QUARTERLY STATEMENT

OF THE

NEW YORK LIFE INSURANCE COMPANY

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 Company

NAIC Group Code 0826 (Current Period), 0826 (Prior Period) NAIC Company Code 66915 Employer's ID No. 13-5582869

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

Country of Domicile United States of America

INCORPORATED/ORGANIZED MAY 21, 1841		COMMENCED BUSINESS APRIL 12, 1845*
Statutory Home Office		51 Madison Avenue, New York, NY, U.S. 10010
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
Chair, President & Chief Executive Officer

AARON CHRISTIAN BALL
Executive Vice President and Head of the Foundational Business

ERIC ANSEL FELDSTEIN
Executive Vice President and Chief Financial Officer

ALAIN MAURICE KARAOGLAN
Executive Vice President and Head of the Strategic Businesses

DEEPA SONI
Executive Vice President and Chief Information 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

MICHAEL KELLY MCDONNELL
Senior Vice President and General Counsel

AMY MILLER
Senior Vice President, Deputy General Counsel and Secretary

JOANNE HELEN RODGERS
Senior Vice President and Chief Human Resources Officer

SONALI VIRENDRA
Senior Vice President and Head of Agency

DIRECTORS

CLAIRE LOUISE BABINEAUX-FONTENOT	CRAIG LAWRENCE DESANTO	HOWARD MARTIN GROSFIELD	BARBARA GOLDMAN NOVICK
ROBERT BARBER CARTER	MARK LAWRENCE FEIDLER	CHRISTOPHER DOUGLAS KASTNER	THOMAS CLAYTON SCHIEVELBEIN
RALPH DE LA VEGA	ROBERT FRANCIS FRIEL	DONNA HAAG KINNAIRD	PAULA AMY STEINER

State of New York
County of New York } SS

The officers of this reporting entity, being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC *Annual Statement Instructions* and *Accounting Practices and Procedures* manual except to the extent that: (1) state law may differ; or, (2) 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.

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

JOANNE RUSSELL RODGERS
NOTARY PUBLIC
STATE OF NEW YORK
Qualified in Westchester County
01RU6119297
MY COMMISSION EXPIRES 11/29/2028

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 ...

*The Company became licensed to sell life insurance in the state of New York on April 17, 1845.

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

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	161,799,498,234		161,799,498,234	155,679,271,568
2.	Stocks:				
	2.1 Preferred stocks	337,451,862		337,451,862	271,397,486
	2.2 Common stocks	15,827,934,905		15,827,934,905	14,142,141,686
3.	Mortgage loans on real estate:				
	3.1 First liens	29,304,251,577		29,304,251,577	27,267,018,982
	3.2 Other than first liens	703,609,625		703,609,625	579,686,182
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	313,303,650		313,303,650	310,450,275
	4.2 Properties held for the production of income (less $ ..... (976,371,231) encumbrances)	1,819,676,578		1,819,676,578	2,019,742,100
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ ..... (36,071,194)), cash equivalents ($ ..... 3,299,970,674) and short-term investments ($ ..... 528,178,597)	3,792,078,077		3,792,078,077	3,708,495,126
6.	Contract loans (including $ ..... premium notes)	15,310,112,406	1,740,249	15,308,372,157	14,803,938,365
7.	Derivatives	1,360,903,532		1,360,903,532	1,479,078,662
8.	Other invested assets	16,065,693,292	136,824,959	15,928,868,333	14,761,738,701
9.	Receivables for securities	46,970,234		46,970,234	13,385,948
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	502,986,641		502,986,641	261,176,904
12.	Subtotals, cash and invested assets (Lines 1 to 11)	247,184,470,613	138,565,208	247,045,905,405	235,297,521,985
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	2,569,900,453	14,799,246	2,555,101,207	2,645,518,566
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	480,092,695	6,318,723	473,773,972	181,750,828
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	1,355,422,710		1,355,422,710	1,414,000,193
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	18,122,119		18,122,119	16,602,098
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	83,895,671		83,895,671	73,281,002
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	106,261,280		106,261,280	17,874,010
18.2	Net deferred tax asset	2,722,996,031	619,991,091	2,103,004,940	2,125,544,898
19.	Guaranty funds receivable or on deposit	31,116,898		31,116,898	28,265,450
20.	Electronic data processing equipment and software	843,829,158	824,733,798	19,095,360	33,191,430
21.	Furniture and equipment, including health care delivery assets ($ .....)	237,416,058	237,416,058		
22.	Net adjustment in assets and liabilities due to foreign exchange rates	74,069,658		74,069,658	70,280,850
23.	Receivables from parent, subsidiaries and affiliates	367,913,973		367,913,973	229,903,844
24.	Health care ($ .....) and other amounts receivable	43,378,563	43,378,563		
25.	Aggregate write-ins for other than invested assets	7,443,824,649	1,043,752,803	6,400,071,846	6,187,316,383
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	263,562,710,529	2,928,955,490	260,633,755,039	248,321,051,537
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	10,503,943,070		10,503,943,070	10,971,517,639
28.	Total (Lines 26 and 27)	274,066,653,599	2,928,955,490	271,137,698,109	259,292,569,176
	DETAILS OF WRITE-INS				
1101.	Derivatives-collateral assets	433,300,270		433,300,270	261,176,904
1102.	Receivable from sale of private equity investments	69,686,371		69,686,371	
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	502,986,641		502,986,641	261,176,904
2501.	Amounts receivable on corporate owned life insurance	5,073,108,544		5,073,108,544	5,017,803,949
2502.	Admitted disallowed IMR	1,047,078,756		1,047,078,756	888,347,081
2503.	Interest in annuity contracts	144,472,045		144,472,045	144,750,787
2598.	Summary of remaining write-ins for Line 25 from overflow page	1,179,165,304	1,043,752,803	135,412,501	136,414,566
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	7,443,824,649	1,043,752,803	6,400,071,846	6,187,316,383

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 148,161,742,822 less $ included in Line 6.3 (including $ 458,052,422 Modco Reserve)	148,161,742,822	142,293,050,955
2.	Aggregate reserve for accident and health contracts (including $ 307,494,200 Modco Reserve)	6,093,464,147	5,899,632,670
3.	Liability for deposit-type contracts (including $ Modco Reserve)	55,596,513,352	52,551,074,721
4.	Contract claims:		
	4.1 Life	1,064,326,124	811,188,554
	4.2 Accident and health	29,448,185	29,610,853
5.	Policyholders' dividends/refunds to members $ 55,344,359 and coupons $ due and unpaid	55,344,359	33,172,156
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 $ 104,903 Modco)	2,952,104,610	2,844,926,990
	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 $ 3,271,505 accident and health premiums	123,456,550	123,002,080
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 $ 24,702,245 assumed and $ 10,054,711 ceded	34,756,956	40,939,138
	9.4 Interest Maintenance Reserve		
10.	Commissions to agents due or accrued-life and annuity contracts $ 19,213,456 , accident and health $ 2,368,169 and deposit-type contract funds $	21,581,625	20,346,537
11.	Commissions and expense allowances payable on reinsurance assumed	3,487,761	3,311,593
12.	General expenses due or accrued	2,086,985,525	2,227,133,981
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(14,388,162)	(15,042,534)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	2,955,353	3,252,829
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	60,192,070	52,695,643
17.	Amounts withheld or retained by reporting entity as agent or trustee	1,929,591,622	1,990,545,960
18.	Amounts held for agents' account, including $ 33,121,114 agents' credit balances	33,121,114	34,335,444
19.	Remittances and items not allocated	595,475,859	506,743,275
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above	237,724,003	246,807,002
22.	Borrowed money $ 310,379,618 and interest thereon $ 81,609,375	391,988,993	346,255,455
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	5,095,744,191	4,672,531,259
	24.02 Reinsurance in unauthorized and certified ($) companies	4,777,296	3,517,423
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	2,419,699,791	2,223,696,002
	24.04 Payable to parent, subsidiaries and affiliates	23,748,427	45,404,423
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	634,431,239	882,946,108
	24.08 Derivatives	810,320,346	703,244,250
	24.09 Payable for securities	1,180,678,380	377,636,211
	24.10 Payable for securities lending	506,904,835	513,432,257
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,380,272,949	1,291,153,443
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	231,516,450,322	220,756,544,678
27.	From Separate Accounts Statement	10,503,943,070	10,971,517,639
28.	Total liabilities (Lines 26 and 27)	242,020,393,392	231,728,062,317
29.	Common capital stock		
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	4,234,770,455	4,233,969,138
33.	Gross paid in and contributed surplus		
34.	Aggregate write-ins for special surplus funds	1,047,078,756	888,347,081
35.	Unassigned funds (surplus)	23,835,455,506	22,442,190,640
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	29,117,304,717	27,564,506,859
38.	Totals of Lines 29, 30 and 37	29,117,304,717	27,564,506,859
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	271,137,698,109	259,292,569,176
	DETAILS OF WRITE-INS		
2501.	Derivatives-collateral liability	815,547,653	793,291,492
2502.	Special reserves on certain group policies	549,128,891	524,110,766
2503.	Unfunded pension obligations for employees and agents	228,087,984	237,236,962
2598.	Summary of remaining write-ins for Line 25 from overflow page	(212,491,579)	(263,485,777)
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,380,272,949	1,291,153,443
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	1,047,078,756	888,347,081
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)	1,047,078,756	888,347,081

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	14,822,965,078	13,821,049,870	18,976,108,892
2.	Considerations for supplementary contracts with life contingencies	294,296		141,175
3.	Net investment income	7,898,414,194	6,992,680,301	10,243,222,438
4.	Amortization of Interest Maintenance Reserve (IMR)	7,926,585	12,435,730	14,655,329
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	143,420,753	96,359,793	245,819,867
7.	Reserve adjustments on reinsurance ceded	(57,741,543)	(46,835,091)	(51,295,809)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	22,176,103	23,910,050	31,565,937
	8.2 Charges and fees for deposit-type contracts	4,893,648	3,355,221	5,256,712
	8.3 Aggregate write-ins for miscellaneous income	45,943,615	73,237,258	71,411,451
9.	Totals (Lines 1 to 8.3)	22,888,292,729	20,976,193,132	29,536,885,992
10.	Death benefits	3,259,810,240	3,358,699,551	4,446,851,100
11.	Matured endowments (excluding guaranteed annual pure endowments)	9,197,705	11,441,587	16,445,922
12.	Annuity benefits	1,437,458,058	1,292,114,916	1,740,906,087
13.	Disability benefits and benefits under accident and health contracts	270,658,152	260,994,031	355,151,562
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	5,728,612,578	6,810,547,207	8,583,347,136
16.	Group conversions	22,408,115	26,621,737	36,966,096
17.	Interest and adjustments on contract or deposit-type contract funds	1,566,050,741	1,335,404,043	1,800,913,496
18.	Payments on supplementary contracts with life contingencies	5,991,788	3,097,862	4,351,029
19.	Increase in aggregate reserves for life and accident and health contracts	6,062,523,344	4,013,905,094	6,509,613,398
20.	Totals (Lines 10 to 19)	18,362,710,721	17,112,826,028	23,494,545,826
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	406,857,714	394,081,292	553,554,418
22.	Commissions and expense allowances on reinsurance assumed	31,171,210	31,493,220	41,879,919
23.	General insurance expenses and fraternal expenses	1,880,636,413	1,832,529,502	2,548,656,009
24.	Insurance taxes, licenses and fees, excluding federal income taxes	227,154,130	223,149,925	290,104,523
25.	Increase in loading on deferred and uncollected premiums	(19,544,044)	18,919,933	15,996,947
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(711,398,000)	(1,058,188,581)	(1,250,825,194)
27.	Aggregate write-ins for deductions	257,615,587	239,247,099	140,015,263
28.	Totals (Lines 20 to 27)	20,435,203,731	18,794,058,418	25,833,927,711
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	2,453,088,998	2,182,134,714	3,702,958,281
30.	Dividends to policyholders and refunds to members	2,241,127,613	2,044,708,545	2,924,628,248
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	211,961,385	137,426,169	778,330,033
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(162,443,485)	(117,680,451)	(49,783,140)
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)	374,404,870	255,106,620	828,113,173
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 74,808,025 (excluding taxes of $ (42,057,719) transferred to the IMR)	(114,748,524)	(373,143,365)	(498,567,405)
35.	Net income (Line 33 plus Line 34)	259,656,346	(118,036,745)	329,545,768
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	27,564,506,859	26,427,441,247	26,427,441,247
37.	Net income (Line 35)	259,656,346	(118,036,745)	329,545,768
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 25,968,563	2,157,849,812	1,668,673,585	1,437,005,527
39.	Change in net unrealized foreign exchange capital gain (loss)	(17,251,959)	(636,231,207)	(687,591,518)
40.	Change in net deferred income tax	74,819,219	107,809,387	204,296,762
41.	Change in nonadmitted assets	(150,952,371)	(111,563,543)	39,592,856
42.	Change in liability for reinsurance in unauthorized and certified companies	(1,259,873)	(660,173)	1,834,820
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(423,212,932)	(209,016,128)	(84,996,066)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes	801,317	801,317	801,317
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	(70,345,204)	(39,375,143)	336,853,508
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(277,306,497)	(278,678,697)	(440,277,362)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	1,552,797,858	383,722,653	1,137,065,612
55.	Capital and surplus, as of statement date (Lines 36 + 54)	29,117,304,717	26,811,163,900	27,564,506,859
	DETAILS OF WRITE-INS			
08.301.	COLI income	171,528,863	199,248,433	250,128,920
08.302.	Sundries	12,602,706	20,178,481	22,718,909
08.303.	Income/(loss) on derivatives hedging funding agreement issuances	(138,187,954)	(146,189,656)	(201,436,378)
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	45,943,615	73,237,258	71,411,451
2701.	Interest and other expenses on employee and agent benefit plans	134,055,526	116,342,528	143,783,486
2702.	Adjustment in funds withheld	87,439,406	103,192,670	(29,478,653)
2703.	Change in special reserves on certain group policies	25,018,125	16,787,218	18,983,094
2798.	Summary of remaining write-ins for Line 27 from overflow page	11,102,530	2,924,683	6,727,336
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	257,615,587	239,247,099	140,015,263
5301.	Change in overfunded pension plan asset	67,460,372	66,495,494	(20,918,262)
5302.	Change in liability for pension benefits	9,148,979	7,223,080	(30,694,882)
5303.	Change in overfunded postretirements plan assets	5,859,562	(282,491,234)	(183,550,923)
5398.	Summary of remaining write-ins for Line 53 from overflow page	(359,775,410)	(69,906,037)	(205,113,295)
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(277,306,497)	(278,678,697)	(440,277,362)

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	14,900,049,880	13,536,269,235	19,885,592,116
2.	Net investment income	7,899,020,475	6,958,821,157	9,732,175,118
3.	Miscellaneous income	90,201,805	157,580,609	103,834,997
4.	Total (Lines 1 to 3)	22,889,272,160	20,652,671,001	29,721,602,231
5.	Benefit and loss related payments	10,931,306,795	11,563,272,041	15,723,982,189
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(711,950,845)	(1,053,931,975)	(1,241,611,878)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,400,221,434	2,533,479,895	3,153,969,230
8.	Dividends paid to policyholders	2,111,603,650	1,914,309,730	2,654,287,099
9.	Federal and foreign income taxes paid (recovered) net of $ 140,509,289 tax on capital gains (losses)	(41,305,910)	(1,611,482)	(113,305,565)
10.	Total (Lines 5 through 9)	14,689,875,124	14,955,518,209	20,177,321,075
11.	Net cash from operations (Line 4 minus Line 10)	8,199,397,036	5,697,152,792	9,544,281,156
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	26,527,821,884	23,942,836,275	30,094,153,071
	12.2 Stocks	45,329,150	291,852,629	706,458,325
	12.3 Mortgage loans	2,645,859,774	1,705,986,490	2,436,231,968
	12.4 Real estate	376,705,432		72,776,079
	12.5 Other invested assets	1,049,219,249	711,478,300	1,062,111,304
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(12,717,215)	4,284,119	3,528,275
	12.7 Miscellaneous proceeds	662,656,673	149,900,353	187,194,322
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	31,294,874,947	26,806,338,166	34,562,453,344
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	32,829,910,363	28,511,610,562	38,586,464,643
	13.2 Stocks	266,619,287	276,298,932	317,937,883
	13.3 Mortgage loans	4,840,170,028	5,105,300,145	6,778,601,300
	13.4 Real estate	45,100,483	186,877,847	245,008,671
	13.5 Other invested assets	2,012,232,187	1,448,492,561	1,857,361,561
	13.6 Miscellaneous applications	144,549,877	47,049,703	20,459,874
	13.7 Total investments acquired (Lines 13.1 to 13.6)	40,138,582,225	35,575,629,750	47,805,833,932
14.	Net increase/(decrease) in contract loans and premium notes	504,693,273	715,773,577	906,315,957
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(9,348,400,551)	(9,485,065,161)	(14,149,696,545)
	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	(35,875,837)	(58,514,258)	(103,315,269)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,944,424,615	4,618,861,972	4,759,558,794
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	(675,962,311)	(819,685,668)	(573,184,388)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,232,586,467	3,740,662,046	4,083,059,137
	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)	83,582,952	(47,250,323)	(522,356,252)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,708,495,125	4,230,851,378	4,230,851,378
	19.2 End of period (Line 18 plus Line 19.1)	3,792,078,077	4,183,601,055	3,708,495,126

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

20.0001.	Transfer/exchange of investment type to investment type	624,822,975	1,737,528,582	2,252,778,395
20.0002.	Depreciation/ amortization on fixed assets	270,016,864	243,674,701	332,501,848
20.0003.	Funds Withheld relating to Reinsurance transactions	172,337,959		
20.0004.	Low income housing tax credit unfunded commitments	84,476,994	33,448,270	52,197,682
20.0005.	Capitalized interest on bonds	40,988,828	42,544,550	55,497,537
20.0006.	Capitalized interest on mortgage loans	22,333,014	11,903,088	15,742,535
20.0007.	Transfer/exchange of bond investment to equity investment	8,783,078	184,962,882	186,366,051
20.0008.	Distribution of shares from other invested assets to equity	7,037,096	6,717,132	3,766,846
20.0009.	Transfer from mortgage loan asset to mortgage loan asset	4,656,723	56,945,553	56,820,014
20.0010.	Transfer of mortgage loans to other invested assets	3,745,370	64,443,846	143,943,846

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

20.0011. Transfer/merger/spinoff of equity investment to equity investment	2,000,000	6,812,770	13,235,873
20.0012. Premiums on coinsurance			505,863,539
20.0013. Ceding commission on coinsurance			505,863,539
20.0014. Liability for funds withheld on coinsurance			165,210,169
20.0015. Transfer of other invested assets to real estate			29,035,562

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	7,485,921,054	7,313,146,726	10,008,579,650
2.	Group life	1,555,896,566	1,543,665,544	2,019,646,148
3.	Individual annuities	925,879,420	638,364,600	891,848,624
4.	Group annuities	4,448,697,066	3,915,824,581	6,079,465,138
5.	Accident & health	453,478,275	453,653,015	615,670,270
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	14,869,872,381	13,864,654,466	19,615,209,830
9.	Deposit-type contracts	20,984,530,131	22,897,267,575	26,591,983,256
10.	Total (Lines 8 and 9)	35,854,402,512	36,761,922,041	46,207,193,086

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. The accompanying financial statements of New York Life Insurance Company ("the Company") have been prepared using accounting practices prescribed by the New York State Department of Financial Services ("NYSDFS" or "the Department").

The Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial position and results of operations of an insurance company and for determining its solvency under New York Insurance Law. The National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") has been adopted as a component of prescribed practices by the State of New York. 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 New York and NAIC SAP is shown below:

	SSAP #	F/S Page	F/S Line #	2026	2025
Net Income					
(1) Net income, New York State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 259,656,346	$ 329,545,768
(2) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(24,735,847)	(47,174,719)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	7,811,680	13,157,072
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	(2,536,636)	(5,130,357)
(3) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(4) Net income, NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 279,117,149	$ 368,693,772
Capital and Surplus					
(5) Statutory capital and surplus, New York State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 29,117,304,717	$ 27,564,506,859
(6) State prescribed practices that increase/(decrease) NAIC SAP:					
NYSDFS Regulation No. 213 principle-based reserving and No. 151 minimum life and annuity reserves*	51R	3	1	(292,060,390)	(267,324,543)
NYSDFS Circular Letter No. 11 (2010) impact on deferred premiums**	61	2, 4, 5	15.2, 1, 1	(89,384,176)	(97,195,856)
NYSDFS Seventh Amendment to Regulation No. 172 impact on admitted unearned reinsurance premium***	61	2, 4, 5	15.2, 1, 1	49,970,394	52,507,030
(7) State permitted practices that increase/(decrease) NAIC SAP:				—	—
(8) Capital and surplus, NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 29,448,778,889	$ 27,876,520,228

* NYSDFS Regulation 213 subjects principle-based valuations as prescribed by the valuation manual to minimum New York State requirements; NYSDFS Regulation 151 prescribes rules and guidelines for performing valuations of annuity, single premium life insurance, guaranteed interest contract and other deposit reserves.

** NYSDFS Circular Letter No. 11 (2010) clarified the accounting for deferred premium assets when reinsurance is involved.

*** NYSDFS Regulation 172 was amended to allow for the admission of an unearned reinsurance premium asset.

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 if they meet certain criteria stipulated by the NYSDFS. 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 government and high credit quality adjustable rate mortgage asset-backed securities (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 and structured securities that are not of high credit quality (those rated below AA at date of acquisition), certain 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.

NOTES TO FINANCIAL STATEMENTS

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 and structured 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 impairment ("OTTI"), the impaired bond 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 (or amortized) 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.

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.

3. Business Combinations and Goodwill

Not applicable.

4. Discontinued Operations

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

NOTES TO FINANCIAL STATEMENTS

(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	$ 488,759	$ 488,631	$ 128	$ 488,631	$ 482,488	9/30/2026
02151HAA3	949,554	941,660	7,894	941,660	839,486	9/30/2026
02660TGA5	2,032,241	2,030,731	1,510	2,030,731	1,504,804	9/30/2026
059469AF3	548,234	537,891	10,343	537,891	476,226	9/30/2026
1248MBAJ4	746,576	745,128	1,448	745,128	617,519	9/30/2026
1248MBAL9	211,496	211,078	418	211,078	173,538	9/30/2026
12544ABN4	812,342	809,052	3,290	809,052	729,431	9/30/2026
12544TAH7	103,840	101,892	1,948	101,892	95,770	9/30/2026
12627HAK6	330,527	326,686	3,841	326,686	292,914	9/30/2026
12628KAF9	134,272	133,409	863	133,409	114,587	9/30/2026
12628LAJ9	160,122	154,957	5,165	154,957	132,419	9/30/2026
12629EAD7	24,093	23,974	119	23,974	18,663	9/30/2026
126384AQ9	938,848	902,348	36,500	902,348	855,294	9/30/2026
12638PAE9	235,270	231,526	3,744	231,526	182,008	9/30/2026
12667G6W8	1,571,208	1,558,677	12,531	1,558,677	1,415,441	9/30/2026
12667G7X5	265,969	263,741	2,228	263,741	245,116	9/30/2026
12667GKK8	235,576	232,770	2,806	232,770	217,784	9/30/2026
12667GPU1	212,275	211,684	591	211,684	197,472	9/30/2026
12668AMN2	165,171	164,415	756	164,415	145,389	9/30/2026
126694DT2	40,180	35,764	4,416	35,764	25,539	9/30/2026
126694EK0	1,174,371	1,152,717	21,654	1,152,717	1,069,115	9/30/2026
126694LD8	481,124	473,320	7,804	473,320	424,033	9/30/2026
161546GK6	868,054	867,622	432	867,622	827,081	9/30/2026
17309BAB3	25,143	24,735	408	24,735	22,340	9/30/2026
17309YAF4	716,419	711,842	4,577	711,842	636,472	9/30/2026
225470M67	251,966	250,035	1,931	250,035	209,601	9/30/2026
225470VG5	199,309	192,034	7,275	192,034	194,060	9/30/2026
32051GNH4	327,218	324,458	2,760	324,458	267,248	9/30/2026
32051GTD7	408,134	387,218	20,916	387,218	358,839	9/30/2026
3622E8AC9	106,143	105,256	887	105,256	95,153	9/30/2026
3622E8AF2	753,281	745,096	8,185	745,096	685,961	9/30/2026
3622ELAG1	477,933	469,670	8,263	469,670	441,793	9/30/2026
362334MD3	21,568	18,169	3,399	18,169	20,528	9/30/2026
362375AF4	2,387,355	2,378,681	8,674	2,378,681	2,176,100	9/30/2026
36244SAF5	164,269	162,217	2,052	162,217	147,819	9/30/2026
45660LSY6	1,467,056	1,447,175	19,881	1,447,175	1,292,112	9/30/2026
466247ZQ9	852,152	837,492	14,660	837,492	723,797	9/30/2026
46627MEA1	224,518	215,241	9,277	215,241	198,011	9/30/2026
46630MAD4	490,338	489,881	457	489,881	404,538	9/30/2026
46630MAG7	120,104	118,447	1,657	118,447	97,765	9/30/2026
576434V84	2,090,563	2,059,096	31,467	2,059,096	1,886,440	9/30/2026
57643MCG7	75,349	71,554	3,795	71,554	70,844	9/30/2026
59020UXH3	411,460	392,359	19,101	392,359	360,367	9/30/2026
61749EAD9	124,937	122,528	2,409	122,528	105,529	9/30/2026
61749EAE7	49,473	48,528	945	48,528	42,175	9/30/2026
61749EAH0	380,152	373,688	6,464	373,688	317,323	9/30/2026
61750YAB5	18,580	18,094	486	18,094	17,821	9/30/2026
61751JAH4	189,904	188,928	976	188,928	168,086	9/30/2026
61751JAJ0	188,930	187,952	978	187,952	168,030	9/30/2026
61752RAH5	124,542	121,391	3,151	121,391	113,015	9/30/2026
61752RAJ1	180,889	176,532	4,357	176,532	169,457	9/30/2026
61752RAM4	711,609	692,049	19,560	692,049	666,213	9/30/2026
76111XVE0	233,509	230,736	2,773	230,736	208,212	9/30/2026
76114QAC9	2,455,667	2,381,468	74,199	2,381,468	1,993,975	9/30/2026
93935YAA8	323,872	322,473	1,399	322,473	264,464	9/30/2026
007034BN0	494,431	494,249	182	494,249	489,399	6/30/2026
059469AF3	573,276	551,593	21,683	551,593	504,172	6/30/2026
059515AE6	19,512	19,505	7	19,505	20,409	6/30/2026
1248MBAJ4	762,778	755,924	6,854	755,924	656,418	6/30/2026
1248MBAL9	216,084	214,144	1,940	214,144	184,469	6/30/2026
12544TAH7	105,071	103,839	1,232	103,839	100,897	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
12627HAK6	345,780	335,773	10,007	335,773	321,611	6/30/2026
12628KAF9	144,198	134,431	9,767	134,431	120,495	6/30/2026
12628LAJ9	168,161	160,494	7,667	160,494	139,360	6/30/2026
126384AQ9	1,000,193	951,621	48,572	951,621	930,254	6/30/2026
12667FJ48	671,732	668,873	2,859	668,873	623,018	6/30/2026
12667FJ55	424,247	422,270	1,977	422,270	388,838	6/30/2026
12667G6W8	1,644,601	1,625,294	19,307	1,625,294	1,518,793	6/30/2026
12667G7X5	270,733	270,593	140	270,593	259,840	6/30/2026
12667GKK8	249,861	245,266	4,595	245,266	236,456	6/30/2026
12667GPU1	219,202	217,838	1,364	217,838	212,169	6/30/2026
12667GXM0	531,386	511,816	19,570	511,816	475,731	6/30/2026
12667GXN8	1,683,268	1,622,003	61,265	1,622,003	1,524,204	6/30/2026
12668AMN2	173,564	170,490	3,074	170,490	158,360	6/30/2026
12668AYL3	674,422	674,160	262	674,160	675,902	6/30/2026
12668AYU3	375,032	327,314	47,718	327,314	373,054	6/30/2026
126694DT2	52,026	50,403	1,623	50,403	39,370	6/30/2026
126694EK0	1,198,830	1,191,491	7,339	1,191,491	1,163,195	6/30/2026
126694LD8	490,118	485,951	4,167	485,951	450,925	6/30/2026
161546GK6	902,697	902,048	649	902,048	879,726	6/30/2026
17309BAB3	26,023	25,471	552	25,471	24,077	6/30/2026
225470M67	255,891	254,766	1,125	254,766	220,492	6/30/2026
225470VG5	203,547	199,320	4,227	199,320	203,466	6/30/2026
23312RAA3	16,500,003	8,166,675	8,333,328	8,166,675	5,492,520	6/30/2026
32051GTD7	427,731	423,227	4,504	423,227	413,748	6/30/2026
3622E8AC9	107,869	106,979	890	106,979	104,069	6/30/2026
3622E8AF2	767,484	757,691	9,793	757,691	740,166	6/30/2026
3622ELAG1	492,617	479,781	12,836	479,781	465,366	6/30/2026
3622MPAT5	650,827	645,010	5,817	645,010	575,172	6/30/2026
362334MD3	8,295	6,969	1,326	6,969	8,226	6/30/2026
362375AF4	2,418,996	2,400,870	18,126	2,400,870	2,301,400	6/30/2026
36244SAF5	169,673	165,418	4,255	165,418	156,588	6/30/2026
45660LSY6	1,493,488	1,486,146	7,342	1,486,146	1,373,241	6/30/2026
466247ZQ9	864,142	852,152	11,990	852,152	794,057	6/30/2026
46627MEA1	225,868	225,557	311	225,557	209,471	6/30/2026
46630MAG7	121,273	121,098	175	121,098	103,580	6/30/2026
576434V84	2,107,143	2,101,642	5,501	2,101,642	1,983,512	6/30/2026
61749EAD9	125,810	125,288	522	125,288	111,012	6/30/2026
61749EAE7	49,825	49,613	212	49,613	44,368	6/30/2026
61749EAH0	382,503	381,568	935	381,568	333,501	6/30/2026
61750YAD1	295,917	288,603	7,314	288,603	280,995	6/30/2026
61750YAE9	362,350	353,531	8,819	353,531	350,950	6/30/2026
61750YAJ8	396,107	386,389	9,718	386,389	378,422	6/30/2026
61751JAH4	206,334	192,681	13,653	192,681	179,552	6/30/2026
61751JAJ0	205,255	191,694	13,561	191,694	179,495	6/30/2026
61752RAH5	128,715	125,430	3,285	125,430	120,341	6/30/2026
61752RAJ1	186,969	182,178	4,791	182,178	180,446	6/30/2026
61752RAM4	738,522	715,460	23,062	715,460	708,841	6/30/2026
69336RAK6	40	39	1	39	11,893	6/30/2026
69337VAE0	751,274	748,840	2,434	748,840	784,192	6/30/2026
76114CAD8	944,843	919,274	25,569	919,274	844,596	6/30/2026
76114QAC9	2,527,407	2,447,206	80,201	2,447,206	2,102,612	6/30/2026
83412LAE1	4,001,572	3,095,563	906,009	3,095,563	3,269,347	6/30/2026
93934FKQ4	506,298	506,238	60	506,238	520,730	6/30/2026
94984MAG9	56,421	56,417	4	56,417	67,770	6/30/2026
94985GBB1	588,394	588,322	72	588,322	653,264	6/30/2026
007034BN0	522,127	520,735	1,392	520,735	517,663	3/31/2026
12544TAH7	106,859	105,070	1,789	105,070	100,694	3/31/2026
12628KAF9	146,813	144,565	2,248	144,565	121,347	3/31/2026
12628LAJ9	170,972	169,402	1,570	169,402	144,352	3/31/2026
12629EAD7	24,743	24,228	515	24,228	19,544	3/31/2026
126384AQ9	1,008,957	1,000,192	8,765	1,000,192	933,194	3/31/2026
12638PAE9	241,842	238,238	3,604	238,238	204,964	3/31/2026
12667FJ48	697,454	685,660	11,794	685,660	641,891	3/31/2026
12667FJ55	440,546	433,033	7,513	433,033	400,616	3/31/2026
12667GXM0	543,841	543,511	330	543,511	498,779	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
12667GXN8	960,095	959,946	149	959,946	887,938	3/31/2026
12668AMN2	181,568	178,762	2,806	178,762	164,109	3/31/2026
126694DT2	53,776	52,489	1,287	52,489	40,069	3/31/2026
126694EK0	1,205,587	1,198,831	6,756	1,198,831	1,163,086	3/31/2026
126694LD8	499,846	491,338	8,508	491,338	454,112	3/31/2026
17309BAB3	26,457	26,305	152	26,305	24,690	3/31/2026
17309YAF4	742,429	735,751	6,678	735,751	683,973	3/31/2026
225470M67	261,119	259,984	1,135	259,984	222,333	3/31/2026
225470VG5	208,269	203,562	4,707	203,562	203,950	3/31/2026
32051GNH4	363,131	328,066	35,065	328,066	276,768	3/31/2026
32051GTD7	449,189	441,931	7,258	441,931	432,610	3/31/2026
3622EUAB2	66,767	64,606	2,161	64,606	60,918	3/31/2026
3622EUAC0	353,293	341,961	11,332	341,961	324,990	3/31/2026
3622EUAF3	274,314	266,298	8,016	266,298	256,472	3/31/2026
3622MPAT5	656,554	651,337	5,217	651,337	573,511	3/31/2026
362375AF4	2,545,817	2,429,809	116,008	2,429,809	2,309,481	3/31/2026
36244SAF5	172,407	171,218	1,189	171,218	157,734	3/31/2026
45660LSY6	1,587,588	1,513,126	74,462	1,513,126	1,449,303	3/31/2026
466247ZQ9	875,562	864,142	11,420	864,142	794,083	3/31/2026
46627MEA1	235,515	228,413	7,102	228,413	214,643	3/31/2026
46630MAG7	123,817	123,162	655	123,162	106,594	3/31/2026
576434V84	2,140,018	2,127,123	12,895	2,127,123	1,988,174	3/31/2026
57643MCG7	102,714	99,963	2,751	99,963	101,840	3/31/2026
61749EAD9	129,711	126,264	3,447	126,264	110,659	3/31/2026
61749EAE7	51,357	50,005	1,352	50,005	44,226	3/31/2026
61749EAH0	393,771	384,330	9,441	384,330	332,182	3/31/2026
61750YAD1	299,034	297,271	1,763	297,271	284,397	3/31/2026
61750YAE9	366,145	364,007	2,138	364,007	355,191	3/31/2026
61750YAJ8	400,288	397,919	2,369	397,919	383,007	3/31/2026
76111XVE0	234,881	233,509	1,372	233,509	207,194	3/31/2026
76114CAD8	974,115	944,843	29,272	944,843	865,627	3/31/2026
76114QAC9	2,560,658	2,522,324	38,334	2,522,324	2,199,802	3/31/2026
83409WAD4	15,499,796	11,144,361	4,355,435	11,144,361	16,276,633	3/31/2026
83409WAE2	2,515,185	1,120,099	1,395,086	1,120,099	2,298,127	3/31/2026
Subtotal-General Account	**XXX**	**XXX**	**$ 16,431,126**	**XXX**	**XXX**	
Guaranteed Separate Accounts						
007034BN0	$ 610,949	$ 610,789	$ 160	$ 610,789	$ 603,110	9/30/2026
059469AF3	494,885	485,550	9,335	485,550	430,140	9/30/2026
1248MBAL9	845,982	844,312	1,670	844,312	694,150	9/30/2026
12627HAK6	329,508	325,671	3,837	325,671	292,914	9/30/2026
12628KAF9	322,253	320,181	2,072	320,181	275,008	9/30/2026
12628LAJ9	213,495	206,609	6,886	206,609	176,559	9/30/2026
17309BAB3	122,974	120,979	1,995	120,979	109,266	9/30/2026
17309YAF4	409,383	406,767	2,616	406,767	363,698	9/30/2026
3622E8AC9	212,286	210,512	1,774	210,512	190,307	9/30/2026
3622E8AF2	188,320	186,274	2,046	186,274	171,490	9/30/2026
3622ELAG1	487,466	479,074	8,392	479,074	452,750	9/30/2026
36244SAC2	445,771	440,365	5,406	440,365	391,025	9/30/2026
46630MAG7	480,417	473,789	6,628	473,789	391,060	9/30/2026
61749EAD9	199,899	196,044	3,855	196,044	168,847	9/30/2026
61749EAH0	202,747	199,300	3,447	199,300	169,239	9/30/2026
61751JAH4	237,380	236,160	1,220	236,160	210,108	9/30/2026
61751JAJ0	236,164	234,941	1,223	234,941	210,037	9/30/2026
61751DAE4	52,811	52,387	424	52,387	44,923	9/30/2026
007034BN0	618,038	617,811	227	617,811	611,749	6/30/2026
059469AF3	517,504	497,917	19,587	497,917	455,382	6/30/2026
059515AE6	390,234	390,103	131	390,103	408,174	6/30/2026
1248MBAL9	864,335	856,574	7,761	856,574	737,877	6/30/2026
12627HAK6	344,793	334,737	10,056	334,737	321,611	6/30/2026
12628KAF9	346,076	322,635	23,441	322,635	289,189	6/30/2026
12628LAJ9	224,214	213,991	10,223	213,991	185,813	6/30/2026
17309BAB3	127,279	124,578	2,701	124,578	117,761	6/30/2026
23312RAA3	9,080,000	4,494,146	4,585,854	4,494,146	3,022,550	6/30/2026
3622E8AC9	215,738	213,958	1,780	213,958	208,138	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
3622E8AF2	191,871	189,423	2,448	189,423	185,041	6/30/2026
3622ELAG1	502,404	489,352	13,052	489,352	476,907	6/30/2026
36244SAC2	458,963	448,890	10,073	448,890	414,191	6/30/2026
46628BBD1	76,104	73,061	3,043	73,061	55,444	6/30/2026
46630MAG7	485,091	484,390	701	484,390	414,320	6/30/2026
61749EAD9	201,296	200,461	835	200,461	177,619	6/30/2026
61749EAH0	204,001	203,503	498	203,503	177,867	6/30/2026
61750YAD1	293,185	286,004	7,181	286,004	280,995	6/30/2026
61750YAJ8	279,605	272,745	6,860	272,745	267,122	6/30/2026
61751JAH4	257,919	240,852	17,067	240,852	224,440	6/30/2026
61751JAJ0	256,568	239,617	16,951	239,617	224,369	6/30/2026
759950GW2	1,798,704	1,703,258	95,446	1,703,258	1,778,121	6/30/2026
86358RXZ5	14,689	12,606	2,083	12,606	8,339	6/30/2026
61751DAE4	54,138	53,201	937	53,201	47,777	6/30/2026
007034BN0	652,659	650,919	1,740	650,919	647,079	3/31/2026
12628KAF9	352,352	346,956	5,396	346,956	291,233	3/31/2026
12628LAJ9	227,962	225,869	2,093	225,869	192,470	3/31/2026
17309BAB3	129,402	128,657	745	128,657	120,757	3/31/2026
17309YAF4	424,245	420,429	3,816	420,429	390,842	3/31/2026
36244SAC2	467,917	463,141	4,776	463,141	417,246	3/31/2026
466247XN8	207,508	202,141	5,367	202,141	162,959	3/31/2026
46630MAG7	495,269	492,649	2,620	492,649	426,376	3/31/2026
61749EAD9	207,538	202,023	5,515	202,023	177,055	3/31/2026
61749EAH0	210,011	204,976	5,035	204,976	177,164	3/31/2026
61750YAD1	296,274	294,527	1,747	294,527	284,397	3/31/2026
61750YAJ8	282,556	280,884	1,672	280,884	270,358	3/31/2026
86358RXZ5	16,526	15,061	1,465	15,061	11,333	3/31/2026
61751DAE4	55,301	54,587	714	54,587	47,936	3/31/2026
Subtotal-Guaranteed Separate Accounts	**XXX**	**XXX**	**$ 4,944,623**	**XXX**	**XXX**	
Grand Total	**XXX**	**XXX**	**$ 21,375,749**	**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 as of 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	$ 13,885,819,327	$ 474,695,485	$ 12,170,990,726	$1,716,200,134	$ 26,056,810,053	$2,190,895,619
Guaranteed Separate Accounts	2,345,656,044	66,867,089	866,098,677	99,108,935	3,211,754,721	165,976,024
Total	$ 16,231,475,371	$ 541,562,574	$ 13,037,089,403	$1,815,309,069	$ 29,268,564,774	$2,356,871,643

(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 repledged collateral received from dollar repurchase or securities lending agreements. All collateral is received in cash.

NOTES TO FINANCIAL STATEMENTS

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 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 $216,384,334, 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

	1 First Quarter	2 Second Quarter	3 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	$ 173,473,194	$ 204,311,000	$ 220,448,533
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	$ 173,473,194	$ 202,733,000	$ 216,384,334
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	$ 173,473,194	$ 204,311,000	$ 220,448,533
b. Ending Balance	$ 173,473,194	$ 202,733,000	$ 216,384,334

NOTES TO FINANCIAL STATEMENTS

(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	$ —	$216,384,334	$ —	$ —	$ —	$ —	$ —	$ —
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	$ —	$216,384,334	$ —	$ —	$ —	$ —	$ —	$ —

(7) Collateral pledged - secured borrowing

	First Quarter 2026	Second Quarter 2026	Third Quarter 2026
a. Maximum Amount			
1. Cash	—	—	—
2. Securities (FV)	$ 176,944,081	$ 208,397,220	$ 224,857,504
3. Securities (BACV)	—	—	—
4. Nonadmitted subset (BACV)	—	—	—
b. Ending Balance			
1. Cash	—	—	—
2. Securities (FV)	$ 176,944,081	$ 206,787,839	$ 220,713,885
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	220,713,885	220,713,885

(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.

L. Restricted Assets

NOTES TO FINANCIAL STATEMENTS

(1) Restricted assets (including pledged):

Restricted Asset Category	Gross (Admitted and Nonadmitted) Restricted							Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Percentage		Amount Reported in General Interrogatories	Difference from Note and GI	GI Ref
	Current Year					Total From Prior Year	Increase/ (Decrease) (5 minus 6)			Gross (Admitted and Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)			
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
	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)									
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	531,549,361	—	—	—	531,549,361	511,859,046	19,690,315	—	531,549,361	0.194 %	0.196 %		531,549,	25.04 + 25.05
c. Subject to repurchase agreements	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.21
d. Subject to reverse repurchase agreements	216,384,334	—	—	—	216,384,334	169,561,058	46,823,276	—	216,384,334	0.079 %	0.080 %		216,384,	26.22
e. Subject to dollar repurchase agreements	—	—	48,882,921	—	48,882,921	49,307,822	(424,901)	—	48,882,921	0.018 %	0.018 %		—	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	351,414,368	—	—	—	351,414,368	258,410,623	93,003,745	—	351,414,368	0.128 %	0.130 %		351,414,	26.26
i. FHLB capital stock	265,460,100	—	—	—	265,460,100	254,836,100	10,624,000	—	265,460,100	0.097 %	0.098 %		265,460,	26.27
j. On deposit with states	298,637,794	—	—	—	298,637,794	299,930,050	(1,292,256)	—	298,637,794	0.109 %	0.110 %		298,637,	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)	4,820,959,699	—	—	—	4,820,959,699	4,626,285,539	194,674,160	—	4,820,959,699	1.759 %	1.778 %		4,820,95	26.31
m. Pledged as collateral not captured in other categories	27,214,589	—	—	—	27,214,589	38,750,783	(11,536,194)	—	27,214,589	0.010 %	0.010 %		27,214,5	26.30
n. Other restricted assets	—	—	—	—	—	—	—	—	—	0.000 %	0.000 %		—	26.32
o. Collateral Assets Received and on Balance Sheet	1,320,957,836	—	—	—	1,320,957,836	1,305,150,538	15,807,298	—	1,320,957,836	0.482 %	0.487 %	XXX	XXX	XXX
p. Assets held under Modco Reinsurance Agreements	765,307,887	—	—	—	765,307,887	781,764,300	(16,456,413)	—	765,307,887	0.279 %	0.282 %	XXX	XXX	XXX
q. Assets held under Funds Withheld Reinsurance Agreements	3,054,131,032	—	—	—	3,054,131,032	3,122,855,647	(68,724,615)	—	3,054,131,032	1.114 %	1.126 %	XXX	XXX	XXX
r. Total restricted assets	$11,652,017,000	$ —	$48,882,921	$ —	$11,700,899,921	$11,418,711,506	$282,188,415	$ —	$ 11,700,899,921	4.269 %	4.315 %	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

NOTES TO FINANCIAL STATEMENTS

(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

	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	$ 27,214,589	$ —	$ —	$ —	$ 27,214,589	$ 38,750,783	$ (11,536,194)	$ 27,214,589	0.010 %	0.010 %
Total (c)	$ 27,214,589	$ —	$ —	$ —	$ 27,214,589	$ 38,750,783	$ (11,536,194)	$ 27,214,589	0.010 %	0.010 %

(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	$ 38,750,783	$ —	$ —	$ —	$ 38,750,783	$ 40,314,380	$ (1,563,597)	$ 38,750,783	0.015 %	0.015 %
Total (c)	$ 38,750,783	$ —	$ —	$ —	$ 38,750,783	$ 40,314,380	$ (1,563,597)	$ 38,750,783	0.015 %	0.015 %

(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	$1,320,957,836	$ 4,271,227	$ 31,140,179	$ 1,320,957,836	$ 4,271,227	$ 31,140,178	0.51 %	0.52 %
b. Schedule D, Part 1, Section 1	—	600,407,007	2,364,861,416	—	560,307,640	2,110,742,822	1.13	1.14
c. Schedule D, Part 1, Section 2	—	65,330,326	439,794,853	—	60,482,254	395,885,712	0.19	0.19
d. Schedule D, Part 2, Section 1	—	—	3,188,868	—	—	3,188,868	—	—
e. Schedule D, Part 2, Section 2	—	—	—	—	—	—	—	—
f. Schedule B	—	45,267,280	212,826,768	—	43,098,973	197,533,177	0.10	0.10
g. Schedule A	—	—	—	—	—	—	—	—
h. Schedule BA, Part 1	—	50,032,047	2,318,948	—	53,889,865	2,184,575	0.02	0.02
i. Schedule DL, Part 1	—	—	—	—	—	—	—	—
j. Other	—	—	—	—	—	—	—	—
k. Total Collateral Assets (a+b+c+d+e+f+g+h+i+j)	$1,320,957,836	$ 765,307,887	$3,054,131,032	$ 1,320,957,836	$ 722,049,959	$2,740,675,332	1.95 %	1.97 %
Separate Account:								
l. Cash, Cash Equivalents and Short-Term Investments	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
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	—	—	—	—	—	—	—	—
q. Schedule B	—	—	—	—	—	—	—	—
r. Schedule A	—	—	—	—	—	—	—	—
s. Schedule BA, Part 1	—	—	—	—	—	—	—	—
t. Schedule DL, Part 1	—	—	—	—	—	—	—	—
u. Other	—	—	—	—	—	—	—	—
v. Total Collateral Assets (k+l+m+n+o+p+q+r+s+t+u)	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %

* 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.

NOTES TO FINANCIAL STATEMENTS

The Company received cash collateral on security lending transactions of $505,410,183 as of September 30, 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).

	Amount	% of Liability to Total Liabilities *
w. Recognized Obligation to Return Collateral Asset (General Account)	$ 1,320,957,836	0.57 %
x. Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	— %
y. Recognized Obligation for Modco assets (General Account)	$ 765,307,887	0.33 %
z. Recognized Obligation for Modco assets (Separate Account)	$ —	— %
aa. Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ 3,054,131,032	1.32 %
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

No change.

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
(1) Number of CUSIPs	88	6
(2) Aggregate Amount of Investment Income	$ 28,563,115	$ 472,787

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

Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral

No change.

NOTES TO FINANCIAL STATEMENTS

6. Joint Ventures, Partnerships and Limited Liability Companies

A. No change.

B. 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 NY and issues funding agreements to the FHLB of NY in exchange for cash. The proceeds from the sale of these funding agreements are invested to earn a spread on the business. The funding agreements are issued through the general account and are included in the liability for deposit-type contracts on Page 3 – Liabilities, Surplus and Other Funds. When a funding agreement is issued, 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 each of the advances received. Upon any event of default by the Company, the FHLB of NY's recovery on the collateral is limited to the amount of the Company's liability to the FHLB of NY. The table below indicates the amounts of FHLB of NY stock purchased, collateral pledged, assets and liabilities related to the agreement with FHLB of NY.

(2) FHLB of NY Capital Stock

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

1. Current Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	50,000,000	50,000,000	—
(c) Activity stock	215,460,000	215,460,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 265,460,000	$ 265,460,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 13,556,884,905	$ 13,556,884,905	$ —

2. Prior Year

	Total	General Account	Separate Accounts
(a) Membership stock - Class A	$ —	$ —	$ —
(b) Membership stock - Class B	48,376,000	48,376,000	—
(c) Activity stock	206,460,000	206,460,000	—
(d) Excess stock	—	—	—
(e) Aggregate total	$ 254,836,000	$ 254,836,000	$ —
(f) Actual or estimated borrowing capacity as determined by the insurer	$ 12,964,628,459	$ 12,964,628,459	$ —

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:

	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
Membership stock						
1. Class A	$ —	$ —	$ —	$ —	$ —	$ —
2. Class B	$ 50,000,000	$ 50,000,000	$ —	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

(3) Collateral pledged to FHLB of NY

a. Amount pledged as collateral as of reporting date is as follows:

	Fair Value[1]	Carrying Value[1]	Aggregate Total Borrowing
1. Current year total general and separate accounts	$ 7,343,877,730	$ 8,338,350,338	$ 4,820,959,699
2. Current year general account	$ 7,343,877,730	$ 8,338,350,338	$ 4,820,959,699
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 7,704,665,895	$ 8,299,854,905	$ 4,626,285,539

[1] Includes amounts in excess of minimum requirements.

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

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current year total general and separate accounts	$ 8,115,268,759	$ 8,776,123,581	$ 4,624,685,899
2. Current year general account	$ 8,115,268,759	$ 8,776,123,581	$ 4,624,685,899
3. Current year separate accounts	$ —	$ —	$ —
4. Prior year total general and separate accounts	$ 7,778,927,430	$ 8,513,306,067	$ 4,432,224,975

(4) Borrowing from FHLB of NY

a. Amount borrowed as of reporting date is as follows:

1. Current Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	$ —
(b) Funding agreements	4,820,959,699	4,820,959,699	—	4,820,959,699
(c) Other	—	—	—	—
(d) Aggregate total	$ 4,820,959,699	$ 4,820,959,699	$ —	$ 4,820,959,699

2. Prior Year

	Total	General Account	Separate Accounts	Funding Agreements Reserves Established
(a) Debt	$ —	$ —	$ —	$ —
(b) Funding agreements	4,626,285,539	4,626,285,539	—	4,626,285,539
(c) Other	—	—	—	—
(d) Aggregate total	$ 4,626,285,539	$ 4,626,285,539	$ —	$ 4,626,285,539

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

	Total	General Account	Separate Accounts
1. Debt	$ —	$ —	$ —
2. Funding agreements	4,926,020,280	4,926,020,280	—
3. Other	—	—	—
4. Aggregate total	$ 4,926,020,280	$ 4,926,020,280	$ —

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

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

NOTES TO FINANCIAL STATEMENTS

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

A. Defined Benefit Plans

(1) - (3) No change.

(4) Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits	
	September 30, 2026	December 31, 2025	September 30, 2026	December 31, 2025
a. Service cost	$ 108,909,734	$ 144,649,542	$ 8,770,086	$ 11,945,569
b. Interest cost	280,085,432	393,878,220	34,024,691	48,923,466
c. Expected return on plan assets	(351,341,892)	(462,277,058)	(50,279,510)	(61,151,100)
d. Transition asset or obligation	—	—	—	—
e. Amortization of losses/(gains)	76,609,351	98,291,432	(14,706,018)	(13,887,186)
f. Amortization of Prior service credit	—	—	(26,516,439)	(39,350,906)
g. Amortization of nonvested prior service cost	—	—	—	1,212,073
h. Net periodic benefit cost	$ 114,262,625	$ 174,542,136	$ (48,707,190)	$ (52,308,084)

The Company shares the net periodic benefit cost of certain pension and postretirement benefits with its subsidiaries. The expenses for these plans are allocated to each subsidiary in accordance with an intercompany cost sharing arrangement. The liabilities for these plans are included with the liabilities for the corresponding plan of the Company. Pension and postretirement costs of $40,280,137 and $3,802,974, respectively, were billed to subsidiaries for the nine months ended September 30, 2026. Pension and postretirement costs of $50,724,722 and $5,061,081, respectively, were billed to subsidiaries for the year ended December 31, 2025.

(5) - (18) No change.

B - E. No change.

F - G. Not applicable.

H - 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.

NOTES TO FINANCIAL STATEMENTS

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.

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 Company did not have any wash sales where securities with an NAIC rating designation of 3 or below, or unrated, were sold during the nine months ended September 30, 2026 and reacquired within 30 days of the sale date.

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18. Gain or Loss to the Insurer 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 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	$ —	$ 32,141,101	$ 236,310,762	$ —	$ 268,451,863
1.	Preferred stocks	—	32,141,101	236,310,762	—	268,451,863
2.	Bonds					
	Issuer Credit Obligations	20,673,940	6,721,775	—	—	27,395,715
	Asset-Backed Securities	—	25,065,161	1,400,165	—	26,465,326
	Total bonds	20,673,940	31,786,936	1,400,165	—	53,861,041
3.	Common stocks	515,912,811	—	318,325,211	—	834,238,022
4.	Derivative assets					
	Interest rate swaps	—	208,066,170	—	—	208,066,170
	Foreign currency swaps	—	37,799,296	—	—	37,799,296
	Inflation swaps	—	—	—	—	—
	Interest rate options	—	23,691,286	—	—	23,691,286
	Foreign currency forwards	—	3,922,449	—	—	3,922,449
	Futures	—	—	—	—	—
	Total return swaps	—	8,567	—	—	8,567
	Total derivative assets	—	273,487,768	—	—	273,487,768
5.	Separate accounts assets	510,386,044	2,404,228,281	1,359,489	983,485,002	3,899,458,816
6.	Other invested assets	—	20,031,726	86,474,565	—	106,506,291
	Total assets at fair value	$ 1,046,972,795	$ 2,761,675,812	$ 643,870,191	$ 983,485,002	$ 5,436,003,801
b.	Liabilities at fair value					
1.	Derivative liabilities					
	Interest rate swaps	$ —	$ 332,319,855	$ —	$ —	$ 332,319,855
	Foreign currency swaps	—	14,718,369	—	—	14,718,369
	Inflation swaps	—	20,973,423	—	—	20,973,423
	Interest rate options	—	—	—	—	—
	Foreign currency forwards	—	362,877	—	—	362,877
	Futures	—	—	—	—	—
	Total derivative liabilities	—	368,374,524	—	—	368,374,524
2.	Separate accounts liabilities - derivatives[1]	1,067,430	507,908	—	—	1,575,338
	Total liabilities at fair value	$ 1,067,430	$ 368,882,432	$ —	$ —	$ 369,949,862

[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)-(3) 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	$ 211,872,431	$ 250	$ —	$ —	$ 22,938,082	$ 1,500,000	$ —	$ —	$ —	$ 236,310,762
Bonds										
Issuer Credit Obligations	4,185,140	—	(4,037,364)	—	(147,776)	—	—	—	—	—
Asset-Backed Securities	1,438,866	—	—	96,264	25,736	—	—	—	(160,701)	1,400,165
Total bonds	5,624,006	—	(4,037,364)	96,264	(122,040)	—	—	—	(160,701)	1,400,165
Common stocks	302,100,267	18,474	—	—	11,753,125	4,453,345	—	—	—	318,325,211
Derivatives	—	—	—	—	—	—	—	—	—	—
Separate accounts assets[1]	1,711,434	—	—	—	(2,297)	—	—	—	(349,648)	1,359,489
Other invested assets	177,527,604	3,218,029	(97,789,104)	(525,552)	—	4,286,650	—	(243,061)	—	86,474,565
Total Assets:	$ 698,835,741	$ 3,236,752	$(101,826,468)	$ (429,288)	$ 34,566,870	$ 10,239,994	$ —	$ (243,061)	$ (510,349)	$ 643,870,191
Liabilities:										
Derivatives	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total Liabilities:	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

[1] The total gains or (losses) included in surplus for separate accounts assets are offset by an equal amount for separate accounts liabilities, which results in a net zero impact on surplus for the Company.

Transfers between levels

Transfers between levels may occur due to changes in valuation sources, or 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.

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, a change in the security’s measurement or changes in redemption restrictions of certain separate account investments.

NOTES TO FINANCIAL STATEMENTS

Transfers into Level 3 totaled $3,236,752 for the three months ended September 30, 2026, which were related to $3,218,029 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 $18,474 and preferred stocks of $250 that resulted from corporate actions. Transfers out of Level 3 totaled $101,826,468 for the three months ended September 30, 2026, which were related to $97,789,104 other invested assets/residual tranches and $4,037,364 issuer credit obligations security that were measured at fair value at the beginning of the period and measured at amortized cost at the end of the period.

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 $3,674,728 and a market value of $3,546,112. There were no third party price challenged for separate accounts.

In addition, the Company has a pricing committee that provides oversight over the Company's prices and fair value process for securities. 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

SVO identified bond ETF

For U.S. SAP, bonds reported as Level 1 represent investments in certain SVO approved ETF and mutual funds. Valuation of these securities is based on unadjusted quoted prices in active markets that are readily and regularly available. All other ETFs and mutual funds are classified and accounted for as common stock.

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.

Derivatives (including separate accounts liabilities – derivatives)

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

Separate accounts assets

These assets are comprised of cash and common stocks. 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 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, 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.

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.

NOTES TO FINANCIAL STATEMENTS

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

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 and preferred 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 estimated fair value and carrying value 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	$111,175,181,617	$ 127,097,461,591	$ 20,673,940	$106,605,548,872	$ 4,548,958,805	$ —	$ —
Asset Backed securities	32,573,207,586	34,702,036,643	—	30,026,111,637	2,547,095,949	—	—
Total Bonds	143,748,389,203	161,799,498,234	20,673,940	136,631,660,509	7,096,054,754	—	—
Preferred stocks	337,939,480	337,451,862	—	32,141,101	305,798,379	—	—
Common stocks	834,238,022	834,238,022	515,912,811	—	318,325,211	—	—
Mortgage loans	28,521,473,353	30,007,861,202	—	—	28,521,473,353	—	—
Cash, cash equivalents and short-term investments	3,792,078,077	3,792,078,077	550,964,269	3,241,113,808	—	—	—
Derivatives	1,834,572,653	1,360,903,532	—	1,834,572,653	—	—	—
Other invested assets[1]	2,140,451,718	2,132,017,930	—	523,485,004	1,616,966,714	—	—
Derivative Collateral	433,105,861	433,105,861	—	433,105,861	—	—	—
Investment income due and accrued	2,555,101,207	2,555,101,207	—	2,555,101,207	—	—	—
Separate accounts assets	10,238,593,200	10,445,948,136	607,359,138	8,641,071,094	6,677,966	983,485,002	—
Total assets	$194,435,942,774	$ 213,698,204,063	$ 1,694,910,158	$153,892,251,237	$ 37,865,296,377	$ 983,485,002	$ —
Liabilities:							
Deposit fund contracts:							
Funding agreements	$ 51,112,654,205	$ 52,633,547,598	$ —	$ —	$ 51,112,654,205	$ —	$ —
Annuities certain	8,174,247	8,088,466	—	—	8,174,247	—	—
Other deposit funds	1,237,098,485	1,237,098,485	—	—	1,237,098,485	—	—
Premiums paid in advance	123,456,550	123,456,550	—	123,456,550	—	—	—
Derivatives	1,219,885,515	810,320,346	—	1,219,885,515	—	—	—
Derivatives - collateral	815,547,653	815,547,653	—	815,547,653	—	—	—
Borrowed money	391,988,993	391,988,993	—	391,988,993	—	—	—
Payable to parent and affiliates	23,748,427	23,748,427	—	23,748,427	—	—	—
Amounts payable under securities lending	506,904,835	506,904,835	—	506,904,835	—	—	—
Separate accounts liabilities	1,575,338	1,575,338	1,067,430	507,908	—	—	—
Total liabilities	$ 55,441,034,248	$ 56,552,276,691	$ 1,067,430	$ 3,082,039,881	$ 52,357,926,937	$ —	$ —

[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 valuation 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 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 $4,010,350,994 and a fair value of $4,027,595,503 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 $400,000,000 and a fair value of $372,521,476 at September 30, 2026. The fair value of this security is calculated internally using observable inputs and is therefore classified as Level 2.

NOTES TO FINANCIAL STATEMENTS

Preferred stocks

Preferred stocks valued using prices from third-party pricing services generally use a discounted cash flow model 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.

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 is 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.

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).

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.

Separate accounts assets (including separate account assets - collateral)

Assets within the separate accounts are primarily invested in bonds and common stock. 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

For funding agreements backing medium term notes, fair values are based on available market prices for the notes. For other funding agreements and annuities certain liabilities, fair values 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. For all other deposit funds, the fair value is estimated to be equal to the account value since they can be withdrawn at any time and without prior notice.

Premiums paid in advance

For premiums paid in advance, the carrying value of the liability approximates fair value.

Amounts payable under securities lending

Amounts due under securities lending consist of cash collateral received under securities lending agreements. Due to the short-term nature of the transactions, 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.

NOTES TO FINANCIAL STATEMENTS

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:

		September 30, 2026			
Category of Investment	Investment Strategy	Fair Value Determined Using NAV	Unfunded Commitments	Redemption Frequency	Redemption Notice Period
Hedge fund	Long/short equity, futures, options, foreign exchange arbitrage	$ 160,514	$ —	Annual, Semi-Annual, Quarterly, Monthly	30-90 days (Assets subject to lock-up periods)
Hedge fund	Distressed securities, multi-strategy	643,747	—	Semi-Annual, Quarterly	60-90 days (Assets subject to lock-up periods)
Private equity	Leverage buyout, mezzanine financing, distressed securities	982,680,741	207,370,045	N/A	N/A
		$ 983,485,002	$ 207,370,045		

21. Other Items

A. No change.

B. Not applicable.

C. No change.

D. Not applicable.

E - 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	$ 1,105,073,689	$ 1,047,078,756	$ 57,994,933	$ —
(2) Negative (disallowed) IMR admitted	1,105,073,689	1,047,078,756	57,994,933	—
(3) Calculated adjusted capital and surplus				
Prior Period General Account Capital & Surplus	$27,694,641,388			
From Prior Period SAP Financials				
Net Positive Goodwill (admitted)	1,878,923,737			
EDP Equipment & Operating System Software (admitted)	24,561,811			
Net DTAs (admitted)	2,138,772,527			
Net Negative (disallowed) IMR (admitted)	1,028,882,363			
Adjusted Capital & Surplus	$22,623,500,950			
(4) Percentage of adjusted capital and surplus				
Percentage of Total Net Negative (disallowed) IMR admitted in General Account or recognized in Separate Account to adjusted capital and surplus	4.9 %			
(5) Allocated gains/losses to IMR from derivatives				
	Gains	Losses		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ 696,883,709	$ 652,828,870		
Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ 53,641,304	$ 68,878,757		
Fair Value Derivative Gains & Losses Amortized Over Current Period	$ 106,834,249	$ 74,952,916		
Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total	$ 643,690,764	$ 646,754,711		

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 effect on the financial condition of the Company.

NOTES TO FINANCIAL STATEMENTS

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 - G. Not applicable.

H. No change.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A - C. Not applicable.

D. No change.

E. No change.

25. Change in Incurred Losses and Loss Adjustment Expenses

A. Claim reserves and unpaid claim liabilities at December 31, 2025 were $1,601,992,530. For the nine months ended September 30, 2026, $218,824,192 has been paid for incurred losses and loss adjustment expenses attributable to insured events of prior years. Reserves remaining for prior years are now $1,309,266,996 as a result of re-estimation of unpaid claims and claim adjustment expenses principally on group medical, disability income, Medicare supplement and long term care lines of insurance. Therefore, there has been a $73,901,342 favorable prior-year development from December 31, 2025 to September 30, 2026. The decrease is generally the result of ongoing analysis of recent loss development trends. Original estimates were adjusted as additional information became known regarding individual claims. The Company had no unfavorable prior year loss development on retrospectively rated policies included in this decrease. However, the business to which it relates is subject to premium adjustments.

B. Not applicable.

26. Intercompany Pooling Arrangements

Not applicable.

27. Structured Settlements

No change.

28. Health Care Receivables

Not applicable.

29. Participating Policies

No change.

30. Premium Deficiency Reserves

No change.

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

No change.

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). 06/25/2021

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

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

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

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

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

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
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: ..... $.....

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: ..... $ 3,807,904,131

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	$ 4,227,965,076	$ 4,777,309,821
13.22	Preferred Stock	$	$
13.23	Common Stock	$ 13,581,250,849	$ 14,993,696,883
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$	$
13.26	All Other	$ 5,690,813,155	$ 6,187,182,804
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 23,500,029,080	$ 25,958,189,508
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. ..... $ 567,816,558

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 567,753,465

15.3 Total payable for securities lending reported on the liability page. ..... $ 506,904,835

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
RBC Investor Services Trust	155 Wellington Street West, Toronto ON M5V 3L3, Canada

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
Blackstone Asset Based Finance Advisors LP	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 Investments UK LLP	A
NYL Investors LLC	A
Tristan Capital Partners LLP	A
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
120934	Blackstone Asset Based Finance Advisors LP	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
167939	NYL Investments UK LLP	SEC	DS
169553	NYL Investors LLC	SEC	DS
	Tristan Capital Partners LLP	n/a	DS
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:16 .....

