029		47,094,188	3.36/(1.01)			748,167	(9,196,608)		(12,275,907)		3,033,912			421,223	N/A	B023
BNL1JVA79 - CSWAP: USD/AUD 6/16/2040	87124VE*6 - SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	SOCIETE GENERALE	02RNE8IBXP4R0TD8PU41	02/12/2020	06/16/2040		6,071,400	3.20/(3.28)			(10,808)	(189,901)		27,669		(259,652)			112,446	N/A	B023
BNL1LKF67 - CSWAP: USD/EUR 6/29/2030	F7754#AC7 - SAFRAN	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2030		9,542,950	3.28/(2.00)			89,662	(111,774)		(190,831)		328,105			92,374	N/A	B023
BNL1LKFC4 - CSWAP: USD/EUR 6/29/2032	F7754#AD5 - SAFRAN	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	06/18/2020	06/29/2032		10,104,300	3.37/(2.05)			97,537	(118,349)		(206,266)		347,405			121,154	N/A	B023

SCHEDULE DB - PART A - SECTION 1

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL1LZE81 - CSWAP: USD/EUR 12/17/2040	G7996#AJ9 - SEGRO PLC	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	07/17/2020	12/17/2040		12,276,500	3.08/(1.83)			113,523	66,113		(64,194)		414,957			231,508	N/A	B023
BNL1MLFZ0 - CSWAP: USD/GBP 11/22/2035	G2685@AL3 - GREAT PORTLAND ESTATES PLC	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	08/05/2020	11/22/2035		5,913,000	3.23/(2.77)			18,282	(65,025)		143,217		74,698			89,434	N/A	B023
BNL1N3XS5 - CSWAP: USD/EUR 12/11/2030	G5264#AM1 - KINGSPAN SECURITIES LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/10/2020	12/11/2030		5,950,000	2.83/(1.59)			57,740	270,750		191,745		193,003			60,969	N/A	B023
BNL1N3XX4 - CSWAP: USD/EUR 12/1/2032	G5264#AN9 - KINGSPAN SECURITIES LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/10/2020	12/11/2032		5,950,000	2.94/(1.66)			59,641	270,750		182,848		193,003			74,093	N/A	B023
BNL1NADM4 - CSWAP: USD/EUR 12/21/2035	N9361#AD7 - VESTEDA FINANCE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/22/2020	12/21/2035		11,872,550	2.70/(1.38)			121,415	400,466		286,124		389,866			180,351	N/A	B023
BNL1NFMV3 - CSWAP: USD/EUR 10/29/2032	L9619@AA7 - VTG FINANCE SA	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/01/2020	10/29/2032		9,094,625	2.78/(1.45)			92,573	291,788		196,549		299,155			112,172	N/A	B023
BNL1NFMY7 - CSWAP: USD/EUR 10/29/2035	L9619@AB5 - VTG FINANCE SA	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/01/2020	10/29/2035		5,574,125	3.09/(1.70)			59,331	178,838		145,905		183,353			84,005	N/A	B023
BNL1NXZV0 - CSWAP: USD/EUR 1/31/2031	53278LB@5 - LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	10/29/2020	01/31/2031		18,720,000	2.78/(1.37)			199,361	546,401		438,236		617,610			194,988	N/A	B023
BNL1NYHK2 - CSWAP: USD/EUR 01/07/2031	03063#AD6 - AMERICOLD REALTY OPERATING PARTNER	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/30/2020	01/07/2031		26,788,420	3.07/(1.62)			301,040	777,457		668,975		883,954			276,906	N/A	B023
BNL1P6EA6 - CSWAP: USD/EUR 12/08/2040	B1401#AJ6 - BRUSSELS AIRPORT COMPANY NV	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	11/13/2020	12/08/2040		12,179,750	4.67/(2.94)			165,973	480,496		785,359		397,586			229,484	N/A	B023
BNL1P7J92 - CSWAP: USD/EUR 3/10/2028	N3136#AE2 - EVIDES NV	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/19/2020	03/10/2028		12,190,050	2.07/(0.79)			117,989	490,796		429,120		397,586			73,238	N/A	B023
BNL1QXAM4 - CSWAP: USD/GBP 06/16/2061	G5258#AE7 - KINGS COLLEGE LONDON	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	06/16/2061		4,167,000	3.36/(2.07)			42,844	181,650		1,003,990		49,799			122,793	N/A	B023
BNL1QXV41 - CSWAP: USD/GBP 04/28/2028	G5600#AH5 - LONDONMETRIC PROPERTY PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	03/17/2021	04/28/2028		9,730,000	2.70/(2.06)			53,333	430,850		496,076		116,198			61,115	N/A	B023
BNL1QXV90 - CSWAP: USD/GBP 06/16/2028	G5600#AJ1 - LONDONMETRIC PROPERTY PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/17/2021	06/16/2028		9,730,000	2.72/(2.06)			55,012	430,850		505,221		116,198			63,661	N/A	B023
BNL1RLWN3 - CSWAP: USD/GBP 11/02/2041	G9160@AC2 - UK POWER NETWORKS SERVICES HOLDING	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	05/06/2021	11/02/2041		32,643,850	3.67/(2.66)			266,755	1,425,276		4,671,408		390,092			634,278	N/A	B023
BNL1RYLX5 - CSWAP: USD/EUR 07/01/2041	B7000#AA7 - PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2041		10,967,400	3.55/(1.84)			150,482	744,751		1,036,172		347,405			210,689	N/A	B023
BNL1RYM06 - CSWAP: USD/EUR 07/01/2042	B7000#AB5 - PURATOS GROUP NV	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/10/2021	07/01/2042		11,576,700	3.30/(1.56)			159,635	786,126		976,549		366,706			229,803	N/A	B023
BNL1S3RW8 - CSWAP: USD/GBP 09/23/2031	G1320*AB0 - BREEDON HOLDINGS LIMITED	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/23/2021	09/23/2031		4,899,650	2.94/(2.34)			26,476	250,075		341,206		58,099			54,690	N/A	B023
BNL1S3RZ1 - CSWAP: USD/EUR 09/23/2031	G1320*AF1 - BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	06/23/2021	09/23/2031		4,786,800	2.95/(1.33)			60,283	243,400		250,516		154,402			53,430	N/A	B023
BNL1SNU00 - CSWAP: USD/GBP 09/23/2036	G6655@AD8 - NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	09/23/2036		15,218,500	2.77/(2.02)			95,225	605,551		1,387,641		182,596			240,494	N/A	B023
BNL1SNU34 - CSWAP: USD/GBP 06/30/2037	G6655@AE6 - NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	06/30/2037		17,293,750	2.91/(2.10)			116,538	688,126		1,725,280		207,496			283,588	N/A	B023
BNL1T36U4 - CSWAP: USD/EUR 10/01/2031	E5444#AH7 - FUTBOL CLUB BARCELONA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2021	10/01/2031		10,498,287	3.35/(1.89)			120,814	423,533		391,890		342,379			117,439	N/A	B023
BNL1T36X8 - CSWAP: USD/EUR 10/01/2031	E5444#AJ3 - FUTBOL CLUB BARCELONA	D1	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	08/04/2021	10/01/2031		13,743,685	3.67/(2.07)			173,629	554,463		576,464		448,221			153,743	N/A	B023
BNL1TEFU0 - CSWAP: USD/GBP 12/02/2035	G8279@AC2 - SOUTH EAST WATER LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		9,675,400	2.79/(2.04)			59,025	376,250		832,556		116,198			146,560	N/A	B023
BNL1TV1Y9 - CSWAP: USD/GBP 11/16/2051	G5744#AA7 - MAGNA HOUSING LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/05/2021	11/16/2051		6,124,500	3.30/(2.51)			38,705	146,475		816,197		74,698			153,557	N/A	B023
BNL1TV210 - CSWAP: USD/GBP 11/16/2056	G5744#AC3 - MAGNA HOUSING LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/05/2021	11/16/2056		8,166,000	3.32/(2.51)			53,016	195,300		1,196,131		99,598			224,196	N/A	B023

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)
BNL1TWBD2 - CSWAP: USD/CAD 01/07/2032	763169D85 - RICHARDSON INTERNATIONAL LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/07/2021	01/07/2032		4,701,195	2.86/(3.19)			647	545,534		186,942		148,552			53,982	N/A	B023
BNL1UDKY6 - CSWAP: USD/EUR 11/30/2031	F9731#AJ6 - VICAT SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/21/2021	11/30/2031		6,987,000	2.93/(1.27)			87,537	171,900		212,967		231,604			79,433	N/A	B023
BNL1UDL17 - CSWAP: USD/EUR 11/30/2036	F9731#AK3 - VICAT SA	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/21/2021	11/30/2036		9,316,000	3.26/(1.57)			118,964	229,201		423,833		308,805			148,585	N/A	B023
BNL1UH6G2 - CSWAP: USD/CAD 11/08/2041	23344XA*5 - DP WORLD CANADA INVESTMENT INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/28/2021	11/08/2041		34,870,500	2.95/(3.54)			(49,130)	4,548,260		39,605		1,083,925			677,911	N/A	B023
BNL1UJK72 - CSWAP: USD/GBP 12/16/2030	G6164#AF5 - MITIE TREASURY MANAGEMENT LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/29/2021	12/16/2030		4,129,500	3.52/(2.84)			23,373	144,150		229,307		49,799			42,384	N/A	B023
BNL1UJKB3 - CSWAP: USD/GBP 12/16/2032	G6164#AG3 - MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/29/2021	12/16/2032		4,129,500	3.70/(2.97)			25,080	144,150		280,560		49,799			51,480	N/A	B023
BNL1UJKE7 - CSWAP: USD/GBP 12/16/2034	G6164#AH1 - MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	10/29/2021	12/16/2034		4,129,500	3.80/(3.00)			27,305	144,150		344,583		49,799			59,185	N/A	B023
BNL1ULZB2 - CSWAP: USD/EUR 12/01/2026	N2319#AC9 - CORBION NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	11/05/2021	12/01/2026		18,440,000	3.32/(1.77)			214,132	266,401		268,186		617,610			38,000	N/A	B023
BNL1UPKJ2 - CSWAP: USD/GBP 01/31/2034	G9162#AA2 - UMV GLOBAL FOODS COMPANY LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/10/2021	01/31/2034		24,265,800	3.30/(2.64)			116,623	353,701		1,247,932		298,794			328,765	N/A	B023
BNL1URTA8 - CSWAP: USD/GBP 3/31/2043	G9369*AA7 - VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	11/16/2021	03/31/2043		73,840,770	3.72/(2.90)			498,101	854,336		5,896,223		912,747			1,500,149	N/A	B023
BNL1UXVA2 - CSWAP: USD/GBP 12/31/2047	G2018*AA7 - ENFINIUM HOLDINGS LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/24/2021	12/31/2047		83,908,600	4.16/(3.23)			597,268	349,098		8,519,153		1,044,119			1,934,714	N/A	B023
BNL1VZR45 - CSWAP: USD/GBP 06/30/2032	G6970*AX4 - PEEL PORTS PP FINANCE LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2022	06/30/2032		5,703,600	3.38/(2.83)			26,062	124,110		253,440		69,719			68,404	N/A	B023
BNL1VZR94 - CSWAP: USD/GBP 06/30/2034	G6970*AY2 - PEEL PORTS PP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/10/2022	06/30/2034		7,061,600	3.45/(2.84)			35,827	153,660		402,819		86,318			98,315	N/A	B023
BNL1W0GY7 - CSWAP: USD/CAD 06/30/2051	C68026AA0 - OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		14,478,642	4.05/(4.56)			(6,440)	1,542,451		(593,115)		448,618			360,256	N/A	B023
BNL1W8G20 - CSWAP: USD/GBP 06/15/2037	G6302*AB1 - MOTO INVESTMENTS LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUO0SJ21A208	02/24/2022	06/15/2037		16,529,200	3.87/(3.27)			73,542	56,421		901,478		205,836			270,532	N/A	B023
BNL1W8X39 - CSWAP: USD/EUR 03/10/2027	G1267*AA7 - BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2027		6,171,000	3.32/(1.65)			75,195	(76,175)		(72,055)		212,303			20,492	N/A	B023
BNL1W8X88 - CSWAP: USD/EUR 03/10/2029	G1267*AB5 - BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/25/2022	03/10/2029		7,854,000	3.50/(1.88)			92,184	(96,949)		(83,812)		270,204			61,390	N/A	B023
BNL1WHRF9 - CSWAP: USD/AUD 7/11/2032	Q0006*AB2 - ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/15/2022	07/11/2032		6,425,800	3.61/(4.64)			(42,383)	234,069		(29,258)		(256,767)			77,267	N/A	B023
BNL1WHRN2 - CSWAP: USD/AUD 7/11/2032	Q0006*AA4 - ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/15/2022	07/11/2032		9,602,600	3.61/(4.64)			(63,336)	349,789		(43,723)		(383,708)			115,467	N/A	B023
BNL1WQB17 - CSWAP: USD/GBP 06/30/2032	756109B*4 - REALTY INCOME CORPORATION	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/30/2022	06/30/2032		10,144,750	3.91/(3.18)			53,628	(84,315)		263,114		127,817			121,668	N/A	B023
BNL1WXTP0 - CSWAP: USD/EUR 07/12/2032	40637CC#5 - HALMA PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/12/2022	07/12/2032		25,965,120	4.03/(2.29)			356,919	(1,141,938)		(956,106)		1,257,064			312,292	N/A	B023
BNL1WXWA9 - CSWAP: USD/EUR 05/18/2032	B9754*AC1 - WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/13/2022	05/18/2032		28,322,200	4.22/(2.60)			310,623	(1,437,068)		(1,264,597)		1,011,336			336,177	N/A	B023
BNL1WZ3Y4 - CSWAP: USD/GBP 10/26/2032	G41338*AH6 - GROSVENOR LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		85,346,800	4.10/(3.23)			506,428	(1,268,137)		2,478,325		1,082,298			1,051,941	N/A	B023
BNL1X39M4 - CSWAP: USD/EUR 05/10/2032	60081HB#4 - MILLIKEN & CO	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/22/2022	05/10/2032		64,920,000	4.46/(2.70)			768,099	(3,230,995)		(2,427,848)		2,316,037			769,083	N/A	B023

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)
BNL1XKV17 - CSWAP: USD/EUR 06/08/2032	N7660#AY3 - SHV NEDERLAND BV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/25/2022	06/08/2032		21,889,900	4.63/(3.12)			210,918	(1,395,023)		(1,434,430)		791,313			261,150	N/A	B023
BNL1XKV41 - CSWAP: USD/EUR 06/08/2034	N7660#AZ0 - SHV NEDERLAND BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/25/2022	06/08/2034		21,889,900	4.73/(3.27)			199,594	(1,395,023)		(1,514,623)		791,313			303,575	N/A	B023
BNL1XVE95 - CSWAP: USD/EUR 12/14/2034	F7908#AB6 - ROQUETTE FRERES SA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		43,764,000	4.88/(3.59)			305,063	(3,941,697)		(4,611,884)		1,621,226			627,024	N/A	B023
BNL1XW3A2 - CSWAP: USD/EUR 6/28/2029	G4691#AM7 - IMI GROUP LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/15/2022	06/28/2029		42,701,500	4.81/(3.30)			386,459	(3,868,347)		(3,970,978)		1,582,625			353,753	N/A	B023
BNL1ZLUM8 - CSWAP: USD/EUR 10/11/2029	G8357*AC9 - SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/03/2022	10/11/2029		7,815,200	5.58/(4.17)			39,273	(1,271,599)		(1,354,084)		308,805			68,051	N/A	B023
BNL1ZMD60 - CSWAP: USD/GBP 04/13/2035	G7898#AD1 - SCOTLAND GAS NETWORKS PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/04/2022	04/13/2035		3,876,000	5.78/(6.31)			(46,800)	(640,730)		(853,670)		56,439			56,634	N/A	B023
BNL204GS5 - CSWAP: USD/GBP 11/28/2032	G2956@AT8 - ABP ACQUISITIONS UK LTD .	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	11/15/2022	11/28/2032		4,642,950	5.88/(SONIA+217.00 bps)			(26,356)	(538,005)		(872,200)		64,739			57,651	N/A	B023
BNL20VYE6 - CSWAP: USD/JPY 03/08/2035	J2167#AC5 - EQUINIX JAPAN KK	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91 .	01/19/2023	03/08/2035		15,192,840	5.43/(2.13)			418,366	2,783,122		3,707,881		30,877			220,703	N/A	B023
BNL20VYT3 - CSWAP: USD/GBP 08/16/2040	G2956@AV3 - ABP ACQUISITIONS UK LTD .	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	01/19/2023	08/16/2040		3,209,180	5.47/(5.40)			(11,587)	(244,790)		(224,421)		43,159			59,797	N/A	B023
BNL215B80 - CSWAP: USD/EUR 2/28/2030	B1401#AN7 - BRUSSELS AIRPORT COMPANY NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/09/2023	02/28/2030		5,378,000	5.44/(4.32)			30,214	(301,250)		(395,977)		193,003			49,702	N/A	B023
BNL215BB3 - CSWAP: USD/EUR 02/28/2033	B1401#AP2 - BRUSSELS AIRPORT COMPANY NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/09/2023	02/28/2033		1,398,280	5.47/(4.44)			6,831	(78,325)		(128,863)		50,181			17,713	N/A	B023
BNL21B5D3 - CSWAP: USD/GBP 08/22/2033	G3663#AK7 - FORTH PORTS FINANCE PLC	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/22/2023	08/22/2033		30,855,000	5.79/(5.61)			(117,850)	(3,020,474)		(2,931,574)		423,291			405,207	N/A	B023
BNL21KJP1 - CSWAP: USD/EUR 03/30/2028	G1267*AC3 - BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	03/16/2023	03/30/2028		21,176,000	5.45/(4.49)			102,893	(1,540,998)		(1,767,091)		772,012			129,617	N/A	B023
BNL21KJT3 - CSWAP: USD/EUR 06/01/2030	G1267*AD1 - BIDCORP FOODSERVICE EUROPE LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	03/16/2023	06/01/2030		21,176,000	5.64/(4.75)			74,338	(1,540,998)		(2,147,761)		772,012			202,871	N/A	B023
BNL21TAR7 - CSWAP: USD/GBP 05/12/2035	G8279#AD8 - SOUTH WEST WATER LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/05/2023	05/12/2035		25,326,280	5.34/(5.48)			(112,202)	(1,641,254)		(1,995,375)		336,973			371,770	N/A	B023
BNL21TAU0 - CSWAP: USD/GBP 09/20/2038	G8279#AE6 - SOUTH WEST WATER LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/05/2023	09/20/2038		12,351,240	5.42/(5.49)			(40,736)	(800,415)		(889,264)		164,337			213,759	N/A	B023
BNL223250 - CSWAP: USD/GBP 07/27/2038	G4378*AR0 - HEATHROW AIRPORT LTD	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZV05H2G7GRS05BHJ91 .	04/27/2023	07/27/2038		28,035,000	5.74/(5.94)			(147,222)	(1,855,124)		(2,478,433)		373,492			482,131	N/A	B023
BNL227WQ2 - CSWAP: USD/EUR 06/20/2030	L3551#AN0 - FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2030		218,360	5.09/(4.27)			1,020	(8,810)		(14,996)		7,720			2,107	N/A	B023
BNL227WT6 - CSWAP: USD/EUR 06/20/2033	L3551#AQ3 - FERRERO INTERNATIONAL SA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/11/2023	06/20/2033		7,315,060	5.22/(4.39)			34,314	(295,134)		(644,559)		258,624			94,857	N/A	B023
BNL22CX31 - CSWAP: USD/GBP 12/05/2034	G2956@AW1 - ABP ACQUISITIONS UK LTD .	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/23/2023	12/05/2034		3,851,440	5.62/(5.97)			(23,376)	(266,755)		(383,997)		51,459			55,098	N/A	B023
BNL22EP10 - CSWAP: USD/CAD 06/30/2033	53278LB#3 - LINAMAR CORPORATION	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/26/2023	06/30/2033		9,468,600	6.14/(5.96)			21,457	382,493		(189,114)		324,800			123,032	N/A	B023
BNL22JLX3 - CSWAP: USD/GBP 10/11/2033	G0892#AC4 - BAZALGETTE TUNNEL LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/08/2023	10/11/2033		20,056,000	5.51/(6.02)			(135,902)	(1,199,199)		(1,941,666)		265,595			265,990	N/A	B023
BNL22JMU8 - CSWAP: USD/GBP 10/11/2035	G0892#AD2 - BAZALGETTE TUNNEL LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	06/08/2023	10/11/2035		20,056,000	5.59/(6.05)			(128,225)	(1,199,199)		(1,980,705)		265,595			301,435	N/A	B023
BNL22R3A5 - CSWAP: USD/JPY 07/11/2033	G294A@AP4 - DYSON FINANCE LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/30/2023	07/11/2033		43,526,323	5.67/(1.37)			1,450,200	3,433,409		7,913,338		99,756			566,827	N/A	B023

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL233EF4 - CSWAP: USD/GBP 10/26/2043	G9421#AC5 - WALES AND WEST UTILITIES LIMITED	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	07/25/2023	10/26/2043		34,646,400	5.80/(5.98)			(115,324)	(1,221,749)		(1,933,539)		448,191			715,978	N/A	B023
BNL237WL2 - CSWAP: USD/EUR 09/05/2030	G8357*AF2 - SPIRAX SARCO OVERSEAS LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/10/2023	09/05/2030		1,101,800	5.62/(4.38)			8,461	(34,050)		(50,340)		38,601			10,927	N/A	B023
BNL23FCD4 - CSWAP: USD/EUR 9/20/2035	N9354#AA2 - VITENS NV	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/23/2023	09/20/2035		10,840,000	5.90/(4.46)			99,119	(518,499)		(693,343)		386,006			162,402	N/A	B023
BNL23FEH3 - CSWAP: USD/JPY 09/06/2035	883556B*2 - THERMO FISHER SCIENTIFIC INC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/24/2023	09/06/2035		7,541,996	5.65/(1.50)			240,570	541,645		1,538,353		17,418			112,750	N/A	B023
BNL23FEL4 - CSWAP: USD/JPY 09/06/2043	883556B@0 - THERMO FISHER SCIENTIFIC INC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	08/24/2023	09/06/2043		26,739,804	5.95/(2.02)			816,180	1,920,379		8,186,621		61,754			550,366	N/A	B023
BNL23LAA9 - CSWAP: USD/GBP 11/30/2033	G1608#AB9 - BROMFORD HOUSING GROUP LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/12/2023	11/30/2033		26,819,100	5.74/(5.83)			(103,922)	(1,742,574)		(2,053,666)		356,893			359,131	N/A	B023
BNL23V2B4 - CSWAP: USD/GBP 10/19/2033	G3122@AJ7 - ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/04/2023	10/19/2033		9,692,000	6.90/(6.67)			(29,410)	(935,600)		(936,305)		132,797			128,739	N/A	B023
BNL23V2H1 - CSWAP: USD/GBP 10/19/2043	G3122@AK4 - ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/04/2023	10/19/2043		5,451,750	7.27/(6.91)			(11,827)	(526,275)		(393,191)		74,698			112,599	N/A	B023
BNL240FF8 - CSWAP: USD/GBP 07/11/2034	G6970*BC9 - PEEL PORTS PP FINANCE LIMITED	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	10/12/2023	07/11/2034		6,243,420	6.62/(6.32)			(10,773)	(531,675)		(473,351)		84,658			87,093	N/A	B023
BNL240FK7 - CSWAP: USD/GBP 07/11/2036	G6970*BD7 - PEEL PORTS PP FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/12/2023	07/11/2036		15,547,340	6.72/(6.39)			(24,718)	(1,323,974)		(1,081,634)		210,816			243,184	N/A	B023
BNL242LN0 - CSWAP: USD/GBP 07/13/2027	G1339#AA7 - BLUECO 22 LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027		13,455,582	SOFR+348.50 bps/(SONIA+325.00 bps)			(35,484)	(1,238,267)		(1,201,213)		2,586,084			100,625	N/A	B023
BNL243UM0 - CSWAP: USD/JPY 11/07/2038	J0835#AR8 - COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2038		90,302,343	6.31/(1.84)			3,081,679	4,198,037		23,775,609		214,238			1,571,386	N/A	B023
BNL243UR9 - CSWAP: USD/JPY 11/07/2043	J0835#AS6 - COSTCO WHOLESALE JAPAN LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/19/2023	11/07/2043		22,271,908	6.44/(2.12)			737,038	1,035,392		7,355,685		52,839			460,698	N/A	B023
BNL243V56 - CSWAP: USD/EUR 11/15/2053	L9619*AA9 - VAL FINANCE COMPANY SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/19/2023	11/15/2053		38,037,600	7.09/(5.22)			431,622	(2,852,997)		(3,188,888)		1,389,622			990,900	N/A	B023
BNL2455V3 - CSWAP: USD/EUR 11/08/2028	Q0006*AE6 - ALS GROUP FINANCE PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	10/25/2023	11/08/2028		317,280	6.51/(4.71)			3,236	(23,475)		(23,125)		11,580			2,304	N/A	B023
BNL245659 - CSWAP: USD/EUR 02/01/2034	N4282*AK2 - KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2034		15,882,000	6.77/(5.00)			153,868	(1,155,749)		(1,168,693)		579,009			215,217	N/A	B023
BNL245683 - CSWAP: USD/EUR 02/01/2036	N4282*AL0 - KONINKLIJKE FRIESLANDCAMPINA NV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/25/2023	02/01/2036		5,294,000	6.87/(5.11)			50,475	(385,250)		(399,077)		193,003			80,919	N/A	B023
BNL2456D2 - CSWAP: USD/NZD 11/21/2033	Q7161#AC2 - ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2033		1,281,720	6.33/(3M NZDBBRFRA+186.00 bps)			18,619	39,600		8,074		22,990			17,134	N/A	B023
BNL2456K6 - CSWAP: USD/NZD 11/21/2035	Q7161#AD0 - ORION NEW ZEALAND LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/25/2023	11/21/2035		815,640	6.43/(3M NZDBBRFRA+198.00 bps)			11,755	25,200		(1,300)		14,630			12,335	N/A	B023
BNL245840 - CSWAP: USD/EUR 11/08/2030	N0516#AA6 - AMVEST RCF CUSTODIAN BV	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/26/2023	11/08/2030		422,240	7.06/(5.19)			4,356	(32,100)		(31,015)		15,440			4,280	N/A	B023
BNL24Y8E5 - CSWAP: USD/EUR 12/21/2026	461127G#3 - INTERTEK FINANCE PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/14/2023	12/21/2026		82,275,000	5.54/(3.94)			888,893	(2,913,744)		(2,911,326)		2,895,046			194,984	N/A	B023
BNL24Y8H8 - CSWAP: USD/EUR 12/21/2027	461127H*6 - INTERTEK FINANCE PLC	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/14/2023	12/21/2027		27,425,000	5.46/(3.89)			290,856	(971,248)		(985,757)		965,015			151,748	N/A	B023
BNL251VA8 - CSWAP: USD/GBP 03/18/2044	G9421#AD3 - WALES & WEST UTILITIES LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/20/2023	03/18/2044		32,561,900	5.94/(5.50)			40,188	(1,579,264)		122,421		426,611			680,628	N/A	B023

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL259SY3 - CSWAP: USD/CHF 4/15/2036	116794C#3 - BRUKER CORPORATION	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		9,388,000	5.89/(2.62)			220,252	(193,412)		(1,216,358)		516,411			145,043	N/A	B023
BNL259T14 - CSWAP: USD/CHF 4/15/2039	116794D*6 - BRUKER CORPORATION	D1	Currency	BNP PARIBAS ... ROMUWSFPU8MPRO8K5P83	01/10/2024	04/15/2039		28,164,000	6.15/(2.71)			696,710	(580,236)		(4,202,589)		1,549,232			498,828	N/A	B023
BNL25DMG9 - CSWAP: USD/GBP 04/18/2044	G9421#AE1 - WALES & WEST UTILITIES LTD	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	01/18/2024	04/18/2044		16,089,630	6.09/(5.84)			(12,179)	(781,684)		(325,911)		210,816			337,131	N/A	B023
BNL25H470 - CSWAP: USD/EUR 03/15/2031	H28328#A8 - GATX RAIL GERMANY GMBH	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/24/2024	03/15/2031		54,485,000	6.01/(EURIBOR6M +175.00 bps)			735,429	(2,307,496)		(4,533,571)		1,930,031			575,167	N/A	B023
BNL25L2J7 - CSWAP: USD/GBP 2/15/2039	G29568BC4 - ABP ACQUISITIONS UK LTD	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	01/30/2024	02/15/2039		4,809,280	5.71/(5.47)			(5,942)	(238,830)		(131,698)		63,079			84,629	N/A	B023
BNL25LS42 - CSWAP: USD/CAD 07/31/2033	630028AA2 - NRM CABIN INTERMEDIATE 1 LP/NRM CA	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	01/31/2024	07/31/2033		12,869,886	5.88/(5.58)			50,739	726,690		297,936		400,761			168,275	N/A	B023
BNL25LS83 - CSWAP: USD/CAD 07/31/2033	63002#AA0 - NRM CABIN INTERMEDIATE 2 LP/NRM CA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	01/31/2024	07/31/2033		8,865,380	6.94/(6.63)			38,263	500,578		212,827		277,032			115,916	N/A	B023
BNL25YYD7 - CSWAP: USD/EUR 04/29/2044	B1401#AS6 - BRUSSELS AIRPORT COMPANY NV	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	02/22/2024	04/29/2044		5,402,000	6.01/(4.29)			59,022	(277,250)		(248,529)		193,003			113,287	N/A	B023
BNL25YYG0 - CSWAP: USD/EUR 06/17/2054	B1401#AT4 - BRUSSELS AIRPORT COMPANY NV	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/22/2024	06/17/2054		14,369,320	6.05/(4.29)			161,957	(737,484)		(659,247)		513,388			378,349	N/A	B023
BNL260M84 - CSWAP: USD/EUR 3/20/2031	25455XA*5 - DIPLOMA PLC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770XOHC3ZE78	02/28/2024	03/20/2031		7,581,000	5.81/(4.18)			76,851	(369,949)		(377,042)		270,204			80,151	N/A	B023
BNL260ME1 - CSWAP: USD/EUR 3/20/2034	25455XA@3 - DIPLOMA PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/28/2024	03/20/2034		2,707,500	5.89/(4.27)			27,049	(132,125)		(138,737)		96,502			37,010	N/A	B023
BNL260ML5 - CSWAP: USD/EUR 3/20/2036	25455XA#1 - DIPLOMA PLC	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	02/28/2024	03/20/2036		4,332,000	6.00/(4.38)			43,057	(211,400)		(224,153)		154,402			66,679	N/A	B023
BNL264ZM1 - CSWAP: USD/JPY 03/19/2034	001055A*3 - AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	03/07/2024	03/19/2034		7,573,706	5.48/(1.60)			226,516	438,440		1,119,420		17,753			103,508	N/A	B023
BNL26D1D8 - CSWAP: USD/GBP 07/03/2034	G9851#AC4 - YORKSHIRE WATER SERVICES LIMITED	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZVO5H2G7GRS05BHJ91	03/26/2024	07/03/2034		26,893,380	6.07/(5.68)			11,229	(1,402,604)		(849,258)		353,573			374,621	N/A	B023
BNL26G0L4 - CSWAP: USD/EUR 4/11/2039	74464AA*2 - PUBLIC STORAGE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/03/2024	04/11/2039		62,031,000	5.83/(4.08)			689,105	(3,280,371)		(2,489,658)		2,219,535			1,098,185	N/A	B023
BNL26GUS6 - CSWAP: USD/EUR 4/30/2034	40637CE*7 - HALMA PLC	D1	Currency	UBS AG, LONDON ... BFM8T61CT2L10CEMIK50	04/04/2024	04/30/2034		36,149,400	5.72/(3.94)			419,909	(1,617,610)		(1,366,513)		1,283,470			497,836	N/A	B023
BNL26GUW7 - CSWAP: USD/GBP 4/24/2039	G8279#AH9 - SOUTH WEST WATER LTD	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2024	04/24/2039		21,160,570	6.16/(5.75)			13,160	(1,024,544)		(236,535)		277,214			375,154	N/A	B023
BNL26NYR9 - CSWAP: USD/EUR 05/07/2032	F6101#AA3 - M FINANCE	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	04/18/2024	05/07/2032		13,858,000	6.64/(4.65)			166,737	(908,049)		(728,888)		501,808			164,050	N/A	B023
BNL26NYU2 - CSWAP: USD/EUR 05/07/2034	F6101#AB1 - M FINANCE	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/18/2024	05/07/2034		20,254,000	6.68/(4.69)			242,275	(1,327,149)		(997,739)		733,412			279,283	N/A	B023
BNL26RNG6 - CSWAP: USD/EUR 05/23/2034	G7742#AD9 - SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2034		42,796,000	6.17/(4.26)			516,270	(2,637,997)		(1,968,479)		1,544,024			591,813	N/A	B023
BNL26ZDY0 - CSWAP: USD/GBP 5/15/2029	G4640#AA5 - HOLMAN LEASING LIMITED	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	05/10/2024	05/15/2029		25,054,000	5.92/(5.51)			5,075	(1,514,999)		(1,413,615)		447,430			202,947	N/A	B023
BNL278DN3 - CSWAP: USD/EUR 6/15/2044	L96198AJ8 - VTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	05/30/2024	06/15/2044		15,975,725	6.54/(4.70)			186,381	(778,061)		(605,544)		569,359			336,255	N/A	B023
BNL278E36 - CSWAP: USD/EUR 6/18/2034	G2037*AN6 - CHANEL LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/30/2024	06/18/2034		61,759,500	5.68/(4.00)			667,624	(2,983,946)		(2,738,611)		2,200,235			858,021	N/A	B023
BNL278E69 - CSWAP: USD/EUR 6/18/2036	G2037*AP1 - CHANEL LIMITED	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	05/30/2024	06/18/2036		30,879,750	5.79/(4.10)			334,720	(1,491,973)		(1,309,600)		1,100,117			481,449	N/A	B023
BNL27DUQ6 - CSWAP: USD/CAD 7/10/2034	C58646#AN9 - MULLEN GROUP LTD	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		32,689,875	6.57/(5.93)			194,610	1,170,241		(23,267)		1,126,728			455,928	N/A	B023
BNL27RCT9 - CSWAP: USD/EUR 6/27/2045	L0175#AH5 - ALPHA TRAINS FINANCE SA	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	06/27/2024	06/27/2045		5,362,000	6.20/(4.67)			49,534	(317,250)		(473,262)		193,003			116,101	N/A	B023