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	$ 1,113,581,317
	1.13 Commercial Mortgages	$ 28,843,940,834
	1.14 Total Mortgages in Good Standing	$ 29,957,522,151
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 36,666,104
	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	$ 13,672,947
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 13,672,947
	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)	$ 30,007,861,202
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	60.510 %
	2.2 A&H cost containment percent	0.160 %
	2.3 A&H expense percent excluding cost containment expenses	33.338 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 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	81,199,885	15,791,218	6,097,303	8,182,180	111,270,586	
2. Alaska AK	L	24,594,700	4,083,026	1,666,650	20,353,541	50,697,917	
3. Arizona AZ	L	91,511,481	44,776,949	7,940,384	23,027,480	167,256,294	
4. Arkansas AR	L	33,904,567	4,894,518	3,340,517	2,475,000	44,614,602	
5. California CA	L	991,196,840	219,716,939	53,729,464	330,356,959	1,595,000,202	
6. Colorado CO	L	90,019,821	35,107,468	8,342,149	18,528,675	151,998,113	
7. Connecticut CT	L	77,827,965	26,616,169	4,584,347	28,848,969	137,877,450	
8. Delaware DE	L	25,967,600	975,600,616	1,233,639	3,183,601	1,005,985,456	18,233,301,780
9. District of Columbia DC	L	10,543,606	5,944,224	1,158,691	3,367,277	21,013,798	
10. Florida FL	L	386,460,734	114,898,646	25,196,545	78,441,070	604,996,995	
11. Georgia GA	L	191,489,946	57,958,169	9,551,821	89,516,474	348,516,410	
12. Hawaii HI	L	39,746,509	11,392,831	3,865,991	54,505,442	109,510,773	
13. Idaho ID	L	21,704,683	8,090,233	2,250,444	20,639,797	52,685,157	
14. Illinois IL	L	204,725,400	58,442,438	11,784,678	113,411,749	388,364,265	
15. Indiana IN	L	59,886,329	40,141,942	3,367,631	54,514,060	157,909,962	39,524,238
16. Iowa IA	L	55,397,754	15,027,168	6,939,929	5,308,087	82,672,938	43,000,000
17. Kansas KS	L	47,943,277	7,860,743	4,757,521	(79,126)	60,482,415	
18. Kentucky KY	L	47,502,447	17,430,164	3,657,043	38,603,256	107,192,910	
19. Louisiana LA	L	121,105,918	21,257,627	8,055,218	1,730,199	152,148,962	
20. Maine ME	L	14,127,092	7,638,777	1,301,947	3,859,527	26,927,343	
21. Maryland MD	L	136,400,327	34,166,267	9,816,591	41,125,723	221,508,908	
22. Massachusetts MA	L	226,175,941	114,180,532	11,114,945	161,469,175	512,940,593	
23. Michigan MI	L	86,946,316	34,212,734	5,803,467	73,240,804	200,203,321	
24. Minnesota MN	L	53,481,376	46,006,562	4,541,486	43,735,538	147,764,962	
25. Mississippi MS	L	46,935,935	5,523,840	3,825,806		56,285,581	
26. Missouri MO	L	74,846,134	104,121,232	6,325,627	78,625,142	263,918,135	
27. Montana MT	L	23,373,951	4,718,556	2,039,824	(1,489)	30,130,842	3,615,609
28. Nebraska NE	L	29,368,929	5,840,864	3,507,590	777,909	39,495,292	9,511,861
29. Nevada NV	L	58,888,733	21,862,539	3,446,884	(9,633,216)	74,564,940	
30. New Hampshire NH	L	31,803,756	19,750,563	1,994,242		53,548,561	
31. New Jersey NJ	L	333,250,527	54,199,100	14,707,999	80,569,315	482,726,941	
32. New Mexico NM	L	37,825,871	7,248,574	2,881,177	107,525	48,063,147	20,769,145
33. New York NY	L	1,031,821,020	68,181,063	65,877,674	483,804,744	1,649,684,501	2,634,807,497
34. North Carolina NC	L	144,118,549	42,142,494	10,520,124	90,959,331	287,740,498	
35. North Dakota ND	L	17,345,271	2,676,442	1,527,584	18,905,517	40,454,814	
36. Ohio OH	L	136,705,944	91,331,544	11,046,993	74,086,347	313,170,828	
37. Oklahoma OK	L	50,321,100	10,168,477	4,897,048	11,703,399	77,090,024	
38. Oregon OR	L	41,104,449	23,475,574	4,099,760	15,983,313	84,663,096	
39. Pennsylvania PA	L	230,522,173	88,645,995	12,902,657	95,043,809	427,114,634	
40. Rhode Island RI	L	19,673,306	12,074,665	1,299,930	8,335,753	41,383,654	
41. South Carolina SC	L	116,252,294	37,437,954	7,490,623	17,061,876	178,242,747	
42. South Dakota SD	L	39,656,581	4,474,825	4,331,767	4,857,306	53,320,479	
43. Tennessee TN	L	88,591,924	25,410,065	6,785,773	61,988,826	182,776,588	
44. Texas TX	L	557,432,493	101,294,597	32,556,944	117,033,658	808,317,692	
45. Utah UT	L	44,528,066	15,531,080	2,387,552	157,237	62,603,935	
46. Vermont VT	L	10,911,796	2,833,632	1,159,955	5,362,089	20,267,472	
47. Virginia VA	L	185,132,873	56,832,663	15,874,381	29,850,565	287,690,482	
48. Washington WA	L	152,990,524	42,659,815	15,496,064	48,578,110	259,724,513	
49. West Virginia WV	L	19,434,064	3,066,109	1,264,324	257,312	24,021,809	
50. Wisconsin WI	L	57,356,394	64,636,560	4,353,834	39,891,103	166,237,891	
51. Wyoming WY	L	19,650,190	4,352,161	1,226,567	(1,707)	25,227,211	
52. American Samoa AS	N						
53. Guam GU	L	585,261		15,302		600,563	
54. Puerto Rico PR	L	2,202,777	1,104,705	315,741		3,623,223	
55. U.S. Virgin Islands VI	L	3,131,725		39,139		3,170,864	
56. Northern Mariana Islands MP	N						
57. Canada CAN	L	27,408,501	66,831	157,036	(1,451)	27,630,917	
58. Aggregate other alien OT	XXX	18,576,349	1,519,016	89,478		20,184,843	
59. Subtotal	XXX	6,771,607,974	2,844,417,495	444,543,800	2,492,647,780	12,553,217,049	20,984,530,130
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	1,835,000,839	37,955,623			1,872,956,462	
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	34,615,019		8,415,112		43,030,131	
94. Aggregate or other amounts not allocable by state	XXX	514,483,917				514,483,917	
95. Totals (direct business)	XXX	9,155,707,749	2,882,373,118	452,958,912	2,492,647,780	14,983,687,559	20,984,530,130
96. Plus reinsurance assumed	XXX	137,116,099				137,116,099	
97 Totals (all business)	XXX	9,292,823,848	2,882,373,118	452,958,912	2,492,647,780	15,120,803,658	20,984,530,130
98. Less reinsurance ceded	XXX	504,418,689		16,035,414		520,454,103	
99. Totals (all business) less reinsurance ceded	XXX	8,788,405,159	2,882,373,118	436,923,498	2,492,647,780	14,600,349,555	20,984,530,130
DETAILS OF WRITE-INS							
58001. ZZZ other alien	XXX	18,576,349	1,519,016	89,478		20,184,843	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	18,576,349	1,519,016	89,478		20,184,843	
9401. Paid-up additions applied as credits	XXX	480,284,418				480,284,418	
9402. Dividend accumulations applied as premium or annuity considerations in states that do not allow a dividend deduction	XXX	34,199,499				34,199,499	
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	514,483,917				514,483,917	

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 55
4. Q - Qualified - Qualified or accredited reinsurer.....

2. R - Registered - Non-domiciled RRGs..... ..... 5. N - None of the above - Not allowed to write business in the state..... 2

3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... .....

Direct Ordinary premiums, Annuities and Individual Accident and Health premiums are allocated by States on the basis of the address to which the premium notice is sent. Single premiums are allocated according to the residence of the insured, owner, or annuitant or the address designated to which business communication should be sent. Generally, Group Life, Group Health, and Group Annuity contracts are allocated according to the residence of the individual for whom benefits are purchased or provided. For certain Employer sponsored Group Life and Group Health policies covering less than 500 lives, the premiums received are generally allocated to the state in which the employees are principally located or in which the principal office of the group policyholder is located. Deposit-Type Funds are state distributed based on where the contract is issued. This is usually the state where the principal office of the plan sponsor is located. The plan sponsor is typically the employer who establishes the pension plan. Premium or annuities 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 are allocated by state regardless of license status. Dividends applied to pay renewal premiums and considerations for annuities are state distributed. 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)

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)

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)

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 *
0826	New York Life Group	66915	13-5582869	1583827	0000071633		New York Life Insurance Company	NY	RE					NO	
0826	New York Life Group	91596	13-3044743	3683691	0000727136		New York Life Insurance and Annuity Corporation	DE	DS	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	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4199614				New York Life Enterprises LLC	DE	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			13-4081725	2928649	0001270096		NYLIFE LLC	DE	DS	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	DS	New York Life Insurance Company	Ownership	100.000	New York Life Insurance Company	NO	
			27-0166422				NYLife Real Estate Holdings, LLC	DE	DS	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	DS	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	DS	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	

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 *
			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	NIA	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	IRL	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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							Madison Capital Funding Co-Investment Fund LP								
			26-2806918		0001538584			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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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.a.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.?.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

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										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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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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PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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	

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 *
							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	GBR	NIA	'Tristan (Holdings) Limited	Ownership	40.000	New York Life Insurance Company	NO	
							EPISO 3 Feeder LP	GBR	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	

SCHEDULE Y

PART 1A - DETAILS OF INSURANCE HOLDING COMPANY SYSTEM

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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		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	

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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		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		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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							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	

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 *
			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 Domi-ciliary Loca-tion	10 Relation-ship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Owner-ship Provide Percen-tage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Re-quired? (Yes/No)	16 *
							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?	NO
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	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.

4.

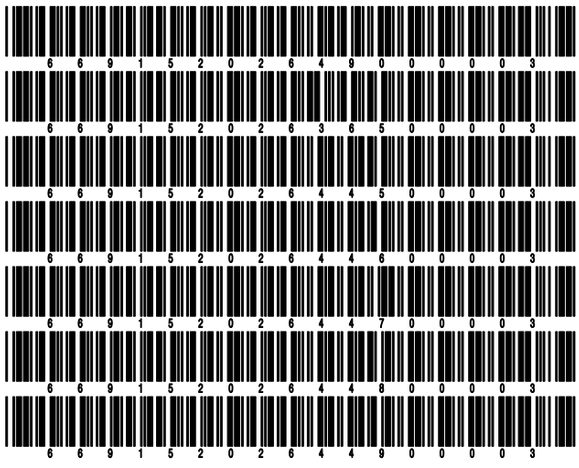
5.

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]
4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
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.	Unearned reinsurance premium recoverable	76,854,925		76,854,925	80,065,822
2505.	Collateral Assignments	51,029,191		51,029,191	50,051,704
2506.	Federal employees' group life conversion pool fund	5,348,563		5,348,563	3,910,308
2507.	Administrative and other fees due and unpaid	2,179,821		2,179,821	2,386,729
2508.	Amount due for undelivered securities	122,578	122,577	1	3
2509.	Overfunded pension and postretirement assets	680,460,754	680,460,754		
2510.	Suspense and clearing	231,962,982	231,962,982		
2511.	Miscellaneous	131,206,490	131,206,490		
2597.	Summary of remaining write-ins for Line 25 from overflow page	1,179,165,304	1,043,752,803	135,412,501	136,414,566

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Obligations under structured settlement agreements	144,472,045	144,750,787
2505.	Other payable	26,464,416	23,078,112
2506.	Liability for interest on claims	17,594,282	17,798,626
2507.	Contingent liability	14,629,092	15,410,157
2508.	Deferred gains liability	9,009,463	6,306,682
2509.	Adjustment to agents' progress sharing plan liability	3,506,838	3,734,469
2510.	Reserves required on certain group annuity separate accounts	1,911,246	2,596,368
2511.	Deferred rent payable	(961,018)	(961,017)
2512.	Unfunded postretirement obligations for employees and agents	(429,117,943)	(476,199,961)
2597.	Summary of remaining write-ins for Line 25 from overflow page	(212,491,579)	(263,485,777)

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	Other expenses	7,411,771	275,794	2,105,915
2705.	Other deductions for reinsurance	3,584,769	1,914,211	3,563,842
2706.	Fines, penalties and fees from regulatory authorities	105,990	734,678	1,057,579
2797.	Summary of remaining write-ins for Line 27 from overflow page	11,102,530	2,924,683	6,727,336

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Change in special reserves on certain group annuity contract	685,122	128,716	451,825
5305.	Other	127,054	(905)	81,882
5306.	Change in liability for postretirement benefits	(47,082,018)	243,471,720	212,360,422
5307.	Amortization of goodwill	(313,505,568)	(313,505,568)	(418,007,424)
5397.	Summary of remaining write-ins for Line 53 from overflow page	(359,775,410)	(69,906,037)	(205,113,295)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	2,330,192,373	2,342,475,896
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		147,226,367
	2.2 Additional investment made after acquisition	38,164,505	55,678,274
3.	Current year change in encumbrances	6,935,978	13,068,468
4.	Total gain (loss) on disposals	241,402,475	17,274,525
5.	Deduct amounts received on disposals	376,705,432	72,776,079
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized	20,000,000	52,000,000
8.	Deduct current year's depreciation	87,009,673	120,755,078
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	2,132,980,227	2,330,192,373
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	2,132,980,227	2,330,192,373

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	27,846,705,144	23,786,185,084
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	4,511,554,554	6,179,750,185
	2.2 Additional investment made after acquisition	328,615,476	406,576,839
3.	Capitalized deferred interest and other	22,333,014	15,742,536
4.	Accrual of discount	15,840,870	13,491,808
5.	Unrealized valuation increase/(decrease)	5,554,755	(96,743,065)
6.	Total gain (loss) on disposals	25,795	85,000
7.	Deduct amounts received on disposals	2,642,114,404	2,444,721,564
8.	Deduct amortization of premium and mortgage interest points and commitment fees	2,176,744	512,616
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(12,283,403)	1,820,366
10.	Deduct current year's other than temporary impairment recognized	66,193,854	14,969,428
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	30,007,861,202	27,846,705,144
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	30,007,861,202	27,846,705,144
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	30,007,861,202	27,846,705,144

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	14,977,737,929	13,960,608,709
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	538,766,767	946,765,480
	2.2 Additional investment made after acquisition	1,557,942,414	1,359,066,134
3.	Capitalized deferred interest and other		
4.	Accrual of discount	3,082,518	1,474,317
5.	Unrealized valuation increase/(decrease)	389,662,726	221,987,519
6.	Total gain (loss) on disposals	2,269,694	(105,269,159)
7.	Deduct amounts received on disposals	1,056,256,345	1,065,878,150
8.	Deduct amortization of premium, depreciation and proportional amortization	163,208,399	210,787,550
9.	Total foreign exchange change in book/adjusted carrying value	(34,670,314)	64,456,413
10.	Deduct current year's other than temporary impairment recognized	149,633,700	194,685,784
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	16,065,693,290	14,977,737,929
12.	Deduct total nonadmitted amounts	136,824,959	215,999,226
13.	Statement value at end of current period (Line 11 minus Line 12)	15,928,868,331	14,761,738,703

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	170,092,320,319	160,876,139,627
2.	Cost of bonds and stocks acquired	33,780,161,629	41,289,057,371
3.	Accrual of discount	264,110,925	342,101,102
4.	Unrealized valuation increase/(decrease)	1,520,325,749	254,804,486
5.	Total gain (loss) on disposals	(167,646,146)	144,027,756
6.	Deduct consideration for bonds and stocks disposed of	27,237,330,515	33,294,202,478
7.	Deduct amortization of premium	80,489,118	105,461,053
8.	Total foreign exchange change in book/adjusted carrying value	(164,174,849)	693,380,314
9.	Deduct current year's other than temporary impairment recognized	70,955,982	134,089,124
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	28,563,115	26,562,319
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	177,964,885,127	170,092,320,319
12.	Deduct total nonadmitted amounts		(490,544)
13.	Statement value at end of current period (Line 11 minus Line 12)	177,964,885,127	170,092,810,863

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)	70,549,671,115	28,561,793,834	28,620,414,831	470,856,872	69,162,999,996	70,549,671,115	70,961,906,990	67,915,015,283
2.	NAIC 2 (a)	50,780,153,808	5,601,274,880	4,017,377,429	(234,946,692)	49,580,954,289	50,780,153,808	52,129,104,566	49,232,616,194
3.	NAIC 3 (a)	5,029,540,077	352,589,427	305,410,061	(96,902,206)	5,055,661,104	5,029,540,077	4,979,817,237	4,999,938,628
4.	NAIC 4 (a)	2,101,817,348	111,172,972	152,410,830	33,459,278	2,138,536,242	2,101,817,348	2,094,038,768	2,128,284,768
5.	NAIC 5 (a)	291,523,543	9,419,691	14,116,202	11,919,579	330,429,745	291,523,543	298,746,611	410,731,399
6.	NAIC 6 (a)	26,650,345	212,061	21,046,862	6,041,716	26,900,042	26,650,345	11,857,260	16,930,237
7.	Total ICO	128,779,356,236	34,636,462,865	33,130,776,215	190,428,546	126,295,481,418	128,779,356,236	130,475,471,432	124,703,516,509
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	31,269,045,032	2,264,989,615	2,278,515,341	(384,063,394)	31,411,448,583	31,269,045,032	30,871,455,912	31,278,392,486
9.	NAIC 2	2,549,324,442	417,019,220	106,232,645	131,775,512	2,490,837,730	2,549,324,442	2,991,886,529	2,364,775,498
10.	NAIC 3	416,859,120	78,326,352	13,248,283	82,276,618	427,258,980	416,859,120	564,213,807	382,799,333
11.	NAIC 4	201,622,673	26,359,448	26,569,529	8,389,641	150,542,663	201,622,673	209,802,233	143,367,933
12.	NAIC 5	26,387,696	573,750	205,487	11,200,969	39,279,941	26,387,696	37,956,928	29,872,407
13.	NAIC 6	8,926,334		165,103	17,242,812	8,971,243	8,926,334	26,004,043	7,484,007
14.	Total ABS	34,472,165,297	2,787,268,385	2,424,936,388	(133,177,842)	34,528,339,140	34,472,165,297	34,701,319,452	34,206,691,664
	PREFERRED STOCK								
15.	NAIC 1								
16.	NAIC 2	101,937,879			(796,779)	107,336,458	101,937,879	101,141,100	107,738,376
17.	NAIC 3								
18.	NAIC 4								
19.	NAIC 5	55,655,868	1,500,249		(51,738)	22,501,925	55,655,868	57,104,379	40,847,346
20.	NAIC 6	156,216,565			22,989,819	145,139,226	156,216,565	179,206,384	122,811,763
21.	Total Preferred Stock	313,810,313	1,500,249		22,141,302	274,977,610	313,810,313	337,451,864	271,397,486
22.	Total ICO, ABS & Preferred Stock	163,565,331,846	37,425,231,499	35,555,712,603	79,392,006	161,098,798,168	163,565,331,846	165,514,242,748	159,181,605,659

(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 $ 2,838,694,293 ; NAIC 2 $ 532,042,535 ; NAIC 3 $ 6,417,451 NAIC 4 $; NAIC 5 $ 138,371 ; 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	528,178,598	XXX	525,400,600	2,747,929	619,437

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	1,015,098,455	271,428,630
2.	Cost of short-term investments acquired	981,473,412	1,232,032,576
3.	Accrual of discount	14,566,900	9,489,808
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	12,365	65,132
6.	Deduct consideration received on disposals	1,481,354,368	497,125,040
7.	Deduct amortization of premium	1,262,337	792,650
8.	Total foreign exchange change in book/adjusted carrying value	(355,830)	
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)	528,178,598	1,015,098,455
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	528,178,598	1,015,098,455

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)	776,076,268
2.	Cost paid/(consideration received) on additions	15,276,737
3.	Unrealized valuation increase/(decrease)	(45,588,720)
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	(68,045,884)
6.	Considerations received/(paid) on terminations	(52,185,583)
7.	Amortization	(3,722,426)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	(175,598,367)
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	550,583,191
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	550,583,191

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				(241,848)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				241,848
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus				
	3.12 Section 1, Column 15, prior year				
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus				
	3.14 Section 1, Column 18, prior year	(872,357)	872,357	872,357	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus				
	3.24 Section 1, Column 19, prior year plus	(872,357)			
	3.25 SSAP No. 108 adjustments		872,357	872,357	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year				
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized				
	4.23 SSAP No. 108 adjustments				
4.3	Subtotal (Line 4.1 minus Line 4.2)				
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				

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
94978*BU4	Long Bond Replication	1.G	70,000,000	71,493,812	53,828,627	03/25/2024	03/25/2027	Bond Forward		(12,228,511)	11271L-AC-6	BROOKFIELD FINANCE INC	1.G	2,462,188	2,456,369
94978*BU4	Long Bond Replication	1.G						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,099,774	1,083,616
94978*BU4	Long Bond Replication	1.G						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	395,918	390,102
94978*BU4	Long Bond Replication	1.G						Bond Forward			202795-JK-7	COMMONWEALTH EDISON COMPANY	1.F FE	1,386,715	1,366,341
94978*BU4	Long Bond Replication	1.G						Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,141,791	1,082,040
94978*BU4	Long Bond Replication	1.G						Bond Forward			20825C-AY-0	CONOCOPHILLIPS	1.F FE	1,141,791	1,082,040
94978*BU4	Long Bond Replication	1.G						Bond Forward			210518-DS-2	CONSUMERS ENERGY COMPANY	1.E FE	3,748,193	3,726,522
94978*BU4	Long Bond Replication	1.G						Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	2,798,337	2,743,333
94978*BU4	Long Bond Replication	1.G						Bond Forward			25243Y-AZ-2	DIAGEO CAPITAL PLC	1.G FE	219,869	215,548
94978*BU4	Long Bond Replication	1.G						Bond Forward			34500*-AC-8	FOOTBALL CLUB TERM NOTES 2021-XII	1.F FE	2,400,000	1,863,112
94978*BU4	Long Bond Replication	1.G						Bond Forward			39121J-AH-3	GREAT RIVER ENERGY	1.G FE	635,000	627,095
94978*BU4	Long Bond Replication	1.G						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,049,734	1,030,941
94978*BU4	Long Bond Replication	1.G						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	395,900	388,812
94978*BU4	Long Bond Replication	1.G						Bond Forward			437076-BT-8	HOME DEPOT INC	1.F FE	1,386,648	1,361,824
94978*BU4	Long Bond Replication	1.G						Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	799,502	681,215
94978*BU4	Long Bond Replication	1.G						Bond Forward			571748-BP-6	MARSH & MCLENNAN COMPANIES INC	1.G FE	3,066,353	2,655,886
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	1,274,718	1,264,563
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	250,034	247,954
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	379,764	376,739
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	85,340	84,630
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	66,047	65,520
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	13,765	13,650
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	99,978	99,181
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	686,367	680,895
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	154,238	152,955
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	119,369	118,417
94978*BU4	Long Bond Replication	1.G						Bond Forward			59523U-AN-7	MID-AMERICA APARTMENTS LP	1.G FE	24,877	24,670
94978*BU4	Long Bond Replication	1.G						Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	1,550,000	1,318,769
94978*BU4	Long Bond Replication	1.G						Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	551,104	467,950
94978*BU4	Long Bond Replication	1.G						Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	324,873	276,408
94978*BU4	Long Bond Replication	1.G						Bond Forward			606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	1.G FE	110,348	93,698
94978*BU4	Long Bond Replication	1.G						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	1,050,000	1,035,569
94978*BU4	Long Bond Replication	1.G						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	313,925	309,610
94978*BU4	Long Bond Replication	1.G						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	55,075	54,318
94978*BU4	Long Bond Replication	1.G						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	406,678	394,502
94978*BU4	Long Bond Replication	1.G						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	100,000	98,626
94978*BU4	Long Bond Replication	1.G						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	567,448	559,649
94978*BU4	Long Bond Replication	1.G						Bond Forward			61744Y-AK-4	MORGAN STANLEY	1.G FE	99,552	98,184
94978*BU4	Long Bond Replication	1.G						Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	2,000,000	1,698,864
94978*BU4	Long Bond Replication	1.G						Bond Forward			61747Y-EH-4	MORGAN STANLEY	1.E FE	1,352,570	1,146,733
94978*BU4	Long Bond Replication	1.G						Bond Forward			61747Y-EL-5	MORGAN STANLEY	1.E FE	3,325,000	2,865,300
94978*BU4	Long Bond Replication	1.G						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	1,700,000	1,684,418
94978*BU4	Long Bond Replication	1.G						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	506,000	501,362
94978*BU4	Long Bond Replication	1.G						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	88,000	87,193
94978*BU4	Long Bond Replication	1.G						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	604,130	594,500
94978*BU4	Long Bond Replication	1.G						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	100,000	99,083
94978*BU4	Long Bond Replication	1.G						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	915,741	907,347
94978*BU4	Long Bond Replication	1.G						Bond Forward			67021C-AM-9	NSTAR ELECTRIC CO	1.G FE	159,259	157,799
94978*BU4	Long Bond Replication	1.G						Bond Forward			736508-G8-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	5,000,000	4,996,863

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
94978*BU4	Long Bond Replication	1.G						Bond Forward			806407-G*-7	HENRY SCHEIN INC.	2.A	9,000,000	7,244,112
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	843,785	828,928
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	545,993	536,365
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	65,801	64,643
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	49,352	48,482
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	248,201	243,802
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	148,924	146,281
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	118,570	116,468
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	88,929	87,350
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	8,508	8,358
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-AU-9	CHARLES SCHWAB CORPORATION (THE)	1.F FE	6,384	6,271
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	3,746,532	3,127,198
94978*BU4	Long Bond Replication	1.G						Bond Forward			808513-BT-1	CHARLES SCHWAB CORPORATION (THE)	1.F FE	449,584	375,264
94978*BU4	Long Bond Replication	1.G						Bond Forward			842400-HT-3	SOUTHERN CALIFORNIA EDISON COMPANY	1.G FE	2,060,054	1,984,317
94978*BU4	Long Bond Replication	1.G						Bond Forward			89236T-KQ-7	TOYOTA MOTOR CREDIT CORP	1.E FE	2,499,643	2,489,536
94978*BU4	Long Bond Replication	1.G						Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	2,497,940	2,477,570
94978*BU4	Long Bond Replication	1.G						Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	803,823	792,822
94978*BU4	Long Bond Replication	1.G						Bond Forward			907818-EP-9	UNION PACIFIC CORPORATION	1.G FE	149,876	148,654
38149CC82	Long Bond Replication	1.G	225,000,000	266,505,782	232,861,623	06/10/2025	06/10/2027	Bond Forward		(18,743,974)	015823-A*-8	ALGONQUIN GAS TRANSMISSION LLC	1.G	10,000,000	9,387,245
38149CC82	Long Bond Replication	1.G						Bond Forward			055262-B*-9	BASF SE	1.G FE	31,000,000	30,113,228
38149CC82	Long Bond Replication	1.G						Bond Forward			070101-A*-1	BASIN ELECTRIC POWER COOPERATIVE	1.F	21,000,000	21,434,112
38149CC82	Long Bond Replication	1.G						Bond Forward			130789-Y*-5	CALIFORNIA WATER SERVICE COMPANY	1.D	1,927,000	1,830,885
38149CC82	Long Bond Replication	1.G						Bond Forward			151895-E*-6	CENTERPOINT PROPERTIES TRUST	1.F FE	10,400,000	9,543,843
38149CC82	Long Bond Replication	1.G						Bond Forward			23357*-AC-5	DTE GAS COMPANY	1.F	2,900,000	2,804,151
38149CC82	Long Bond Replication	1.G						Bond Forward			34489@-AB-3	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	200,000	186,935
38149CC82	Long Bond Replication	1.G						Bond Forward			393154-P@-2	GREEN MOUNTAIN POWER CORPORATION	1.F	24,000,000	22,689,330
38149CC82	Long Bond Replication	1.G						Bond Forward			41242*-BG-6	HARDWOOD FUNDING LLC	1.G FE	1,500,000	1,423,506
38149CC82	Long Bond Replication	1.G						Bond Forward			41242*-BP-6	HARDWOOD FUNDING LLC	1.G FE	600,000	573,093
38149CC82	Long Bond Replication	1.G						Bond Forward			422410-AM-1	HEARST COMMUNICATIONS INC	1.G	22,000,000	20,084,703
38149CC82	Long Bond Replication	1.G						Bond Forward			439223-AB-4	HOOSIER ENERGY RURAL ELECTRIC COOP	1.F FE	17,500,000	16,701,897
38149CC82	Long Bond Replication	1.G						Bond Forward			56081#-BR-0	MAJOR LEAGUE BASEBALL TRUST	1.F FE	889,865	828,317
38149CC82	Long Bond Replication	1.G						Bond Forward			56081#-CB-4	MAJOR LEAGUE BASEBALL TRUST	1.F FE	18,200,000	16,909,785
38149CC82	Long Bond Replication	1.G						Bond Forward			56081#-CC-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	8,700,000	8,058,229
38149CC82	Long Bond Replication	1.G						Bond Forward			70432*-AB-7	PAYCHEX OF NEW YORK LLC	2.A	2,000,000	1,936,476
38149CC82	Long Bond Replication	1.G						Bond Forward			711123-E*-6	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,997,000	1,854,518
38149CC82	Long Bond Replication	1.G						Bond Forward			74986@-AX-9	RREEF AMERICA REIT II INC	1.G	6,400,000	6,119,836
38149CC82	Long Bond Replication	1.G						Bond Forward			74986@-AZ-4	RREEF AMERICA REIT II INC	1.G	4,600,000	4,372,955
38149CC82	Long Bond Replication	1.G						Bond Forward			761152-A@-6	RESMED INC	1.G	4,500,000	4,254,148
38149CC82	Long Bond Replication	1.G						Bond Forward			843163-B#-2	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	400,000	401,580
38149CC82	Long Bond Replication	1.G						Bond Forward			84857@-AD-8	SPIRE MISSOURI INC	1.F	7,500,000	6,873,774
38149CC82	Long Bond Replication	1.G						Bond Forward			87823*-AA-0	TIAA REAL ESTATE ACCOUNT	1.F	3,000,000	2,817,906
38149CC82	Long Bond Replication	1.G						Bond Forward			C01048-AD-2	AIRBUS CANADA LP	1.E FE	13,200,000	12,361,010
38149CC82	Long Bond Replication	1.G						Bond Forward			Q3189*-AK-5	DEXUS FUNDS MANAGEMENT LTD	1.G	6,200,000	5,786,620
38149CC82	Long Bond Replication	1.G						Bond Forward			Q3629#-AP-8	ETSA UTILITIES FINANCE PTY LTD	1.G	3,800,000	3,584,364
38149CC82	Long Bond Replication	1.G						Bond Forward			Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED	1.G	14,250,000	12,896,632
38149CC82	Long Bond Replication	1.G						Bond Forward			Q3920#-AH-2	FONTERRA COOPERATIVE GROUP LIMITED	1.G	9,041,918	8,145,241
38149CC82	Long Bond Replication	1.G						Bond Forward			Q3973#-AA-3	GPT FUNDS MANAGEMENT LTD	1.G	5,600,000	5,280,688
38149CC82	Long Bond Replication	1.G						Bond Forward			Q9396#-AQ-4	VICTORIA POWER NETWORK FIN PTY LTD	1.G	13,200,000	12,350,590

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
38149CC#0	Long Bond Replication	1.G	86,000,000	90,633,143	78,448,383	06/16/2025	06/16/2027	Bond Forward		(5,414,412)	12470@-AA-2	CA & NY PROPERTY SALE REIT 2 LLC	2.A	8,100,000	7,424,092
38149CC#0	Long Bond Replication	1.G						Bond Forward			12541W-A#-7	CH ROBINSON WORLDWIDE INC	2.B	5,000,000	4,496,840
38149CC#0	Long Bond Replication	1.G						Bond Forward			147528-G#-4	CASEYS GENERAL STORES INC	2.B PL	21,250,000	18,961,837
38149CC#0	Long Bond Replication	1.G						Bond Forward			21246#-AS-5	CONVENIENCE STORE INVESTMENTS INC	2.B PLGI	5,351,864	5,071,617
38149CC#0	Long Bond Replication	1.G						Bond Forward			24617#-AA-9	DELAWARE NORTH COMPANIES INC - BOS	2.A PL	5,095,915	4,636,557
38149CC#0	Long Bond Replication	1.G						Bond Forward			46673*-AA-7	JRD HOLDINGS SECURED TRUST(2021-2)	2.B	5,835,365	4,441,359
38149CC#0	Long Bond Replication	1.G						Bond Forward			60081H-A@-7	MILLIKEN & CO	2.B	3,000,000	2,812,233
38149CC#0	Long Bond Replication	1.G						Bond Forward			67755#-AJ-1	OHIO STATE ENERGY PARTNERS LLC	1.G PL	5,800,000	5,768,339
38149CC#0	Long Bond Replication	1.G						Bond Forward			81725T-K#-6	SENSIENT TECHNOLOGIES CORPORATION	2.B	20,000,000	19,311,022
38149CC#0	Long Bond Replication	1.G						Bond Forward			Q3647#-AD-3	EVOLUTION MINING FINANCE PTY LTD	2.C PL	11,200,000	10,938,899
891160#D5	Long Bond Replication	1.G	132,000,000	137,266,322	118,356,287	06/18/2025	12/17/2026	Bond Forward		(12,626,219)	03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	9,000,000	8,731,997
891160#D5	Long Bond Replication	1.G						Bond Forward			03028P-H@-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	4,000,000	3,880,888
891160#D5	Long Bond Replication	1.G						Bond Forward			151895-D#-3	CENTERPOINT PROPERTIES TRUST	1.F FE	22,700,000	22,185,880
891160#D5	Long Bond Replication	1.G						Bond Forward			156549-A*-8	CENTURY HOUSING CORP	1.C	4,000,000	3,379,724
891160#D5	Long Bond Replication	1.G						Bond Forward			23357*-AK-7	DTE GAS CO	1.F	20,000,000	19,392,438
891160#D5	Long Bond Replication	1.G						Bond Forward			34489*-AC-3	FOOTBALL CLUB TERM NOTES 2033 TRUS	1.F FE	1,400,000	1,358,613
891160#D5	Long Bond Replication	1.G						Bond Forward			34500@-AA-0	FOOTBALL CLUB TERM NOTES 2021-XIV	1.F FE	3,900,000	3,664,461
891160#D5	Long Bond Replication	1.G						Bond Forward			557497-J#-2	MADISON GAS AND ELECTRIC CO	1.E	4,250,000	3,661,494
891160#D5	Long Bond Replication	1.G						Bond Forward			56081#-CE-8	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,500,000	1,408,575
891160#D5	Long Bond Replication	1.G						Bond Forward			56081#-CG-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,101,055	2,918,998
891160#D5	Long Bond Replication	1.G						Bond Forward			56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	371,707
891160#D5	Long Bond Replication	1.G						Bond Forward			56081#-CR-9	MAJOR LEAGUE BASEBALL TRUST	1.F FE	400,000	371,707
891160#D5	Long Bond Replication	1.G						Bond Forward			57169*-AY-3	MARS INC	1.F	10,000,000	9,630,781
891160#D5	Long Bond Replication	1.G						Bond Forward			59447#-AN-3	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	250,000	250,450
891160#D5	Long Bond Replication	1.G						Bond Forward			665228-J#-0	NORTHERN ILLINOIS GAS COMPANY	1.D	3,500,000	3,243,446
891160#D5	Long Bond Replication	1.G						Bond Forward			711123-F@-3	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	6,100,000	5,694,467
891160#D5	Long Bond Replication	1.G						Bond Forward			736508-S@-2	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	2,106,270
891160#D5	Long Bond Replication	1.G						Bond Forward			749868-BE-0	RREEF AMERICA REIT II INC.	1.G	7,400,000	6,877,659
891160#D5	Long Bond Replication	1.G						Bond Forward			910637-U*-6	THE UNITED ILLUMINATING COMPANY	1.G	7,000,000	6,790,330
891160#D5	Long Bond Replication	1.G						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.E FE	15,200,000	14,581,375
891160#D5	Long Bond Replication	1.G						Bond Forward			C0104@-AC-4	AIRBUS CANADA LP	1.E FE	2,002,267	1,918,602
891160#D5	Long Bond Replication	1.G						Bond Forward			Q6235#-AN-2	MIRVAC GROUP FINANCE LIMITED	1.G PL	8,900,000	8,562,645
38149CD@1	Long Bond Replication	2.B	78,000,000	83,001,415	65,818,049	06/23/2025	06/23/2027	Bond Forward		(6,027,362)	00122#-AD-1	AEW CORE PROPERTY TRUST HOLDING LP	2.B	11,200,000	8,742,720
38149CD@1	Long Bond Replication	2.B						Bond Forward			43655*-AC-2	HOLT TEXAS LTD	2.B PL	10,400,000	10,547,877
38149CD@1	Long Bond Replication	2.B						Bond Forward			48121@-AP-6	JRD HOLDINGS. LLC	2.B PL	3,700,000	2,985,956
38149CD@1	Long Bond Replication	2.B						Bond Forward			60081H-B*-8	MILLIKEN & CO	2.B	2,000,000	1,603,419
38149CD@1	Long Bond Replication	2.B						Bond Forward			62927@-AL-2	NHL US FUNDING LP	2.B PL	3,500,000	2,789,429
38149CD@1	Long Bond Replication	2.B						Bond Forward			62928@-AE-7	NHL CANADA FUNDING LP	2.B PL	1,309,524	1,043,664
38149CD@1	Long Bond Replication	2.B						Bond Forward			74170*-AV-1	PRIME PROPERTY FUND LLC	2.A	2,300,000	2,054,841
38149CD@1	Long Bond Replication	2.B						Bond Forward			74170*-BN-8	PRIME PROPERTY FUND LLC	2.A	2,900,000	2,293,299
38149CD@1	Long Bond Replication	2.B						Bond Forward			74170*-CE-7	PRIME PROPERTY FUND LLC	2.A	3,600,000	3,686,463
38149CD@1	Long Bond Replication	2.B						Bond Forward			744533-D#-4	PUBLIC SERVICE COMPANY OF OKLAHOMA	2.A	13,900,000	11,990,854
38149CD@1	Long Bond Replication	2.B						Bond Forward			775198-AT-7	ROGERS GROUP INC	2.B	5,500,000	4,897,388
38149CD@1	Long Bond Replication	2.B						Bond Forward			C4861*-AQ-0	IRVING OIL LTD	2.C PL	4,000,000	3,685,259
38149CD@1	Long Bond Replication	2.B						Bond Forward			C5847*-AF-0	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	2.B PL	10,800,000	8,718,973
38149CD@1	Long Bond Replication	2.B						Bond Forward			G4000*-AB-1	GLANBIA FINANCIAL SERVICES	2.C	7,891,891	6,805,268

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
61747#AM8	Long Bond Replication	2.C	124,000,000	126,709,857	98,827,713	09/30/2025	10/05/2026	Bond Forward		(14,861,955)	023586-C@-7	AMERCO	2.B PL	1,900,000	1,661,790
61747#AM8	Long Bond Replication	2.C						Bond Forward			023586-D#-4	AMERCO	2.B PL	7,700,000	6,687,562
61747#AM8	Long Bond Replication	2.C						Bond Forward			12542R-L@-7	CHS INC.	2.B	8,000,000	7,269,320
61747#AM8	Long Bond Replication	2.C						Bond Forward			27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	4,400,000	3,849,177
61747#AM8	Long Bond Replication	2.C						Bond Forward			27731#-AL-9	EASTGROUP PROPERTIES INC.	2.A	3,900,000	3,403,793
61747#AM8	Long Bond Replication	2.C						Bond Forward			28501*-BD-6	ELECTRIC TRANSMISSION TEXAS LLC	2.B	10,600,000	9,145,185
61747#AM8	Long Bond Replication	2.C						Bond Forward			30225V-B@-5	EXTRA SPACE STORAGE LP	2.B	10,200,000	9,230,499
61747#AM8	Long Bond Replication	2.C						Bond Forward			46659*-AE-7	JM FAMILY ENTERPRISES INC	2.B	12,200,000	11,613,878
61747#AM8	Long Bond Replication	2.C						Bond Forward			50212@-AB-3	LP 1A REIT INC.	2.A	7,800,000	6,737,612
61747#AM8	Long Bond Replication	2.C						Bond Forward			53621@-AV-8	LION INDUSTRIAL PROPERTIES LP	2.A	6,500,000	5,675,751
61747#AM8	Long Bond Replication	2.C						Bond Forward			64716#-AE-7	NEW MEXICO GAS COMPANY	2.A	1,700,000	1,455,400
61747#AM8	Long Bond Replication	2.C						Bond Forward			74170*-AU-3	PRIME PROPERTY FUND LLC	2.A	2,700,000	2,550,233
61747#AM8	Long Bond Replication	2.C						Bond Forward			74170*-CD-9	PRIME PROPERTY FUND LLC	2.A	100,000	102,257
61747#AM8	Long Bond Replication	2.C						Bond Forward			78147#-AB-2	RUMPKE CONSOLIDATED COMPANIES INC	2.B PL	2,500,000	2,176,832
61747#AM8	Long Bond Replication	2.C						Bond Forward			84858#-AE-3	SPIRE ALABAMA INC	2.A	6,117,000	5,258,756
61747#AM8	Long Bond Replication	2.C						Bond Forward			86789@-AL-8	SUNSWEET GROWERS INC.	2.C	2,142,857	2,030,753
61747#AM8	Long Bond Replication	2.C						Bond Forward			941848-F#-5	WATERS CORPORATION	2.B	6,000,000	5,127,047
61747#AM8	Long Bond Replication	2.C						Bond Forward			C4861*-AP-2	IRVING OIL LTD	2.C PL	7,000,000	6,698,607
61747#AM8	Long Bond Replication	2.C						Bond Forward			G7334@-AZ-6	RRPF ENGINE LEASING LTD	1.G FE	3,500,000	3,356,563
61747#AM8	Long Bond Replication	2.C						Bond Forward			G8401*-AG-6	SSP FINANCING LTD	2.C PL	2,500,000	2,318,313
61747#AM8	Long Bond Replication	2.C						Bond Forward			N2319@-AB-1	CORBION NV	2.B	8,000,000	6,970,076
61747#AM8	Long Bond Replication	2.C						Bond Forward			N4281@-CA-1	KONINKLIJKE VOPAK NV	2.B	4,000,000	3,588,723
61747#AM8	Long Bond Replication	2.C						Bond Forward			N7002#-AB-0	PERFETTI VAN MELLE GROUP BV	2.A	3,450,000	3,452,018
61747#AM8	Long Bond Replication	2.C						Bond Forward			Q3647#-AC-5	EVOLUTION MINING FINANCE PTY LTD	2.C PL	3,800,000	3,329,523
17305AF@7	Long Bond Replication	2.C	300,000,000	306,745,145	242,029,001	10/16/2025	10/15/2026	Bond Forward		(28,718,327)	023586-C#-5	AMERCO	2.B PL	1,300,000	1,106,333
17305AF@7	Long Bond Replication	2.C						Bond Forward			023586-D*-8	AMERCO	2.B PL	1,300,000	1,023,879
17305AF@7	Long Bond Replication	2.C						Bond Forward			023586-E*-7	AMERCO	2.B PL	2,300,000	1,924,242
17305AF@7	Long Bond Replication	2.C						Bond Forward			06759*-AA-8	BARINGS CORE PROPERTY FUND REIT II	2.C	2,100,000	1,805,493
17305AF@7	Long Bond Replication	2.C						Bond Forward			09261#-AB-7	BLACKROCK CORE FUND OPERATING PART	2.C	3,500,000	3,106,342
17305AF@7	Long Bond Replication	2.C						Bond Forward			09541*-AD-9	BLUE DIAMOND GROWERS	2.A	7,285,714	6,756,864
17305AF@7	Long Bond Replication	2.C						Bond Forward			11283*-AA-3	BROOKFIELD WHITE PINE HYDRO LLC	2.B PL	4,500,000	4,086,906
17305AF@7	Long Bond Replication	2.C						Bond Forward			12470@-AB-0	CA & NY PROPERTY SALE REIT 2 LLC	2.A	2,000,000	1,725,481
17305AF@7	Long Bond Replication	2.C						Bond Forward			12542R-L#-5	CHS INC.	2.B	10,800,000	9,376,320
17305AF@7	Long Bond Replication	2.C						Bond Forward			12610#-AG-8	CBRE U.S. CORE PARTNERS REIT OPERA	2.B	6,000,000	5,007,570
17305AF@7	Long Bond Replication	2.C						Bond Forward			12806*-AH-4	CAITHNESS LONG ISLAND, LLC	2.B PL	4,170,852	4,146,221
17305AF@7	Long Bond Replication	2.C						Bond Forward			14627*-AF-1	CARTER MACHINERY COMPANY INCORPORA	2.B PL	1,300,000	1,259,234
17305AF@7	Long Bond Replication	2.C						Bond Forward			147528-F#-5	CASEYS GENERAL STORES INC	2.B PL	3,825,000	3,656,646
17305AF@7	Long Bond Replication	2.C						Bond Forward			147528-F@-7	CASEYS GENERAL STORES INC	2.B PL	3,145,000	2,999,428
17305AF@7	Long Bond Replication	2.C						Bond Forward			147528-H*-7	CASEYS GENERAL STORES INC	2.B PL	33,750,000	28,451,205
17305AF@7	Long Bond Replication	2.C						Bond Forward			18685P-A#-5	CLIFFWATER ENHANCED LENDING FUND	2.A Z	2,800,000	2,810,837
17305AF@7	Long Bond Replication	2.C						Bond Forward			232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	4,000,000	3,516,036
17305AF@7	Long Bond Replication	2.C						Bond Forward			232806-A#-6	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	3,106,567	3,076,532
17305AF@7	Long Bond Replication	2.C						Bond Forward			23386#-AN-2	DAIRY FARMERS OF AMERICA INC	2.A	900,000	797,169
17305AF@7	Long Bond Replication	2.C						Bond Forward			27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	6,500,000	5,774,524
17305AF@7	Long Bond Replication	2.C						Bond Forward			27731#-AK-1	EASTGROUP PROPERTIES INC	2.A	3,600,000	3,193,946
17305AF@7	Long Bond Replication	2.C						Bond Forward			283677-F@-6	EL PASO ELECTRIC COMPANY	2.B	4,700,000	3,909,577
17305AF@7	Long Bond Replication	2.C						Bond Forward			285295-C@-8	RS GROUP PLC	2.B	1,000,000	891,354
17305AF@7	Long Bond Replication	2.C						Bond Forward			32055R-C@-4	FIRST INDUSTRIAL LP	2.B	8,200,000	6,704,939

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
17305AF@7	Long Bond Replication	2.C						Bond Forward			374297-E@-4	GETTY REALTY CORP.	2.C FE	7,300,000	6,145,448
17305AF@7	Long Bond Replication	2.C						Bond Forward			38242#-AD-6	GOODMAN NORTH AMERICAN PARTNERSHIP	2.B PL	6,200,000	5,191,613
17305AF@7	Long Bond Replication	2.C						Bond Forward			39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	6,500,000	6,080,398
17305AF@7	Long Bond Replication	2.C						Bond Forward			39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	685,178	654,812
17305AF@7	Long Bond Replication	2.C						Bond Forward			39122@-AA-7	GREAT RIVER HYDRO LLC	2.B PL	395,581	374,178
17305AF@7	Long Bond Replication	2.C						Bond Forward			40624@-BC-3	HALLMARK CARDS INC.	2.C PL	3,500,000	2,980,647
17305AF@7	Long Bond Replication	2.C						Bond Forward			40624@-BD-1	HALLMARK CARDS INC.	2.C PL	4,500,000	3,720,253
17305AF@7	Long Bond Replication	2.C						Bond Forward			44929@-AR-5	ICRE REIT HOLDINGS	2.A PL	3,200,000	2,889,864
17305AF@7	Long Bond Replication	2.C						Bond Forward			46124J-B*-2	INVENTRUST PROPERTIES CORP.	2.B Z	4,700,000	4,477,294
17305AF@7	Long Bond Replication	2.C						Bond Forward			48121@-AN-1	JRD HOLDINGS, LLC	2.B PL	3,000,000	2,563,267
17305AF@7	Long Bond Replication	2.C						Bond Forward			50202*-AC-5	LIDL US LLC	2.A	6,500,000	6,005,010
17305AF@7	Long Bond Replication	2.C						Bond Forward			51805@-AF-5	LASALLE PROPERTY FUND REIT INC.	2.B	2,900,000	2,468,693
17305AF@7	Long Bond Replication	2.C						Bond Forward			51805@-AJ-7	LASALLE PROPERTY FUND REIT INC.	2.B	2,500,000	2,085,575
17305AF@7	Long Bond Replication	2.C						Bond Forward			53621@-AW-6	LION INDUSTRIAL PROPERTIES LP	2.A	8,500,000	7,005,896
17305AF@7	Long Bond Replication	2.C						Bond Forward			53621@-AX-4	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000	2,750,132
17305AF@7	Long Bond Replication	2.C						Bond Forward			53621@-AY-2	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000	2,731,026
17305AF@7	Long Bond Replication	2.C						Bond Forward			53621@-AZ-9	LION INDUSTRIAL PROPERTIES L.P.	2.A	3,200,000	2,723,517
17305AF@7	Long Bond Replication	2.C						Bond Forward			60081H-A#-5	MILLIKEN & CO	2.B	3,000,000	2,570,427
17305AF@7	Long Bond Replication	2.C						Bond Forward			62927@-AK-4	NHL US FUNDING LP	2.B PL	1,500,000	1,274,939
17305AF@7	Long Bond Replication	2.C						Bond Forward			66522@-H@-4	NORTHERN ILLINOIS GAS COMPANY	1.D	2,000,000	1,715,293
17305AF@7	Long Bond Replication	2.C						Bond Forward			74170*-BM-0	PRIME PROPERTY FUND LLC	2.A	3,300,000	2,783,154
17305AF@7	Long Bond Replication	2.C						Bond Forward			74276#-AG-3	PRINCIPAL U.S. PROPERTY PORTFOLIO	2.A	3,100,000	2,622,337
17305AF@7	Long Bond Replication	2.C						Bond Forward			74837H-C*-5	QUESTAR GAS CO	2.A	3,800,000	3,270,290
17305AF@7	Long Bond Replication	2.C						Bond Forward			763169-D*-7	RICHARDSON INTERNATIONAL LIMITED	2.A PL	5,100,000	4,363,779
17305AF@7	Long Bond Replication	2.C						Bond Forward			78147#-AC-0	RUMPKE CONSOLIDATED COMPANIES INC	2.B PL	1,700,000	1,377,233
17305AF@7	Long Bond Replication	2.C						Bond Forward			80640?-F#-4	HENRY SCHEIN INC.	2.A	14,000,000	12,022,431
17305AF@7	Long Bond Replication	2.C						Bond Forward			85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	1.G	2,646,968	2,558,022
17305AF@7	Long Bond Replication	2.C						Bond Forward			85858@-K*-0	STEPAN COMPANY	3.A PL	13,714,286	12,609,042
17305AF@7	Long Bond Replication	2.C						Bond Forward			87343@-AG-6	TPG TWIN BROOK CAPITAL INCOME FUND	2.B FE	4,800,000	4,902,330
17305AF@7	Long Bond Replication	2.C						Bond Forward			89109@-B#-4	THE TORO CORPORATION	2.B	11,200,000	10,054,377
17305AF@7	Long Bond Replication	2.C						Bond Forward			G1696#-BP-0	BUNZL FINANCE PLC	2.A	8,100,000	7,360,324
17305AF@7	Long Bond Replication	2.C						Bond Forward			G1696#-BQ-8	BUNZL FINANCE PLC	2.A	6,500,000	5,807,635
17305AF@7	Long Bond Replication	2.C						Bond Forward			G1744#-AN-8	CADOGAN ESTATES LIMITED	2.B	4,500,000	4,371,265
17305AF@7	Long Bond Replication	2.C						Bond Forward			G3427@-AC-4	GKN INDUSTRIES LIMITED	3.B PL	5,920,000	5,213,159
17305AF@7	Long Bond Replication	2.C						Bond Forward			G5791#-AB-7	MANCHESTER UNITED FOOTBALL CLUB LI	1.G PL	4,600,000	4,453,163
17305AF@7	Long Bond Replication	2.C						Bond Forward			Q3647#-AB-7	EVOLUTION MINING FINANCE PTY LTD	2.C PL	6,600,000	5,652,365
17305AF@7	Long Bond Replication	2.C						Bond Forward			Q3973#-AC-9	GPT FUNDS MANAGEMENT LTD	1.G	5,100,000	4,636,201
17305AF@7	Long Bond Replication	2.C						Bond Forward			Q5664#-AH-7	LONSDALE FINANCE PTY LTD	2.B FE	3,500,000	3,174,861
48121CK*6	Long Bond Replication	2.C	244,000,000	247,193,291	209,000,683	10/23/2025	10/21/2026	Bond Forward		(23,209,901)	18055#-AZ-5	CLARION LION PROPERTIES FUND HOLDI	2.A	6,500,000	6,178,823
48121CK*6	Long Bond Replication	2.C						Bond Forward			23386#-AM-4	DAIRY FARMERS OF AMERICA INC	2.A	4,900,000	4,665,815
48121CK*6	Long Bond Replication	2.C						Bond Forward			27616#-AG-0	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	1,600,000	1,496,192
48121CK*6	Long Bond Replication	2.C						Bond Forward			28501*-BB-0	ELECTRIC TRANSMISSION TEXAS LLC	2.B	6,000,000	5,648,072
48121CK*6	Long Bond Replication	2.C						Bond Forward			30571#-AA-0	FAIRVIEW HEALTH SERVICES	2.A	5,585,291	4,884,551
48121CK*6	Long Bond Replication	2.C						Bond Forward			32055R-A#-4	FIRST INDUSTRIAL LP	2.B FE	5,100,000	4,896,939
48121CK*6	Long Bond Replication	2.C						Bond Forward			37246@-C@-2	GENUINE PARTS COMPANY	2.B	92,100,000	91,830,803
48121CK*6	Long Bond Replication	2.C						Bond Forward			37940@-AB-9	GLOBAL RENTAL CO INC	2.B	7,500,000	7,181,314
48121CK*6	Long Bond Replication	2.C						Bond Forward			38242#-AC-8	GOODMAN NORTH AMERICAN PARTNERSHIP	2.B PL	4,100,000	3,785,281

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
48121CK*6	Long Bond Replication	2.C						Bond Forward			38242#-AE-4	GOODMAN NORTH AMERICAN PARTNERSHIP	2.B PL	5,100,000	3,906,464
48121CK*6	Long Bond Replication	2.C						Bond Forward			44331#-AA-2	HSRE CORE HOLDINGS I LLC	2.A Z	3,000,000	2,859,081
48121CK*6	Long Bond Replication	2.C						Bond Forward			458830-E#-9	INTERMOUNTAIN GAS CO	2.A	1,100,000	1,040,189
48121CK*6	Long Bond Replication	2.C						Bond Forward			46659*-AD-9	JM FAMILY ENTERPRISES INC	2.B	8,900,000	8,690,386
48121CK*6	Long Bond Replication	2.C						Bond Forward			49427R-B*-2	KILROY REALTY LP	2.C	18,000,000	16,770,099
48121CK*6	Long Bond Replication	2.C						Bond Forward			518058-AE-8	LASALLE PROPERTY FUND REIT INC.	2.B	2,900,000	2,709,388
48121CK*6	Long Bond Replication	2.C						Bond Forward			74170*-AP-4	PRIME PROPERTY FUND LLC	2.A	2,000,000	1,895,816
48121CK*6	Long Bond Replication	2.C						Bond Forward			74170*-CC-1	PRIME PROPERTY FUND LLC	2.A	200,000	203,368
48121CK*6	Long Bond Replication	2.C						Bond Forward			744542-D#-5	PUBLIC SERVICE COMPANY OF NEW MEXI	2.B	4,058,000	2,676,002
48121CK*6	Long Bond Replication	2.C						Bond Forward			744542-E@-6	PUBLIC SERVICE COMPANY OF NEW MEXI	2.B	7,600,000	4,883,368
48121CK*6	Long Bond Replication	2.C						Bond Forward			763169-D#-3	RICHARDSON INTERNATIONAL LIMITED	2.A PL	4,100,000	3,270,771
48121CK*6	Long Bond Replication	2.C						Bond Forward			80808#-AH-5	SCHREIBER FOODS INC	2.C PL	14,500,000	14,146,491
48121CK*6	Long Bond Replication	2.C						Bond Forward			91064*-AA-0	THE UNITED ILLUMINATING COMPANY	1.G	8,000,000	7,513,308
48121CK*6	Long Bond Replication	2.C						Bond Forward			C4861*-AN-7	IRVING OIL LTD	2.C PL	3,500,000	3,443,356
48121CK*6	Long Bond Replication	2.C						Bond Forward			C8665*-AK-2	TFORCE HOLDINGS INC	2.B PL	11,000,000	9,036,262
48121CK*6	Long Bond Replication	2.C						Bond Forward			C8665*-AQ-9	TFORCE HOLDINGS INC	2.B PL	600,000	605,744
48121CK*6	Long Bond Replication	2.C						Bond Forward			G8401*-AF-8	SSP FINANCING LTD	2.C PL	2,000,000	1,935,312
48121CK*6	Long Bond Replication	2.C						Bond Forward			N7002#-AA-2	PERFETTI VAN MELLE GROUP BV	2.A	150,000	150,649
48121CK*6	Long Bond Replication	2.C						Bond Forward			Q3647#-AA-9	EVOLUTION MINING FINANCE PTY LTD	2.C PL	3,100,000	2,904,912
48121CK*6	Long Bond Replication	2.C						Bond Forward			Q3917#-AC-8	FLINDERS PORT HOLDINGS PTY LTD	2.B FE	4,000,000	3,838,999
48121CK*6	Long Bond Replication	2.C						Bond Forward			Q5995#-AE-4	MERIDIAN ENERGY LTD	2.A	6,900,000	6,581,948
48121CK*6	Long Bond Replication	2.C						Bond Forward			V5733@-AA-5	KALSOY NAVIGATION INC	2.C	3,100,000	2,580,881
94978*CS8	Long Bond Replication	1.G	200,000,000	206,484,019	177,698,894	01/07/2026	01/07/2027	Bond Forward		(14,453,042)	070101-F#-2	BASIN ELECTRIC POWER COOPERATIVE I	1.F	7,545,175	6,948,561
94978*CS8	Long Bond Replication	1.G						Bond Forward			09260*-AB-2	BLACKSTONE PRIVATE CREDIT FUND	2.B FE	7,982,769	8,088,526
94978*CS8	Long Bond Replication	1.G						Bond Forward			16876B-A*-3	THE CHILDRENS HOSP CORP	1.C	16,330,000	13,353,230
94978*CS8	Long Bond Replication	1.G						Bond Forward			19264*-AA-9	705 AUBURNDALE ORANGE LLC	1.E	8,480,799	8,204,647
94978*CS8	Long Bond Replication	1.G						Bond Forward			19264*-AA-9	705 AUBURNDALE ORANGE LLC	1.E	4,584,215	4,434,944
94978*CS8	Long Bond Replication	1.G						Bond Forward			19264*-AA-9	705 AUBURNDALE ORANGE LLC	1.E	6,293,072	6,088,157
94978*CS8	Long Bond Replication	1.G						Bond Forward			19264*-AA-9	705 AUBURNDALE ORANGE LLC	1.E	13,228,698	12,797,946
94978*CS8	Long Bond Replication	1.G						Bond Forward			23357*-AR-2	DTE GAS COMPANY	1.F	900,000	745,313
94978*CS8	Long Bond Replication	1.G						Bond Forward			276480-A*-1	EASTERN GAS TRANSMISSION AND STORA	1.G FE	2,400,000	2,209,359
94978*CS8	Long Bond Replication	1.G						Bond Forward			344898-AD-9	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	1,200,000	991,257
94978*CS8	Long Bond Replication	1.G						Bond Forward			34490*-AB-2	FOOTBALL CLUB TERM NOTES 2025-XIX	1.F FE	5,000,000	4,672,946
94978*CS8	Long Bond Replication	1.G						Bond Forward			34490*-AE-6	FOOTBALL CLUB TERM NOTES 2025-XIX	1.F FE	6,600,000	6,172,133
94978*CS8	Long Bond Replication	1.G						Bond Forward			34500*-AB-0	FOOTBALL CLUB TERM NOTES 2021-XII	1.F FE	1,800,000	1,429,488
94978*CS8	Long Bond Replication	1.G						Bond Forward			34500@-AB-8	FOOTBALL CLUB TERM NOTES 2021-XIV	1.F FE	1,200,000	963,491
94978*CS8	Long Bond Replication	1.G						Bond Forward			42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE	1.F	358,662	331,846
94978*CS8	Long Bond Replication	1.G						Bond Forward			42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE	1.F	269,369	249,229
94978*CS8	Long Bond Replication	1.G						Bond Forward			42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE	1.F	336,712	311,537
94978*CS8	Long Bond Replication	1.G						Bond Forward			42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE	1.F	336,712	311,537
94978*CS8	Long Bond Replication	1.G						Bond Forward			42212#-AA-0	HD TROY OH LANDLORD LLC	1.F	1,512,186	1,389,586
94978*CS8	Long Bond Replication	1.G						Bond Forward			42212#-AA-0	HD TROY OH LANDLORD LLC	1.F	1,248,440	1,147,223
94978*CS8	Long Bond Replication	1.G						Bond Forward			42212#-AA-0	HD TROY OH LANDLORD LLC	1.F	1,248,440	1,147,223
94978*CS8	Long Bond Replication	1.G						Bond Forward			557497-K*-4	MADISON GAS AND ELECTRIC COMPANY	1.E	2,750,000	2,247,513
94978*CS8	Long Bond Replication	1.G						Bond Forward			56081#-BV-1	MAJOR LEAGUE BASEBALL TRUST	1.F FE	1,300,000	1,011,372

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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
94978*CS8	Long Bond Replication	1.G						Bond Forward			56081#-CJ-7	MAJOR LEAGUE BASEBALL TRUST	1.F FE	781,548	641,294
94978*CS8	Long Bond Replication	1.G						Bond Forward			56081#-CU-2	MAJOR LEAGUE BASEBALL TRUST	1.F FE	800,000	626,708
94978*CS8	Long Bond Replication	1.G						Bond Forward			62927#-AN-6	NFL VENTURES LP	1.E FE	7,030,369	6,532,006
94978*CS8	Long Bond Replication	1.G						Bond Forward			62927#-AS-5	NFL VENTURES LP	1.E FE	9,671,200	8,636,634
94978*CS8	Long Bond Replication	1.G						Bond Forward			65819#-AB-6	NORTH CAROLINA ELECTRIC MEMBERSHIP	1.G	3,972,500	3,677,955
94978*CS8	Long Bond Replication	1.G						Bond Forward			67755#-AK-8	OHIO STATE ENERGY PARTNERS LLC	1.G PL	4,736,250	4,695,094
94978*CS8	Long Bond Replication	1.G						Bond Forward			736508-G@-5	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,486,521	2,498,432
94978*CS8	Long Bond Replication	1.G						Bond Forward			736508-N#-5	PORTLAND GENERAL ELECTRIC COMP	1.F	8,400,000	6,859,901
94978*CS8	Long Bond Replication	1.G						Bond Forward			736508-T*-3	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,263,000	1,733,757
94978*CS8	Long Bond Replication	1.G						Bond Forward			74340*-AP-9	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	9,200,000	7,297,704
94978*CS8	Long Bond Replication	1.G						Bond Forward			77030#-AC-2	ROBERT BOSCH FINANCE LLC	1.F FE	21,400,000	21,870,226
94978*CS8	Long Bond Replication	1.G						Bond Forward			77030#-AD-0	ROBERT BOSCH FINANCE LLC	1.F FE	21,400,000	21,944,508
94978*CS8	Long Bond Replication	1.G						Bond Forward			00458*-AF-6	AQUASURE FINANCE PTY LTD	1.G FE	7,337,381	6,835,222
94978*CS8	Long Bond Replication	1.G						Bond Forward			03973#-AD-7	GPT FUNDS MANAGEMENT LTD	1.G	2,800,000	2,449,296
94978*CS8	Long Bond Replication	1.G						Bond Forward			06993#-AC-8	NOVION RE LIMITED	1.F FE	11,300,000	10,606,137
C8866*AB9	Long Bond Replication	1.G	125,000,000	125,735,934	103,069,676	01/23/2026	01/25/2027	Bond Forward		(13,029,360)	008016-A@-6	AEROSPACE CORPORATION	1.F FE	2,184,000	2,129,017
C8866*AB9	Long Bond Replication	1.G						Bond Forward			008016-B#-3	AEROSPACE CORPORATION	1.F FE	870,210	817,151
C8866*AB9	Long Bond Replication	1.G						Bond Forward			008016-B@-5	AEROSPACE CORPORATION	1.F FE	1,031,360	978,438
C8866*AB9	Long Bond Replication	1.G						Bond Forward			09534#-AJ-1	BLUE CROSS AND BLUE SHIELD OF FLOR	1.E	2,900,000	2,700,847
C8866*AB9	Long Bond Replication	1.G						Bond Forward			09541*-AE-7	BLUE DIAMOND GROWERS	2.A	10,342,857	9,549,439
C8866*AB9	Long Bond Replication	1.G						Bond Forward			165303-H@-0	CHESAPEAKE UTILITIES CORPORATION	1.G FE	9,630,000	8,415,842
C8866*AB9	Long Bond Replication	1.G						Bond Forward			23357*-AW-1	DTE GAS COMPANY	1.F	5,400,000	5,191,590
C8866*AB9	Long Bond Replication	1.G						Bond Forward			286857-J#-5	ELIZABETHTOWN GAS COMPANY	1.F	2,300,000	2,160,093
C8866*AB9	Long Bond Replication	1.G						Bond Forward			41242*-BT-8	HARDWOOD FUNDING LLC	1.G FE	5,600,000	4,365,345
C8866*AB9	Long Bond Replication	1.G						Bond Forward			41242*-CS-9	HARDWOOD FUNDING LLC	1.G FE	3,241,646	3,027,781
C8866*AB9	Long Bond Replication	1.G						Bond Forward			553530-D@-2	MSC INDUSTRIAL DIRECT CO. INC.	2.A Z	4,700,000	4,598,966
C8866*AB9	Long Bond Replication	1.G						Bond Forward			58528#-FR-3	MEIJER INC.	1.F	40,909,091	37,449,744
C8866*AB9	Long Bond Replication	1.G						Bond Forward			67022*-AN-3	NSTAR GAS COMPANY	1.F	1,350,000	1,261,865
C8866*AB9	Long Bond Replication	1.G						Bond Forward			84259*-AF-9	SOUTHERN COL MIDCO LLC	1.G PL	11,800,000	11,232,652
C8866*AB9	Long Bond Replication	1.G						Bond Forward			87305N-E#-1	TTX COMPANY	1.F	13,000,000	12,167,573
C8866*AB9	Long Bond Replication	1.G						Bond Forward			882884-H@-1	TEXAS-NEW MEXICO POWER CO	1.F	3,400,000	3,205,877
C8866*AB9	Long Bond Replication	1.G						Bond Forward			91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST	1.A	2,276,770	2,284,734
C8866*AB9	Long Bond Replication	1.G						Bond Forward			98478*-BF-3	YANKEE GAS SERVICES COMPANY	1.F	4,800,000	4,562,082
94978*CT6	Long Bond Replication	2.B	97,000,000	117,350,000	98,942,955	02/24/2026	02/24/2027	Bond Forward		(11,052,988)	00271*-AC-6	AITX FINCO LLC	2.C PL	2,400,000	2,252,981
94978*CT6	Long Bond Replication	2.B						Bond Forward			02401@-AE-9	AMERICAN ASSETS TRUST LP	2.B FE	11,100,000	10,466,011
94978*CT6	Long Bond Replication	2.B						Bond Forward			06759*-AB-6	BARINGS CORE PROPERTY FUND REIT II	2.C	3,100,000	2,882,466
94978*CT6	Long Bond Replication	2.B						Bond Forward			232806-A@-8	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	8,500,000	7,870,247
94978*CT6	Long Bond Replication	2.B						Bond Forward			27965#-AT-9	EDENS LP	2.A PL	33,250,000	31,321,157
94978*CT6	Long Bond Replication	2.B						Bond Forward			32055R-B#-3	FIRST INDUSTRIAL LP	2.A FE	3,800,000	3,590,269
94978*CT6	Long Bond Replication	2.B						Bond Forward			50202*-AB-7	LIDL US LLC	2.A	8,500,000	8,223,629
94978*CT6	Long Bond Replication	2.B						Bond Forward			76169*-AC-1	REXFORD INDUSTRIAL REALTY INC	2.A FE	2,100,000	1,987,868
94978*CT6	Long Bond Replication	2.B						Bond Forward			82890@-AB-5	SIMPLOT COMPANY	2.B PL	700,000	658,643
94978*CT6	Long Bond Replication	2.B						Bond Forward			86333@-AC-9	STRIPE INC	2.B PL	14,800,000	13,523,977
94978*CT6	Long Bond Replication	2.B						Bond Forward			87312@-AJ-7	TWE US FINANCE CO	2.B	4,900,000	4,657,580
94978*CT6	Long Bond Replication	2.B						Bond Forward			891092-B*-8	THE TORO CORPORATION	2.B	3,200,000	3,046,026
94978*CT6	Long Bond Replication	2.B						Bond Forward			980745-G*-8	WOODWARD INC	2.B	2,300,000	2,220,967
94978*CT6	Long Bond Replication	2.B						Bond Forward			C8665*-AF-3	TFORCE HOLDINGS INC	2.B PL	18,700,000	17,294,121
BREPL20	Long Bond Replication	2.BZ	82,000,000	82,480,000	68,066,100	02/25/2026	02/25/2027	Bond Forward		(9,336,003)	023586-C*-9	AMERCO	2.B PL	2,900,000	2,626,048
BREPL20	Long Bond Replication	2.BZ						Bond Forward			031100-L#-5	AMETEK INC	2.A	1,500,000	1,426,498

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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
BREPL20	Long Bond Replication	2.BZ						Bond Forward			27616#-AD-7	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	1,000,000	935,655
BREPL20	Long Bond Replication	2.BZ						Bond Forward			30225V-A#-4	EXTRA SPACE STORAGE LP	2.A FE	2,500,000	2,327,102
BREPL20	Long Bond Replication	2.BZ						Bond Forward			48121@-AM-3	JRD HOLDINGS LLC	2.B PL	4,400,000	3,997,877
BREPL20	Long Bond Replication	2.BZ						Bond Forward			491386-E@-3	KENTUCKY POWER COMPANY	2.B	16,700,000	15,582,029
BREPL20	Long Bond Replication	2.BZ						Bond Forward			76009@-AB-5	RENSSELAER POLYTECHNIC INSTITUTE	2.A	12,480,000	11,965,860
BREPL20	Long Bond Replication	2.BZ						Bond Forward			806407-D#-6	HENRY SCHEIN INC	2.A	36,600,000	34,409,505
BREPL20	Long Bond Replication	2.BZ						Bond Forward			941848-F*-9	WATERS CORPORATION	2.B	4,400,000	4,131,529
17305AH*7	Long Bond Replication	2.C	89,000,000	89,685,714	74,242,419	03/02/2026	03/02/2027	Bond Forward		(9,908,231)	00122#-AB-5	AEW CORE PROPERTY TRUST HOLDING LP	2.B	20,400,000	18,908,139
17305AH*7	Long Bond Replication	2.C						Bond Forward			023586-D@-6	AMERCO	2.B PL	3,900,000	3,493,392
17305AH*7	Long Bond Replication	2.C						Bond Forward			023586-E@-5	AMERCO	2.B PL	2,800,000	2,272,828
17305AH*7	Long Bond Replication	2.C						Bond Forward			12610#-AA-1	CBRE US CORE PARTNERS REIT OP LP	2.B	4,100,000	3,782,387
17305AH*7	Long Bond Replication	2.C						Bond Forward			32055R-B@-5	FIRST INDUSTRIAL LP	2.B FE	8,700,000	8,056,761
17305AH*7	Long Bond Replication	2.C						Bond Forward			374297-E#-2	GETTY REALTY CORP.	2.C FE	2,400,000	1,988,358
17305AH*7	Long Bond Replication	2.C						Bond Forward			390638-AH-3	GREAT LAKES GAS TRANMISSION	2.A	8,400,000	8,747,838
17305AH*7	Long Bond Replication	2.C						Bond Forward			53621@-AQ-9	LION INDUSTRIAL PROPERTIES LP	2.A	2,500,000	2,287,618
17305AH*7	Long Bond Replication	2.C						Bond Forward			53621@-AR-7	LION INDUSTRIAL PROPERTIES LP	2.A	5,000,000	4,516,194
17305AH*7	Long Bond Replication	2.C						Bond Forward			537008-C@-1	LITTELFUSE INC	2.B	4,700,000	4,381,144
17305AH*7	Long Bond Replication	2.C						Bond Forward			84858#-AD-5	SPIRE ALABAMA INC	2.A	2,000,000	1,833,000
17305AH*7	Long Bond Replication	2.C						Bond Forward			93105*-AQ-2	WAKEFERN FOOD CORP	2.C	4,285,714	4,083,133
17305AH*7	Long Bond Replication	2.C						Bond Forward			G2242#-AD-5	COATS GROUP FINANCE COMPANY LTD	2.C	17,000,000	16,614,907
17305AH*7	Long Bond Replication	2.C						Bond Forward			G8401*-AM-3	SSP FINANCING LTD	2.C PL	2,500,000	2,336,480
17305AH*7	Long Bond Replication	2.C						Bond Forward			N4281@-CD-5	KONINKLIJKE VOPAK NV	2.B	1,000,000	848,471
BREPL22	Long Bond Replication	2.CZ	90,000,000	90,745,455	69,917,956	03/05/2026	03/08/2027	Bond Forward		(9,264,481)	05606#-AA-1	BIF III HOLTWOOD LLC	2.C PL	10,000,000	8,773,678
BREPL22	Long Bond Replication	2.CZ						Bond Forward			124765-G#-9	CAE INC	2.C FE	15,500,000	13,900,278
BREPL22	Long Bond Replication	2.CZ						Bond Forward			124765-G#-9	CAE INC	2.C FE	18,000,000	16,142,258
BREPL22	Long Bond Replication	2.CZ						Bond Forward			74276#-AF-5	PRINCIPAL US PROPERTY SEPARATE ACC	2.A	15,600,000	12,830,785
BREPL22	Long Bond Replication	2.CZ						Bond Forward			74951#-AH-3	RICH PRODUCTS CORPORATION	2.B	9,545,455	8,758,943
BREPL22	Long Bond Replication	2.CZ						Bond Forward			C8665*-AG-1	TFORCE HOLDINGS INC	2.B PL	18,100,000	15,110,846
BREPL22	Long Bond Replication	2.CZ						Bond Forward			G7334@-AC-7	RRPF ENGINE LEASING LIMITED	1.G FE	2,500,000	2,259,334
BREPL22	Long Bond Replication	2.CZ						Bond Forward			G7334@-BA-0	RRPF ENGINE LEASING LTD	1.G FE	1,500,000	1,406,316
BREPL23	Long Bond Replication	2.BZ	230,000,000	236,590,643	172,084,580	03/19/2026	03/18/2027	Bond Forward		(22,465,943)	04316#-AE-7	ARTHUR J GALLAGHER & CO	2.A FE	36,800,000	25,454,799
BREPL23	Long Bond Replication	2.BZ						Bond Forward			12674@-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	2.B	2,077,118	1,915,637
BREPL23	Long Bond Replication	2.BZ						Bond Forward			18055#-CL-4	CLARION LION PROPERTIES FUND HOLDI	2.A	3,800,000	3,487,967
BREPL23	Long Bond Replication	2.BZ						Bond Forward			28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC	2.C PL	7,334,985	6,645,423
BREPL23	Long Bond Replication	2.BZ						Bond Forward			28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC	2.C PL	320,711	275,475
BREPL23	Long Bond Replication	2.BZ						Bond Forward			34432#-AB-9	FOLEY INDUSTRIES INC.	2.C	2,500,000	2,390,580
BREPL23	Long Bond Replication	2.BZ						Bond Forward			36720#-AD-1	GAS TRANSMISSION NORTHWEST CORP	2.A	3,500,000	3,361,647
BREPL23	Long Bond Replication	2.BZ						Bond Forward			374593-A@-0	GIANTS STADIUM LLC	2.B PLGI	18,539,100	16,079,665
BREPL23	Long Bond Replication	2.BZ						Bond Forward			39265*-AP-3	GREEN BAY PACKAGING INC	2.B	41,000,000	35,186,644
BREPL23	Long Bond Replication	2.BZ						Bond Forward			43655*-AD-0	HOLT TEXAS LTD	2.B PL	4,100,000	4,179,258
BREPL23	Long Bond Replication	2.BZ						Bond Forward			44855#-BG-4	HY-VEE INC	3.A	27,600,000	20,916,167
BREPL23	Long Bond Replication	2.BZ						Bond Forward			44855#-BH-2	HY-VEE INC	3.A	25,200,000	17,464,013
BREPL23	Long Bond Replication	2.BZ						Bond Forward			47922*-AN-6	SC JOHNSON & SON INC	2.A	3,400,000	2,657,596
BREPL23	Long Bond Replication	2.BZ						Bond Forward			50152#-AB-3	CONVENIENCE STORE INVESTMENTS INC	2.B PLGI	11,429,385	10,344,313
BREPL23	Long Bond Replication	2.BZ						Bond Forward			64716#-AF-4	NEW MEXICO GAS COMPANY	2.A	4,900,000	3,521,042
BREPL23	Long Bond Replication	2.BZ						Bond Forward			67743#-AB-3	OHIO MACHINERY CO.	2.C PL	2,900,000	2,786,552
BREPL23	Long Bond Replication	2.BZ						Bond Forward			74170*-CR-8	PRIME PROPERTY FUND LLC	2.A	3,800,000	3,618,482
BREPL23	Long Bond Replication	2.BZ						Bond Forward			85253#-AS-0	STAG INDUSTRIAL OPERATING PARTNERS	2.B FE	1,000,000	937,220

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
BREPL23	Long Bond Replication	2.BZ						Bond Forward			87511#-AB-1	TAMPA BAY ARENA LLC	2.B PL	6,841,346	6,149,938
BREPL23	Long Bond Replication	2.BZ						Bond Forward			98472#-AX-7	YANCEY BROS. CO.	2.C	2,600,000	2,453,093
BREPL23	Long Bond Replication	2.BZ						Bond Forward			C4861*-AU-1	IRVING OIL LTD	2.C PL	8,400,000	7,062,436
BREPL23	Long Bond Replication	2.BZ						Bond Forward			L3551#-AT-7	FERRERO INTERNATIONAL SA	2.A	5,400,000	5,101,420
BREPL23	Long Bond Replication	2.BZ						Bond Forward			L9031*-AL-5	TERMINAL INVESTMENT LIMITED HOLDIN	2.B PL	7,600,000	7,249,867
BREPL23	Long Bond Replication	2.BZ						Bond Forward			N7896@-AC-9	AALBERTS FINANCE BV	2.B	4,000,000	3,852,470
BREPL23	Long Bond Replication	2.BZ						Bond Forward			07160#-AT-6	ORICA FINANCE LIMITED	2.B	1,548,000	1,458,821
BREPL24	Long Bond Replication	2.BZ	425,000,000	429,204,708	337,752,803	03/24/2026	03/23/2027	Bond Forward		(31,914,953)	00122@-AA-9	AES SOUTHLAND ENERGY LLC	2.B PL	1,056,104	925,992
BREPL24	Long Bond Replication	2.BZ						Bond Forward			00122@-AA-9	AES SOUTHLAND ENERGY LLC	2.B PL	961,041	842,640
BREPL24	Long Bond Replication	2.BZ						Bond Forward			00122@-AA-9	AES SOUTHLAND ENERGY LLC	2.B PL	1,107,576	971,122
BREPL24	Long Bond Replication	2.BZ						Bond Forward			00122@-AA-9	AES SOUTHLAND ENERGY LLC	2.B PL	1,088,414	954,321
BREPL24	Long Bond Replication	2.BZ						Bond Forward			00122@-AA-9	AES SOUTHLAND ENERGY LLC	2.B PL	1,164,270	1,020,832
BREPL24	Long Bond Replication	2.BZ						Bond Forward			00122@-AA-9	AES SOUTHLAND ENERGY LLC	2.B PL	1,039,230	911,197
BREPL24	Long Bond Replication	2.BZ						Bond Forward			00122@-AA-9	AES SOUTHLAND ENERGY LLC	2.B PL	950,023	832,980
BREPL24	Long Bond Replication	2.BZ						Bond Forward			00122@-AA-9	AES SOUTHLAND ENERGY LLC	2.B PL	901,029	790,022
BREPL24	Long Bond Replication	2.BZ						Bond Forward			023586-E#-3	AMERCO	2.B PL	2,500,000	1,902,643
BREPL24	Long Bond Replication	2.BZ						Bond Forward			04316#-AF-4	ARTHUR J GALLAGHER & CO	2.A FE	34,500,000	23,706,917
BREPL24	Long Bond Replication	2.BZ						Bond Forward			12514@-AA-0	CED CALIFORNIA HOLDINGS LLC	2.C PL	4,542,761	4,088,906
BREPL24	Long Bond Replication	2.BZ						Bond Forward			12519*-AA-7	CED ALAMO 5 LLC	2.C	3,417,664	3,016,405
BREPL24	Long Bond Replication	2.BZ						Bond Forward			12519@-AA-5	CED ALAMO 7 LLC	2.B	16,744,516	14,399,959
BREPL24	Long Bond Replication	2.BZ						Bond Forward			12542R-N#-3	CHS INC	2.B	18,100,000	17,370,915
BREPL24	Long Bond Replication	2.BZ						Bond Forward			14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC	2.A PL	6,200,000	5,379,711
BREPL24	Long Bond Replication	2.BZ						Bond Forward			14268#-AA-2	CARLSBAD ENERGY HOLDINGS LLC	2.A PL	1,100,000	954,465
BREPL24	Long Bond Replication	2.BZ						Bond Forward			153609-P@-5	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	3,900,000	3,602,862
BREPL24	Long Bond Replication	2.BZ						Bond Forward			22964*-AC-2	CSOLAR IV WEST LLC	2.B PL	10,316,041	8,745,743
BREPL24	Long Bond Replication	2.BZ						Bond Forward			24617#-AB-7	DELAWARE NORTH COMPANIES INC BOS .	2.A PL	3,452,687	3,116,225
BREPL24	Long Bond Replication	2.BZ						Bond Forward			24617#-AC-5	DELAWARE NORTH COMPANIES INC. - BOS	2.A PL	524,905	471,571
BREPL24	Long Bond Replication	2.BZ						Bond Forward			24617#-AD-3	DELAWARE NORTH COMPANIES INC. - BOS	2.A PL	449,918	404,204
BREPL24	Long Bond Replication	2.BZ						Bond Forward			30288*-AE-0	FLNG LIQUEFACTION 2 LLC	2.B FE	9,973,920	8,804,350
BREPL24	Long Bond Replication	2.BZ						Bond Forward			30288*-AH-3	FLNG LIQUEFACTION 2 LLC	2.B FE	7,955,000	7,622,675
BREPL24	Long Bond Replication	2.BZ						Bond Forward			35877#-AA-0	FRISCO HQ OPERATIONS LLC	2.B PL	9,028,041	7,810,534
BREPL24	Long Bond Replication	2.BZ						Bond Forward			37940@-AF-0	GLOBAL RENTAL CO. INC.	2.B	13,200,000	12,856,726
BREPL24	Long Bond Replication	2.BZ						Bond Forward			42970#-AA-2	HIGH NOON SOLAR LLC	2.C PL	8,856,643	7,644,022
BREPL24	Long Bond Replication	2.BZ						Bond Forward			44855#-BJ-8	HY-VEE INC.	3.A	20,300,000	14,578,276
BREPL24	Long Bond Replication	2.BZ						Bond Forward			44855#-BM-1	HY-VEE INC	3.A	11,900,000	9,412,834
BREPL24	Long Bond Replication	2.BZ						Bond Forward			46187@-AB-2	INVITATION HOMES OPERATING PARTNER	2.A FE	19,200,000	14,125,210
BREPL24	Long Bond Replication	2.BZ						Bond Forward			48121@-AQ-4	JRD HOLDINGS. LLC	2.B PL	1,400,000	1,036,254
BREPL24	Long Bond Replication	2.BZ						Bond Forward			48121@-AW-1	JRD HOLDINGS. LLC	2.B PL	13,500,000	12,435,928
BREPL24	Long Bond Replication	2.BZ						Bond Forward			50152#-AQ-0	KWIK TRIP INC	2.B Z	10,000,000	8,565,208
BREPL24	Long Bond Replication	2.BZ						Bond Forward			553498-B*-6	MSA SAFETY INCORPORATED	2.B	31,500,000	24,986,739
BREPL24	Long Bond Replication	2.BZ						Bond Forward			55396#-AA-0	MEC HOLDINGS LLC	2.A PL	11,961,104	9,776,384
BREPL24	Long Bond Replication	2.BZ						Bond Forward			592688-D#-9	METTLER-TOLEDO INTERNATIONAL INC .	2.B	2,300,000	1,670,022
BREPL24	Long Bond Replication	2.BZ						Bond Forward			592688-E*-2	METTLER-TOLEDO INTERNATIONAL INC .	2.B	2,300,000	1,667,678
BREPL24	Long Bond Replication	2.BZ						Bond Forward			60081H-B@-6	MILLIKEN & CO	2.B	2,500,000	1,848,173
BREPL24	Long Bond Replication	2.BZ						Bond Forward			74276#-AJ-7	PRINCIPAL U.S. PROPERTY PORTFOLIO	2.A	2,000,000	1,483,669
BREPL24	Long Bond Replication	2.BZ						Bond Forward			744542-F#-3	PUBLIC SERVICE COMPANY OF NEW MEXI	2.B	3,200,000	3,047,889
BREPL24	Long Bond Replication	2.BZ						Bond Forward			744542-G@-4	PUBLIC SERVICE COMPANY OF NEW MEXI	2.B	5,800,000	5,504,285

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
BREPL24	Long Bond Replication	2.BZ						Bond Forward			78445Y-A*-5	SMBC LEASING AND FINANCE INC	1.G	12,114,750	10,327,319
BREPL24	Long Bond Replication	2.BZ						Bond Forward			84859*-AA-4	SPIRE STL PIPELINE LLC	2.B	10,191,600	8,957,080
BREPL24	Long Bond Replication	2.BZ						Bond Forward			94403*-BG-0	WAWA INC	2.A PL	8,000,000	7,629,305
BREPL24	Long Bond Replication	2.BZ						Bond Forward			C8665*-AT-3	TFORCE HOLDINGS INC	2.B PL	13,900,000	14,127,376
BREPL24	Long Bond Replication	2.BZ						Bond Forward			G1744#-AA-6	CADOGAN ESTATES LIMITED	2.B	14,000,000	13,218,376
BREPL24	Long Bond Replication	2.BZ						Bond Forward			L3551#-AU-4	FERRERO INTERNATIONAL SA	2.A	3,600,000	3,379,697
BREPL24	Long Bond Replication	2.BZ						Bond Forward			L9031*-AM-3	TERMINAL INVESTMENT LIMITED HOLDIN	2.B PL	12,000,000	11,402,973
BREPL24	Long Bond Replication	2.BZ						Bond Forward			L9031*-AP-6	TERMINAL INVESTMENT LIMITED HOLDIN	2.B PL	38,600,000	36,663,947
BREPL24	Long Bond Replication	2.BZ						Bond Forward			N7896@-AD-7	AALBERTS FINANCE BV	2.B	3,200,000	3,074,015
BREPL24	Long Bond Replication	2.BZ						Bond Forward			Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD	2.B PL	9,607,471	8,696,709
BREPL24	Long Bond Replication	2.BZ						Bond Forward			Q7160#-AU-3	ORICA FINANCE LIMITED	2.B	3,100,000	2,904,475
BREPL25	Long Bond Replication	2.BZ	137,000,000	137,588,153	118,235,555	06/17/2026	06/22/2027	Bond Forward		(12,631,448)	02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.E	9,180,000	8,813,174
BREPL25	Long Bond Replication	2.BZ						Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.E	4,578,666	4,395,706
BREPL25	Long Bond Replication	2.BZ						Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.E	3,662,934	3,516,565
BREPL25	Long Bond Replication	2.BZ						Bond Forward			02860#-AE-1	THE AMERICAN NATIONAL RED CROSS	1.E	5,494,401	5,274,848
BREPL25	Long Bond Replication	2.BZ						Bond Forward			030288-B@-2	AMERICAN TRANSMISSION SYSTEMS INC	1.F	4,000,000	3,749,561
BREPL25	Long Bond Replication	2.BZ						Bond Forward			03028P-J@-6	AMERICAN TRANSMISSION COMPANY LLC	1.G	3,400,000	3,082,131
BREPL25	Long Bond Replication	2.BZ						Bond Forward			040850-A*-0	ARKANSAS ELECTRIC COOPERATIVE CORP	1.D	2,762,500	2,709,526
BREPL25	Long Bond Replication	2.BZ						Bond Forward			07132#-AJ-1	BATTELLE MEMORIAL INSTITUTE	1.D	9,200,000	8,370,549
BREPL25	Long Bond Replication	2.BZ						Bond Forward			171265-A*-2	CHUGACH ELECTRIC ASSOCIATION INC	1.G	1,125,000	1,087,234
BREPL25	Long Bond Replication	2.BZ						Bond Forward			34489@-AC-1	FOOTBALL CLUB TERM NOTES TRUST X	1.F FE	800,000	712,780
BREPL25	Long Bond Replication	2.BZ						Bond Forward			34500*-AA-2	FOOTBALL CLUB TERM NOTES 2021-XII	1.F FE	1,400,000	1,214,849
BREPL25	Long Bond Replication	2.BZ						Bond Forward			38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	1.E	4,093,340	3,968,728
BREPL25	Long Bond Replication	2.BZ						Bond Forward			48290*-AA-6	KKR OSPREY INVESTOR L.P.	1.F PL	2,450,668	2,518,769
BREPL25	Long Bond Replication	2.BZ						Bond Forward			54738#-AK-8	LOVES TRAVEL STOPS AND COUNTRY STO	1.G	18,800,000	16,163,656
BREPL25	Long Bond Replication	2.BZ						Bond Forward			56081#-AZ-3	MAJOR LEAGUE BASEBALL TRUST	1.F FE	3,100,000	2,821,213
BREPL25	Long Bond Replication	2.BZ						Bond Forward			56081#-BD-1	MAJOR LEAGUE BASEBALL TRUST	1.F FE	2,133,500	1,968,253
BREPL25	Long Bond Replication	2.BZ						Bond Forward			57169*-AZ-0	MARS INC	1.F	2,000,000	1,814,839
BREPL25	Long Bond Replication	2.BZ						Bond Forward			711123-E#-2	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	1,000,000	874,747
BREPL25	Long Bond Replication	2.BZ						Bond Forward			711123-F*-5	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	3,120,000	2,680,231
BREPL25	Long Bond Replication	2.BZ						Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	3,000,000	3,046,762
BREPL25	Long Bond Replication	2.BZ						Bond Forward			736508-G*-7	PORTLAND GENERAL ELECTRIC COMPANY	1.F	2,988,846	3,046,762
BREPL25	Long Bond Replication	2.BZ						Bond Forward			736508-S#-0	PORTLAND GENERAL ELECTRIC COMPANY	1.F	981,000	822,171
BREPL25	Long Bond Replication	2.BZ						Bond Forward			74264*-AJ-5	PRISA LHC LLC	1.G	5,400,000	4,743,096
BREPL25	Long Bond Replication	2.BZ						Bond Forward			74986@-BF-7	RREEF AMERICA REIT II INC.	1.G	3,100,000	2,600,770
BREPL25	Long Bond Replication	2.BZ						Bond Forward			77030#-AB-4	ROBERT BOSCH FINANCE LLC	1.F FE	38,700,000	39,786,699
BREPL25	Long Bond Replication	2.BZ						Bond Forward			83887@-AA-0	COOPERATIVE ENERGY	1.F	1,117,299	1,083,386
BREPL26	Long Bond Replication	2.BZ	77,000,000	83,300,532	71,741,207	07/07/2026	07/13/2027	Bond Forward		(5,965,418)	00271*-AD-4	AITX FINCO LLC	2.C PL	2,700,000	2,558,995
BREPL26	Long Bond Replication	2.BZ						Bond Forward			00271*-AE-2	AITX FINCO LLC	2.C PL	700,000	650,237
BREPL26	Long Bond Replication	2.BZ						Bond Forward			09136*-AA-6	BISCAYNE TERMINAL INVESTMENTS 1 LL	2.A PL	5,700,000	5,515,041
BREPL26	Long Bond Replication	2.BZ						Bond Forward			24618#-BC-3	DELAWARE NORTH COMPANIES INC.	2.C	4,100,000	3,762,207
BREPL26	Long Bond Replication	2.BZ						Bond Forward			27616#-AE-5	EASTERLY GOVERNMENT PROPERTIES LP	2.B FE	2,147,342	2,118,806
BREPL26	Long Bond Replication	2.BZ						Bond Forward			285295-C*-0	RS GROUP PLC	2.B	1,000,000	922,648
BREPL26	Long Bond Replication	2.BZ						Bond Forward			32055R-C*-6	FIRST INDUSTRIAL LP	2.B	1,700,000	1,482,053
BREPL26	Long Bond Replication	2.BZ						Bond Forward			44331#-AC-8	HSRE CORE HOLDINGS I LLC	2.A Z	750,000	700,430
BREPL26	Long Bond Replication	2.BZ						Bond Forward			50212@-AN-7	LP 1A REIT INC.	2.A	4,000,000	3,828,249

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
BREPL26	Long Bond Replication	2.BZ						Bond Forward			62928@-AC-1	NHL CANADA FUNDING LP	2.B PL	2,549,724	2,391,938
BREPL26	Long Bond Replication	2.BZ						Bond Forward			70602#-AL-5	PELLA CORPORATION	2.B	4,000,000	3,880,570
BREPL26	Long Bond Replication	2.BZ						Bond Forward			78347*-AA-6	RVLHC SE NOTE ISSUER LLC	2.B PL	3,200,000	3,147,324
BREPL26	Long Bond Replication	2.BZ						Bond Forward			78488@-AN-5	SVF HOLDING REAL ESTATE INVESTMENT	2.B	1,300,000	1,245,272
BREPL26	Long Bond Replication	2.BZ						Bond Forward			806407-F*-8	HENRY SCHEIN INC	2.A	21,500,000	18,823,510
BREPL26	Long Bond Replication	2.BZ						Bond Forward			82890@-AA-7	SIMPLOT COMPANY	2.B PL	400,000	381,177
BREPL26	Long Bond Replication	2.BZ						Bond Forward			83274@-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	2.B PL	9,353,466	9,072,695
BREPL26	Long Bond Replication	2.BZ						Bond Forward			84383Q-A@-2	SOUTHERN STAR CENTRAL GAS PIPELINE	2.B FE	5,200,000	4,817,110
BREPL26	Long Bond Replication	2.BZ						Bond Forward			86333#-AC-7	STRIPE INC	2.B PL	4,300,000	4,030,875
BREPL26	Long Bond Replication	2.BZ						Bond Forward			C5847*-AE-3	MOSAIC FOREST MANAGEMENT LTD PARTNERSHIP	2.B PL	4,000,000	4,021,080
BREPL26	Long Bond Replication	2.BZ						Bond Forward			Q6646*-AC-3	NEW TERMINAL FINANCING CO PTY LTD	2.B	4,700,000	4,356,410
BREPL27	Long Bond Replication	1.GZ	129,300,000	133,244,387	110,024,978	07/08/2026	07/08/2027	Bond Forward		(9,450,994)	03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.G	12,702,320	13,116,062
BREPL27	Long Bond Replication	1.GZ						Bond Forward			03028P-A*-7	AMERICAN TRANSMISSION COMPANY	1.G	3,038,090	3,147,855
BREPL27	Long Bond Replication	1.GZ						Bond Forward			03028P-K#-2	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,000,000	1,669,711
BREPL27	Long Bond Replication	1.GZ						Bond Forward			12737#-AA-9	CSFV CORE II LLC	1.F PL	17,100,000	14,922,759
BREPL27	Long Bond Replication	1.GZ						Bond Forward			130789-S*-2	CALIFORNIA WATER SERVICES COMPANY	1.D	6,000,000	6,336,194
BREPL27	Long Bond Replication	1.GZ						Bond Forward			171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	1.G	390,000	372,060
BREPL27	Long Bond Replication	1.GZ						Bond Forward			171265-A#-8	CHUGACH ELECTRIC ASSOCIATION INC	1.G	120,000	114,480
BREPL27	Long Bond Replication	1.GZ						Bond Forward			210518-D#-0	CONSUMERS ENERGY COMPANY	1.E	900,000	772,654
BREPL27	Long Bond Replication	1.GZ						Bond Forward			314211-A*-4	FEDERATED HERMES INC	1.G Z	5,000,000	4,334,326
BREPL27	Long Bond Replication	1.GZ						Bond Forward			34490@-AJ-3	FOOTBALL CLUB TERM NOTES 2020-XI T	1.F FE	1,800,000	1,559,404
BREPL27	Long Bond Replication	1.GZ						Bond Forward			34502@-AC-4	FOOTBALL CLUB TERM NOTES 2032-A TR	1.F FE	2,800,000	2,515,090
BREPL27	Long Bond Replication	1.GZ						Bond Forward			41242*-BH-4	HARDWOOD FUNDING LLC	1.G FE	600,000	533,166
BREPL27	Long Bond Replication	1.GZ						Bond Forward			44919*-AC-2	I 595 EXPRESS LLC	1.F PL	2,665,245	2,518,323
BREPL27	Long Bond Replication	1.GZ						Bond Forward			665228-K*-2	NORTHERN ILLINOIS GAS COMPANY	1.D	12,500,000	10,171,868
BREPL27	Long Bond Replication	1.GZ						Bond Forward			737679-D@-6	POTOMAC ELECTRIC POWER COMPANY	1.F	2,400,000	2,082,458
BREPL27	Long Bond Replication	1.GZ						Bond Forward			74340*-AN-4	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	8,400,000	7,263,199
BREPL27	Long Bond Replication	1.GZ						Bond Forward			74340*-BD-5	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	2,700,000	2,259,495
BREPL27	Long Bond Replication	1.GZ						Bond Forward			74986@-BC-4	RREEF AMERICA REIT II INC	1.G	4,900,000	4,134,043
BREPL27	Long Bond Replication	1.GZ						Bond Forward			771367-C#-4	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	2,889,000	2,392,847
BREPL27	Long Bond Replication	1.GZ						Bond Forward			842594-AA-1	SOUTHERN COL MIDCO LLC	1.G PL	16,900,000	15,712,264
BREPL27	Long Bond Replication	1.GZ						Bond Forward			84857@-AA-4	SPIRE MISSOURI INC	1.F	1,500,000	1,326,008
BREPL27	Long Bond Replication	1.GZ						Bond Forward			910637-V@-3	THE UNITED ILLUMINATING COMPANY	1.G	3,190,000	2,637,508
BREPL27	Long Bond Replication	1.GZ						Bond Forward			91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST	1.A	1,149,732	1,083,822
BREPL27	Long Bond Replication	1.GZ						Bond Forward			G2037*-AK-2	CHANEL LIMITED	1.D	7,500,000	6,205,770
BREPL27	Long Bond Replication	1.GZ						Bond Forward			Q1297#-AN-8	CSL FINANCE PTY LTD	1.G	2,200,000	1,859,992
BREPL27	Long Bond Replication	1.GZ						Bond Forward			R2284#-AG-5	STATNETT SF	1.F	11,900,000	10,434,612
BREPL28	Long Bond Replication	1.GZ	160,000,000	185,997,613	157,474,541	08/06/2026	08/10/2027	Bond Forward		(7,166,363)	05624B-AA-8	BCPE FUEGO INVESTOR LP	1.G PL	4,240,192	4,301,198
BREPL28	Long Bond Replication	1.GZ						Bond Forward			05624B-AB-6	BCPE FUEGO INVESTOR LP	1.G PL	4,038,417	4,096,379
BREPL28	Long Bond Replication	1.GZ						Bond Forward			07132#-AL-6	BATTELLE MEMORIAL INSTITUTE	1.D	6,200,000	4,666,350
BREPL28	Long Bond Replication	1.GZ						Bond Forward			104674-A*-7	BRADY CORPORATION	2.B PL	4,000,000	3,877,756
BREPL28	Long Bond Replication	1.GZ						Bond Forward			104674-A@-5	BRADY CORPORATION	2.B PL	2,500,000	2,404,900
BREPL28	Long Bond Replication	1.GZ						Bond Forward			12737#-AB-7	CSFV CORE II LLC	1.F PL	3,900,000	3,213,870
BREPL28	Long Bond Replication	1.GZ						Bond Forward			151895-F*-5	CENTERPOINT PROPERTIES TRUST	1.F FE	1,900,000	1,555,868
BREPL28	Long Bond Replication	1.GZ						Bond Forward			210518-E#-9	CONSUMERS ENERGY COMPANY	1.E	1,400,000	1,197,824
BREPL28	Long Bond Replication	1.GZ						Bond Forward			41242*-BJ-0	HARDWOOD FUNDING LLC	1.G FE	3,000,000	2,613,187

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
BREPL28	Long Bond Replication	1.GZ						Bond Forward			41242*-BM-3	HARDWOOD FUNDING LLC	1.G FE	12,195,518	10,861,311
BREPL28	Long Bond Replication	1.GZ						Bond Forward			422418-AL-3	HEARST COMMUNICATIONS INC	1.G	4,000,000	3,608,965
BREPL28	Long Bond Replication	1.GZ						Bond Forward			44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	1.G PL	5,940,775	5,635,084
BREPL28	Long Bond Replication	1.GZ						Bond Forward			46124J-B@-0	INVENTRUST PROPERTIES CORP.	2.B Z	1,500,000	1,417,080
BREPL28	Long Bond Replication	1.GZ						Bond Forward			46361*-AR-7	THE IRVINE COMPANY LLC	1.E PL	11,000,000	9,606,380
BREPL28	Long Bond Replication	1.GZ						Bond Forward			58528#-FS-1	MEIJER INC.	1.F	22,727,273	20,957,126
BREPL28	Long Bond Replication	1.GZ						Bond Forward			607120-EZ-1	MOBILE AIRPORT AUTHORITY	1.E	1,817,362	1,715,098
BREPL28	Long Bond Replication	1.GZ						Bond Forward			62883#-AE-8	NCCI HOLDINGS INC.	1.F Z	900,000	865,612
BREPL28	Long Bond Replication	1.GZ						Bond Forward			709068-D*-8	PENNSYLVANIA POWER CO	1.F	3,800,000	3,345,646
BREPL28	Long Bond Replication	1.GZ						Bond Forward			73020*-AL-7	PNG COMPANIES LLC	1.G FE	6,200,000	5,361,954
BREPL28	Long Bond Replication	1.GZ						Bond Forward			74264*-AK-2	PRISA LHC LLC	1.G	6,000,000	4,960,660
BREPL28	Long Bond Replication	1.GZ						Bond Forward			74264*-AQ-9	PRISA LHC LLC	1.G	700,000	659,625
BREPL28	Long Bond Replication	1.GZ						Bond Forward			74276#-AE-8	PRINCIPAL US PROPERTY SEPARATE ACC	2.A	29,200,000	25,459,413
BREPL28	Long Bond Replication	1.GZ						Bond Forward			749868-BD-2	RREEF AMERICA REIT II INC	1.G	4,900,000	4,013,107
BREPL28	Long Bond Replication	1.GZ						Bond Forward			903638-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	11,200,000	9,861,803
BREPL28	Long Bond Replication	1.GZ						Bond Forward			903638-AD-2	USTA NATIONAL TENNIS CENTER INC	1.G FE	11,200,000	9,861,803
BREPL28	Long Bond Replication	1.GZ						Bond Forward			C2100*-AC-6	CANDO RAIL & TERMINALS LTD. AND CA	1.F PL	900,000	859,810
BREPL28	Long Bond Replication	1.GZ						Bond Forward			F7908@-AD-2	ROQUETTE FRERES SA	2.B FE	5,000,000	4,651,184
BREPL28	Long Bond Replication	1.GZ						Bond Forward			G1746#-AA-4	CADENT FINANCE PLC	1.G FE	5,238,076	5,095,129
BREPL28	Long Bond Replication	1.GZ						Bond Forward			G2037*-AL-0	CHANEL LIMITED	1.D	10,400,000	7,916,783
BREPL29	Long Bond Replication	2.BZ	83,800,000	84,070,000	76,140,003	09/17/2026	09/21/2027	Bond Forward		(3,996,979)	073096-A@-8	BAYPORT POLYMERS LLC	1.D PL	23,600,000	23,507,960
BREPL29	Long Bond Replication	2.BZ						Bond Forward			18685P-A#-5	CLIFFWATER ENHANCED LENDING FUND	2.A Z	2,800,000	2,810,837
BREPL29	Long Bond Replication	2.BZ						Bond Forward			232806-B*-9	CYPRESS SEMICONDUCTOR CORPORATION	2.A FE	3,000,000	2,510,661
BREPL29	Long Bond Replication	2.BZ						Bond Forward			27965#-BB-7	EDENS LIMITED PARTNERSHIP	2.A	2,500,000	2,358,767
BREPL29	Long Bond Replication	2.BZ						Bond Forward			292102-E*-7	EMPIRE STATE REALTY OP LP	2.A PL	9,200,000	8,730,440
BREPL29	Long Bond Replication	2.BZ						Bond Forward			353514-F*-8	FRANKLIN ELECTRIC CO. INC.	2.A Z	11,700,000	11,516,790
BREPL29	Long Bond Replication	2.BZ						Bond Forward			353514-F@-6	FRANKLIN ELECTRIC CO. INC.	2.A Z	11,700,000	11,475,788
BREPL29	Long Bond Replication	2.BZ						Bond Forward			406240-BE-9	HALLMARK CARDS INC.	2.C PL	3,200,000	2,575,600
BREPL29	Long Bond Replication	2.BZ						Bond Forward			51805@-AM-0	LASALLE PROPERTY FUND REIT INC	2.A Z	1,500,000	1,455,886
BREPL29	Long Bond Replication	2.BZ						Bond Forward			744542-D@-7	PUBLIC SERVICE COMPANY OF NEW MEXI	2.B	5,820,000	4,611,006
BREPL29	Long Bond Replication	2.BZ						Bond Forward			76711Q-AA-0	RIO GRANDE LNG INTERMEDIATE HOLDCO	2.C PL	2,150,000	1,990,142
BREPL29	Long Bond Replication	2.BZ						Bond Forward			85253#-AR-2	STAG INDUSTRIAL OPERATING PARTNERS	2.B FE	2,500,000	2,391,545
BREPL29	Long Bond Replication	2.BZ						Bond Forward			98472#-AV-1	YANCEY BROS. CO.	2.C	2,600,000	2,476,344
BREPL29	Long Bond Replication	2.BZ						Bond Forward			G1320*-AJ-3	BREEDON HOLDINGS LIMITED	2.C Z	1,800,000	1,725,216
BREPL30	Long Bond Replication	1.GZ	116,000,000	116,148,870	102,899,903	09/21/2026	09/27/2027	Bond Forward		(3,747,709)	030288-B*-4	AMERICAN TRANSMISSION SYSTEMS INC	1.F	1,600,000	1,508,368
BREPL30	Long Bond Replication	1.GZ						Bond Forward			23357*-AP-6	DTE GAS CO	1.F	2,300,000	2,022,700
BREPL30	Long Bond Replication	1.GZ						Bond Forward			311900-B#-0	FASTENAL COMPANY	1.F	20,500,000	18,291,573
BREPL30	Long Bond Replication	1.GZ						Bond Forward			393154-Q*-3	GREEN MOUNTAIN POWER CORPORATION	1.F	7,500,000	6,978,398
BREPL30	Long Bond Replication	1.GZ						Bond Forward			41242*-AZ-5	HARDWOOD FUNDING LLC	1.G FE	4,500,000	4,138,147
BREPL30	Long Bond Replication	1.GZ						Bond Forward			41242*-BL-5	HARDWOOD FUNDING LLC	1.G FE	7,848,870	7,366,700
BREPL30	Long Bond Replication	1.GZ						Bond Forward			422418-AK-5	HEARST COMMUNICATIONS INC	1.G	8,000,000	7,552,473
BREPL30	Long Bond Replication	1.GZ						Bond Forward			74340*-AM-6	PROLOGIS TARGETED US LOGISTICS FUN	1.G FE	4,200,000	3,837,650
BREPL30	Long Bond Replication	1.GZ						Bond Forward			74986@-AY-7	RREEF AMERICA REIT II INC	1.G	6,600,000	6,187,032
BREPL30	Long Bond Replication	1.GZ						Bond Forward			749868-BA-8	RREEF AMERICA REIT II INC	1.G	4,300,000	4,027,275
BREPL30	Long Bond Replication	1.GZ						Bond Forward			843163-C*-5	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	400,000	400,973
BREPL30	Long Bond Replication	1.GZ						Bond Forward			87305N-B#-4	TTX COMPANY	1.F	22,000,000	19,957,119
BREPL30	Long Bond Replication	1.GZ						Bond Forward			Q1297#-AM-0	CSL FINANCE PTY LTD	1.G	2,300,000	2,049,515
BREPL30	Long Bond Replication	1.GZ						Bond Forward			03629#-AQ-6	ETSA UTILITIES FINANCE PTY LTD	1.G	3,800,000	3,502,419

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
BREPL30	Long Bond Replication	1.GZ						Bond Forward			Q3973#-AB-1	GPT FUNDS MANAGEMENT LTD	1.G	6,200,000	5,694,966
BREPL30	Long Bond Replication	1.GZ						Bond Forward			Q8773#-AG-3	STOCKLAND TRUST MANAGEMENT LTD	1.G	14,100,000	13,132,304
12776QA8	Corporate Bond Replication	2.B	121,000,000	124,647,813	66,107,890	03/31/2025	06/20/2030	CD SWAP	1,557,581	2,243,945	912810-SS-8	TREASURY BOND	1.A	14,653,931	6,798,550
12776QA8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	5,031,675	2,348,670
12776QA8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,822,662	1,779,224
12776QA8	Corporate Bond Replication	2.B						CD SWAP			912810-SU-3	TREASURY BOND	1.A	48,826,094	24,861,328
12776QA8	Corporate Bond Replication	2.B						CD SWAP			912810-SX-7	TREASURY BOND	1.A	50,755,869	28,076,172
06739GF#1	Corporate Bond Replication	2.B	90,000,000	95,409,540	44,305,769	04/03/2025	06/20/2030	CD SWAP	1,189,528	1,669,050	912810-SN-9	TREASURY BOND	1.A	94,220,012	42,636,719
17305AE*0	Corporate Bond Replication	2.B	56,000,000	62,025,553	33,714,242	04/04/2025	06/20/2030	CD SWAP	645,475	1,038,520	912803-EC-3	TREASURY STRIP (PRIN)	1.A	13,371,906	9,808,391
17305AE*0	Corporate Bond Replication	2.B						CD SWAP			912803-ED-1	TREASURY STRIP (PRIN)	1.A	12,745,011	9,642,365
17305AE*0	Corporate Bond Replication	2.B						CD SWAP			912803-FM-0	TREASURY STRIP	1.A	35,263,162	13,224,967
61744AB88	Corporate Bond Replication	2.B	56,250,000	70,338,781	44,276,687	04/17/2025	06/20/2030	CD SWAP	555,832	1,043,156	912803-EC-3	TREASURY STRIP (PRIN)	1.A	40,115,504	29,425,173
61744AB88	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	29,667,444	13,808,358
12776*VV6	Corporate Bond Replication	2.B	100,000,000	118,596,687	49,622,793	04/17/2025	06/20/2030	CD SWAP	977,222	1,854,500	912803-FM-0	TREASURY STRIP	1.A	34,057,786	13,224,967
12776*VV6	Corporate Bond Replication	2.B						CD SWAP			912803-FM-0	TREASURY STRIP	1.A	33,355,062	13,224,967
12776*VV6	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	50,206,617	21,318,360
61744AC*9	Corporate Bond Replication	2.B	56,250,000	58,433,038	24,995,257	04/22/2025	06/20/2030	CD SWAP	546,026	1,043,156	912803-FT-5	TREASURY STRIP (PRIN)	1.A	55,554,916	22,856,593
61744AC*9	Corporate Bond Replication	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	2,332,097	1,095,508
779926B#0	Corporate Bond Replication	2.B	125,000,000	137,415,271	59,079,084	04/29/2025	06/20/2030	CD SWAP	1,328,539	2,318,125	912803-FM-0	TREASURY STRIP	1.A	32,508,412	12,695,968
779926B#0	Corporate Bond Replication	2.B						CD SWAP			912803-FM-0	TREASURY STRIP	1.A	22,086,427	8,596,228
779926B#0	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	34,445,914	14,986,801
779926B#0	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	28,670,365	12,489,001
779926B#0	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	18,375,614	7,992,961
06739GM*7	Corporate Bond Replication	2.B	75,000,000	78,095,720	51,353,730	05/02/2025	06/20/2030	CD SWAP	805,273	1,390,875	912810-RS-9	TREASURY BOND	1.A	48,839,868	31,220,703
06739GM*7	Corporate Bond Replication	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	9,281,745	4,360,121
06739GM*7	Corporate Bond Replication	2.B						CD SWAP			912810-TR-9	UNITED STATES TREASURY	1.A	19,168,835	14,382,031
46625HSG6	Corporate Bond Replication	2.B	75,000,000	83,300,547	39,621,774	05/06/2025	06/20/2030	CD SWAP	920,933	1,390,875	912810-SL-3	TREASURY BOND	1.A	82,379,615	38,230,899
06739GP*4	Corporate Bond Replication	2.B	50,000,000	51,743,620	29,003,422	07/29/2025	06/20/2030	CD SWAP	838,905	927,250	912810-SX-7	TREASURY BOND	1.A	50,904,716	28,076,172
05565AE#6	Corporate Bond Replication	2.B	50,000,000	51,144,952	25,897,674	08/04/2025	06/20/2030	CD SWAP	773,851	927,250	912810-SS-8	TREASURY BOND	1.A	46,919,638	23,369,141
05565AE#6	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	3,451,464	1,601,284
779926C81	Corporate Bond Replication	2.B	48,000,000	50,169,674	24,795,911	08/15/2025	06/20/2030	CD SWAP	814,770	890,160	912803-DP-5	TREASURY STRIP (PRIN)	1.A	9,612,883	7,053,675
779926C81	Corporate Bond Replication	2.B						CD SWAP			912803-FM-0	TREASURY STRIP	1.A	32,742,831	13,224,967
779926C81	Corporate Bond Replication	2.B						CD SWAP			912810-SX-7	TREASURY BOND	1.A	544,392	280,762
779926C81	Corporate Bond Replication	2.B						CD SWAP			912810-SX-7	TREASURY BOND	1.A	1,105,419	561,523
779926C81	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	1,474,707	764,590
779926C81	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	2,932,950	1,529,180
779926C81	Corporate Bond Replication	2.B						CD SWAP			912810-TB-4	TREASURY BOND	1.A	941,721	491,055
12776*WP8	Corporate Bond Replication	2.B	57,000,000	58,038,377	29,415,241	09/03/2025	06/20/2030	CD SWAP	925,757	1,057,065	912810-SS-8	TREASURY BOND	1.A	17,595,858	8,213,318
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	651,712	303,331
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	588,333	272,952
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	78,402	36,596
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	59,563	27,723
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	53,780	24,951
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	781,014	364,559
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	12,751,438	6,371,582
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	4,921,617	2,548,633
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	4,921,617	2,548,633
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	8,750,040	4,539,115
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	5,865,900	3,058,359
12776*WP8	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	93,347	48,424
38141GQ*8	Corporate Bond Replication	2.B	46,500,000	66,381,842	26,242,528	04/02/2025	06/20/2035	CD SWAP	10,501	321,594	912803-FM-0	TREASURY STRIP	1.A	66,371,342	25,920,934
06739GF@3	Corporate Bond Replication	2.B	74,500,000	87,582,774	39,896,941	04/02/2025	06/20/2035	CD SWAP	(2,413)	515,242	912803-FV-0	TREASURY STRIP (PRIN)	1.A	51,606,657	22,480,202
06739GF@3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	16,229,530	7,553,841
06739GF@3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	19,749,001	9,347,656
06051AC#7	Corporate Bond Replication	2.B	75,085,715	152,307,986	69,369,751	04/16/2025	06/20/2035	CD SWAP	(343,919)	519,293	912803-FV-0	TREASURY STRIP (PRIN)	1.A	26,408,534	11,489,881

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
06051AC#7	Corporate Bond Replication	2.B						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	29,946,000	13,737,901
06051AC#7	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	47,166,579	21,318,360
06051AC#7	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	47,031,910	21,318,360
06051AC#7	Corporate Bond Replication	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	652,982	306,742
06051AC#7	Corporate Bond Replication	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	1,445,900	679,215
06739GJ89	Corporate Bond Replication	2.B	56,250,000	67,498,368	31,418,668	04/17/2025	06/20/2035	CD SWAP	(256,301)	389,025	912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,954,272	12,489,001
06739GJ89	Corporate Bond Replication	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	13,013,099	6,112,934
06739GJ89	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	26,787,298	12,427,709
12776*VW4	Corporate Bond Replication	2.B	56,250,000	59,248,193	25,966,752	04/22/2025	06/20/2035	CD SWAP	(262,744)	389,025	89156H-AB-3	TOTE SHIPHOLDINGS INC	1.A	2,610,000	2,234,378
12776*VW4	Corporate Bond Replication	2.B						CD SWAP			912803-FM-0	TREASURY STRIP	1.A	36,900,937	14,276,162
12776*VW4	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	10,000,000	4,533,594
12776*VW4	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	10,000,000	4,533,594
12776*WD5	Corporate Bond Replication	2.B	50,000,000	52,807,877	24,920,788	04/24/2025	06/20/2035	CD SWAP	(162,266)	345,800	912810-SS-8	TREASURY BOND	1.A	52,970,143	24,574,988
38141GQ#4	Corporate Bond Replication	2.B	125,000,000	128,068,567	56,292,235	04/29/2025	06/20/2035	CD SWAP	(322,729)	864,500	912810-SN-9	TREASURY BOND	1.A	30,000,000	12,791,016
38141GQ#4	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	49,395,800	21,318,360
38141GQ#4	Corporate Bond Replication	2.B						CD SWAP			912810-SN-9	TREASURY BOND	1.A	48,995,496	21,318,360
61744AC87	Corporate Bond Replication	2.B	25,000,000	49,755,495	25,659,228	05/01/2025	06/20/2035	CD SWAP	(98,034)	172,900	912810-SZ-2	TREASURY BOND	1.A	49,853,529	25,486,328
06739GM85	Corporate Bond Replication	2.B	50,000,000	74,942,105	37,736,425	05/02/2025	06/20/2035	CD SWAP	(129,315)	345,800	912810-SS-8	TREASURY BOND	1.A	75,071,420	37,390,625
12776*WC7	Corporate Bond Replication	2.B	25,000,000	25,915,478	12,278,504	05/06/2025	06/20/2035	CD SWAP	(24,687)	172,900	912810-SS-8	TREASURY BOND	1.A	21,362,751	9,971,612
12776*WC7	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	2,601,218	1,214,189
12776*WC7	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	1,976,196	919,803
12776*WB9	Corporate Bond Replication	2.B	25,000,000	25,762,474	14,210,986	05/06/2025	06/20/2035	CD SWAP	(24,687)	172,900	912810-SX-7	TREASURY BOND	1.A	25,787,161	14,038,086
12776*WN3	Corporate Bond Replication	2.B	70,914,285	149,063,247	64,331,001	04/16/2025	06/20/2035	CD SWAP	(313,597)	490,443	912803-FM-0	TREASURY STRIP	1.A	73,619,611	26,449,933
12776*WN3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	75,757,233	37,390,625
06739GP82	Corporate Bond Replication	2.B	50,000,000	73,784,201	30,821,257	05/07/2025	06/20/2035	CD SWAP	(25,491)	345,800	912803-FT-5	TREASURY STRIP (PRIN)	1.A	37,125,170	15,237,728
06739GP82	Corporate Bond Replication	2.B						CD SWAP			912803-FT-5	TREASURY STRIP (PRIN)	1.A	36,684,522	15,237,728
05565AE@8	Corporate Bond Replication	2.B	75,000,000	77,657,177	38,850,800	10/14/2025	12/20/2030	CD SWAP	1,294,305	1,460,175	912810-SS-8	TREASURY BOND	1.A	76,362,872	37,390,625
12776*WH6	Corporate Bond Replication	2.B	14,000,000	15,562,196	11,843,403	12/15/2025	12/20/2030	CD SWAP	263,344	272,566	912803-ED-1	TREASURY STRIP (PRIN)	1.A	15,298,852	11,570,837
12776*WK9	Corporate Bond Replication	2.B	106,000,000	112,662,960	46,507,089	12/31/2025	12/20/2030	CD SWAP	2,027,961	2,063,714	912803-FT-5	TREASURY STRIP (PRIN)	1.A	110,634,998	44,443,375
12776*WS2	Corporate Bond Replication	2.B	85,000,000	96,130,554	47,227,711	09/25/2025	12/20/2035	CD SWAP	517,111	489,430	912810-SS-8	TREASURY BOND	1.A	95,613,443	46,738,281
12776*WA1	Corporate Bond Replication	2.B	29,000,000	36,677,296	13,391,949	09/26/2025	12/20/2035	CD SWAP	165,329	166,982	912803-FM-0	TREASURY STRIP	1.A	36,511,967	13,224,967
05565AE*0	Corporate Bond Replication	2.B	29,500,000	32,691,989	13,394,828	09/29/2025	12/20/2035	CD SWAP	175,904	169,861	912803-FM-0	TREASURY STRIP	1.A	32,516,085	13,224,967
779926C*3	Corporate Bond Replication	2.B	61,500,000	75,344,943	31,806,078	10/01/2025	12/20/2035	CD SWAP	372,551	354,117	912803-FM-0	TREASURY STRIP	1.A	35,923,665	13,224,967
779926C*3	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	39,048,727	18,226,995
12776*VZ7	Corporate Bond Replication	2.B	50,000,000	54,027,582	24,608,173	11/05/2025	12/20/2035	CD SWAP	275,402	287,900	912810-SP-4	TREASURY BOND	1.A	48,621,567	21,910,156
12776*VZ7	Corporate Bond Replication	2.B						CD SWAP			912810-SP-4	TREASURY BOND	1.A	5,130,613	2,410,117
12776*VY0	Corporate Bond Replication	2.B	40,000,000	74,754,401	40,681,785	11/14/2025	12/20/2035	CD SWAP	212,714	230,320	912810-SX-7	TREASURY BOND	1.A	69,625,996	37,902,832
12776*VY0	Corporate Bond Replication	2.B						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	4,915,691	2,548,633
12776*WJ2	Corporate Bond Replication	2.B	115,000,000	185,211,549	92,824,874	12/18/2025	12/20/2035	CD SWAP	723,834	662,170	912803-FM-0	TREASURY STRIP	1.A	89,058,970	39,893,173
12776*WJ2	Corporate Bond Replication	2.B						CD SWAP			912810-SS-8	TREASURY BOND	1.A	95,428,745	52,269,531
12820#BP3	Corporate Bond Replication	2.B	81,200,000	82,562,985	39,553,572	03/25/2026	06/20/2031	CD SWAP	1,233,333	1,590,870	912810-SS-8	TREASURY BOND	1.A	81,329,652	37,962,701
CDX64	Corporate Bond Replication	2.BZ	115,000,000	187,094,997	83,839,148	04/29/2026	06/20/2031	CD SWAP	2,197,248	2,253,080	912803-FM-0	TREASURY STRIP	1.A	89,431,812	34,847,787
CDX64	Corporate Bond Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	95,465,937	46,738,281
CDX70	Corporate Bond Replication	2.BZ	145,800,000	151,741,597	72,963,935	05/19/2026	06/20/2031	CD SWAP	2,828,435	2,856,514	912810-SS-8	TREASURY BOND	1.A	148,913,162	70,107,422
12820#BQ1	Corporate Bond Replication	2.B	59,000,000	59,410,470	28,301,743	03/27/2026	06/20/2036	CD SWAP	(52,016)	258,774	912810-SS-8	TREASURY BOND	1.A	59,462,486	28,042,969
12820#BR9	Corporate Bond Replication	2.B	50,000,000	55,211,840	24,198,182	03/30/2026	06/20/2036	CD SWAP	(150,804)	219,300	912803-FV-0	TREASURY STRIP (PRIN)	1.A	55,362,644	23,978,882
12820#BT5	Corporate Bond Replication	2.B	65,000,000	94,834,487	47,023,371	04/21/2026	06/20/2036	CD SWAP	343,338	285,090	912810-SS-8	TREASURY BOND	1.A	94,491,149	46,738,281
CDX62	Corporate Bond Replication	2.BZ	60,000,000	62,102,104	29,022,626	04/22/2026	06/20/2036	CD SWAP	312,000	263,160	912810-SS-8	TREASURY BOND	1.A	61,790,104	28,759,466
CDX65	Corporate Bond Replication	2.BZ	95,000,000	97,953,114	47,154,951	04/30/2026	06/20/2036	CD SWAP	373,260	416,670	912810-SS-8	TREASURY BOND	1.A	97,579,854	46,738,281
CDX67	Corporate Bond Replication	2.BZ	19,000,000	19,869,379	9,430,990	05/13/2026	06/20/2036	CD SWAP	96,660	83,334	912810-SS-8	TREASURY BOND	1.A	2,770,408	1,308,672
CDX67	Corporate Bond Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	17,002,311	8,038,984
CDX73	Corporate Bond Replication	2.BZ	5,000,000	5,627,295	2,898,842	09/22/2026	12/20/2031	CD SWAP	100,202	91,225	912810-SX-7	TREASURY BOND	1.A	5,527,094	2,807,617
CDX75	Corporate Bond Replication	2.BZ	206,000,000	210,430,440	97,498,793	09/30/2026	12/20/2031	CD SWAP	3,839,021	3,758,470	912803-FV-0	TREASURY STRIP (PRIN)	1.A	56,410,953	23,729,102
CDX75	Corporate Bond Replication	2.BZ						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	57,271,407	24,978,002
CDX75	Corporate Bond Replication	2.BZ						CD SWAP			912803-FV-0	TREASURY STRIP (PRIN)	1.A	27,954,272	12,489,001
CDX75	Corporate Bond Replication	2.BZ						CD SWAP			912810-SS-8	TREASURY BOND	1.A	47,268,014	23,369,141
CDX75	Corporate Bond Replication	2.BZ						CD SWAP			912810-SZ-2	TREASURY BOND	1.A	17,686,774	9,175,078

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
06051AA#9	Fixed Rate Bond Replication	1.C	200,000,000	212,875,018	188,096,065	04/04/2022	03/10/2032	IR SWAP		(24,853,120)	00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	1,724,800	1,725,547
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			00119C-AN-1	AGL CLO LTD AGL_22-20A	1.A FE	7,636,667	7,639,974
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	26,189,929	26,194,225
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	8,500,000	8,504,590
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			13877J-AA-9	CANYON CLO LTD CANYC_2022-1	1.A FE	2,500,000	2,501,350
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			13877J-AC-5	CANYON CLO LTD CANYC_2022-1	1.C FE	5,000,000	5,005,585
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			33883Q-AS-4	FLAT 2021-2A	1.B FE	11,455,000	11,456,409
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			33883Q-AU-9	FLAT 2021-2A	1.E FE	3,795,000	3,787,171
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			33888A-AE-5	FLATIRON CLO LTD FLAT_24-4A	1.C FE	36,656,000	36,664,871
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			362967-AE-1	GALAXY CLO LTD GALXY_26-38	1.C FE	12,000,000	12,000,420
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			59801F-AS-2	MIDOCEAN CREDIT CLO MIDO_24-15AR	1.C FE	13,750,000	13,754,950
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			67592R-AA-1	OCT53_21-1A	1.A FE	14,697,622	14,699,988
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			67592R-AC-7	OCT53_21-1A	1.C FE	7,700,000	7,704,120
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			675930-AC-5	OCTAGON 59 LTD OCT59_2022-1	1.A FE	875,000	875,455
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			675930-AE-1	OCTAGON 59 LTD OCT59_2022-1	1.C FE	625,000	625,393
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			70017B-AA-7	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.A FE	10,000,000	10,004,630
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			70017B-AC-3	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.C FE	2,500,000	2,503,063
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			70017B-AE-9	PARK AVENUE INSTITUTIONAL ADVISERS CLO L	1.F FE	1,450,000	1,453,954
06051AA#9	Fixed Rate Bond Replication	1.C						IR SWAP			749972-AA-3	RAD CLO LTD RAD_24-27	1.A FE	45,820,000	45,847,492
17305AB#9	Fixed Rate Bond Replication	1.A	100,000,000	105,566,799	89,586,795	08/31/2023	08/31/2031	IR SWAP		(15,953,764)	00119C-AS-0	AGL CLO LTD AGL_22-20A	1.B FE	7,636,667	7,636,881
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	942,278	942,238
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			04018E-AA-9	ARES CLO LTD ARES_21-59A	1.A FE	235,521	235,560
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			04018E-AE-1	ARES CLO LTD ARES_21-59A	1.F FE	1,750,000	1,754,874
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			46092F-AG-3	INVCO_25-3A-C	1.F FE	7,000,000	7,011,249
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	7,640,000	7,640,000
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			48662L-AA-9	KAYNE CLO LTD KAYNE_21-10A	1.A FE	2,352,000	2,352,000
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			55952F-AN-8	MAGNETITE CLO LTD MAGNE_21-31	1.C FE	10,000,000	9,971,080
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			55952F-AQ-1	MAGNETITE CLO LTD MAGNE_21-31	1.F FE	7,000,000	6,974,093
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			559916-AA-9	MAGNETITE CLO LTD MAGNE_24-47	1.A FE	7,637,000	7,650,693
17305AB#9	Fixed Rate Bond Replication	1.A						IR SWAP			640970-AA-7	NEUBERGER BERMAN CLO LTD NEUB_24-58	1.A FE	53,373,333	53,371,892
61744AB*0	Floating Rate Bond Replication	1.E	225,000,000	235,535,138	155,171,730	07/10/2025	07/10/2035	IR SWAP	186,138	16,339,692	03842*-BS-4	AQUA PENNSYLVANIA INC	1.F	4,400,000	2,894,350
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			03842*-CE-4	AQUA PENNSYLVANIA INC	1.F	2,700,000	2,264,888
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			130789-#B-6	CALIFORNIA WATER SERVICE COMPANY	1.D	3,780,000	1,890,513
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			130789-Y#-1	CALIFORNIA WATER SERVICE COMPANY	1.D	18,966,000	12,538,229
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			266228-G#-6	DUQUESNE LIGHT COMPANY	1.F FE	4,600,000	3,930,554
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			578454-A#-7	MAYO CLINIC	1.C	62,000,000	33,528,287
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			645869-F#-0	NEW JERSEY NATURAL GAS CO	1.E FE	2,500,000	1,554,385
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			645869-H@-0	NEW JERSEY NATURAL GAS CO	1.E	2,000,000	997,254
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			645869-J*-0	NEW JERSEY NATURAL GAS CO	1.E	12,700,000	6,427,053
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			665228-J*-4	NORTHERN ILLINOIS GAS COMPANY	1.D	5,000,000	2,422,043
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			665228-L*-1	NORTHERN ILLINOIS GAS COMPANY	1.D	3,500,000	1,806,295
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			736508-V#-6	PORTLAND GENERAL ELECTRIC COMP	1.F	5,400,000	4,726,198
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			85449@-AA-6	STANISLAUS REGIONAL HOUSING AUTHOR	1.E	14,403,000	14,358,000
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			86468@-AL-6	VEOLIA UTILITY RESOURCES LLC	1.F	30,000,000	15,362,109
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			955278-C#-1	WEST PENN POWER COMPANY	1.F	8,400,000	5,475,707
61744AB*0	Floating Rate Bond Replication	1.E						IR SWAP			98458@-AA-7	YALE NEW HAVEN HEALTH OBLIGATED GR	1.E	55,000,000	28,656,175
61747YV#9	Floating Rate Bond Replication	1.E	267,000,000	275,780,730	218,496,992	08/08/2025	08/08/2034	IR SWAP		21,085,107	03842*-BR-6	AQUA PENNSYLVANIA INC	1.F	12,600,000	8,329,817

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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
61747YV#9	Floating Rate Bond Replication	1.E						IR SWAP			19207@-AA-7	16-63 CODY AVENUE HOUSING FUND DEV	1.C	14,700,000	14,081,869
61747YV#9	Floating Rate Bond Replication	1.E						IR SWAP			22406@-AA-0	2134 COYLE HDFC	1.C	32,759,887	32,517,787
61747YV#9	Floating Rate Bond Replication	1.E						IR SWAP			557497-J*-6	MADISON GAS AND ELECTRIC CO	1.E	6,250,000	4,296,434
61747YV#9	Floating Rate Bond Replication	1.E						IR SWAP			578454-B@-8	MAYO CLINIC	1.C	94,000,000	53,328,158
61747YV#9	Floating Rate Bond Replication	1.E						IR SWAP			64824*-AA-8	NEW PROVIDENCE LEASE-BACKED TRUST	1.E PL	13,470,843	13,808,218
61747YV#9	Floating Rate Bond Replication	1.E						IR SWAP			709068-C@-7	PENNSYLVANIA POWER COMPANY	1.F	3,000,000	2,007,094
61747YV#9	Floating Rate Bond Replication	1.E						IR SWAP			74363@-AA-2	PROSPECT LAKE WATER HOLDCO LP	1.G Z	28,500,000	27,081,424
61747YV#9	Floating Rate Bond Replication	1.E						IR SWAP			811042-B*-0	SCRIPPS HEALTH OBLIGATED GROUP	1.D	70,500,000	41,961,085
22535DB@7	Floating Rate Bond Replication	1.F	208,000,000	263,129,245	239,053,820	08/21/2025	08/21/2034	IR SWAP		15,325,412	03842*-AX-4	AQUA PENNSYLVANIA INC	1.F	4,700,000	3,061,836
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			03842*-BA-3	AQUA PENNSYLVANIA INC	1.F	3,900,000	2,596,223
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			03842*-BB-1	AQUA PENNSYLVANIA INC	1.F	3,900,000	2,565,122
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			03842*-BC-9	AQUA PENNSYLVANIA INC	1.F	3,200,000	2,151,979
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			03842*-BD-7	AQUA PENNSYLVANIA INC	1.F	1,900,000	1,269,597
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			03842*-BE-5	AQUA PENNSYLVANIA INC	1.F	1,900,000	1,254,808
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			03842*-CD-6	AQUA PENNSYLVANIA INC	1.F	4,500,000	3,853,871
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			20377@-AA-9	COMMUNITY EDUCATION BUILDING CORP	1.C	18,670,956	16,133,400
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			207796-B@-1	CONNECTICUT WATER COMPANY	1.G	11,200,000	8,352,521
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			266228-F@-9	DUQUESNE LIGHT COMPANY	1.F	4,000,000	2,594,765
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			373620-AD-4	GEORGIA TRANSMISSION CORP	1.E	9,990,000	9,425,876
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			40500#-AM-9	H-E-B LP	1.F	6,000,000	5,290,212
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			45784*-AA-5	INSTITUTE FOR ADVANCED STUDY	1.A	21,500,000	16,247,632
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP	1.C	8,610,962	8,069,714
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			557497-H#-4	MADISON GAS AND ELECTRIC CO	1.E	7,250,000	5,076,826
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			62676#-AA-7	MURPHYS BOWL LLC	1.F PL	5,500,000	3,572,532
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			62676#-AA-7	MURPHYS BOWL LLC	1.F PL	3,000,000	1,948,654
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			62676#-AB-5	MURPHYS BOWL LLC	1.F PL	4,000,000	2,633,913
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			665228-M*-0	NORTHERN ILLINOIS GAS COMPANY	1.D	5,500,000	4,835,824
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			705322-B*-5	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	7,200,000	5,268,607
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			705322-B@-3	PEDERNALES ELECTRIC COOP INC	1.D	54,880,000	51,347,680
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			736508-V@-8	PORTLAND GENERAL ELECTRIC COMP	1.F	4,300,000	3,819,488
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			75916#-AB-7	92-54 QB HOUSING DEV FUND CORP	1.E PL	13,527,327	12,311,042
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			798237-M@-9	SAN JOSE WATER CO	1.F	7,000,000	5,433,755
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			902691-E*-1	UGI UTILITIES INC	1.G	40,000,000	37,943,697
22535DB@7	Floating Rate Bond Replication	1.F						IR SWAP			938837-D@-7	WASHINGTON GAS LIGHT COMPANY	1.G	7,000,000	6,668,834
891160#F0	Floating Rate Bond Replication	1.G	163,000,000	168,530,000	159,183,527	09/04/2025	09/04/2034	IR SWAP		12,774,985	03028P-G*-1	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,800,000	1,992,221
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			03028P-G@-9	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,800,000	1,992,221
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			03028P-N*-3	AMERICAN TRANSMISSION COMPANY LLC	1.G	11,000,000	10,159,473
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			03842*-BQ-8	AQUA PENNSYLVANIA INC	1.F	18,100,000	12,246,585
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			17655*-AA-0	CITIZENS S-LINE TRANSMISSION LLC	1.F Z	44,030,000	41,582,574
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			207796-C*-2	CONNECTICUT WATER CO	1.G	2,200,000	1,914,051
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			286857-J*-9	ELIZABETHTOWN GAS CO	1.F FE	25,000,000	22,368,220
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			286857-J@-7	ELIZABETHTOWN GAS CO	1.F	15,000,000	13,415,381
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			645869-L*-7	NEW JERSEY NATURAL GAS CO	1.E	13,800,000	12,361,324
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			798237-M#-7	SAN JOSE WATER CO	1.F	13,000,000	11,270,784
891160#F0	Floating Rate Bond Replication	1.G						IR SWAP			938837-D#-5	WASHINGTON GAS LIGHT COMPANY	1.G	20,800,000	17,105,708
949746M#5	Floating Rate Bond Replication	1.F	155,000,000	155,185,852	144,430,460	09/08/2025	09/08/2032	IR SWAP		10,825,968	03028P-N#-9	AMERICAN TRANSMISSION COMPANY LLC	1.G	9,400,000	8,255,631
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			09735@-AA-9	BOHANNON JEFFERSON ASSOCIATES LP	1.D	29,500,000	29,679,144
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			130789-#C-4	CALIFORNIA WATER SERVICE CO	1.D	49,875,000	41,009,516
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			266228-E*-2	DUQUESNE LIGHT COMPANY	1.F	6,200,000	4,031,006
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			450319-B#-4	ITC MIDWEST LLC	1.E	10,250,000	6,566,320