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)
BNL27RCX0 - CSWAP: USD/EUR 6/27/2050	L0175#AG7 - ALPHA TRAINS FINANCE SA	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		12,547,080	6.14/(4.63)			114,359	(742,364)		(1,071,054)		451,627			305,774	N/A	B023
BNL288UN3 - CSWAP: USD/EUR 8/15/2031	G77388#F2 - SH EURO FINANCE LP	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		1,084,000	5.42/(3.93)			9,765	(51,850)		(58,317)		38,601			11,969	N/A	B023
BNL288V02 - CSWAP: USD/EUR 8/15/2034	G77388#H8 - SH EURO FINANCE LP	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		4,986,400	5.60/(4.11)			44,316	(238,510)		(285,560)		177,563			69,985	N/A	B023
BNL28ZZP3 - CSWAP: USD/GBP 12/12/2036	G6970*BG0 - PEEL PORTS PP FINANCE LIMITED	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	09/24/2024	12/12/2036		4,817,880	5.48/(5.66)			(4,761)	35,460		(26,192)		59,759			76,966	N/A	B023
BNL28ZZS7 - CSWAP: USD/GBP 3/6/2040	G6970*BH8 - PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/24/2024	03/06/2040		16,327,260	5.57/(5.72)			(13,161)	120,171		(68,881)		202,516			299,296	N/A	B023
BNL2917X1 - CSWAP: USD/EUR 5/14/2034	F9863#AD9 - XPFIBRE GROUPE	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/26/2024	05/14/2034		25,283,260	5.90/(4.53)			239,220	(500,533)		(943,592)		876,234			349,071	N/A	B023
BNL291836 - CSWAP: USD/EUR 5/14/2037	F9863#AE7 - XPFIBRE GROUPE	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/26/2024	05/14/2037		16,818,380	6.09/(4.70)			161,148	(332,954)		(698,521)		582,869			274,137	N/A	B023
BNL295V80 - CSWAP: USD/EUR 10/23/2034	L9753#AA1 - MERILUX SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		49,954,450	5.90/(4.39)			486,368	(1,726,721)		(2,192,644)		1,756,328			709,480	N/A	B023
BNL29MPP2 - CSWAP: USD/EUR 12/3/2032	786455E#0 - SAFESTORE HOLDINGS PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	11/14/2024	12/03/2032		21,104,000	5.91/(4.03)			239,748	(1,612,998)		(1,370,612)		772,012			262,336	N/A	B023
BNL29QD35 - CSWAP: USD/EUR 12/5/2031	G8357*AJ4 - SPIRAX-SARCO OVERSEAS LIMITED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	11/19/2024	12/05/2031		47,646,000	5.72/(3.85)			549,922	(3,467,247)		(2,962,445)		1,737,027			542,389	N/A	B023
BNL29ZVU5 - CSWAP: USD/EUR 07/09/2035	592688E#8 - METTLER-TOLEDO INTERNATIONAL INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	12/10/2024	07/09/2035		8,526,870	5.70/(3.80)			102,311	(673,514)		(497,296)		312,665			126,316	N/A	B023
BNL29ZW75 - CSWAP: USD/GBP 12/18/2033	57169*BZ9 - MARS INCORPORATED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/10/2024	12/18/2033		15,308,400	5.43/(5.42)			(27,279)	(632,999)		(678,079)		199,196			205,696	N/A	B023
BNL29ZWB6 - CSWAP: USD/GBP 12/18/2038	57169*CA3 - MARS INCORPORATED	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	12/10/2024	12/18/2038		8,929,900	5.71/(5.73)			(19,488)	(369,250)		(396,139)		116,198			156,112	N/A	B023
BNL2A1BM8 - CSWAP: USD/GBP 12/20/2031	G6164#AJ7 - MITIE TREASURY MANAGEMENT LTD.	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	12/12/2024	12/20/2031		954,450	5.76/(5.71)			(1,166)	(41,887)		(44,279)		12,450			10,908	N/A	B023
BNL2A39W5 - CSWAP: USD/CHF 01/06/2050	883556D*0 - THERMO FISHER SCIENTIFIC INC.	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2050		42,844,092	5.83/(1.47)			1,354,140	(3,106,801)		(4,323,502)		2,476,621			1,033,709	N/A	B023
BNL2ABVL6 - CSWAP: USD/CAD 01/16/2028	C4001#AA2 - ENTERPRISE FLEET MANAGEMENT CANADA	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770X0HC3ZE78	01/08/2025	01/16/2028		100,094,400	5.69/(4.19)			1,086,630	(1,331,907)		(1,570,154)		3,625,671			569,723	N/A	B023
BNL2AHWD0 - CSWAP: USD/EUR 01/30/2028	G8401*AR2 - SSP FINANCING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/16/2025	01/30/2028		33,884,400	5.80/(3.75)			403,805	(3,598,647)		(3,431,466)		1,273,820			195,699	N/A	B023
BNL2AHWH1 - CSWAP: USD/EUR 1/30/2030	G8401*AS0 - SSP FINANCING LTD	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	01/16/2025	01/30/2030		3,337,100	6.01/(3.99)			38,149	(354,412)		(321,663)		125,452			30,480	N/A	B023
BNL2ANEV7 - CSWAP: USD/EUR 03/13/2032	G1267*AF6 - BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	01/23/2025	05/13/2032		520,000	6.07/(4.04)			6,509	(47,925)		(39,025)		19,300			6,165	N/A	B023
BNL2ANF04 - CSWAP: USD/EUR 03/13/2030	G1267*AE9 - BIDCORP FOODSERVICE EUROPE LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	01/23/2025	03/13/2030		1,040,000	5.87/(3.83)			13,258	(95,850)		(83,402)		38,601			9,661	N/A	B023
BNL2ANF38 - CSWAP: USD/EUR 03/12/2035	87656XE*8 - TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2035		37,440,000	6.02/(4.03)			437,796	(3,450,597)		(2,583,783)		1,389,622			544,236	N/A	B023
BNL2ANF61 - CSWAP: USD/EUR 03/12/2037	87656XE86 - TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2037		19,760,000	6.12/(4.13)			229,771	(1,821,149)		(1,278,050)		733,412			319,459	N/A	B023
BNL2AU491 - CSWAP: USD/JPY 2/18/2036	G29568BE0 - ABP ACQUISITIONS UK LIMITED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/04/2025	02/18/2036		57,833,699	5.99/(2.25)			1,631,667	700,661		6,984,532		142,154			886,186	N/A	B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2AUU84 - CSWAP: GBP/USD 12/30/2054	G3314#AA2 - EVERTON STADIUM DEVELOPMENT HOLDIN	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/05/2025	12/30/2054		30,348,875	7.43/(7.38)			(88,422)	(1,866,036)		(2,063,872)		402,542			806,796	N/A	B023
BNL2AVM65 - CSWAP: USD/SEK 10/3/2035	W6447@AA9 - NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2035		24,848,418	6.12/(4.36)			223,548	(2,336,852)		(2,492,947)		2,293,711			373,010	N/A	B023
BNL2AVMB4 - CSWAP: USD/SEK 10/3/2039	W6447@AB7 - NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/06/2025	10/03/2039		40,368,309	6.32/(4.57)			352,374	(3,796,410)		(4,299,789)		3,749,077			728,210	N/A	B023
BNL2B71Y9 - CSWAP: USD/CAD 06/30/2051	C6802@AB8 - OILERS ENTERTAINMENT GROUP CANADA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/26/2025	06/30/2051		6,878,784	6.21/(5.07)			54,405	(70,538)		(11,382)		249,506			171,157	N/A	B023
BNL2B7269 - CSWAP: USD/JPY 03/12/2038	G8287#AN6 - SOUTHERN GAS NETWORKS PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	02/26/2025	03/12/2038		13,366,000	6.01/(2.65)			347,447	638,091		1,990,891		31,669			226,186	N/A	B023
BNL2BMNY2 - CSWAP: GBP/USD 04/22/2040	G1608*AA5 - BROMFORD FLAGSHIP LIMITED	D1	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	03/25/2025	04/22/2040		11,650,500	5.71/(6.06)			(48,843)	(305,550)		(707,222)		149,397			214,586	N/A	B023
BNL2BTTB1 - CSWAP: USD/EUR 05/14/2040	F9863#AJ6 - XPFIBRE GROUPE	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/02/2025	05/14/2040		18,294,250	6.27/(4.84)			160,399	(901,614)		(1,457,709)		652,350			337,703	N/A	B023
BNL2CCSD4 - CSWAP: EUR/USD 09/30/2052	E8005@AA9 - STADIUM FUNDING TRUST - VALENCIA	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/07/2025	09/30/2052		19,196,710	7.84/(5.82)			295,680	846		369,218		652,350			489,602	N/A	B023
BNL2CJ809 - CSWAP: USD/JPY 05/29/2035	001055C*1 - AFLAC INCORPORATED	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	05/16/2025	05/29/2035		26,879,771	5.72/(2.32)			724,146	1,976,344		3,933,727		61,963			395,639	N/A	B023
BNL2CJ8D1 - CSWAP: USD/JPY 05/29/2040	001055C89 - AFLAC INCORPORATED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	05/16/2025	05/29/2040		8,345,148	5.97/(2.65)			221,473	613,580		1,633,491		19,237			154,279	N/A	B023
BNL2CJ8K5 - CSWAP: USD/CAD 06/02/2028	C4001#AB0 - ENTERPRISE FLEET MANAGEMENT CANADA	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/16/2025	06/02/2028		100,100,000	5.48/(4.13)			1,022,057	1,491,090		1,120,891		3,524,958			647,557	N/A	B023
BNL2CMVN6 - CSWAP: USD/AUD 09/17/2037	184494B#8 - CLEANAWAY WASTE MANAGEMENT LTD.	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	05/22/2025	09/17/2037		25,331,350	5.99/(AUDBBRBBS W3M+199.00 bps)			(156,362)	(2,148,803)		(4,394,712)	(435,777)	(1,139,585)			419,549	N/A	B023
BNL2CMW54 - CSWAP: USD/CAD 07/10/2037	C5864@AQ2 - MULLEN GROUP LTD.	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/22/2025	07/10/2037		19,469,295	7.00/(6.04)			151,612	451,862		153,960		679,813			319,670	N/A	B023
BNL2CTC36 - CSWAP: USD/JPY 06/17/2045	59156R*C4 - METLIFE INC	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZVO5H2G7GRS05BHJ91	06/04/2025	06/17/2045		34,905,000	6.34/(3.29)			885,614	3,085,227		7,801,588		79,171			755,232	N/A	B023
BNL2CXRH0 - CSWAP: USD/GBP 07/09/2032	G4622#AX7 - HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/12/2025	07/09/2032		9,180,000	5.39/(5.43)			3,157	212,963		176,030		112,048			110,333	N/A	B023
BNL2CXRN7 - CSWAP: GBP/USD 07/09/2037	G4622#AY5 - HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/12/2025	07/09/2037		3,400,000	5.77/(5.83)			863	78,875		72,387		41,499			55,818	N/A	B023
BNL2D24T6 - CSWAP: USD/CAD 06/27/2030	C8665*AV8 - TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770XOHC3ZE78	06/20/2025	06/27/2030		9,611,884	5.52/(4.52)			80,045	314,472		198,479		332,353			92,973	N/A	B023
BNL2D24W9 - CSWAP: USD/CAD 06/27/2032	C8665*AW6 - TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770XOHC3ZE78	06/20/2025	06/27/2032		10,922,595	5.88/(4.94)			86,284	357,355		174,574		377,674			130,903	N/A	B023
BNL2D2508 - CSWAP: USD/CAD 06/27/2034	C8665*AX4 - TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770XOHC3ZE78	06/20/2025	06/27/2034		6,699,192	6.23/(5.33)			51,589	219,178		93,259		231,640			93,220	N/A	B023
BNL2DK2Z4 - CSWAP: USD/JPY 07/30/2040	084670F*4 - BERKSHIRE HATHAWAY INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGCO3JS6CEU02	07/17/2025	07/30/2040		16,825,000	5.80/(2.71)			412,162	915,114		2,615,228		39,586			312,975	N/A	B023
BNL2DKU67 - CSWAP: USD/CAD 08/06/2037	C5793#AU7 - MCCAIN FINANCE CANADA LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/18/2025	08/06/2037		1,821,750	5.73/(5.07)			10,381	60,877		(4,574)		62,946			30,014	N/A	B023
BNL2DKU91 - CSWAP: USD/CAD 03/18/2038	C5793#AV5 - MCCAIN FINANCE CANADA LTD.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/18/2025	03/18/2038		1,238,790	5.83/(5.24)			5,925	41,396		(11,369)	2,197	42,803			20,978	N/A	B023
BNL2DKUE0 - CSWAP: USD/CAD 03/18/2041	C5793#AW3 - MCCAIN FINANCE CANADA LTD.	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	07/18/2025	03/18/2041		16,760,100	5.94/(5.33)			82,292	560,065		(169,370)	3,504	579,100			318,816	N/A	B023

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2DVCW6 - CSWAP:	G5600#AS1 - LONDONMETRIC PROPERTY			MORGAN STANLEY																		
USD/GBP 11/04/2030	PLC	D1	Currency	BANK, N.A. G1MLHISON32I30PILB75	08/05/2025	11/04/2030		25,583,250	4.98/(5.22)			(59,592)	10,588		(279,088)		319,543			258,967	N/A	B023
BNL2DVD05 - CSWAP:	G5600#AU6 - LONDONMETRIC PROPERTY																					
USD/GBP 11/04/2032	PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2025	11/04/2032		15,283,500	5.28/(5.51)			(35,146)	6,326		(218,528)		190,896			188,759	N/A	B023
BNL2DZFV6 - CSWAP:	G4378*BA6 - HEATHROW																					
GBP/USD 12/11/2040	AIRPORT LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/13/2025	12/11/2040		43,256,400	5.78/(6.09)			(68,981)	878,847		(242,693)		529,529			815,249	N/A	B023
BNL2EFP55 - CSWAP:	40495*AD0 - HGIT																					
USD/EUR 09/25/2030	PROPERTIES LP	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	09/12/2025	09/25/2030		30,589,200	5.28/(4.06)			306,160	943,517		549,453		1,007,476			305,473	N/A	B023
BNL2EFPB2 - CSWAP:	40495*AE8 - HGIT			BANK OF AMERICA, NA																		
USD/EUR 09/25/2032	PROPERTIES LP	D1	Currency	B4TYDEB6GKMZO031MB27	09/12/2025	09/25/2032		40,785,600	5.55/(4.34)			409,184	1,258,023		485,782		1,343,301			499,177	N/A	B023
BNL2ELQC6 - CSWAP:	G1746#AK2 - CADENT																					
USD/CHF 10/14/2037	FINANCE PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/23/2025	10/14/2037		6,943,200	5.67/(1.86)			200,993	355,979		(5,697)		355,032			115,383	N/A	B023
BNL2EMFQ5 - CSWAP:	G7898#AM1 - SCOTLAND			ROYAL BANK OF																		
USD/CHF 10/15/2035	GAS NETWORKS PLC	D1	Currency	CANADA ES7IP3U3RHIGC71XBU11	09/24/2025	10/15/2035		6,795,360	5.63/(1.91)			191,202	327,907		(16,662)		348,577			102,194	N/A	B023
BNL2EVP76 - CSWAP:	G9369*AC3 - VIRIDOR																					
USD/GBP 03/31/2045	ENERGY GROUP LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/09/2025	03/31/2045		11,279,403	5.97/(6.48)			(35,550)	54,500		(430,406)		141,787			242,654	N/A	B023
BNL2F3EB0 - CSWAP:	G6164#AP3 - MITIE TREASURY MANAGEMENT			CREDIT AGRICOLE CIB																		
USD/GBP 11/12/2030	LTD.	D1	Currency	1VUV7VQFKUOQSJ21A208	10/27/2025	11/12/2030		36,324,250	5.09/(5.38)			(93,800)	123,989		(369,673)		452,341			368,675	N/A	B023
BNL2F3EF1 - CSWAP:	G6164#AQ1 - MITIE TREASURY MANAGEMENT			MIZUHO CAPITAL																		
USD/GBP 11/12/2032	LTD.	D1	Currency	MARKETS LLC RB0PEZSDGC03JS6CEU02	10/27/2025	11/12/2032		27,993,000	5.35/(5.63)			(69,702)	95,551		(395,491)		348,593			346,347	N/A	B023
BNL2F75E5 - CSWAP:	G7178*AL8 - PORTERBROOK RAIL			CREDIT AGRICOLE CIB																		
USD/GBP 10/20/2044	FINANCE LIMITED	D1	Currency	1VUV7VQFKUOQSJ21A208	11/05/2025	10/20/2044		4,232,150	5.83/(6.05)			203,239	(85,312)		(175,938)	(61,630)	53,949			89,948	N/A	B023
BNL2F7RG6 - CSWAP:	N9354#AB0 - VITENS NV			ROYAL BANK OF																		
USD/EUR 12/04/2036		D1	Currency	CANADA ES7IP3U3RHIGC71XBU11	11/06/2025	12/04/2036		5,767,000	5.54/(4.18)			59,665	87,750		(6,735)	(46,538)	193,003			92,030	N/A	B023
BNL2FCVB1 - CSWAP:	G8287#AQ9 - SOUTHERN																					
USD/CHF 12/11/2035	GAS NETWORKS PLC	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/18/2025	12/11/2035		13,684,871	5.58/(1.90)			381,564	630,197		(115,310)		703,609			207,572	N/A	B023
BNL2FDEK8 - CSWAP:	D2002*AC4 - DFMG			MUFG SECURITIES																		
USD/EUR 12/04/2037	HOLDING GMBH	D1	Currency	EMEA PLC U7M81AY481YLIOR75625	11/19/2025	12/04/2037		4,272,020	5.89/(4.56)			44,793	69,375		(26,671)		142,822			71,441	N/A	B023
BNL2FDEP7 - CSWAP:	D2002*AD2 - DFMG			ROYAL BANK OF																		
USD/EUR 12/04/2040	HOLDING GMBH	D1	Currency	CANADA ES7IP3U3RHIGC71XBU11	11/19/2025	12/04/2040		5,773,000	6.09/(4.72)			62,325	93,750		(55,855)		193,003			108,730	N/A	B023
BNL2FE0G0 - CSWAP:	G6992#AA4 - PD PORTS																					
GBP/USD 12/11/2032	ACQUISITIONS UK LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2025	12/11/2032		39,455,080	5.60/(5.94)			(133,020)	(531,264)		(1,384,803)		499,650			491,320	N/A	B023
BNL2FE0M7 - CSWAP:	G6992#AC0 - PD PORTS			CREDIT AGRICOLE CIB																		
GBP/USD 12/11/2037	ACQUISITIONS UK LTD	D1	Currency	1VUV7VQFKUOQSJ21A208	11/20/2025	12/11/2037		5,636,440	6.07/(6.42)			(19,926)	(75,895)		(247,474)		71,379			94,339	N/A	B023
BNL2FG1P4 - CSWAP:	F7908@AH3 - ROQUETTE			ROYAL BANK OF																		
USD/EUR 12/10/2035	FRERES SA	D1	Currency	CANADA ES7IP3U3RHIGC71XBU11	11/25/2025	12/10/2035		8,092,000	5.72/(4.47)			77,943	141,051		(58,792)		270,204			122,721	N/A	B023
BNL2FG1S8 - CSWAP:	F7908@AJ9 - ROQUETTE			CREDIT AGRICOLE CIB																		
USD/EUR 12/10/2037	FRERES SA	D1	Currency	1VUV7VQFKUOQSJ21A208	11/25/2025	12/10/2037		8,092,000	5.83/(4.55)			79,496	141,051		(75,619)		270,204			135,422	N/A	B023
BNL2GBEN2 - CSWAP:	W6447@AF8 - NORDIQUS			CREDIT AGRICOLE CIB																		
USD/SEK 10/03/2035	INFRASTRUCTURE AB	D1	Currency	1VUV7VQFKUOQSJ21A208	01/22/2026	10/03/2035		5,680,158	5.57/(4.43)			62,838	533,377		366,209		533,377			85,267	N/A	B023
BNL2GBFH4 - CSWAP:	W6447@AG6 - NORDIQUS			CREDIT AGRICOLE CIB																		
USD/SEK 10/03/2039	INFRASTRUCTURE AB	D1	Currency	1VUV7VQFKUOQSJ21A208	01/22/2026	10/03/2039		5,680,158	5.83/(4.67)			64,325	533,377		335,633		533,377			102,465	N/A	B023
BNL2GKCG2 - CSWAP:	F8158#AF0 - SAVENCIA			MIZUHO CAPITAL																		
USD/EUR 02/26/2041	SA	D1	Currency	MARKETS LLC RB0PEZSDGC03JS6CEU02	02/12/2026	02/26/2041		8,911,500	5.94/(4.61)			16,055	392,626		202,400		392,626			169,196	N/A	B023
BNL2GN9U9 - CSWAP:	Q7161#AE8 - ORION NEW			CREDIT AGRICOLE CIB																		
USD/NZD 03/18/2038	ZEALAND LTD	D1	Currency	1VUV7VQFKUOQSJ21A208	02/18/2026	03/18/2038		8,944,500	5.31/(3M NZDBBRFRA+159.00 bps)			(100,906)	475,498		(442,233)		475,498			151,472	N/A	B023
BNL2GP4R6 - CSWAP:	883556E*9 - THERMO FISHER SCIENTIFIC INC																					
USD/CHF 03/03/2041		D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	02/19/2026	03/03/2041		22,293,814	5.77/(2.01)			370,351	1,574,011		(92,728)		1,574,011			423,478	N/A	B023

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)
BNL2GSW73 - CSWAP: USD/GBP 12/30/2044	G8729*AE6 - METER SERVE HOLDCO2 LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	02/26/2026	12/30/2044		16,802,000	5.77/(6.06)			(233,735)	329,221		(75,554)		329,221			359,019	N/A	B023
BNL2GTFA3 - CSWAP: USD/CAD 04/07/2033	C2577*AA4 - COLLIERS MACAULAY NICOLLS INC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL770XOHC3ZE78	02/27/2026	04/07/2033		56,889,735	5.48/(4.73)			(172,318)	2,161,790		588,929		2,161,790			726,503	N/A	B023
BNL2GZ718 - CSWAP: USD/GBP 9/11/2032	G9402*AA2 - WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2026	09/11/2032		10,340,000	5.82/(6.13)			(33,589)	(287,600)		(501,700)		(287,600)			126,146	N/A	B023
BNL2GZ742 - CSWAP: USD/GBP 9/11/2035	G9402*AB0 - WH SMITH PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/10/2026	09/11/2035		15,510,000	6.05/(6.40)			(54,699)	(431,399)		(879,123)		(431,399)			232,047	N/A	B023
BNL2H3WC6 - CSWAP: USD/EUR 03/27/2030	81725TL*9 - SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/18/2026	03/27/2030		37,388,000	5.10/(4.00)			337,711	472,878		(110,420)		472,878			349,253	N/A	B023
BNL2H7M04 - CSWAP: USD/EUR 04/09/2036	L3551#AW0 - FERRERO INTERNATIONAL SA	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/26/2026	04/09/2036		15,348,200	5.76/(4.57)			298,322	241,396		(233,007)		241,396			236,924	N/A	B023
BNL2H7M61 - CSWAP: USD/EUR 4/9/2038	L3551#AX8 - FERRERO INTERNATIONAL SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/26/2026	04/09/2038		9,116,600	5.83/(4.63)			178,046	143,386		(170,502)		143,386			154,791	N/A	B023
BNL2HC411 - CSWAP: USD/GBP 04/15/2031	G6302*AC9 - MOTO STATES PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/01/2026	04/15/2031		29,836,800	5.54/(6.03)			528,607	79,521		(587,733)		79,521			317,957	N/A	B023
BNL2HC486 - CSWAP: USD/GBP 04/15/2038	G6302*AD7 - MOTO STATES PLC	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/01/2026	04/15/2038		30,902,400	6.25/(6.70)			552,477	82,361		(1,084,296)		82,361			525,067	N/A	B023
BNL2HGPU5 - CSWAP: USD/EUR 04/23/2036	N7660#BH9 - SHV NEDERLAND BV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	04/09/2026	04/23/2036		20,226,735	5.77/(4.59)			174,204	565,173		(43,757)		565,173			312,859	N/A	B023
BNL2HGTJ6 - CSWAP: USD/EUR 5/13/2036	E8188#AA6 - PREMIUMFIBER S.L.U.	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	04/09/2026	05/13/2036		45,045,000	6.06/(4.88)			352,330	1,314,778		(72,201)		1,314,778			698,730	N/A	B023
BNL2HGTM9 - CSWAP: USD/EUR 5/13/2038	E8188#AB4 - PREMIUMFIBER S.L.U.	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/09/2026	05/13/2038		45,045,000	6.21/(5.01)			354,784	1,314,778		(284,766)		1,314,778			767,904	N/A	B023
BNL2HLY75 - CSWAP: USD/CHF 4/30/2036	G8279*AJ5 - SOUTH WEST WATER LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	04/16/2026	04/30/2036		24,888,322	5.73/(2.03)			202,035	1,533,630		173,496		1,533,630			385,348	N/A	B023
BNL2J4RV6 - CSWAP: USD/CHF 06/03/2038	23375*AD9 - DH MASI FINANCE INC.	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/21/2026	06/03/2038		17,743,980	6.05/(2.25)			294,979	976,509		(125,206)		976,509			303,238	N/A	B023
BNL2J4RY0 - CSWAP: USD/CHF 06/03/2041	23375*AE7 - DH MASI FINANCE INC.	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	05/21/2026	06/03/2041		17,743,980	6.25/(2.38)			299,467	976,509		(408,383)		976,509			339,983	N/A	B023
BNL2J7T62 - CSWAP: USD/JPY 06/10/2036	G0369*BK1 - ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/27/2026	06/10/2036		44,288,940	6.21/(4.04)			54,268	(641,215)		(1,841,575)		(641,215)			689,734	N/A	B023
BNL2J8RN5 - CSWAP: USD/GBP 08/25/2041	G0132#AA8 - AFFINITY WATER FINANCE PLC	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	05/28/2026	08/25/2041		24,428,040	6.20/(6.56)			379,534	250,251		(560,304)		250,251			471,663	N/A	B023
BNL2J8RZ8 - CSWAP: USD/GBP 06/24/2031	227047C*6 - CRODA INTERNATIONAL PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	05/28/2026	06/24/2031		9,051,075	5.24/(5.47)			(144,547)	84,038		(26,746)		84,038			98,468	N/A	B023
BNL2J8SB0 - CSWAP: USD/EUR 06/24/2033	227047C84 - CRODA INTERNATIONAL PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/28/2026	06/24/2033		27,618,875	5.42/(4.00)			(473,075)	642,439		393,887		642,439			358,434	N/A	B023
BNL2JBYJ9 - CSWAP: USD/GBP 08/26/2038	L0808#AR8 - BEACON FINCO SARL	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/03/2026	08/26/2038		36,918,750	6.02/(6.40)			536,511	386,376		(703,041)		386,376			637,111	N/A	B023
BNL2JBYZ3 - CSWAP: USD/GBP 09/24/2036	G1737@AT6 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/03/2026	09/24/2036		7,387,050	5.95/(6.32)			(92,275)	80,575		(119,307)		80,575			116,752	N/A	B023
BNL2JCPQ1 - CSWAP: USD/EUR 06/23/2036	T6228*AE2 - ITALO - NUOVO TRASPORTO VIAGGIATOR	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/04/2026	06/23/2036		19,295,840	6.12/(4.76)			(177,131)	440,731		114,581		440,731			301,055	N/A	B023
BNL2JXKS6 - CSWAP: USD/EUR 10/01/2036	E5444#AP9 - FUTBOL CLUB BARCELONA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	07/09/2026	10/01/2036		9,716,350	6.57/(5.14)			34,185	61,626		(106,233)		61,626			153,713	N/A	B023
BNL2JZ4T7 - CSWAP: USD/GBP 06/30/2032	G6683*AB0 - NSWE JERSEY HOLDINGS LIMITED	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/13/2026	06/30/2032		26,654,060	6.33/(6.56)			(217,807)	217,906		(140,488)		217,906			319,666	N/A	B023
BNL2JZ5A7 - CSWAP: USD/GBP 06/30/2048	G6683*AA2 - NSWE JERSEY HOLDINGS LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/13/2026	06/30/2048		5,357,600	7.14/(7.55)			(45,323)	43,800		(150,548)		43,800			124,972	N/A	B023
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange												59,323,628	94,347,813	XXX	187,158,610	(538,244)	136,516,816			87,620,415	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)
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108												59,436,873	94,347,813	XXX	187,223,793	(538,244)	136,516,816			87,714,873	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BNL1XS097 - SWP: OIS 2.796000 6/9/2027	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300LC02FLSSVFFR64	06/07/2022	06/09/2027	104,000,000	SOFR/(2.80)			711,054	1,110,583		1,110,583	284,047				432,073	N/A	B0311
BNL1XSUK9 - SWP: OIS 2.831000 6/10/2032	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300LC02FLSSVFFR64	06/08/2022	06/10/2032	24,000,000	SOFR/(2.83)			157,651	2,358,098		2,358,098	1,329,788				286,462	N/A	B0311
BNL1XUVD9 - SWP: OIS 3.127500 6/15/2029	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	06/13/2022	06/15/2029	68,000,000	SOFR/(3.13)			295,451	2,825,094		2,825,094	2,284,542				559,668	N/A	B0311
BNL20BRR9 - SWP: OIS 3.029000 3/1/2033	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	12/01/2022	03/01/2033	100,000,000	SOFR/(3.03)			515,859	9,857,181		9,857,181	6,183,359				1,267,075	N/A	B0311
BNL20N944 - SWP: OIS 3.355000 6/26/2034	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	12/28/2022	06/26/2034	75,000,000	SOFR/(3.36)			211,383	7,211,227		7,211,227	5,344,954				1,043,448	N/A	B0311
BNL21TWK8 - SWP: OIS 2.350000 1/19/2033	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	01/17/2023	01/19/2033	140,000,000	SOFR+26.16 bps/(2.35)	1,942,500		1,700,921	20,751,871		20,751,871	7,535,618		(145,090)		1,758,323	N/A	B0311
BNL21TWM4 - SWP: OIS 2.000000 6/1/2032	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	05/27/2022	06/01/2032	72,000,000	SOFR+26.16 bps/(2.00)	993,600		1,064,196	10,930,125		10,930,125	3,425,006		(74,153)		857,524	N/A	B0311
BNL21TWQ5 - SWP: OIS 2.250000 11/17/2032	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	11/15/2022	11/17/2032	250,000,000	SOFR+26.16 bps/(2.25)	3,405,000		3,225,679	37,450,859		37,450,859	13,016,050		(254,327)		3,096,618	N/A	B0311
BNL21TX27 - SWP: OIS 2.100000 2/3/2033	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	02/01/2023	02/03/2033	95,000,000	SOFR+26.16 bps/(2.10)	2,225,000		1,332,529	15,453,619		15,453,619	5,006,143		(166,190)		1,197,027	N/A	B0311
BNL21TXB7 - SWP: OIS 1.700000 11/14/2052	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	11/10/2022	11/14/2052	39,000,000	SOFR+26.16 bps/(1.70)			664,081	20,317,366		20,317,366	2,842,845				997,029	N/A	B0311
BNL21TXF8 - SWP: OIS 2.250000 6/1/2052	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	05/27/2022	06/01/2052	40,000,000	SOFR+26.16 bps/(2.25)	986,000		516,222	17,532,995		17,532,995	3,319,696		(24,553)		1,013,660	N/A	B0311
BNL21TXL5 - SWP: OIS 2.250000 6/2/2032	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	05/31/2022	06/02/2032	108,000,000	SOFR+26.16 bps/(2.25)	876,960		1,393,832	15,075,349		15,075,349	5,308,302		(65,502)		1,286,596	N/A	B0311
BNL21TZK5 - SWP: OIS 2.750000 6/13/2052	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	06/09/2022	06/13/2052	135,000,000	SOFR+26.16 bps/(2.75)	1,518,750		1,236,451	49,519,023		49,519,023	12,340,557		(37,823)		3,423,291	N/A	B0311
BNL21U1D5 - SWP: OIS 2.400000 6/8/2052	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	06/06/2022	06/08/2052	85,000,000	SOFR+26.16 bps/(2.40)	1,436,500		1,002,251	35,440,998		35,440,998	7,261,698		(35,781)		2,154,832	N/A	B0311
BNL21U2F9 - SWP: OIS 2.500000 6/2/2032	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	05/31/2022	06/02/2032	175,000,000	SOFR+26.16 bps/(2.50)	875,000		1,930,402	22,277,536		22,277,536	8,908,813		(65,356)		2,084,762	N/A	B0311
BNL21U301 - SWP: OIS 2.364000 4/13/2027	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E	549300LC02FLSSVFFR64	03/17/2015	04/13/2027	3,500,000	2.36/(SOFR+42.83 bps)			(47,021)	(42,891)		(42,891)	20,599				12,791	N/A	B031
BNL242NX6 - FSWP: OIS 4.259630 10/17/2030 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	10/17/2023	10/17/2030	100,000,000	SOFR/(4.26)			(402,021)	1,932,636		1,932,636	5,532,448				1,006,146	N/A	B0311
BNL24D512 - SWP: OIS 4.080000 11/14/2053 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	11/09/2023	11/14/2053	30,000,000	4.08/(SOFR)	99,649		82,402	(4,145,627)		(4,145,627)	(3,677,540)				781,476	N/A	B0311
BNL24DUV8 - SWP: OIS 1.423000 11/14/2053 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	11/10/2023	11/14/2053	30,000,000	SOFR/(1.42)	2,635,000		522,066	15,900,413		15,900,413	2,268,457		(65,623)		781,476	N/A	B0311
BNL25MD87 - SWP: OIS 3.489000 2/1/2042 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	02/01/2024	02/01/2042	50,000,000	3.49/(SOFR)				(8,087,222)		(8,087,222)	(4,534,652)				979,499	N/A	B0311
BNL25MYV3 - SWP: OIS 3.472570 2/6/2051 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	02/02/2024	02/06/2051	100,000,000	3.47/(SOFR)				(16,810,663)		(16,810,663)	(5,605,565)				2,468,292	N/A	B0311
BNL25NEA9 - SWP: OIS 3.708160 2/5/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	02/05/2024	02/05/2034	100,000,000	SOFR/(3.71)				4,679,604		4,679,604	3,853,335				1,356,112	N/A	B0311

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)
BNL25NZ40 - SWP: OIS 3.594390 2/6/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/06/2024	02/06/2036		75,000,000	SOFR/(3.59)			46,518	7,276,497		7,276,497	6,030,877				1,147,212	N/A	B0311
BNL25PNH9 - FSWP: OIS 3.590890 2/9/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/07/2024	02/09/2033		50,000,000	SOFR/(3.59)				2,670,234		2,670,234	2,335,249				630,829	N/A	B0311
BNL25QBH0 - SWP: OIS 3.837500 2/12/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(4,121,451)		(4,121,451)	(2,054,988)				948,051	N/A	B0311
BNL25QBL1 - SWP: OIS 3.842740 2/12/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/08/2024	02/12/2041		50,000,000	3.84/(SOFR)				(4,104,891)		(4,104,891)	(2,056,148)				948,051	N/A	B0311
BNL25T4W9 - FSWP: OIS 3.668000 2/12/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/12/2024	02/12/2036		100,000,000	SOFR/(3.67)			12,557	9,169,079		9,169,079	8,112,654				1,530,959	N/A	B0311
BNL25T4Z2 - FSWP: OIS 3.609740 2/12/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/12/2024	02/12/2033		100,000,000	SOFR/(3.61)			49,941	6,636,511		6,636,511	6,675,740				1,262,472	N/A	B0311
BNL25TMX7 - SWP: OIS 3.816760 2/15/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR/(3.82)				2,123,306		2,123,306	1,924,183				679,318	N/A	B0311
BNL25TN08 - SWP: OIS 3.817300 2/15/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/13/2024	02/15/2034		50,000,000	SOFR/(3.82)				2,122,245		2,122,245	1,924,225				679,318	N/A	B0311
BNL25VDX2 - FSWP: OIS 3.884700 2/21/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/16/2024	02/21/2039		50,000,000	3.88/(SOFR)				(4,008,563)		(4,008,563)	(2,778,353)				880,438	N/A	B0311
BNL25VE03 - FSWP: OIS 3.818000 2/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)				4,239,985		4,239,985	3,836,540				1,360,147	N/A	B0311
BNL25VE37 - FSWP: OIS 3.821000 2/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/16/2024	02/21/2034		100,000,000	SOFR/(3.82)				4,228,202		4,228,202	3,836,999				1,360,147	N/A	B0311
BNL25XN09 - SWP: USD 3.845500 2/22/2044 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/20/2024	02/22/2044		50,000,000	3.85/(SOFR)				(3,865,323)		(3,865,323)	(1,414,893)				1,043,079	N/A	B0311
BNL25XN33 - SWP: USD 3.748040 2/20/2035 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/20/2024	02/20/2035		50,000,000	SOFR/(3.75)			(15,366)	3,843,035		3,843,035	3,892,684				724,451	N/A	B0311
BNL25XNW9 - SWP: USD 3.912700 2/20/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/20/2024	02/20/2038		50,000,000	3.91/(SOFR)				(2,743,322)		(2,743,322)	(1,692,992)				844,097	N/A	B0311
BNL25XNZ2 - SWP: USD 3.964800 2/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/20/2024	02/22/2039		50,000,000	3.96/(SOFR)				(1,895,905)		(1,895,905)	(863,600)				880,535	N/A	B0311
BNL25YZ04 - SWP: USD 3.874200 2/22/2044 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.87/(SOFR)				(3,787,790)		(3,787,790)	(1,421,852)				1,043,079	N/A	B0311
BNL25YZ38 - SWP: USD 3.872200 2/22/2044 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/22/2024	02/22/2044		50,000,000	3.87/(SOFR)				(3,793,193)		(3,793,193)	(1,421,367)				1,043,079	N/A	B0311

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)
BNL25YZ61 - SWP: USD 3.771370 2/23/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR/(3.77)			(26,637)	3,328,501		3,328,501	3,676,873				680,325	N/A	B0311
BNL25YZ95 - SWP: USD 3.770600 2/23/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/22/2024	02/23/2034		50,000,000	SOFR/(3.77)			(26,402)	3,330,878		3,330,878	3,676,588				680,325	N/A	B0311
BNL25YZT1 - FSWP: USD 3.975200 2/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/22/2024	02/22/2039		100,000,000	3.98/(SOFR)				(3,760,034)		(3,760,034)	(1,729,637)				1,761,071	N/A	B0311
BNL25ZHV3 - FSWP: USD 3.783200 2/23/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.78/(SOFR)				(4,361,599)		(4,361,599)	(2,755,838)				880,633	N/A	B0311
BNL25ZHX9 - FSWP: USD 3.785000 2/23/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/23/2024	02/23/2039		50,000,000	3.79/(SOFR)				(4,355,315)		(4,355,315)	(2,756,186)				880,633	N/A	B0311
BNL25ZJ17 - FSWP: USD 3.706530 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			651	2,602,891		2,602,891	3,065,427				581,242	N/A	B0311
BNL25ZJ41 - FSWP: USD 3.705300 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			1,117	2,605,792		2,605,792	3,064,930				581,242	N/A	B0311
BNL25ZJ74 - FSWP: USD 3.706500 2/24/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/23/2024	02/24/2032		50,000,000	SOFR/(3.71)			662	2,602,962		2,602,962	3,065,415				581,242	N/A	B0311
BNL25ZZC5 - SWP: OIS 3.796000 2/27/2044 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/26/2024	02/27/2044		400,000,000	3.80/(SOFR)				(31,993,560)		(31,993,560)	(11,210,707)				8,347,914	N/A	B0311
BNL25ZZN1 - SWP: OIS 3.743700 2/26/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR/(3.74)			(33,047)	6,294,270		6,294,270	7,705,642				1,453,842	N/A	B0311
BNL25ZZR2 - SWP: OIS 3.746820 2/26/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/26/2024	02/26/2032		125,000,000	SOFR/(3.75)			(36,006)	6,275,858		6,275,858	7,708,795				1,453,842	N/A	B0311
BNL260005 - FSWP: OIS 3.707000 2/26/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR/(3.71)			(17,852)	8,831,177		8,831,177	9,139,605				1,701,757	N/A	B0311
BNL260039 - FSWP: OIS 3.714000 2/26/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/26/2024	02/26/2034		125,000,000	SOFR/(3.71)			(23,127)	8,777,099		8,777,099	9,146,027				1,701,757	N/A	B0311
BNL2600C9 - SWP: OIS 3.899280 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		250,000,000	3.90/(SOFR)				(9,985,817)		(9,985,817)	(4,272,517)				4,405,107	N/A	B0311
BNL2600J4 - SWP: OIS 3.889100 2/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/26/2024	02/27/2039		125,000,000	3.89/(SOFR)				(5,031,779)		(5,031,779)	(2,133,275)				2,202,553	N/A	B0311
BNL260KL7 - SWP: OIS 3.872000 2/27/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/27/2024	02/27/2038		100,000,000	3.87/(SOFR)				(5,673,261)		(5,673,261)	(3,361,750)				1,689,614	N/A	B0311
BNL263MG0 - SWP: OIS 3.694300 3/5/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/05/2024	03/05/2038		100,000,000	3.69/(SOFR)				(6,518,630)		(6,518,630)	(3,301,514)				1,690,829	N/A	B0311

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BNL266Q07 - SWP: OIS 3.722600 3/12/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/12/2024	03/12/2038		50,000,000	3.72/(SOFR)				(3,192,145)		(3,192,145)	(1,649,954)				846,123	N/A	B0311
BNL266QZ7 - SWP: OIS 3.789560 3/13/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/12/2024	03/13/2039		37,500,000	3.79/(SOFR)				(1,623,389)		(1,623,389)	(627,588)				661,786	N/A	B0311
BNL267FL8 - SWP: OIS 3.886500 3/14/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/14/2024	03/14/2039		75,000,000	3.89/(SOFR)				(3,023,571)		(3,023,571)	(1,271,300)				1,323,717	N/A	B0311
BNL2699Z0 - SWP: OIS 3.904200 3/20/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/18/2024	03/20/2039		75,000,000	3.90/(SOFR)				(2,984,739)		(2,984,739)	(1,271,743)				1,324,590	N/A	B0311
BNL26AQ62 - SWP: OIS 3.851000 3/19/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/19/2024	03/19/2041		50,000,000	3.85/(SOFR)				(4,076,090)		(4,076,090)	(2,032,500)				951,207	N/A	B0311
BNL26AQB1 - SWP: OIS 3.770040 3/19/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/19/2024	03/19/2034		100,000,000	SOFR/(3.77)			(43,735)	6,726,048		6,726,048	7,379,692				1,366,678	N/A	B0311
BNL26B5R7 - SWP: OIS 3.691650 3/20/2033 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/20/2024	03/20/2033		50,000,000	SOFR/(3.69)			(3,889)	3,141,016		3,141,016	3,396,555				636,100	N/A	B0311
BNL26B5U0 - SWP: OIS 3.742400 3/20/2032 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/20/2024	03/20/2032		50,000,000	SOFR/(3.74)			(11,326)	2,552,045		2,552,045	3,103,162				584,913	N/A	B0311
BNL26B5X4 - SWP: OIS 3.837100 3/20/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/20/2024	03/20/2041		50,000,000	3.84/(SOFR)				(4,119,829)		(4,119,829)	(2,028,771)				951,297	N/A	B0311
BNL26BV31 - SWP: OIS 3.807200 3/21/2040 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/21/2024	03/21/2040		50,000,000	3.81/(SOFR)			35,597	(5,799,195)		(5,799,195)	(4,667,856)				917,953	N/A	B0311
BNL26BV64 - SWP: OIS 3.755600 3/21/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/21/2024	03/21/2034		100,000,000	SOFR/(3.76)			(32,064)	6,817,473		6,817,473	7,367,188				1,367,179	N/A	B0311
BNL26CB64 - SWP: OIS 3.702250 3/24/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/22/2024	03/24/2034		75,000,000	SOFR/(3.70)			6,236	5,367,864		5,367,864	5,492,884				1,025,948	N/A	B0311
BNL26CB98 - SWP: OIS 3.749000 3/22/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/22/2024	03/22/2039		50,000,000	3.75/(SOFR)				(5,532,981)		(5,532,981)	(4,175,357)				883,254	N/A	B0311
BNL26CWE4 - SWP: OIS 3.746600 3/25/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/25/2024	03/25/2034		125,000,000	SOFR/(3.75)			(31,484)	8,611,090		8,611,090	9,209,288				1,710,226	N/A	B0311
BNL26CWH7 - SWP: OIS 3.785400 3/25/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/25/2024	03/25/2039		75,000,000	3.79/(SOFR)				(8,059,556)		(8,059,556)	(6,267,020)				1,325,317	N/A	B0311
BNL26D205 - SWP: OIS 3.838900 3/26/2041 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/26/2024	03/26/2041		50,000,000	3.84/(SOFR)				(4,113,515)		(4,113,515)	(2,024,738)				951,837	N/A	B0311
BNL26D239 - SWP: OIS 3.732700 3/26/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/26/2024	03/26/2034		50,000,000	SOFR/(3.73)			(7,261)	3,487,784		3,487,784	3,677,600				684,215	N/A	B0311