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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
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			56081*-AM-6	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	6,400,000	5,903,731
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			59447#-AK-9	MICHIGAN ELECTRIC TRANSMISSION CO	1.E	5,750,000	3,071,780
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			605417-C#-9	MISSISSIPPI POWER COMPANY	1.G	6,800,000	6,113,729
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			85239@-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	1.E PL	15,844,309	15,419,740
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			85239@-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	1.E PL	1,166,543	1,135,284
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			882884-J@-9	TEXAS-NEW MEXICO POWER CO	1.F	4,000,000	3,651,781
949746M#5	Floating Rate Bond Replication	1.F						IR SWAP			92334*-AG-9	VEOLIA UTILITY RESOURCES LLC	1.F	10,000,000	8,766,830
251530B*4	Floating Rate Bond Replication	1.F	207,000,000	210,603,271	205,594,985	09/10/2025	09/10/2029	IR SWAP		9,050,983	00623#-AA-1	2332 AND 2250 ACP HOUSING DEVELOPM	1.B	14,834,823	15,272,896
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	1.D	17,690,000	16,692,778
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			05379B-E#-0	AVISTA CORPORATION	1.G	10,700,000	9,809,891
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			24879@-AE-6	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	34,370,000	33,004,874
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			25755*-AB-0	DOMINION UTILITY PRIVATIZATION	1.D	29,800,000	27,212,615
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			266228-G@-8	DUQUESNE LIGHT COMPANY	1.F FE	6,800,000	5,939,341
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	16,016,781	15,558,370
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			40500#-AN-7	H-E-B LP	1.F	4,800,000	4,227,078
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			461127-H#-2	INTERTEK FINANCE PLC	2.A	5,000,000	4,840,687
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			54233*-AJ-5	LONE STAR TRANSMISSION LLC	1.F Z	7,200,000	6,398,901
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			605417-C*-3	MISSISSIPPI POWER COMPANY	1.G	7,100,000	6,294,345
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			684065-E#-8	ORANGE AND ROCKLAND UTILITIES INC	1.G	12,000,000	9,883,566
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			744516-F#-7	PUBLIC SERVICE COMPANY OF NORTH CA	2.A	1,500,000	1,057,022
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			84055*-AF-5	SOUTH TEXAS ELECTRIC COOP INC	1.F	18,791,667	17,691,517
251530B*4	Floating Rate Bond Replication	1.F						IR SWAP			92334*-AE-4	VEOLIA UTILITY RESOURCES LLC	1.F	24,000,000	22,660,121
83364LB@7	Floating Rate Bond Replication	2.C	44,500,000	45,523,897	45,936,567	09/11/2025	09/11/2033	IR SWAP		3,695,071	12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	2.B	1,446,861	1,333,624
83364LB@7	Floating Rate Bond Replication	2.C						IR SWAP			12767@-AA-4	CGA CAPITAL CREDIT LEASE BACKED PA	2.B	4,216,545	3,886,543
83364LB@7	Floating Rate Bond Replication	2.C						IR SWAP			62425@-AA-3	MOUNTAIN PEAK POWER LLC	2.C PL	39,860,491	37,021,328
61747YW*2	Floating Rate Bond Replication	1.E	213,000,000	213,667,689	176,725,999	09/12/2025	09/12/2032	IR SWAP		16,378,770	02361@-AC-1	AMEREN TRANSMISSION COMPANY OF ILL	1.F	4,800,000	2,935,657
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			14351*-AC-0	CARNEGIE MELLON UNIVERSITY	1.B	70,000,000	58,501,833
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			14745*-AB-7	CASE WESTERN RESERVE UNIV	1.D	52,167,689	38,324,985
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			219207-A#-4	CORNELL UNIVERSITY	1.C	34,000,000	18,669,785
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			393154-T*-0	GREEN MOUNTAIN POWER CORPORATION	1.F	12,500,000	10,007,262
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			450319-D@-4	ITC MIDWEST LLC	1.E	2,500,000	1,856,086
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			62548L-A@-1	MULTICARE HEALTH SYSTEM	1.F FE	12,600,000	9,835,455
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			665789-A@-2	NORTHERN STATES POWER CO (WISCONSI	1.E	10,400,000	8,148,496
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			667655-B#-0	NORTHWEST NATURAL GAS COMPANY	1.F	6,700,000	5,182,235
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			736508-W#-5	PORTLAND GENERAL ELECTRIC COMP	1.F	7,000,000	6,167,641
61747YW*2	Floating Rate Bond Replication	1.E						IR SWAP			902691-B*-4	UGI UTILITIES INC.	1.G	1,000,000	717,794
251530B@2	Floating Rate Bond Replication	1.F	245,000,000	245,008,830	176,035,077	09/15/2025	09/15/2031	IR SWAP		16,615,454	05379B-C#-2	AVISTA CORPORATION	1.G	8,000,000	4,888,371
251530B@2	Floating Rate Bond Replication	1.F						IR SWAP			30042*-AC-1	EVERSOURCE GAS COMPANY OF MASSACHU	1.G	6,500,000	4,858,222
251530B@2	Floating Rate Bond Replication	1.F						IR SWAP			40500#-AL-1	H-E-B LP	1.F Z	5,300,000	4,679,341
251530B@2	Floating Rate Bond Replication	1.F						IR SWAP			557497-L#-9	MADISON GAS AND ELECTRIC COMPANY	1.E	2,500,000	2,266,484
251530B@2	Floating Rate Bond Replication	1.F						IR SWAP			59447#-AM-5	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	2,500,000	1,407,970

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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
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			596680-C#-3	MIDDLESEX WATER COMPANY	1.E	39,400,000	21,636,742
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			649840-C#-0	NEW YORK STATE ELECTRIC & GAS CORP	1.G	7,800,000	6,053,939
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			67755#-AH-5	OHIO STATE ENERGY PARTNERS LLC	1.G PL	8,500,000	4,925,140
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			711123-C#-4	PEOPLES GAS LIGHT AND COKE COMPANY	1.E FE	300,000	204,103
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			771367-D*-7	ROCHESTER GAS AND ELECTRIC CORPORA	1.F	9,200,000	5,024,721
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			78646U-A*-0	SAFEHOLD OPERATING PARTNERSHIP LP	1.G PL	17,800,000	11,855,400
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			79781*-AN-9	SAN GABRIEL VALLEY WATER COMPANY	1.D	38,500,000	21,129,599
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			826418-C*-4	SIERRA PACIFIC POWER COMPANY	1.G	17,500,000	13,339,262
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	1.C	12,676,239	11,584,536
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	1.C	939,257	858,367
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			91475@-AC-7	UNIVERSITY OF ROCHESTER	1.D	4,593,333	3,497,132
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			92233#-AA-0	VASSAR COLLEGE	1.E	51,000,000	34,687,435
251530B82	Floating Rate Bond Replication	1.F						IR SWAP			938837-C*-0	WASHINGTON GAS LIGHT COMPANY	1.G	12,000,000	6,522,860
06051AE*9	Floating Rate Bond Replication	1.G	90,000,000	94,080,466	67,746,189	09/18/2025	09/18/2032	IR SWAP		6,895,444	05379B-E*-4	AVISTA CORPORATION	1.G	5,300,000	2,839,612
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			59447#-AL-7	MICHIGAN ELECTRIC TRANSMISSION COM	1.E	3,000,000	1,653,856
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			61773*-AA-5	MORONGO TRANSMISSION LLC	1.G PL	16,269,780	11,850,733
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			61773*-AB-3	MORONGO TRANSMISSION LLC	1.G PL	7,011,554	5,172,810
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			67755#-AF-9	OHIO STATE ENERGY PARTNERS LLC	1.G PL	4,700,000	2,690,138
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	1,500,000	1,033,589
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	5,916,667	4,029,434
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			736508-V@-8	PORTLAND GENERAL ELECTRIC COMP	1.F	4,082,464	3,730,663
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			737679-C#-5	POTOMAC ELECTRIC POWER COMPANY	1.F	16,200,000	9,624,150
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			74170*-CS-6	PRIME PROPERTY FUND LLC	2.A	700,000	669,737
06051AE*9	Floating Rate Bond Replication	1.G						IR SWAP			798237-L#-8	SAN JOSE WATER COMPANY	1.F	29,400,000	17,556,024
949746N*8	Floating Rate Bond Replication	1.G	75,000,000	77,473,023	55,361,957	09/19/2025	09/19/2035	IR SWAP		7,350,612	05379B-E*-4	AVISTA CORPORATION	1.G	5,300,000	2,839,612
949746N*8	Floating Rate Bond Replication	1.G						IR SWAP			130789-#A-8	CALIFORNIA WATER SERVICE COMPANY	1.D	8,100,000	4,439,209
949746N*8	Floating Rate Bond Replication	1.G						IR SWAP			207796-A#-0	CONNECTICUT WATER CO	1.G	3,800,000	2,123,575
949746N*8	Floating Rate Bond Replication	1.G						IR SWAP			207796-B*-3	CONNECTICUT WATER CO	1.G	4,700,000	2,623,955
949746N*8	Floating Rate Bond Replication	1.G						IR SWAP			37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	31,173,023	22,590,806
949746N*8	Floating Rate Bond Replication	1.G						IR SWAP			645869-H#-8	NEW JERSEY NATURAL GAS CO	1.E	5,300,000	2,956,354
949746N*8	Floating Rate Bond Replication	1.G						IR SWAP			665789-A*-4	NORTHERN STATES POWER COMPANY A WI	1.E	15,400,000	8,375,345
949746N*8	Floating Rate Bond Replication	1.G						IR SWAP			798237-M*-1	SAN JOSE WATER COMPANY	1.F	3,700,000	2,062,490
83364LB#5	Floating Rate Bond Replication	1.E	135,000,000	137,643,211	97,268,861	09/22/2025	06/22/2034	IR SWAP		11,480,491	03842*-AW-6	AQUA PENNSYLVANIA INC	1.F	700,000	469,295
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			171265-C#-6	CHUGACH ELECTRIC ASSOCIATION INC	1.G	4,588,571	2,975,446
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE	1.E	4,203,333	2,933,803
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			248798-AD-8	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	14,583,333	10,073,707
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			37362@-AC-6	GEORGIA TRANSMISSION CORPORATION	1.E	2,334,640	1,803,667
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			40500#-AK-3	H-E-B LP	1.F	6,000,000	5,305,368
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			50604#-AA-9	LAFAYETTE COLLEGE	1.E	3,000,000	1,804,312
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			50604#-AB-7	LAFAYETTE COLLEGE	1.E	4,000,000	2,434,959
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			596680-C*-7	MIDDLESEX WATER COMPANY	1.E	16,800,000	9,366,417
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			705322-A*-6	PEDERNALES ELECTRIC COOPERATIVE IN	1.D	26,833,333	18,373,298
83364LB#5	Floating Rate Bond Replication	1.E						IR SWAP			811042-A@-9	SCRIPPS HEALTH OBLIGATED GROUP	1.D	54,600,000	30,248,099
FREPL16	Floating Rate Bond Replication	1.FZ	65,000,000	67,601,184	67,768,944	09/24/2025	09/23/2032	IR SWAP		4,650,174	21688*-AA-3	COOPERATIVE ENERGY	1.F	2,976,667	2,268,319

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
FREPL16	Floating Rate Bond Replication	1.FZ						IR SWAP			736508-Q#-2	PORTLAND GENERAL ELECTRIC COMP	1.F	4,600,000	2,833,214
FREPL16	Floating Rate Bond Replication	1.FZ						IR SWAP			92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN	1.F	60,024,517	58,017,237
06051AE87	Floating Rate Bond Replication	1.E	480,000,000	481,813,488	371,431,877	09/26/2025	03/26/2034	IR SWAP		38,949,055	02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	1.F FE	1,716,571	1,345,714
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			02361@-AA-5	AMEREN TRANSMISSION COMPANY OF ILL	1.F FE	3,355,116	2,630,260
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			03028P-J*-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	2,500,000	1,791,932
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			03028P-L*-5	AMERICAN TRANSMISSION COMPANY LLC	1.G	1,500,000	857,851
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			03028P-L@-3	AMERICAN TRANSMISSION COMPANY LLC	1.G	1,500,000	861,732
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			04300D-A*-1	ART INSTITUTE OF CHICAGO	1.C	12,000,000	8,805,364
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			07316#-AA-8	BAYSTATE MEDICAL CENTER INC	1.F	21,400,000	14,370,806
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			14351*-AB-2	CARNEGIE MELLON UNIVERSITY	1.B	21,700,000	13,322,199
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			17719#-AA-0	CITIZENS SYCAMORE-PENASQUITOS TRAN	1.E PL	9,393,633	7,618,335
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			19865*-AE-4	TRUSTEES OF COLUMBIA UNIVERSITY	1.A	39,000,000	22,126,903
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			207796-A@-2	CONNECTICUT WATER CO	1.G	10,800,000	6,705,709
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			23357*-AN-1	DTE GAS CO	1.F	800,000	528,907
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			23357*-AQ-4	DTE GAS CO	1.F	6,800,000	4,025,861
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			23357*-AS-0	DTE GAS COMPANY	1.F	1,700,000	916,659
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			247109-E#-4	DELMARVA POWER & LIGHT COMPANY	1.F	7,100,000	5,033,887
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			247109-F@-5	DELMARVA POWER & LIGHT COMPANY	1.F	4,400,000	2,604,887
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			266228-F#-7	DUQUESNE LIGHT COMPANY	1.F	2,200,000	1,285,073
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			393154-Q@-1	GREEN MOUNTAIN POWER CORPORATION	1.F	20,000,000	14,539,102
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			393154-S@-9	GREEN MOUNTAIN POWER CORPORATION	1.F	5,000,000	2,916,901
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			40500#-AH-0	H-E-B LP	1.F Z	4,500,000	3,993,110
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			40500#-AJ-6	H-E-B LP	1.F Z	9,500,000	8,414,267
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			54208J-AA-3	LONDON OPERATIONS LLC	1.C PL	12,500,000	10,847,108
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			56081*-AK-0	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	8,700,000	7,942,946
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			645869-E#-1	NEW JERSEY NATURAL GAS CO	1.E FE	1,400,000	955,694
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			645869-F@-2	NEW JERSEY NATURAL GAS CO	1.E FE	700,000	469,640
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			645869-G*-3	NEW JERSEY NATURAL GAS CO	1.E	5,100,000	3,000,992
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			665228-H#-2	NORTHERN ILLINOIS GAS COMPANY	1.D	1,500,000	815,873
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			67022*-AF-0	NSTAR GAS COMPANY	1.F	4,000,000	2,355,877
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			711123-D*-7	PEOPLES GAS LIGHT AND COKE COMPANY	1.E	600,000	408,206
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			736508-Q@-4	PORTLAND GENERAL ELECTRIC COMP	1.F	7,700,000	5,639,051
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			798237-L@-0	SAN JOSE WATER CO	1.F	12,400,000	9,070,245
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC	1.G	16,800,000	11,291,133
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			838515-Q*-8	SOUTH JERSEY GAS COMPANY	1.E	4,200,000	3,867,804
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			842638-H#-8	SOUTHERN CONNECTICUT GAS COMPANY	1.F	6,900,000	5,160,636
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			898361-A@-9	AMHERST COLLEGE	1.B	23,300,000	14,240,512
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			89843#-AA-8	MOUNT HOLYOKE COLLEGE	1.D	19,421,612	13,220,213
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			914758-AB-9	UNIVERSITY OF ROCHESTER	1.D	13,186,667	10,358,354
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			91482@-AB-0	UNIVERSITY OF RICHMOND	1.B	24,500,000	14,203,522
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			921813-A*-2	VANDERBILT UNIVERSITY	1.A	50,954,667	41,162,457
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			921813-A@-0	VANDERBILT UNIVERSITY	1.A	10,700,000	6,755,736
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			92838@-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR	1.F PL	19,203,722	13,378,698
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			94948Q-A*-1	WELLESLEY COLLEGE	1.B	46,081,500	29,807,405
06051AE87	Floating Rate Bond Replication	1.E						IR SWAP			98478*-AX-5	YANKEE GAS SERVICES COMPANY	1.F	5,100,000	2,835,259
891160#G8	Floating Rate Bond Replication	2.C	185,000,000	186,787,926	163,897,183	09/29/2025	12/29/2034	IR SWAP		15,442,326	05379B-B#-3	AVISTA CORPORATION	1.G	1,100,000	793,576

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
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			153609-J*-4	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	7,670,000	4,377,734
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			153609-J@-2	CENTRAL HUDSON GAS & ELECTRIC CORP	2.A	2,229,000	1,242,872
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			283677-G#-3	EL PASO ELECTRIC COMPANY	2.B	6,000,000	5,566,584
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			47922*-AP-1	SC JOHNSON & SON INC	2.A	23,500,000	13,931,870
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			50230*-AA-5	LRE FINANCING I LLC	2.C PL	9,642,800	8,917,431
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			55339T-AA-0	MN8 PORTFOLIO IV LLC	2.C PL	672,895	630,713
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			71953*-AA-6	PIBB MEMBER LLC	2.B PL	13,398,823	13,273,660
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			744516-H*-9	PUBLIC SERVICE COMPANY OF NORTH CA	2.A	10,200,000	5,595,315
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			74837H-B#-2	QUESTAR GAS CO	2.A	1,000,000	626,634
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			785070-AA-0	SPOWER MIS 2 FINANCE LLC	2.C PL	18,336,509	17,328,617
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			78507@-AB-8	SPOWER MIS 2 FINANCE LLC ACED MIS	2.C PL	10,588,595	10,093,510
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			79685*-AB-2	GOLDEN SANDS SB LLC	1.E Z	12,349,304	12,642,773
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			852380-AA-1	STADCO LA LLC	2.C PL	32,900,000	20,738,617
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			92529@-AE-7	VERSANT POWER	2.A	14,500,000	11,913,312
891160#G8	Floating Rate Bond Replication	2.C						IR SWAP			G58Y41-AA-1	MAPLE CONNECT ISSUER LP	2.A PL	22,700,000	20,781,638
61747YW@0	Floating Rate Bond Replication	2.C	112,000,000	112,565,696	102,227,637	10/02/2025	04/02/2034	IR SWAP		8,970,200	04184S-AA-6	THE CITY OF ARLINGTON	2.C	24,987,234	18,269,385
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			09625*-AA-4	BLUEWATER GAS STORAGE LLC	2.B	4,094,685	3,261,497
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	1,590,702	1,162,621
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	2,522,847	1,843,912
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			12739@-AA-9	CED NEVADA VIRGINIA FINANCING HOLD	2.C	5,379,570	3,931,850
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			286857-K@-5	ELIZABETHTOWN GAS COMPANY	1.F	2,300,000	2,121,737
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			74837H-D@-2	QUESTAR GAS CO	2.A	6,480,000	3,671,949
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			75289#-AB-6	RANGERS STADIUM COMPANY LLC	1.G	13,069,557	10,014,214
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			76711*-AD-2	RIO GRANDE LNG LLC	2.C FE	27,700,000	27,057,283
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			84334#-AA-5	SOUTHERN MARYLAND ELECTRIC COOP IN	2.A	6,274,285	5,038,048
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			84929K-AA-5	SPOWER FINANCE 3 LLC/ACED FINANCE	2.C PL	12,650,840	11,804,584
61747YW@0	Floating Rate Bond Replication	2.C						IR SWAP			84929X-AA-7	SPOWER FINANCE 3 LLC/ACED FINANCE	2.C PL	5,515,976	5,080,357
949746P@4	Floating Rate Bond Replication	1.F	171,000,000	171,724,054	146,025,182	02/26/2026	03/26/2034	IR SWAP		14,515,135	03028P-J*-8	AMERICAN TRANSMISSION COMPANY LLC	1.G	5,000,000	3,583,865
949746P@4	Floating Rate Bond Replication	1.F						IR SWAP			219207-A*-8	CORNELL UNIVERSITY	1.C	75,000,000	56,341,139
949746P@4	Floating Rate Bond Replication	1.F						IR SWAP			247109-E@-6	DELMARVA POWER & LIGHT COMPANY	1.F	11,000,000	8,081,216
949746P@4	Floating Rate Bond Replication	1.F						IR SWAP			557497-H@-6	MADISON GAS AND ELECTRIC CO	1.E	9,000,000	6,530,003
949746P@4	Floating Rate Bond Replication	1.F						IR SWAP			667655-B@-2	NORTHWEST NATURAL GAS COMPANY	1.F	35,000,000	25,137,861
949746P@4	Floating Rate Bond Replication	1.F						IR SWAP			84055*-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE I	1.F	10,999,999	9,249,931
949746P@4	Floating Rate Bond Replication	1.F						IR SWAP			89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC	1.F PL	25,724,055	22,586,032
172967K#7	Floating Rate Bond Replication	1.F	87,000,000	87,822,953	74,930,183	03/04/2026	04/04/2031	IR SWAP		5,064,381	04560*-AJ-3	ASSOCIATED ELECTRIC CORP	1.D	7,935,437	6,259,298
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			23357*-AJ-0	DTE GAS CO	1.F	7,100,000	4,835,788
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			393154-P#-0	GREEN MOUNTAIN POWER CORPORATION	1.F	1,500,000	1,103,227
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			40500#-AF-4	H-E-B LP	1.F Z	8,000,000	7,129,413
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			40500#-AG-2	H-E-B LP	1.F Z	8,000,000	7,113,402
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			649322-A*-5	NEW YORK AND PRESBYTERIAN HOSPITAL	1.C	17,640,000	13,701,227
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			736508-P#-3	PORTLAND GENERAL ELECTRIC COMP	1.F	8,100,000	5,717,894
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			84335@-AA-6	SOUTHERN METHODIST UNIVERSITY TX	1.D	14,435,100	11,545,624
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			91475@-AA-1	UNIVERSITY OF ROCHESTER	1.D FE	11,112,416	9,216,941
172967K#7	Floating Rate Bond Replication	1.F						IR SWAP			92428F-A@-6	VERMONT TRANSCO LLC	1.E PL	4,000,000	3,242,988
38141GS@4	Floating Rate Bond Replication	1.G	321,000,000	324,543,183	273,957,378	03/09/2026	01/09/2031	IR SWAP		16,900,843	03842*-BG-0	AQUA PENNSYLVANIA INC	1.F	8,000,000	5,886,620

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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
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			04070*-AS-6	ARIZONA WATER COMPANY	1.F	19,440,000	17,932,990
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			05379B-C@-4	AVISTA CORPORATION	1.G	1,500,000	1,128,419
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			070101-G@-3	BASIN ELECTRIC POWER COOPERATIVE I	1.G FE	26,100,000	22,108,898
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			092114-A*-8	BLACK HILLS POWER INC	1.F	5,200,000	3,991,952
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			09522*-AA-8	BLUE AND GOLD TENANT LLC	1.G PL	16,900,000	12,689,538
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			154051-G*-1	CENTRAL MAINE POWER COMPANY	1.F	8,100,000	5,993,798
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			16687*-AD-8	CHEYENNE LIGHT FUEL AND POWER CO	1.G	4,400,000	3,347,387
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			23357*-AD-3	DTE GAS COMPANY	1.F	14,800,000	11,400,488
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			266228-E@-0	DUQUESNE LIGHT COMPANY	1.F	10,000,000	7,205,264
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			39121J-C@-7	GREAT RIVER ENERGY	1.G	12,066,667	9,824,354
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			45032@-AA-3	ITC GREAT PLAINS LLC	1.E	10,745,000	8,103,867
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			46682*-AA-6	CRISP PARTNERS LOT 2U LLC	1.E	9,798,058	9,453,425
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			56081*-AC-8	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	588,066	467,186
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			56081*-AE-4	MAJOR LEAGUE BASEBALL FACILITY FUN	1.G FE	3,350,000	2,196,033
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			59447#-AF-0	MICHIGAN ELECTRIC TRANSMISSION CO	1.E	12,750,000	9,650,606
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			62927#-AR-7	NFL VENTURES LP	1.E FE	1,166,371	934,980
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			62927#-AT-3	NFL VENTURES LP	1.E FE	5,700,688	4,525,384
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			645869-E@-3	NEW JERSEY NATURAL GAS CO	1.E FE	6,800,000	4,742,660
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			679574-B#-9	OLD DOMINION ELECTRIC COOPERATIVE	1.E	16,500,000	12,906,902
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			737662-A@-5	POTOMAC EDISON COMPANY (THE)	1.G	9,600,000	7,346,850
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			88228*-AB-7	TEXAS CHRISTIAN UNIVERSITY	1.D	10,000,000	7,454,015
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			882884-J*-1	TEXAS-NEW MEXICO POWER CO	1.F	4,500,000	4,207,581
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			91526@-AA-0	UNIVERSITY WIS HOSPS & CLINICS AUT	1.D	52,500,000	37,995,681
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			938837-B#-7	WASHINGTON GAS LIGHT COMPANY	1.G	16,200,000	12,093,502
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			955278-B*-6	WEST PENN POWER COMPANY	1.F	11,600,000	8,845,639
38141GS@4	Floating Rate Bond Replication	1.G						IR SWAP			97314@-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC	1.F PL	26,238,333	24,622,515
CLOREPL17	Fixed Rate Bond Replication	1.AZ	8,222,870	13,900,000	13,648,804	07/10/2026	07/10/2031	IR SWAP		(261,537)	77587M-AJ-9	ROMARK CLO LTD RMRK_2019-3A	1.A FE	13,900,000	13,910,342
FREPL20	Floating Rate Bond Replication	2.BZ	235,000,000	248,246,754	246,752,392	08/10/2026	02/10/2032	IR SWAP		7,852,133	05647@-AA-4	BX FRONTIER MEMBER I LLC	2.A PL	4,283,724	3,629,038
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			05647@-AB-2	BX FRONTIER MEMBER I LLC	2.B PL	2,590,360	2,206,354
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			05653*-AA-7	BX FRONTIER MEMBER II LLC	2.B PL	7,505,282	6,573,519
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			24605#-AD-7	DELAWARE ELECTRIC COOPERATIVE INC.	1.E	8,176,350	7,707,569
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			24879@-AF-3	DENTON COUNTY ELECTRIC COOPERATIVE	1.D FE	28,575,000	27,000,798
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			283677-H#-2	EL PASO ELECTRIC COMPANY	2.B Z	5,100,000	4,644,163
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			283677-H*-6	EL PASO ELECTRIC COMPANY	2.B	11,300,000	10,477,002
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			37270*-AC-9	GEORGETOWN ENERGY PARTNERS LLC	1.G PL	17,700,000	16,846,560
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			46683#-AA-1	3201 CUTHBERT UNIT ONE GROUND LESS	2.A Z	59,292,030	62,337,751
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			596680-D@-4	MIDDLESEX WATER COMPANY	1.E	10,700,000	9,771,756
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			667655-D@-0	NORTHWEST NATURAL GAS COMPANY	1.F	14,737,000	13,282,284
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			684065-F*-1	ORANGE AND ROCKLAND UTILITIES INC	1.G	9,770,000	8,718,698
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			75978#-AD-8	RENEWA JAMISON LLC	1.G PL	18,166,160	17,243,730
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			75978#-AE-6	RENEWA JAMISON LLC	1.G PL	10,938,912	10,329,475
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			785931-A*-7	SAFEHOLD OPERATING PARTNERSHIP LP	1.G Z	33,611,937	32,721,266
FREPL20	Floating Rate Bond Replication	2.BZ						IR SWAP			843163-E#-9	SOUTHERN INDIANA GAS AND ELECTRIC	1.F	5,800,000	5,410,296
CLOREPL21	Fixed Rate Bond Replication	1.AZ	382,000,000	384,299,240	378,535,891	09/08/2026	09/08/2029	IR SWAP		(5,826,058)	00901F-AW-6	AIMCO CLO LTD AIMCO_21-16	1.A FE	27,000,000	27,013,473
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			12570L-AJ-7	CIFC FUNDING LTD CIFC_22-1A	1.A FE	30,000,000	29,999,100

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
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			17152K-AA-3	CHURCHILL MIDDLE MARKET CLO CHMML_26-1	1.A FE	30,000,000	30,042,960
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			25254A-AA-5	DCLO 2025-9A	1.A FE	30,547,000	30,510,344
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			26254A-AA-3	DRYDEN CLO LTD DRSLF_25-130A	1.A FE	49,837,063	49,804,626
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			29005F-AA-8	ELMW5_46	1.A FE	29,758,925	29,750,000
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			38139V-AC-9	GLM 2025-24A	1.A FE	30,406,252	30,510,344
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			67124R-AC-4	OAK HILL CREDIT PARTNERS OAKC_24-18A	1.A FE	49,750,000	49,727,414
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			72132E-AS-8	PIKES PEAK CLO PIPK_24-16	1.A FE	50,000,000	49,971,700
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			92920H-AL-0	VOYA CLO LTD VOYA_24-2	1.A FE	30,000,000	30,005,070
CLOREPL21	Fixed Rate Bond Replication	1.AZ						IR SWAP			94957N-AA-3	WELLI 2025-5A	1.A FE	27,000,000	27,026,919
CLOREPL22	Fixed Rate Bond Replication	1.AZ	121,000,000	127,000,000	125,372,168	09/10/2026	09/10/2029	IR SWAP		(1,654,781)	12576M-AA-8	CIFC FUNDING LTD CIFC_26-1	1.A FE	25,000,000	25,000,500
CLOREPL22	Fixed Rate Bond Replication	1.AZ						IR SWAP			29247B-AN-7	EMPWR 2023-2A	1.A FE	25,000,000	25,049,625
CLOREPL22	Fixed Rate Bond Replication	1.AZ						IR SWAP			67113L-BG-0	OCP CLO 2019-17 LTD OCP_19-17	1.A FE	25,000,000	25,015,000
CLOREPL22	Fixed Rate Bond Replication	1.AZ						IR SWAP			75888E-AS-7	REGATTA XIX FUNDING LTD REG19_22-1A	1.A FE	27,000,000	26,986,824
CLOREPL22	Fixed Rate Bond Replication	1.AZ						IR SWAP			87251P-AQ-0	TCW GEM LTD TCW_23-2	1.A FE	25,000,000	24,975,000
9999999999 - Totals				11,935,119,981	8,645,055,981	XXX	XXX	XXX	27,259,281	(33,528,727)	XXX	XXX	XXX	11,907,860,700	8,678,584,705

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	71	8,797,969,837	81	10,045,803,952	86	10,612,183,459	94		71	8,797,969,837
2. Add: Opened or acquired transactions	14	2,140,458,358	7	806,389,887	11	1,592,265,132			32	4,539,113,377
3. Add: Increases in replication (synthetic asset) transactions statement value	XXX	20,278,272	XXX	55,322,776	XXX	112,362,158	XXX		XXX	187,963,206
4. Less: Closed or disposed of transactions	4	873,810,648	2	272,716,290	3	295,198,870			9	1,441,725,808
5. Less: Positions disposed of for failing effectiveness criteria										
6. Less: Decreases in replication (synthetic asset) transactions statement value	XXX	39,091,867	XXX	22,616,866	XXX	86,491,895	XXX		XXX	148,200,628
7. Ending inventory	81	10,045,803,952	86	10,612,183,459	94	11,935,119,984	94		94	11,935,119,984

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	550,583,183	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		550,583,183
4.	Part D, Section 1, Column 6	1,360,903,531	
5.	Part D, Section 1, Column 7	(810,320,346)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(2)

		Fair Value Check	
7.	Part A, Section 1, Column 16	614,687,137	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		614,687,137
10.	Part D, Section 1, Column 9	1,834,572,653	
11.	Part D, Section 1, Column 10	(1,219,885,515)	
12	Total (Line 9 minus Line 10 minus Line 11)		(1)

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	3,706,989,196	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	3,706,989,217	
16.	Total (Line 13 plus Line 14 minus Line 15)		(21)

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	2,689,034,476	4,057,732,092
2.	Cost of cash equivalents acquired	89,653,540,139	154,293,830,259
3.	Accrual of discount	74,314,747	93,971,610
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals	(98,411)	203,959
6.	Deduct consideration received on disposals	89,116,820,276	155,756,699,325
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		(4,120)
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)	3,299,970,674	2,689,034,476
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	3,299,970,674	2,689,034,476

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
A100 - OFFICE BUILDING	NEW YORK	NY	01/08/1917	N/A			261,669,652	2,688,018
A800 - DATA CENTER	LEBANON	NJ	07/10/1973	N/A			26,995,500	165,766
E258 - WAREHOUSE	Cumberland	RI	12/22/2000	N/A			4,391,609	2,800
E449 - WATER RIDGE	CHARLOTTE	NC	12/18/2015	N/A			93,549,231	692,813
E451 - FOUNTAIN PLACE	EDEN PRAIRIE	MN	05/02/2016	N/A		(52,600,735)	20,236,445	592,462
E453 - 10 WEST LOGISTICS CENTER	PHOENIX	AZ	05/18/2016	N/A		(39,621,849)	(10,717,616)	67,321
E457 - 10 WEST LOGISTICS PHASE II	PHOENIX	AZ	03/21/2017	N/A		(35,462,185)	(8,725,547)	67,390
E459 - FLEMINGTON MARKETPLACE	FLEMINGTON	NJ	07/31/2017	N/A			30,689,339	13,100
E461 - MILL CREEK	SECAUCUS	NJ	08/24/2017	N/A			69,613,350	39,009
E464 - ALEXAN APARTMENTS	ATLANTA	GA	07/07/2017	N/A		(32,310,931)	18,550,633	360,304
E478 - FINANCIAL CENTER AT THE GARDENS	PALM BEACH GARDENS	FL	07/23/2019	N/A			72,256,587	1,280,160
E479 - AVERY	DALLAS	TX	09/13/2019	N/A		(53,239,578)	5,303,211	48,559
E480 - NORTH PARK	SAN DIEGO	CA	12/17/2019	N/A		(26,587,280)	26,854,656	100,000
E483 - PARK LINE	WEST PALM BEACH	FL	11/24/2020	N/A		(73,853,556)	34,476,707	186,790
E489 - THE STEWART	PHOENIX	AZ	09/09/2021	N/A		(39,834,762)	75,337,584	138,774
E498 - STANFORD COURT	FAIRFIELD	CA	05/20/2022	N/A			133,866,434	1,536,201
E502 - 410 TOWNSEND	SAN FRANCISCO	CA	04/17/2024	N/A				(62,502)
E504 - 600 TOWNSEND	San Francisco	CA	07/31/2025	N/A			56,379,758	1,392,881
0199999. Acquired by purchase						(353,510,875)	910,727,532	9,309,846
C359 - WOODFIELD CORPORATE CENTER	SCHAUMBURG	IL	12/13/2010	N/A			32,461,337	205,235
E411 - UNITED WAREHOUSE	KENT	WA	05/09/2011	N/A			8,534,916	51,953
E413 - SHOPS AT SEA ISLAND	St. Simons Island	GA	12/09/2011	N/A			17,796,731	204,590
E415 - SUMMITT RIDGE	DENVER	CO	09/14/2011	N/A			33,751,856	126,372
E420-004 - 180 RARITAN CENTER PARKWAY	EDISON	NJ	08/29/2012	N/A		(36,386,555)	(20,275,577)	15,468
E420-005 - 145 TALMADGE RD	EDISON	NJ	08/29/2012	N/A		(59,411,765)	(22,899,023)	26,180
E420-007 - 115 MELRICH RD	CRANBURY	NJ	08/29/2012	N/A			5,800,044	800
E432-001 - VALWOOD 2005	FARMERS BRANCH	TX	12/23/2013	N/A		(12,310,923)	(3,710,319)	2,575
E432-005 - VALWOOD 4490	FARMERS BRANCH	TX	12/23/2013	N/A		(6,344,538)	(468,597)	461,191
E426 - NOBLE APARTMENTS	Seattle	WA	05/09/2013	N/A			22,208,686	2,764
E425 - THE RETREAT AT SEVEN BRIDGES	WOODRIDGE	IL	04/04/2013	N/A		(40,159,687)	(9,070,973)	695,547
E435 - 20 FREEDOM WAY	FRANKILIN	MA	07/23/2014	N/A		(18,865,546)	(92,355)	90,311
E442 - SUNSET CORP CAMPUS	BELLEVUE	WA	12/18/2014	N/A			75,770,138	389,304
E446 - CORTLANDT	MOHEGAN LAKE	NY	01/28/2016	N/A			136,480,704	27,268
E456 - AUGUSTA APARTMENTS	LAS VEGAS	NV	09/28/2016	N/A		(28,572,094)	2,666,926	288,214
E472 - ART TOWER	PORTLAND	OR	07/09/2019	N/A		(46,943,166)	65,115,353	58,020
E471 - 501 FAYETTEVILLE	RALEIGH	NC	05/04/2018	N/A			102,344,870	1,647,227
E474 - SOUTH GRAHAM	CHARLOTTE	NC	12/21/2018	N/A			103,634,276	816,322
NYLLA001 - CVS LEVERAGED LEASE	FLORENCE	AL	12/16/2005	N/A		(333,989)	699,750	(59,899)
NYLLA002 - CVS LEVERAGED LEASE	FULTONDALE	AL	12/16/2005	N/A		(280,445)	587,567	(50,296)
NYLLA003 -CVS LEVERAGED LEASE	PEORIA	AZ	12/16/2005	N/A		(443,787)	906,444	(79,591)
NYLLA004 -CVS LEVERAGED LEASE	PHOENIX	AZ	12/16/2005	N/A		(509,207)	1,066,853	(91,324)
NYLLA005 -CVS LEVERAGED LEASE	PHOENIX	AZ	12/16/2005	N/A		(619,297)	1,268,109	(111,068)
NYLLA006 -CVS LEVERAGED LEASE	TEMPE	AZ	12/16/2005	N/A		(504,156)	1,023,624	(90,418)
NYLLA007 -CVS LEVERAGED LEASE	ATLANTA	GA	12/16/2005	N/A		(339,757)	711,833	(60,934)
NYLLA008 -CVS LEVERAGED LEASE	COVINGTON	GA	12/16/2005	N/A		(326,308)	683,657	(58,522)
NYLLA009 -CVS LEVERAGED LEASE	MOULTRIE	GA	12/16/2005	N/A		(348,461)	730,070	(62,495)
NYLLA010 -CVS LEVERAGED LEASE	LOMBARD	IL	12/16/2005	N/A		(423,956)	888,241	(76,034)
NYLLA011 -CVS LEVERAGED LEASE	INDIANAPOLIS	IN	12/16/2005	N/A		(335,672)	703,276	(60,201)
NYLLA012 -CVS LEVERAGED LEASE	BOSSIER CITY	LA	12/16/2005	N/A		(365,987)	766,789	(65,638)
NYLLA013 -CVS LEVERAGED LEASE	WESTLAND	MI	12/16/2005	N/A		(367,457)	769,869	(65,902)
NYLLA014 -CVS LEVERAGED LEASE	MINNEAPOLIS	MN	12/16/2005	N/A		(385,550)	807,776	(69,146)
NYLLA015 -CVS LEVERAGED LEASE	NEW HOPE	MN	12/16/2005	N/A		(453,134)	949,372	(81,267)
NYLLA016 -CVS LEVERAGED LEASE	LAS VEGAS	NV	12/16/2005	N/A		(430,496)	901,943	(77,207)
NYLLA017 -CVS LEVERAGED LEASE	WESTERVILLE	OH	12/16/2005	N/A		(411,491)	862,127	(73,799)
NYLLA018 -CVS LEVERAGED LEASE	BELLE VERNON	PA	12/16/2005	N/A		(328,144)	687,503	(58,851)
NYLLA019 -CVS LEVERAGED LEASE	THORNDALE	PA	12/16/2005	N/A		(418,173)	876,126	(74,997)
NYLLA020 -CVS LEVERAGED LEASE	ATHENS	TN	12/16/2005	N/A		(294,084)	616,143	(52,742)

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
NYLLA021 -CVS LEVERAGED LEASE	COLLINSVILLE	VA	12/16/2005	N/A		(300,488)	629,561	(53,891)
0299999. Acquired by internal transfer						(257,214,313)	567,185,625	3,635,117
0399999 - Totals						(610,725,188)	1,477,913,157	12,944,962

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
E502 - 410 TOWNSEND	SAN FRANCISCO	CA	09/17/2026	SF OFFICE 6, LLC	25,724,358	61,597	24,411,642	1,237,863			(1,237,863)		23,235,375	44,025,065		20,789,690	20,789,690	2,774,915	2,198,366
0199999. Property disposed					25,724,358	61,597	24,411,642	1,237,863			(1,237,863)		23,235,375	44,025,065		20,789,690	20,789,690	2,774,915	2,198,366
0399999 - Totals					25,724,358	61,597	24,411,642	1,237,863			(1,237,863)		23,235,375	44,025,065		20,789,690	20,789,690	2,774,915	2,198,366

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
KKR2305670	BESSEMER	AL		05/21/2026	6.990	127,395	3,568	170,000
KKR2312243	DAUPHIN ISLAND	AL		05/29/2026	6.875	487,590	14,379	610,000
KKR2322437	ODENVILLE	AL		06/26/2026	7.625	234,528	6,961	293,160
KKR2322480	JASPER	AL		06/26/2026	7.750	200,658	5,956	251,000
KKR2305695	COTTONWOOD	AZ		05/12/2026	6.750	333,000	9,326	505,000
KKR2305858	GILBERT	AZ		05/11/2026	6.875	1,914,390	53,613	2,395,000
KKR2312226	SCOTTSDALE	AZ		06/15/2026	7.750	568,000	16,750	725,000
KKR2322453	PRESCOTT	AZ		05/25/2026	6.500	179,611	5,331	380,000
KKR2305683	SIMI VALLEY	CA		12/17/2025	6.625	338,483	9,479	822,000
KKR2305686	SAN DIEGO	CA		04/22/2026	6.750	307,735	8,618	440,000
KKR2305689	NORTHRIDGE	CA		03/25/2026	7.625	678,514	19,002	850,000
KKR2305694	STOCKTON	CA		05/06/2026	6.625	406,000	11,370	580,000
KKR2305705	PALM DESERT	CA		05/13/2026	6.875	618,230	17,314	825,000
KKR2305706	SAN PEDRO	CA		05/13/2026	6.499	637,000	17,839	980,000
KKR2305861	LA JOLLA	CA		04/11/2026	6.490	1,459,000	40,860	3,950,000
KKR2305863	TEMPLE CITY	CA		05/11/2026	6.375	780,000	21,844	1,400,000
KKR2305864	SANTA BARBARA	CA		04/02/2026	6.375	447,086	12,521	1,350,000
KKR2305869	SANTA BARBARA	CA		03/25/2026	6.490	18,870	528	2,000,000
KKR2307637	PALO ALTO	CA		12/03/2025	6.625	643,500	21,028	3,600,000
KKR2312214	MODESTO	CA		05/29/2026	7.625	427,191	12,598	570,000
KKR2312248	PASADENA	CA		06/19/2026	6.490	369,000	10,882	1,020,000
KKR2312351	FILLMORE	CA		10/31/2025	6.990	826,421	24,371	1,040,000
KKR2312354	MURRIETA	CA		06/02/2026	7.125	1,440,000	42,466	1,920,000
KKR2312359	MODESTO	CA		04/07/2026	6.750	401,805	11,849	575,000
KKR2314519	LA MIRADA	CA		06/23/2026	6.875	780,000	17,304	1,200,000
KKR2314523	VALLEY CENTER	CA		07/16/2026	6.875	605,000	13,422	875,000
KKR2314548	SANTA BARBARA	CA		05/19/2026	6.490	1,923,150	42,665	3,205,250
KKR2322455	PALM DESERT	CA		06/26/2026	7.375	368,437	10,936	507,500
KKR2322456	SANTA MARIA	CA		05/02/2026	7.125	480,728	14,269	642,000
KKR2322466	INGLEWOOD	CA		06/29/2026	7.490	1,011,747	30,031	1,350,000
KKR2322467	SAN DIEGO	CA		06/26/2026	6.625	672,000	19,946	1,150,250
KKR2322470	REDDING	CA		07/13/2026	6.875	156,000	4,630	296,000
KKR2322472	REDDING	CA		07/13/2026	6.990	206,200	6,120	308,000
KKR2322474	SANTA MONICA	CA		07/08/2026	6.625	1,250,000	37,103	5,450,000
KKR2322481	INDIO	CA		06/22/2026	6.875	325,976	9,676	435,000
KKR2322506	SAM JUAN CAPISTRANO	CA		07/27/2026	6.990	3,000,000	89,046	4,860,000
KKR2322513	MENIFEE	CA		06/19/2026	7.490	484,276	14,374	672,000
KKR2323850	SACRAMENTO	CA		06/30/2026	6.750	506,064	15,338	790,000
KKR2323853	CHULA VISTA	CA		06/29/2026	6.750	468,750	14,207	625,000
KKR2323860	SAN FRANCISCO	CA		08/17/2026	6.990	245,000	7,426	350,000
KKR2323884	PLACERVILLE	CA		05/20/2026	6.875	917,668	27,813	1,150,000
KKR2305684	MONTROSE	CO		01/08/2026	6.750	159,444	4,465	330,000
KKR2305688	CENTENNIAL	CO		05/05/2026	6.250	295,696	8,281	1,300,000
KKR2305866	DENVER	CO		04/10/2026	6.990	1,858,472	52,047	2,400,000
KKR2312227	DENVER	CO		06/18/2026	7.125	475,000	14,008	816,000
KKR2305685	WILLIMANTIC	CT		02/27/2026	6.750	270,296	7,570	435,000
KKR2307559	TORRINGTON	CT		04/30/2026	6.750	283,256	9,256	405,000
KKR2322463	SOUTHINGTON	CT		07/21/2026	6.875	324,000	9,617	405,000
KKR2305691	WASHINGTON	DC		05/08/2026	6.875	351,200	9,835	439,000
KKR2305682	WILMINGTON	DE		04/28/2026	7.125	288,519	8,080	385,000
KKR2305703	LAKELAND	FL		05/19/2026	6.750	360,750	10,103	481,000
KKR2305704	LAKELAND	FL		05/19/2026	6.750	189,750	5,314	253,000
KKR2305871	JUPITER	FL		03/31/2026	7.125	678,359	18,998	850,000
KKR2305872	MIAMI BEACH	FL		04/22/2026	6.625	2,046,372	57,309	3,550,000
KKR2307555	JACKSONVILLE	FL		06/24/2026	7.250	129,000	4,215	172,000

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
KKR2307557	JACKSONVILLE	FL		05/27/2026	6.490	243,529	7,958	325,000
KKR2307563	CLEARWATER	FL		06/09/2026	6.990	360,000	11,764	480,000
KKR2307573	LAKE BUTLER	FL		06/30/2026	6.750	150,000	4,902	285,000
KKR2312205	LAKE PLACID	FL		06/05/2026	7.000	172,500	5,087	230,000
KKR2312211	BRADENTON	FL		05/20/2026	6.750	201,976	5,956	260,000
KKR2312247	LEHIGH ACRES	FL		06/05/2026	6.875	260,625	7,686	347,500
KKR2312358	PANAMA CITY BEACH	FL		05/27/2026	6.875	523,560	15,440	655,000
KKR2312361	STUART	FL		05/18/2026	6.625	271,519	8,007	340,000
KKR2314513	BRADENTON	FL		04/20/2026	6.750	129,776	2,879	272,000
KKR2314524	ST PETERSBURG	FL		07/29/2026	7.375	248,000	5,502	310,000
KKR2314525	ST. PETERSBURG	FL		07/29/2026	7.375	232,000	5,147	290,000
KKR2314545	SAINT PETERSBURG	FL		05/29/2026	7.875	778,923	17,280	975,000
KKR2322438	WEST PALM BEACH	FL		07/15/2026	6.990	657,060	19,503	1,096,000
KKR2322441	TEQUESTA	FL		07/16/2026	6.625	703,500	20,881	1,005,000
KKR2322450	FORT LAUDERDALE	FL		07/07/2026	6.875	1,197,000	35,529	1,710,000
KKR2322461	LARGO	FL		07/27/2026	7.125	305,250	9,060	407,000
KKR2322468	LAKE PLACID	FL		07/06/2026	7.250	247,500	7,346	330,000
KKR2322483	LONGWOOD	FL		05/28/2026	7.490	223,167	6,624	298,000
KKR2322501	BAY HARBOR ISLANDS	FL		06/22/2026	7.125	1,262,989	37,488	1,580,000
KKR2322512	LAKEWOOD RANCH	FL		02/23/2026	6.375	1,532,792	45,496	2,200,000
KKR2323882	APOLLO BEACH	FL		07/30/2026	7.490	1,118,368	33,896	1,399,000
KKR2323886	DORAL	FL		08/21/2026	7.375	220,000	6,668	352,000
KKR2312209	RINCON	GA		05/21/2026	6.750	225,400	6,647	322,000
KKR2312210	RINCON	GA		05/21/2026	6.750	227,500	6,709	325,000
KKR2312217	ATLANTA	GA		07/14/2026	6.990	119,000	3,509	170,000
KKR2305678	KAILUA KONA	HI		04/29/2026	6.625	1,493,681	41,831	2,300,000
KKR2322439	KELLOGG	ID		07/24/2026	6.625	120,283	3,570	386,000
KKR2307574	HAZEL CREST	IL		06/23/2026	6.990	144,750	4,730	193,000
KKR2307639	CHICAGO	IL		05/18/2026	6.750	299,742	9,795	1,000,000
KKR2314549	ELMHURST	IL		05/26/2026	6.490	1,198,913	26,598	2,150,000
KKR2323883	CHICAGO	IL		05/19/2026	6.990	2,793,061	84,653	4,000,000
KKR2322434	INDIANAPOLIS	IN		07/07/2026	6.990	112,408	3,336	150,000
KKR2322444	FAIRDALE	KY		07/02/2026	6.875	99,916	2,966	180,000
KKR2305693	GRAND ISLE	LA		04/30/2026	6.990	453,227	12,693	648,000
KKR2312239	NEW ORLEANS	LA		05/15/2026	6.875	255,535	7,536	341,000
KKR2312240	NEW ORLEANS	LA		05/15/2026	6.875	255,535	7,536	341,000
KKR2312241	NEW ORLEANS	LA		05/15/2026	6.875	255,535	7,536	341,000
KKR2305672	QUINCY	MA		06/04/2026	6.990	658,000	18,427	940,000
KKR2305679	DORCHESTER	MA		04/23/2026	6.490	299,455	8,386	547,500
KKR2305699	METHUEN	MA		04/30/2026	7.250	691,710	19,372	925,000
KKR2307565	FITCHBURG	MA		06/12/2026	6.875	225,000	7,353	300,000
KKR2314520	DORCHESTER	MA		06/24/2026	7.500	1,244,076	27,600	1,660,000
KKR2322471	BOSTON	MA		07/15/2026	7.250	738,750	21,928	985,000
KKR2322475	REVERE	MA		06/23/2026	7.125	226,848	6,733	302,950
KKR2322478	ABINGTON	MA		06/30/2026	7.375	625,773	18,574	835,000
KKR2305690	BETHESDA	MD		04/16/2026	6.750	233,149	6,529	359,000
KKR2307640	HAGERSTOWN	MD		04/13/2026	6.625	360,361	11,776	646,000
KKR2312230	CUMBERLAND	MD		05/28/2026	7.250	116,159	3,426	155,000
KKR2322484	KENNEBUNK	ME		06/29/2026	6.875	1,199,875	35,615	1,717,000
KKR2312204	DETROIT	MI		06/18/2026	7.250	247,000	7,284	376,000
KKR2314516	FERNDALE	MI		06/11/2026	6.625	193,050	4,283	297,000
KKR2314547	KALKASKA	MI		04/24/2026	7.125	524,837	11,643	753,000
KKR2312215	SUNRISE BEACH	MO		07/09/2026	6.750	120,750	3,561	172,500
KKR2305874	HOLDEN BEACH	NC		04/07/2026	6.875	743,375	20,818	930,000
KKR2307554	DURHAM	NC		05/26/2026	6.500	311,568	10,181	495,000

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
KKR2307560	CORNELIUS	NC		04/30/2026	7.125	505,000	16,502	638,000
KKR2312355	WILMINGTON	NC		04/09/2026	6.375	154,612	4,560	339,900
KKR2322436	GASTONIA	NC		07/06/2026	7.125	128,147	3,804	171,000
KKR2322445	MOUNT HOLLY	NC		07/06/2026	7.125	164,868	4,894	220,000
KKR2323852	HAMPTON	NH		06/23/2026	7.375	405,780	12,299	508,000
KKR2305673	NORTH CALDWELL	NJ		06/12/2026	6.990	398,250	11,153	531,000
KKR2305681	JERSEY CITY	NJ		04/30/2026	7.490	584,565	16,371	780,000
KKR2305698	LINDEN	NJ		05/07/2026	7.000	412,500	11,552	570,000
KKR2305862	MONTCLAIR	NJ		04/08/2026	6.875	655,699	18,363	875,000
KKR2312206	ELIZABETH	NJ		06/26/2026	7.125	708,750	20,901	945,000
KKR2312207	EAST ORANGE	NJ		06/19/2026	6.875	325,000	9,584	740,000
KKR2312213	NEWARK	NJ		07/07/2026	7.490	700,000	20,643	875,000
KKR2312231	PATERSON	NJ		06/29/2026	6.875	618,750	18,247	825,000
KKR2312353	INTERLAKEN	NJ		06/04/2026	7.625	1,478,929	43,614	1,850,000
KKR2322433	PATERSON	NJ		07/31/2026	6.990	599,507	17,795	800,000
KKR2322446	NEWARK	NJ		07/10/2026	6.990	499,589	14,829	793,000
KKR2322447	OCEAN TOWNSHIP	NJ		07/10/2026	6.625	400,000	11,873	2,500,000
KKR2322448	BELLEVILLE	NJ		07/20/2026	7.250	404,684	12,012	550,000
KKR2322457	NEWARK	NJ		07/31/2026	8.000	640,000	18,996	800,000
KKR2322473	CARTERET	NJ		07/07/2026	6.750	518,000	15,375	865,000
KKR2322476	JERSEY CITY	NJ		07/02/2026	6.875	487,090	14,458	750,000
KKR2323847	PENNSVILLE	NJ		08/04/2026	6.990	161,250	4,887	215,000
KKR2323856	BAYONNE	NJ		07/27/2026	7.250	541,377	16,408	774,000
KKR2312228	ELKO	NV		05/15/2026	7.000	231,810	6,836	400,000
KKR2312356	LAS VEGAS	NV		06/11/2026	7.250	428,000	12,622	535,000
KKR2305645	STATEN ISLAND	NY		04/28/2026	6.875	543,293	17,754	725,000
KKR2305647	STATEN ISLAND	NY		04/28/2026	6.875	636,964	20,815	850,000
KKR2305696	ROCHESTER	NY		04/30/2026	6.750	136,382	3,819	195,000
KKR2305870	BROOKLYN	NY		04/30/2026	6.625	1,293,000	36,211	2,450,000
KKR2305873	NEW YORK	NY		04/10/2026	6.490	209,810	5,876	790,000
KKR2312208	BROOKLYN	NY		05/21/2026	6.750	863,506	25,465	1,990,000
KKR2312218	SPRING VALLEY	NY		07/13/2026	6.990	436,000	12,858	545,000
KKR2312224	SCHENECTADY	NY		06/18/2026	6.750	374,677	11,049	500,000
KKR2312229	POUGHKEEPSIE	NY		05/29/2026	6.625	159,859	4,714	400,000
KKR2312235	BROOKLYN	NY		06/04/2026	7.125	1,746,250	51,497	3,175,000
KKR2312237	ROCHESTER	NY		05/26/2026	7.250	254,801	7,514	340,000
KKR2312238	NEW YORK	NY		06/08/2026	6.490	3,000,000	88,470	15,250,001
KKR2322449	BROOKLYN	NY		07/22/2026	7.125	864,500	25,660	1,235,000
KKR2322454	LEVITTOWN	NY		06/26/2026	7.375	616,000	18,284	770,000
KKR2322458	SLOATSBURG	NY		08/18/2026	7.375	352,500	10,463	470,000
KKR2322465	EAST HAMPTON	NY		08/11/2026	6.990	3,000,000	89,046	5,495,000
KKR2322479	NEW YORK	NY		04/07/2026	6.625	1,492,670	44,305	3,500,000
KKR2322482	UTICA	NY		04/30/2026	6.990	172,500	5,120	230,000
KKR2322510	STATEN ISLAND	NY		07/15/2026	6.875	461,612	13,702	660,000
KKR2323848	PHOENIX	NY		07/29/2026	7.125	202,338	6,133	270,000
KKR2323851	UTICA	NY		04/30/2026	7.000	161,250	4,887	215,000
KKR2305865	WASHINGTON	OH		02/27/2026	7.250	559,667	15,674	762,000
KKR2312225	CLEVELAND	OH		07/01/2026	7.250	230,250	6,790	307,000
KKR2323885	COLUMBUS	OH		06/25/2026	7.125	1,273,953	38,612	1,595,000
KKR2312234	PIEDMONT	OK		06/22/2026	6.750	130,000	3,834	220,000
KKR2305697	BROOKINGS	OR		04/29/2026	6.490	155,359	4,351	260,000
KKR2312352	BEND	OR		04/20/2026	6.625	838,514	24,728	1,440,000
KKR2314553	BEND	OR		06/18/2026	7.375	1,520,000	33,721	1,900,000
KKR2322452	MILWAUKIE	OR		06/29/2026	6.875	269,046	7,986	424,000
KKR2322509	FLORENCE	OR		07/12/2026	6.625	418,830	12,432	524,000

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
KKR2307556	EASTON	PA		04/30/2026	7.375	233,643	7,635	312,000
KKR2307569	EASTON	PA		04/30/2026	7.375	366,939	11,991	490,000
KKR2307570	WEST PITTSTON	PA		03/25/2026	7.375	171,605	5,608	215,000
KKR2312212	POCONO LAKE	PA		05/29/2026	7.000	315,741	9,311	395,000
KKR2312232	PHILADELPHIA	PA		05/11/2026	7.125	460,881	13,591	615,000
KKR2312244	HAZLETON	PA		05/29/2026	6.990	149,877	4,420	217,000
KKR2322435	LEVITTOWN	PA		07/02/2026	7.250	172,365	5,116	230,000
KKR2322442	PITTSBURGH	PA		07/17/2026	6.990	119,901	3,559	160,000
KKR2307567	MYRTLE BEACH	SC		06/16/2026	7.250	168,000	5,490	224,000
KKR2312360	MYRTLE BEACH	SC		06/11/2026	7.375	205,000	6,045	500,000
KKR2322462	ISLE OF PALMS	SC		06/18/2026	6.750	2,198,106	65,244	5,200,000
KKR2305868	BUTLER	TN		04/28/2026	7.625	570,787	15,985	816,000
KKR2322440	NEW TAZEWELL	TN		07/27/2026	7.125	449,572	13,344	600,000
KKR2305669	KATY	TX		05/28/2026	7.125	165,750	4,642	221,000
KKR2305671	SAN ANTONIO	TX		05/29/2026	6.750	230,000	6,441	374,000
KKR2305692	UNIVERSITY PARK	TX		04/29/2026	6.375	498,088	13,949	1,895,000
KKR2305867	SAN ANTONIO	TX		05/13/2026	8.375	224,000	6,273	280,000
KKR2307558	FLOWER MOUND	TX		06/15/2026	6.500	247,000	8,071	380,000
KKR2307561	CARROLLTON	TX		06/15/2026	6.500	186,550	6,096	287,000
KKR2307562	LEWISVILLE	TX		06/15/2026	6.500	219,000	7,156	337,000
KKR2307636	TOMBALL	TX		05/01/2026	6.750	295,487	9,656	405,000
KKR2312219	SAN ANTONIO	TX		06/17/2026	6.875	164,500	4,851	235,000
KKR2312220	SAN ANTONIO	TX		06/26/2026	7.125	176,250	5,198	235,000
KKR2312221	SAN ANTONIO	TX		06/17/2026	6.990	207,750	6,127	277,000
KKR2312222	ANGLETON	TX		06/30/2026	6.990	218,250	6,436	291,000
KKR2312223	SAN ANTONIO	TX		06/29/2026	6.875	198,750	5,861	265,000
KKR2312233	DENVER CITY	TX		04/03/2026	7.000	101,084	2,981	135,000
KKR2312242	HOUSTON	TX		05/21/2026	6.875	123,646	3,646	165,000
KKR2314511	LA MARQUE	TX		11/13/2025	7.750	151,428	3,359	190,000
KKR2314552	MISSOURI CITY	TX		06/01/2026	7.125	1,054,770	23,400	1,320,000
KKR2322443	SPRING	TX		08/14/2026	6.625	202,821	6,020	275,000
KKR2322459	FORT WORTH	TX		07/28/2026	6.875	168,750	5,009	225,000
KKR2322460	HOUSTON	TX		07/28/2026	7.250	152,000	4,512	190,000
KKR2322464	AUSTIN	TX		07/16/2026	7.125	442,500	13,134	590,000
KKR2322507	CYPRESS	TX		06/15/2026	6.990	485,201	14,402	607,000
KKR2322511	FORNEY	TX		06/22/2026	6.750	224,404	6,661	405,990
KKR2323849	HOUSTON	TX		08/06/2026	7.125	198,400	6,013	248,000
KKR2323858	JUSTIN	TX		08/13/2026	7.125	288,750	8,752	385,000
KKR2323859	HOUSTON	TX		07/07/2026	7.250	281,600	8,535	352,000
KKR2305680	MARTINSVILLE	VA		05/13/2026	7.250	102,000	2,857	136,000
KKR2305875	WASHINGTON	VA		05/07/2026	6.750	720,650	20,182	1,029,500
KKR2307564	SCHUYLER	VA		04/30/2026	6.990	176,355	5,763	255,000
KKR2312245	HAMPTON	VA		06/01/2026	6.990	140,000	4,129	216,000
KKR2322469	HENRICO	VA		07/14/2026	6.750	230,000	6,827	366,000
KKR2322477	MIDLOTHIAN	VA		06/12/2026	6.990	187,346	5,561	250,000
KKR2322502	ANNANDALE	VA		06/12/2026	7.625	199,710	5,928	375,000
KKR2307638	SEATTLE	WA		04/18/2026	6.375	1,277,623	41,750	4,050,000
KKR2307641	FOX ISLAND	WA		06/01/2026	7.125	800,000	26,142	1,530,000
KKR2312357	BELLEVUE	WA		05/27/2026	6.625	1,045,077	30,819	1,320,000
KKR2322432	SPOKANE	WA		06/29/2026	6.750	409,646	12,159	650,000
KKR2322451	SPOKANE	WA		06/30/2026	6.750	444,232	13,186	710,000
KKR2312216	MILWAUKEE	WI		07/08/2026	6.750	177,000	5,220	236,000
KKR2312236	GREEN BAY	WI		06/17/2026	7.000	195,000	5,751	289,000
KKR2312249	WEST ALLIS	WI		06/08/2026	6.990	296,800	8,753	424,000
KKR2312246	CLARKSBURG	WV		04/24/2026	7.875	104,855	3,092	140,000

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
KKR2322508	MARTINSBURG	WV		07/15/2026	7.375	193,353	5,739	258,000
KKR2314554	MORAN	WY		06/22/2026	6.990	1,336,899	29,659	1,675,000
0399999. Mortgages in good standing - residential mortgages-all other						117,860,753	3,393,475	204,518,001
3741594	PHOENIX	AZ		02/18/2026	7.900	2,446,403		5,858,230
3741669	TEMPE	AZ		07/29/2026	5.880	18,153,381		26,079,342
3741681	PHOENIX	AZ		08/06/2026	5.820	23,198,584		55,104,027
3741470	STOCKTON	CA		02/20/2025	6.769		3,854	6,933,026
3741547	SAN DIEGO	CA		09/24/2025	7.769		6,898,597	99,277,547
3741622	SANTA CLARA	CA		04/23/2026	6.943		1,139,864	155,002,140
3741649	SAN FRANCISCO	CA		06/04/2026	6.919		2,317,755	65,628,768
3741675	STOCKTON	CA		07/31/2026	6.380	13,972,031		23,537,443
3741679	GOLETA	CA		08/26/2026	5.910	25,855,947		42,862,244
3741691	SANTA CLARITA	CA		09/28/2026	5.340	13,841,879		22,134,358
3741699	SAN DIEGO	CA		09/10/2026	4.700	11,617,673		22,352,233
3741536	DENVER	CO		08/12/2025	7.169		2,280,376	4,543,256
3741667	AURORA	CO		07/07/2026	5.940	43,604,614		66,692,617
3741685	WASHINGTON	DC		07/30/2026	5.870	33,988,669		54,484,911
4500007	DAGANZO DE ARRIBA	DEU		01/19/2026	5.224		149,053	227,582,872
3741552	RIVIERA BEACH	FL		09/08/2025	6.517		576,677	194,633,841
3741600	JACKSONVILLE	FL		01/27/2026	6.619		191,529	54,855,621
3741666	KISSIMMEE	FL		07/16/2026	6.669	40,847,362		63,255,229
4500015	PARIS	FRA		08/28/2026	5.117	16,517,844		92,630,581
3741476	ATLANTA	GA		02/25/2025	7.870		18,763,060	38,033,418
3741656	MURRAYVILLE	GA		07/31/2026	5.769	22,893,750		35,162,671
3741676	BROOKHAVEN	GA		07/08/2026	5.919	23,305,627		35,898,786
3741717	ATLANTA	GA		09/24/2026	6.100	27,972,000		43,248,193
4500002	WEST THURROCK	GBR		11/12/2025	6.431		339,753	406,643,485
4500012	LUTTERWORTH	GBR		08/19/2026	6.281	63,781,629		338,496,669
4500017	LONDON	GBR		08/28/2026	6.233	54,305,639		66,772,440
4500018	CHICHESTER	GBR		09/18/2026	6.883	45,499,588		769,733,532
4500019	SOUTHALL	GBR		09/29/2026	6.483	13,188,703		1,787,658,041
3741657	MCCOOK	IL		06/30/2026	6.119		515,051	139,068,203
3741686	LYNWOOD	IL		09/01/2026	6.310	22,742,244		35,620,165
3741703	JOLIET	IL		08/26/2026	5.910	40,695,926		63,218,071
3741411	INDIANAPOLIS	IN		08/26/2024	9.769		2,250,085	48,729,792
3741677	SOMERVILLE	MA		09/01/2026	5.470	67,338,424		100,248,796
3741665	LAUREL	MD		07/09/2026	6.160	30,680,784		44,202,265
3741684	HAGERSTOWN	MD		09/15/2026	5.667	49,178,400		85,041,455
3741548	CHARLOTTE	NC		08/05/2025	6.419		48,741	65,218,800
3741688	RALEIGH	NC		08/17/2026	5.970	9,249,324		14,931,290
3741721	MORRISVILLE	NC		09/25/2026	6.050	15,939,458		27,785,961
3741474	SOMERSET	NJ		03/31/2025	7.019		208,139	4,744,858
3741567	MANALAPAN	NJ		11/18/2025	6.834		4,741,942	86,559,533
3741658	ENGLEWOOD CLIFFS	NJ		06/09/2026	6.500		1,812,905	60,458,955
3741662	WEST ORANGE	NJ		07/15/2026	5.580	40,546,951		59,676,094
4500020	NIJMEGEN	NLD		09/29/2026	5.217	15,627,431		152,024,984
3741313	LAS VEGAS	NV		08/17/2023	7.769		195,349	50,431,697
3741663	RENO	NV		08/04/2026	4.920	4,568,427		8,058,660
3741718	SPARKS	NV		09/09/2026	6.563	55,794,634		128,670,458
3741539	MT. SINAI	NY		08/21/2025	8.150		1,267,038	27,765,977
3741640	NEW YORK	NY		07/30/2026	6.090	32,307,021		65,689,325
3741642	GREAT NECK	NY		06/26/2026	5.769			29,758,007
3741670	ASTORIA	NY		07/27/2026	5.769	(907,665)		582
3741672	NEW YORK	NY		08/25/2026	6.518	47,520,000		57,600,000
3741339	PHILADELPHIA	PA		03/19/2024	7.519		900,913	59,788,377

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
4500014	LISBON	PRT		08/28/2026	5.117	27,984,886		126,010,301
3741400	GREENVILLE	SC		09/27/2024	8.169		7,084,885	66,280,011
3741678	SUMMERVILLE	SC		09/03/2026	6.210	9,514,445		15,126,303
4500016	ZURICH	SWE		08/28/2026	2.500	8,578,884		48,109,609
3741683	NASHVILLE	TN		07/31/2026	5.719	66,526,486		103,085,846
3741389	ALLEN	TX		07/08/2024	6.626		3,227,243	212,397,900
3741535	DALLAS	TX		08/22/2025	6.419		944,614	69,757,207
3741589	IRVING	TX		12/22/2025	5.869		1,062,173	187,562,000
3741598	DALLAS	TX		12/22/2025	7.269		286,827	226,000,000
3741687	FORT WORTH	TX		08/07/2026	5.549	22,712,234		38,845,700
3741689	DALLAS	TX		08/28/2026	5.240	11,590,153		17,928,193
3741716	FORT WORTH	TX		09/11/2026	6.636	90,254,561		181,045,610
3741403	SALT LAKE CITY	UT		10/07/2024	7.950		5,023,611	23,299,440
3741570	EAGLE MOUNTAIN	UT		10/03/2025	6.850		33,061,664	117,239,563
3741664	WOODBRIDGE	VA		07/15/2026	5.630	37,419,250		56,129,155
3741592	BELLEVUE	WA		02/13/2026	8.120		2,824,324	8,781,556
0599999. Mortgages in good standing - commercial mortgages-all other						1,198,407,178	100,562,423	7,717,986,217
3741680	MAHWAH	NJ		09/18/2026	8.100	4,552,125		7,036,786
3741641	NEW YORK	NY		07/30/2026	7.370	512,812		1,042,691
3741643	GREAT NECK	NY		06/26/2026	9.500			7,450,555
3741671	ASTORIA	NY		07/27/2026	10.019	(226,916)		145
3741673	NEW YORK	NY		08/25/2026	8.769	2,716,800		5,760,000
3741674	NEW YORK	NY		08/25/2026	14.500	14,256,000		17,280,000
3741695	NEW YORK	NY		08/25/2026	15.500	12,800,000		15,360,000
0699999. Mortgages in good standing - mezzanine loans						34,610,820		53,930,178
0899999. Total mortgages in good standing						1,350,878,752	103,955,898	7,976,434,396
1699999. Total - restructured mortgages								
2499999. Total - mortgages with overdue interest over 90 days								
3299999. Total - mortgages in the process of foreclosure								
3399999 - Totals						1,350,878,752	103,955,898	7,976,434,396

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	10,292,480		6,007			6,007		10,298,488	10,298,488			
KKR2253117	PARADISE VALLEY	AZ		12/13/2025	08/27/2026	1,068,059		31,941			31,941		1,100,000	1,100,000			
3740581	GLENDALE	CA		09/05/2014	08/11/2026	89,874,578		1,612			1,612		89,876,191	89,876,191			
3740753	PLEASANTON	CA		08/15/2016	09/17/2026	27,151,515	62,448,485		62,448,485				27,151,515	27,151,515			
3740756	SAN DIEGO	CA		08/09/2016	09/10/2026	29,800,000							29,800,000	29,800,000			
3740758	TORRANCE	CA		08/31/2016	09/10/2026	64,900,000							64,900,000	64,900,000			
3740759	FONTANA	CA		08/25/2016	07/08/2026	39,700,000							39,700,000	39,700,000			
3740826	LOS ANGELES	CA		05/30/2017	08/17/2026	24,320,000							24,320,000	24,320,000			
3740827	WOODLAND HILLS	CA		05/30/2017	08/17/2026	65,650,000							65,650,000	65,650,000			