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL26DNF9 - SWP: OIS 3.675400 3/27/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/27/2024	03/27/2034		50,000,000	SOFR/(3.68)			14,530	3,666,295		3,666,295	3,652,115				684,341	N/A	B0311
BNL26DNJ1 - SWP: OIS 3.845400 3/27/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/27/2024	03/27/2039		50,000,000	3.85/(SOFR)				(2,079,326)		(2,079,326)	(838,513)				883,738	N/A	B0311
BNL26E7R9 - SWP: OIS 3.667500 3/28/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/28/2024	03/28/2034		50,000,000	SOFR/(3.67)			17,825	3,691,868		3,691,868	3,648,788				684,466	N/A	B0311
BNL26E7U2 - SWP: OIS 3.807000 3/28/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/28/2024	03/28/2039		75,000,000	3.81/(SOFR)				(3,204,954)		(3,204,954)	(1,250,071)				1,325,753	N/A	B0311
BNL26EGH1 - SWP: OIS 3.804920 4/1/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/01/2024	04/01/2034		50,000,000	SOFR/(3.80)			(34,268)	3,270,825		3,270,825	3,713,974				684,966	N/A	B0311
BNL26EGL2 - SWP: OIS 3.925400 4/3/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/01/2024	04/03/2039		75,000,000	3.93/(SOFR)				(2,936,569)		(2,936,569)	(1,268,324)				1,326,624	N/A	B0311
BNL26FAX9 - SWP: OIS 3.789570 4/2/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/02/2024	04/02/2034		50,000,000	SOFR/(3.79)			(28,864)	3,318,784		3,318,784	3,704,538				685,091	N/A	B0311
BNL26FB00 - SWP: OIS 3.951500 4/3/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/02/2024	04/03/2039		50,000,000	3.95/(SOFR)				(1,918,047)		(1,918,047)	(848,617)				884,416	N/A	B0311
BNL26G1W9 - SWP: OIS 3.937880 4/3/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/03/2024	04/03/2038		50,000,000	3.94/(SOFR)				(2,685,925)		(2,685,925)	(1,667,066)				848,347	N/A	B0311
BNL26G208 - SWP: OIS 3.844700 4/3/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/03/2024	04/03/2034		50,000,000	SOFR/(3.84)			(49,219)	3,146,505		3,146,505	3,731,676				685,216	N/A	B0311
BNL26GVA4 - SWP: OIS 3.787160 4/6/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/04/2024	04/06/2034		50,000,000	SOFR/(3.79)			(27,917)	3,329,498		3,329,498	3,704,598				685,590	N/A	B0311
BNL26GVD8 - SWP: OIS 3.940720 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/04/2024	04/05/2039		50,000,000	3.94/(SOFR)				(2,689,234)		(2,689,234)	(1,426,726)				884,610	N/A	B0311
BNL26HFG7 - SWP: OIS 3.955060 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	3.96/(SOFR)				(5,314,147)		(5,314,147)	(2,857,945)				1,769,219	N/A	B0311
BNL26HFK8 - SWP: OIS 3.799500 4/6/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/05/2024	04/06/2034		75,000,000	SOFR/(3.80)			(46,452)	4,936,385		4,936,385	5,562,755				1,028,386	N/A	B0311
BNL26HFN2 - SWP: OIS 3.980700 4/5/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/05/2024	04/05/2039		100,000,000	3.98/(SOFR)				(3,745,477)		(3,745,477)	(1,702,178)				1,769,219	N/A	B0311
BNL26J368 - SWP: OIS 3.900200 4/8/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/08/2024	04/08/2034		50,000,000	SOFR/(3.90)			(69,963)	2,980,751		2,980,751	3,760,671				685,840	N/A	B0311
BNL26J392 - SWP: OIS 3.990900 4/10/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/08/2024	04/10/2039		50,000,000	3.99/(SOFR)				(1,858,353)		(1,858,353)	(850,930)				885,093	N/A	B0311

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL26JR62 - SWP: OIS 3.913130 4/9/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/09/2024	04/09/2039		50,000,000	3.91/(SOFR)				(2,753,356)		(2,753,356)	(1,420,847)				884,997	N/A	B0311
BNL26JR96 - SWP: OIS 3.839640 4/9/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/09/2024	04/09/2034		50,000,000	SOFR/(3.84)			(46,941)	3,170,295		3,170,295	3,733,764				685,965	N/A	B0311
BNL26K8G8 - SWP: OIS 4.036500 4/10/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/10/2024	04/10/2039		100,000,000	4.04/(SOFR)				(3,578,242)		(3,578,242)	(1,712,586)				1,770,187	N/A	B0311
BNL26K8K9 - SWP: OIS 4.033020 4/10/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/10/2024	04/10/2034		50,000,000	SOFR/(4.03)			(120,208)	2,564,923		2,564,923	3,819,761				686,090	N/A	B0311
BNL26KTA8 - SWP: OIS 4.057500 4/11/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/11/2024	04/11/2039		100,000,000	4.06/(SOFR)				(3,512,680)		(3,512,680)	(1,716,266)				1,770,380	N/A	B0311
BNL26KTH3 - SWP: OIS 4.005350 4/13/2029 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/11/2024	04/13/2029		100,000,000	4.01/(SOFR)			157,238	(1,811,596)		(1,811,596)	(3,781,537)				796,396	N/A	B0311
BNL2FJ8X4 - SWP: USD 3.477900 12/3/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/01/2025	12/03/2026		613,000,000	3.48/(SOFR)			(819,732)	(506,034)		(506,034)	(924,325)				1,283,435	N/A	B031
BNL2FMU87 - SWP: USD 3.490530 12/10/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/08/2025	12/10/2026		480,000,000	3.49/(SOFR)			(638,299)	(456,762)		(456,762)	(873,642)				1,058,508	N/A	B031
BNL2FMZ90 - SWP: USD 3.512660 12/11/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/09/2025	12/11/2026		320,000,000	3.51/(SOFR)			(371,953)	(296,157)		(296,157)	(643,717)				710,624	N/A	B031
BNL2FNKZ6 - SWP: USD 3.482600 12/15/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/10/2025	12/15/2026		587,000,000	3.48/(SOFR)			(766,535)	(603,828)		(603,828)	(1,073,453)				1,339,271	N/A	B031
BNL2JV995 - SWP: USD 5.955000 7/10/2031 SR1	Fixed Income Portfolio	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/06/2026	07/10/2031		39,452,279	5.96/(SR1M+195.00 bps)			15,948	(1,403,396)		(1,403,396)	(1,403,396)				431,190	N/A	B031
BNL2KK7J7 - SWP: USD 4.070700 8/18/2031 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/14/2026	08/18/2031		102,400,000	4.07/(SOFR)			51,568	(3,221,305)		(3,221,305)	(3,221,305)				1,131,616	N/A	B031
BNL2KNKU1 - SWP: OIS 4.117600 3/1/2031 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/21/2026	03/01/2031		357,500,000	4.12/(SOFR)			109,901	(9,472,160)		(9,472,160)	(9,472,160)				3,757,654	N/A	B031
BNL2KUSK9 - SWP: OIS 4.250000 3/27/2036 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/25/2026	03/27/2036		67,000,000	4.25/(SOFR)		(104,400)	2,652	(3,249,277)		(3,249,277)	(3,145,980)		1,103		1,032,316	N/A	B031
BNL2L0925 - SWP: USD 4.270000 9/14/2029 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/04/2026	09/14/2029		360,000,000	4.27/(SOFR)		246,000	74,839	(4,982,935)		(4,982,935)	(5,222,930)		(6,005)		3,096,264	N/A	B031
BNL2L1W19 - SWP: USD 4.400000 6/10/2036 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/08/2026	06/10/2036		34,500,000	4.40/(SOFR)		(51,141)	12,294	(1,321,575)		(1,321,575)	(1,270,764)		330		537,286	N/A	B031
BNL2L43F4 - SWP: USD 4.490000 10/15/2029 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/11/2026	10/15/2029		265,000,000	4.49/(SOFR)		(47,957)	76,159	(2,124,139)		(2,124,139)	(2,077,030)		849		2,311,673	N/A	B031
BNL2L7P63 - SWP: OIS 4.600100 9/22/2030 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/18/2026	09/22/2030		80,000,000	4.60/(SOFR)			14,226	(540,716)		(540,716)	(540,716)				798,080	N/A	B031

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2LAZA6 - SWP: USD 4.763630 9/29/2031 SOF	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/25/2026	09/29/2031		105,000,000	4.76/(SOFR)			5,155	(163,015)		(163,015)	(163,015)				1,173,936	N/A	B031
1119999999. Subtotal - swaps - hedging other - interest rate										16,993,959	42,502	13,490,455	210,321,497	XXX	210,321,497	127,109,479		(938,121)		136,292,489	XXX	XXX
BNL0HX864 - CSWAP: USD/GBP 09/05/2032	G7181#AB1 - THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	02/06/2013	09/05/2032		10,325,700	4.77/(4.61)			63,152	1,606,123		1,606,123	(235,126)	109,558			125,798	N/A	B023
BNL0HX8T4 - CSWAP: USD/GBP 09/05/2037	G7181#AC9 - THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/06/2013	09/05/2037		16,114,350	5.13/(5.01)			99,991	2,636,435		2,636,435	(398,393)	170,977			266,493	N/A	B023
BNL0PEYH4 - CSWAP: USD/GBP 6/29/2029	G0566*AC3 - ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/27/2014	06/29/2029		11,334,201	5.08/(SONIA+237.66 bps)			29,294	2,234,707		2,234,707	(213,553)	(332,451)			93,943	N/A	B023
BNL0VB0K3 - CSWAP: USD/GBP 9/5/2027	G7181#AD7 - THE PORTMAN ESTATE (PRIMARY) LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/10/2015	09/05/2027		6,445,550	3.97/(3.37)			47,755	820,689		820,689	(60,870)	70,549			31,104	N/A	B023
BNL0Z5Y17 - CSWAP: USD/GBP 11/23/2028	031100J*2 - AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	11/23/2028		14,652,000	3.35/(2.59)			56,259	(1,035,446)		(1,035,446)	(176,004)	199,196			107,437	N/A	B023
BNL0Z5Y41 - CSWAP: USD/EUR 10/31/2028	031100H#0 - AMETEK INC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/14/2016	10/31/2028		8,264,250	3.32/(1.53)			106,978	(208,661)		(208,661)	(92,378)	289,505			59,704	N/A	B023
BNL1CQ5D0 - CSWAP: USD/AUD 03/12/2044	Q6646*AG4 - NEW TERMINAL FINANCING CO PTY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/15/2018	03/12/2044		14,988,560	4.85/(5.04)			(27,610)	1,006,506		1,006,506	(806,921)	(594,315)			313,152	N/A	B023
BNL1HLEE4 - CSWAP: USD/GBP 02/27/2045	G9385#AC9 - VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		6,946,560	3.59/(2.54)			47,165	744,817		744,817	(122,869)	89,638			149,087	N/A	B023
BNL1HLEH7 - CSWAP: USD/GBP 11/27/2045	G9385#AF2 - VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	11/27/2045		19,038,720	3.71/(2.64)			137,140	2,148,830		2,148,830	(343,156)	245,675			416,820	N/A	B023
BNL2CMWA3 - CSWAP: USD/EUR 06/28/2030	n/a - VDCDE 2025-1A 144A	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	05/22/2025	06/28/2030		53,824,680	6.09/(4.29)			679,276	39,448		39,448	(751,485)	1,841,249			520,822	N/A	B023
BNL2CU0H5 - CSWAP: USD/EUR 6/30/2030	T9263*AA0 - INTER MEDIA AND COMMUNICATION SPA	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3OPILB75	06/05/2025	06/30/2030		36,276,800	6.20/(4.52)			464,597	470,757		470,757	(502,522)	1,219,779			351,281	N/A	B023
BNL2DWVJ2 - CSWAP: USD/CAD 09/25/2029	n/a - UDCS 2025-1A A2 144A	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/07/2025	09/25/2029		22,017,195	5.30/(4.51)			138,428	317,399		317,399	(376,761)	762,524			190,326	N/A	B023
BNL2E0AZ8 - CSWAP: GBP/USD 12/18/2058	G1995*AA6 - CASCADE INFRASTRUCTURE LIMITED	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2025	12/18/2058		26,045,250	6.58/(6.96)			(605,583)	(560,791)		(560,791)	160,131	319,543			739,409	N/A	B023
BNL2ER1W6 - CSWAP: USD/SEK 10/07/2030	Foreign Commercial Mortgage Loans	B	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/01/2025	10/07/2030		17,454,663	SOFR+318.85 bps/(3M STIBOR+295.00 bps)			450,916	1,138,463		1,138,463	100,259	1,351,424			175,024	N/A	B031
BNL2EWBB0 - CSWAP: USD/EUR 06/30/2053	X9000*AA3 - SPORTING ENTERTAINMENT S.A.	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/10/2025	06/30/2053		8,446,100	7.34/(5.75)			108,886	(69,990)		(69,990)	(284,276)	281,784			218,488	N/A	B023
BNL2F9K12 - CSWAP: USD/GBP 11/13/2029	Foreign Commercial Mortgage Loans	B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/10/2025	11/13/2029		27,881,119	SOFR+259.70 bps/(SONIA+270.00 bps)			(47,826)	(338,350)		(338,350)	3,095	351,925			246,369	N/A	B031
BNL2FKRD4 - CSWAP: USD/EUR 02/04/2038	D59368AE2 - OAK HOLDINGS 2 GMBH	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/03/2025	02/04/2038		40,810,000	5.90/(4.63)			908,391	(58,853)		(58,853)	(1,284,968)	1,351,021			687,626	N/A	B023
BNL2FREL5 - CSWAP: USD/EUR 12/22/2028	Foreign Commercial Mortgage Loans	B	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/16/2025	12/22/2028		19,849,595	SOFR+311.10 bps/(EURIBOR3M+290.00 bps)			270,189	783,127		783,127	21,351	649,217			148,213	N/A	B031
BNL2FSZ71 - CSWAP: USD/EUR 12/27/2029	Foreign Commercial Mortgage Loans	B	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3OPILB75	12/18/2025	12/27/2029		15,682,132	SOFR+282.70 bps/(EURIBOR3M+260.00 bps)			207,300	507,581		507,581	21,019	516,497			141,223	N/A	B031

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2G4378 - CSWAP: USD/EUR 01/21/2031	Foreign Commercial Mortgage Loans	B	Currency	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	01/14/2026	01/21/2031		42,318,718	SOFR+294.10 bps/(EURIBOR3M+ 270.00 bps)			480,921	1,099,288		1,099,288	40,410	1,058,879			439,398	N/A	B031
BNL2G4X34 - CSWAP: USD/GBP 01/21/2031	Foreign Commercial Mortgage Loans	B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/15/2026	01/21/2031		20,169,993	SOFR+260.20 bps/(SONIA+270. 00 bps)			(22,988)	128,026		128,026	(18,931)	146,957			209,427	N/A	B031
BNL2G8G26 - CSWAP: USD/GBP 12/20/2045	n/a - WALES AND WEST UTILITIES LIMITED	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZVO5H2G7GRS05BHJ91	01/22/2026	12/20/2045		25,465,860	5.78/(5.91)				(207,490)		(207,490)	(565,646)	358,156			558,446	N/A	B023
BNL2G97S7 - CSWAP: USD/GBP 12/20/2045	n/a - WALES AND WEST UTILITIES LIMITED	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZVO5H2G7GRS05BHJ91	01/23/2026	12/20/2045		25,566,030	5.77/(5.94)				(280,985)		(280,985)	(739,311)	458,326			560,643	N/A	B023
BNL2GPNW4 - CSWAP: USD/GBP 03/28/2030	n/a - RAMSGATE DC HOLDINGS UK 1 SARL 144A	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/20/2026	03/28/2030		57,900,982	5.26/(5.48)				(538,780)		298,663	298,663	(524,138)			822,801	541,084	N/A	B023
BNL2GQGZ3 - CSWAP: USD/EUR 12/22/2028	Foreign Commercial Mortgage Loans	B	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/23/2026	12/22/2028		6,580,522	SOFR+311.10 bps/(EURIBOR3M+ 290.00 bps)				94,010		256,375	256,375	9,089			247,286	49,136	N/A	B031
BNL2H5K75 - CSWAP: USD/EUR 04/30/2030	n/a - EDGECONNEX DATA CENTERS EUROPE B.V 144A	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	03/20/2026	04/30/2030		45,930,113	5.66/(4.50)				583,144		119,081	119,081	(618,971)			738,052	434,735	N/A	B023
BNL2HGSU2 - CSWAP: USD/EUR 04/15/2030	Foreign Commercial Mortgage Loans	B	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	04/09/2026	04/15/2030		34,517,178	SOFR+273.55 bps/(EURIBOR3M+ 250.00 bps)				358,092		994,523	994,523	50,160			944,362	324,831	N/A	B031
BNL2HMRK2 - CSWAP: USD/EUR 04/22/2030	Foreign Commercial Mortgage Loans	B	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	04/17/2026	04/22/2030		21,472,398	SOFR+313.55 bps/(EURIBOR3M+ 290.00 bps)				100,161		874,351	874,351	51,704			822,646	202,617	N/A	B031
BNL2HR384 - CSWAP: USD/CAD 10/29/2031	n/a - FIL LIMITED	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/24/2026	10/29/2031		25,754,366	5.38/(4.65)				(642,539)		(642,539)	(1,568,589)	926,051			290,300	N/A	B023
BNL2JASB9 - CSWAP: USD/CHF 06/04/2046	233758AF4 - DH MASI FINANCE INC.	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/21/2026	06/04/2046		44,359,949	6.47/(2.51)				762,503		(2,385,246)	(2,385,246)	(4,826,517)			2,441,272	984,211	N/A	B023
BNL2JBYW0 - CSWAP: USD/GBP 09/24/2033	G1737@AS8 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2026	09/26/2033		31,562,850	5.72/(6.02)				(393,900)		(270,890)	(270,890)	(615,166)			344,276	417,374	N/A	B023
BNL2JPUE3 - CSWAP: USD/EUR 12/22/2028	Foreign Commercial Mortgage Loans	B	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/24/2026	12/22/2028		2,189,009	SOFR+311.10 bps/(EURIBOR3M+ 290.00 bps)				16,778		85,949	85,949	3,690			82,259	16,345	N/A	B031
BNL2JSR43 - CSWAP: USD/EUR 11/3/2031	Need Bond Key	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/01/2026	11/03/2031		57,000,000	SOFR+214.85 bps/(EURIBOR3M+ 190.00 bps)				(69,236)		(69,236)	(276,740)	207,504			643,361	N/A	B023
BNL2JSR76 - CSWAP: USD/EUR 11/3/2033	Need Bond Key	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	07/01/2026	11/03/2033		57,000,000	SOFR+238.16 bps/(EURIBOR3M+ 210.00 bps)				(91,912)		(91,912)	(299,416)	207,504			759,333	N/A	B023
BNL2KL094 - CSWAP: USD/GBP 08/20/2031	Foreign Commercial Mortgage Loans	B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/17/2026	08/20/2031		36,106,492	SOFR+248.20 bps/(SONIA+255. 00 bps)				122,885		797,742	797,742	53,730			744,012	399,234	N/A	B031
BNL2KLQV5 - CSWAP: USD/CAD 06/25/2031	Need Bond Key	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 21GI19DL77OXOHC3ZE78	08/17/2026	06/25/2031		52,206,200	5.74/(4.70)				175,975		596,549	596,549	(607,714)			1,204,263	568,124	N/A	B023
BNL2KM266 - CSWAP: USD/GBP 09/15/2031	Foreign Commercial Mortgage Loans	B	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/19/2026	09/15/2031		27,240,000	6.27/(6.54)				28,784		(122,871)	(122,871)	(793,872)			671,001	303,382	N/A	B031
BNL2KWZ35 - CSWAP: USD/GBP 07/28/2031	Need Bond Key	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/28/2026	07/28/2031		50,775,000	SOFR+317.30 bps/(SONIA+325. 00 bps)				(125,957)		1,051,286	1,051,286	93,159			958,127	557,797	N/A	B023
BNL2KYZM9 - CSWAP: USD/GBP 07/27/2029	Foreign Commercial Mortgage Loans	B	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2026	07/27/2029		30,509,670	SOFR+242.90 bps/(SONIA+250. 00 bps)				50,859		507,000	507,000	24,423			482,577	256,384	N/A	B031

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2KYZR8 - CSWAP: USD/CHF 07/27/2029	Foreign Commercial Mortgage Loans	B	Currency	UBS AG, LONDON BFM8T61CT2L10CEMIK50	09/02/2026	07/27/2029		4,809,907	.SOFR+294.60 bps/(SARON+250.00 bps)			39,958	139,732		139,732	12,132	127,600			40,419	N/A	B031
BNL2KZ069 - CSWAP: USD/EUR 07/27/2029	Foreign Commercial Mortgage Loans	B	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/02/2026	07/27/2029		24,985,399	SOFR/(EURIBOR3M)			47,397	555,587		555,587	48,076	507,511			209,961	N/A	B031
BNL2L3EG2 - CSWAP: USD/CHF 12/10/2041	Need Bond Key	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/10/2026	12/10/2041		21,527,693	.6.60/(2.27)				(796,601)		(796,601)	(1,329,024)	532,423			419,728	N/A	B023
BNL2L67J7 - CSWAP: USD/GBP 9/22/2031	Foreign Commercial Mortgage Loans	B	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/16/2026	09/22/2031		26,024,061	.SOFR+307.65 bps/(SONIA+315.00 bps)			(161,813)	335,981		335,981	23,405	312,576			290,399	N/A	B031
BNL2LAYV1 - CSWAP: USD/EUR 9/30/2031	Foreign Commercial Mortgage Loans	B	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/25/2026	09/30/2031		8,924,634	.SOFR+290.15 bps/(EURIBOR3M+260.00 bps)			(45,976)	28,373		28,373	(2,556)	30,929			99,808	N/A	B031
BNL2LCZN4 - CSWAP: USD/EUR 10/27/2033	Need Bond Key	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/30/2026	10/27/2033		12,827,760	.6.60/(4.97)				(13,829)		(13,829)	(6,485)	(7,344)			170,656	N/A	B023
BNL2LD0E0 - CSWAP: USD/EUR 10/27/2033	Need Bond Key	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/30/2026	10/27/2033		12,827,760	6.63/(EURIBOR6M+139.00 bps)				(14,279)		(14,279)	(6,934)	(7,344)			170,656	N/A	B023
BNL2LDQK6 - CSWAP: USD/EUR 12/18/2033	Need Bond Key	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/30/2026	12/18/2033		25,655,520	6.66/(EURIBOR6M+139.00 bps)				(13,727)		(13,727)	961	(14,688)			344,728	N/A	B023
1139999999. Subtotal - swaps - hedging other - foreign exchange												4,706,751	15,141,692	XXX	15,141,692	(17,732,496)	24,241,269			15,244,838	XXX	XXX
BNL2LATC9 - TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I70UK5573	09/24/2026	10/22/2026		34,039,500	./(SOFR+(81.00) bps)			(337,506)	2,901		2,901	2,901				41,785	N/A	B031
BNL2LCSL6 - TRSWAP: LQD US EQUITY	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/29/2026	10/29/2026		102,410,000	./(SOFR+(85.00) bps)			(230,000)								144,333	N/A	B031
1149999999. Subtotal - swaps - hedging other - total return												(567,506)	2,901	XXX	2,901	2,901				186,118	XXX	XXX
1169999999. Subtotal - swaps - hedging other										16,993,959	42,502	17,629,700	225,466,090	XXX	225,466,090	109,379,884	24,241,269	(938,121)		151,723,445	XXX	XXX
BNL2B8FU0 - SWP: OIS 3.893100 3/4/2027 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/28/2025	03/04/2027		67,500,000	3.89/(SOFR)			93,866			(100,494)					219,934	N/A	B031
BNL2B8FZ9 - SWP: OIS 3.786370 3/4/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/28/2025	03/04/2030		67,500,000	3.79/(SOFR)			39,234			(2,117,829)					624,822	N/A	B031
BNL2BFJE6 - SWP: OIS 3.732100 3/17/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/13/2025	03/17/2028		122,000,000	3.73/(SOFR)			18,578			(1,605,217)					737,826	N/A	B031
BNL2BFJH9 - SWP: OIS 3.733300 3/17/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/13/2025	03/17/2029		122,000,000	3.73/(SOFR)			19,689			(2,912,096)					957,333	N/A	B031
BNL2BMC81 - SWP: OIS 3.785830 3/26/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/24/2025	03/26/2029		20,000,000	3.79/(SOFR)			10,962			(456,836)					157,724	N/A	B031
BNL2BMCB4 - SWP: OIS 3.790030 3/26/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/24/2025	03/26/2028		20,000,000	3.79/(SOFR)			11,599			(252,934)					121,970	N/A	B031
BNL2BXQS8 - SWP: OIS 3.677650 4/11/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/09/2025	04/11/2028		24,000,000	3.68/(SOFR)			(7,126)			(353,232)					148,505	N/A	B031
BNL2BXQV1 - SWP: OIS 3.722100 4/11/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/09/2025	04/11/2029		24,000,000	3.72/(SOFR)			964			(594,197)					190,929	N/A	B031

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BNL2CA2S3 - SWP: OIS 3.463530 5/6/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/02/2025	05/06/2028		81,000,000	3.46/(SOFR)			(157,508)			(1,527,083)					512,289	N/A	B031
BNL2CA2V6 - SWP: OIS 3.482150 5/6/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/02/2025	05/06/2029		81,000,000	3.48/(SOFR)			(146,071)			(2,534,020)					653,043	N/A	B031
BNL2CF9P1 - SWP: OIS 3.723200 5/14/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/12/2025	05/14/2029		22,000,000	3.72/(SOFR)			352			(563,892)					178,116	N/A	B031
BNL2CF9S5 - SWP: OIS 3.720220 5/14/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/12/2025	05/14/2028		22,000,000	3.72/(SOFR)			(145)			(333,076)					140,090	N/A	B031
BNL2CUWX5 - SWP: OIS 3.707000 6/10/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/06/2025	06/10/2028		54,000,000	3.71/(SOFR)			(7,237)			(874,591)					351,611	N/A	B031
BNL2CUX06 - SWP: OIS 3.709000 6/10/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/06/2025	06/10/2029		54,000,000	3.71/(SOFR)			(6,418)			(1,443,684)					443,318	N/A	B031
BNL2DCYL8 - SWP: OIS 3.552000 7/9/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/07/2025	07/09/2028		51,000,000	3.55/(SOFR)			(68,122)			(1,001,786)					339,767	N/A	B031
BNL2DCYP9 - SWP: OIS 3.550920 7/9/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/07/2025	07/09/2029		51,000,000	3.55/(SOFR)			(68,539)			(1,608,559)					424,814	N/A	B031
BNL2DT5D1 - SWP: OIS 3.581380 8/4/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/31/2025	08/04/2028		76,000,000	3.58/(SOFR)			(86,181)			(1,516,534)					516,377	N/A	B031
BNL2DT9D7 - SWP: OIS 3.563000 8/4/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/31/2025	08/04/2029		76,000,000	3.56/(SOFR)			(96,774)			(2,436,495)					641,128	N/A	B031
BNL2EFQ05 - SWP: OIS 3.231100 9/16/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/12/2025	09/16/2029		100,000,000	3.23/(SOFR)			(382,348)			(4,237,016)					860,869	N/A	B031
BNL2EK531 - SWP: OIS 3.272580 9/23/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/19/2025	09/23/2028		100,000,000	3.27/(SOFR)			(351,589)			(2,742,213)					704,195	N/A	B031
BNL2EMGA9 - SWP: OIS 3.307460 9/26/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/24/2025	09/26/2029		140,000,000	3.31/(SOFR)			(456,764)			(5,681,038)					1,210,774	N/A	B031
BNL2EMGD3 - SWP: OIS 3.303400 9/26/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/24/2025	09/26/2028		140,000,000	3.30/(SOFR)			(461,075)			(3,761,530)					987,913	N/A	B031
BNL2ETFW7 - SWP: OIS 3.346760 10/8/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	10/06/2025	10/08/2029		70,000,000	3.35/(SOFR)			(205,213)			(2,797,211)					608,704	N/A	B031
BNL2ETG06 - SWP: OIS 3.335580 10/8/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	10/06/2025	10/08/2028		70,000,000	3.34/(SOFR)			(211,148)			(1,877,297)					498,017	N/A	B031
BNL2G4XY6 - SWP: USD 3.362490 1/20/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	01/15/2026	01/20/2028		170,000,000	3.36/(SOFR)			(358,635)			(2,568,569)					971,699	N/A	B031

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BNL2G7V54 - SWP: USD 3.391960 1/23/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	01/21/2026	01/23/2028		890,000,000	3.39/(SOFR)			(1,672,518)			(13,247,472)					5,103,101	N/A	B031
BNL2G8FZ4 - SWP: USD 3.408280 1/26/2028 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	01/22/2026	01/26/2028		440,000,000	3.41/(SOFR)			(767,152)			(6,490,367)					2,530,753	N/A	B031
BNL2GUXN2 - SWP: USD 3.350000 3/5/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/03/2026	03/05/2030		110,000,000	3.35/(SOFR)			(212,138)			(4,957,211)					1,018,635	N/A	B031
BNL2GUXV4 - SWP: USD 3.332350 3/5/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/03/2026	03/05/2029		110,000,000	3.33/(SOFR)			(223,463)			(3,584,103)					857,389	N/A	B031
BNL2GWQQ9 - SWP: USD 3.406650 3/9/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/05/2026	03/09/2030		90,000,000	3.41/(SOFR)			(140,597)			(3,913,692)					834,759	N/A	B031
BNL2GZYB6 - SWP: OIS 3.409300 3/13/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/11/2026	03/13/2029		90,000,000	3.41/(SOFR)			(136,119)			(2,800,892)					704,657	N/A	B031
BNL2HOS52 - SWP: USD 3.468250 3/16/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/12/2026	03/16/2030		115,000,000	3.47/(SOFR)			(133,439)			(4,803,236)					1,069,604	N/A	B031
BNL2HRRF3 - SWP: USD 3.623500 3/23/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/19/2026	03/23/2029		115,000,000	3.62/(SOFR)			(32,863)			(3,049,016)					905,411	N/A	B031
BNL2H5KM2 - SWP: USD 3.667570 3/24/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/20/2026	03/24/2030		55,000,000	3.67/(SOFR)			(2,755)			(1,960,964)					513,167	N/A	B031
BNL2H6CG2 - SWP: OIS 3.713000 3/26/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/24/2026	03/26/2029		55,000,000	3.71/(SOFR)			10,478			(1,349,266)					433,740	N/A	B031
BNL2HQEC5 - SWP: OIS 3.602870 4/27/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/23/2026	04/27/2030		100,000,000	3.60/(SOFR)			(29,581)			(3,868,404)					945,429	N/A	B031
BNL2HRYT4 - SWP: OIS 3.602530 4/29/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/27/2026	04/29/2029		100,000,000	3.60/(SOFR)			(29,145)			(2,815,573)					803,247	N/A	B031
BNL2HVWQ3 - SWP: OIS 3.751710 5/7/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/05/2026	05/07/2030		75,000,000	3.75/(SOFR)			25,271			(2,552,168)					711,783	N/A	B031
BNL2HZA62 - SWP: OIS 3.750500 5/13/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/11/2026	05/13/2029		75,000,000	3.75/(SOFR)			23,669			(1,872,637)					606,895	N/A	B031
BNL2J8TA1 - SWP: OIS 3.870520 6/1/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/28/2026	06/01/2029		180,000,000	3.87/(SOFR)			117,255			(4,041,106)					1,470,952	N/A	B031
BNL2JDA28 - SWP: OIS 3.982770 6/9/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/05/2026	06/09/2030		180,000,000	3.98/(SOFR)			173,287			(4,876,621)					1,729,581	N/A	B031
BNL2JKGX8 - SWP: OIS 3.970000 6/22/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/17/2026	06/22/2029		105,000,000	3.97/(SOFR)			85,365			(2,143,031)					867,246	N/A	B031

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BNL2JNFJ4 - SWP: OIS 4.012950 6/24/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/22/2026	06/24/2030		105,000,000	4.01/(SOFR)			95,906			(2,764,204)					1,014,520	N/A	B031
BNL2JZ608 - SWP: USD 6.290000 11/3/2031 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/13/2026	11/03/2031		57,000,000	6.29/(SOFR+214.85 bps)			36,415			(1,823,315)					643,361	N/A	B031
BNL2JZ6B4 - SWP: USD 6.560000 11/3/2033 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/13/2026	11/03/2033		57,000,000	6.56/(SOFR+238.16 bps)			40,118			(2,453,618)					759,333	N/A	B031
BNL2KGTG8 - SWP: USD 4.090230 8/13/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/11/2026	08/13/2030		70,000,000	4.09/(SOFR)			36,007			(1,713,562)					688,641	N/A	B031
BNL2L38H7 - SWP: OIS 4.318350 9/11/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/09/2026	09/11/2029		146,000,000	4.32/(SOFR)			42,237			(1,823,725)					1,253,962	N/A	B031
BNL2L3Y96 - SWP: USD 4.459900 9/14/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/10/2026	09/14/2029		100,000,000	4.46/(SOFR)			29,756			(864,834)					860,073	N/A	B031
BNL2L4MJ5 - SWP: OIS 4.512660 8/13/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/11/2026	08/13/2029		70,000,000	4.51/(SOFR)			20,822			(480,239)					593,065	N/A	B031
BNL2L56C5 - SWP: USD 4.537300 9/16/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/14/2026	09/16/2029		170,000,000	4.54/(SOFR)			48,152			(1,114,215)					1,463,478	N/A	B031
BNL2L8SG6 - SWP: OIS 4.596500 3/23/2030 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/21/2026	03/23/2030		68,000,000	4.60/(SOFR)			10,660			(385,511)					634,212	N/A	B031
BNL2LC6X4 - SWP: USD 4.829310 10/1/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/29/2026	10/01/2029		215,000,000	4.83/(SOFR)			314,159			1,863,654					1,863,654	N/A	B031
1179999999. Subtotal - swaps - replication - interest rate												(5,460,021)		XXX	(127,332,252)					44,082,414	XXX	XXX
Z96ZAV0E1 - ICE: (CDX.NA.IG.44.V1)	CDS Replication program	D1	Interest Rate	Intercontinental Exc 549300HN4UKV1E2R3U73	08/20/2025	06/20/2030		242,750,000	1.00	4,473,198		1,918,682	3,256,147		4,501,799			(654,586)		242,750,000	N/A	B053
Z96ZAV0J0 - ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	Intercontinental Exc 549300HN4UKV1E2R3U73	05/13/2025	06/20/2035		104,000,000	1.00	358,129		788,667	308,262		719,264			(26,431)		104,000,000	N/A	B053
Z978T5JT4 - ICE: (CDX.NA.IG.45.V1)	CDS Replication program	D1	Interest Rate	Intercontinental Exc 549300HN4UKV1E2R3U73	10/17/2025	12/20/2030		55,000,000	1.00	1,159,820		417,083	945,652		1,070,795			(167,529)		55,000,000	N/A	B053
Z978T5JX5 - ICE: (CDX.NA.IG.45.V1)	CDS Replication program	D1	Interest Rate	Intercontinental Exc 549300HN4UKV1E2R3U73	11/18/2025	12/20/2035		90,000,000	1.00	547,533		682,500	496,033		518,220			(40,219)		90,000,000	N/A	B053
Z97J5BG58 - ICE: (CDX.NA.IG.46.V1)	CDS Replication program	D1	Interest Rate	Intercontinental Exc 549300HN4UKV1E2R3U73	05/15/2026	06/20/2031		155,000,000	1.00	3,255,713		608,889	3,003,966		3,036,760			(251,748)		155,000,000	N/A	B053
Z97J5BG90 - ICE: (CDX.NA.IG.46.V1)	CDS Replication program	D1	Interest Rate	Intercontinental Exc 549300HN4UKV1E2R3U73	05/12/2026	06/20/2036		155,000,000	1.00	437,567		662,556	421,990		679,830			(15,577)		155,000,000	N/A	B053
Z97SYLTG6 - ICE: (CDX.NA.IG.47.V1)	CDS Replication program	D1	Interest Rate	Intercontinental Exc 549300HN4UKV1E2R3U73	09/23/2026	12/20/2031		47,750,000	1.00	957,929		9,285	953,925		871,199			(4,004)		47,750,000	N/A	B053
Z97SYLTP6 - ICE: (CDX.NA.IG.47.V1)	CDS Replication program	D1	Interest Rate	Intercontinental Exc 549300HN4UKV1E2R3U73	09/24/2026	12/20/2036		166,500,000	1.00	525,610		30,403	524,520		125,874			(1,090)		166,500,000	N/A	B053
1189999999. Subtotal - swaps - replication - credit default										6,538,680	5,176,819	5,118,064	9,910,494	XXX	11,523,741			(1,161,185)		1,016,000,000	XXX	XXX
1229999999. Subtotal - swaps - replication										6,538,680	5,176,819	(341,957)	9,910,494	XXX	(115,808,512)			(1,161,185)		1,060,082,414	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate										16,993,959	42,502	8,143,679	210,321,497	XXX	83,054,428	127,109,479		(938,121)		180,469,362	XXX	XXX
1369999999. Total swaps - credit default										6,538,680	5,176,819	5,118,064	9,910,494	XXX	11,523,741			(1,161,185)		1,016,000,000	XXX	XXX
1379999999. Total swaps - foreign exchange												64,030,379	109,489,505	XXX	202,300,302	(18,270,740)	160,758,085			102,865,253	XXX	XXX
1389999999. Total swaps - total return												(567,506)	2,901	XXX	2,901	2,901				186,118	XXX	XXX

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1399999999. Total swaps - other														XXX							XXX	XXX
1409999999. Total swaps										23,532,639	5,219,321	76,724,616	329,724,397	XXX	296,881,372	108,841,640	160,758,085	(2,099,306)		1,299,520,732	XXX	XXX
BNL2HFPA1 - EUR/USD	Foreign Commercial Mortgage Loans	B	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	04/08/2026	01/21/2031		26,848	/()				315		315	(1,788)	2,103			279	N/A	B031
BNL2JAPS1 - GBP/USD	Foreign Commercial Mortgage Loans	B	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/01/2026	11/13/2029		41,306	/()				53		53	(297)	350			365	N/A	B031
BNL2JBZB5 - EUR/USD	Foreign Commercial Mortgage Loans	B	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/02/2026	01/21/2031		42,321	/()				630		630	(2,838)	3,468			439	N/A	B031
BNL2JSQT9 - EUR/USD	Fixed Income Portfolio	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/01/2026	11/10/2026		515,122	/()				3,165		3,165	(1,657)	4,822			863	N/A	B023
BNL2K0S82 - GBP/USD	Foreign Commercial Mortgage Loans	B	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	07/16/2026	11/13/2029		90,886	/()				345		345	(688)	1,033			803	N/A	B031
BNL2K68U2 - EUR/USD	Fixed Income Portfolio	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	07/27/2026	11/10/2026		513,937	/()				(1,985)		(1,985)	1,652	(3,636)			861	N/A	B023
BNL2KFXU4 - EUR/USD	Foreign Commercial Mortgage Loans	B	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/10/2026	01/21/2031		88,745	/()				776		776	(5,870)	6,646			921	N/A	B031
BNL2KPGQ0 - GBP/USD	Foreign Commercial Mortgage Loans	B	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/24/2026	11/13/2029		23,429	/()				340		340	(215)	555			207	N/A	B031
BNL2KYYS7 - EUR/USD	Foreign Commercial Mortgage Loans	B	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	10/27/2026		183,255	/()											249	N/A	B031
BNL2L1VR3 - GBP/USD	Foreign Commercial Mortgage Loans	B	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/08/2026	11/13/2029		76,356	/()				820		820	(658)	1,478			675	N/A	B031
BNL2L9FC7 - GBP/USD	Foreign Equities	BA	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/22/2026	12/03/2026		8,406,057	/()				35,713		35,713	(46,020)	81,732			17,600	N/A	B031
BNL2L9FJ2 - EUR/USD	Foreign Equities	BA	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/22/2026	12/02/2026		4,516,112	/()				37,309		37,309	(18,659)	55,969			9,381	N/A	B031
BNL2L9M05 - CAD/USD	Foreign Equities	BA	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/23/2026	12/03/2026		596,408	/()				4,396		4,396	(1,684)	6,081			1,249	N/A	B031
BNL2LAXK6 - EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/25/2026	12/02/2026		48,897,469	/()				191,203		191,203	(201,443)	392,646			101,573	N/A	B031
BNL2LAXQ3 - EUR/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/25/2026	12/02/2026		84,424,985	/()				330,096		330,096	(347,806)	677,902			175,374	N/A	B031
BNL2LAY09 - GBP/USD	Foreign Equities	BA	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/25/2026	12/03/2026		72,054,239	/()				(218,760)		(218,760)	(393,674)	174,914			150,860	N/A	B031
BNL2LAY74 - EUR/USD	Foreign Equities	BA	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/25/2026	12/02/2026		28,334,054	/()				106,206		106,206	(116,715)	222,921			58,858	N/A	B031
BNL2LC5X5 - GBP/USD	Foreign Commercial Mortgage Loans	B	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/29/2026	12/31/2026		7,913,646	/()											19,865	N/A	B031
BNL2LCSB8 - EUR/USD	Foreign Investments	D22	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/29/2026	10/07/2026		347,146	/()				668		668	635	33			240	N/A	B031
1439999999. Subtotal - forwards - hedging other													491,289	XXX	491,289	(1,137,726)	1,629,017			540,663	XXX	XXX
1479999999. Subtotal - forwards													491,289	XXX	491,289	(1,137,726)	1,629,017			540,663	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												59,436,873	94,347,813	XXX	187,223,793	(538,244)	136,516,816			87,714,873	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										138,644,408	374,821,824	17,629,700	841,154,723	XXX	841,154,723	232,663,292	25,870,286	(938,121)		152,264,108	XXX	XXX
1719999999. Subtotal - replication										6,538,680	5,176,819	(341,957)	9,910,494	XXX	(115,808,512)			(1,161,185)		1,060,082,414	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										145,183,088	379,998,643	76,724,616	945,413,031	XXX	912,570,005	232,125,049	162,387,102	(2,099,306)		1,300,061,395	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
{BLANK}	

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0053	Hedge Bond Portfolio Against Rise in Interest Rates
0062	Fixed Income Annuity Hedge Program
0311	Duration Management Hedges