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					
KKR2188585	SAN DIEGO	CA		10/17/2025	09/25/2026	1,319,357		40,643			40,643		1,360,000	1,360,000			
KKR2188593	LOS ALTOS	CA		11/20/2025	09/25/2026	2,140,206		80,387			80,387		2,220,593	2,220,593			
KKR2226323	SAN FRANCISCO	CA		11/18/2025	06/01/2026	1,566,719		50,281			50,281		1,617,000	1,617,000			
KKR2226360	SHERMAN OAKS	CA		10/26/2025	08/28/2026	1,925,780		62,254			62,254		1,988,034	1,988,034			
KKR2234259	RANCHO PALOS VERDES	CA		11/19/2025	08/27/2026	958,541		36,220			36,220		994,761	994,761			
KKR2279402	CULVER CITY	CA		02/05/2026	08/25/2026	1,312,198		38,026			38,026		1,350,224	1,350,224			
KKR2279418	SAN RAFAEL	CA		02/06/2026	08/25/2026	818,600		23,717			23,717		842,317	842,317			
KKR2284327	OCEANSIDE	CA		02/09/2026	07/29/2026	775,078		24,922			24,922		800,000	800,000			
KKR2287994	PALM SPRINGS	CA		03/10/2026	07/29/2026	2,903,411		93,942			93,942		2,997,353	2,997,353			
KKR2204166	AVON	CO		11/07/2025	09/25/2026	2,891,457		87,971			87,971		2,979,428	2,979,428			
3740743	WASHINGTON	DC		07/22/2016	07/17/2026	58,508,973		646			646		58,509,619	58,509,619			
3740885	WASHINGTON	DC		11/16/2017	08/12/2026	1,756,626		298			298		1,756,924	1,756,924			
3741226	ORLANDO	FL		12/14/2021	09/10/2026	24,088,811							24,088,811	24,088,811			
3741325	FORT LAUDERDALE	FL		10/12/2023	08/07/2026	22,555,168							22,555,168	22,555,168			
3741326	FORT LAUDERDALE	FL		10/12/2023	08/07/2026	18,871,689							18,871,689	18,871,689			
KKR2186650	CLERMONT	FL		10/10/2025	06/01/2026	365,435		11,146			11,146		376,581	376,581			
KKR2288008	LAND O LAKES	FL		03/20/2026	08/25/2026	231,125		7,498			7,498		238,623	238,623			
KKR2284240	AUSTELL	GA		01/12/2026	08/27/2026	305,522		9,829			9,829		315,351	315,351			
3740766	NAPERVILLE	IL		09/28/2016	08/20/2026	29,000,000							29,000,000	29,000,000			
3740981	CHICAGO	IL		12/13/2018	08/31/2026	61,100,000							61,100,000	61,100,000			
KKR2212854	ELMHURST	IL		10/24/2025	06/01/2026	1,157,685		36,179			36,179		1,193,864	1,193,864			
3740828	LAUREL	MD		05/30/2017	08/17/2026	18,995,000							18,995,000	18,995,000			
3741167	ELDERSBURG	MD		08/12/2021	06/30/2026	15,592,000							15,592,000	15,592,000			
3741222	HAGERSTOWN	MD		12/02/2021	09/15/2026	16,740,000							16,740,000	16,740,000			
KKR2226411	STOCKTON SPRINGS	ME		01/05/2026	09/28/2026	38,073		7,733			7,733		45,806	45,806			
3741190	BRIDGETON	MO		10/19/2021	08/26/2026	27,193,436							27,193,436	27,193,436			
3741452	WOOLWICH TOWNSHIP	NJ		01/16/2025	08/28/2026	29,442,671		17,329			17,329		29,460,000	29,460,000			
KKR2143974	LAS VEGAS	NV		09/03/2025	05/01/2026	325,658		10,343			10,343		336,001	336,001			
3740544	NEW YORK	NY		01/24/2014	08/25/2026	48,000,000							48,000,000	48,000,000			
3740720	NEW YORK	NY		03/24/2016	08/25/2026	27,200,000							27,200,000	27,200,000			
KKR2212789	CEDARHURST	NY		12/09/2025	09/25/2026	742,806		23,257			23,257		766,063	766,063			
KKR2284241	JAMAICA	NY		02/27/2026	08/27/2026	942,073		30,332			30,332		972,405	972,405			
3741283	OBETZ	OH		09/20/2022	07/02/2026	88,200,000							88,200,000	88,200,000			
KKR2103911	CLEVELAND	OH		08/12/2025	08/28/2026	109,735		5,389			5,389		115,124	115,124			
KKR2103847	PHILADELPHIA	PA		02/10/2025	08/27/2026	117,695		5,779			5,779		123,474	123,474			
KKR2188575	WAYNE	PA		10/10/2025	06/01/2026	1,790,005		54,995			54,995		1,845,000	1,845,000			
KKR2245681	CAMDEN	SC		12/18/2025	07/01/2026	153,273		6,063			6,063		159,336	159,336			
3741165	AUSTIN	TX		08/30/2021	08/28/2026	33,800,000							33,800,000	33,800,000			
3741296	DALLAS	TX		03/29/2023	09/14/2026	13,633,892							13,633,892	13,633,892			
3741369	GEORGETOWN	TX		06/03/2024	09/15/2026	45,421,594		98,406			98,406		45,520,000	45,520,000			
3741389	ALLEN	TX		07/08/2024	09/11/2026	173,022,368		223,401			223,401		173,245,769	173,245,769			
KKR2253188	DALLAS	TX		12/12/2025	06/01/2026	2,245,197		67,498			67,498		2,312,695	2,312,695			
KKR2265425	HOUSTON	TX		12/18/2025	09/28/2026	289,875		8,625			8,625		298,500	298,500			
3741213	SEATTLE	WA		06/10/2022	09/03/2026	18,662,000							18,662,000	18,662,000			
KKR2256775	EAU CLAIRE	WI		01/08/2026	06/01/2026	176,483		6,834			6,834		183,317	183,317			
0199999. Mortgages closed by repayment						1,150,142,847	62,448,485	1,209,504	62,448,485		1,209,504		1,151,352,351	1,151,352,351			
KKR2234002	KETCHIKAN	AK		11/24/2025		930		91			91		1,021	1,021			
KKR2291255	CHUGIAK	AK		02/09/2026		492		64			64		556	556			
3741158	FAIRHOPE	AL		06/02/2021		84,423							84,423	84,423			
KKR2103840	TALLADEGA	AL		08/01/2025		230		39			39		269	269			
KKR2204212	GULF SHORES	AL		11/20/2025		1,056		102			102		1,158	1,158			

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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					
KKR2234226	HUNTSVILLE	AL		12/16/2025		388		48			48		436	436			
KKR2245502	BIRMINGHAM	AL		10/31/2025		313		40			40		353	353			
KKR2245555	TUSKEGEE	AL		10/22/2025		200		27			27		227	227			
KKR2245605	BESSEMER	AL		11/26/2025		174		25			25		199	199			
KKR2245611	BIRMINGHAM	AL		12/05/2025		726		93			93		819	819			
KKR2245643	HAYDEN	AL		12/05/2025		464		58			58		522	522			
KKR2245648	DECATUR	AL		12/17/2025		812		101			101		913	913			
KKR2245653	BIRMINGHAM	AL		12/18/2025		261		35			35		296	296			
KKR2252830	BIRMINGHAM	AL		12/31/2025		338		32			32		370	370			
KKR2252862	DAUPHIN ISLAND	AL		12/29/2025		2,254		212			212		2,466	2,466			
KKR2253008	BESSEMER	AL		01/06/2026		275		27			27		302	302			
KKR2253077	MONTGOMERY	AL		01/13/2026		280		25			25		305	305			
KKR2256754	MOBILE	AL		11/26/2025		257		33			33		290	290			
KKR2256806	MUSCADINE	AL		12/12/2025		387		82			82		469	469			
KKR2279059	LINCOLN	AL		01/20/2026		304		28			28		332	332			
KKR2287836	HELENA	AL		02/20/2026		453		49			49		502	502			
KKR2290812	NEW MARKET	AL		12/17/2025		551		59			59		610	610			
KKR2291134	GULF SHORES	AL		12/03/2025		652		92			92		744	744			
KKR2291138	ODENVILLE	AL		10/31/2025		303		42			42		345	345			
KKR2291211	TUSCALOOSA	AL		12/29/2025		298		69			69		367	367			
KKR2291330	MOBILE	AL		02/25/2026		249		34			34		283	283			
KKR2291373	THEODORE	AL		01/06/2026		291		39			39		330	330			
KKR2291380	BIRMINGHAM	AL		11/25/2025		276		37			37		313	313			
KKR2291422	BAY MINETTE	AL		02/24/2026		240		34			34		274	274			
KKR2301853	GULF SHORES	AL		05/21/2026		294		49			49		343	343			
KKR2305670	BESSEMER	AL		05/21/2026		87		18			18		105	105			
KKR2312243	DAUPHIN ISLAND	AL		05/29/2026		375		37			37		412	412			
KKR2226407	FORT SMITH	AR		12/05/2025		1,112		49			49		1,161	1,161			
KKR2245673	MARION	AR		12/29/2025		368		48			48		416	416			
KKR2252921	LITTLE ROCK	AR		12/30/2025		237		23			23		260	260			
KKR2279131	HOT SPRINGS	AR		02/02/2026		463		40			40		503	503			
KKR2287899	NORTH LITTLE ROCK	AR		01/15/2026		1,136		113			113		1,249	1,249			
KKR2290337	MABELVALE	AR		03/23/2026		555		46			46		601	601			
KKR2298438	FAYETTEVILLE	AR		03/30/2026		1,811		33			33		1,844	1,844			
3740700	GLENDALE	AZ		01/06/2016		127,188							127,188	127,188			
3740946	MESA	AZ		12/19/2018		147,242							147,242	147,242			
3741081	GOODYEAR	AZ		10/02/2020		184,153							184,153	184,153			
KKR2103764	TOLLESON	AZ		06/23/2025		643		109			109		752	752			
KKR2186645	SHOW LOW	AZ		10/01/2025		8,499		51			51		8,550	8,550			
KKR2188494	SEDONA	AZ		10/31/2025		36		264			264		300	300			
KKR2188554	GLENDALE	AZ		09/30/2025		508		49			49		557	557			
KKR2188579	PHOENIX	AZ		10/23/2025		1,155		108			108		1,263	1,263			
KKR2203958	TUCSON	AZ		11/07/2025		329		50			50		379	379			
KKR2204165	TUCSON	AZ		11/03/2025		674		66			66		740	740			
KKR2204185	FLAGSTAFF	AZ		10/10/2025		526		51			51		577	577			
KKR2204191	PARADISE VALLEY	AZ		11/05/2025		2,897		280			280		3,177	3,177			
KKR2212792	PHOENIX	AZ		12/17/2025		4,984		458			458		5,442	5,442			
KKR2212811	MESA	AZ		11/21/2025		1,999		100			100		2,099	2,099			
KKR2226408	SCOTTSDALE	AZ		11/01/2025		2,355		243			243		2,598	2,598			
KKR2234008	PHOENIX	AZ		12/19/2025		1,133		110			110		1,243	1,243			
KKR2234125	GLENDALE	AZ		11/21/2025		586		55			55		641	641			

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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					
KKR2234152	PHOENIX	AZ		12/12/2025		4,062		353			353		4,415	4,415			
KKR2234199	APACHE JUNCTION	AZ		11/19/2025		675		82			82		757	757			
KKR2234256	SUN CITY WEST	AZ		11/07/2025		1,307		160			160		1,467	1,467			
KKR2245677	MESA	AZ		12/18/2025		427		57			57		484	484			
KKR2245680	TUCSON	AZ		12/18/2025		284		37			37		321	321			
KKR2253135	GILBERT	AZ		01/11/2026		1,647		159			159		1,806	1,806			
KKR2253150	TUCSON	AZ		11/24/2025		571		52			52		623	623			
KKR2253163	PRESCOTT	AZ		12/19/2025		946		91			91		1,037	1,037			
KKR2253178	TUCSON	AZ		12/29/2025		1,265		117			117		1,382	1,382			
KKR2256808	SCOTTSDALE	AZ		01/05/2026		1,473		195			195		1,668	1,668			
KKR2279048	SCOTTSDALE	AZ		02/18/2026		1,039		93			93		1,132	1,132			
KKR2279086	TUCSON	AZ		01/20/2026		734		106			106		840	840			
KKR2279316	ELOY	AZ		02/10/2026		624		54			54		678	678			
KKR2279419	BUCKEYE	AZ		01/26/2026		2,791		250			250		3,041	3,041			
KKR2290869	CAVE CREEK	AZ		02/25/2026		1,349		148			148		1,497	1,497			
KKR2291176	PHOENIX	AZ		12/01/2025		1,387		51			51		1,438	1,438			
KKR2291219	PHOENIX	AZ		02/10/2026		299		40			40		339	339			
KKR2291221	EL MIRAGE	AZ		01/16/2026		473		66			66		539	539			
KKR2291261	PHOENIX	AZ		03/25/2026		5,275		70			70		5,345	5,345			
KKR2291273	PHOENIX	AZ		03/17/2026		312		73			73		385	385			
KKR2298405	SUN CITY	AZ		03/30/2026		489		46			46		535	535			
KKR2298412	PRESCOTT	AZ		03/24/2026		1,160		111			111		1,271	1,271			
KKR2298437	TUCSON	AZ		04/02/2026		599		58			58		657	657			
KKR2305695	COTTONWOOD	AZ		05/12/2026		527		48			48		575	575			
KKR2305858	GILBERT	AZ		05/11/2026		2,974		273			273		3,247	3,247			
3727054	ROSEVILLE	CA		11/04/2002		110,241							110,241	110,241			
3727081	ROSEVILLE	CA		10/10/2002		244,455							244,455	244,455			
3727380	DAVIS	CA		05/05/2003		135,624							135,624	135,624			
3727746	LONG BEACH	CA		09/29/2003		156,001							156,001	156,001			
3729928	SOUTH GATE	CA		08/26/2005		37,942							37,942	37,942			
3729937	SOUTH GATE	CA		08/26/2005		29,185							29,185	29,185			
3729946	SOUTH GATE	CA		08/26/2005		59,828							59,828	59,828			
3729955	SOUTH GATE	CA		08/26/2005		60,559							60,559	60,559			
3729964	SOUTH GATE	CA		08/26/2005		46,701							46,701	46,701			
3729973	SOUTH GATE	CA		09/23/2005		65,369							65,369	65,369			
3730353	MODESTO	CA		12/29/2005		148,518							148,518	148,518			
3740118	SAN JOSE	CA		11/20/2007		96,291							96,291	96,291			
3740161	LIVERMORE	CA		06/11/2008		62,046							62,046	62,046			
3740162	PLEASANT HILL	CA		06/11/2008		62,046							62,046	62,046			
3740433	SOUTHGATE	CA		11/05/2012		56,216							56,216	56,216			
3740499	SAN RAMON	CA		08/07/2013		321,249							321,249	321,249			
3740501	SAN FRANCISCO	CA		11/13/2013		147,351							147,351	147,351			
3740662	IRVINE	CA		07/29/2015		198,526							198,526	198,526			
3740666	LAGUNA NIGUEL	CA		08/27/2015		97,002							97,002	97,002			
3740692	CERRITOS	CA		10/30/2015		170,001							170,001	170,001			
3740726	SAN DIEGO	CA		06/15/2016		357,340							357,340	357,340			
3740749	SANTA FE SPRINGS	CA		11/10/2016		109,099							109,099	109,099			
3740752	CORTE MADERA	CA		08/05/2016		658,581							658,581	658,581			
3740959	COMMERCE	CA		10/31/2018		708,100							708,100	708,100			
3740974	SAN DIEGO	CA		01/15/2019		329,614							329,614	329,614			
3740987	SAN MATEO	CA		03/08/2019		185,970		3,399			3,399		189,369	189,369			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
3741049	COMPTON	CA		01/31/2020		72,401							72,401	72,401			
3741075	PITTSBURG	CA		11/09/2020		1,050,017							1,050,017	1,050,017			
3741146	CONCORD	CA		05/26/2021		303,045							303,045	303,045			
3741151	SAN FRANCISCO	CA		06/30/2021		61,791							61,791	61,791			
3741168	DOWNEY	CA		08/19/2021		42,247							42,247	42,247			
3741183	SAN FRANCISCO	CA		10/21/2021		40,186		2,563			2,563		42,749	42,749			
3741234	TARZANA	CA		03/17/2022		141,119							141,119	141,119			
3741239	RIALTO	CA		02/25/2022		14,196,626							14,196,626	14,196,626			
3741292	LAGUNA HILLS	CA		03/17/2023		227,296							227,296	227,296			
3741312	SAN MATEO	CA		08/10/2023		95,517							95,517	95,517			
3741320	RIVERSIDE	CA		09/27/2023		12,282,834							12,282,834	12,282,834			
3741361	SAN DIEGO	CA		05/30/2024		174,969							174,969	174,969			
3741446	LOS ANGELES	CA		12/16/2024		368,398							368,398	368,398			
3800113	TORRANCE	CA		07/01/2015		88,680		(2,108)			(2,108)		86,572	86,572			
3800215	PALO ALTO	CA		09/08/2017		126,114							126,114	126,114			
KKR2103693	RIDGECREST	CA		06/18/2025		464		81			81		545	545			
KKR2103722	CALEXICO	CA		07/30/2025		739		127			127		866	866			
KKR2103752	SAN BERNARDINO	CA		05/02/2025		6,647		135			135		6,782	6,782			
KKR2103927	RIVERSIDE	CA		07/27/2025		1,122		184			184		1,306	1,306			
KKR2103947	HUNTINGTON PARK	CA		07/18/2025		1,432		232			232		1,664	1,664			
KKR2103949	BELLFLOWER	CA		07/28/2025		588		95			95		683	683			
KKR2103954	LONG BEACH	CA		07/22/2025		1,492		237			237		1,729	1,729			
KKR2103955	CYPRESS	CA		07/29/2025		993		158			158		1,151	1,151			
KKR2143940	LOS ANGELES	CA		10/01/2025		4,343		438			438		4,781	4,781			
KKR2143969	BIG BEAR LAKE	CA		09/24/2025		1,218		124			124		1,342	1,342			
KKR2143970	ROSEVILLE	CA		09/29/2025		1,847		183			183		2,030	2,030			
KKR2143971	LOS ANGELES	CA		10/15/2025		2,232		227			227		2,459	2,459			
KKR2143978	VISALIA	CA		09/18/2025		591		60			60		651	651			
KKR2143981	OAKLAND	CA		09/25/2025		1,922		195			195		2,117	2,117			
KKR2143987	VAN NUYS	CA		09/12/2025		2,290		232			232		2,522	2,522			
KKR2186519	LAKE FOREST	CA		09/25/2025		2,073		209			209		2,282	2,282			
KKR2186533	SAN FRANCISCO	CA		10/08/2025		1,674		162			162		1,836	1,836			
KKR2186544	FRESNO	CA		10/03/2025		692		55			55		747	747			
KKR2186616	BURBANK	CA		10/17/2025		2,983		291			291		3,274	3,274			
KKR2186618	ANTELOPE	CA		10/15/2025		1,232		60			60		1,292	1,292			
KKR2186619	LAGUNA NIGUEL	CA		10/27/2025		3,635		355			355		3,990	3,990			
KKR2186620	SANTA BARBARA	CA		10/29/2025		3,390		331			331		3,721	3,721			
KKR2186621	EL CAJON	CA		10/20/2025		1,751		169			169		1,920	1,920			
KKR2186622	BAKERSFIELD	CA		10/02/2025		514		50			50		564	564			
KKR2186626	LANCASTER	CA		09/18/2025		584		60			60		644	644			
KKR2186629	ALAMO	CA		10/08/2025		3,468		336			336		3,804	3,804			
KKR2186632	ROCKLIN	CA		09/25/2025		2,052		191			191		2,243	2,243			
KKR2186640	LANCASTER	CA		10/07/2025		1,006		95			95		1,101	1,101			
KKR2186644	DALY CITY	CA		10/02/2025		2,486		249			249		2,735	2,735			
KKR2186647	SAN BERNARDINO	CA		10/25/2025		968		73			73		1,041	1,041			
KKR2186651	FULLERTON	CA		10/08/2025		2,870		278			278		3,148	3,148			
KKR2186654	LOS ANGELES	CA		10/15/2025		1,176		113			113		1,289	1,289			
KKR2188493	MENLO PARK	CA		11/05/2025		4,931		498			498		5,429	5,429			
KKR2188503	SAN DIEGO	CA		09/23/2025		1,628		162			162		1,790	1,790			
KKR2188527	ANAHEIM	CA		11/17/2025		2,372		233			233		2,605	2,605			
KKR2188534	SAN JOSE	CA		11/05/2025		3,062		294			294		3,356	3,356			

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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					
KKR2188537	SANTEE	CA		10/27/2025		1,214		189			189		1,403	1,403			
KKR2188538	LA CRESCENTA	CA		11/13/2025		2,682		298			298		2,980	2,980			
KKR2188539	MISSION VIEJO	CA		11/05/2025		1,555		126			126		1,681	1,681			
KKR2188545	MISSION VIEJO	CA		09/08/2025		2,945		138			138		3,083	3,083			
KKR2188558	SACRAMENTO	CA		09/25/2025		1,082		104			104		1,186	1,186			
KKR2188567	INDIO	CA		10/14/2025		3,069		156			156		3,225	3,225			
KKR2188569	ESCONDIDO	CA		09/29/2025		2,341		264			264		2,605	2,605			
KKR2188570	CHULA VISTA	CA		10/07/2025		1,283		133			133		1,416	1,416			
KKR2188582	LOS ANGELES	CA		10/16/2025		898		302			302		1,200	1,200			
KKR2188584	ELK GROVE	CA		10/10/2025		1,280		113			113		1,393	1,393			
KKR2188586	AUBURN	CA		11/13/2025		4,034		400			400		4,434	4,434			
KKR2188593	LOS ALTOS	CA		11/20/2025		70,069							70,069	70,069			
KKR2203854	CONCORD	CA		10/28/2025		357		38			38		395	395			
KKR2203885	LOS ANGELES	CA		10/22/2025		1,382		133			133		1,515	1,515			
KKR2203888	SANTA MARIA AREA	CA		10/30/2025		892		88			88		980	980			
KKR2203898	PASADENA	CA		10/31/2025		877		82			82		959	959			
KKR2203927	SOUTH EL MONTE	CA		10/22/2025		1,502		145			145		1,647	1,647			
KKR2203932	COACHELLA	CA		11/14/2025		155		145			145		300	300			
KKR2203937	RIVERSIDE	CA		10/16/2025		1,819		175			175		1,994	1,994			
KKR2203944	GLENDALE	CA		10/22/2025		4,357		457			457		4,814	4,814			
KKR2203992	LANCASTER	CA		11/12/2025		1,144		109			109		1,253	1,253			
KKR2203993	LANCASTER	CA		11/12/2025		1,147		109			109		1,256	1,256			
KKR2203994	BAKERSFIELD	CA		11/18/2025		498		38			38		536	536			
KKR2204149	CONCORD	CA		10/13/2025		883		84			84		967	967			
KKR2204155	GUSTINE	CA		10/06/2025		921		89			89		1,010	1,010			
KKR2204161	RIVERSIDE	CA		09/26/2025		3,313		313			313		3,626	3,626			
KKR2204162	LOS ANGELES	CA		10/30/2025		323		30			30		353	353			
KKR2204186	CHULA VISTA	CA		10/21/2025		11,785		160			160		11,945	11,945			
KKR2204190	SAN FRANCISCO	CA		10/14/2025		1,717		164			164		1,881	1,881			
KKR2204193	LOS ANGELES	CA		10/21/2025		1,840		163			163		2,003	2,003			
KKR2204195	RIALTO	CA		10/24/2025		910		92			92		1,002	1,002			
KKR2204198	SANTA ANA	CA		11/08/2025		1,600		158			158		1,758	1,758			
KKR2204204	TAHOE CITY	CA		10/11/2025		2,894		151			151		3,045	3,045			
KKR2204214	CARSON	CA		10/14/2025		1,089		105			105		1,194	1,194			
KKR2204229	SACRAMENTO	CA		11/17/2025		1,964		90			90		2,054	2,054			
KKR2204234	LOS ANGELES	CA		11/14/2025		2,396		237			237		2,633	2,633			
KKR2204238	FRESNO	CA		10/16/2025		1,556		79			79		1,635	1,635			
KKR2204240	SAN JOSE	CA		11/03/2025		5,276		491			491		5,767	5,767			
KKR2212754	ATASCADERO	CA		10/18/2025		1,615		165			165		1,780	1,780			
KKR2212762	RED BLUFF	CA		12/03/2025		474		46			46		520	520			
KKR2212788	GLENDALE	CA		12/17/2025		1,981		236			236		2,217	2,217			
KKR2212798	ESCONDIDO	CA		12/08/2025		990		98			98		1,088	1,088			
KKR2212818	LANCASTER	CA		11/01/2025		2,171		128			128		2,299	2,299			
KKR2212822	MORENO VALLEY	CA		11/13/2025		1,437		145			145		1,582	1,582			
KKR2212823	SAN JOSE	CA		11/21/2025		1,243		125			125		1,368	1,368			
KKR2212833	RANCHO PALOS VERDES	CA		11/14/2025		4,782		471			471		5,253	5,253			
KKR2212836	CHULA VISTA	CA		12/26/2025		994		506			506		1,500	1,500			
KKR2212838	TEMECULA	CA		12/06/2025		2,216		222			222		2,438	2,438			
KKR2212844	VAN NUYS	CA		12/08/2025		4,213		173			173		4,386	4,386			
KKR2212850	MOUNTAIN VIEW	CA		10/23/2025		6,366		632			632		6,998	6,998			
KKR2212855	PEBBLE BEACH	CA		10/10/2025		2,590		255			255		2,845	2,845			

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					
KKR2226201	JOSHUA TREE	CA		12/21/2025		740		77			77		817	817			
KKR2226218	PLACERVILLE	CA		11/21/2025		540		57			57		597	597			
KKR2226330	LINDSAY	CA		11/04/2025		608		65			65		673	673			
KKR2226357	INDIO	CA		11/25/2025		595		62			62		657	657			
KKR2226360	SHERMAN OAKS	CA		10/26/2025		1,739							1,739	1,739			
KKR2226377	SAN LEANDRO	CA		12/10/2025		1,263		132			132		1,395	1,395			
KKR2226390	NORTH HIGHLANDS	CA		12/16/2025		802		82			82		884	884			
KKR2226394	WINNETKA	CA		12/20/2025		1,816		194			194		2,010	2,010			
KKR2226398	TRABUCO CANYON	CA		11/21/2025		4,445		459			459		4,904	4,904			
KKR2226413	HUNTINGTON BEACH	CA		12/26/2025		5,987		583			583		6,570	6,570			
KKR2226418	SUN VALLEY	CA		12/19/2025		1,034		107			107		1,141	1,141			
KKR2226424	SAN DIEGO	CA		11/25/2025		1,788		188			188		1,976	1,976			
KKR2226433	SYLMAR	CA		12/06/2025		2,892		296			296		3,188	3,188			
KKR2226434	NORTH HOLLYWOOD	CA		10/24/2025		2,187		226			226		2,413	2,413			
KKR2226437	CARMEL VALLEY	CA		12/01/2025		5,639		361			361		6,000	6,000			
KKR2226445	FULLERTON	CA		11/25/2025		2,684		252			252		2,936	2,936			
KKR2226455	THOUSAND OAKS	CA		11/18/2025		9,326		185			185		9,511	9,511			
KKR2226462	BURBANK	CA		12/10/2025		1,116		182			182		1,298	1,298			
KKR2226473	RANCHO CUCAMONGA	CA		11/13/2025		805		84			84		889	889			
KKR2226488	SACRAMENTO	CA		12/10/2025		587		61			61		648	648			
KKR2226491	SAN CLEMENTE	CA		11/21/2025		4,270		481			481		4,751	4,751			
KKR2234117	WOODLAND	CA		12/04/2025		727		70			70		797	797			
KKR2234119	SAN JOSE	CA		08/01/2025		2,715		268			268		2,983	2,983			
KKR2234120	SAN FRANCISCO	CA		11/17/2025		4,634		403			403		5,037	5,037			
KKR2234121	FOUNTAIN VALLEY	CA		11/12/2025		18,844		273			273		19,117	19,117			
KKR2234130	SAN JUAN CAPISTRANO	CA		11/26/2025		3,882		374			374		4,256	4,256			
KKR2234162	LOS ANGELES	CA		01/08/2026		1,962		196			196		2,158	2,158			
KKR2234166	CHULA VISTA	CA		12/23/2025		2,151		179			179		2,330	2,330			
KKR2234192	LAGUNA HILLS	CA		11/25/2025		2,084		253			253		2,337	2,337			
KKR2234259	RANCHO PALOS VERDES	CA		11/19/2025		885							885	885			
KKR2234262	LAKE ARROWHEAD	CA		11/24/2025		4,384		537			537		4,921	4,921			
KKR2234263	MORAGA	CA		11/25/2025		1,237		151			151		1,388	1,388			
KKR2245470	SAN DIEGO	CA		12/05/2025		3,922		527			527		4,449	4,449			
KKR2245483	LA QUINTA	CA		11/22/2025		728		151			151		879	879			
KKR2245484	FRESNO	CA		11/25/2025		1,394		174			174		1,568	1,568			
KKR2245532	DELANO	CA		11/03/2025		550		70			70		620	620			
KKR2245651	EL DORADO HILLS	CA		12/11/2025		479		61			61		540	540			
KKR2245707	STUDIO CITY	CA		12/03/2025		4,771		87			87		4,858	4,858			
KKR2245712	GROVELAND	CA		12/02/2025		610		82			82		692	692			
KKR2252868	WEST SACRAMENTO	CA		12/22/2025		772		73			73		845	845			
KKR2252896	SAN DIEGO	CA		12/24/2025		2,475		236			236		2,711	2,711			
KKR2252905	CITRUS HEIGHTS	CA		01/12/2026		1,077		103			103		1,180	1,180			
KKR2252981	YUCCA VALLEY	CA		12/11/2025		659		65			65		724	724			
KKR2252985	BAKERSFIELD	CA		12/19/2025		390		38			38		428	428			
KKR2253024	ARTESIA	CA		01/17/2026		1,832		175			175		2,007	2,007			
KKR2253044	OXNARD	CA		01/02/2026		1,561		152			152		1,713	1,713			
KKR2253050	LYNWOOD	CA		10/13/2025		1,007		98			98		1,105	1,105			
KKR2253087	FREMONT	CA		12/11/2025		6,834		643			643		7,477	7,477			
KKR2253095	PALM SPRINGS	CA		12/16/2025		1,022		98			98		1,120	1,120			
KKR2253105	POMONA	CA		12/24/2025		1,089		100			100		1,189	1,189			
KKR2253110	ENCINITAS	CA		01/08/2026		3,807		365			365		4,172	4,172			

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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					
KKR2253147	CHULA VISTA	CA		12/10/2025		2,683		259			259		2,942	2,942			
KKR2253167	WALNUT CREEK	CA		12/10/2025		905		84			84		989	989			
KKR2253173	OXNARD	CA		12/09/2025		4,467		453			453		4,920	4,920			
KKR2253177	CHINO	CA		01/08/2026		1,697		164			164		1,861	1,861			
KKR2253189	PLAYA VISTA	CA		12/26/2025		2,087		200			200		2,287	2,287			
KKR2253196	CLOVIS	CA		01/22/2026		2,291		216			216		2,507	2,507			
KKR2253199	FONTANA	CA		01/13/2026		935		142			142		1,077	1,077			
KKR2256801	STEVENSON RANCH	CA		10/27/2025		55,961		367			367		56,328	56,328			
KKR2256804	NORTHRIDGE	CA		12/16/2025		5,054		655			655		5,709	5,709			
KKR2265371	SANTA ROSA	CA		12/29/2025		3,641		344			344		3,985	3,985			
KKR2265374	SAN RAFAEL	CA		12/23/2025		3,325		197			197		3,522	3,522			
KKR2265375	INGLEWOOD	CA		01/06/2026		1,616		147			147		1,763	1,763			
KKR2265411	ESCONDIDO	CA		02/02/2026		2,446		231			231		2,677	2,677			
KKR2265430	CARPINTERIA	CA		12/17/2025		1,384		130			130		1,514	1,514			
KKR2265438	SAN BRUNO	CA		12/20/2025		2,674		254			254		2,928	2,928			
KKR2265449	LONG BEACH	CA		02/04/2026		11,641		106			106		11,747	11,747			
KKR2278974	JURUPA VALLEY	CA		01/26/2026		2,104		125			125		2,229	2,229			
KKR2279052	SANTA MARIA	CA		01/26/2026		1,114		83			83		1,197	1,197			
KKR2279057	BAKERSFIELD	CA		03/03/2026		666		61			61		727	727			
KKR2279061	SAN JACINTO	CA		01/20/2026		756		69			69		825	825			
KKR2279062	SPRING VALLEY	CA		01/20/2026		2,076		190			190		2,266	2,266			
KKR2279090	DINUBA	CA		02/12/2026		424		31			31		455	455			
KKR2279098	LOS ANGELES	CA		01/25/2026		4,476		321			321		4,797	4,797			
KKR2279117	LOMA LINDA	CA		01/27/2026		1,141		105			105		1,246	1,246			
KKR2279320	GARDEN GROVE	CA		02/06/2026		2,757		247			247		3,004	3,004			
KKR2279334	CLOVIS	CA		02/17/2026		681		51			51		732	732			
KKR2279339	ENCINITAS	CA		01/12/2026		1,729		146			146		1,875	1,875			
KKR2279341	LOS ANGELES	CA		02/19/2026		2,441		228			228		2,669	2,669			
KKR2279347	VILLA PARK	CA		02/05/2026		4,983		446			446		5,429	5,429			
KKR2279353	SAN DIEGO	CA		01/20/2026		2,392		221			221		2,613	2,613			
KKR2279358	AGOURA HILLS	CA		03/02/2026		3,033		266			266		3,299	3,299			
KKR2279360	BURBANK	CA		01/20/2026		2,190		191			191		2,381	2,381			
KKR2279369	SAN CARLOS	CA		02/18/2026		2,336		215			215		2,551	2,551			
KKR2279373	VAN NUYS	CA		02/03/2026		1,924		178			178		2,102	2,102			
KKR2279380	FALLBROOK	CA		01/23/2026		2,271		205			205		2,476	2,476			
KKR2279383	LOS ANGELES	CA		02/23/2026		2,977		276			276		3,253	3,253			
KKR2279390	TEMECULA	CA		01/16/2026		1,151		104			104		1,255	1,255			
KKR2279393	FRESNO	CA		01/30/2026		361		33			33		394	394			
KKR2279402	CULVER CITY	CA		02/05/2026		2,806							2,806	2,806			
KKR2279414	SAN DIEGO	CA		02/02/2026		3,979		378			378		4,357	4,357			
KKR2279418	SAN RAFAEL	CA		02/06/2026		2,222							2,222	2,222			
KKR2284289	SAN LEANDRO	CA		03/19/2026		746		76			76		822	822			
KKR2284311	SAN JOSE	CA		03/11/2026		2,694		275			275		2,969	2,969			
KKR2284316	SOUTH LAKE TAHOE	CA		03/04/2026		1,327		138			138		1,465	1,465			
KKR2284317	LAGUNA BEACH	CA		03/05/2026		6,827		504			504		7,331	7,331			
KKR2284329	LOS ANGELES	CA		01/21/2026		357		58			58		415	415			
KKR2284334	ALAMO	CA		01/30/2026		(485)		799			799		314	314			
KKR2284340	TORRANCE	CA		03/18/2026		1,601		162			162		1,763	1,763			
KKR2284344	LOS ANGELES	CA		03/12/2026		1,970		203			203		2,173	2,173			
KKR2284345	LOS ANGELES	CA		03/11/2026		2,078		216			216		2,294	2,294			
KKR2284346	SANTA CLARITA	CA		03/10/2026		811		82			82		893	893			

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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					
KKR2284349	SAN JOSE	CA		03/06/2026		13,128		180			180		13,308	13,308			
KKR2284350	SAN DIEGO	CA		03/09/2026		1,169		126			126		1,295	1,295			
KKR2287704	WHITTIER	CA		02/12/2026		2,905		297			297		3,202	3,202			
KKR2287727	ORANGE	CA		03/18/2026		5,426		68			68		5,494	5,494			
KKR2287734	WINCHESTER	CA		03/19/2026		829		98			98		927	927			
KKR2287759	DOWNEY	CA		03/12/2026		1,347		141			141		1,488	1,488			
KKR2287774	CITRUS HEIGHTS	CA		03/13/2026		772		79			79		851	851			
KKR2287840	RICHMOND	CA		03/05/2026		1,026		111			111		1,137	1,137			
KKR2287862	NAPA	CA		03/05/2026		514		52			52		566	566			
KKR2287875	LAGUNA HILLS	CA		03/19/2026		6,223		631			631		6,854	6,854			
KKR2287882	CORONA	CA		03/12/2026		1,583		162			162		1,745	1,745			
KKR2287883	IRVINE	CA		03/03/2026		882		66			66		948	948			
KKR2287885	CORONA DEL MAR	CA		03/12/2026		511		51			51		562	562			
KKR2287908	YORBA LINDA	CA		03/13/2026		2,253		342			342		2,595	2,595			
KKR2287912	LOS ANGELES	CA		03/19/2026		7,288		727			727		8,015	8,015			
KKR2287944	TWENTYNINE PALMS	CA		03/25/2026		335		56			56		391	391			
KKR2287949	HUNTINGTON BEACH	CA		03/03/2026		4,976		373			373		5,349	5,349			
KKR2287975	HESPERIA	CA		03/08/2026		814		83			83		897	897			
KKR2287981	WALNUT	CA		03/17/2026		2,434		391			391		2,825	2,825			
KKR2287985	NORTH TUSTIN	CA		04/06/2026		2,174		347			347		2,521	2,521			
KKR2290349	NORTH HOLLYWOOD	CA		01/09/2026		7,951		426			426		8,377	8,377			
KKR2290350	DANA POINT	CA		01/15/2026		3,358		456			456		3,814	3,814			
KKR2290405	FALLBROOK	CA		01/16/2026		3,457		218			218		3,675	3,675			
KKR2290788	SANGER	CA		12/01/2025		621		67			67		688	688			
KKR2290822	FAIR OAKS	CA		12/19/2025		1,296		101			101		1,397	1,397			
KKR2290830	MONTEREY PARK	CA		12/10/2025		1,219		127			127		1,346	1,346			
KKR2291226	SANGER	CA		02/10/2026		1,337		173			173		1,510	1,510			
KKR2291244	SAN MARCOS	CA		02/18/2026		804		108			108		912	912			
KKR2291416	CHULA VISTA	CA		02/26/2026		2,251		299			299		2,550	2,550			
KKR2291418	DOWNEY	CA		03/02/2026		1,880		256			256		2,136	2,136			
KKR2291423	PALOMAR MOUNTAIN	CA		02/24/2026		764		50			50		814	814			
KKR2298146	YUCAIPA	CA		10/23/2025		1,951		190			190		2,141	2,141			
KKR2298147	OJAI	CA		04/13/2026		2,986		319			319		3,305	3,305			
KKR2298148	HALF MOON BAY	CA		04/06/2026		2,354		225			225		2,579	2,579			
KKR2298151	PLACERVILLE	CA		03/20/2026		808		79			79		887	887			
KKR2298154	WOODLAND HILLS	CA		03/30/2026		2,623		250			250		2,873	2,873			
KKR2298161	SAN DIEGO	CA		04/13/2026		1,449		141			141		1,590	1,590			
KKR2298166	ANAHEIM	CA		03/26/2026		1,362		129			129		1,491	1,491			
KKR2298167	SAN PEDRO	CA		03/14/2026		1,789		166			166		1,955	1,955			
KKR2298168	SANTA ROSA	CA		03/11/2026		1,243		117			117		1,360	1,360			
KKR2298414	SAN LEANDRO	CA		03/20/2026		602		56			56		658	658			
KKR2298417	LOS ANGELES	CA		03/26/2026		1,633		158			158		1,791	1,791			
KKR2298429	LOS MOLINOS	CA		03/24/2026		245		23			23		268	268			
KKR2298430	EL VERANO	CA		04/03/2026		1,032		98			98		1,130	1,130			
KKR2301850	WEST HOLLYWOOD	CA		03/12/2026		373		62			62		435	435			
KKR2301913	SANGER	CA		03/10/2026		851		57			57		908	908			
KKR2301920	BURBANK	CA		03/12/2026		1,353		141			141		1,494	1,494			
KKR2305683	SIMI VALLEY	CA		12/17/2025		567		51			51		618	618			
KKR2305686	SAN DIEGO	CA		04/22/2026		490		45			45		535	535			
KKR2305689	NORTHRIDGE	CA		03/25/2026		414		88			88		502	502			
KKR2305694	STOCKTON	CA		05/06/2026		659		60			60		719	719			

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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					
KKR2305705	PALM DESERT	CA		05/13/2026		435		88			88		523	523			
KKR2305863	TEMPLE CITY	CA		05/11/2026		1,331		118			118		1,449	1,449			
KKR2305864	SANTA BARBARA	CA		04/02/2026		768		68			68		836	836			
KKR2305869	SANTA BARBARA	CA		03/25/2026		10,663		528			528		11,191	11,191			
KKR2312214	MODESTO	CA		05/29/2026		282		29			29		311	311			
KKR2312351	FILLMORE	CA		10/31/2025		652		64			64		716	716			
KKR2312359	MODESTO	CA		04/07/2026		6,981		31			31		7,012	7,012			
KKR2314519	LA MIRADA	CA		06/23/2026		687		44			44		731	731			
3740794	DENVER	CO		12/20/2016		284,508		6,981			6,981		291,489	291,489			
KKR2143965	DENVER	CO		09/26/2025		12,699		301			301		13,000	13,000			
KKR2186625	GOLDEN	CO		10/07/2025		1,721		165			165		1,886	1,886			
KKR2186636	BUENA VISTA	CO		09/18/2025		854		83			83		937	937			
KKR2203870	FORT COLLINS	CO		10/27/2025		623		49			49		672	672			
KKR2204164	COMMERCE CITY	CO		09/25/2025		1,550		150			150		1,700	1,700			
KKR2204166	AVON	CO		11/07/2025		7,825							7,825	7,825			
KKR2212826	PINE	CO		10/25/2025		1,354		131			131		1,485	1,485			
KKR2226349	THORNTON	CO		12/01/2025		755		79			79		834	834			
KKR2226392	MORRISON	CO		11/25/2025		2,972		309			309		3,281	3,281			
KKR2234001	ARVADA	CO		11/21/2025		456		43			43		499	499			
KKR2245516	PUEBLO	CO		01/13/2026		833		107			107		940	940			
KKR2253131	WINTER PARK	CO		01/09/2026		72,051		204			204		72,255	72,255			
KKR2253153	GOLDEN	CO		12/18/2025		4,945		350			350		5,295	5,295			
KKR2265440	ERIE	CO		01/16/2026		932		85			85		1,017	1,017			
KKR2265442	ERIE	CO		12/15/2025		2,388		226			226		2,614	2,614			
KKR2279112	ARVADA	CO		01/23/2026		695		63			63		758	758			
KKR2284364	TABERNASH	CO		01/23/2026		767,716		514			514		768,230	768,230			
KKR2287696	GRAND JUNCTION	CO		02/20/2026		929		94			94		1,023	1,023			
KKR2287871	WESTMINSTER	CO		02/24/2026		830		81			81		911	911			
KKR2287986	LOVELAND	CO		03/02/2026		173,884		448			448		174,332	174,332			
KKR2298396	BUENA VISTA	CO		03/25/2026		1,085		101			101		1,186	1,186			
KKR2298424	LOUISVILLE	CO		03/30/2026		1,050		99			99		1,149	1,149			
KKR2305684	MONTROSE	CO		01/08/2026		260		23			23		283	283			
KKR2305688	CENTENNIAL	CO		05/05/2026		520		46			46		566	566			
KKR2305866	DENVER	CO		04/10/2026		2,821		261			261		3,082	3,082			
3740982	SIMSBURY	CT		04/10/2019		96,869							96,869	96,869			
3741233	STRATFORD	CT		02/16/2022		137,577							137,577	137,577			
3741259	STRATFORD	CT		06/21/2022		68,099							68,099	68,099			
3741463	HAMDEN	CT		01/27/2025		205,124							205,124	205,124			
3741515	NEW HAVEN	CT		08/05/2025		339,081		1,581			1,581		340,662	340,662			
KKR2103872	EAST GRANBY	CT		07/31/2025		565		94			94		659	659			
KKR2103905	VERNON	CT		07/23/2025		687		114			114		801	801			
KKR2143947	HARTFORD	CT		10/15/2025		743		77			77		820	820			
KKR2143979	EASTON	CT		10/01/2025		214,719		527			527		215,246	215,246			
KKR2186582	BROOKFIELD	CT		10/08/2025		912		89			89		1,001	1,001			
KKR2186586	TORRINGTON	CT		10/21/2025		708		69			69		777	777			
KKR2203884	WINDSOR LOCKS	CT		10/21/2025		2,223		48			48		2,271	2,271			
KKR2203899	MYSTIC	CT		10/30/2025		2,984		134			134		3,118	3,118			
KKR2203926	NORWALK	CT		10/24/2025		637		60			60		697	697			
KKR2204194	RIVERSIDE	CT		10/30/2025		6,034		597			597		6,631	6,631			
KKR2212756	TRUMBULL	CT		12/15/2025		652		64			64		716	716			
KKR2212794	WATERBURY	CT		12/04/2025		1,273		88			88		1,361	1,361			

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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					
KKR2212832	SOUTHPORT	CT		11/12/2025		3,017		290			290		3,307	3,307			
KKR2226475	MYSTIC	CT		11/24/2025		1,379		142			142		1,521	1,521			
KKR2233994	EAST HARTFORD	CT		11/19/2025		572		56			56		628	628			
KKR2234005	WINSTED	CT		11/24/2025		399		39			39		438	438			
KKR2234017	THOMASTON	CT		12/24/2025		875		84			84		959	959			
KKR2234018	PLYMOUTH	CT		12/31/2025		679		64			64		743	743			
KKR2234027	BRISTOL	CT		01/22/2026		697		70			70		767	767			
KKR2234049	MIDDLETOWN	CT		12/30/2025		835		81			81		916	916			
KKR2234140	NEW HAVEN	CT		12/05/2025		143		52			52		195	195			
KKR2245471	NEW HAVEN	CT		12/04/2025		468		59			59		527	527			
KKR2252874	WATERBURY	CT		12/17/2025		825		79			79		904	904			
KKR2252898	STAMFORD	CT		12/18/2025		1,406		139			139		1,545	1,545			
KKR2252926	SOUTHINGTON	CT		12/29/2025		473		44			44		517	517			
KKR2252958	NORWICH	CT		12/31/2025		614		56			56		670	670			
KKR2253108	ORANGE	CT		01/02/2026		9,056		186			186		9,242	9,242			
KKR2253197	WALLINGFORD	CT		01/27/2026		6,356		94			94		6,450	6,450			
KKR2256789	MERIDEN	CT		12/19/2025		739		95			95		834	834			
KKR2265402	GREENWICH	CT		11/26/2025		4,602		445			445		5,047	5,047			
KKR2278955	WATERBURY	CT		10/22/2025		449		41			41		490	490			
KKR2279071	NEW HAVEN	CT		02/24/2026		804		75			75		879	879			
KKR2284306	JEWETT CITY	CT		01/27/2026		2,613		63			63		2,676	2,676			
KKR2287707	SHELTON	CT		03/19/2026		878		88			88		966	966			
KKR2290352	NORTH HAVEN	CT		12/23/2025		1,372		93			93		1,465	1,465			
KKR2290795	BRIDGEPORT	CT		12/18/2025		316		35			35		351	351			
KKR2298144	FAIRFIELD	CT		04/17/2026		499		47			47		546	546			
KKR2298149	VERNON ROCKVILLE	CT		04/02/2026		1,509		35			35		1,544	1,544			
KKR2298160	FAIRFIELD	CT		03/23/2026		278		41			41		319	319			
KKR2298373	NEW HAVEN	CT		04/28/2026		300		29			29		329	329			
KKR2298393	DARIEN	CT		03/27/2026		1,326		120			120		1,446	1,446			
KKR2305685	WILLIMANTIC	CT		02/27/2026		436		40			40		476	476			
KKR2307559	TORRINGTON	CT		04/30/2026		444		48			48		492	492			
KKR2226246	WASHINGTON	DC		12/15/2025		369		39			39		408	408			
KKR2279122	WASHINGTON	DC		01/16/2026		2,136		201			201		2,337	2,337			
KKR2290742	WASHINGTON DC	DC		10/24/2025		1,491		162			162		1,653	1,653			
KKR2305691	WASHINGTON	DC		05/08/2026		542		50			50		592	592			
KKR2103683	DOVER	DE		06/05/2025		318		56			56		374	374			
KKR2103818	WILMINGTON	DE		07/01/2025		213		36			36		249	249			
KKR2103956	NEW CASTLE	DE		05/05/2025		558		88			88		646	646			
KKR2186617	CLAYMONT	DE		10/23/2025		557		42			42		599	599			
KKR2245588	WILMINGTON	DE		12/04/2025		379		49			49		428	428			
KKR2252932	BRIDGEVILLE	DE		12/05/2025		313		30			30		343	343			
KKR2278970	NEWARK	DE		12/10/2025		7,769		37			37		7,806	7,806			
KKR2279317	GEORGETOWN	DE		02/10/2026		1,170		60			60		1,230	1,230			
KKR2305682	WILMINGTON	DE		04/28/2026		466		40			40		506	506			
3726682	MIAMI	FL		12/27/2001		75,302							75,302	75,302			
3740309	GAINSVILLE	FL		05/09/2011		81,181							81,181	81,181			
3740566	BOCA RATON	FL		06/03/2014		109,562							109,562	109,562			
3740567	BOCA RATON	FL		06/19/2014		124,661							124,661	124,661			
3740604	KISSIMMEE	FL		01/09/2015		91,353							91,353	91,353			
3740674	SANFORD	FL		08/13/2015		66,334							66,334	66,334			
3740791	MIAMI	FL		11/10/2016		121,020							121,020	121,020			

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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					
3740836	TAMPA	FL		06/01/2017		150,211							150,211	150,211			
3740899	TAMPA	FL		06/18/2018		174,341		4,282			4,282		178,623	178,623			
3740900	ORLANDO	FL		03/01/2018		113,633							113,633	113,633			
3740935	TAMPA	FL		06/18/2018		176,654							176,654	176,654			
3740938	ODESSA	FL		09/05/2018		144,904							144,904	144,904			
3740956	TAMPA	FL		09/27/2018		240,664							240,664	240,664			
3741004	DAYTONA BEACH	FL		04/26/2019		438,609							438,609	438,609			
3741013	JACKSONVILLE	FL		06/12/2019		109,920							109,920	109,920			
3741014	FORT MYERS	FL		03/03/2020		122,441							122,441	122,441			
3741023	ORLANDO	FL		10/02/2019		129,364							129,364	129,364			
3741068	SUNNY ISLES BEACH	FL		06/10/2020		377,404							377,404	377,404			
3741202	MAITLAND	FL		10/25/2021		222,365							222,365	222,365			
3741224	MIAMI	FL		12/09/2021		426,132							426,132	426,132			
3741244	HIALEAH	FL		05/09/2022		280,076		6,110			6,110		286,186	286,186			
3741332	TAMPA	FL		10/23/2023		1,179							1,179	1,179			
3741426	MIAMI BEACH	FL		10/29/2024		66,498							66,498	66,498			
3741449	WINTER PARK	FL		12/18/2024		202,602							202,602	202,602			
3800108	PORT CHARLOTTE	FL		07/01/2015		217,965		(1,375)			(1,375)		216,590	216,590			
KKR2103682	MIAMI BEACH	FL		05/30/2025		343		60			60		403	403			
KKR2103684	CAPE CORAL	FL		07/21/2025		375		66			66		441	441			
KKR2103715	CLEARWATER	FL		05/06/2025		473		81			81		554	554			
KKR2103716	WEST PALM BEACH	FL		05/15/2025		892		152			152		1,044	1,044			
KKR2103720	CLEARWATER	FL		07/28/2025		551		94			94		645	645			
KKR2103753	WINTER HAVEN	FL		05/01/2025		387		65			65		452	452			
KKR2103754	TAMPA	FL		04/24/2025		698		118			118		816	816			
KKR2103755	HOLIDAY	FL		05/19/2025		211		59			59		270	270			
KKR2103778	JACKSONVILLE	FL		06/27/2025		210		36			36		246	246			
KKR2103808	ST PETERSBURG	FL		05/30/2025		423		71			71		494	494			
KKR2103811	SAINT PETERSBURG	FL		05/30/2025		423		71			71		494	494			
KKR2103813	BRANDON	FL		05/22/2025		485		81			81		566	566			
KKR2103820	BOCA RATON	FL		07/22/2025		472		79			79		551	551			
KKR2103828	HOLIDAY	FL		06/27/2025		332		56			56		388	388			
KKR2103851	HOLLY HILL	FL		06/27/2025		294		49			49		343	343			
KKR2103877	POMPANO BEACH	FL		07/28/2025		589		98			98		687	687			
KKR2103881	SAINT PETERSBURG	FL		04/18/2025		820		135			135		955	955			
KKR2103882	KEY LARGO	FL		05/21/2025		1,109		183			183		1,292	1,292			
KKR2103893	THE VILLAGES	FL		06/12/2025		1,378		122			122		1,500	1,500			
KKR2103916	KISSIMMEE	FL		06/19/2025		731		86			86		817	817			
KKR2103918	PALM BAY	FL		06/10/2025		563		92			92		655	655			
KKR2103920	LAKELAND	FL		07/03/2025		789		129			129		918	918			
KKR2103921	PINELLAS PARK	FL		08/11/2025		321		86			86		407	407			
KKR2103925	VALRICO	FL		07/16/2025		502		82			82		584	584			
KKR2103926	MIDDLEBURG	FL		07/30/2025		438		72			72		510	510			
KKR2103933	POMPANO BEACH	FL		07/31/2025		907		148			148		1,055	1,055			
KKR2103945	PALM BAY	FL		06/10/2025		569		93			93		662	662			
KKR2103952	DAVENPORT	FL		05/16/2025		640		102			102		742	742			
KKR2143957	ORLANDO	FL		09/09/2025		790		79			79		869	869			
KKR2186522	CITRUS SPRINGS	FL		10/08/2025		491		50			50		541	541			
KKR2186623	LEESBURG	FL		09/17/2025		739		71			71		810	810			
KKR2186638	CAPE CORAL	FL		10/03/2025		656		66			66		722	722			
KKR2186639	DAYTONA BEACH SHORES	FL		09/19/2025		1,619		163			163		1,782	1,782			

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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					
KKR2186653	GULF BREEZE	FL		10/10/2025		479		46			46		525	525			
KKR2188502	JACKSONVILLE	FL		11/21/2025		3,950		92			92		4,042	4,042			
KKR2188519	MIAMI	FL		08/08/2025		633		63			63		696	696			
KKR2188543	LITHIA	FL		11/20/2025		1,014		101			101		1,115	1,115			
KKR2188564	BRADENTON	FL		10/11/2025		805		77			77		882	882			
KKR2188565	FORT MYERS	FL		10/14/2025		521		52			52		573	573			
KKR2188566	DELRAY BEACH	FL		10/08/2025		2,257		224			224		2,481	2,481			
KKR2188568	CELEBRATION	FL		10/17/2025		2,115		211			211		2,326	2,326			
KKR2188587	MIAMI	FL		10/29/2025		3,926		389			389		4,315	4,315			
KKR2203828	ORLANDO	FL		11/05/2025		410		39			39		449	449			
KKR2203832	COCONUT CREEK	FL		10/31/2025		2,427		242			242		2,669	2,669			
KKR2203871	MIRAMAR	FL		10/27/2025		9,514		46			46		9,560	9,560			
KKR2203915	SARASOTA	FL		10/30/2025		431		40			40		471	471			
KKR2203967	MASCOTTE	FL		11/14/2025		334		31			31		365	365			
KKR2204196	VENICE	FL		11/03/2025		809		79			79		888	888			
KKR2204206	SANTA ROSA BEACH	FL		11/10/2025		(17,986)		517			517		(17,469)	(17,469)			
KKR2204207	HOLLYWOOD	FL		11/05/2025		353		54			54		407	407			
KKR2212772	LEHIGH ACRES	FL		11/07/2025		3,085		87			87		3,172	3,172			
KKR2212783	LEHIGH ACRES	FL		12/30/2025		854		85			85		939	939			
KKR2212795	LABELLE	FL		11/19/2025		660		67			67		727	727			
KKR2212835	THE VILLAGES	FL		12/11/2025		640		67			67		707	707			
KKR2212841	NORTH MIAMI BEACH	FL		12/04/2025		7,070		710			710		7,780	7,780			
KKR2226208	THE VILLAGES	FL		11/21/2025		958		100			100		1,058	1,058			
KKR2226251	FORT MYERS	FL		12/09/2025		3,823		36			36		3,859	3,859			
KKR2226265	WINTER GARDEN	FL		12/03/2025		964		99			99		1,063	1,063			
KKR2226289	JACKSONVILLE	FL		11/25/2025		523		54			54		577	577			
KKR2226317	BRADENTON	FL		12/09/2025		663		50			50		713	713			
KKR2226409	DAVENPORT	FL		11/06/2025		726		78			78		804	804			
KKR2226425	BOCA RATON	FL		12/10/2025		4,622		481			481		5,103	5,103			
KKR2226436	NAPLES	FL		12/12/2025		650		67			67		717	717			
KKR2226447	VERO BEACH	FL		11/21/2025		1,773		134			134		1,907	1,907			
KKR2226481	LEESBURG	FL		12/05/2025		411		43			43		454	454			
KKR2234010	TAMPA	FL		12/19/2025		632		63			63		695	695			
KKR2234016	TAMPA	FL		12/31/2025		1,120		106			106		1,226	1,226			
KKR2234025	NAVARRE	FL		12/05/2025		550		55			55		605	605			
KKR2234126	TAMPA	FL		11/26/2025		9,390		45			45		9,435	9,435			
KKR2234174	LARGO	FL		10/16/2025		1,384		170			170		1,554	1,554			
KKR2234183	FORT LAUDERDALE	FL		11/12/2025		4,841		233			233		5,074	5,074			
KKR2234185	SAINT PETERSBURG	FL		12/03/2025		595		77			77		672	672			
KKR2234189	BOCA RATON	FL		10/10/2025		753		91			91		844	844			
KKR2234191	BRADENTON	FL		11/05/2025		377		46			46		423	423			
KKR2234195	FORT PIERCE	FL		06/27/2025		451		55			55		506	506			
KKR2234264	FORT LAUDERDALE	FL		12/16/2025		1,331		163			163		1,494	1,494			
KKR2245463	HOLLY HILL	FL		10/31/2025		379		51			51		430	430			
KKR2245475	MIAMI	FL		11/05/2025		716		91			91		807	807			
KKR2245522	APOLLO BEACH	FL		01/26/2026		817		133			133		950	950			
KKR2245576	WEST LEHIGH ACRES	FL		11/06/2025		366		47			47		413	413			
KKR2245581	JACKSONVILLE	FL		11/25/2025		371		49			49		420	420			
KKR2245582	PENSACOLA	FL		11/25/2025		304		71			71		375	375			
KKR2245629	JACKSONVILLE	FL		12/05/2025		31,375		214			214		31,589	31,589			
KKR2245640	ESTERO	FL		12/10/2025		515		65			65		580	580			

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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					
KKR2245674	OCALA	FL		12/15/2025		444		58			58		502	502			
KKR2245683	BOYNTON	FL		12/29/2025		344		46			46		390	390			
KKR2245723	ORLANDO	FL		12/11/2025		495		63			63		558	558			
KKR2245727	JACKSONVILLE	FL		12/15/2025		259		35			35		294	294			
KKR2252827	MIAMI	FL		12/26/2025		891		80			80		971	971			
KKR2252828	INDIAN SHORES	FL		12/29/2025		2,205		206			206		2,411	2,411			
KKR2252829	HOMESTEAD	FL		12/02/2025		524		50			50		574	574			
KKR2252831	KISSIMMEE	FL		01/08/2026		575		56			56		631	631			
KKR2252837	HOLLYWOOD	FL		12/19/2025		1,868		177			177		2,045	2,045			
KKR2252850	PORT CHARLOTTE	FL		10/29/2025		448		43			43		491	491			
KKR2252886	DESTIN	FL		11/20/2025		2,210		216			216		2,426	2,426			
KKR2253033	CITRUS SPRINGS	FL		01/30/2026		738		52			52		790	790			
KKR2253045	DAYTONA BEACH SHORES	FL		01/16/2026		886		89			89		975	975			
KKR2253063	TREASURE ISLAND	FL		01/27/2026		1,620		158			158		1,778	1,778			
KKR2253115	MIAMI	FL		12/19/2025		9,967		86			86		10,053	10,053			
KKR2253126	BOCA RATON	FL		01/06/2026		1,693		127			127		1,820	1,820			
KKR2253129	NORTH BAY VILLAGE	FL		12/31/2025		3,540		353			353		3,893	3,893			
KKR2253138	NAPLES	FL		12/26/2025		1,657		72			72		1,729	1,729			
KKR2253144	MIAMI	FL		12/18/2025		1,664		160			160		1,824	1,824			
KKR2253145	NICEVILLE	FL		12/16/2025		2,938		293			293		3,231	3,231			
KKR2253168	ORLANDO	FL		12/23/2025		955		87			87		1,042	1,042			
KKR2256761	FORT MYERS	FL		12/29/2025		718		94			94		812	812			
KKR2256763	JACKSONVILLE	FL		11/18/2025		(8)		76			76		68	68			
KKR2256790	SAINT PETERSBURG	FL		12/12/2025		389		49			49		438	438			
KKR2256795	FORT PIERCE	FL		01/29/2026		385		50			50		435	435			
KKR2265368	FORT LAUDERDALE	FL		11/07/2025		1,722		157			157		1,879	1,879			
KKR2265373	PALM COAST	FL		12/22/2025		3,015		149			149		3,164	3,164			
KKR2265388	MIAMI BEACH	FL		02/06/2026		5,805		144			144		5,949	5,949			
KKR2265396	SUNNY ISLES BEACH	FL		12/12/2025		447		41			41		488	488			
KKR2265414	KEY LARGO	FL		01/26/2026		6,158		578			578		6,736	6,736			
KKR2265420	CAPE CORAL	FL		12/18/2025		845		52			52		897	897			
KKR2265434	PANAMA CITY BEACH	FL		01/15/2026		1,028		98			98		1,126	1,126			
KKR2265446	PEMBROKE PINES	FL		02/12/2026		41,755		245			245		42,000	42,000			
KKR2265447	HIALEAH	FL		02/17/2026		2,098		146			146		2,244	2,244			
KKR2278954	MIAMI BEACH	FL		02/06/2026		5,813		140			140		5,953	5,953			
KKR2278965	MIAMI	FL		02/23/2026		1,165		103			103		1,268	1,268			
KKR2279053	TAMPA	FL		01/05/2026		711		64			64		775	775			
KKR2279054	PANAMA CITY	FL		01/26/2026		510		47			47		557	557			
KKR2279138	CRAWFORDVILLE	FL		01/26/2026		473		44			44		517	517			
KKR2279144	TAVARES	FL		12/30/2025		1,634		155			155		1,789	1,789			
KKR2279340	NAPLES	FL		12/02/2025		2,995		270			270		3,265	3,265			
KKR2279354	CAPE CORAL	FL		01/22/2026		404		37			37		441	441			
KKR2279355	OCALA	FL		01/26/2026		591		54			54		645	645			
KKR2279370	OCALA	FL		01/22/2026		1,979		177			177		2,156	2,156			
KKR2279379	INLET BEACH	FL		01/23/2026		1,319		120			120		1,439	1,439			
KKR2279384	SAINT AUGUSTINE	FL		01/16/2026		363		33			33		396	396			
KKR2279389	PEMBROKE PINES	FL		02/02/2026		1,218		118			118		1,336	1,336			
KKR2279404	DELRAY BEACH	FL		02/18/2026		1,249		115			115		1,364	1,364			
KKR2284244	MIAMI	FL		01/28/2026		759		74			74		833	833			
KKR2284249	PORT CHARLOTTE	FL		03/27/2026		845		91			91		936	936			
KKR2284251	SARASOTA	FL		02/11/2026		295		31			31		326	326			

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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					
KKR2284288	ORLANDO	FL		03/23/2026		5,782		77			77		5,859	5,859			
KKR2284296	LARGO	FL		02/06/2026		921		40			40		961	961			
KKR2284305	TREASURE ISLAND	FL		01/27/2026		1,835		192			192		2,027	2,027			
KKR2284318	MIAMI	FL		03/25/2026		381		40			40		421	421			
KKR2284323	BOCA RATON	FL		03/26/2026		826		87			87		913	913			
KKR2284332	BRADENTON	FL		03/11/2026		2,890		206			206		3,096	3,096			
KKR2284341	PLANTATION	FL		03/16/2026		46,536		155			155		46,691	46,691			
KKR2284363	NAPLES	FL		01/26/2026		430		46			46		476	476			
KKR2287683	NOKOMIS	FL		03/17/2026		540		55			55		595	595			
KKR2287692	NAPLES	FL		03/18/2026		1,311		78			78		1,389	1,389			
KKR2287751	SUNRISE	FL		03/16/2026		521		54			54		575	575			
KKR2287753	SAINT CLOUD	FL		03/25/2026		1,064		105			105		1,169	1,169			
KKR2287808	CHIEFLAND	FL		03/16/2026		331		34			34		365	365			
KKR2287880	GROVELAND	FL		03/10/2026		748		76			76		824	824			
KKR2287888	PANAMA CITY	FL		01/26/2026		4,242		73			73		4,315	4,315			
KKR2287918	FREEPORT	FL		03/11/2026		4,920		445			445		5,365	5,365			
KKR2287924	MIRAMAR BEACH	FL		03/13/2026		681		49			49		730	730			
KKR2287932	BOYNTON BEACH	FL		12/15/2025		1,133		124			124		1,257	1,257			
KKR2288008	LAND O LAKES	FL		03/20/2026		386							386	386			
KKR2290357	PORT SAINT LUCLE	FL		11/18/2025		561		47			47		608	608			
KKR2290393	BRADENTON	FL		02/23/2026		1,307		113			113		1,420	1,420			
KKR2290755	DAVENPORT	FL		12/01/2025		646		71			71		717	717			
KKR2290760	OCALA	FL		12/26/2025		547		61			61		608	608			
KKR2290810	ORMOND BEACH	FL		12/05/2025		781		83			83		864	864			
KKR2290836	PORT SAINT LUCIE	FL		12/22/2025		739		78			78		817	817			
KKR2290871	COCOA BEACH	FL		12/10/2025		909		100			100		1,009	1,009			
KKR2290877	DELAND	FL		01/13/2026		672		75			75		747	747			
KKR2290879	INDN RIV SHRS	FL		02/06/2026		1,914		202			202		2,116	2,116			
KKR2291165	ST PETERSBURG	FL		11/25/2025		622		81			81		703	703			
KKR2291169	POINCIANA	FL		10/31/2025		929		49			49		978	978			
KKR2291183	HOLLYWOOD	FL		01/08/2026		733		32			32		765	765			
KKR2291185	MIAMI	FL		12/30/2025		668		91			91		759	759			
KKR2291223	JACKSONVILLE	FL		03/02/2026		670		88			88		758	758			
KKR2291234	KISSIMMEE	FL		02/13/2026		382		51			51		433	433			
KKR2291242	WEST PALM BEACH	FL		02/06/2026		496		65			65		561	561			
KKR2291254	PALM BAY	FL		02/10/2026		597		84			84		681	681			
KKR2291256	SUMMERFIELD	FL		02/13/2026		41,314		107			107		41,421	41,421			
KKR2291269	SANTA ROSA BEACH	FL		03/24/2026		607		131			131		738	738			
KKR2291272	JENSEN BEACH	FL		03/24/2026		646		93			93		739	739			
KKR2291282	NORTH PORT	FL		03/12/2026		2,806		80			80		2,886	2,886			
KKR2291299	BOYNTON BEACH	FL		02/26/2026		152		35			35		187	187			
KKR2291351	SAINT PETERSBURG	FL		04/08/2026		640		88			88		728	728			
KKR2291360	BARTOW	FL		04/02/2026		494		65			65		559	559			
KKR2291368	MIAMI	FL		12/15/2025		1,991		210			210		2,201	2,201			
KKR2298156	WELLINGTON	FL		03/23/2026		3,335		238			238		3,573	3,573			
KKR2298170	SARASOTA	FL		04/10/2026		1,355		131			131		1,486	1,486			
KKR2298171	PINELLAS PARK	FL		03/18/2026		677		48			48		725	725			
KKR2298371	PENSACOLA	FL		04/17/2026		385		36			36		421	421			
KKR2298384	CAPE CORAL	FL		11/14/2025		411		62			62		473	473			
KKR2298395	CAPE CORAL	FL		04/20/2026		541		52			52		593	593			
KKR2298428	TREASURE ISLAND	FL		04/06/2026		1,942		187			187		2,129	2,129			