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESZ6	42	16,077,033	Dec-26 CME E-MINI S&P 500	Reserve Liability	Exhibit 7	Equity/Index	12/18/2026	CME ES7IP3U3RHIGC71XBU11	09/16/2026	7,655.7298	7,715.5000	(34,650)	(34,650)				125,518	125,518	425,403	B062	50
FVZ6	500	50,000,000	Dec-26 CBT 5 YEAR TREAS. NOTE	Fixed Income Portfolio	D1	Interest Rate	12/31/2026	CBT ES7IP3U3RHIGC71XBU11	08/27/2026	106.1953	103.2969	(58,590)	(58,590)				(1,449,215)	(1,449,215)	1,323,016	B031	1,000
RTYZ6	5	711,150	Dec-26 CME E-MINI RUSS 2000 IND FUT	Reserve Liability	Exhibit 7	Equity/Index	12/18/2026	CME ES7IP3U3RHIGC71XBU11	09/28/2026	2,844.6000	2,817.5000	(2,925)	(2,925)				(6,775)	(6,775)	18,817	B062	50
TYZ6	1,876	187,600,000	Dec-26 CBT TREASURY NOTES 10Y	Fixed Income Portfolio	D1	Interest Rate	12/21/2026	CBT ES7IP3U3RHIGC71XBU11	08/27/2026	108.3135	104.2031	(410,375)	(410,375)				(7,711,129)	(7,711,129)	3,619,871	B031	1,000
UXYZ6	165	16,500,000	Dec-26 CBT ULTRA 10YR TNOTE FUTURE	Fixed Income Portfolio	D1	Interest Rate	12/21/2026	CBT ES7IP3U3RHIGC71XBU11	09/11/2026	107.8188	105.0000	(48,985)	(48,985)				(465,094)	(465,094)	318,379	B031	1,000
1539999999. Subtotal - long futures - hedging other												(555,525)	(555,525)				(9,506,695)	(9,506,695)	5,705,486	XXX	XXX
1579999999. Subtotal - long futures												(555,525)	(555,525)				(9,506,695)	(9,506,695)	5,705,486	XXX	XXX
1649999999. Subtotal - short futures																				XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments																				XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108																				XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108																				XXX	XXX
1709999999. Subtotal - hedging other												(555,525)	(555,525)				(9,506,695)	(9,506,695)	5,705,486	XXX	XXX
1719999999. Subtotal - replication																				XXX	XXX
1729999999. Subtotal - income generation																				XXX	XXX
1739999999. Subtotal - other																				XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives																				XXX	XXX
1759999999 - Totals												(555,525)	(555,525)				(9,506,695)	(9,506,695)	5,705,486	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Canada	(410,572)	(144,953)	(555,525)
Total Net Cash Deposits	(410,572)	(144,953)	(555,525)

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0062	Equity Linked Benefits
0311	Duration Mannagement Hedgess

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			(555,525)			(555,525)		5,705,486	5,705,486
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y	77,600,000		82,418,746	(14,423,516)		91,605,617	(15,366,032)		9,042,231	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y	30,505,656		37,059,212	(11,197,242)		40,715,181	(12,253,897)		6,780,611	2,136,925
BANK OF MONTREAL	NQG6HPCNCCU6TUTQYE16	Y	Y			3,646,618	(1,993,986)	1,652,632	588,901	(3,044,024)		3,479,679	3,479,679
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	110,943,000		117,119,055	(2,709,951)	3,466,104	116,566,750	(8,671,239)		3,738,903	3,738,903
CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL77OXOHC3ZE78	Y	Y			3,684,804	(1,701,857)	1,982,947	1,651,790	(1,973,388)		2,338,563	2,338,563
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	75,580,000		41,392,786	(7,731,252)		76,550,028	(6,433,751)		8,707,954	
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y			4,235,963	(13,833,193)		3,548,522	(15,670,085)		8,740,105	
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y	13,440,000		13,457,995		17,995	13,461,223		21,223	129,032	129,032
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	67,982,669		56,239,194	(17,034,192)		75,110,208	(9,861,112)		9,659,779	
MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	Y	Y	15,230,000		6,588,740	(1,843,783)		16,189,798	(3,780,548)		6,394,666	
MORGAN STANLEY BANK, N.A.	G1MLHISON32I30PILB75	Y	Y	10,680,000		13,602,567	(5,614,683)		16,349,959	(6,287,185)		3,982,292	1,290,176
MUFG SECURITIES EMEA PLC	353800V2V8PUY9TK3E06	Y	Y	4,025,052		2,293,948	(4,981,987)		6,184,641	(3,310,779)		1,832,175	
NATWEST MARKETS PLC	RR3QWICIWWIPCS8A4S074	Y	Y	15,380,000		14,726,376			14,820,834			378,984	
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZVO5H2G7GRS05BHJ91	Y	Y	189,190,000		186,792,653	(3,746,203)		192,433,772	(3,816,166)		2,951,777	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	59,680,000		69,003,249	(4,632,311)	4,690,938	61,830,032	(4,697,426)		6,108,800	6,108,800
SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	Y	Y	155,760,000		152,913,097	(22,899,129)		172,560,946	(24,847,863)		11,412,508	
TORONTO DOMINION BANK	PT30B789TSUIDF371261	Y	Y			591,300	(5,254,926)		591,300	(6,383,578)		1,018,911	
UBS AG, LONDON	BFM8T61CT2L10CEMIK50	Y	Y			6,976,244	(14,528,852)		5,052,975	(13,209,980)		5,983,278	
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	56,280,000		73,321,447	(28,159,276)		76,661,197	(26,278,179)		11,342,975	225,146
0299999999. Total NAIC 1 Designation				882,276,377		886,063,993	(162,286,337)	11,810,615	982,473,675	(165,885,233)	21,223	104,023,224	19,447,224
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				91,310,566		458,413,202	(236,777,812)	130,324,824	460,265,629	(364,284,065)	4,670,998	1,196,038,172	1,196,038,172
0999999999 - Gross totals				973,586,943		1,344,477,195	(399,619,675)	142,135,439	1,442,739,304	(530,724,823)	4,692,221	1,305,766,881	1,221,190,882
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,344,477,195	(399,619,675)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Bank of Montreal NQQ6HPCNCCU6TUTQYE16	Cash		Cash Collateral	1,790,000		1,790,000		V
Credit Agricole CIB 1VUV7VQFKUOOSJ21A208	Cash		Cash Collateral	7,910,000		7,910,000		V
Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	510,000		510,000		V
Toronto Dominion Bank PT3QB789TSUIDF371261	Cash		Cash Collateral	5,510,000		5,510,000		V
UBS AG, London BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	3,930,000		3,930,000		V
Merrill Lynch - Cleared 549300HN4UKV1E2R3U73	Cash		Cash Collateral	77,645,109		77,645,109		IV
RBC - Cleared 549300LC02FLSSVFFR64	Cash		Cash Collateral	1,485,578		1,485,578		IV
RBC Captial Markets - Futures 549300EX04Q20BFQTQ27	Cash		Cash Collateral	5,706,460		5,706,460		V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912803-FV-0	TREASURY NOTE	7,377,696	31,422,100	18,051,810	02/15/2051	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	912803-FV-0	TREASURY NOTE	70	300	173	02/15/2051	I
Citibank E57ODZIWZ7FF32TIWEFA76	Treasury	912803-FV-0	TREASURY NOTE	2,206	9,200	5,285	02/15/2051	I
0199999999 - Total				111,867,119	31,431,600	122,544,415	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Barclays Bank PLC G5GSEF7VJP5I7OUK5573	Cash		Cash Collateral	77,600,000		XXX		V
BNP Paribas ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	110,943,000		XXX		V
Citibank E57ODZIWZ7FF32TIWEFA76	Cash		Cash Collateral	75,580,000		XXX		V
Goldman Sachs International W22LROWP2IHZNBB6K528	Cash		Cash Collateral	13,440,000		XXX		V
Morgan Stanley Capital Services, Inc. G1MLHISON32I30PILB75	Cash		Cash Collateral	10,680,000		XXX		V
Mizuho Bank RBOPEZSDGC03JS6CEU02	Cash		Cash Collateral	15,230,000		XXX		V
Nomura Bank OZV05H2G7GRS05BHJ91	Cash		Cash Collateral	189,190,000		XXX		V
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	59,680,000		XXX		V
NatWest Markets PLC RR3QWICWWIPCS8A4S074	Cash		Cash Collateral	15,380,000		XXX		V
Societe Generale O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	155,760,000		XXX		V
Wells Fargo KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	56,280,000		XXX		V
Merrill Lynch - Cleared 549300HN4UKV1E2R3U73	Cash		Cash Collateral	88,551,544		XXX		V
RBC - Cleared 549300LC02FLSSVFFR64	Cash		Cash Collateral	2,759,022		XXX		V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-CB-5	TREASURY NOTE	728,964	859,000	XXX	05/15/2031	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	1,458,738	1,757,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	357,835	431,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	2,628,552	3,166,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	1,732,719	2,087,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	1,170,644	1,410,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	313,832	378,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	391,875	472,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	1,594,898	1,921,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	753,861	908,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	788,732	950,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	293,076	353,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	479,051	577,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	1,266,952	1,526,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	949,799	1,144,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	1,036,144	1,248,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	TREASURY NOTE	565,396	681,000	XXX	08/15/2030	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	TREASURY NOTE	724,803	873,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	TREASURY NOTE	1,604,861	1,933,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	TREASURY NOTE	613,550	739,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	TREASURY NOTE	2,584,549	3,113,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	TREASURY NOTE	1,898,767	2,287,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	TREASURY NOTE	557,924	672,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	TREASURY NOTE	5,709,586	6,877,000	XXX	08/15/2030	V
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	91282C-AE-1	TREASURY NOTE	300,548	362,000	XXX	08/15/2030	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-SC-3	TREASURY BOND	809,106	1,211,600	XXX	05/15/2048	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TV-0	TREASURY BOND	2,914,629	3,389,300	XXX	11/15/2053	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912803-HQ-9	TREASURY STRIP (PRIN) PSTRIP	1,410,234	7,325,500	XXX	11/15/2055	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	TREASURY BOND	1,809,477	2,587,000	XXX	02/15/2053	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-UC-0	TREASURY BOND	2,000,203	2,561,900	XXX	08/15/2054	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	TREASURY BOND	2,300,522	2,642,000	XXX	05/15/2044	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	TREASURY BOND	188,638	295,000	XXX	02/15/2049	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	3,106,506	3,232,476	XXX	10/15/2029	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912833-4W-7	TREASURY STRIP (INT) CSTRIP	2,010,282	2,933,002	XXX	08/15/2033	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	557,942	666,000	XXX	08/15/2043	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	589,776	704,000	XXX	08/15/2043	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	5,866,054	6,103,925	XXX	10/15/2029	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	3,287,247	3,923,900	XXX	08/15/2043	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-MM-0	TREASURY NOTE	1,461,296	1,544,200	XXX	02/15/2035	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	5,872,377	6,110,505	XXX	10/15/2029	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	7,704,461	8,016,880	XXX	10/15/2029	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TREASURY (CPI) NOTE	3,063,773	3,188,011	XXX	10/15/2029	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	2,025,177	2,417,400	XXX	08/15/2043	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-DJ-7	TREASURY NOTE	1,301,541	1,582,400	XXX	11/15/2031	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	3,284,818	3,921,000	XXX	08/15/2043	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	1,480,304	1,767,000	XXX	08/15/2043	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	TREASURY NOTE	2,802,073	3,375,000	XXX	08/15/2030	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	TREASURY BOND	12,136,233	14,486,700	XXX	08/15/2043	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	510,837	527,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	340,235	351,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	912828-5M-8	TREASURY NOTE	339,583	355,000	XXX	11/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	912828-5M-8	TREASURY NOTE	357,758	374,000	XXX	11/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	278,198	287,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	417,781	431,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	347,020	358,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	307,278	317,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	396,456	409,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	589,353	608,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	140,553	145,000	XXX	10/15/2028	V
BNP Paribas R0MUWSFPU8MPRO8K5P83	Government Bond	DE000B-U2-Z	BUNDESREPUBLIK DEUTSCHL 2.6	91,554	101,550	XXX	08/15/2034	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Conventional Gilts	80004C-20-0	SANDISK CORP	4,411	3	XXX	01/01/2999	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Treasury	45784P-10-1	INSULET CORP	113	1	XXX	01/01/2999	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate Bond	369550-10-8	GENERAL DYNAMICS CORP	1,130	4	XXX	01/01/2999	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Government Bond	192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONS	97	2	XXX	01/01/2999	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate Bond		BLOOM ENERGY CORP	16,339	66	XXX	01/01/2999	I
BNP Paribas R0MUWSFPU8MPRO8K5P83	Corporate Bond	02079K-CQ-8	ALPHABET INC	16,357	19,000	XXX	08/15/2031	I
Citibank E57ODZWZ7FF32TWEFA76	Treasury	US9128-2C-M	3 7/8 NOTE AL 28	775	800	XXX	02/15/2029	I
Citibank E57ODZWZ7FF32TWEFA76	Treasury	FR0013-23-4	FRENCH REPUBLIC G 1.75 25JUN39 144A	4,789,505	7,719,801	XXX	06/15/2027	I
BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	Treasury	CA8038-54-J	SASKATCHEWAN PROV CDA 4.75	1,508,893	1,717,688	XXX	06/01/2040	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA6833-3Z-B	ONTARIO PROV MED TERM P 3.8	1,508,891	1,783,211	XXX	12/02/2034	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA6698-27-E	NOVA SCOTIA PROV CDA 6.6 01DEC31	309,336	313,524	XXX	12/01/2031	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA6698-27-8	NOVA SCOTIA PROV CDA 4.4 01JUN42	1,199,854	1,457,005	XXX	06/01/2042	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA5634-69-F	MANITOBA PROV CDA 4.65 05MAR40	1,509,022	1,772,642	XXX	03/05/2040	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA1350-Z7-E	CANADA GOVT TREAS BILLS 0.0	2,297,598	2,514,531	XXX	10/21/2026	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA1107-09-F	BRITISH COLUMBIA PROV C 4.9 18JUN48	1,251,166	1,479,550	XXX	06/18/2048	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA1107-09-E	BRITISH COLUMBIA PROV 6.15 19NOV27	264,017	283,933	XXX	11/19/2027	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA0130-51-E	ALBERTA PROV CDA 3.15 01JUN32	105,961	126,819	XXX	06/01/2032	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	CA0130-51-E	ALBERTA PROV CDA 3.95 01JUN35	1,403,070	1,647,233	XXX	06/01/2035	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	91282C-KD-2	4 1/4 NOTE V 29	285	300	XXX	02/28/2029	I
BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27 .	Treasury	26884A-BM-4	ERP OPER LTD PARTNERSHIP SR	341,940	400,000	XXX	02/15/2030	I
0299999999 - Total				990,207,257	146,208,362	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
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
06368L-C6-1	BANK OF MONTREAL		1.F FE	7,513,005	7,500,000	12/11/2026
13607L-WU-3	CANADIAN IMPERIAL BANK OF COMMERCE		1.F FE	10,000,280	10,000,000	10/02/2026
55608P-BS-2	MACQUARIE BANK LTD		1.E FE	5,008,766	5,000,000	12/07/2026
58769J-BF-3	MERCEDES-BENZ FINANCE NORTH AMERIC		1.F FE	10,041,042	10,000,000	03/31/2028
0089999999. Subtotal - issuer credit obligations (Schedule D, Part 1, Section 1) - corporate bonds (unaffiliated)				32,563,094	32,500,000	XXX
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (unaffiliated)				32,563,094	32,500,000	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1) - (affiliated)						XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1)				32,563,094	32,500,000	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed securities - self-liquidating						XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - financial asset-backed - not self-liquidating						XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - practical expedient						XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2) - non-financial asset-backed securities - full analysis						XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (unaffiliated)						XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2) - (affiliated)						XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2)						XXX
2009999999. Total - issuer credit obligations and asset-backed securities				32,563,094	32,500,000	XXX
4109999999. Total - preferred stocks - industrial and miscellaneous (unaffiliated)						XXX
4409999999. Total - preferred stocks - parent, subsidiaries and affiliates						XXX
4509999999. Total - preferred stocks						XXX
5109999999. Total - common stocks - industrial and miscellaneous (unaffiliated)						XXX
5409999999. Total - common stocks - mutual funds						XXX
5609999999. Total - common stocks - unit investment trusts						XXX
5809999999. Total - common stocks - closed-end funds						XXX
5979999999. Total - common stocks - parent, subsidiaries and affiliates						XXX
5989999999. Total - common stocks						XXX
5999999999. Total - preferred and common stocks						XXX
01306N-K1-5	ALBERTA (PROVINCE OF)		1.C	8,000,000	8,000,000	10/01/2026
01306N-KU-1	ALBERTA (PROVINCE OF)		1.C	14,957,025	14,957,025	10/28/2026
01306N-LW-6	ALBERTA (PROVINCE OF)		1.C	3,278,990	3,278,990	11/30/2026
01306N-NL-8	ALBERTA (PROVINCE OF)		1.C	11,845,587	11,845,587	01/20/2027
05253C-L3-8	AUSTRALIA & NEW ZEALAND BANKING GR		1.C	12,954,240	12,954,240	11/03/2026
05253C-LQ-7	AUSTRALIA & NEW ZEALAND BANKING GR		1.C	8,898,314	8,898,314	11/24/2026
22533U-K6-9	CREDIT AGRICOLE CIB (NEW YORK)		1.E	8,495,396	8,495,396	10/06/2026
22533U-LQ-4	CREDIT AGRICOLE CIB (NEW YORK)		1.E	5,467,990	5,467,990	11/24/2026
22533U-LW-1	CREDIT AGRICOLE CIB (NEW YORK)		1.E	14,902,500	14,902,500	11/30/2026
22533U-QB-2	CREDIT AGRICOLE CIB (NEW YORK)		1.E	7,855,816	7,855,816	03/11/2027
2546R3-K1-1	WALT DISNEY COMPANY		1.E	8,000,000	8,000,000	10/01/2026
2546R3-K2-9	WALT DISNEY COMPANY		1.E	9,998,953	9,998,953	10/02/2026
2546R3-LJ-1	WALT DISNEY COMPANY		1.E	12,435,667	12,435,667	11/18/2026
29101B-M3-3	EMERSON ELECTRIC CO		1.E	24,835,938	24,835,938	12/03/2026
42550M-LQ-8	HENKEL OF AMERICA INC		1.E	9,943,000	9,943,000	11/24/2026
42550M-M1-2	HENKEL OF AMERICA INC		1.E	12,916,294	12,916,294	12/01/2026
44881M-L9-2	HYDRO-QUEBEC		1.D	7,966,893	7,966,893	11/09/2026
44881M-MF-7	HYDRO-QUEBEC		1.D	15,873,667	15,873,667	12/15/2026
44881M-MG-5	HYDRO-QUEBEC		1.D	15,871,307	15,871,307	12/16/2026
50213M-KL-2	LOREAL SA		1.D	11,576,797	11,576,797	10/20/2026
63873K-LC-9	NATIXIS (NEW YORK BRANCH)		1.E	1,493,455	1,493,455	11/12/2026
63873K-M1-2	NATIXIS (NEW YORK BRANCH)		1.E	17,584,532	17,584,532	12/01/2026
64106H-LW-9	NESTLE FINANCE INTERNATIONAL LTD		1.C	18,878,017	18,878,017	11/30/2026
65558K-MB-7	NORDEA BANK ABP		1.C	11,909,120	11,909,120	12/11/2026
65558K-MG-6	NORDEA BANK ABP		1.C	12,595,973	12,595,973	12/16/2026
69370B-L3-4	PSP CAPITAL INC		1.C	6,477,656	6,477,656	11/03/2026
69370B-LJ-9	PSP CAPITAL INC		1.C	10,944,560	10,944,560	11/18/2026
69370B-M7-4	PSP CAPITAL INC		1.C	9,334,046	9,334,046	12/07/2026
8010M3-KG-4	SANOFI		1.D	14,976,375	14,976,375	10/16/2026
8010M3-KN-9	SANOFI		1.D	14,966,663	14,966,663	10/22/2026
86563H-L9-9	SUMITOMO MITSUI TRUST BANK LIMITED		1.E	7,020,061	7,020,061	11/09/2026
86563H-LC-2	SUMITOMO MITSUI TRUST BANK LIMITED		1.E	14,931,050	14,931,050	11/12/2026
86563H-M7-2	SUMITOMO MITSUI TRUST BANK LIMITED		1.E	14,891,404	14,891,404	12/07/2026
89233H-KN-3	TOYOTA MOTOR CREDIT CORP.		1.D	6,584,831	6,584,831	10/22/2026
89233H-MB-7	TOYOTA MOTOR CREDIT CORP.		1.D	21,833,821	21,833,821	12/11/2026
9509999999. Subtotal - short-term invested assets (Schedule DA, Part 1)				410,495,935	410,495,935	XXX
05353B-L5-4	AVANGRID INC		2.A	8,965,875	8,965,875	11/05/2026
10113C-K8-8	BOSTON PROPERTIES LP		2.A	4,682,310	4,682,310	10/08/2026
10113C-L9-5	BOSTON PROPERTIES LP		2.A	25,886,488	25,886,488	11/09/2026
12509T-MV-6	CDP FINANCIAL INC		1.C	7,916,538	7,916,538	12/29/2026
12636D-M3-9	CRH AMERICA FINANCE INC		2.A	7,943,300	7,943,300	12/03/2026
24422D-K6-7	JOHN DEERE FINANCIAL INC		1.E	5,497,067	5,497,067	10/06/2026
24422D-LG-4	JOHN DEERE FINANCIAL INC		1.E	9,948,889	9,948,889	11/16/2026
2546R3-K2-9	WALT DISNEY COMPANY		1.E	9,998,944	9,998,944	10/02/2026
29101B-K6-8	EMERSON ELECTRIC CO		1.E	4,997,389	4,997,389	10/06/2026
29101B-M8-2	EMERSON ELECTRIC CO		1.E	12,899,813	12,899,813	12/08/2026
29101B-MF-6	EMERSON ELECTRIC CO		1.E	17,848,500	17,848,500	12/15/2026
29728Y-KS-3	ESSILORLUXOTTICA SA		1.E	9,274,942	9,274,942	10/26/2026
29728Y-M9-3	ESSILORLUXOTTICA SA		1.E	11,907,789	11,907,789	12/09/2026
42550M-LP-0	HENKEL OF AMERICA INC		1.E	9,940,522	9,940,522	11/23/2026
42550M-M8-7	HENKEL OF AMERICA INC		1.E	5,954,213	5,954,213	12/08/2026
43707M-KU-0	HOME DEPOT INC		1.E	8,973,270	8,973,270	10/28/2026
49177G-KD-9	KENVUE INC		1.E	8,988,270	8,988,270	10/13/2026
63743D-KG-5	NATIONAL RURAL UTILITIES COOP FINA		1.E	9,984,483	9,984,483	10/16/2026
64106H-KK-6	NESTLE FINANCE INTERNATIONAL LTD		1.C	20,960,520	20,960,520	10/19/2026
64106H-KL-4	NESTLE FINANCE INTERNATIONAL LTD		1.C	4,990,104	4,990,104	10/20/2026
69370B-M9-0	PSP CAPITAL INC		1.C	13,895,082	13,895,082	12/09/2026
69448X-LC-4	PACIFIC LIFE SHORT TERM		1.D	7,466,750	7,466,750	11/12/2026
84858P-LA-7	SPIRE INC		2.A	3,981,556	3,981,556	11/10/2026
86563H-K1-7	SUMITOMO MITSUI TRUST BANK LIMITED		1.E	5,000,000	5,000,000	10/01/2026
89233H-L2-8	TOYOTA MOTOR CREDIT CORP.		1.D	4,733,913	4,733,913	11/02/2026
93114F-KP-8	WALMART INC		1.C	6,983,167	6,983,167	10/23/2026
93114F-L5-1	WALMART INC		1.C	16,937,690	16,937,690	11/05/2026
93114F-MA-9	WALMART INC		1.C	24,802,639	24,802,639	12/10/2026