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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					
KKR2298431	LEHIGH ACRES	FL		03/30/2026		843		83			83		926	926			
KKR2298447	MIAMI BEACH	FL		05/07/2026		566		85			85		651	651			
KKR2301872	FORT PIERCE	FL		04/02/2026		211		49			49		260	260			
KKR2301912	BOCA RATON	FL		04/10/2026		3,183		533			533		3,716	3,716			
KKR2301917	NAPLES	FL		03/31/2026		3,892		650			650		4,542	4,542			
KKR2301918	ODESSA	FL		04/01/2026		1,696		279			279		1,975	1,975			
KKR2305871	JUPITER	FL		03/31/2026		459		95			95		554	554			
KKR2305872	MIAMI BEACH	FL		04/22/2026		1,526		303			303		1,829	1,829			
KKR2307555	JACKSONVILLE	FL		06/24/2026		81		20			20		101	101			
KKR2307557	JACKSONVILLE	FL		05/27/2026		179		43			43		222	222			
KKR2307563	CLEARWATER	FL		06/09/2026		237		59			59		296	296			
KKR2307573	LAKE BUTLER	FL		06/30/2026		104		25			25		129	129			
KKR2312205	LAKE PLACID	FL		06/05/2026		128		13			13		141	141			
KKR2312211	BRADENTON	FL		05/20/2026		160		15			15		175	175			
KKR2312247	LEHIGH ACRES	FL		06/05/2026		200		19			19		219	219			
KKR2312358	PANAMA CITY BEACH	FL		05/27/2026		404		39			39		443	443			
KKR2314513	BRADENTON	FL		04/20/2026		106		7			7		113	113			
KKR2314545	SAINT PETERSBURG	FL		05/29/2026		506		38			38		544	544			
3730643	ATLANTA	GA		09/21/2006		356,080							356,080	356,080			
3740232	FORT OGLETHORPE	GA		03/05/2010		43,907							43,907	43,907			
3740465	CARROLLTON	GA		04/10/2013		143,680							143,680	143,680			
3740496	ATLANTA	GA		08/16/2013		238,851							238,851	238,851			
3740519	CONYERS	GA		11/12/2013		114,452							114,452	114,452			
3740643	SAVANNAH	GA		05/05/2015		80,929							80,929	80,929			
3740780	ALPHARETTA	GA		09/15/2016		188,399							188,399	188,399			
3740830	ATLANTA	GA		06/27/2017		460,116							460,116	460,116			
3740958	ATLANTA	GA		10/05/2018		202,790							202,790	202,790			
3741145	LAWRENCEVILLE	GA		04/28/2021		247,168							247,168	247,168			
3741159	GROVETOWN	GA		06/02/2021		101,133							101,133	101,133			
3741191	AUGUSTA	GA		09/22/2021		119,569							119,569	119,569			
3741462	ATLANTA	GA		02/18/2025		260,970		70,979			70,979		331,949	331,949			
3741514	ATLANTA	GA		08/05/2025		109,116		540			540		109,656	109,656			
KKR2103796	COLUMBUS	GA		07/14/2025		247		42			42		289	289			
KKR2103797	CUMMING	GA		07/07/2025		803		136			136		939	939			
KKR2103803	COLUMBUS	GA		08/08/2025		232		39			39		271	271			
KKR2103821	WARNER ROBINS	GA		07/23/2025		281		47			47		328	328			
KKR2103831	COLUMBUS	GA		07/28/2025		306		46			46		352	352			
KKR2103901	ROCKMART	GA		07/15/2025		423		70			70		493	493			
KKR2103910	ATLANTA	GA		08/06/2025		311		52			52		363	363			
KKR2103929	ELLENWOOD	GA		07/25/2025		395		65			65		460	460			
KKR2103930	HEPHZIBAH	GA		07/29/2025		448		77			77		525	525			
KKR2103940	ATLANTA	GA		08/08/2025		230		38			38		268	268			
KKR2103960	BRUNSWICK	GA		08/06/2025		384		63			63		447	447			
KKR2103961	COLUMBUS	GA		08/12/2025		288		48			48		336	336			
KKR2143950	CHATSWORTH	GA		09/11/2025		1,845		49			49		1,894	1,894			
KKR2143977	ROSWELL	GA		09/19/2025		5,907		94			94		6,001	6,001			
KKR2186514	DUBLIN	GA		10/30/2025		445		42			42		487	487			
KKR2186541	KENNESAW	GA		09/29/2025		580		56			56		636	636			
KKR2186542	LUDOWICI	GA		09/19/2025		389		39			39		428	428			
KKR2186633	LAWRENCEVILLE	GA		10/10/2025		442		42			42		484	484			
KKR2188495	ATLANTA	GA		11/14/2025		2,354		55			55		2,409	2,409			

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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					
KKR2188508	DAHLONEGA	GA		10/08/2025		1,626		160			160		1,786	1,786			
KKR2188509	WARNER ROBINS	GA		10/08/2025		320		31			31		351	351			
KKR2188512	PEACHTREE COR	GA		10/08/2025		571		55			55		626	626			
KKR2203830	CLARKSTON	GA		10/23/2025		362		26			26		388	388			
KKR2203863	MARIETTA	GA		11/12/2025		1,055		58			58		1,113	1,113			
KKR2203921	SAUTEE NACOOCHEE	GA		11/06/2025		663		64			64		727	727			
KKR2203929	CATAULA	GA		11/04/2025		485		114			114		599	599			
KKR2203991	ATLANTA	GA		10/30/2025		709		67			67		776	776			
KKR2204154	DACULA	GA		10/10/2025		1,732		165			165		1,897	1,897			
KKR2204176	BUFORD	GA		10/17/2025		951		101			101		1,052	1,052			
KKR2226294	AUSTELL	GA		11/25/2025		466		47			47		513	513			
KKR2226405	MORROW	GA		12/16/2025		378		48			48		426	426			
KKR2226465	LAWRENCEVILLE	GA		12/08/2025		961		99			99		1,060	1,060			
KKR2234188	ATLANTA	GA		10/22/2025		365		45			45		410	410			
KKR2234216	ATLANTA	GA		12/23/2025		324		41			41		365	365			
KKR2245472	MONROE	GA		09/26/2025		163		34			34		197	197			
KKR2245571	SAVANNAH	GA		11/26/2025		2,275		307			307		2,582	2,582			
KKR2245583	AUGUSTA	GA		11/25/2025		382		49			49		431	431			
KKR2245584	AUGUSTA	GA		10/29/2025		378		48			48		426	426			
KKR2245685	BONAIRE	GA		01/02/2026		254		33			33		287	287			
KKR2245699	BUFORD	GA		12/05/2025		691		93			93		784	784			
KKR2252833	BUFORD	GA		11/07/2025		550		53			53		603	603			
KKR2253036	SAVANNAH	GA		01/28/2026		970		91			91		1,061	1,061			
KKR2253059	TATE	GA		01/28/2026		273		25			25		298	298			
KKR2253099	FAYETTEVILLE	GA		12/26/2025		1,391		141			141		1,532	1,532			
KKR2253112	DULUTH	GA		12/29/2025		9,084		624			624		9,708	9,708			
KKR2253121	PEACHTREE CORNERS	GA		01/22/2026		1,781		168			168		1,949	1,949			
KKR2253133	DANIELSVILLE	GA		01/16/2026		2,073		203			203		2,276	2,276			
KKR2253143	ATLANTA	GA		12/08/2025		13,105		297			297		13,402	13,402			
KKR2256769	DULUTH	GA		12/11/2025		640		84			84		724	724			
KKR2256792	KATHLEEN	GA		12/16/2025		537		67			67		604	604			
KKR2279020	ROSSVILLE	GA		01/20/2026		270		25			25		295	295			
KKR2279094	ROSWELL	GA		01/21/2026		727		66			66		793	793			
KKR2279135	ACWORTH	GA		02/05/2026		698		65			65		763	763			
KKR2279333	ROME	GA		01/24/2026		1,012		99			99		1,111	1,111			
KKR2279376	ATLANTA	GA		02/03/2026		2,121		196			196		2,317	2,317			
KKR2279411	SAUTEE NACOOCHEE	GA		12/23/2025		712		67			67		779	779			
KKR2284240	AUSTELL	GA		01/12/2026		264							264	264			
KKR2284277	FOLKSTON	GA		02/20/2026		430		42			42		472	472			
KKR2284338	LAWRENCEVILLE	GA		01/21/2026		864		89			89		953	953			
KKR2287684	ROSSVILLE	GA		03/31/2026		389		39			39		428	428			
KKR2287805	ATLANTA	GA		02/23/2026		506		52			52		558	558			
KKR2287841	MONROE	GA		03/18/2026		581		44			44		625	625			
KKR2287906	PEACHTREE CITY	GA		02/05/2026		1,718		180			180		1,898	1,898			
KKR2287967	SNELLVILLE	GA		03/20/2026		840		87			87		927	927			
KKR2287983	DAWSONVILLE	GA		03/11/2026		438		45			45		483	483			
KKR2290772	COLLEGE PARK	GA		12/01/2025		759		81			81		840	840			
KKR2290821	GROVETOWN	GA		12/17/2025		668		52			52		720	720			
KKR2290873	GRAYSON	GA		12/11/2025		1,120		103			103		1,223	1,223			
KKR2291145	MACON	GA		11/19/2025		401		55			55		456	456			
KKR2291160	AUSTELL	GA		01/30/2026		696		96			96		792	792			

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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					
KKR2291271	CANTON	GA		03/13/2026		267		233			233		500	500			
KKR2291322	SMYRNA	GA		02/18/2026		740		99			99		839	839			
KKR2291323	DOUGLASVILLE	GA		02/24/2026		428		57			57		485	485			
KKR2291326	ELLENWOOD	GA		02/18/2026		283		39			39		322	322			
KKR2291328	FOREST PARK	GA		03/02/2026		419		55			55		474	474			
KKR2291363	COLUMBUS	GA		03/27/2026		286		39			39		325	325			
KKR2291382	CONYERS	GA		12/17/2025		460		61			61		521	521			
KKR2291420	JONESBORO	GA		09/08/2025		489		68			68		557	557			
KKR2298143	JONESBORO	GA		04/17/2026		543		54			54		597	597			
KKR2298155	BLUE RIDGE	GA		04/01/2026		804		78			78		882	882			
KKR2298372	LA FAYETTE	GA		04/06/2026		339		33			33		372	372			
KKR2298407	JASPER	GA		03/30/2026		354		34			34		388	388			
KKR2298415	EAST POINT	GA		04/15/2026		249		24			24		273	273			
KKR2298420	JASPER	GA		03/30/2026		361		35			35		396	396			
KKR2298434	COLUMBUS	GA		03/26/2026		272		26			26		298	298			
KKR2301914	CUMMING	GA		03/25/2026		1,247		207			207		1,454	1,454			
KKR2212779	HONOLULU	HI		10/31/2025		1,332		136			136		1,468	1,468			
KKR2212856	LAHAINA	HI		10/31/2025		5,427		256			256		5,683	5,683			
KKR2278957	KAILUA KONA	HI		10/27/2025		1,998		185			185		2,183	2,183			
KKR2290886	WAILUKU	HI		12/17/2025		3,503		364			364		3,867	3,867			
KKR2305678	KAILUA KONA	HI		04/29/2026		2,440		220			220		2,660	2,660			
KKR2252961	HUBBARD	IA		11/17/2025		357		35			35		392	392			
KKR2252974	PANORA	IA		12/30/2025		329		33			33		362	362			
KKR2291140	CEDAR RAPIDS	IA		12/19/2025		226		33			33		259	259			
3740921	MERIDIAN	ID		06/06/2018		151,630							151,630	151,630			
KKR2103718	COEUR D ALENE	ID		06/23/2025		641		110			110		751	751			
KKR2186580	TWIN FALLS	ID		10/14/2025		398		37			37		435	435			
KKR2188532	COEUR D ALENE	ID		09/23/2025		2,267		228			228		2,495	2,495			
KKR2203893	BOISE	ID		09/11/2025		842		81			81		923	923			
KKR2278987	KELLOGG	ID		01/23/2026		422		36			36		458	458			
KKR2279004	DRIGGS	ID		02/03/2026		2,106		194			194		2,300	2,300			
KKR2279413	POST FALLS	ID		01/23/2026		1,633		154			154		1,787	1,787			
KKR2284326	HAILEY	ID		02/02/2026		1,162		120			120		1,282	1,282			
KKR2288002	HAYDEN	ID		03/12/2026		953		95			95		1,048	1,048			
3731350	ARLINGTON HEIGHTS	IL		10/05/2006		240,950							240,950	240,950			
3740722	ARLINGTON HEIGHTS	IL		06/21/2016		18,304							18,304	18,304			
3740767	CHICAGO	IL		10/19/2016		107,964		2,829			2,829		110,793	110,793			
3740774	CHICAGO	IL		05/14/2019		14,225							14,225	14,225			
3740910	CHICAGO	IL		04/12/2018		72,583							72,583	72,583			
3740920	WILMINGTON	IL		05/22/2018		178,682							178,682	178,682			
3740931	CHICAGO	IL		06/28/2018		580,740							580,740	580,740			
3741390	CHICAGO	IL		10/08/2024		1,368,401							1,368,401	1,368,401			
KKR2143975	ROMEOVILLE	IL		08/29/2025		708		73			73		781	781			
KKR2186538	EAST HAZEL CREST	IL		09/30/2025		416		41			41		457	457			
KKR2186540	PEORIA HEIGHTS	IL		09/19/2025		328		32			32		360	360			
KKR2186583	WHEELING	IL		10/10/2025		978		52			52		1,030	1,030			
KKR2186634	CAROL STREAM	IL		09/29/2025		814		78			78		892	892			
KKR2203930	CHICAGO	IL		10/15/2025		2,191		217			217		2,408	2,408			
KKR2203933	ZION	IL		11/25/2025		533		53			53		586	586			
KKR2203935	WAUKEGAN	IL		11/25/2025		617		60			60		677	677			
KKR2203952	CHICAGO	IL		10/29/2025		354		39			39		393	393			

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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					
KKR2204228	WEST CHICAGO	IL		10/23/2025		550		54			54		604	604			
KKR2212812	WORTH	IL		12/15/2025		273		46			46		319	319			
KKR2226292	CHICAGO	IL		12/11/2025		933		97			97		1,030	1,030			
KKR2226327	CHICAGO	IL		12/08/2025		287		31			31		318	318			
KKR2226339	WOODSTOCK	IL		11/26/2025		706		56			56		762	762			
KKR2226468	LAKE BARRINGTON	IL		11/07/2025		1,156		123			123		1,279	1,279			
KKR2226495	PARK RIDGE	IL		10/08/2025		1,688		175			175		1,863	1,863			
KKR2234184	CHICAGO	IL		11/25/2025		1,103		141			141		1,244	1,244			
KKR2245619	CAHOKIA HEIGHTS	IL		12/17/2025		197		26			26		223	223			
KKR2245668	CHICAGO	IL		12/12/2025		639		85			85		724	724			
KKR2245692	CAROL STREAM	IL		12/29/2025		307		40			40		347	347			
KKR2252853	CHICAGO	IL		12/26/2025		1,574		154			154		1,728	1,728			
KKR2252944	EAST PEORIA	IL		12/19/2025		537		31			31		568	568			
KKR2252997	CHICAGO	IL		01/05/2026		992		96			96		1,088	1,088			
KKR2253000	DES PLAINES	IL		01/09/2026		433		43			43		476	476			
KKR2278960	CHICAGO	IL		01/29/2026		652		58			58		710	710			
KKR2278982	CHICAGO	IL		01/26/2026		1,200		78			78		1,278	1,278			
KKR2279101	ARLINGTON HEIGHTS	IL		12/19/2025		318		35			35		353	353			
KKR2279148	PARK FOREST	IL		12/09/2025		235		23			23		258	258			
KKR2279337	GLENVIEW	IL		01/30/2026		726		66			66		792	792			
KKR2284254	CHICAGO	IL		02/17/2026		949		96			96		1,045	1,045			
KKR2287700	CHICAGO	IL		03/11/2026		1,046		109			109		1,155	1,155			
KKR2287837	BERWYN	IL		03/04/2026		432		47			47		479	479			
KKR2290404	DARIEN	IL		02/16/2026		875		78			78		953	953			
KKR2291260	CHICAGO	IL		02/05/2026		248		36			36		284	284			
KKR2291274	BURBANK	IL		03/23/2026		583		80			80		663	663			
KKR2307574	HAZEL CREST	IL		06/23/2026		95		24			24		119	119			
KKR2307639	CHICAGO	IL		05/18/2026		209		51			51		260	260			
3740869	CARMEL	IN		11/15/2017		96,747							96,747	96,747			
3740888	CARMEL	IN		12/28/2017		129,081							129,081	129,081			
3741217	INDIANAPOLIS	IN		12/21/2021		3,950,000							3,950,000	3,950,000			
KKR2103667	INDIANAPOLIS	IN		07/29/2025		564		103			103		667	667			
KKR2103670	ANDERSON	IN		07/30/2025		138		42			42		180	180			
KKR2103736	FORT WAYNE	IN		07/08/2025		326		56			56		382	382			
KKR2103833	GARY	IN		07/03/2025		263		44			44		307	307			
KKR2103837	ANDERSON	IN		07/11/2025		238		40			40		278	278			
KKR2103863	GARY	IN		06/13/2025		235		39			39		274	274			
KKR2103894	GARY	IN		07/30/2025		415		68			68		483	483			
KKR2103895	HAMMOND	IN		07/30/2025		260		43			43		303	303			
KKR2103944	MUNCIE	IN		03/25/2025		231		37			37		268	268			
KKR2143985	GREENWOOD	IN		05/28/2025		844		91			91		935	935			
KKR2186576	VALPARAISO	IN		10/09/2025		758		75			75		833	833			
KKR2204188	INDIANAPOLIS	IN		10/30/2025		517		50			50		567	567			
KKR2204201	VALPARAISO	IN		10/30/2025		592		58			58		650	650			
KKR2226204	VALPARAISO	IN		12/19/2025		297		31			31		328	328			
KKR2226254	INDIANAPOLIS	IN		12/12/2025		371		39			39		410	410			
KKR2226469	CARMEL	IN		12/02/2025		1,405		150			150		1,555	1,555			
KKR2234006	PORTAGE	IN		12/12/2025		434		39			39		473	473			
KKR2234148	CARMEL	IN		11/26/2025		3,618		263			263		3,881	3,881			
KKR2245669	ELKHART	IN		01/05/2026		227		32			32		259	259			
KKR2245687	INDIANAPOLIS	IN		01/08/2026		438		57			57		495	495			

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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					
KKR2252995	VALPARAISO	IN		11/25/2025		504		48			48		552	552			
KKR2253065	GREENWOOD	IN		01/26/2026		1,003		96			96		1,099	1,099			
KKR2253100	BROWNSBURG	IN		12/30/2025		318		32			32		350	350			
KKR2265403	MERRILLVILLE	IN		12/16/2025		572		57			57		629	629			
KKR2265433	WESTFIELD	IN		12/29/2025		3,005		285			285		3,290	3,290			
KKR2278992	GARY	IN		01/26/2026		246		36			36		282	282			
KKR2279146	INDIANAPOLIS	IN		01/07/2026		442		41			41		483	483			
KKR2279408	BOONVILLE	IN		02/02/2026		562		38			38		600	600			
KKR2290780	MISHAWAKA	IN		12/06/2025		241		28			28		269	269			
KKR2291276	WEST LAFAYETTE	IN		03/12/2026		350		79			79		429	429			
KKR2298145	LA PORTE	IN		11/19/2025		1,996		112			112		2,108	2,108			
KKR2298443	NEW CARLISLE	IN		03/27/2026		404		38			38		442	442			
KKR2301852	ELKHART	IN		04/28/2026		175		29			29		204	204			
3741043	GUADALAJARA	MEX		12/19/2019		135,837							135,837	135,837			
3740491	OLATHE	KS		06/28/2013		63,412							63,412	63,412			
3800083	SHAWNEE	KS		07/01/2015		162,474		(53,132)			(53,132)		109,342	109,342			
KKR2143991	MERIDEN	KS		09/05/2025		592		64			64		656	656			
KKR2253104	LEAWOOD	KS		12/08/2025		1,341		125			125		1,466	1,466			
KKR2278962	KECHI	KS		01/30/2026		701		65			65		766	766			
KKR2279043	PRAIRIE VILLAGE	KS		01/22/2026		724		66			66		790	790			
KKR2287940	ARKANSAS CITY	KS		03/12/2026		788		81			81		869	869			
KKR2290330	KECHI	KS		01/30/2026		716		63			63		779	779			
KKR2291180	OVERLAND PARK	KS		11/26/2025		688		98			98		786	786			
KKR2291386	KANSAS CITY	KS		01/05/2026		292		41			41		333	333			
KKR2298370	KANSAS CITY	KS		04/23/2026		585		58			58		643	643			
KKR2103713	LOUISVILLE	KY		05/29/2025		240		41			41		281	281			
KKR2103938	LOUISVILLE	KY		07/29/2025		603		98			98		701	701			
KKR2203946	LOUISVILLE	KY		11/13/2025		349		34			34		383	383			
KKR2203947	LOUISVILLE	KY		11/13/2025		300		29			29		329	329			
KKR2212778	NEWPORT	KY		12/09/2025		501		51			51		552	552			
KKR2226250	RADCLIFF	KY		12/23/2025		672		70			70		742	742			
KKR2234014	COVINGTON	KY		12/22/2025		580		57			57		637	637			
KKR2234155	FRANKFORT	KY		01/05/2026		570		56			56		626	626			
KKR2234175	BERRY	KY		09/29/2025		1,461		99			99		1,560	1,560			
KKR2234182	OWENSBORO	KY		11/26/2025		418		55			55		473	473			
KKR2245549	COVINGTON	KY		10/21/2025		625		80			80		705	705			
KKR2245671	LOUISVILLE	KY		12/18/2025		363		47			47		410	410			
KKR2245695	LOUISVILLE	KY		01/12/2026		889		38			38		927	927			
KKR2245722	COVINGTON	KY		12/10/2025		689		89			89		778	778			
KKR2245739	LEXINGTON	KY		12/26/2025		281		39			39		320	320			
KKR2291162	HUDSON	KY		11/21/2025		111		63			63		174	174			
KKR2291177	MOREHEAD	KY		12/02/2025		530		69			69		599	599			
3740473	MANDEVILLE	LA		01/10/2014		31,150							31,150	31,150			
KKR2103704	NEW ORLEANS	LA		06/20/2025		579		101			101		680	680			
KKR2186624	MANDEVILLE	LA		09/12/2025		1,602		154			154		1,756	1,756			
KKR2203890	FOLSOM	LA		10/29/2025		918		50			50		968	968			
KKR2203936	BATON ROUGE	LA		10/28/2025		904		51			51		955	955			
KKR2204202	MANDEVILLE	LA		11/10/2025		1,096		107			107		1,203	1,203			
KKR2226332	DESTREHAN	LA		11/20/2025		421		44			44		465	465			
KKR2245662	BROUSSARD	LA		12/22/2025		256		34			34		290	290			
KKR2245682	JEFFERSON	LA		12/23/2025		351		46			46		397	397			

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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					
KKR2252849	JEFFERSON	LA		12/04/2025		30,751		56			56		30,807	30,807			
KKR2253012	LA PLACE	LA		01/07/2026		686		34			34		720	720			
KKR2279079	BATON ROUGE	LA		01/23/2026		257		23			23		280	280			
KKR2279080	BATON ROUGE	LA		01/23/2026		290		25			25		315	315			
KKR2279081	BATON ROUGE	LA		01/30/2026		299		26			26		325	325			
KKR2279097	SHREVEPORT	LA		02/24/2026		326		30			30		356	356			
KKR2279107	LAFAYETTE	LA		02/12/2026		375		35			35		410	410			
KKR2279377	MADISONVILLE	LA		02/02/2026		600		56			56		656	656			
KKR2287691	RACELAND	LA		03/06/2026		372		39			39		411	411			
KKR2287842	NEW ROADS	LA		02/12/2026		219		23			23		242	242			
KKR2287847	PRAIRIEVILLE	LA		02/27/2026		513		38			38		551	551			
KKR2298433	BAKER	LA		02/10/2026		340		32			32		372	372			
KKR2305693	GRAND ISLE	LA		04/30/2026		688		64			64		752	752			
KKR2312239	NEW ORLEANS	LA		05/15/2026		197		19			19		216	216			
KKR2312240	NEW ORLEANS	LA		05/15/2026		197		19			19		216	216			
KKR2312241	NEW ORLEANS	LA		05/15/2026		197		19			19		216	216			
3740847	CAMBRIDGE	MA		04/27/2018		283,149		13,842			13,842		296,991	296,991			
3740972	QUINCY	MA		11/20/2018		126,364							126,364	126,364			
KKR2186525	FRAMINGHAM	MA		10/01/2025		486		48			48		534	534			
KKR2186591	FITCHBURG	MA		10/31/2025		709		68			68		777	777			
KKR2188588	MENDON	MA		10/16/2025		978		90			90		1,068	1,068			
KKR2203839	MILFORD	MA		10/24/2025		495		50			50		545	545			
KKR2203855	CLINTON	MA		11/04/2025		1,159		115			115		1,274	1,274			
KKR2203950	QUINCY	MA		11/10/2025		836		82			82		918	918			
KKR2226299	NEW BEDFORD	MA		01/06/2026		2,025		154			154		2,179	2,179			
KKR2226452	FITCHBURG	MA		11/19/2025		558		58			58		616	616			
KKR2234009	BOSTON	MA		12/19/2025		844		80			80		924	924			
KKR2234026	FALL RIVER	MA		01/20/2026		1,275		129			129		1,404	1,404			
KKR2234132	CHARLESTOWN	MA		12/03/2025		3,003		292			292		3,295	3,295			
KKR2234142	BILLERICA	MA		12/05/2025		2,894		206			206		3,100	3,100			
KKR2245593	FALL RIVER	MA		10/13/2025		1,464		179			179		1,643	1,643			
KKR2252901	WORCESTER	MA		12/29/2025		1,076		106			106		1,182	1,182			
KKR2252913	SPRINGFIELD	MA		01/20/2026		619		59			59		678	678			
KKR2252950	SOUTHBRIDGE	MA		12/31/2025		587		60			60		647	647			
KKR2252967	ADAMS	MA		12/22/2025		445		45			45		490	490			
KKR2253080	BOSTON	MA		01/06/2026		1,206		114			114		1,320	1,320			
KKR2265380	SOMERVILLE	MA		01/02/2026		2,544		234			234		2,778	2,778			
KKR2265422	WATERTOWN	MA		12/11/2025		204,202		480			480		204,682	204,682			
KKR2279051	WINTHROP	MA		02/03/2026		1,145		77			77		1,222	1,222			
KKR2284245	SPRINGFIELD	MA		03/13/2026		455		49			49		504	504			
KKR2284273	BROCKTON	MA		03/06/2026		1,062		113			113		1,175	1,175			
KKR2290335	BOSTON	MA		04/22/2026		2,049		181			181		2,230	2,230			
KKR2290356	BRIDGEWATER	MA		11/03/2025		1,919		168			168		2,087	2,087			
KKR2290384	CONCORD	MA		03/05/2026		777		66			66		843	843			
KKR2290776	FALL RIVER	MA		12/23/2025		1,021		120			120		1,141	1,141			
KKR2298387	BOSTON	MA		03/25/2026		537		79			79		616	616			
KKR2298418	CLINTON	MA		03/23/2026		384		57			57		441	441			
KKR2301871	WEST SPRINGFIELD	MA		04/24/2026		507		87			87		594	594			
KKR2305672	QUINCY	MA		06/04/2026		448		92			92		540	540			
KKR2305679	DORCHESTER	MA		04/23/2026		230		45			45		275	275			
KKR2305699	METHUEN	MA		04/30/2026		996		94			94		1,090	1,090			

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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					
KKR2307565	FITCHBURG	MA		06/12/2026		152		37			37		189	189			
3740754	ROCKVILLE	MD		08/23/2016		526,980		752			752		527,732	527,732			
3741028	ROCKVILLE	MD		12/17/2019		183,396							183,396	183,396			
3741334	SPARROWS POINT	MD		01/10/2024		272,405							272,405	272,405			
3741429	OXON HILL	MD		11/06/2024		66,413							66,413	66,413			
KKR2103838	BALTIMORE	MD		07/31/2025		288		49			49		337	337			
KKR2103844	BALTIMORE	MD		04/25/2025		303		51			51		354	354			
KKR2103873	CUMBERLAND	MD		07/30/2025		221		37			37		258	258			
KKR2103874	BALTIMORE	MD		07/30/2025		404		67			67		471	471			
KKR2103922	LARGO	MD		03/21/2025		379		61			61		440	440			
KKR2103923	GREENBELT	MD		03/31/2025		312		51			51		363	363			
KKR2103934	DUNDALK	MD		08/11/2025		444		73			73		517	517			
KKR2186587	GLEN BURNIE	MD		10/16/2025		1,349		133			133		1,482	1,482			
KKR2212819	ANNAPOLIS	MD		12/13/2025		1,242		94			94		1,336	1,336			
KKR2226345	SILVER SPRING	MD		11/25/2025		414		42			42		456	456			
KKR2226346	OCEAN CITY	MD		12/05/2025		668		68			68		736	736			
KKR2234169	BALTIMORE	MD		10/10/2025		348		44			44		392	392			
KKR2245476	HAGERSTOWN	MD		11/21/2025		866		112			112		978	978			
KKR2245482	BALTIMORE	MD		11/21/2025		259		37			37		296	296			
KKR2245519	TOWSON	MD		01/21/2026		909		116			116		1,025	1,025			
KKR2245527	BALTIMORE	MD		11/19/2025		493		60			60		553	553			
KKR2245538	BALTIMORE	MD		11/19/2025		447		57			57		504	504			
KKR2245540	DUNDALK	MD		01/13/2026		224		46			46		270	270			
KKR2245568	DUNDALK	MD		11/13/2025		514		64			64		578	578			
KKR2245608	HAGERSTOWN	MD		12/03/2025		160		21			21		181	181			
KKR2245633	BALTIMORE	MD		12/10/2025		722		90			90		812	812			
KKR2245638	BALTIMORE	MD		12/23/2025		341		45			45		386	386			
KKR2245660	BALTIMORE	MD		12/09/2025		430		54			54		484	484			
KKR2252920	COLUMBIA	MD		01/14/2026		952							952	952			
KKR2252947	GLEN BURNIE	MD		12/17/2025		497		47			47		544	544			
KKR2253181	ANNAPOLIS	MD		01/09/2026		1,640		156			156		1,796	1,796			
KKR2256747	BALTIMORE	MD		08/20/2025		389		51			51		440	440			
KKR2256799	OLNEY	MD		11/14/2025		961		121			121		1,082	1,082			
KKR2279068	FREDERICK	MD		01/07/2026		821		23			23		844	844			
KKR2279104	GLEN BURNIE	MD		01/28/2026		903		59			59		962	962			
KKR2290353	ARNOLD	MD		12/22/2025		2,063		179			179		2,242	2,242			
KKR2290849	PIKESVILLE	MD		04/02/2025		499		55			55		554	554			
KKR2290866	PIKESVILLE	MD		12/02/2025		420		45			45		465	465			
KKR2290867	PIKESVILLE	MD		12/03/2025		465		50			50		515	515			
KKR2291253	WALDORF	MD		02/03/2026		511		67			67		578	578			
KKR2291294	BALTIMORE	MD		12/01/2025		338		48			48		386	386			
KKR2291301	BALTIMORE	MD		01/12/2026		272		38			38		310	310			
KKR2298152	JEFFERSON	MD		03/25/2026		3,129		104			104		3,233	3,233			
KKR2305690	BETHESDA	MD		04/16/2026		518		34			34		552	552			
KKR2307640	HAGERSTOWN	MD		04/13/2026		583		63			63		646	646			
KKR2312230	CUMBERLAND	MD		05/28/2026		83		8			8		91	91			
KKR2226411	STOCKTON SPRINGS	ME		01/05/2026		201,353							201,353	201,353			
KKR2245666	PORTLAND	ME		01/14/2026		1,088		148			148		1,236	1,236			
KKR2256764	BUXTON	ME		11/10/2025		442		72			72		514	514			
KKR2279149	PHIPPSBURG	ME		12/19/2025		861		78			78		939	939			
KKR2291205	LEWISTON	ME		02/27/2026		885		120			120		1,005	1,005			

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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					
3741272	DETROIT	MI		08/25/2022		172,658							172,658	172,658			
KKR2103678	DETROIT	MI		05/02/2025		207		36			36		243	243			
KKR2103694	DETROIT	MI		07/17/2025		260		45			45		305	305			
KKR2103730	DETROIT	MI		06/25/2025		225		38			38		263	263			
KKR2103827	COMSTOCK PARK	MI		01/30/2025		471		79			79		550	550			
KKR2103857	PONTIAC	MI		09/11/2024		249		41			41		290	290			
KKR2143959	WARREN	MI		09/22/2025		345		36			36		381	381			
KKR2233996	ANN ARBOR	MI		11/24/2025		435		41			41		476	476			
KKR2234112	SPRINGFIELD	MI		11/13/2025		2,091		57			57		2,148	2,148			
KKR2234193	DEARBORN HEIGHTS	MI		12/11/2025		351		45			45		396	396			
KKR2234196	CHARLEVOIX	MI		07/31/2025		740		93			93		833	833			
KKR2234225	DEARBORN	MI		12/16/2025		650		81			81		731	731			
KKR2234228	LIVONIA	MI		12/17/2025		852		99			99		951	951			
KKR2245497	DETROIT	MI		10/30/2025		300		38			38		338	338			
KKR2245499	DETROIT	MI		10/29/2025		253		32			32		285	285			
KKR2245501	INKSTER	MI		10/10/2025		265		34			34		299	299			
KKR2245520	DETROIT	MI		01/23/2026		318		42			42		360	360			
KKR2245565	LANSING	MI		10/31/2025		169		23			23		192	192			
KKR2245613	DETROIT	MI		12/23/2025		1,611		19			19		1,630	1,630			
KKR2245625	CANTON	MI		11/20/2025		563		73			73		636	636			
KKR2245689	WATERFORD	MI		01/06/2026		1,228		123			123		1,351	1,351			
KKR2245701	DETROIT	MI		12/10/2025		138		19			19		157	157			
KKR2245702	DETROIT	MI		12/04/2025		428		13			13		441	441			
KKR2245714	DETROIT	MI		12/29/2025		117		16			16		133	133			
KKR2245735	GARDEN CITY	MI		12/31/2025		255		35			35		290	290			
KKR2279349	FENNVILLE	MI		12/30/2025		7,866		281			281		8,147	8,147			
KKR2284348	BROWNSTOWN TOWNSHIP	MI		03/17/2026		483		51			51		534	534			
KKR2284365	FREELAND	MI		01/30/2026		767		80			80		847	847			
KKR2287686	DETROIT	MI		03/31/2026		579		45			45		624	624			
KKR2290313	MACOMB	MI		12/05/2025		577		53			53		630	630			
KKR2290724	LESLIE	MI		12/08/2025		293		31			31		324	324			
KKR2314516	FERNDALE	MI		06/11/2026		159		11			11		170	170			
3740322	MINNEAPOLIS	MN		06/23/2011		29,986							29,986	29,986			
3740359	DULUTH	MN		11/16/2011		54,245							54,245	54,245			
3740360	DULUTH	MN		11/16/2011		25,496							25,496	25,496			
3740362	BLAINE	MN		04/18/2012		27,892							27,892	27,892			
3740427	INVER GROVE HEIGHTS	MN		10/18/2012		36,456							36,456	36,456			
3740443	MINNEAPOLIS	MN		11/20/2012		32,024							32,024	32,024			
3740450	BLAINE	MN		12/14/2012		19,078							19,078	19,078			
3740484	MINNEAPOLIS	MN		08/29/2013		126,279							126,279	126,279			
3740495	MONTICELLO	MN		08/08/2013		25,667							25,667	25,667			
3740721	EDEN PRAIRIE	MN		04/14/2016		105,925							105,925	105,925			
3741333	FRIDLEY	MN		10/19/2023		1,484							1,484	1,484			
34501SF	EDEN PRAIRIE	MN		11/29/2001		2,629							2,629	2,629			
KKR2186551	SAINT PAUL	MN		10/10/2025		838		79			79		917	917			
KKR2203931	MINNEAPOLIS	MN		10/15/2025		550		52			52		602	602			
KKR2204208	MINNEAPOLIS	MN		11/04/2025		328		32			32		360	360			
KKR2226460	BATTLE LAKE	MN		11/21/2025		1,096		98			98		1,194	1,194			
KKR2252989	WHITE BEAR LAKE	MN		12/05/2025		483		46			46		529	529			
KKR2253162	LAKE CITY	MN		12/22/2025		786		75			75		861	861			
KKR2256771	PLYMOUTH	MN		12/05/2025		1,034		137			137		1,171	1,171			

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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					
KKR2279321	EDINA	MN		01/30/2026		2,334		209			209		2,543	2,543			
KKR2288012	PINE CITY	MN		02/26/2026		36,331		137			137		36,468	36,468			
KKR2291280	ROGERS	MN		03/11/2026		605		83			83		688	688			
KKR2298388	SAINT MICHAEL	MN		03/20/2026		610		59			59		669	669			
3740087	WENTZVILLE	MO		11/01/2007		68,548							68,548	68,548			
3741299	KANSAS CITY	MO		06/28/2023		61,869							61,869	61,869			
KKR2103681	SAINT LOUIS	MO		06/12/2025		320		56			56		376	376			
KKR2103685	OSAGE BEACH	MO		07/22/2025		211		37			37		248	248			
KKR2103737	SAINT LOUIS	MO		07/21/2025		176		30			30		206	206			
KKR2103749	OFALLON	MO		05/27/2025		435		74			74		509	509			
KKR2103784	SAINT LOUIS	MO		07/29/2025		161		27			27		188	188			
KKR2103785	SAINT LOUIS	MO		07/30/2025		233		40			40		273	273			
KKR2103800	SAINT LOUIS	MO		07/30/2025		195		33			33		228	228			
KKR2103806	RAYTOWN	MO		06/03/2025		384		65			65		449	449			
KKR2103848	KANSAS CITY	MO		04/30/2025		329		55			55		384	384			
KKR2103878	KANSAS CITY	MO		08/08/2025		569		95			95		664	664			
KKR2103935	KANSAS CITY	MO		08/07/2025		399		65			65		464	464			
KKR2186532	BELTON	MO		10/20/2025		462		46			46		508	508			
KKR2186543	SAINT LOUIS	MO		10/08/2025		407		40			40		447	447			
KKR2188514	SAINT CHARLES	MO		10/14/2025		467		47			47		514	514			
KKR2212770	RICHMOND	MO		12/19/2025		619		62			62		681	681			
KKR2212820	BATTLEFIELD	MO		12/15/2025		664		67			67		731	731			
KKR2226236	KANSAS CITY	MO		12/23/2025		532		53			53		585	585			
KKR2226320	KANSAS CITY	MO		11/18/2025		335		36			36		371	371			
KKR2234003	COLUMBIA	MO		12/10/2025		469		43			43		512	512			
KKR2245474	INDIAN POINT	MO		11/03/2025		747		98			98		845	845			
KKR2245518	SAINT LOUIS	MO		01/16/2026		247		33			33		280	280			
KKR2245556	SAINT LOUIS	MO		10/21/2025		265		34			34		299	299			
KKR2245558	SAINT LOUIS	MO		10/22/2025		227		29			29		256	256			
KKR2245607	KANSAS CITY	MO		12/02/2025		218		29			29		247	247			
KKR2245609	ST LOUIS	MO		12/03/2025		141		21			21		162	162			
KKR2245736	OSAGE BEACH	MO		01/09/2026		424		56			56		480	480			
KKR2256755	INDEPENDENCE	MO		12/11/2025		357		45			45		402	402			
KKR2256798	WILDWOOD	MO		11/25/2025		(37)		237			237		200	200			
KKR2279012	SAINT LOUIS	MO		12/05/2025		351		33			33		384	384			
KKR2279362	BALLWIN	MO		01/22/2026		1,078		101			101		1,179	1,179			
KKR2284275	KANSAS CITY	MO		03/20/2026		380		40			40		420	420			
KKR2287943	SAINT LOUIS	MO		02/26/2026		563		35			35		598	598			
KKR2287977	BELTON	MO		03/09/2026		10,689		71			71		10,760	10,760			
KKR2290834	INDEPENDENCE	MO		12/19/2025		327		36			36		363	363			
KKR2291136	KANSAS CITY	MO		10/31/2025		383		56			56		439	439			
KKR2291146	KANSAS CITY	MO		12/18/2025		632		48			48		680	680			
KKR2291161	GRANDVIEW	MO		10/30/2025		357		48			48		405	405			
KKR2291361	INDEPENDENCE	MO		03/20/2026		275		38			38		313	313			
KKR2291376	KANSAS CITY	MO		11/05/2025		459		62			62		521	521			
KKR2298444	SAINT LOUIS	MO		04/06/2026		231		22			22		253	253			
KKR2298446	ST LOUIS	MO		02/25/2026		422		40			40		462	462			
KKR2245535	OCEAN SPRINGS	MS		12/12/2025		738		92			92		830	830			
KKR2278994	PEARLINGTON	MS		12/29/2025		481		43			43		524	524			
KKR2291156	PONTOTOC	MS		12/24/2025		402		55			55		457	457			
KKR2291281	BILOXI	MS		03/12/2026		728		59			59		787	787			

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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					
KKR2291424	HERNANDO	MS		03/03/2026		3,413		96			96		3,509	3,509			
KKR2188556	WHITEFISH	MT		10/15/2025		3,090		196			196		3,286	3,286			
KKR2203853	KALISPELL	MT		10/28/2025		4,886		346			346		5,232	5,232			
KKR2265408	KALISPELL	MT		02/06/2026		21,776		169			169		21,945	21,945			
3728547	ASHEVILLE	NC		10/04/2004		36,810							36,810	36,810			
3730139	ASHEVILLE	NC		11/03/2006		17,935		130			130		18,065	18,065			
3740314	HENDERSONVILE	NC		05/18/2011		19,726							19,726	19,726			
3740793	RALEIGH	NC		01/25/2017		221,497							221,497	221,497			
3740801	CHARLOTTE	NC		03/01/2017		432,049							432,049	432,049			
3740817	WILMINGTON	NC		07/27/2017		84,380							84,380	84,380			
3740937	DURHAM	NC		09/05/2018		190,763							190,763	190,763			
3740939	CARY	NC		10/19/2018		183,551							183,551	183,551			
3740944	RALEIGH	NC		07/31/2018		228,417							228,417	228,417			
3740984	CHARLOTTE	NC		12/20/2018		381,264							381,264	381,264			
3741065	CHARLOTTE	NC		03/19/2020		207,026							207,026	207,026			
3741152	CHARLOTTE	NC		05/26/2021		127,543							127,543	127,543			
3741188	RALEIGH	NC		10/20/2021		32,473							32,473	32,473			
3741276	FAYETTEVILLE	NC		07/08/2022		38,509							38,509	38,509			
3741345	CHARLOTTE	NC		12/28/2023		6,599		7,128			7,128		13,726	13,726			
3741395	HUNTERSVILLE	NC		08/14/2024		59,021							59,021	59,021			
KKR2103822	SALISBURY	NC		07/24/2025		305		51			51		356	356			
KKR2103865	ELIZABETH CITY	NC		07/01/2025		504		84			84		588	588			
KKR2103932	BURLINGTON	NC		08/08/2025		523		86			86		609	609			
KKR2103943	OCRACOKE	NC		09/16/2024		691		132			132		823	823			
KKR2186509	SALISBURY	NC		10/28/2025		549		54			54		603	603			
KKR2186561	JACKSONVILLE	NC		09/30/2025		385		39			39		424	424			
KKR2188524	MARSHVILLE	NC		11/10/2025		583		57			57		640	640			
KKR2203887	BAILEY	NC		10/29/2025		20,237		58			58		20,295	20,295			
KKR2203901	DURHAM	NC		10/31/2025		1,690		55			55		1,745	1,745			
KKR2203905	RICHLANDS	NC		10/16/2025		2,826		498			498		3,324	3,324			
KKR2212758	ERWIN	NC		12/15/2025		391		42			42		433	433			
KKR2212796	CHARLOTTE	NC		10/30/2025		478		47			47		525	525			
KKR2226228	HOPE MILLS	NC		12/18/2025		178		30			30		208	208			
KKR2226296	CLINTON	NC		11/26/2025		468		48			48		516	516			
KKR2226331	GASTONIA	NC		10/09/2025		547		57			57		604	604			
KKR2226356	CHARLOTTE	NC		11/21/2025		526		55			55		581	581			
KKR2226363	ABERDEEN	NC		12/16/2025		1,406		52			52		1,458	1,458			
KKR2226364	WASHINGTON	NC		12/10/2025		793		52			52		845	845			
KKR2226369	LINCOLNTON	NC		05/28/2025		305		33			33		338	338			
KKR2226440	HUNTERSVILLE	NC		12/03/2025		2,203		231			231		2,434	2,434			
KKR2226441	MATTHEWS	NC		12/08/2025		1,664		143			143		1,807	1,807			
KKR2226467	STATESVILLE	NC		10/10/2025		4,289		442			442		4,731	4,731			
KKR2234039	GASTONIA	NC		01/07/2026		639		63			63		702	702			
KKR2234111	BESSEMER CITY	NC		11/10/2025		476		46			46		522	522			
KKR2245493	HIGHLANDS	NC		10/30/2025		1,103		143			143		1,246	1,246			
KKR2245630	GREENVILLE	NC		12/01/2025		366		49			49		415	415			
KKR2245659	CASTLE HAYNE	NC		12/05/2025		430		55			55		485	485			
KKR2245663	DURHAM	NC		12/15/2025		710		89			89		799	799			
KKR2245694	WINTERVILLE	NC		01/06/2026		482		62			62		544	544			
KKR2245706	DEEP GAP	NC		12/05/2025		694		95			95		789	789			
KKR2252876	TERRELL	NC		01/12/2026		2,357		232			232		2,589	2,589			

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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					
KKR2252909	OAK ISLAND	NC		01/20/2026		805		74			74		879	879			
KKR2252914	JACKSONVILLE	NC		12/23/2025		273		26			26		299	299			
KKR2252941	NAGS HEAD	NC		12/19/2025		162		24			24		186	186			
KKR2252942	GREENVILLE	NC		12/18/2025		756		34			34		790	790			
KKR2252943	ELIZABETHTOWN	NC		12/22/2025		389		37			37		426	426			
KKR2252955	CHARLOTTE	NC		12/22/2025		771		73			73		844	844			
KKR2253007	HICKORY	NC		01/06/2026		381		35			35		416	416			
KKR2253043	FAYETTEVILLE	NC		12/22/2025		441		42			42		483	483			
KKR2253102	RALEIGH	NC		11/13/2025		951		93			93		1,044	1,044			
KKR2265386	CHAPEL HILL	NC		12/18/2025		2,196		213			213		2,409	2,409			
KKR2265427	SWANNANOA	NC		12/09/2025		620		63			63		683	683			
KKR2265431	CONCORD	NC		12/29/2025		1,068		101			101		1,169	1,169			
KKR2278995	PITTSBORO	NC		01/30/2026		551		49			49		600	600			
KKR2279006	HIGH POINT	NC		02/02/2026		344		32			32		376	376			
KKR2279009	HIGH POINT	NC		02/02/2026		272		25			25		297	297			
KKR2279099	SOUTHERN PINES	NC		02/13/2026		1,153		104			104		1,257	1,257			
KKR2279100	CHAPEL HILL	NC		12/12/2025		1,484		136			136		1,620	1,620			
KKR2279105	GREENVILLE	NC		02/10/2026		491		46			46		537	537			
KKR2284246	ANGIER	NC		02/27/2026		519		54			54		573	573			
KKR2284281	HARBINGER	NC		01/21/2026		530		55			55		585	585			
KKR2287839	ASHEVILLE	NC		02/27/2026		513		52			52		565	565			
KKR2287874	VALDESE	NC		09/25/2025		614		65			65		679	679			
KKR2287968	BENSON	NC		02/26/2026		527		53			53		580	580			
KKR2290385	ROCKY POINT	NC		03/04/2026		389		34			34		423	423			
KKR2290748	WINTERVILLE	NC		12/18/2025		368		40			40		408	408			
KKR2290779	HIGH POINT	NC		12/17/2025		274		30			30		304	304			
KKR2290813	GREENSBORO	NC		12/16/2025		404		43			43		447	447			
KKR2290850	FAYETTEVILLE	NC		04/16/2025		311		34			34		345	345			
KKR2290880	HICKORY	NC		02/12/2026		526		55			55		581	581			
KKR2291224	NEWTON	NC		02/20/2026		356		51			51		407	407			
KKR2291239	WILMINGTON	NC		02/18/2026		913		119			119		1,032	1,032			
KKR2291340	ROCKY MOUNT	NC		04/07/2026		366		49			49		415	415			
KKR2298164	WAXHAW	NC		03/05/2026		774		76			76		850	850			
KKR2298392	CHARLOTTE	NC		04/07/2026		624		60			60		684	684			
KKR2305874	HOLDEN BEACH	NC		04/07/2026		1,155		106			106		1,261	1,261			
KKR2307554	DURHAM	NC		05/26/2026		228		55			55		283	283			
KKR2312355	WILMINGTON	NC		04/09/2026		133		12			12		145	145			
3740740	ELKHORN	NE		08/04/2016		82,105							82,105	82,105			
KKR2226451	LINCOLN	NE		12/01/2025		579		59			59		638	638			
KKR2245672	OMAHA	NE		12/23/2025		31,531		81			81		31,612	31,612			
KKR2256610	LINCOLN	NE		09/04/2025		172		42			42		214	214			
KKR2291325	NORFOLK	NE		02/25/2026		315		43			43		358	358			
KKR2203940	MADISON	NH		10/23/2025		915		90			90		1,005	1,005			
KKR2265378	DERRY	NH		12/31/2025		1,270		121			121		1,391	1,391			
KKR2287728	DERRY	NH		03/31/2026		537		40			40		577	577			
KKR2298423	LACONIA	NH		02/25/2026		582		92			92		674	674			
3740595	EDISON	NJ		12/10/2014		186,058							186,058	186,058			
3740820	UNION	NJ		05/17/2017		118,783							118,783	118,783			
3740850	SECAUCUS	NJ		10/10/2017		136,787		511			511		137,298	137,298			
3740851	FRANKLIN LAKES	NJ		08/10/2017		78,294							78,294	78,294			
3740875	EAST HANOVER	NJ		11/15/2017		212,019		1,304			1,304		213,323	213,323			

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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					
3740881	UNION TOWNSHIP	NJ		11/15/2017		176,911		767			767		177,678	177,678			
3740898	JERSEY CITY	NJ		01/31/2018		329,868		1,802			1,802		331,670	331,670			
3740985	NORTH BERGEN	NJ		01/10/2019		69,727							69,727	69,727			
3740990	JERSEY CITY	NJ		01/31/2019		85,552							85,552	85,552			
3741000	SECAUCUS	NJ		04/02/2019		250,136		749			749		250,885	250,885			
3741007	SOMERVILLE	NJ		06/03/2019		25,032							25,032	25,032			
3741017	CHERRY HILL	NJ		06/28/2019		91,243							91,243	91,243			
3741160	MARLBORO	NJ		08/17/2021		109,041							109,041	109,041			
3741196	RAHWAY	NJ		11/16/2021		216,308							216,308	216,308			
3741197	RAHWAY	NJ		11/16/2021		100,429							100,429	100,429			
3741346	CHERRY HILL	NJ		02/13/2024		1,414,722							1,414,722	1,414,722			
3741633	CARLSTADT	NJ		05/21/2026		772,885		1,693			1,693		774,578	774,578			
34500SF	BRIDGEWATER	NJ		11/29/2001		2,324							2,324	2,324			
KKR2103819	BELLMAWR	NJ		06/30/2025		498		60			60		558	558			
KKR2103866	PENNS GROVE	NJ		07/07/2025		409		68			68		477	477			
KKR2143930	NEWARK	NJ		09/12/2025		958		97			97		1,055	1,055			
KKR2143943	EAST BRUNSWICK	NJ		10/03/2025		947		99			99		1,046	1,046			
KKR2143958	TRENTON	NJ		09/11/2025		521		52			52		573	573			
KKR2143961	SOMERS POINT	NJ		09/23/2025		457		46			46		503	503			
KKR2186425	MIDDLETOWN	NJ		10/01/2025		1,287		123			123		1,410	1,410			
KKR2186501	CLIFTON	NJ		07/31/2025		967		102			102		1,069	1,069			
KKR2186508	JERSEY CITY	NJ		10/10/2025		1,497		143			143		1,640	1,640			
KKR2186511	TRENTON	NJ		11/12/2025		594		59			59		653	653			
KKR2186546	TRENTON	NJ		09/18/2025		354		34			34		388	388			
KKR2186547	ELIZABETH	NJ		10/14/2025		1,381		138			138		1,519	1,519			
KKR2186555	PAULSBORO	NJ		10/03/2025		358		35			35		393	393			
KKR2186560	MOUNT ROYAL	NJ		10/03/2025		645		63			63		708	708			
KKR2186627	TEANECK	NJ		09/30/2025		1,928		189			189		2,117	2,117			
KKR2186628	FORKED RIVER	NJ		09/30/2025		1,413		141			141		1,554	1,554			
KKR2186648	FREEHOLD	NJ		09/30/2025		554		86			86		640	640			
KKR2186649	WAYNE	NJ		10/10/2025		1,889		138			138		2,027	2,027			
KKR2188498	TRENTON	NJ		11/21/2025		40,397		56			56		40,453	40,453			
KKR2188540	HOWELL TOWNSHIP	NJ		10/29/2025		1,209		117			117		1,326	1,326			
KKR2188592	WILLINGBORO	NJ		11/14/2025		1,562		66			66		1,628	1,628			
KKR2203865	ELIZABETH	NJ		10/03/2025		1,988		135			135		2,123	2,123			
KKR2203867	JERSEY CITY	NJ		10/17/2025		1,808		175			175		1,983	1,983			
KKR2203986	NEWARK	NJ		11/18/2025		1,239		121			121		1,360	1,360			
KKR2203989	LINDEN	NJ		11/17/2025		981		95			95		1,076	1,076			
KKR2204153	WRIGHTSTOWN	NJ		10/20/2025		1,382		103			103		1,485	1,485			
KKR2212761	NEWARK	NJ		12/09/2025		1,300		133			133		1,433	1,433			
KKR2212831	WEST LONG BRANCH	NJ		11/03/2025		4,038		296			296		4,334	4,334			
KKR2226227	WEST LONG BRANCH	NJ		12/17/2025		3,817		83			83		3,900	3,900			
KKR2226233	TOMS RIVER	NJ		12/22/2025		1,788		190			190		1,978	1,978			
KKR2226247	LONG BRANCH	NJ		12/18/2025		880		91			91		971	971			
KKR2226271	TENAFLY	NJ		12/02/2025		2,483		248			248		2,731	2,731			
KKR2226281	TRENTON	NJ		12/08/2025		520		55			55		575	575			
KKR2226306	EWING	NJ		12/18/2025		905		90			90		995	995			
KKR2226350	SUMMIT	NJ		12/19/2025		1,326		137			137		1,463	1,463			
KKR2226352	SUMMIT	NJ		12/19/2025		1,241		128			128		1,369	1,369			
KKR2226362	PATERSON	NJ		12/02/2025		1,041		110			110		1,151	1,151			
KKR2226367	WILDWOOD	NJ		12/18/2025		1,198		127			127		1,325	1,325			

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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					
KKR2226368	FREEHOLD	NJ		11/26/2025		385		41			41		426	426			
KKR2226388	NORTH WILDWOOD	NJ		11/21/2025		1,183		123			123		1,306	1,306			
KKR2226404	ORANGE	NJ		10/09/2025		416		47			47		463	463			
KKR2226432	EDISON	NJ		12/19/2025		2,072		146			146		2,218	2,218			
KKR2226466	DEPTFORD	NJ		12/04/2025		330		34			34		364	364			
KKR2226474	LODI	NJ		12/11/2025		1,356		141			141		1,497	1,497			
KKR2226496	BRIGANTINE	NJ		11/24/2025		2,234		130			130		2,364	2,364			
KKR2234000	VERNON	NJ		11/20/2025		449		43			43		492	492			
KKR2234043	RIVERSIDE	NJ		01/02/2026		563		55			55		618	618			
KKR2234044	EAST ORANGE	NJ		12/31/2025		1,507		149			149		1,656	1,656			
KKR2234109	NEWARK	NJ		12/19/2025		5,563		56			56		5,619	5,619			
KKR2234114	MILLSTONE TOWNSHIP	NJ		10/27/2025		986		95			95		1,081	1,081			
KKR2234160	TOMS RIVER	NJ		01/15/2026		1,710		141			141		1,851	1,851			
KKR2234167	FORDS	NJ		12/26/2025		13,164		199			199		13,363	13,363			
KKR2234261	PARAMUS	NJ		12/05/2025		3,155		394			394		3,549	3,549			
KKR2245595	TRENTON	NJ		12/12/2025		396		51			51		447	447			
KKR2245601	NEWARK	NJ		11/17/2025		1,432		184			184		1,616	1,616			
KKR2252866	SECAUCUS	NJ		12/12/2025		994		94			94		1,088	1,088			
KKR2252881	LONG BRANCH	NJ		01/15/2026		716		71			71		787	787			
KKR2252884	EAST ORANGE	NJ		10/22/2025		1,658		159			159		1,817	1,817			
KKR2252903	NEWARK	NJ		01/15/2026		1,368		130			130		1,498	1,498			
KKR2252924	NEWARK	NJ		12/31/2025		1,054		104			104		1,158	1,158			
KKR2252945	IRVINGTON	NJ		12/29/2025		1,026		100			100		1,126	1,126			
KKR2253040	EDISON	NJ		12/04/2025		1,174		73			73		1,247	1,247			
KKR2253057	LITTLE FERRY	NJ		01/30/2026		1,412		135			135		1,547	1,547			
KKR2253061	NEWARK	NJ		01/27/2026		1,346		126			126		1,472	1,472			
KKR2253062	DELRAN	NJ		01/27/2026		407		39			39		446	446			
KKR2253068	BRIDGETON	NJ		01/22/2026		495		48			48		543	543			
KKR2253069	VINELAND	NJ		01/22/2026		574		54			54		628	628			
KKR2253091	ANNANDALE	NJ		12/22/2025		2,943		296			296		3,239	3,239			
KKR2253184	EATONTOWN	NJ		01/12/2026		7,060		676			676		7,736	7,736			
KKR2256794	TRENTON	NJ		01/09/2026		555		69			69		624	624			
KKR2265365	PLEASANTVILLE	NJ		01/26/2026		169							169	169			
KKR2265398	BAYVILLE	NJ		01/30/2026		932		90			90		1,022	1,022			
KKR2278951	PATERSON	NJ		02/06/2026		1,102		102			102		1,204	1,204			
KKR2278975	JACKSON	NJ		02/12/2026		920		143			143		1,063	1,063			
KKR2278977	ASBURY PARK	NJ		02/04/2026		1,182		108			108		1,290	1,290			
KKR2278978	NEPTUNE	NJ		02/04/2026		993		91			91		1,084	1,084			
KKR2278991	JERSEY CITY	NJ		12/30/2025		3,428		159			159		3,587	3,587			
KKR2278998	HARRISON	NJ		12/29/2025		1,477		137			137		1,614	1,614			
KKR2279000	JERSEY CITY	NJ		01/16/2026		1,339		124			124		1,463	1,463			
KKR2279001	NEW BRUNSWICK	NJ		02/17/2026		813		70			70		883	883			
KKR2279002	NEW BRUNSWICK	NJ		02/17/2026		835		70			70		905	905			
KKR2279024	BUTLER	NJ		01/30/2026		942		87			87		1,029	1,029			
KKR2279075	JERSEY CITY	NJ		02/23/2026		1,375		121			121		1,496	1,496			
KKR2279091	NEWARK	NJ		02/06/2026		1,348		123			123		1,471	1,471			
KKR2279116	TRENTON	NJ		02/11/2026		452		41			41		493	493			
KKR2279330	EDGEWATER	NJ		01/29/2026		5,311		123			123		5,434	5,434			
KKR2279365	HACKENSACK	NJ		02/17/2026		899		86			86		985	985			
KKR2279374	PORT READING	NJ		01/28/2026		1,003		90			90		1,093	1,093			
KKR2279405	PARLIN	NJ		02/20/2026		925		84			84		1,009	1,009			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2284271	BEACH HAVEN	NJ		03/20/2026		480		548			548		1,028	1,028			
KKR2284276	ORANGE	NJ		03/11/2026		1,821		186			186		2,007	2,007			
KKR2287705	KEARNY	NJ		02/04/2026		1,719		141			141		1,860	1,860			
KKR2287718	NEW BRUNSWICK	NJ		02/27/2026		1,430		150			150		1,580	1,580			
KKR2287749	TOMS RIVER	NJ		02/23/2026		825		85			85		910	910			
KKR2287772	BAYONNE	NJ		02/20/2026		1,620		168			168		1,788	1,788			
KKR2287780	MILLVILLE	NJ		03/20/2026		489		50			50		539	539			
KKR2287781	BAYONNE	NJ		03/05/2026		1,018		105			105		1,123	1,123			
KKR2287784	NEWARK	NJ		02/24/2026		1,471		154			154		1,625	1,625			
KKR2287787	NEWARK	NJ		03/26/2026		1,109		115			115		1,224	1,224			
KKR2287870	POTTERSVILLE	NJ		03/21/2026		143		59			59		202	202			
KKR2287922	NEWARK	NJ		03/21/2026		992		99			99		1,091	1,091			
KKR2287925	OCEAN CITY	NJ		03/20/2026		2,302		240			240		2,542	2,542			
KKR2290336	NEWARK	NJ		02/24/2026		1,457		128			128		1,585	1,585			
KKR2290368	CLIFTON	NJ		10/29/2025		3,391		296			296		3,687	3,687			
KKR2290388	MONTCLAIR	NJ		02/17/2026		9,541		459			459		10,000	10,000			
KKR2290744	HAMILTON	NJ		09/23/2025		370		40			40		410	410			
KKR2291251	CLIFTON	NJ		02/05/2026		810		109			109		919	919			
KKR2291364	SICKLERVILLE	NJ		04/07/2026		680		93			93		773	773			
KKR2291400	BAYONNE	NJ		01/28/2026		1,163		156			156		1,319	1,319			
KKR2298159	AVALON	NJ		01/28/2026		3,866		278			278		4,144	4,144			
KKR2298162	WEST CAPE MAY	NJ		03/27/2026		1,991		185			185		2,176	2,176			
KKR2298410	CAPE MAY COURT HOUSE	NJ		02/26/2026		1,517		50			50		1,567	1,567			
KKR2298413	NEWARK	NJ		03/25/2026		769		73			73		842	842			
KKR2298425	TRENTON	NJ		03/26/2026		496		48			48		544	544			
KKR2298432	UNION CITY	NJ		04/24/2026		847		82			82		929	929			
KKR2298435	MONMOUTH BEACH	NJ		04/27/2026		1,094		104			104		1,198	1,198			
KKR2298449	COLTS NECK	NJ		04/20/2026		1,276		124			124		1,400	1,400			
KKR2301851	WEST LONG BRANCH	NJ		05/20/2026		1,166		194			194		1,360	1,360			
KKR2301860	PATERSON	NJ		04/30/2026		1,054		173			173		1,227	1,227			
KKR2301909	SEWELL	NJ		05/04/2026		452		77			77		529	529			
KKR2301921	MANAHAWKIN	NJ		03/25/2026		1,153		122			122		1,275	1,275			
KKR2305673	NORTH CALDWELL	NJ		06/12/2026		324		56			56		380	380			
KKR2305681	JERSEY CITY	NJ		04/30/2026		902		77			77		979	979			
KKR2305698	LINDEN	NJ		05/07/2026		620		58			58		678	678			
KKR2305862	MONTCLAIR	NJ		04/08/2026		1,018		94			94		1,112	1,112			
KKR2312207	EAST ORANGE	NJ		06/19/2026		249		24			24		273	273			
KKR2103723	LAS CRUCES	NM		07/29/2025		346		59			59		405	405			
KKR2103757	ALBUQUERQUE	NM		05/20/2025		293		49			49		342	342			
KKR2212814	ALBUQUERQUE	NM		11/25/2025		557		57			57		614	614			
KKR2245733	LAS CRUCES	NM		12/23/2025		457		59			59		516	516			
KKR2298445	ANGEL FIRE	NM		03/31/2026		1,042		100			100		1,142	1,142			
KKR2103732	LAS VEGAS	NV		06/27/2025		1,135		194			194		1,329	1,329			
KKR2103735	LAS VEGAS	NV		07/18/2025		498		85			85		583	583			
KKR2203862	NORTH LAS VEGAS	NV		11/10/2025		711		70			70		781	781			
KKR2203872	RENO	NV		10/09/2025		1,021		95			95		1,116	1,116			
KKR2203889	LAS VEGAS	NV		11/04/2025		1,046		102			102		1,148	1,148			
KKR2203963	LAS VEGAS	NV		11/13/2025		484		45			45		529	529			
KKR2203975	LAS VEGAS	NV		11/07/2025		2,901		99			99		3,000	3,000			
KKR2226245	LAS VEGAS	NV		12/04/2025		960		162			162		1,122	1,122			
KKR2226337	LAS VEGAS	NV		11/10/2025		629		67			67		696	696			

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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					
KKR2234146	LAS VEGAS	NV		12/03/2025		4,651		462			462		5,113	5,113			
KKR2256784	LAS VEGAS	NV		01/15/2026		278		35			35		313	313			
KKR2265387	HENDERSON	NV		11/06/2025		6,235		601			601		6,836	6,836			
KKR2279093	LAS VEGAS	NV		01/29/2026		3,878		359			359		4,237	4,237			
KKR2287995	LAS VEGAS	NV		04/03/2026		456		76			76		532	532			
KKR2291225	LAS VEGAS	NV		02/10/2026		1,169		154			154		1,323	1,323			
KKR2312228	ELKO	NV		05/15/2026		174		17			17		191	191			
KKR2312356	LAS VEGAS	NV		06/11/2026		304		30			30		334	334			
3740316	COBLESKILL	NY		05/18/2011		5,445							5,445	5,445			
3740485	STONY BROOK	NY		07/01/2013		110,521							110,521	110,521			
3740486	STONY BROOK	NY		06/10/2013		107,879							107,879	107,879			
3740507	NEW YORK	NY		10/17/2013		3,656							3,656	3,656			
3740550	YONKERS	NY		07/10/2014		231,301		210			210		231,511	231,511			
3740553	NEW YORK	NY		06/27/2014		339,919							339,919	339,919			
3740642	PORT CHESTER	NY		06/09/2015		361,152							361,152	361,152			
3740832	NEW YORK	NY		05/10/2017		77,325		122			122		77,447	77,447			
3740833	NEW YORK	NY		05/10/2017		68,227		108			108		68,335	68,335			
3740834	NEW YORK	NY		05/10/2017		39,553		62			62		39,615	39,615			
3740929	NEW YORK	NY		06/28/2018		388,788							388,788	388,788			
3741149	NEW YORK	NY		08/26/2021		46,076							46,076	46,076			
3741256	NEW YORK	NY		06/08/2022		620,471							620,471	620,471			
3741335	STATEN ISLAND	NY		12/06/2023		48,391							48,391	48,391			
3741436	NEW YORK	NY		11/12/2024		65,439							65,439	65,439			
3741608	CENTRAL ISLIP	NY		03/02/2026		57,238		586			586		57,824	57,824			
34503SF	COLD SPRING	NY		05/29/2003		1,835							1,835	1,835			
KKR2103805	LOCKPORT	NY		01/30/2025		2,051		345			345		2,396	2,396			
KKR2103959	POUGHKEEPSIE	NY		08/11/2025		547		90			90		637	637			
KKR2143927	FAR ROCKAWAY	NY		09/05/2025		1,636		165			165		1,801	1,801			
KKR2143935	POUGHKEEPSIE	NY		10/15/2025		1,032		103			103		1,135	1,135			
KKR2143937	BROOKLYN	NY		10/03/2025		2,025		205			205		2,230	2,230			
KKR2165210	BROOKLYN	NY		10/17/2025		992,014		424			424		992,438	992,438			
KKR2186502	ALBANY	NY		07/30/2025		709		72			72		781	781			
KKR2186503	ALBANY	NY		07/30/2025		536		54			54		590	590			
KKR2186504	ALBANY	NY		07/30/2025		849		86			86		935	935			
KKR2186505	ALBANY	NY		07/30/2025		709		72			72		781	781			
KKR2186516	MONSEY	NY		10/28/2025		2,708		255			255		2,963	2,963			
KKR2186574	BRENTWOOD	NY		10/15/2025		1,003		104			104		1,107	1,107			
KKR2186630	BROOKLYN	NY		09/22/2025		1,451		145			145		1,596	1,596			
KKR2186635	NEW ROCHELLE	NY		09/25/2025		1,439		112			112		1,551	1,551			
KKR2186637	WOODSIDE	NY		09/26/2025		1,527		143			143		1,670	1,670			
KKR2186652	HEMPSTEAD	NY		10/31/2025		1,200		121			121		1,321	1,321			
KKR2188497	SPRING VALLEY	NY		11/03/2025		2,135		157			157		2,292	2,292			
KKR2188499	SOUTH FALLSBURG	NY		11/06/2025		523		50			50		573	573			
KKR2188520	MOUNT KISCO	NY		10/30/2025		1,657		139			139		1,796	1,796			
KKR2203842	SYOSSET	NY		10/28/2025		696		93			93		789	789			
KKR2203844	BRONX	NY		09/17/2025		2,146		212			212		2,358	2,358			
KKR2203868	EAST ISLIP	NY		10/27/2025		1,260		120			120		1,380	1,380			
KKR2203869	ALBANY	NY		10/28/2025		583		57			57		640	640			
KKR2203883	ISLAND PARK	NY		10/28/2025		1,253		126			126		1,379	1,379			
KKR2203909	BRONX	NY		09/29/2025		1,659		162			162		1,821	1,821			
KKR2203916	ISLAND PARK	NY		11/06/2025		1,457		141			141		1,598	1,598			

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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					
KKR2203918	MONTICELLO	NY		11/14/2025		517		50			50		567	567			
KKR2203923	HOLBROOK	NY		11/13/2025		1,123		110			110		1,233	1,233			
KKR2203924	BROOKLYN	NY		10/24/2025		1,548		152			152		1,700	1,700			
KKR2203953	AMSTERDAM	NY		11/10/2025		468		48			48		516	516			
KKR2203961	STATEN ISLAND	NY		11/13/2025		1,613		158			158		1,771	1,771			
KKR2203970	HENRIETTA	NY		11/19/2025		384		37			37		421	421			
KKR2203976	BROOKLYN	NY		11/26/2025		1,106		104			104		1,210	1,210			
KKR2203979	HICKSVILLE	NY		11/25/2025		1,575		149			149		1,724	1,724			
KKR2203984	ALBANY	NY		11/24/2025		585		56			56		641	641			
KKR2204147	STATEN ISLAND	NY		10/15/2025		1,197		117			117		1,314	1,314			
KKR2204169	CLINTON CORNERS	NY		11/24/2025		1,692		163			163		1,855	1,855			
KKR2204172	NYACK	NY		09/30/2025		1,682		163			163		1,845	1,845			
KKR2204174	VALLEY STREAM	NY		10/06/2025		2,782		272			272		3,054	3,054			
KKR2204218	QUEENS VILLAGE	NY		09/25/2025		1,538		153			153		1,691	1,691			
KKR2204225	NORTH BALDWIN	NY		10/21/2025		1,366		133			133		1,499	1,499			
KKR2204226	SOUTHAMPTON	NY		11/19/2025		986		96			96		1,082	1,082			
KKR2204237	SAYVILLE	NY		11/12/2025		12,604		103			103		12,707	12,707			
KKR2212785	CORONA	NY		12/23/2025		965		94			94		1,059	1,059			
KKR2212789	CEDARHURST	NY		12/09/2025		1,327							1,327	1,327			
KKR2212803	BROOKLYN	NY		12/18/2025		3,628		367			367		3,995	3,995			
KKR2212805	BRONX	NY		12/05/2025		2,214		228			228		2,442	2,442			
KKR2212837	BROOKLYN	NY		11/05/2025		1,073		108			108		1,181	1,181			
KKR2212840	BROOKLYN	NY		11/03/2025		3,888		390			390		4,278	4,278			
KKR2212851	BROOKLYN	NY		10/29/2025		3,435		332			332		3,767	3,767			
KKR2226219	LIBERTY	NY		12/12/2025		478		50			50		528	528			
KKR2226229	UNIONDALE	NY		11/25/2025		1,187		124			124		1,311	1,311			
KKR2226257	WHITE PLAINS	NY		11/26/2025		1,479		151			151		1,630	1,630			
KKR2226259	DELANCEY	NY		12/11/2025		1,005		107			107		1,112	1,112			
KKR2226297	LYNBROOK	NY		11/26/2025		1,260		130			130		1,390	1,390			
KKR2226308	BROOKLYN	NY		12/15/2025		3,618		376			376		3,994	3,994			
KKR2226314	WEST HEMPSTEAD	NY		11/21/2025		941		101			101		1,042	1,042			
KKR2226373	AMHERST	NY		12/19/2025		759		77			77		836	836			
KKR2226406	CARMEL	NY		10/17/2025		1,585		169			169		1,754	1,754			
KKR2226427	FLUSHING	NY		11/26/2025		3,631		118			118		3,749	3,749			
KKR2226429	SELDEN	NY		10/21/2025		1,066		118			118		1,184	1,184			
KKR2226442	ROSLYN	NY		11/25/2025		1,876		192			192		2,068	2,068			
KKR2226470	MOUNTAIN DALE	NY		09/02/2025		1,090		120			120		1,210	1,210			
KKR2226479	BROOKLYN	NY		12/15/2025		1,807		185			185		1,992	1,992			
KKR2226483	WEST HEMPSTEAD	NY		10/17/2025		1,561		162			162		1,723	1,723			
KKR2226485	MIDDLE VILLAGE	NY		11/25/2025		2,213		238			238		2,451	2,451			
KKR2234028	BROOKLYN	NY		01/20/2026		3,959		111			111		4,070	4,070			
KKR2234030	MASPETH	NY		01/06/2026		2,225		208			208		2,433	2,433			
KKR2234032	COHOES	NY		01/15/2026		395		39			39		434	434			
KKR2234033	TONAWANDA	NY		01/15/2026		581		42			42		623	623			
KKR2234045	MONSEY	NY		12/31/2025		734		74			74		808	808			
KKR2234147	BROOKLYN	NY		12/04/2025		1,954		188			188		2,142	2,142			
KKR2234153	FOREST HILLS	NY		12/18/2025		3,410		319			319		3,729	3,729			
KKR2245464	THE BRONX	NY		12/04/2025		2,225		285			285		2,510	2,510			
KKR2245528	ROCHESTER	NY		11/20/2025		340		44			44		384	384			
KKR2245529	SYRACUSE	NY		12/09/2025		507		65			65		572	572			
KKR2245546	EAST HAMPTON	NY		11/26/2025		4,355		547			547		4,902	4,902			

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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					
KKR2245569	COLONIE	NY		10/03/2025		640		86			86		726	726			
KKR2245577	VALLEY STREAM	NY		12/08/2025		963		121			121		1,084	1,084			
KKR2245647	BALDWINSVILLE	NY		12/30/2025		218		27			27		245	245			
KKR2245649	BUFFALO	NY		12/31/2025		273		37			37		310	310			
KKR2252832	BROOKLYN	NY		11/10/2025		2,756		250			250		3,006	3,006			
KKR2252834	FARMINGDALE	NY		11/13/2025		1,400		133			133		1,533	1,533			
KKR2252838	ELMHURST	NY		12/19/2025		2,213		208			208		2,421	2,421			
KKR2252839	LEVITTOWN	NY		12/17/2025		3,093		102			102		3,195	3,195			
KKR2252845	ALBANY	NY		12/22/2025		617		56			56		673	673			
KKR2252851	GLEN COVE	NY		12/23/2025		1,510		145			145		1,655	1,655			
KKR2252857	JAMAICA	NY		11/17/2025		2,762		262			262		3,024	3,024			
KKR2252872	WASHINGTONVILLE	NY		01/08/2026		326		121			121		447	447			
KKR2252890	BROOKLYN	NY		01/20/2026		4,246		112			112		4,358	4,358			
KKR2252893	BALDWIN	NY		12/30/2025		1,292		119			119		1,411	1,411			
KKR2252897	PORT JERVIS	NY		12/19/2025		521		50			50		571	571			
KKR2252899	BRONX	NY		12/23/2025		2,081		197			197		2,278	2,278			
KKR2252906	GOSHEN	NY		01/20/2026		943		87			87		1,030	1,030			
KKR2252915	BRONX	NY		01/09/2026		1,695		162			162		1,857	1,857			
KKR2252959	HOWARD BEACH	NY		12/17/2025		1,674		159			159		1,833	1,833			
KKR2252977	WATERVLIET	NY		12/29/2025		582		56			56		638	638			
KKR2252986	STATEN ISLAND	NY		10/24/2025		1,437		137			137		1,574	1,574			
KKR2253017	WEBSTER	NY		01/09/2026		764		74			74		838	838			
KKR2253027	STATEN ISLAND	NY		01/15/2026		1,392		132			132		1,524	1,524			
KKR2253048	BROOKLYN	NY		02/03/2026		1,939		188			188		2,127	2,127			
KKR2253049	LAURELTON	NY		10/07/2025		2,200		210			210		2,410	2,410			
KKR2253058	LIBERTY	NY		01/28/2026		899		84			84		983	983			
KKR2253060	BRONX	NY		01/27/2026		2,443		232			232		2,675	2,675			
KKR2253066	MEDFORD	NY		01/26/2026		1,388		131			131		1,519	1,519			
KKR2253075	CARMEL	NY		01/15/2026		300		29			29		329	329			
KKR2253076	STATEN ISLAND	NY		01/15/2026		32,536		235			235		32,771	32,771			
KKR2253085	BAYSIDE	NY		12/22/2025		1,357		124			124		1,481	1,481			
KKR2253089	NEW CITY	NY		12/30/2025		1,337		127			127		1,464	1,464			
KKR2253094	SCHENECTADY	NY		12/05/2025		648		62			62		710	710			
KKR2253106	BAYSIDE	NY		01/07/2026		1,663		153			153		1,816	1,816			
KKR2253116	BROOKLYN	NY		01/15/2026		3,323		321			321		3,644	3,644			
KKR2253124	BROOKLYN	NY		12/24/2025		2,426		228			228		2,654	2,654			
KKR2253127	STATEN ISLAND	NY		01/09/2026		2,182		88			88		2,270	2,270			
KKR2253192	STONY BROOK	NY		12/19/2025		4,345		165			165		4,510	4,510			
KKR2256757	BUFFALO	NY		09/18/2025		457		59			59		516	516			
KKR2265361	SYOSSET	NY		02/03/2026		846		79			79		925	925			
KKR2265370	BROOKLYN	NY		12/22/2025		5,226		488			488		5,714	5,714			
KKR2265410	ISLANDIA	NY		01/28/2026		1,154		111			111		1,265	1,265			
KKR2278952	WOODSIDE	NY		01/30/2026		2,258		195			195		2,453	2,453			
KKR2278972	LAWRENCE	NY		02/03/2026		11,403		218			218		11,621	11,621			
KKR2279013	SHIRLEY	NY		12/23/2025		966		89			89		1,055	1,055			
KKR2279021	BROOKLYN	NY		02/04/2026		2,442		200			200		2,642	2,642			
KKR2279025	POUGHKEEPSIE	NY		01/23/2026		728		70			70		798	798			
KKR2279026	SOUND BEACH	NY		01/27/2026		359		52			52		411	411			
KKR2279039	WEST SENECA	NY		02/02/2026		939		89			89		1,028	1,028			
KKR2279040	ROCHESTER	NY		01/28/2026		278		26			26		304	304			
KKR2279046	BELLPORT	NY		01/26/2026		1,342		123			123		1,465	1,465			

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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					
KKR2279047	BRENTWOOD	NY		02/10/2026		981		86			86		1,067	1,067			
KKR2279056	SPRING VALLEY	NY		01/20/2026		1,207		114			114		1,321	1,321			
KKR2279069	UTICA	NY		02/20/2026		275		25			25		300	300			
KKR2279074	BROOKLYN	NY		03/06/2026		2,932		262			262		3,194	3,194			
KKR2279087	BROOKLYN	NY		01/23/2026		2,055		193			193		2,248	2,248			
KKR2279113	MONROE	NY		02/20/2026		978		89			89		1,067	1,067			
KKR2279128	BRONX	NY		02/09/2026		3,063		272			272		3,335	3,335			
KKR2279344	UPPER BROOKVILLE	NY		12/29/2025		6,165		555			555		6,720	6,720			
KKR2279359	KINGS PARK	NY		01/22/2026		827		76			76		903	903			
KKR2279367	BRONX	NY		02/14/2026		898		85			85		983	983			
KKR2279386	BROOKLYN	NY		02/11/2026		7,280		658			658		7,938	7,938			
KKR2279416	TANNERSVILLE	NY		02/12/2026		606		94			94		700	700			
KKR2284241	JAMAICA	NY		02/27/2026		870							870	870			
KKR2284242	COOPERSTOWN	NY		01/20/2026		2,500		50			50		2,550	2,550			
KKR2284270	ROCHESTER	NY		03/05/2026		255		27			27		282	282			
KKR2284280	FLUSHING	NY		03/25/2026		741		73			73		814	814			
KKR2284285	ROCHESTER	NY		03/18/2026		239		25			25		264	264			
KKR2284286	ROCHESTER	NY		03/18/2026		203		21			21		224	224			
KKR2284293	MASPETH	NY		03/26/2026		1,047		104			104		1,151	1,151			
KKR2284294	FLUSHING	NY		03/16/2026		29,383		86			86		29,469	29,469			
KKR2284297	BAYSIDE	NY		02/10/2026		1,281		128			128		1,409	1,409			
KKR2284300	STATEN ISLAND	NY		02/09/2026		1,078		106			106		1,184	1,184			
KKR2284313	HUNTINGTON STATION	NY		01/30/2026		1,300		138			138		1,438	1,438			
KKR2284325	NANUET	NY		02/06/2026		1,395		145			145		1,540	1,540			
KKR2284358	BROOKLYN	NY		01/30/2026		2,031		211			211		2,242	2,242			
KKR2287720	BROOKLYN	NY		02/25/2026		3,168		326			326		3,494	3,494			
KKR2287743	OSSINING	NY		02/27/2026		1,030		106			106		1,136	1,136			
KKR2287762	EAST HAMPTON	NY		02/27/2026		5,642		569			569		6,211	6,211			
KKR2287817	TONAWANDA	NY		04/03/2026		370		39			39		409	409			
KKR2287828	CORONA	NY		03/12/2026		2,138		157			157		2,295	2,295			
KKR2287831	OSSINING	NY		03/09/2026		1,681		175			175		1,856	1,856			
KKR2287877	SYRACUSE	NY		03/06/2026		481		47			47		528	528			
KKR2287881	WOODSIDE	NY		03/02/2026		5,060		214			214		5,274	5,274			
KKR2287897	BRONX	NY		02/19/2026		1,316		138			138		1,454	1,454			
KKR2287907	FLUSHING	NY		02/25/2026		17,970		306			306		18,276	18,276			
KKR2287909	LAWRENCE	NY		02/23/2026		4,763		491			491		5,254	5,254			
KKR2287960	RIVERHEAD	NY		02/27/2026		4,193		440			440		4,633	4,633			
KKR2290390	FOREST HILLS	NY		02/24/2026		522		45			45		567	567			
KKR2291196	SOUTHAMPTON	NY		09/30/2025		3,158		446			446		3,604	3,604			
KKR2298150	ROOSEVELT	NY		03/23/2026		744		112			112		856	856			
KKR2298165	BROOKLYN	NY		03/18/2026		2,989		435			435		3,424	3,424			
KKR2298374	BRONX	NY		05/05/2026		1,282		193			193		1,475	1,475			
KKR2298386	BRONX	NY		05/08/2026		1,463		221			221		1,684	1,684			
KKR2298401	EAST ELMHURST	NY		03/05/2026		2,046		197			197		2,243	2,243			
KKR2298421	ORIENT	NY		03/31/2026		2,701		396			396		3,097	3,097			
KKR2298422	COLLEGE POINT	NY		03/31/2026		2,197		210			210		2,407	2,407			
KKR2298436	NEW HYDE PARK	NY		03/25/2026		2,234		103			103		2,337	2,337			
KKR2301854	MIDDLETOWN	NY		05/14/2026		330		55			55		385	385			
KKR2301855	MIDDLETOWN	NY		05/14/2026		156		37			37		193	193			
KKR2301856	MIDDLETOWN	NY		05/21/2026		171		40			40		211	211			
KKR2301857	TROY	NY		04/29/2026		349		37			37		386	386			

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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					
KKR2301858	NORTH TONAWANDA	NY		05/04/2026		633		106			106		739	739			
KKR2301859	FAR ROCKAWAY	NY		04/22/2026		2,416		248			248		2,664	2,664			
KKR2301915	ALBERTSON	NY		04/08/2026		1,528		155			155		1,683	1,683			
KKR2305645	STATEN ISLAND	NY		04/28/2026		830		91			91		921	921			
KKR2305647	STATEN ISLAND	NY		04/28/2026		974		106			106		1,080	1,080			
KKR2305696	ROCHESTER	NY		04/30/2026		217		20			20		237	237			
KKR2305873	NEW YORK	NY		04/10/2026		353		31			31		384	384			
KKR2312224	SCHENECTADY	NY		06/18/2026		296		29			29		325	325			
KKR2312229	POUGHKEEPSIE	NY		05/29/2026		130		12			12		142	142			
KKR2312235	BROOKLYN	NY		06/04/2026		1,270		126			126		1,396	1,396			
KKR2312237	ROCHESTER	NY		05/26/2026		182		18			18		200	200			
3740622	NEW ALBANY	OH		06/04/2015		94,448							94,448	94,448			
3740741	WESTLAKE	OH		07/05/2016		143,738							143,738	143,738			
3740877	NEW ALBANY	OH		11/29/2017		107,889							107,889	107,889			
3740883	WESTLAKE	OH		11/02/2017		88,012		121			121		88,133	88,133			
3741045	WESTERVILLE	OH		12/02/2019		154,878							154,878	154,878			
3741218	WESTERVILLE	OH		02/03/2022		35,061							35,061	35,061			
3741343	DUBLIN	OH		12/29/2023		62,492							62,492	62,492			
3741383	VANDALIA	OH		09/06/2024		21,506							21,506	21,506			
3741632	NORTH CANTON	OH		05/01/2026		129,154		1,870			1,870		131,024	131,024			
KKR2103695	NELSONVILLE	OH		05/20/2025		228		40			40		268	268			
KKR2103740	CLEVELAND HEIGHTS	OH		07/18/2025		498		85			85		583	583			
KKR2103783	CINCINNATI	OH		06/06/2025		235		66			66		301	301			
KKR2103812	CLEVELAND	OH		05/19/2025		318		54			54		372	372			
KKR2103829	CLEVELAND	OH		06/11/2025		414		70			70		484	484			
KKR2103836	CINCINNATI	OH		06/27/2025		248		69			69		317	317			
KKR2103862	COLUMBUS	OH		06/25/2025		270		45			45		315	315			
KKR2103869	MASSILLON	OH		07/28/2025		409		68			68		477	477			
KKR2103870	PORTSMOUTH	OH		07/14/2025		443		74			74		517	517			
KKR2103900	COLUMBUS	OH		07/23/2025		432		71			71		503	503			
KKR2103911	CLEVELAND	OH		08/12/2025		100							100	100			
KKR2186571	CINCINNATI	OH		09/30/2025		180		66			66		246	246			
KKR2203943	FINDLAY	OH		10/28/2025		354		36			36		390	390			
KKR2204163	GROVE CITY	OH		11/03/2025		1,011		160			160		1,171	1,171			
KKR2226272	DAYTON	OH		10/27/2025		275		28			28		303	303			
KKR2226315	BETHEL	OH		11/17/2025		164		29			29		193	193			
KKR2226318	AKRON	OH		11/24/2025		755		26			26		781	781			
KKR2226353	CLEVELAND	OH		11/13/2025		337		36			36		373	373			
KKR2226395	WASHINGTON TOWNSHIP	OH		12/08/2025		1,433		152			152		1,585	1,585			
KKR2234161	PARMA	OH		01/14/2026		761		63			63		824	824			
KKR2234207	CINCINNATI	OH		09/30/2025		361		70			70		431	431			
KKR2245505	CLEVELAND HEIGHTS	OH		10/13/2025		377		49			49		426	426			
KKR2245506	TOLEDO	OH		10/14/2025		204		28			28		232	232			
KKR2245696	ELYRIA	OH		12/04/2025		1,230		29			29		1,259	1,259			
KKR2252891	LAKEWOOD	OH		12/09/2025		621		62			62		683	683			
KKR2252894	CLEVELAND	OH		01/08/2026		280		27			27		307	307			
KKR2278981	DAYTON	OH		12/12/2025		256		24			24		280	280			
KKR2279329	WARREN	OH		02/19/2026		1,182		116			116		1,298	1,298			
KKR2290773	GARFIELD HEIGHTS	OH		11/20/2025		219		26			26		245	245			
KKR2290787	CLEVELAND	OH		12/11/2025		217		25			25		242	242			
KKR2290829	SHAKER HEIGHTS	OH		12/23/2025		482		53			53		535	535			

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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					
KKR2291188	CANTON	OH		12/31/2025		388		57			57		445	445			
KKR2291259	PARMA	OH		02/26/2026		342		48			48		390	390			
KKR2305865	WASHINGTON	OH		02/27/2026		378		78			78		456	456			
KKR2312225	CLEVELAND	OH		07/01/2026		164		16			16		180	180			
KKR2103744	PURCELL	OK		07/23/2025		340		58			58		398	398			
KKR2203900	BROKEN BOW	OK		10/31/2025		1,011		97			97		1,108	1,108			
KKR2204179	MCALESTER	OK		09/08/2025		677		51			51		728	728			
KKR2226291	TEXHOMA	OK		11/20/2025		347		36			36		383	383			
KKR2226397	CLAREMORE	OK		11/19/2025		830		57			57		887	887			
KKR2245562	CHELSEA	OK		11/02/2025		254		34			34		288	288			
KKR2245676	BROKEN BOW	OK		12/19/2025		1,259		160			160		1,419	1,419			
KKR2245719	CLAREMORE	OK		12/09/2025		469		57			57		526	526			
KKR2245728	CLAREMORE	OK		12/22/2025		440		53			53		493	493			
KKR2245730	CLAREMORE	OK		12/22/2025		442		53			53		495	495			
KKR2245740	EDMOND	OK		12/29/2025		532		67			67		599	599			
KKR2279315	OWASSO	OK		02/27/2026		603		55			55		658	658			
KKR2290875	JENKS	OK		01/23/2026		582		64			64		646	646			
KKR2298157	BROKEN BOW	OK		03/30/2026		849		80			80		929	929			
KKR2312234	PIEDMONT	OK		06/22/2026		102		10			10		112	112			
KKR2143972	EUGENE	OR		10/09/2025		3,519		393			393		3,912	3,912			
KKR2188550	REDMOND	OR		09/19/2025		1,650		167			167		1,817	1,817			
KKR2212858	BEND	OR		10/25/2025		1,893		153			153		2,046	2,046			
KKR2252848	MILWAUKIE	OR		12/18/2025		591		57			57		648	648			
KKR2265424	BEND	OR		12/18/2025		2,100		198			198		2,298	2,298			
KKR2279425	CANBY	OR		12/19/2025		1,184		106			106		1,290	1,290			
KKR2290781	ASHLAND	OR		12/11/2025		891		96			96		987	987			
KKR2305697	BROOKINGS	OR		04/29/2026		261		23			23		284	284			
KKR2312352	BEND	OR		04/20/2026		684		65			65		749	749			
3727942	EXTON	PA		03/12/2004		752,313							752,313	752,313			
3728378	WEST SADSBURY	PA		09/09/2004		246,080							246,080	246,080			
3730102	MONTGOMERY	PA		01/26/2006		134,220							134,220	134,220			
3740384	EXTON	PA		05/10/2012		31,370							31,370	31,370			
3740631	CHESWICK	PA		04/16/2015		90,025							90,025	90,025			
3740968	PHILADELPHIA	PA		11/27/2018		90,132							90,132	90,132			
3741060	BALA CYNWYD	PA		03/03/2020		157,413							157,413	157,413			
3741329	PLYMOUTH MEETING	PA		09/29/2023		90,859							90,859	90,859			
KKR2103706	PITTSBURGH	PA		08/01/2025		3,093		135			135		3,228	3,228			
KKR2103739	PITTSBURGH	PA		07/21/2025		499		85			85		584	584			
KKR2103773	HAWLEY	PA		06/13/2025		463		79			79		542	542			
KKR2103776	PHILADELPHIA	PA		06/16/2025		392		66			66		458	458			
KKR2103788	KUTZTOWN	PA		06/27/2025		900		153			153		1,053	1,053			
KKR2103789	PITTSBURGH	PA		07/10/2025		361		61			61		422	422			
KKR2103790	PITTSTON	PA		06/27/2025		580		98			98		678	678			
KKR2103791	ALIQUIPPA	PA		06/25/2025		392		67			67		459	459			
KKR2103795	HAWLEY	PA		07/30/2025		361		61			61		422	422			
KKR2103823	SCRANTON	PA		07/29/2025		325		55			55		380	380			
KKR2103841	PHILADELPHIA	PA		07/25/2025		288		49			49		337	337			
KKR2103842	FOLCROFT	PA		07/28/2025		431		72			72		503	503			
KKR2103847	PHILADELPHIA	PA		02/10/2025		106							106	106			
KKR2103858	PHILADELPHIA	PA		07/18/2025		360		60			60		420	420			
KKR2103868	PITTSBURGH	PA		07/30/2025		578		69			69		647	647			

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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					
KKR2103876	PHILADELPHIA	PA		07/24/2025		409		68			68		477	477			
KKR2103898	PHILADELPHIA	PA		07/30/2025		420		69			69		489	489			
KKR2103903	EASTON	PA		07/31/2025		313		52			52		365	365			
KKR2103904	READING	PA		07/30/2025		378		62			62		440	440			
KKR2103924	DOVER	PA		07/31/2025		346		56			56		402	402			
KKR2103942	READING	PA		04/30/2025		379		62			62		441	441			
KKR2143933	WILKES BARRE	PA		09/18/2025		454		46			46		500	500			
KKR2186545	ALBURTIS	PA		10/08/2025		384		37			37		421	421			
KKR2186563	BETHLEHEM	PA		10/17/2025		608		58			58		666	666			
KKR2186566	READING	PA		10/10/2025		569		57			57		626	626			
KKR2186567	STOCKERTOWN	PA		09/30/2025		649		63			63		712	712			
KKR2203827	FOLCROFT	PA		10/31/2025		385		38			38		423	423			
KKR2203837	SCRANTON	PA		10/29/2025		475		46			46		521	521			
KKR2203856	PHILADELPHIA	PA		10/29/2025		523		52			52		575	575			
KKR2203873	WESTPORT	PA		09/26/2025		1,065		22			22		1,087	1,087			
KKR2203891	HAZLETON	PA		10/30/2025		634		63			63		697	697			
KKR2203902	EASTON	PA		10/14/2025		450		43			43		493	493			
KKR2203962	PITTSBURGH	PA		11/15/2025		232		23			23		255	255			
KKR2203988	PHILADELPHIA	PA		11/17/2025		289		28			28		317	317			
KKR2204231	DOYLESTOWN	PA		11/20/2025		9,564		222			222		9,786	9,786			
KKR2212759	BETHLEHEM	PA		11/24/2025		644		65			65		709	709			
KKR2212830	MEDIA	PA		11/25/2025		1,342		137			137		1,479	1,479			
KKR2226310	NORTH WALES	PA		11/24/2025		828		47			47		875	875			
KKR2226329	PHILADELPHIA	PA		11/24/2025		528		55			55		583	583			
KKR2226347	HAZLETON	PA		11/19/2025		430		45			45		475	475			
KKR2226380	PLYMOUTH	PA		12/19/2025		264		27			27		291	291			
KKR2226387	ALBRIGHTSVILLE	PA		11/24/2025		885		71			71		956	956			
KKR2226391	CLIFTON HEIGHTS	PA		11/19/2025		426		42			42		468	468			
KKR2226477	HELLERTOWN	PA		11/20/2025		609		63			63		672	672			
KKR2226494	DOYLESTOWN	PA		12/05/2025		1,640		169			169		1,809	1,809			
KKR2234037	SCRANTON	PA		01/07/2026		422		41			41		463	463			
KKR2234113	UPPER DARBY	PA		11/14/2025		454		45			45		499	499			
KKR2234180	BUSHKILL	PA		11/12/2025		258		34			34		292	292			
KKR2234202	PHILADELPHIA	PA		11/07/2025		411		50			50		461	461			
KKR2234203	PHILADELPHIA	PA		10/08/2025		2,104		257			257		2,361	2,361			
KKR2234205	ALLENTOWN	PA		09/29/2025		478		58			58		536	536			
KKR2234206	PHILADELPHIA	PA		09/08/2025		256		31			31		287	287			
KKR2234222	PHILADELPHIA	PA		11/24/2025		488		60			60		548	548			
KKR2245536	PHILADELPHIA	PA		11/06/2025		781		104			104		885	885			
KKR2245545	PHILADELPHIA	PA		11/06/2025		1,577		206			206		1,783	1,783			
KKR2245627	PITTSBURGH	PA		12/23/2025		122		16			16		138	138			
KKR2245686	PHILADELPHIA	PA		01/09/2026		226		32			32		258	258			
KKR2245705	ALLENTOWN	PA		12/12/2025		400		53			53		453	453			
KKR2245711	PHILADELPHIA	PA		12/03/2025		111		16			16		127	127			
KKR2252873	MERCERSBURG	PA		10/21/2025		209		21			21		230	230			
KKR2252888	PHILADELPHIA	PA		12/30/2025		1,947		186			186		2,133	2,133			
KKR2252917	UPPER DARBY	PA		01/13/2026		230		23			23		253	253			
KKR2252918	UPPER DARBY	PA		01/13/2026		237		24			24		261	261			
KKR2252919	UPPER DARBY	PA		01/13/2026		247		24			24		271	271			
KKR2252933	EASTON	PA		12/16/2025		260		25			25		285	285			
KKR2253014	LANSDOWNE	PA		01/13/2026		359		36			36		395	395			

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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					
KKR2253015	PITTSBURGH	PA		12/12/2025		390		38			38		428	428			
KKR2256750	PHILADELPHIA	PA		10/24/2025		351		44			44		395	395			
KKR2279042	UPPER DARBY	PA		01/09/2026		359		33			33		392	392			
KKR2279392	PHILADELPHIA	PA		01/29/2026		447		40			40		487	487			
KKR2279412	WEST GROVE	PA		02/26/2026		1,381		127			127		1,508	1,508			
KKR2279423	CAMP HILL	PA		01/22/2026		778		46			46		824	824			
KKR2284295	READING	PA		02/06/2026		320		53			53		373	373			
KKR2287744	CHELTENHAM VILLAGE	PA		03/17/2026		813		53			53		866	866			
KKR2287796	EAST STROUDSBURG	PA		02/24/2026		853		89			89		942	942			
KKR2287810	MACUNGIE	PA		02/23/2026		860		87			87		947	947			
KKR2287849	EFFORT	PA		03/06/2026		559		58			58		617	617			
KKR2287956	HATBORO	PA		03/16/2026		608		68			68		676	676			
KKR2290311	PHILADELPHIA	PA		11/28/2025		528		46			46		574	574			
KKR2290765	WILKES BARRE	PA		12/19/2025		325		36			36		361	361			
KKR2290881	YORK	PA		02/13/2026		855		41			41		896	896			
KKR2291179	HARVEYS LAKE	PA		09/10/2025		382		55			55		437	437			
KKR2291248	PITTSBURGH	PA		02/27/2026		1,488		211			211		1,699	1,699			
KKR2291352	MARCUS HOOK	PA		03/27/2026		312		43			43		355	355			
KKR2291359	HAMBURG	PA		04/02/2026		399		55			55		454	454			
KKR2298408	DOVER	PA		04/01/2026		355		34			34		389	389			
KKR2298409	BROOKHAVEN	PA		03/23/2026		402		38			38		440	440			
KKR2307556	EASTON	PA		04/30/2026		143		37			37		180	180			
KKR2307569	EASTON	PA		04/30/2026		225		58			58		283	283			
KKR2307570	WEST PITTSTON	PA		03/25/2026		240		27			27		267	267			
KKR2312212	POCONO LAKE	PA		05/29/2026		238		23			23		261	261			
KKR2312232	PHILADELPHIA	PA		05/11/2026		338		33			33		371	371			
KKR2312244	HAZLETON	PA		05/29/2026		113		11			11		124	124			
KKR2143976	PROVIDENCE	RI		09/26/2025		1,020		115			115		1,135	1,135			
KKR2203925	PROVIDENCE	RI		11/04/2025		545		52			52		597	597			
KKR2212777	NORTH PROVIDENCE	RI		12/10/2025		787		79			79		866	866			
KKR2226307	PROVIDENCE	RI		12/03/2025		1,006		114			114		1,120	1,120			
KKR2226336	CRANSTON	RI		12/03/2025		526		54			54		580	580			
3740761	HILTON HEAD	SC		10/27/2016		130,205							130,205	130,205			
3741378	DUNCAN	SC		08/27/2024		35,161							35,161	35,161			
KKR2103676	MYRTLE BEACH	SC		07/23/2025		416		74			74		490	490			
KKR2186575	HARTSVILLE	SC		10/16/2025		265		26			26		291	291			
KKR2186643	OKATIE	SC		09/18/2025		6,730		70			70		6,800	6,800			
KKR2226203	NORTH MYRTLE BEACH	SC		10/30/2025		4,995		507			507		5,502	5,502			
KKR2226283	VARNVILLE	SC		11/18/2025		389		41			41		430	430			
KKR2226303	SENECA	SC		11/25/2025		623		64			64		687	687			
KKR2226410	LITTLE RIVER	SC		11/03/2025		1,670		80			80		1,750	1,750			
KKR2233988	MURRELLS INLET	SC		12/03/2025		618		63			63		681	681			
KKR2233990	GREENVILLE	SC		10/31/2025		245		26			26		271	271			
KKR2245567	HANAHAN	SC		10/06/2025		1,025		129			129		1,154	1,154			
KKR2245681	CAMDEN	SC		12/18/2025		268							268	268			
KKR2245693	NORTH CHARLESTON	SC		12/31/2025		337		43			43		380	380			
KKR2245720	SUMTER	SC		12/26/2025		319		43			43		362	362			
KKR2245734	BOILING SPRINGS	SC		12/23/2025		366		49			49		415	415			
KKR2252879	NORTH MYRTLE BEACH	SC		12/30/2025		812		79			79		891	891			
KKR2252949	WESTMINSTER	SC		12/29/2025		470		43			43		513	513			
KKR2265392	VARNVILLE	SC		11/21/2025		490		47			47		537	537			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
KKR2265443	PAWLEYS ISLAND	SC		12/10/2025		587		56			56		643	643			
KKR2279089	GOOSE CREEK	SC		12/17/2025		596		57			57		653	653			
KKR2287966	MURRELLS INLET	SC		02/13/2026		536		56			56		592	592			
KKR2290786	LIBERTY	SC		12/23/2025		493		51			51		544	544			
KKR2298439	ISLE OF PALMS	SC		03/27/2026		1,055		99			99		1,154	1,154			
KKR2312360	MYRTLE BEACH	SC		06/11/2026		142		14			14		156	156			
4500001	ROSERSBERG	SWE		10/03/2025		467,683		12,451			12,451		480,134	480,134			
3741513	MADISON	TN		08/05/2025		275,929		1,798			1,798		277,726	277,726			
3741513	SEVIERVILLE	TN		02/01/2010		41,120							41,120	41,120			
KKR2103741	MEMPHIS	TN		07/14/2025		560		96			96		656	656			
KKR2103768	CLARKSVILLE	TN		07/31/2025		317		54			54		371	371			
KKR2103839	MEMPHIS	TN		07/22/2025		347		58			58		405	405			
KKR2186558	KNOXVILLE	TN		10/10/2025		805		41			41		846	846			
KKR2186573	SEVIERVILLE	TN		10/23/2025		3,004		291			291		3,295	3,295			
KKR2188501	CLARKSVILLE	TN		11/17/2025		640		64			64		704	704			
KKR2203848	LENOIR CITY	TN		10/31/2025		442		42			42		484	484			
KKR2203959	MOUNT JULIET	TN		11/06/2025		1,463		140			140		1,603	1,603			
KKR2226225	KNOXVILLE	TN		12/02/2025		404		42			42		446	446			
KKR2226226	KNOXVILLE	TN		12/02/2025		636		65			65		701	701			
KKR2226235	PIGEON FORGE	TN		12/22/2025		400		43			43		443	443			
KKR2226301	CLARKSVILLE	TN		12/15/2025		326		34			34		360	360			
KKR2226375	PIKEVILLE	TN		12/08/2025		962		102			102		1,064	1,064			
KKR2233989	CLEVELAND	TN		12/31/2025		404		41			41		445	445			
KKR2234181	SEVIERVILLE	TN		11/19/2025		1,070		132			132		1,202	1,202			
KKR2245500	MEMPHIS	TN		10/30/2025		278		35			35		313	313			
KKR2245658	SEVIERVILLE	TN		12/01/2025		2,737		354			354		3,091	3,091			
KKR2245667	LA FAYETTE	TN		12/22/2025		657		86			86		743	743			
KKR2245732	CORDOVA	TN		01/07/2026		321		42			42		363	363			
KKR2252963	KNOXVILLE	TN		12/23/2025		594		54			54		648	648			
KKR2253003	CLEVELAND	TN		12/29/2025		479		46			46		525	525			
KKR2253160	KINGSPORT	TN		12/10/2025		606		58			58		664	664			
KKR2253180	VONORE	TN		12/29/2025		1,108		106			106		1,214	1,214			
KKR2253187	BRENTWOOD	TN		11/05/2025		1,211		116			116		1,327	1,327			
KKR2256797	KNOXVILLE	TN		01/21/2026		563		71			71		634	634			
KKR2265372	NASHVILLE	TN		12/15/2025		951		90			90		1,041	1,041			
KKR2278959	MEMPHIS	TN		01/16/2026		294		28			28		322	322			
KKR2278973	NASHVILLE	TN		02/03/2026		500		46			46		546	546			
KKR2278985	KNOXVILLE	TN		01/28/2026		566		49			49		615	615			
KKR2279022	NASHVILLE	TN		02/06/2026		817		71			71		888	888			
KKR2284262	OLD HICKORY	TN		02/06/2026		644		62			62		706	706			
KKR2284279	NASHVILLE	TN		02/06/2026		1,177		114			114		1,291	1,291			
KKR2284282	WHITES CREEK	TN		02/06/2026		552		54			54		606	606			
KKR2287732	MARYVILLE	TN		02/09/2026		1,057		109			109		1,166	1,166			
KKR2287733	HENDERSONVILLE	TN		03/20/2026		667		70			70		737	737			
KKR2287761	GATLINBURG	TN		03/13/2026		2,143		216			216		2,359	2,359			
KKR2287830	FRANKLIN	TN		03/12/2026		2,322		120			120		2,442	2,442			
KKR2290343	NASHVILLE	TN		02/20/2026		798		65			65		863	863			
KKR2290750	MEMPHIS	TN		12/30/2025		341		37			37		378	378			
KKR2290764	MEMPHIS	TN		12/03/2025		208		24			24		232	232			
KKR2298153	DECHERD	TN		03/11/2026		748		70			70		818	818			
KKR2298426	COPPERHILL	TN		03/12/2026		2,830		279			279		3,109	3,109			

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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					
KKR2298441	CHATTANOOGA	TN		03/31/2026		653		62			62		715	715			
KKR2305868	BUTLER	TN		04/28/2026		761		74			74		835	835			
3740514	HOUSTON	TX		02/10/2014		834,103							834,103	834,103			
3740723	GRAND PRAIRIE	TX		05/13/2016		48,821							48,821	48,821			
3740798	RICHARDSON	TX		12/20/2016		172,150							172,150	172,150			
3740887	GRAND PRAIRIE	TX		12/13/2017		104,319							104,319	104,319			
3740930	GRAND PRAIRIE	TX		07/20/2018		247,308							247,308	247,308			
3740947	FORT WORTH	TX		08/28/2018		178,204		5,632			5,632		183,836	183,836			
3740950	PFLUGERVILLE	TX		10/25/2018		135,111							135,111	135,111			
3740952	PFLUGERVILLE	TX		11/06/2018		119,654							119,654	119,654			
3740954	PFLUGERVILLE	TX		05/01/2019		132,410							132,410	132,410			
3740980	AUSTIN	TX		11/29/2018		80,112							80,112	80,112			
3741026	ADDISON	TX		09/05/2019		(4,661)							(4,661)	(4,661)			
3741052	SAN ANTONIO	TX		12/20/2019		131,985							131,985	131,985			
3741147	AUSTIN	TX		06/30/2021		172,985							172,985	172,985			
3741169	HOUSTON	TX		07/29/2021		73,853							73,853	73,853			
3741174	AUSTIN	TX		09/01/2021		75,243							75,243	75,243			
3800227	FLOWER MOUND	TX		12/20/2019		155,972							155,972	155,972			
3800228	HOUSTON	TX		12/16/2020		231,662							231,662	231,662			
KKR2103668	SAN ANTONIO	TX		05/22/2025		261		47			47		308	308			
KKR2103679	KILLEEN	TX		06/18/2025		549		96			96		645	645			
KKR2103687	ROYSE CITY	TX		06/03/2025		1,012		72			72		1,084	1,084			
KKR2103690	AUBREY	TX		06/30/2025		1,287		224			224		1,511	1,511			
KKR2103701	HOUSTON	TX		05/22/2025		521		90			90		611	611			
KKR2103724	CORSICANA	TX		07/29/2025		629		57			57		686	686			
KKR2103775	SAN ANTONIO	TX		06/20/2025		540		92			92		632	632			
KKR2103782	CORPUS CHRISTI	TX		07/09/2025		607		103			103		710	710			
KKR2103824	HOUSTON	TX		07/29/2025		885		107			107		992	992			
KKR2103867	LAREDO	TX		07/23/2025		339		56			56		395	395			
KKR2103886	HOUSTON	TX		07/10/2025		3,692		114			114		3,806	3,806			
KKR2103888	EVERMAN	TX		07/28/2025		256		69			69		325	325			
KKR2143932	HOUSTON	TX		09/30/2025		663		68			68		731	731			
KKR2186513	SAN ANTONIO	TX		10/31/2025		325		32			32		357	357			
KKR2186524	KINGWOOD	TX		09/30/2025		553		53			53		606	606			
KKR2186526	TEMPLE	TX		09/30/2025		262		25			25		287	287			
KKR2186562	PORT ARANSAS	TX		09/29/2025		15,257		91			91		15,348	15,348			
KKR2186581	EL PASO	TX		10/17/2025		515		50			50		565	565			
KKR2186631	WESTWORTH VILLAGE	TX		09/25/2025		2,339		228			228		2,567	2,567			
KKR2186642	RICHMOND	TX		10/15/2025		2,935		286			286		3,221	3,221			
KKR2186646	BEN WHEELER	TX		09/26/2025		2,349		112			112		2,461	2,461			
KKR2188526	CONVERSE	TX		11/18/2025		184		44			44		228	228			
KKR2203858	EL PASO	TX		11/17/2025		377		37			37		414	414			
KKR2203874	FORTH WORTH	TX		10/24/2025		533		54			54		587	587			
KKR2203875	FORNEY	TX		10/23/2025		537		53			53		590	590			
KKR2203895	FORT WORTH	TX		10/28/2025		560		55			55		615	615			
KKR2203908	CLINT	TX		11/06/2025		497		46			46		543	543			
KKR2203957	PASADENA	TX		11/06/2025		294		30			30		324	324			
KKR2203982	SAN ANTONIO	TX		11/24/2025		2,435		48			48		2,483	2,483			
KKR2204168	SAN ANTONIO	TX		11/04/2025		1,977		192			192		2,169	2,169			
KKR2204175	CEDAR PARK	TX		10/16/2025		1,268		122			122		1,390	1,390			
KKR2204182	CYPRESS	TX		10/30/2025		490		46			46		536	536			

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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					
KKR2204189	MIDLAND	TX		10/24/2025		549		57			57		606	606			
KKR2204230	RICHMOND	TX		11/20/2025		888		86			86		974	974			
KKR2212755	PASADENA	TX		12/15/2025		436		44			44		480	480			
KKR2212764	SAN ANTONIO	TX		12/10/2025		482		49			49		531	531			
KKR2212784	DALLAS	TX		11/25/2025		362		35			35		397	397			
KKR2212825	PORTLAND	TX		12/10/2025		428		44			44		472	472			
KKR2212849	HOUSTON	TX		10/22/2025		1,248		122			122		1,370	1,370			
KKR2226221	HUTTO	TX		12/19/2025		415		43			43		458	458			
KKR2226224	BROWNSVILLE	TX		12/01/2025		555		59			59		614	614			
KKR2226252	PORT LAVACA	TX		12/04/2025		251		26			26		277	277			
KKR2226253	HOUSTON	TX		12/12/2025		925		96			96		1,021	1,021			
KKR2226285	FORT WORTH	TX		10/14/2025		233		24			24		257	257			
KKR2226313	HOUSTON	TX		12/15/2025		702		73			73		775	775			
KKR2226354	EL PASO	TX		11/19/2025		453		47			47		500	500			
KKR2226361	HOUSTON	TX		12/22/2025		607		63			63		670	670			
KKR2226372	SUGAR LAND	TX		12/12/2025		1,025		71			71		1,096	1,096			
KKR2226399	KATY	TX		12/17/2025		2,214		225			225		2,439	2,439			
KKR2226430	ALEDO	TX		11/24/2025		792		72			72		864	864			
KKR2226454	DALLAS	TX		12/05/2025		3,404		355			355		3,759	3,759			
KKR2226463	DALLAS	TX		12/09/2025		1,341		140			140		1,481	1,481			
KKR2226471	BANDERA	TX		11/21/2025		1,053		112			112		1,165	1,165			
KKR2226476	FORNEY	TX		12/19/2025		545		60			60		605	605			
KKR2226486	FORT WORTH	TX		11/21/2025		240		26			26		266	266			
KKR2226498	CONROE	TX		11/03/2025		514		55			55		569	569			
KKR2234048	SAN ANTONIO	TX		12/30/2025		410		39			39		449	449			
KKR2234050	SAN ANTONIO	TX		12/30/2025		474		45			45		519	519			
KKR2234158	JOSHUA	TX		01/12/2026		1,029		100			100		1,129	1,129			
KKR2245477	HOUSTON	TX		09/29/2025		491		65			65		556	556			
KKR2245513	DALLAS	TX		12/23/2025		474		63			63		537	537			
KKR2245624	KILGORE	TX		12/09/2025		434		55			55		489	489			
KKR2245645	WILLIS	TX		12/19/2025		243		33			33		276	276			
KKR2245652	HOUSTON	TX		12/19/2025		369		49			49		418	418			
KKR2245670	WESLACO	TX		12/15/2025		440		58			58		498	498			
KKR2245678	WILLIS	TX		12/23/2025		248		33			33		281	281			
KKR2245700	LAREDO	TX		10/21/2025		307		40			40		347	347			
KKR2245741	HIDALGO	TX		01/08/2026		357		47			47		404	404			
KKR2252840	GARLAND	TX		12/22/2025		35		65			65		100	100			
KKR2252843	HOUSTON	TX		12/17/2025		643		60			60		703	703			
KKR2252855	PHARR	TX		12/30/2025		823		81			81		904	904			
KKR2252895	MESQUITE	TX		12/24/2025		346		34			34		380	380			
KKR2252910	HOUSTON	TX		01/14/2026		381		36			36		417	417			
KKR2252928	HOUSTON	TX		12/15/2025		143		53			53		196	196			
KKR2252929	ABILENE	TX		12/12/2025		497		48			48		545	545			
KKR2252982	HOUSTON	TX		12/22/2025		611		59			59		670	670			
KKR2253001	AUSTIN	TX		01/05/2026		669		61			61		730	730			
KKR2253023	HARLINGEN	TX		01/12/2026		474		46			46		520	520			
KKR2253054	COPPERAS COVE	TX		02/03/2026		487		46			46		533	533			
KKR2253055	SAN ANTONIO	TX		01/30/2026		37		63			63		100	100			
KKR2253096	GALVESTON	TX		01/02/2026		916		89			89		1,005	1,005			
KKR2253142	SAN ANTONIO	TX		12/09/2025		20,893		84			84		20,977	20,977			
KKR2253146	KERRVILLE	TX		11/10/2025		555		56			56		611	611			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
KKR2253158	GRAND PRAIRIE	TX		11/24/2025		818		77			77		895	895			
KKR2253195	LAREDO	TX		01/28/2026		388		37			37		425	425			
KKR2256791	FORT WORTH	TX		12/26/2025		1,058		132			132		1,190	1,190			
KKR2265363	SHERMAN	TX		02/04/2026		518		49			49		567	567			
KKR2265366	SAN ANTONIO	TX		02/06/2026		407		38			38		445	445			
KKR2265383	SPRING	TX		12/16/2025		1,967		45			45		2,012	2,012			
KKR2265407	SAN ANTONIO	TX		01/23/2026		643		62			62		705	705			
KKR2265425	HOUSTON	TX		12/18/2025		506							506	506			
KKR2278958	FORT WORTH	TX		12/29/2025		466		41			41		507	507			
KKR2278980	VICTORIA	TX		01/29/2026		319		29			29		348	348			
KKR2279010	HOUSTON	TX		01/27/2026		1,187		73			73		1,260	1,260			
KKR2279011	HOUSTON	TX		02/06/2026		1,147		67			67		1,214	1,214			
KKR2279014	EDINBURG	TX		02/09/2026		335		32			32		367	367			
KKR2279015	EDINBURG	TX		02/09/2026		335		32			32		367	367			
KKR2279016	EDINBURG	TX		02/09/2026		337		33			33		370	370			
KKR2279017	EDINBURG	TX		02/09/2026		340		33			33		373	373			
KKR2279018	EDINBURG	TX		02/09/2026		337		33			33		370	370			
KKR2279050	DALLAS	TX		02/05/2026		371		34			34		405	405			
KKR2279055	ALPINE	TX		02/19/2026		1,233		113			113		1,346	1,346			
KKR2279065	SPRING	TX		01/30/2026		892		40			40		932	932			
KKR2279082	POTTSBORO	TX		12/29/2025		467		43			43		510	510			
KKR2279121	VICTORIA	TX		02/06/2026		276		25			25		301	301			
KKR2279123	HOUSTON	TX		01/15/2026		354		33			33		387	387			
KKR2279319	HOUSTON	TX		01/26/2026		3,987		395			395		4,382	4,382			
KKR2279357	GARLAND	TX		01/28/2026		506		44			44		550	550			
KKR2279391	MONTGOMERY	TX		01/23/2026		978		100			100		1,078	1,078			
KKR2279398	CARROLLTON	TX		02/10/2026		1,255		112			112		1,367	1,367			
KKR2284243	MISSOURI CITY	TX		01/16/2026		568		56			56		624	624			
KKR2284258	MAGNOLIA	TX		03/13/2026		529		53			53		582	582			
KKR2284264	EL PASO	TX		03/11/2026		222		24			24		246	246			
KKR2284268	KATY	TX		03/17/2026		288		46			46		334	334			
KKR2284299	LAREDO	TX		01/28/2026		1,132		53			53		1,185	1,185			
KKR2284312	ROCKWALL	TX		01/08/2026		1,397		142			142		1,539	1,539			
KKR2284324	SUGAR LAND	TX		02/06/2026		1,447		137			137		1,584	1,584			
KKR2284360	CELINA	TX		02/17/2026		1,773		180			180		1,953	1,953			
KKR2287710	WESLACO	TX		02/05/2026		778		84			84		862	862			
KKR2287778	ARLINGTON	TX		04/08/2026		650		67			67		717	717			
KKR2287797	HOUSTON	TX		03/23/2026		595		44			44		639	639			
KKR2287807	SAN ANTONIO	TX		03/31/2026		25		57			57		82	82			
KKR2287835	HASLET	TX		04/03/2026		540		55			55		595	595			
KKR2287872	AUSTIN	TX		02/27/2026		229		103			103		332	332			
KKR2287910	SAN ANTONIO	TX		03/02/2026		4,133		403			403		4,536	4,536			
KKR2287933	ALLEN	TX		03/13/2026		1,336		106			106		1,442	1,442			
KKR2287937	SUNNYVALE	TX		03/31/2026		3,833		399			399		4,232	4,232			
KKR2288004	HOUSTON	TX		02/25/2026		2,039		154			154		2,193	2,193			
KKR2290370	SUGAR LAND	TX		02/23/2026		3,655		241			241		3,896	3,896			
KKR2290403	ROWLETT	TX		02/20/2026		2,086		182			182		2,268	2,268			
KKR2290790	WHITE SETTLEMENT	TX		12/08/2025		383		42			42		425	425			
KKR2290820	CORPUS CHRISTI	TX		12/23/2025		630		69			69		699	699			
KKR2290825	WICHITA FALLS	TX		12/12/2025		457		48			48		505	505			
KKR2290832	DALLAS	TX		12/12/2025		470		50			50		520	520			

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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					
KKR2290833	DALLAS	TX		12/19/2025		1,271		132			132		1,403	1,403			
KKR2290857	HOUSTON	TX		07/28/2025		330		39			39		369	369			
KKR2290858	HOUSTON	TX		07/28/2025		330		39			39		369	369			
KKR2291139	ODESSA	TX		11/19/2025		296		42			42		338	338			
KKR2291283	HOUSTON	TX		03/17/2026		944		64			64		1,008	1,008			
KKR2291334	SAN ANTONIO	TX		03/13/2026		565		74			74		639	639			
KKR2298158	PERRIN	TX		02/19/2026		960		91			91		1,051	1,051			
KKR2298368	RICHWOOD	TX		05/07/2026		632		74			74		706	706			
KKR2298369	DENISON	TX		04/23/2026		406		38			38		444	444			
KKR2298380	DALLAS	TX		04/03/2026		435		40			40		475	475			
KKR2298381	DALLAS	TX		03/31/2026		513		49			49		562	562			
KKR2298382	COMMERCE	TX		04/15/2026		428		41			41		469	469			
KKR2298389	COMMERCE	TX		04/15/2026		337		32			32		369	369			
KKR2298391	COMMERCE	TX		04/15/2026		317		31			31		348	348			
KKR2298397	COMMERCE	TX		04/15/2026		310		30			30		340	340			
KKR2298406	EL PASO	TX		04/10/2026		520		51			51		571	571			
KKR2305669	KATY	TX		05/28/2026		243		23			23		266	266			
KKR2305692	UNIVERSITY PARK	TX		04/29/2026		874		76			76		950	950			
KKR2305867	SAN ANTONIO	TX		05/13/2026		253		26			26		279	279			
KKR2307636	TOMBALL	TX		05/01/2026		1,212		52			52		1,264	1,264			
KKR2312233	DENVER CITY	TX		04/03/2026		76		8			8		84	84			
KKR2312242	HOUSTON	TX		05/21/2026		726		9			9		735	735			
KKR2314511	LA MARQUE	TX		11/13/2025		104		8			8		112	112			
3741050	SOUTH JORDAN	UT		02/07/2020		91,332							91,332	91,332			
3741150	LEHI	UT		06/29/2021		199,246							199,246	199,246			
3741406	LEHI	UT		10/01/2024		89,733							89,733	89,733			
3741570	EAGLE MOUNTAIN	UT		10/03/2025		7,676,790		214,783			214,783		7,891,573	7,891,573			
3800234	SALT LAKE CITY	UT		06/28/2023		78,846							78,846	78,846			
KKR2203968	GARDEN CITY	UT		11/07/2025		672		65			65		737	737			
KKR2226202	MAPLETON	UT		12/10/2025		447		47			47		494	494			
KKR2252885	VERNAL	UT		01/17/2026		907		88			88		995	995			
KKR2252938	SARATOGA SPRINGS	UT		12/01/2025		813		76			76		889	889			
KKR2265412	SALT LAKE CITY	UT		02/18/2026		3,173		306			306		3,479	3,479			
KKR2278997	MAPLETON	UT		01/12/2026		492		44			44		536	536			
KKR2278999	MAPLETON	UT		01/09/2026		493		45			45		538	538			
KKR2279318	CLINTON	UT		01/30/2026		898		82			82		980	980			
KKR2287920	CEDAR CITY	UT		03/04/2026		634		65			65		699	699			
KKR2290323	PARK CITY	UT		03/30/2026		546		51			51		597	597			
KKR2290351	COTTONWOOD HEIGHTS	UT		01/21/2026		3,605		315			315		3,920	3,920			
3740856	CHESAPEAKE	VA		10/10/2017		67,689							67,689	67,689			
3741305	FREDERICKSBURG	VA		06/21/2023		104,818							104,818	104,818			
3741341	HENRICO	VA		03/06/2024		135,136							135,136	135,136			
3800229	MIDLOTHIAN	VA		05/19/2021		156,676							156,676	156,676			
3800231	SPRINGFIELD	VA		06/03/2021		132,931							132,931	132,931			
KKR2103830	SOUTH HILL	VA		06/17/2025		315		53			53		368	368			
KKR2103908	VIRGINIA BEACH	VA		08/13/2025		394		65			65		459	459			
KKR2186535	PORTSMOUTH	VA		09/26/2025		335		34			34		369	369			
KKR2186564	ALEXANDRIA	VA		10/16/2025		457		45			45		502	502			
KKR2203860	FREDERICKSBURG	VA		11/14/2025		2,585		75			75		2,660	2,660			
KKR2203938	RICHMOND	VA		10/24/2025		271		42			42		313	313			
KKR2203954	RICHMOND	VA		11/10/2025		485		46			46		531	531			

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					
KKR2203971	ROANOKE	VA		11/18/2025		841		80			80		921	921			
KKR2212769	SHENANDOAH	VA		11/26/2025		554		57			57		611	611			
KKR2212857	ALEXANDRIA	VA		10/27/2025		1,268		119			119		1,387	1,387			
KKR2226222	NORFOLK	VA		11/24/2025		506		39			39		545	545			
KKR2226241	STRASBURG	VA		12/29/2025		1,613		167			167		1,780	1,780			
KKR2226273	PORTSMOUTH	VA		11/24/2025		571		60			60		631	631			
KKR2226446	LOVETTSVILLE	VA		11/21/2025		2,005		212			212		2,217	2,217			
KKR2226459	CHRISTIANSBURG	VA		12/09/2025		677		71			71		748	748			
KKR2234150	STEELES TAVERN	VA		11/21/2025		456		46			46		502	502			
KKR2234211	NORFOLK	VA		12/03/2025		693		85			85		778	778			
KKR2245551	NORFOLK	VA		10/22/2025		373		48			48		421	421			
KKR2252825	VIRGINIA BEACH	VA		12/05/2025		340		35			35		375	375			
KKR2252912	CHESTERFIELD	VA		01/16/2026		506		49			49		555	555			
KKR2252970	PETERSBURG	VA		01/02/2026		499		46			46		545	545			
KKR2252972	PETERSBURG	VA		01/02/2026		359		33			33		392	392			
KKR2253022	CHESAPEAKE	VA		01/16/2026		983		96			96		1,079	1,079			
KKR2253156	ASHBURN	VA		12/31/2025		1,662		129			129		1,791	1,791			
KKR2253179	VIRGINIA BEACH	VA		12/29/2025		547		52			52		599	599			
KKR2256770	MIDLOTHIAN	VA		11/21/2025		692		89			89		781	781			
KKR2265428	ALEXANDRIA	VA		12/30/2025		3,457		326			326		3,783	3,783			
KKR2278979	LYNCHBURG	VA		02/05/2026		280		41			41		321	321			
KKR2279092	FREDERICKSBURG	VA		02/02/2026		811		73			73		884	884			
KKR2279387	HENRICO	VA		01/30/2026		4,518		407			407		4,925	4,925			
KKR2279388	SMITHFIELD	VA		02/06/2026		22,412		59			59		22,471	22,471			
KKR2279395	WILLIAMSBURG	VA		02/13/2026		1,135		103			103		1,238	1,238			
KKR2298383	FREDERICKSBURG	VA		03/31/2026		519		52			52		571	571			
KKR2298385	LOUISA	VA		04/03/2026		721		70			70		791	791			
KKR2298416	VIRGINIA BEACH	VA		03/24/2026		412		40			40		452	452			
KKR2305680	MARTINSVILLE	VA		05/13/2026		146		14			14		160	160			
KKR2305875	WASHINGTON	VA		05/07/2026		1,312		104			104		1,416	1,416			
KKR2307564	SCHUYLER	VA		04/30/2026		263		29			29		292	292			
KKR2312245	HAMPTON	VA		06/01/2026		105		10			10		115	115			
KKR2203841	RUTLAND	VT		10/29/2025		692		34			34		726	726			
KKR2252900	CHESTER	VT		01/08/2026		677		64			64		741	741			
KKR2265393	WEST DOVER	VT		11/24/2025		3,084		283			283		3,367	3,367			
KKR2278996	GRAND ISLE	VT		02/06/2026		2,560		147			147		2,707	2,707			
3740449	SEATTLE	WA		12/11/2012		102,618							102,618	102,618			
3740975	BELLEVUE	WA		12/06/2018		143,413							143,413	143,413			
3741143	REDMOND	WA		05/25/2021		430,492							430,492	430,492			
KKR2103815	COVINGTON	WA		06/20/2025		825		138			138		963	963			
KKR2103826	VANCOUVER	WA		04/25/2025		557		93			93		650	650			
KKR2186531	TACOMA	WA		10/10/2025		1,342		131			131		1,473	1,473			
KKR2186536	BELLEVUE	WA		10/17/2025		454		44			44		498	498			
KKR2203840	OCEAN SHORES	WA		10/17/2025		1,045		155			155		1,200	1,200			
KKR2203849	YAKIMA	WA		10/28/2025		511		49			49		560	560			
KKR2234029	VANCOUVER	WA		11/26/2025		1,142		113			113		1,255	1,255			
KKR2234154	ISSAQUAH	WA		12/01/2025		4,377		413			413		4,790	4,790			
KKR2245525	YAKIMA	WA		10/09/2025		452		69			69		521	521			
KKR2279409	LONGVIEW	WA		02/09/2026		532		48			48		580	580			
KKR2284357	KIRKLAND	WA		01/13/2026		3,655		380			380		4,035	4,035			
KKR2287757	OLYMPIA	WA		03/16/2026		872		89			89		961	961			