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date
(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E
and not reported in aggregate on Line 10 of the Assets page (Line 9 for Separate Accounts))

1	2	3	4	5	6	7
CUSIP Identification	Description	Restricted Asset Code	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	Fair Value	Book/Adjusted Carrying Value	Maturity Date
BNL2LC-YY-1	TRI-PARTY BMO CAPITAL MARKETS	RR	1.E	40,000,000	40,000,000	10/01/2026
BNL2LC-YZ-8	TRI-PARTY SCOTIA CAPITAL (USA) IN	RR	1.D	115,000,000	115,000,000	10/01/2026
BNL2LC-Z0-4	TRI-PARTY WELLS FARGO SECURITIES	RR	1.E	100,000,000	100,000,000	10/01/2026
BNL2LC-Z1-2	TRI-PARTY JP MORGAN SECURITIES INC	RR	1.C	35,000,000	35,000,000	10/01/2026
BNL2LC-Z4-6	TRI-PARTY TD SECURITIES (USA) LLC	RR	1.C	17,769,000	17,769,000	10/01/2026
BNL2LC-Z5-3	TRI-PARTY GOLDMAN SACHS & CO.	RR	1.E	37,500,000	37,500,000	10/01/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2)				636,629,024	636,629,024	XXX
	Security Lending Cash			118,202	118,202	09/30/2026
	Due and Accrued for Security Lending			158,387	158,387	09/30/2026
9809999999. Subtotal - other assets				276,589	276,589	XXX
9999999999 - Totals				1,079,964,641	1,079,901,547	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 34,597,353 — Book/Adjusted Carrying Value $ 34,949,930
2. Average balance for the year — Fair Value $ 1,054,815,688 — Book/Adjusted Carrying Value $ 1,054,630,483

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK OF NEW YORK MELLON ..... NEW YORK, NY					2,419	2,442	2,388	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					792,465	965,759	1,109,954	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					1,360	68,324	1,359	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					1,239	1,251	9,947	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					(16,490)	(14)	(3,736)	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					5,971	6,029	5,896	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					64,291	331,005	316,880	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					33,757	54,120	40,959	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					868	876	857	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					3,499	3,533	3,454	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					469	474	463	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					1,011	1,021	998	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					(7,366)	(5)	7,750	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					5,517,364	13,729,154	7,899,652	XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL			996		437,513	437,588	987,675	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					254,727	324,573	368,806	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					475,502	404,140	185,149	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					44,578	44,578	44,578	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					180,248	384,916	603,495	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					72,311	72,411	72,511	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					108,484	173,401	130,547	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY			3,372		504,318	2,889,545	541,050	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY			3,104		1,170,094	1,811,735	1,136,574	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY			4,902		1,120,533	1,185,760	1,140,476	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					933	637	118,202	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY						645,581		XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					29,249			XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					35,092			XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					207,039			XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					32,189			XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					44,709		30,761,472	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					112,661	4,986	430,606	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					348,703	253,438	207,172	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					2,845,854	113,442,842	1,123,657	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					91,292	4,126		XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY					1,950,089	1,499,791	438,330	XXX.
JPMORGAN CHASE BANK, NA (DISB.) ..... NEW YORK, NY					(183,356,751)	(173,817,387)	(174,867,049)	XXX.
JPMORGAN CHASE BANK, NA (DISB.) ..... NEW YORK, NY					(15,543)	(9,850)	(9,850)	XXX.
FEDERAL HOME LOAN BANK ..... PITTSBURGH, PA			1,864		6,113	6,101	6,092	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			7,886					XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			10		950	975	959	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					15,922	14,883	14,833	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					7,686	(121)		XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			389					XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					3,264,330	4,008,504	7,002,025	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					352,615	102,257	1,073,638	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					421,277	229,035	198,399	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					142,649	102,524	102,151	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					175,348	175,347	175,348	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			2,865		695,148	297,684	445,034	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					329,565	139,480	509,721	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					2,409,031	2,874,985	1,675,249	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			268		41,004	41,073	41,141	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			36,691		3,915	2,654	2,605	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					102,014	102,014	102,014	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					311,130	311,130	102,363	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			44,513		12,296,672	14,278,367	14,814,838	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					102,621	102,454	116,669	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					102,589	102,586	102,283	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			16,204		16,183,022	14,089,440	10,077,153	XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			(9)					XXX.
THE NORTHERN TRUST COMPANY ... CHICAGO, IL					1,631,619	1,833,231	3,037,522	XXX.
PNC BANK ..... CLEVELAND, OH			1,852		4,607,530	8,436,083	5,682,793	XXX.
PNC BANK ..... CLEVELAND, OH			2,277		5,294,482	11,895,623	7,923,155	XXX.
PNC BANK ..... CLEVELAND, OH			291		61,109	61,181	61,255	XXX.
WELLS FARGO ..... LOS ANGELES, CA			52,764		582,835	646,851	569,230	XXX.
WELLS FARGO ..... LOS ANGELES, CA			9		7,678,067	12,241,261	9,724,511	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY							1,722,397	XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY							1,722,397	XXX.
NYLIAC ELIC HRL BXC (SMA), 2333 ..... NEW YORK, NY					29,118	17,188	4,712	XXX.
NYLIAC ELIC BXC (SMA), 2340 . NEW YORK, NY					29,118	17,188	4,712	XXX.
JP Morgan Chase ..... New York, NY					458,302	458,490	458,686	XXX.
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX						XXX
0199999. Totals - open depositories	XXX	XXX	180,249		(109,569,537)	37,505,246	(59,715,895)	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	180,249		(109,569,537)	37,505,246	(59,715,895)	XXX

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	*
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	180,249		(109,569,537)	37,505,246	(59,715,895)	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
	TREASURY BILL		09/21/2026	3.712	10/08/2026	280,164,980		593,794
	TREASURY BILL		09/21/2026	3.825	10/22/2026	229,188,873		358,318
	TREASURY BILL		09/16/2026	3.843	11/27/2026	149,100,429		382,212
	TREASURY BILL		08/11/2026	3.699	10/06/2026	173,589,292		904,827
	TREASURY BILL		09/18/2026	3.773	10/13/2026	536,540,605		856,849
	TREASURY BILL		09/14/2026	3.968	12/10/2026	631,140		1,180
	TREASURY BILL		09/29/2026	4.026	11/24/2026	73,300,431		16,391
	TREASURY BILL		09/23/2026	3.819	10/29/2026	278,283,095		383,908
	TREASURY BILL		09/25/2026	3.932	11/05/2026	153,812,849		110,547
	TREASURY BILL		09/18/2026	3.813	11/12/2026	39,287,290		62,879
	TREASURY BILL		08/20/2026	3.738	11/19/2026	54,026,349		234,559
	TREASURY BILL		09/25/2026	3.740	10/20/2026	130,046,772		159,332
	TREASURY BILL		09/18/2026	3.786	10/27/2026	238,706,870		449,286
	TREASURY BILL		09/17/2026	3.805	11/03/2026	40,882,074		62,934
	TREASURY BILL		09/22/2026	3.890	11/10/2026	214,124,857		328,141
	TREASURY BILL		09/18/2026	3.768	10/15/2026	450,040,735		668,519
	TREASURY BILL		09/23/2026	3.907	11/17/2026	56,391,033		62,020
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						3,098,117,674		5,635,696
	FHLB		09/18/2026	3.841	10/15/2026	27,459,040		38,034
	FEDERAL HOME LOAN BANKS		09/18/2026	3.851	10/14/2026	199,722,666		277,333
	FNMA		09/18/2026	3.866	10/15/2026	6,567,140		9,156
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)						233,748,846		324,523
	NRP (OPERATING) LLC		09/29/2026	5.180	12/01/2026	14,192	245	
	BONGRAIN SA		09/29/2026	4.520	11/22/2026	400,000	6,479	
	BUNZL FINANCE PLC		09/29/2026	4.250	12/10/2026	700,000	9,173	
	ROGERS GROUP INC		09/29/2026	3.850	10/09/2026	300,000	5,518	
	SIEMENS FINANCIERINGSMAATSCHAPPIJ		09/29/2026	2.350	10/15/2026	249,997	2,709	
	CCL INDUSTRIES INC		09/29/2026	3.250	10/01/2026	400,000		
	TRI-PARTY GOLDMAN SACHS & CO.	RR	09/30/2026	3.880	10/01/2026	37,500,000	4,042	
	PPG INDUSTRIES INC.		09/30/2026	4.152	10/27/2026	19,144,794		
	ONE GAS INC		09/30/2026	4.107	10/16/2026	5,990,432		
	TRI-PARTY BMO CAPITAL MARKETS	RR	09/30/2026	3.880	10/01/2026	40,000,000	4,311	
	TRI-PARTY SCOTIA CAPITAL (USA) IN	RR	09/30/2026	3.880	10/01/2026	115,000,000	12,394	
	TRI-PARTY WELLS FARGO SECURITIES	RR	09/30/2026	3.880	10/01/2026	175,000,000	18,861	
	TRI-PARTY JP MORGAN SECURITIES INC	RR	09/30/2026	3.880	10/01/2026	65,000,000	7,006	
	TRI-PARTY TD SECURITIES (USA) LLC	RR	09/30/2026	3.890	10/01/2026	17,769,000	1,920	
	HOME DEPOT INC		09/29/2026	3.973	10/28/2026	8,973,270		1,980
	SPIRE INC		09/29/2026	4.170	11/10/2026	3,981,556		922
	WALMART INC		09/29/2026	3.945	10/23/2026	6,983,167		1,530
	BOSTON PROPERTIES LP		09/30/2026	4.161	10/22/2026	608,523		70
	CDP FINANCIAL INC		09/30/2026	4.264	12/29/2026	7,916,538		
	EMERSON ELECTRIC CO		09/30/2026	4.112	12/08/2026	12,899,813		
	MCCORMICK & COMPANY INCORPORATED		09/22/2026	4.171	11/05/2026	607,539		633
	EMERSON ELECTRIC CO		09/23/2026	4.078	12/15/2026	17,848,500		16,160
	CRH AMERICA FINANCE INC		09/24/2026	4.301	12/14/2026	604,658		505
	HENKEL OF AMERICA INC		09/24/2026	4.067	11/23/2026	9,940,522		7,856
	NUTRIEN LTD		09/25/2026	4.146	10/29/2026	46,201,114		35,346
	TAMPA ELECTRIC COMPANY		09/24/2026	4.169	10/13/2026	49,541,207		40,129
	MONDELEZ INTERNATIONAL INC		09/18/2026	4.103	10/16/2026	7,612,006		11,262
	PACIFIC LIFE SHORT TERM		09/18/2026	4.089	11/20/2026	41,763,167		61,577
	PROTECTIVE LIFE SHORT TERM FUNDING		09/18/2026	4.148	11/17/2026	5,960,764		8,916
	BOSTON PROPERTIES LP		09/21/2026	4.224	10/19/2026	22,951,585		26,897
	MONDELEZ INTERNATIONAL INC		09/21/2026	4.118	10/08/2026	19,984,017		22,833
	WALMART INC		09/21/2026	4.096	12/10/2026	24,802,639		25,375
	SPIRE INC		09/17/2026	4.244	11/05/2026	1,991,794		3,282

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
	AMCOR FLEXIBLES NA INC		09/18/2026	4.136	10/21/2026	7,981,689		11,902
	CANADIAN NATIONAL RAILWAY COMPANY		09/18/2026	4.019	10/08/2026	34,972,710		50,682
	ESSILORLUXOTTICA SA		09/18/2026	4.204	12/17/2026	3,964,409		6,009
	HOME DEPOT INC		09/18/2026	3.972	10/16/2026	14,975,250		21,450
	MCCORMICK & COMPANY INCORPORATED		09/18/2026	4.078	10/05/2026	33,384,896		49,089
	CRH AMERICA FINANCE INC		09/15/2026	4.187	11/09/2026	23,394,093		43,449
	PACCAR FINANCIAL CORP.		09/16/2026	3.952	10/14/2026	7,489,329		12,312
	STANLEY BLACK & DECKER INC		09/18/2026	4.217	10/02/2026	13,998,358		22,500
	CENTERPOINT ENERGY RESOURCES CORP		09/17/2026	4.036	10/01/2026	8,000,000		12,538
	JOHN DEERE FINANCIAL INC		09/17/2026	4.026	11/16/2026	9,948,889		14,444
	DUKE ENERGY CORP		09/17/2026	4.099	10/07/2026	5,995,910		9,543
	CRH AMERICA FINANCE INC		09/09/2026	4.089	12/03/2026	7,943,300		18,900
	PSP CAPITAL INC		09/09/2026	3.949	12/09/2026	13,895,082		31,932
	ESSILORLUXOTTICA SA		09/14/2026	4.055	12/09/2026	11,907,789		25,814
	HENKEL OF AMERICA INC		09/14/2026	4.079	12/08/2026	5,954,213		11,447
	KENVUE INC		09/14/2026	3.922	10/13/2026	8,988,270		16,618
	SPIRE INC		09/14/2026	4.138	10/22/2026	13,966,353		27,238
	PACIFIC LIFE SHORT TERM		08/12/2026	3.837	11/12/2026	7,466,750		38,792
	SUMITOMO MITSUI TRUST BANK LIMITED		08/12/2026	3.820	10/01/2026	5,000,000		25,861
	UNILEVER CAPITAL CORP		08/18/2026	3.814	11/10/2026	39,832,000		184,800
	NESTLE FINANCE INTERNATIONAL LTD		08/19/2026	3.774	10/20/2026	4,990,104		21,354
	BOSTON PROPERTIES LP		09/08/2026	4.058	11/09/2026	25,886,488		66,943
	ALIMENTATION COUCHE-TARD		09/14/2026	4.035	10/05/2026	25,988,489		57,700
	WALMART INC		08/05/2026	3.806	11/05/2026	16,937,690		99,696
	AVANGRID INC		08/10/2026	3.914	10/05/2026	9,995,678		56,189
	AVANGRID INC		08/10/2026	3.937	11/05/2026	8,965,875		50,700
	NESTLE FINANCE INTERNATIONAL LTD		08/10/2026	3.788	10/19/2026	20,960,520		114,053
	PARKER HANNIFIN CORP		08/10/2026	3.887	10/13/2026	24,967,833		139,389
	PARKER HANNIFIN CORP		08/10/2026	3.888	10/15/2026	9,984,989		55,756
	BOSTON PROPERTIES LP		07/27/2026	4.084	10/08/2026	4,682,310		34,794
	JOHN DEERE FINANCIAL INC		07/28/2026	3.874	10/06/2026	26,485,838		184,699
	ALBERTA (PROVINCE OF)		07/28/2026	3.854	10/20/2026	19,959,678		137,944
	ESSILORLUXOTTICA SA		07/30/2026	3.915	10/26/2026	9,274,942		59,138
	AVANGRID INC		08/04/2026	3.944	10/23/2026	2,224,672		14,048
	PARKER HANNIFIN CORP		09/21/2026	4.047	10/06/2026	9,994,389		11,222
	NATIONAL RURAL UTILITIES COOP FINA		09/30/2026	3.996	10/16/2026	9,984,483		
	NISOURCE INC		09/24/2026	4.056	10/07/2026	22,984,475		18,113
	TOYOTA MOTOR CREDIT CORP.		08/14/2026	3.841	11/02/2026	4,733,913		22,622
	MCCORMICK & COMPANY INCORPORATED		09/21/2026	4.171	11/04/2026	19,921,611		23,056
	WALT DISNEY COMPANY		07/13/2026	3.833	10/02/2026	9,998,944		84,444
	EMERSON ELECTRIC CO		07/10/2026	3.794	10/06/2026	4,997,389		41,778
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						1,341,620,394	72,658	2,194,231
0489999999. Total - issuer credit obligations (unaffiliated)						4,673,486,914	72,658	8,154,450
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						4,673,486,914	72,658	8,154,450
	BNY MELLON CASH RESERVE USD		09/30/2026	0.300		3,948,926		1,299
	BNY MELLON CASH RESERVE USD - Cash Equivalent Sweep		09/30/2026	0.300		986,821		
8109999999. Subtotal - sweep accounts						4,935,747		1,299
09248U-71-8	BLACKROCK T-FUND 30		09/30/2026	0.000		100,000		2,675
261908-10-7	DREYFUS MONEY MARKET		09/30/2026	0.000		302,135,088		117,153
31607A-88-5	FIDELITY TREASURY FUND 2644		09/30/2026	0.000		100		86,718
4812C2-73-4	JPMC TRS MMF 3918		09/30/2026	0.002		100,000		2,649
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						302,335,188		209,195
38150C-76-2	GS FINANCIAL SQ GOV DREXEL 7278		09/29/2026	0.000		91,032,844		190,360

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
48120D-67-0	JPMORGAN US GOVT MM-CP		09/30/2026	0.000		2,326,982		9,755
665278-70-1	NORTHERN INSITUTIONAL GOVERNMENT SELECT		09/30/2026	4.565		24,868		2
8309999999. Subtotal - all other money market mutual funds						93,384,694		200,117
8589999999. Total cash equivalents (unaffiliated)						5,074,142,543	72,658	8,565,061
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						5,074,142,543	72,658	8,565,061