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					
KKR2287998	PORT ORCHARD	WA		01/23/2026		1,427		109			109		1,536	1,536			
KKR2290794	LAKEWOOD	WA		12/05/2025		1,006		104			104		1,110	1,110			
KKR2298169	ROY	WA		04/02/2026		2,865		276			276		3,141	3,141			
KKR2301916	CLYDE HILL	WA		04/01/2026		5,280		529			529		5,809	5,809			
KKR2307638	SEATTLE	WA		04/18/2026		969		229			229		1,198	1,198			
KKR2312357	BELLEVUE	WA		05/27/2026		847		81			81		928	928			
3727643	MUKWONAGO	WI		09/10/2003		46,992							46,992	46,992			
KKR2103662	MILWAUKEE	WI		08/05/2025		152		29			29		181	181			
KKR2103663	MILWAUKEE	WI		07/28/2025		229		43			43		272	272			
KKR2103666	MILWAUKEE	WI		07/22/2025		278		51			51		329	329			
KKR2103671	MILWAUKEE	WI		06/10/2025		220		40			40		260	260			
KKR2103763	MILWAUKEE	WI		05/30/2025		303		51			51		354	354			
KKR2103767	MILWAUKEE	WI		07/30/2025		856		145			145		1,001	1,001			
KKR2103771	MILWAUKEE	WI		05/16/2025		237		40			40		277	277			
KKR2143962	MILWAUKEE	WI		09/17/2025		255		27			27		282	282			
KKR2226258	TOMAH	WI		11/26/2025		335		36			36		371	371			
KKR2226262	MILWAUKEE	WI		12/05/2025		490		53			53		543	543			
KKR2226279	MILWAUKEE	WI		10/30/2025		879		89			89		968	968			
KKR2234141	GREEN BAY	WI		12/08/2025		1,986		89			89		2,075	2,075			
KKR2234187	DELAVAN	WI		10/27/2025		365		45			45		410	410			
KKR2252953	MILWAUKEE	WI		12/23/2025		407		40			40		447	447			
KKR2252996	MILWAUKEE	WI		01/02/2026		353		34			34		387	387			
KKR2253152	OCONOMOWOC	WI		10/16/2025		3,581		341			341		3,922	3,922			
KKR2256749	WAUWATOSA	WI		10/31/2025		2,176		294			294		2,470	2,470			
KKR2278968	MILWAUKEE	WI		01/03/2026		450		41			41		491	491			
KKR2279095	MILWAUKEE	WI		01/16/2026		684		23			23		707	707			
KKR2279324	REDGRANITE	WI		01/15/2026		2,453		105			105		2,558	2,558			
KKR2287702	MILWAUKEE	WI		03/20/2026		314		51			51		365	365			
KKR2287790	FISH CREEK	WI		01/27/2026		1,580		88			88		1,668	1,668			
KKR2287913	BURLINGTON	WI		03/09/2026		559		57			57		616	616			
KKR2291320	RACINE	WI		03/04/2026		448		61			61		509	509			
KKR2291419	MILWAUKEE	WI		07/14/2025		715		100			100		815	815			
KKR2298411	WEST ALLIS	WI		04/08/2026		557		47			47		604	604			
KKR2298450	RACINE	WI		02/25/2026		645		60			60		705	705			
KKR2298451	KENOSHA	WI		02/25/2026		494		46			46		540	540			
KKR2312236	GREEN BAY	WI		06/17/2026		146		14			14		160	160			
KKR2312249	WEST ALLIS	WI		06/08/2026		222		22			22		244	244			
3740315	HURRICANE	WV		05/18/2011		14,696							14,696	14,696			
KKR2103746	NITRO	WV		07/30/2025		225		39			39		264	264			
KKR2291413	INWOOD	WV		02/26/2026		574		75			75		649	649			
KKR2312246	CLARKSBURG	WV		04/24/2026		86		7			7		93	93			
KKR2279103	AFTON	WY		01/20/2026		789		68			68		857	857			
0299999. Mortgages with partial repayments						82,650,831		516,857			516,857		83,167,688	83,167,688			
KKR2290831	ROME	GA		12/24/2025	09/02/2026	162,475		5,717			5,717		168,192	168,192			
KKR2252920	COLUMBIA	MD		01/14/2026	08/06/2026	350,468		10,553			10,553		361,021	361,021			
KKR2265365	PLEASANTVILLE	NJ		01/26/2026	07/29/2026	195,270		5,811			5,811		201,081	201,081			
0399999. Mortgages disposed						708,213		22,081			22,081		730,294	730,294			
0599999 - Totals						1,233,501,891	62,448,485	1,748,442	62,448,485		1,748,442		1,235,250,333	1,235,250,333			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner		Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
92892A-AA-3	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)	Wilmington	DE		5.B	12/31/2025			152,907			0.000
92892A-AB-1	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)	Wilmington	DE		5.B	12/31/2025			152,761,270			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									152,914,177			XXX
000000-00-0	0591LP Excellere Capital Fund II, L.P.	Wilmington	DE	Excellere Capital Management LLC		10/03/2011	3		25,111		4,253,467	0.043
000000-00-0	0643LP Riverside Fund V SQ-A L.P.	New Castle	DE	Riverside Partners V, L.P.		02/28/2013	3		2,898,675		2	0.075
000000-00-0	0698LP SPC Partners V, L.P.	Wilmington	DE	Swander Pace Capital V, L.P.		07/03/2012	3		48,571		4,415,378	0.143
000000-00-0	0714LP Carousel Capital Partners IV, L.P.	Dover	DE	Carousel Capital Partners IV, L.P.		10/23/2012	3		253,131		1,558,839	0.094
000000-00-0	0729LP Windjammer Senior Equity Fund IV, L.P.	Wilmington	DE	Windjammer Capital Investors IV, L.P.		12/28/2012	3		25,828		9,014,356	0.061
000000-00-0	0741LP TorQuest Partners Fund III, L.P.	Toronto	CAN	TorQuest Manager GP III Inc.		04/30/2013	3		9,683		4,287,264	0.048
000000-00-0	0758LP ICV Partners III, L.P.	Wilmington	DE	ICV Partners III, L.P.		08/07/2013	3		375,000			0.062
000000-00-0	0805LP Odyssey Investment Partners Fund V, LP.	Dover	DE	Odyssey Investment Partners, LLC		07/07/2014	3		12,559		6,744,448	0.021
000000-00-0	0826LP Vanterra Secondaries, LP	Dover	DE	Vanterra Capital GP, LLC		12/03/2014	3		1,708,605			1.000
000000-00-0	0829LP PAI Partners VI, L.P.	Guernsey	GGY	PAI Europe VI General Partner Ltd		12/19/2014	3		16,435		4,591,074	0.032
000000-00-0	0836LP CapStreet IV	Wilmington	DE	CapStreet		01/22/2015	3		809,317		3,253,572	0.125
000000-00-0	0840LP Exponent III, L.P.	London	GBR	Exponent Private Equity FLP GP III LLP		02/18/2015	3		114,069		3,258,881	0.045
000000-00-0	0842LP Aquiline Financial Services Fund III L.P.	Dover	DE	Aquiline Capital Partners III GP (Offshore) Ltd.		02/25/2015	3		4,015,345		1,601,036	0.045
000000-00-0	0849LP ABRY Partners VIII, L.P.	Boston	MA	ABRY Partners VIII, L.P.		05/05/2015	3		5,714		1,437,841	0.026
000000-00-0	0853LP Centerbridge Capital Partners III, L.P.	Wilmington	DE	Centerbridge Capital Partners III, L.P.		05/21/2015	3		198,432		1,798,793	0.008
000000-00-0	0864LP Rhone Partners V L.P.	Wilmington	DE	Rhone Capital V L.P.		07/16/2015	3		115,268		2,741,370	0.019
000000-00-0	0868LP Montagu V, LP	London	GBR	Montagu V		08/04/2015	3		55,696		5,369,492	0.014
000000-00-0	0869LP TZP Growth Partners I, LP	Wilmington	DE	TZP Growth Partners GP I, L.P.		07/01/2015	3		20,846			0.060
000000-00-0	0881LP Insignia Capital Partners, L.P.	Wilmington	DE	Insignia Capital Partners GP, LLC		10/15/2015	3		30,602		705,990	0.033
000000-00-0	0887LP Tritium I, L.P.	Wilmington	DE	Tritium I GP, LLC		11/19/2015	3		54,963		546,007	0.024
000000-00-0	0894LP EQT VII, LP	Stockholm	SWE	EQT VII, LP		01/08/2016	3		68,917		757,659	0.007
000000-00-0	0902LP TPG Growth III (A), L.P.	Wilmington	DE	TPG Holdings		01/22/2016	3		75,392		687,007	0.010
000000-00-0	0909LP Investindustrial VI LP	London	GBR	Investindustrial VI LP		05/24/2016	3		378,530		5,976,353	0.025
000000-00-0	0958LP TorQuest Partners Fund IV, L.P.	Toronto	CAN	TorQuest Manager GP IV Inc.		09/01/2016	3		77,748		1,308,287	0.047
000000-00-0	0962LP Harvest Partners VII, L.P.	Dover	DE	Harvest Partners VII, L.P.		09/28/2016	3		61,729		6,746,989	0.029
000000-00-0	0963LP Excellere Capital Fund III, L.P.	Wilmington	DE	Excellere Capital Fund III, L.P.		10/03/2016	3		163,253		5,069,667	0.051
000000-00-0	0967LP Blackstone Capital Partners VII L.P.	Wilmington	DE	Blackstone Capital Partners VII L.P.		10/17/2016	3		121,120		1,151,504	0.004
000000-00-0	0972LP ABRY Senior Equity V, L.P.	Dover	DE	ABRY Senior Equity V, L.P.		11/21/2016	2		50,187		496,899	0.021
000000-00-0	0981LP LNK Partners III, L.P.	Dover	DE	LNK Partners III, L.P.		01/17/2017	3		11,013		78,360	0.057
000000-00-0	0986LP Carousel Capital Partners V, L.P.	Dover	DE	Carousel Capital Partners V, L.P.		02/15/2017	3		31,286		131,251	0.029
000000-00-0	0987LP Trident VII LP	Grand Cayman	CYM	Trident Capital VII LP		12/18/2017	3		33,783		974,732	0.006
000000-00-0	1001LP Green Equity Investors VII, L.P.	Dover	DE	Green Equity Investors VII, L.P.		05/12/2017	3		61,459		5,520,497	0.004
000000-00-0	1002LP Sixth Cinven fund (No. 3) Limited Partnership	St. Peter Port	GGY	Cinven Capital Management (VI) General Partner Limited		05/25/2017	3		53,999		3,362,489	0.004
000000-00-0	1011LP Oak Hill Capital Partners IV, L.P.	New York	NY	Oak Hill Capital Partners IV, L.P.		07/28/2017	3		(103,567)			0.011
000000-00-0	1015LP Mountaingate Capital Fund I, LP	Wilmington	DE	Mountaingate Capital Management, L.P.		07/27/2017	3		(1,904)		539,171	0.032
000000-00-0	1016LP ORG Opportunity Fund III, L.P.	Wilmington	DE	ORG Opportunity Fund III GP, LLC		07/27/2017	3		13,223		1,680,543	0.053
000000-00-0	1018LP EQT Mid Market Europe II	Edinburgh	GBR	EQT Mid Market (GP) Limited		08/11/2017	3		96,314		1,507,940	0.037
000000-00-0	1031LP SPC Partners VI, L.P.	Wilmington	DE	SPC Partners VI, L.P.		11/16/2017	3		162,015		8,151,204	0.086
000000-00-0	1051LP Vestar Capital Partners VII, LP	Grand Cayman	CYM	Vestar Associates VII, L.P.		04/02/2018	3		1,631,416		5,946,754	0.043
000000-00-0	1057LP Wellspring Capital Partners VI, L.P.	Dover	DE	WCM GenPar VI, L.P.		04/27/2018	3		308,643		2,205,679	0.027
000000-00-0	1074LP EQT VIII (No.2) SCSp	St. Peter Port	GGY	EQT VIII (GP) SCS		08/10/2018	3		122,907		1,926,525	0.004
000000-00-0	1085LP Dawson Portfolio Finance 2, LP	Wilmington	DE	Dawson Portfolio Finance 2, LP		09/21/2018	2		109,997		4,324,105	0.050
000000-00-0	1091LP GenNx360 Capital Partners III, L.P.	Wilmington	DE	GenNx360 GP III, LLC		10/30/2018	3		262,309		764,362	0.075
000000-00-0	1092LP Beecken Petty O'Keefe Fund V, LP	Wilmington	DE	Beecken Petty O?Keefe & Company V, L.P.		10/31/2018	3		160,877		553,009	0.061
000000-00-0	1094LP NCP Fund I, LP	Wilmington	DE	NCP Fund I GP, LP		11/13/2018	3		27,131		1,611,176	0.026
000000-00-0	1097LP Greenbriar Equity Fund IV, L.P.	Wilmington	DE	Greenbriar Equity Capital IV, L.P.		12/13/2018	3		110,471		1,708,302	0.037
000000-00-0	1100LP Windjammer Senior Equity Fund V, L.P.	Wilmington	DE	Windjammer Capital Investors V, L.P.		12/28/2018	3		69,996		1,838,485	0.034
000000-00-0	1101LP Gallant Capital Partners I, L.P.	Wilmington	DE	Gallant Capital Partners GP I, L.P.		12/28/2018	3		284,018		639,642	0.053
000000-00-0	1108LP Exponent Private Equity Partners IV, LP	Edinburgh	GBR	Exponent Private Equity FLP GP IV LLP		03/14/2019	3		183,748		4,519,015	0.034
000000-00-0	1109LP Welsh, Carson, Anderson & Stowe XIII, L.P.	Wilmington	DE	WCAS XIII Associates LLC		03/14/2019	3		336,011		2,896,443	0.008
000000-00-0	1114LP ParkerGale Capital II, LP	Wilmington	DE	ParkerGale Management II, LP		04/04/2019	3		297,108			0.036
000000-00-0	1116LP BP Natural Gas Opportunity Partners II, L.P.	Dover	DE	BP Natural Gas Partners II, LLC		06/07/2019	3		369,722		2,244,607	0.043
000000-00-0	1128LP Investindustrial VII, L.P.	London	GBR	INVESTINDUSTRIAL VII GP LLP		09/16/2019	3		1,384,449		11,040,988	0.009

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	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
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner								
000000-00-0	1157LP Jade Equity Investors, L.P.	Dover	DE	Jade Capital I, LLC		04/15/2020	3		14,902		645,806	0.002
000000-00-0	1158LP Odyssey Investment Partners Fund VI, L.P.	Wilmington	DE	Odyssey Capital Partners VI, LLC		04/20/2020	3		1,637,126		5,416,936	0.015
000000-00-0	1159LP Aquiline Credit Opportunities Fund L.P.	Grand Cayman	CYM	Aquiline Credit Opportunities GP Ltd		04/28/2020	2		996,141		1,509,713	0.141
000000-00-0	1179LP Carousel Capital Apex Rollover Partners, L.P.	Dover	DE	Carousel Capital Apex GP, L.L.C.		10/16/2020	3		24,934		2,590,175	0.379
000000-00-0	1180LP Amplify Partners IV, L.P.	Wilmington	DE	Amplify GP Partners IV, LLC		10/15/2020	1		50,000		800,000	0.018
000000-00-0	1181LP Green Equity Investors VIII, L.P.	Dover	DE	GEI Capital VIII, LLC		10/21/2020	3		43,732		2,593,711	0.001
000000-00-0	1182LP CapVest Equity Partners IV SCSp	St. Helier	JEY	CAPVEST PRIVATE EQUITY IV S.? R.L.		11/06/2020	3		142,964		9,885,770	0.019
000000-00-0	1201LP PAI Mid-Market Fund SCSp	Luxembourg City	LUX	PAI MMF GP S.a r.l		01/06/2021	3		72,986		6,822,343	0.045
000000-00-0	1204LP EQT IX (No.2) USD SCSp	Luxembourg City	LUX	EQT Fund Management S.a r.l.		02/05/2021	3		465,016		4,891,378	0.004
000000-00-0	1208LP Trill Impact (No.2) SCSp	Luxembourg City	LUX	Trill Impact (GP) SCS		03/22/2021	3		149,804			0.018
000000-00-0	1209LP Bain Capital Venture Fund 2021, L.P.	Wilmington	DE	Bain Capital Venture 2021 General Partner, LLC		03/01/2021	1		37,500		206,250	0.009
000000-00-0	1213LP Carousel Capital Partners VI, L.P.	Wilmington	DE	Carousel Capital Company VI, L.L.C.		04/21/2021	3		1,273,732		3,152,052	0.018
000000-00-0	1216LP Torquest Partners Fund (U.S.) V, L.P.	Toronto	CAN	TorQuest Fund V GP Inc		06/16/2021	3		526,791		4,780,231	0.022
000000-00-0	1224LP Pear Ventures II Expansion, L.P.	Wilmington	DE	Pear Ventures II Expansion GP, LLC		06/23/2021	1		140,000		1,519,895	0.025
000000-00-0	1225LP A&M Capital Strategic Investments, LP	Wilmington	DE	A&M Capital Strategic Investments-GP, LP		06/30/2021	3		3,238,750		6,108,034	0.061
000000-00-0	1230LP Amplify Partners Select Fund IV, L.P.	Wilmington	DE	Amplify GP Partners IV, LLC		07/16/2021	1		100,000		100,000	0.025
000000-00-0	1232LP Greenbriar Equity Fund V, L.P.	Wilmington	DE	Greenbriar Holdings V, LLC		08/02/2021	3		32,215		2,648,936	0.014
000000-00-0	1236LP Nyca Investment Fund IV-A, LP	Wilmington	DE	Nyca Investment Fund IV GP LLC		09/17/2021	1		375,000		1,875,000	0.038
000000-00-0	1237LP Goldcrest Capital III-A, LP	Wilmington	DE	Goldcrest Capital GP III, LLC		09/22/2021	1		187,500		1,725,000	0.024
000000-00-0	1238LP RRE Ventures VIII, L.P.	Wilmington	DE	RRE Ventures GP VIII, LLC		09/02/2021	1		1,157,736		7,780,921	0.100
000000-00-0	1240LP 8VC Fund IV, L.P.	Wilmington	DE	8VC GP IV, LLC		10/01/2021	1		1,000,000		2,400,000	0.031
000000-00-0	1242LP Pro SPV, L.P.	Wilmington	DE	Pro SPV GP, L.P.		10/12/2021	3		36,073			0.051
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			1,912,500		12,150,000	0.011
000000-00-0	1266LP Bow Capital Fund II, LP	Wilmington	DE	Bow Capital GP II, LLC		01/14/2022	1		1,425,978		2,909,097	0.166
000000-00-0	1281LP The Founders Fund VIII, LP	Wilmington	DE	The Founders Fund VIII Management, LLC		08/01/2023	1		150,000		550,000	0.006
000000-00-0	1283LP Aquiline Technology Growth Fund II LP	Wilmington	DE	Aquiline Technology Growth II GP Ltd.		04/28/2022	1		366,337		1,548,146	0.014
000000-00-0	1290LP Excellere Capital Fund IV, L.P.	Wilmington	DE	Excellere Partners IV LLC		05/18/2022	3		233,005		14,851,323	0.029
000000-00-0	1291LP Trident IX, L.P.	Grand Cayman	CYM	Trident Capital IX, L.P.		06/24/2022	3		5,151		3,824,365	0.009
000000-00-0	1294LP Trivest Fund VII, L.P.	Wilmington	DE	Trivest Partners VII GP, L.P.		07/14/2023	3		73,008		10,186,832	0.019
000000-00-0	1296LP Kelso Investment Associates XI, L.P.	Wilmington	DE	Kelso GP XI, L.P.		06/27/2022	3		1,235,391		23,955,219	0.021
000000-00-0	1297LP RLP Profit Share (PA), LLC	Wilmington	DE			09/27/2021	3		948,858		3,188,974	0.514
000000-00-0	1302LP Amplify Partners V, L.P.	Wilmington	DE	Amplify GP Partners V, LLC		08/09/2022	1		257,143		2,485,715	0.021
000000-00-0	1303LP Amplify Partners Select Fund V, L.P.	Wilmington	DE	Amplify GP Partners V, LLC		10/20/2022	1		192,857		321,428	0.021
000000-00-0	1315LP Sentinel Capital Partners VII, L.P.	Wilmington	DE	Sentinel Managing Company VII, Inc.		07/14/2023	3		1,420,859		12,506,822	0.007
000000-00-0	1318LP Blue Sea Capital Fund III LP	Wilmington	DE	Blue Sea Capital Management III LP		07/31/2023	3		1,897,395		4,219,550	0.045
000000-00-0	1319LP Oak Hill Capital Partners VI (Onshore), L.P.	Wilmington	DE	OHCP GENPAR VI, L.P.		06/26/2023	3		68,571		4,132,077	0.017
000000-00-0	1326LP Greenbriar Equity Fund VI, L.P.	Wilmington	DE	Greenbriar Equity Capital VI, L.P.		07/18/2023	3		8,621,325		3,679,040	0.015
000000-00-0	1327LP STG VII, L.P.	Wilmington	DE	STG Partners, LLC		03/25/2024	3		1,351,567		14,060,395	0.005
000000-00-0	1350LP Rhone Partners VI, L.P.	Grand Cayman	CYM	Rhone Capital VI L.P.		12/13/2022	3		4,765,802		4,350,673	0.017
000000-00-0	1351LP Curie Bio Seed Fund I, L.P.	Wilmington	DE	Curie Bio Seed GP I, L.L.C.		12/07/2022	1		375,000			0.027
000000-00-0	1352LP Dimension Capital I, L.P.	Wilmington	DE	Dimension Capital I GP, L.P.		12/14/2022	1		150,000		1,417,500	0.023
000000-00-0	1353LP Brewer Lane Ventures Fund II, L.P.	Wilmington	DE	Brewer Lane Ventures Fund II GP, LLC		12/22/2022	1		2,115,000		17,707,500	0.211
000000-00-0	1355LP Bain Capital Venture Fund 2022, L.P.	Wilmington	DE	BCV General Partner, LLC		01/03/2023	1		600,000		3,283,754	0.013
000000-00-0	1358LP Warren Equity Partners Fund IV, L.P.	Wilmington	DE	Warren Equity Partners GP IV L.P.		01/24/2023	3		2,162,541		9,086,899	0.032
000000-00-0	1372LP Revelstoke Capital Partners Fund III, L.P.	Wilmington	DE	RCP Fund III GP LLC		04/20/2023	3		259,044		4,132,846	0.011
000000-00-0	1378LP ICONIQ Strategic Partners VII, L.P.	Grand Cayman	CYM	ICONIQ Strategic Partners VII GP, L.P.		05/19/2023			400,394		1,759,703	0.013
000000-00-0	1379LP The Founders Fund IX, LP	Wilmington	DE	The Founders Fund VIII Management, LLC		10/15/2025	1		400,000		2,350,000	0.006
000000-00-0	1381LP Trivest Recognition Fund, L.P.	Wilmington	DE	Trivest Recognition Partners GP, L.P.		07/25/2023	3		66,458		7,870,057	0.010
000000-00-0	1397LP Valor Equity Partners VI L.P.	Wilmington	DE	Valor Management LLC		10/05/2023	1		511,020		1,177,656	0.009
000000-00-0	1398LP LGVP II, LP	Wilmington	DE	LGVP PARTNERS II, LLC		02/20/2024	1		570,000		5,860,000	0.067
000000-00-0	1403LP Capitol Meridian Fund I LP	Wilmington	DE	Capitol Meridian GP I LP		11/22/2023	3		6,073,472		839,828	0.043
000000-00-0	1405LP Incline Equity Partners VI, L.P.	Wilmington	DE	Incline GP VI, L.P.		12/05/2025	3		166,738		32,992,902	0.021
000000-00-0	1406LP KLC Fund II LP	Wilmington	DE	KLC Fund II GP LP		01/09/2024	3		3,144,375		10,044,320	0.032
000000-00-0	1407LP TorQuest Partners Fund (International) VI, L.P.	Toronto	CAN	TorQuest Fund VI GP Inc.		01/09/2025	3		599,327		13,742,097	0.011
000000-00-0	1408LP Windjammer Capital Fund VI, L.P.	Wilmington	DE	Windjammer Capital Partners, LLC		01/02/2024	3		1,259,788		12,977,415	0.018
000000-00-0	1409LP GHK Fund II LP	Wilmington	DE	GHK FUND II GP LLC		02/09/2024	3		2,998,399		16,586,021	0.046

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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
000000-00-0	1411LP Ares Pathfinder Fund II, L.P.	Los Angeles	CA	APF Management II GP LLC		11/20/2023			1,351,342		17,755,770	0.017
000000-00-0	1417LP ArcLight Infrastructure Partners Fund VIII	Wilmington	DE	ArcLight PEF GP VIII, LLC		01/27/2025			656,002		15,957,040	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		157,500		13,038,200	0.005
000000-00-0	1428LP Curie Bio Series A Fund I, L.P.	Dover	DE	Curie Bio Series A GP I, L.L.C.		06/13/2025	1		437,500		3,281,250	0.013
000000-00-0	1430LP PPC IV LP	Wilmington	DE	PPC Management LLC		05/28/2024	3		92,266		16,992,148	0.009
000000-00-0	1434LP Graham Partners VI, L.P.	Wilmington	DE	Graham Partners VI (GP), LLC		06/28/2024	3		2,437,762		2,371,592	0.009
000000-00-0	1436LP Long Journey Fund IV, L.P.	Wilmington	DE	Long Journey Fund IV GP		07/19/2024	1		750,000		1,147,500	0.041
000000-00-0	1440LP Kohlberg Investors X, LP	Wilmington	DE	Kohlberg Management X, LLC		09/27/2024	3		749,290		4,085,450	0.002
000000-00-0	1444LP Vance Street Capital IV, L.P.	Wilmington	DE	VS CAPITAL PARTNERS IV GP, L.P.		10/10/2024	3		1,253,138		7,487,984	0.032
000000-00-0	1447LP CHEMISTRY VENTURES FUND I, L.P.	Wilmington	DE	Chemistry Ventures GP I, LLC		10/25/2024	1		720,000		1,920,000	0.023
000000-00-0	1449LP BPOC Fund VI, L.P.	Wilmington	DE	BPOC Fund GP VI, L.P.		11/14/2024	3		172,143		2,948,679	0.015
000000-00-0	1456LP BharCap Partners II, LP	Wilmington	DE	BharCap Partners II GP. LP		12/27/2024	3		792,751		4,552,551	0.017
000000-00-0	1487LP 8VC Fund VI, L.P.	Wilmington	DE	8VC GP VI, LLC		02/27/2025	1		1,050,000		4,200,000	0.015
000000-00-0	1488LP 26N Private Equity Partners I LP	Wilmington	DE	26N Private Equity Partners I GP LLC		03/25/2025	3		1,392,441		38,165,708	0.011
000000-00-0	1496LP Leeds Equity Partners VIII, L.P.	Wilmington	DE	Leeds Equity Management VIII, L.L.C.		05/21/2025	3		165,327		12,902,088	0.009
000000-00-0	1497LP Dimension Capital II, L.P.	Wilmington	DE	Dimension Capital II GP, L.P.		04/08/2025	1		(516,000)		2,344,000	0.016
000000-00-0	1500LP CenterOak Equity Fund III, L.P.	Wilmington	DE	CenterOak GP III, Inc.		04/21/2025	3		1,602,504		13,889,249	0.022
000000-00-0	1501LP Apogem Private Equity Fund XI, LP	Wilmington	DE	APEF XI GP, LLC		09/15/2025	3		2,134,525		55,858,133	0.183
000000-00-0	1505LP Curie Bio Seed Fund II, L.P.	Wilmington	DE	Curie Bio Seed GP II, L.L.C.		05/01/2025	1		437,500		2,515,625	0.013
000000-00-0	1511LP Centerbridge Capital Partners V, L.P.	Wilmington	DE	Centerbridge Associates V, L.P.		08/04/2025	3		4,464,471		25,829,423	0.010
000000-00-0	1516LP Falfurrias Capital Partners VI, LP	Wilmington	DE	FALFURRIAS EQUITY PARTNERS VI LLC		06/10/2025	3		714,000		12,998,906	0.142
000000-00-0	1517LP Warren Equity Partners Fund V, L.P.	Wilmington	DE	Warren Equity Partners GP V, LLC		07/22/2026	3	7,030,767			27,240,364	0.017
000000-00-0	1524LP Bain Capital Crypto Fund II, L.P.	Wilmington	DE	Bain Capital Crypto II General Partner, LLC		07/03/2025	1		725,000		912,879	0.010
000000-00-0	1531LP BTV III, LP	Wilmington	DE	BTV GP III, LLC		08/01/2025	1		600,000		8,025,000	0.950
000000-00-0	1543LP WCP BRIDGE FUND, L.P.	Wilmington	DE	WCP Bridge Fund 2025 GenPar, L.P.		09/03/2025	3		61,107		4,249,954	0.032
000000-00-0	1544LP Lightyear Fund VI, L.P.	Wilmington	DE	Lightyear Fund VI GP, L.P.		05/27/2026	3	4,864,525			17,602,698	0.015
000000-00-0	1554LP Next Horizon Capital Fund I, LP	Wilmington	DE	Next Horizon Capital Fund I GP, LP		10/24/2025	3		89,622		14,989,914	0.049
000000-00-0	1579LP GenNx360 Capital Partners IV, L.P.	Wilmington	DE	GenNx360 GP IV, LLC		01/20/2026	3	1,244,203			15,009,546	0.032
000000-00-0	1588LP The Founders Fund Growth IV, LP	Wilmington	DE	The Founders Fund Growth IV Management, LP		03/19/2026	1	1,560,000			15,080,000	0.006
000000-00-0	1589LP Castle Island Ventures IV, L.P.	Wilmington	DE	Castle Island GP IV, LLC		03/04/2026	1	613,360			8,709,958	0.058
000000-00-0	1595LP WindRose Health Investors VII, L.P.	Wilmington	DE	WindRose Health Investors VII GP, LLC		04/20/2026	3	1,475,284			14,989,554	0.010
000000-00-0	1596LP Oak HC/FT Partners VI, L.P.	Wilmington	DE	Oak HC/FT Associates VI, L.P.		04/13/2026	1	824,126			12,286,208	0.008
000000-00-0	1609LP Valor Equity Partners VII, L.P.	Wilmington	DE	Valor Equity Associates VII, L.P.		06/22/2026	1	6,600,000			6,400,000	0.007
000000-00-0	1618LP NMS Fund V, LP	Wilmington	DE	NMS V GP, LP		07/16/2026	3	2,075,359			14,952,315	0.026
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	3,929,556			13,144,789	0.021
000000-00-0	1623LP 8VC Fund VII, L.P.	Wilmington	DE	8VC GP VII, LLC		07/22/2026	1	4,500,000			10,500,000	0.010
000000-00-0	1625LP Goldcrest Capital IV-A, LP	Dover	DE	Goldcrest Capital GP IV, LLC		07/17/2026	1	637,500			6,862,500	0.023
000000-00-0	1631LP Blue Sea Capital Fund IV LP	Wilmington	DE	Blue Sea Capital UGP IV LLC		08/28/2026	3	8,910,331			25,089,669	0.062
000000-00-0	1637LP Fusion Capital Partner I, LP	Wilmington	DE	Fusion Capital Partners GP I, LP		09/24/2026	3	21,465,464			12,534,536	0.076
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								65,730,474	98,777,545		958,958,941	XXX
000000-00-0	0561GP New York Life Capital Partners IV GenPar, LP	Dover	DE	New York Life Capital Partners IV, GenPar LLC		06/09/2009	3		8,508			0.126
000000-00-0	0581GP NYLCAP Mezzanine Partners III GenPar, LP	Wilmington	DE	NYLCAP Mezzanine Partners III, GenPar, LLC		05/26/2010	2		949		256,829	0.145
000000-00-0	0722GP Goldpoint Partners Co-Investment V GenPar, LP	Wilmington	DE			05/19/2014			(1,400)			0.000
000000-00-0	0851LP Evolvence India Fund II, LTD	Port Louis	MUS	EIF Managers II Ltd.		05/04/2015	3		290,815			0.355
000000-00-0	0852LP GoldPoint Partners Select Manager Fund III, L.P.	George Town	CYM	GoldPoint Partners Select Manager III GenPar, L.P.		05/06/2015	3		241,669			0.276
000000-00-0	0890LP GoldPoint Mezzanine Partners IV, LP	Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar, LP		12/21/2015	2		82,182		11,118,722	0.080
000000-00-0	0891GP GoldPoint Mezzanine Partners IV GenPar, LP	Wilmington	DE	GoldPoint Mezzanine Partners IV GenPar GP, LLC		12/21/2015	2		509		765,113	0.108
000000-00-0	0912LP Private Advisors Secondary Fund V, LP	Wilmington	DE	PASF V GP, LLC		03/01/2016	3		402,629		3,714,701	0.182
000000-00-0	0926LP PA Direct Credit Opportunities Fund II, LP	Wilmington	DE	PADCOF II GP, LLC		04/21/2016	2		19,489		582,117	0.034
000000-00-0	1024GP GoldPoint Partners Co-Investment VI GenPar, LP	Wilmington	DE	GoldPoint Partners Co-Investment VI GenPar, LP		10/24/2018	3		(18,619)			0.000
000000-00-0	1149LP PA Small Company Private Equity Fund IX, LP	Wilmington	DE	PASCPEF IX GP, LLC		01/31/2020	3		2,026,358		7,314,724	0.328
000000-00-0	1175LP PA Small Company Coinvestment Fund II, LP	Wilmington	DE	PASCCIF II GP, LLC		08/26/2020	3		110,820		3,043,451	0.100
000000-00-0	1220LP PA Secondary Fund VI, LP	Wilmington	DE	PASF VI GP, LLC		05/24/2021	3		732,886		2,576,716	0.081
000000-00-0	1234LP RidgeLake Partners, LP	Wilmington	DE	RidgeLake Partners GP, LLC		09/27/2021	3		407,581		76,662,893	0.265
000000-00-0	1263LP Social Advancement Fund, LP	Richmond	VA	SAF GP, LLC		04/15/2022	1		2,745,377		5,531,880	0.559
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		(19,088)		1,589,019	0.202

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	1314LP Apogem Co-Investment VII, LP	Wilmington	DE	Apogem Co-Invest VII GenPar LP		03/01/2023	3		3,541,891		45,639,668	0.430
000000-00-0	1323LP Apogem Private Equity Fund X, LP	Wilmington	DE	APEF X GP, LLC		05/05/2023	3		12,887,220		76,366,936	0.425
000000-00-0	1390GP AHF V GenPar LP	Wilmington	DE	AHF V GenPar GP, LLC		10/31/2024	3		2,055		113,017	0.255
000000-00-0	1391GP AHF VI GenPar LP	Wilmington	DE	AHF VI GenPar GP, LLC		10/31/2024	3		17,006		238,924	0.134
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated									23,478,836		235,514,711	XXX
000000-00-0	1260LP EOS Real Estate Partners III LP	Wilmington	DE	EOS Real Estate GP III LLC		12/23/2021			46,829		65,872	0.131
000000-00-0	1402LP Hotel Zoe Co-Invest LP	Wilmington	DE	EOS Real Estate GP III LLC		11/10/2023			47,403		1,984,396	0.212
000000-00-0	1498LP Madison Square Value Enhancement Fund II LP	New York	NY	MSVEF II GP LLC		12/29/2025	1		26,228,571		68,850,000	0.850
000000-00-0	1514LP Hyatt Centric Co-Invest LP	San Francisco	CA	EOS Real Estate GP III LLC		05/22/2025			46,299		4,124,787	0.156
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated									26,369,103		75,025,054	XXX
000000-00-0	0566LP Silver Spring Associates, L.P.	Mechanicsburg	PA	Silver Spring, LLC		03/31/2007			595,603	(37,300,000)		1.000
000000-00-0	0568LP NYLMDC King of Prussia Realty, L.P.	King of Prussia	PA	NYLMDC King of Prussia GP, LLC		03/31/2007			29,000			0.456
000000-00-0	0859LP NYLife Real Estate Holdings LLC	New York	NY	NYL Real Estate Holdings, LLC		02/29/2016			136,603,422	(58,718,675)		1.000
000000-00-0	0878LP Jaguar Real Estate Partners LP	New York	NY	JREP GP LLC		10/22/2015			146,015			0.261
000000-00-0	1004LP Jaguar Real Estate Partners II LP	George Town	CYM	JREP GP LLC		08/25/2017			(521,000)		10,578,308	0.292
000000-00-0	1162LP Max Square Limited	Uttar Pradesh	IND			04/01/2020			4,492,481		3,140,232	0.490
000000-00-0	1437LP MSSIV NYL Investor Member LLC	New York	NY	MSSIV GP LLC		09/01/2024	1		16,065,000		81,357,994	0.459
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated									157,410,521	(96,018,675)	95,076,535	XXX
000000-00-0	0445LP Boston Capital Affordable Housing M F LLC	Boston	MA	BCAHM Associates LLC		06/29/2006			1,650			0.193
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated									1,650			XXX
000000-00-0	0875LP Samsung Global Private Equity Manager Fund I, L.P.	George Town	US	Samsung Private Equity Manager I Co., Ltd.		10/21/2015	3		7,466		3,570,893	0.200
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		8,471,666		57,605,031	0.866
000000-00-0	1221LP KKR Global Infrastructure Investors IV (USD) SCSp	Luxembourg City	LUX	KKR Associates Infrastructure IV SCSp		04/28/2022			367,606		8,182,759	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			49,557			0.784
000000-00-0	1285LP NOVA Infrastructure Fund I, L.P.	Wilmington	DE	NOVA Infrastructure GP I, LLC		07/22/2022			765,097		2,051,125	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			3,475,649		13,494,091	0.007
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Oxford Finance Credit GP II, LLC		05/27/2022			4,800,000		29,523,777	0.600
000000-00-0	1301LP Innovation Credit SMA II, L.P.	Wilmington	DE	SVB Innovation Credit Partners SMA II, LLC		10/11/2022			9,450,184		48,328,930	0.530
000000-00-0	1309LP Quinbrook Infrastructure Partners III-A - Net Zero Power Fund LP	Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited		09/23/2022			6,235,624		4,154,018	0.008
000000-00-0	1322LP Elda River Opportunities Fund IV LLC	Wilmington	DE	MTP Infrastructure Partners LLC		09/09/2022			(357,701)		11,329,572	0.045
000000-00-0	1371LP Global Infrastructure Partners V-A/B, L.P.	Wilmington	DE	Global Infrastructure GP V, L.P.		09/28/2023			7,060,742		41,159,138	0.003
000000-00-0	1395LP Manulife Infrastructure Fund III, L.P.	Wilmington	DE	Manulife Investment Management Private Markets (US), LLC		03/25/2024			3,408,079		30,540,487	0.009
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS	Luxembourg City	LUX	Kartesia Master GP		10/16/2023			4,023,363		36,996,906	0.063
000000-00-0	1423LP NOVA Infrastructure Fund II, L.P.	Wilmington	DE	NOVA Infrastructure GP II, LLC		03/21/2024			115,805		33,907,253	0.033
000000-00-0	1435LP Horizon Energy Storage, L.P.	New York	NY	Horizon Energy Storage Advisors IV, L.L.C.		08/05/2024			1,000,000		4,950,000	0.009
000000-00-0	1495LP KKR Global Infrastructure Investors V (USD) SCSp	Luxembourg City	LUX	KKR Associates Infrastructure V SCSp		11/14/2025			(2,713,778)		39,015,410	0.005
000000-00-0	1512LP iCON Infrastructure Partners VII, L.P.	United Kingdom	GBR	iCON Infrastructure Management VII LLP		12/12/2025			604,840		39,168,672	0.011
000000-00-0	1591LP Quinbrook III (A) LP	Dover	DE	Quinbrook Infrastructure Partners (GP3) Limited		05/08/2026		4,236,989			17,095,982	0.036
000000-00-0	1597LP KKR NORTH AMERICA FUND XIV SCSP	New York	NY	KKR Associates North America XIV SCSp		06/02/2026	3	23,520			147,248,414	0.008
000000-00-0	1599LP ISQ Global Infrastructure Fund IV, L.P.	Geroge Town	CYM	ISQ Global Fund IV GP, LLC		09/25/2026		9,010,519			54,739,481	0.006
000000-00-0	1619LP Sixth Street Sports and Live Entertainment (A), L.P.	New York	NY	Sixth Street		08/20/2026		21,638,220			63,479,311	0.049
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								34,909,248	46,764,199		686,541,249	XXX
000000-00-0	0860LP Real Assets LLC	Wilmington	DE	Real Assets LLC		06/05/2015			1,710		2,299,030	1.000
000000-00-0	1044LP GoldPoint Partners Select Manager Fund IV, L.P.	George Town	CYM	GoldPoint Partners Select Manager Fund IV, L.P.		02/27/2018			576,906			0.111
000000-00-0	1048LP Private Advisors Real Assets Fund II, LP	Wilmington	DE	PARAF II GP, LLC		02/26/2018			128,525		12,751,782	0.371
000000-00-0	1197GP PARAF II GP, LLC	Wilmington	DE			12/18/2020			3,229		1,658,148	0.613
000000-00-0	1404LP Apogem Secondary Fund VII, LP	Wilmington	DE	ASF VII GP, LLC		03/24/2025	3		10,260,000		120,112,018	0.148
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated									10,970,370		136,820,978	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO 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
575767-AU-2	16160A Massachusetts Mutual Life Insurance (575767AU2)	Newark	DE		1.D	06/30/2026		4,973,839				0.000
878091-BH-9	16260A Teachers Insurance & Annuity Association Surplus Note (878091BH9)	New York	NY		1.D	07/31/2026		31,810,457				0.000
2799999. Surplus notes - unaffiliated								36,784,297				XXX
000000-00-0	1255LP Red Stone Equity - Fund 90 Limited Partnership	Wilmington	DE	RSEP MM LLC		12/20/2021					3,265,752	0.120
000000-00-0	1613LP R4 Housing Partners 26 LP	Wilmington	DE	RHP XXVI GP LLC		07/01/2026		50,000,000			42,430,484	1.000
000000-00-0	1614LP PNC LIHTC Fund 104, LLC	Wilmington	DE	PNC LIHTC Fund 104 MM, LLC		08/14/2026		50,000,000			49,973,187	1.000
4899999. Qualifying federal tax credit investments - unaffiliated								100,000,000			95,669,423	XXX
55281Q-AC-0	13330A MCFCL_18-1A-SUB (55281QAC0)	Grand Cayman	CYM			11/01/2022			1,448,482			1.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated									1,448,482			XXX
000000-00-0	1264LP GPP Private Debt V RS LP	Wilmington	DE	GoldPoint Partners Private Debt V GenPar, LP		01/01/2022	2		91,815		1,544,918	0.021
000000-00-0	1530LP Apogem Senior Direct Lending RNF LP	Wilmington	DE	Apogem Senior Direct Lending Fund GP LLC		07/25/2025			1,005,000		25,408,489	0.150
6099999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated									1,096,815		26,953,407	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		499,507		5,371,657	0.103
83409W-AF-9	13630A SOL VIRTUS NOTE ISSUER SPV 2022-1 Funded (83409WAF9)	Wilmington	DE			01/01/2023			372,803			0.510
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY			08/31/2023			3,442,926			0.486
000000-00-0	1400LP AQUATINE V (DELAWARE) LLC	Wilmington	DE			10/16/2023			187,500			0.227
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)	Wilmington	DE			12/31/2023			17,941,661			0.513
83411*-AF-6	14320A SOL TESSELLATUS SPV 24-1 FUNDED (83411*AF6)	Wilmington	DE			06/30/2024			244,581			0.428
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE			07/31/2024			289,345			0.424
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			1,589,345			0.529
BNL2DT-8N-6	15350A TPG AG CSF III Structured Note L.P. (BNL2DT8N6)	Wilmington	DE			07/31/2025			1,125,000			0.000
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)	New York	NY			09/23/2025			3,566,072			0.000
000000-00-0	1560LP Vista Credit Partners Fund IV-B, L.P.	Wilmington	DE	Vista Credit Partners Fund IV GP, LLC		12/04/2025			581,685		1,163,370	0.250
89238R-AC-1	15620A TPG AG ABC Structured Note II, LP (89238RAC1)	Wilmington	DE			11/30/2025			4,488,875			0.000
BNL2DX-58-3	15630A ISQ Global Infrastructure Credit Fund II (BNL2DX583)	Wilmington	DE			11/30/2025			786,170			0.000
BNL2DW-4D-5	15780A NUVEEN ENERGY & POWER INFRASTRUCTURE CRE (BNL2DW4D5)	New York	NY			12/31/2025			2,494,089			0.000
BNL2FZ-2N-6	15810A Foundation Infrastructure Debt Fund II LP (BNL2FZ2N6)	New York	NY			01/31/2026		6,357,690				0.000
62481@-AH-9	15860A MSP 2026-1 CASL_26-1 (62481@AH9)	New York	NY			02/28/2026		31,451				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		5,248,775				0.397
300188-AE-9	15940A EVERGREEN BORROWER TRUST 2026 - 1 (300188AE9)	Wilmington	DE			03/31/2026		251,055				0.333
BNL2JF-N9-4	16150A Goldentree Private Credit Fnd II RN (BNL2JFN94)	New York	NY			06/30/2026		850,000				0.000
73758#-AG-2	16270A Potentia Ludis II SPV LLC 2026-1 OCTL_26 (73758#AG2)	New York	NY			07/31/2026		3,625,824				0.000
34985#-AG-9	16280A Forum Quadratum 2026-1 Funded (34985#AG9)	New York	NY			07/31/2026		2,756,547				0.000
BNL2JZ-9B-1	16350A Stonepeak Infrastructure Credit Fund II (BNL2JZ9B1)	New York	NY			08/31/2026		2,697,304				0.000
BNL2KH-KJ-9	16360A Blue Torch Credit Opportunity Fund IV (BNL2KHKJ9)	New York	NY			08/31/2026		2,868,750				0.000
33884J-AC-4	16400A FLATIRON CLO LTD FLAT_26-29 (33884JAC4)	KY	KY			09/30/2026		14,920,224				0.000
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated								39,657,319	37,751,145		6,535,027	XXX
000000-00-0	16120A Flatiron CLO 29 LTD	New York	NY			06/24/2026		20,000,000			15,000,000	1.000
000000-00-0	16380A NYL Investors LLC Term Loan -12 (Flat 29)	Newark	DE	NYL Investors LLC		09/25/2026		22,888,980				1.000
6899999. Any other class of assets - affiliated								42,888,980			15,000,000	XXX
7899999. Total - unaffiliated								277,081,338	362,577,818		1,822,729,694	XXX
7999999. Total - affiliated								42,888,980	194,405,024	(96,018,675)	509,365,630	XXX
8099999 - Totals								319,970,318	556,982,842	(96,018,675)	2,332,095,325	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	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
Y6417F-AA-1	14640A Max Square Limited (Y6417FAA1)	Uttar Pradesh	IND.	Full Disposal	01/01/2025	09/30/2026	4,529,915						(24,867)	4,505,048	4,471,989		(33,058)	(33,058)	(450,062)
0499999. Debt securities that do not qualify as bonds - debt securities that do not reflect a creditor relationship in substance - NAIC Designation not assigned by the SVO - affiliated							4,529,915						(24,867)	4,505,048	4,471,989		(33,058)	(33,058)	(450,062)
92939G-AL-1	14780A WFLD 2014-MONT (92939GAL1)	Bethesda	MD	Full Disposal	01/01/2025	08/31/2026	2,605,993	394,007				394,007		3,000,000	3,000,000				19,088
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							2,605,993	394,007				394,007		3,000,000	3,000,000				19,088
92892A-AA-3	15750A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAA3)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	3,987	(146)	(4)			(149)		3,838	3,838				3
92892A-AB-1	15760A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892AAB1)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	3,953,598	(116,327)	(3,115)			(119,441)		3,834,157	3,834,157				26,818
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							3,957,585	(116,472)	(3,118)			(119,591)		3,837,995	3,837,995				26,822
000000-00-0	0489LP Partners Group Asia-Pacific 2007, L.P.	Guernsey	GGY	Partial Disposal	03/12/2007	07/31/2026	229,218	(5,832)				(5,832)		223,386	223,386				7,265
000000-00-0	0623LP Green Equity Investors VI, L.P.	Dover	DE	Partial Disposal	11/30/2012	09/30/2026	9,534,844	(1,748,854)				(1,748,854)		7,785,990	9,039,906		1,253,916	1,253,916	1,464,923
000000-00-0	0643LP Riverside Fund V SQ-A L.P.	New Castle	DE	Full Disposal	02/28/2013	09/30/2026	12,561,661	(1,908,594)	(415,433)			(2,324,027)		10,237,634	9,451,202		(786,432)	(786,432)	2,898,675
000000-00-0	0699LP Partners Group Secondary 2011, L.P.	Guernsey	GGY	Partial Disposal	06/18/2012	07/30/2026	1,010,818	(1,529)		227,875		(229,404)		781,415	781,415				231,883
000000-00-0	0705LP Blackstone Energy Partners, L.P.	New Castle	DE	Partial Disposal	07/30/2012	07/31/2026	(10,366)							(10,366)	(10,366)				
000000-00-0	0715LP ABRY Senior Equity IV, L.P.	Dover	DE	Partial Disposal	11/01/2012	08/31/2026	42,033	6,877	(173)			6,704		48,737	48,737				1,135
000000-00-0	0758LP ICV Partners III, L.P.	Wilmington	DE	Partial Disposal	08/07/2013	08/12/2026	216,452			22,722		(22,722)		193,730	193,730				4,927
000000-00-0	0779LP Clayton, Dubilier & Rice Fund IX, L.P.	George Town	CYM	Full Disposal	01/23/2014	09/30/2026	14,467,686	1,554,672				1,554,672		16,022,358	11,150,481		(4,871,877)	(4,871,877)	
000000-00-0	0815LP Formation 8 Partners II, LP	Palo Alto	CA	Partial Disposal	11/12/2014	09/11/2026	340,163	(7,400)				(7,400)		332,763	332,763				23,029
000000-00-0	0829LP PAI Partners VI, L.P.	Guernsey	GGY	Partial Disposal	12/19/2014	08/14/2026	532,575	(45,059)	292			(44,767)	(2,610)	485,199	485,199				9,747
000000-00-0	0849LP ABRY Partners VIII, L.P.	Boston	MA	Full Disposal	05/05/2015	09/30/2026	4,184,335	2,592,014	(32,884)	3,488,489		(929,359)		3,254,976	1,969,119		(1,285,857)	(1,285,857)	
000000-00-0	0853LP Centerbridge Capital Partners III, L.P.	Wilmington	DE	Partial Disposal	05/21/2015	07/29/2026	576,982	(14,628)				(14,628)		562,354	562,354				17,476
000000-00-0	0858LP Avenue Europe Special Situations Fund III	Wilmington	DE	Partial Disposal	06/19/2015	09/21/2026	304,540	437,598				437,598		742,138	742,138				
000000-00-0	0868LP Montagu V, LP	London	GBR	Full Disposal	08/04/2015	09/30/2026	35,710,139	(14,360,216)	(62,477)			(14,422,692)	1,661,617	22,949,063	28,289,051		5,339,988	5,339,988	(2,310)
000000-00-0	0887LP Tritium I, L.P.	Wilmington	DE	Partial Disposal	11/19/2015	09/14/2026	771,171	1,498	(6,539)			(5,041)		766,130	766,130				(13,258)
000000-00-0	0894LP EQT VII, LP	Stockholm	SWE	Partial Disposal	01/08/2016	07/01/2026	484,165			58,891		(58,891)	(1,724)	423,550	423,550				(1,953)
000000-00-0	0902LP TPG Growth III (A), L.P.	Wilmington	DE	Partial Disposal	01/22/2016	09/29/2026	236,416	3,762	(714)			3,048		239,464	239,464				7,590
000000-00-0	0936LP ABRY Partners Heritage I, L.P.	Dover	DE	Full Disposal	07/01/2016	09/30/2026	10,658,435	(3,603,469)	(118,544)			(3,722,013)		6,936,422	8,379,741		1,443,320	1,443,320	
000000-00-0	0938LP FIMI Opportunity VI, L.P.	Wilmington	DE	Partial Disposal	07/22/2016	07/29/2026	202,391	5,846				5,846		208,237	208,237				13,823
000000-00-0	0957LP Montauk TriGuard Fund VII, L.P.	Wilmington	DE	Partial Disposal	09/12/2016	09/29/2026	170,409	3,519				3,519		173,929	173,929				
000000-00-0	0958LP TorQuest Partners Fund IV, L.P.	Toronto	CAN	Partial Disposal	09/01/2016	07/06/2026	192,830	(8,116)				(8,116)	(355)	184,360	184,360				4,192
000000-00-0	0963LP Excellere Capital Fund III, L.P.	Wilmington	DE	Partial Disposal	10/03/2016	09/10/2026	2,304,518	(383,900)				(383,900)		1,920,618	1,920,618				374,047
000000-00-0	0967LP Blackstone Capital Partners VII L.P.	Wilmington	DE	Partial Disposal	10/17/2016	09/17/2026	3,255,578	(113,333)	(6,046)			(119,379)		3,136,200	3,136,200				79,083
000000-00-0	0972LP ABRY Senior Equity V, L.P.	Dover	DE	Partial Disposal	11/21/2016	09/11/2026	626,350	(10,719)	(1,870)			(12,588)		613,761	613,761				23,437
000000-00-0	0977LP ACON Equity Partners IV, L.P.	Dover	DE	Partial Disposal	12/28/2016	07/09/2026	858,779	(7,896)				(7,896)		850,883	850,883				
000000-00-0	0987LP Trident VII LP	Grand Cayman	CYM	Partial Disposal	12/18/2017	07/24/2026	839,264	(6,742)	(2,581)			(9,323)		829,941	829,941				6,742
000000-00-0	0988LP Berkshire Fund IX, L.P.	Wilmington	DE	Full Disposal	03/03/2017	09/30/2026	72,003,039	(26,183,626)				(26,183,626)		45,819,413	57,316,029		11,496,616	11,496,616	
000000-00-0	1001LP Green Equity Investors VII, L.P.	Dover	DE	Full Disposal	05/12/2017	09/30/2026	24,452,783	(6,969,049)				(6,969,049)		17,483,734	18,985,260		1,501,526	1,501,526	
000000-00-0	1002LP Sixth Cinven fund (No. 3) Limited Partnership	St. Peter Port	GGY	Partial Disposal	05/25/2017	09/30/2026	9,300,505	(3,586,915)	(88,701)			(3,675,616)	1,814,269	7,439,159	5,005,261		(2,433,898)	(2,433,898)	852,233
000000-00-0	1011LP Oak Hill Capital Partners IV, L.P.	New York	NY	Full Disposal	07/28/2017	07/31/2026	(6,049)	(97,517)				(97,517)		(103,566)	(103,566)				128,684
000000-00-0	1015LP Mountaingate Capital Fund I, LP	Wilmington	DE	Partial Disposal	07/27/2017	08/10/2026	1,037,267	82,208		133,625		(51,417)		985,850	985,850				290,066
000000-00-0	1018LP EQT Mid Market Europe II	Edinburgh	GBR	Partial Disposal	08/11/2017	09/30/2026	17,131,068	(18,214)				(18,214)	4,967,519	22,080,373	12,291,833		(9,788,539)	(9,788,539)	4,437
000000-00-0	1043LP Castlelake V, L.P.	Wilmington	DE	Partial Disposal	02/15/2018	09/30/2026	1,552,440	(74,021)				(74,021)		1,478,419	1,478,419				148,839
000000-00-0	1049LP Clayton, Dubilier & Rice Fund X, L.P.	George Town	CYM	Full Disposal	03/27/2018	09/30/2026	23,637,865	(9,105,401)	(192,628)			(9,298,029)		14,339,836	20,093,025		5,753,189	5,753,189	
000000-00-0	1051LP Vestar Capital Partners VII, LP	Grand Cayman	CYM	Full Disposal	04/02/2018	09/30/2026	33,683,332	881,073				881,073		34,564,405	26,990,472		(7,573,933)	(7,573,933)	72,218

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
	1057LP Wellspring Capital Partners VI, L.P.																		
000000-00-0		Dover	DE	Full Disposal	04/27/2018	09/30/2026	33,655,181	(8,501,979)	(183,827)			(8,685,806)		24,969,375	20,602,793		(4,366,582)	(4,366,582)	6,584,975
000000-00-0	1081LP Goldcrest Capital II-A, LP	Wilmington	DE	Partial Disposal	08/31/2018	04/29/2025	84,399	75,523				75,523		159,923	159,923				35,574
000000-00-0	1085LP Dawson Portfolio Finance 2, LP	Wilmington	DE	Partial Disposal	09/21/2018	09/30/2026	618,694	(113,160)	(1,374)			(114,534)		504,160	504,160				120,908
000000-00-0	1091LP GenNx360 Capital Partners III, L.P.	Wilmington	DE	Partial Disposal	10/30/2018	09/28/2026	2,456,183	(301,601)	(4,187)			(305,788)		2,150,395	2,150,395				315,639
000000-00-0	1094LP NCP Fund I, LP	Wilmington	DE	Partial Disposal	11/13/2018	09/18/2026	6,576	454	(31)			424		7,000	7,000				
000000-00-0	1106LP Gainline Equity Fund LP	Wilmington	DE	Partial Disposal	02/26/2019	09/01/2026	2,843,401	(424,046)				(424,046)		2,419,355	2,419,355				454,982
000000-00-0	1116LP BP Natural Gas Opportunity Partners II, L.P.	Dover	DE	Partial Disposal	06/07/2019	08/24/2026	80,866	1,825				1,825		82,691	82,691				
000000-00-0	1128LP Investindustrial VII, L.P.	London	GBR	Partial Disposal	09/16/2019	07/09/2026	10,199	50				50	(85)	10,164	10,164				96
000000-00-0	1140LP CapStreet V, L.P.	Wilmington	DE	Partial Disposal	12/19/2019	09/02/2026	40,124	(8,106)				(8,106)		32,018	32,018				8,017
000000-00-0	1141LP Aquiline Financial Services Fund IV L.P.	Dover	DE	Partial Disposal	12/20/2019	07/28/2026	165,246	1,903				1,903		167,149	167,149				1,501
000000-00-0	1157LP Jade Equity Investors, L.P.	Dover	DE	Partial Disposal	04/15/2020	09/25/2026	21,213	352				352		21,565	21,565				
000000-00-0	1159LP Aquiline Credit Opportunities Fund L.P.	Grand Cayman	CYM	Partial Disposal	04/28/2020	08/04/2026	2,111,851	(220,309)				(220,309)		1,891,542	1,891,542				220,309
000000-00-0	1163LP TRIDENT VIII, L.P.	Grand Cayman	CYM	Partial Disposal	04/08/2020	08/27/2026	85,545	(180)	(11)			(191)		85,354	85,354				180
000000-00-0	1176GP Avenue Asia Capital Partners VI, LLC	Grand Cayman	CYM	Partial Disposal	09/28/2020	08/11/2026	55,254							55,254	55,254				
000000-00-0	1176LP Avenue Asia Special Situation Fund VI, LP	Grand Cayman	CYM	Partial Disposal	09/28/2020	08/07/2026	2,286,248	(32,013)				(32,013)		2,254,235	2,254,235				
000000-00-0	1181LP Green Equity Investors VIII, L.P.	Dover	DE	Partial Disposal	10/21/2020	09/04/2026	39,794	642				642		40,436	40,436				63
000000-00-0	1204LP EQT IX (No.2) USD SCSp	Luxembourg City	LUX	Partial Disposal	02/05/2021	09/15/2026	1,946,867	(49,300)				(49,300)		1,897,567	1,897,567				16,749
000000-00-0	1213LP Carousel Capital Partners VI, L.P.	Wilmington	DE	Partial Disposal	04/21/2021	08/14/2026	18,006	1,408	(154)			1,254		19,260	19,260				
000000-00-0	1216LP Torquest Partners Fund (U.S.) V, L.P.	Toronto	CAN	Partial Disposal	06/16/2021	07/03/2026	372,159	34,369				34,369	(1,896)	404,632	404,632				(105)
000000-00-0	1225LP A&M Capital Strategic Investments, LP	Wilmington	DE	Partial Disposal	06/30/2021	09/23/2026	153,262	7,070				7,070		160,332	160,332				
000000-00-0	1231LP ICONIQ Strategic Partners VI, L.P.	George Town	CYM	Partial Disposal	07/06/2021	08/27/2026	262,443	23,970				23,970		286,413	286,413				3,906
000000-00-0	1237LP Goldcrest Capital III-A, LP	Wilmington	DE	Partial Disposal	09/22/2021	09/18/2026	1,262,477	11,267				11,267		1,273,744	1,273,744				145,100
000000-00-0	1238LP RRE Ventures VIII, L.P.	Wilmington	DE	Partial Disposal	09/02/2021	09/16/2026	107,395	2,230				2,230		109,625	109,625				
000000-00-0	1283LP Aquiline Technology Growth Fund II LP	Wilmington	DE	Partial Disposal	04/28/2022	09/16/2026	247,887	5,382				5,382		253,269	253,269				20,120
000000-00-0	1291LP Trident IX, L.P.	Grand Cayman	CYM	Partial Disposal	06/24/2022	08/13/2026	655,578	(899)	(4,180)			(5,079)		650,499	650,499				899
000000-00-0	1296LP Kelso Investment Associates XI, L.P.	Wilmington	DE	Partial Disposal	06/27/2022	09/04/2026	153,256		(1,032)			(1,032)		152,224	152,224				
000000-00-0	1297LP RLP Profit Share (PA), LLC	Wilmington	DE	Partial Disposal	09/27/2021	07/23/2026	1,338	165				165		1,503	1,503				5
000000-00-0	1315LP Sentinel Capital Partners VII, L.P.	Wilmington	DE	Partial Disposal	07/14/2023	08/21/2026	2,218,852	254,438				254,438		2,473,290	2,473,290				138,184
000000-00-0	1320LP Harvest Partners IX, L.P.	Wilmington	DE	Partial Disposal	09/01/2022	08/12/2026	867,564	60,830	(27,383)			33,447		901,011	901,011				1,230
000000-00-0	1326LP Greenbriar Equity Fund VI, L.P.	Wilmington	DE	Partial Disposal	07/18/2023	08/03/2026	328,596	12,495				12,495		341,091	341,091				1,762
000000-00-0	1355LP Bain Capital Venture Fund 2022, L.P.	Wilmington	DE	Partial Disposal	01/03/2023	08/26/2026	238,761	13,415				13,415		252,176	252,176				12,415
000000-00-0	1358LP Warren Equity Partners Fund IV, L.P.	Wilmington	DE	Partial Disposal	01/24/2023	08/19/2026	1,795,724	(66,298)	(6,675)			(72,972)		1,722,752	1,722,752				65,913
000000-00-0	1408LP Windjammer Capital Fund VI, L.P.	Wilmington	DE	Partial Disposal	01/02/2024	07/24/2026	70,428	9,208	(1,230)			7,978		78,406	78,406				
000000-00-0	1417LP ArcLight Infrastructure Partners Fund VIII	Wilmington	DE	Partial Disposal	01/27/2025	08/31/2026	4,556,463	189,374	(148,714)			40,660		4,597,123	4,597,123				188,218
000000-00-0	1501LP Apogem Private Equity Fund XI, LP	Wilmington	DE	Partial Disposal	09/15/2025	09/16/2026	(281,438)							(281,438)	(281,438)				
000000-00-0	1543LP WCP BRIDGE FUND, L.P.	Wilmington	DE	Partial Disposal	09/03/2025	07/10/2026	750,667	2,810				2,810		753,477	753,477				462
000000-00-0	1579LP GenNx360 Capital Partners IV, L.P.	Wilmington	DE	Partial Disposal	01/20/2026	08/07/2026	31,222	26,074				26,074		57,296	57,296				(32,703)
000000-00-0	1620LP Tayeh Capital Group Fund I, L.P.	Wilmington	DE	Partial Disposal	07/20/2026	09/30/2026	555,063							555,063	555,063				
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							343,966,980	(71,674,598)	(1,307,095)	3,931,602		(76,913,294)	8,436,736	275,490,422	271,171,857		(4,318,565)	(4,318,565)	14,951,330
000000-00-0	0581GP NYLCAP Mezzanine Partners III GenPar, LP	Wilmington	DE	Partial Disposal	05/26/2010	09/14/2026	16,949			735		(735)		16,214	16,214				735

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	0722GP Goldpoint Partners Co-Investment V GenPar, LP	Wilmington	DE	Partial Disposal	05/19/2014	09/30/2026	(534,531)							(534,531)	(534,531)				
000000-00-0	0782LP Private Advisors Small Company Private Equity Fund VI, LP	Wilmington	DE	Partial Disposal	03/04/2014	08/07/2026	457,057	(39,954)				(39,954)		417,104	417,104				42,664
000000-00-0	0852LP GoldPoint Partners Select Manager Fund III, L.P.	George Town	CYM	Partial Disposal	05/06/2015	07/31/2026	1,596,953	(55,670)				(55,670)		1,541,283	1,541,283				28,157
000000-00-0	0898LP Private Advisors Real Assets Fund, LP	Wilmington	DE	Partial Disposal	01/05/2016	07/15/2026	1,460,959			58,517		(58,517)		1,402,443	1,402,443				58,517
000000-00-0	0912LP Private Advisors Secondary Fund V, LP	Wilmington	DE	Partial Disposal	03/01/2016	07/22/2026	1,460,163	4,635	(2,128)			2,507		1,462,670	1,462,670				141,060
000000-00-0	0926LP PA Direct Credit Opportunities Fund II, LP	Wilmington	DE	Partial Disposal	04/21/2016	07/15/2026	7,856	543	(25)			518		8,374	8,374				25
000000-00-0	1024GP GoldPoint Partners Co-Investment VI GenPar, LP	Wilmington	DE	Partial Disposal	10/24/2018	09/30/2026	(18,619)							(18,619)	(18,619)				
000000-00-0	1146LP Evolvence India Fund III Ltd	Ebene	MUS	Partial Disposal	01/24/2020	09/02/2026	534,634	(7,072)	(3,865)			(10,937)		523,697	523,697				(2,511)
000000-00-0	1149LP PA Small Company Private Equity Fund IX, LP	Wilmington	DE	Partial Disposal	01/31/2020	09/11/2026	5,662,492	58,321				58,321		5,720,812	5,720,812				426,421
000000-00-0	1175LP PA Small Company Coinvestment Fund II, LP	Wilmington	DE	Partial Disposal	08/26/2020	09/17/2026	175,901	2,983				2,983		178,883	178,883				2,089
000000-00-0	1220LP PA Secondary Fund VI, LP	Wilmington	DE	Partial Disposal	05/24/2021	09/08/2026	3,163,669	(105,909)	(4,510)			(110,419)		3,053,250	3,053,250				162,113
000000-00-0	1263LP Social Advancement Fund, LP	Richmond	VA	Partial Disposal	04/15/2022	09/28/2026	79,016	(332)	(160)			(492)		78,523	78,523				
000000-00-0	1264GP GoldPoint Partners Private Debt V GenPar, LP	Wilmington	DE	Partial Disposal	12/30/2022	08/07/2026	325	43				43		368	368				3
000000-00-0	1323LP Apogem Private Equity Fund X, LP	Wilmington	DE	Partial Disposal	05/05/2023	09/09/2026	1,673,822	(38,988)	(28,196)			(67,184)		1,606,638	1,606,638				38,988
000000-00-0	1390GP AHF V GenPar LP	Wilmington	DE	Full Disposal	10/31/2024	07/31/2026	26,248	(24,193)				(24,193)		2,055	2,055				155,695
000000-00-0	1391GP AHF VI GenPar LP	Wilmington	DE	Partial Disposal	10/31/2024	08/07/2026	26,029	(1,721)				(1,721)		24,308	24,308				1,721
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							15,788,922	(207,314)	(38,884)	59,251		(305,450)		15,483,472	15,483,472				1,055,676
000000-00-0	1166LP Amherst Single Family Residential Partners VI, LP	Austin	TX	Partial Disposal	05/18/2020	09/02/2026	4,903,850	79,483				79,483		4,983,333	4,983,333				
000000-00-0	1167LP AMNL Investment Vehicle LLC	Austin	TX	Partial Disposal	05/28/2020	09/08/2026	577,446	9,804				9,804		587,250	587,250				
000000-00-0	1171LP HPA SFR Equity 2020-3 LP	Chicago	IL	Partial Disposal	06/26/2020	07/30/2026	1,828,643	(22,982)				(22,982)		1,805,661	1,805,661				
000000-00-0	1172LP HPA SFR Equity 2019-2 LP	Chicago	IL	Partial Disposal	07/01/2020	07/31/2026	2,003,510	(381)				(381)		2,003,129	2,003,129				
000000-00-0	1198LP AMNL Investment Vehicle 2 LLC	Austin	TX	Partial Disposal	12/09/2020	07/08/2026	100,080	3,232				3,232		103,313	103,313				
000000-00-0	1203LP Pretium Single Family Rental Investments V, LP	New York	NY	Partial Disposal	01/08/2021	09/02/2026	43,851	171				171		44,022	44,022				
000000-00-0	1205LP Amherst Long Term Owner Holdings, LLC	Austin	TX	Partial Disposal	01/15/2021	09/15/2026	23,495,780	646,720				646,720		24,142,500	24,142,500				
000000-00-0	1418LP PRNL Residential I, LP	New York	NY	Partial Disposal	12/21/2023	09/30/2026	217,532	4,420				4,420		221,951	221,951				
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							33,170,693	720,466				720,466		33,891,159	33,891,159				
000000-00-0	0566LP Silver Spring Associates, L.P.	Mechanicsburg	PA	Partial Disposal	03/31/2007	09/30/2026	595,603	160,711				160,711		756,314	756,314				148,186
000000-00-0	0568LP NYLMDC King of Prussia Realty, L.P.	King of Prussia	PA	Partial Disposal	03/31/2007	09/30/2026	164,692							164,692	164,692				2,401
000000-00-0	0859LP NYLife Real Estate Holdings LLC	New York	NY	Partial Disposal	02/29/2016	09/30/2026	11,753,819							11,753,819	11,753,819				(2,429)
000000-00-0	1078LP European Property Investors Special Opportunities 5 SCSp	London	GBR	Partial Disposal	03/29/2019	07/22/2026	2,762,554						(48,996)	2,713,558	2,713,558				
000000-00-0	1207LP REEP-RTL NPM GA LLC	Alpharetta	GA	Partial Disposal	01/01/2021	09/30/2026	488,706							488,706	488,706				(3,747)
000000-00-0	1460LP REEP 1341G DC LLC	Washington	DC	Partial Disposal	12/23/2024	06/30/2026	(182,000)							(182,000)	(182,000)				
000000-00-0	1461LP REEP 1111 19NW DC LLC	Washington	DC	Partial Disposal	12/23/2024	06/30/2026	(1,620,000)							(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	(44,550)							(44,550)	(44,550)				
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							13,918,823	160,711				160,711	(48,996)	14,030,538	14,030,538				144,411
000000-00-0	0445LP Boston Capital Affordable Housing M F LLC	Boston	MA	Partial Disposal	06/29/2006	09/24/2026	202,371	834	(98)			736		203,107	203,107				2,992
000000-00-0	1383LP Impact 504 Loan Fund LLC	Arlington	VA	Partial Disposal	12/08/2023	09/16/2026	58,000	(772)				(772)		57,228	57,228				772
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							260,371	62	(98)			(36)		260,335	260,335				3,765
000000-00-0	1010LP NYLIC HKP Member LLC	New York	NY	Partial Disposal	11/14/2017	09/30/2026	19,045,989							19,045,989	19,045,989				168,806

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	1233LP Tristan Income Plus Strategy One SCSp	Luxembourg City	LUX	Partial Disposal	03/15/2022	09/17/2026	22,657,155	(476,321)				(476,321)	232,795	22,413,630	22,413,630				476,321
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							41,703,144	(476,321)				(476,321)	232,795	41,459,618	41,459,618				645,127
000000-00-0	0774LP Newbury Equity Partners III L.P.	Wilmington	DE	Partial Disposal	12/27/2013	09/28/2026	192,841			10,559		(10,559)		182,282	182,282				3,102
000000-00-0	0838LP Viburnum Equity 3	Nedlands	AUS	Partial Disposal	01/07/2015	07/15/2026	2,259,987	(517,135)				(517,135)	1,919	1,744,770	1,744,770				508,969
000000-00-0	0996LP May River Capital Fund I, LP	Wilmington	DE	Partial Disposal	04/07/2017	09/30/2026	4,395,244	607,149	(22,342)			584,807		4,980,050	4,980,050				232,880
000000-00-0	1215LP Fairview NYL Emerging Managers Fund I, L.P.	West Hartford	CT	Partial Disposal	04/27/2021	08/24/2026	600,713	25,815	(1,640)			24,175		624,889	624,889				3,794
000000-00-0	1221LP KKR Global Infrastructure Investors IV (USD) SCSp	Luxembourg City	LUX	Partial Disposal	04/28/2022	09/18/2026	10,239,504	(499,788)	(20,050)			(519,838)		9,719,666	9,719,666				597,445
000000-00-0	1226LP Innovation Credit Fund VIII-A, L.P.	Wilmington	DE	Partial Disposal	07/06/2021	09/15/2026	1,736,270	24,197	(6,244)			17,953		1,754,223	1,754,223				45,427
000000-00-0	1286LP KKR Asia Pacific Infrastructure Investors II SCSp	Luxembourg City	LUX	Partial Disposal	03/07/2024	09/11/2026	1,028,213	(3,223)	(3,846)			(7,069)		1,021,144	1,021,144				23,450
000000-00-0	1293LP Oxford Finance Credit Fund II LP	Wilmington	DE	Partial Disposal	05/27/2022	07/15/2026	50,216	(1,411)				(1,411)		48,805	48,805				7,734
000000-00-0	1396LP KARTESIA CREDIT OPPORTUNITIES VI SCS	Luxembourg City	LUX	Partial Disposal	10/16/2023	08/31/2026	1,374,331	4,025				4,025		1,378,356	1,378,356				14,618
000000-00-0	1539LP Ares Secondaries Infrastructure Solutions Fund III	Wilmington	DE	Partial Disposal	12/19/2025	08/07/2026	1,003,280	376,118				376,118		1,379,398	1,379,398				
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							22,880,599	15,745	(54,121)	10,559		(48,935)	1,919	22,833,583	22,833,583				1,437,419
000000-00-0	0860LP Real Assets LLC	Wilmington	DE	Partial Disposal	06/05/2015	09/20/2022	(1,760)							(1,760)	(1,760)				
000000-00-0	1044LP GoldPoint Partners Select Manager Fund IV, L.P.	George Town	CYM	Partial Disposal	02/27/2018	09/23/2026	1,081,712	(43,723)				(43,723)		1,037,989	1,037,989				43,723
000000-00-0	1048LP Private Advisors Real Assets Fund II, LP	Wilmington	DE	Partial Disposal	02/26/2018	09/24/2026	184,278	25,266	(493)			24,773		209,051	209,051				5,505
000000-00-0	1071LP Private Advisors Small Company Private Equity Fund VIII, LP	Wilmington	DE	Partial Disposal	07/16/2018	08/27/2026	3,695,116	(144,822)				(144,822)		3,550,294	3,550,294				188,759
000000-00-0	1197GP PARAF II GP, LLC	Wilmington	DE	Partial Disposal	12/18/2020	08/07/2026	306,298	(7,576)	(743)			(8,319)		297,979	297,979				25,703
000000-00-0	1404LP Apogem Secondary Fund VII, LP	Wilmington	DE	Partial Disposal	03/24/2025	09/25/2026	278,955	(3,310)	(469)			(3,779)		275,176	275,176				3,310
2699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - affiliated							5,544,598	(174,166)	(1,705)			(175,870)		5,368,728	5,368,728				267,001
000000-00-0	0495LP U.S.A. Institutional Tax Credit Fund LX L.P.	Greenwich	CT	Full Disposal	05/15/2007	09/30/2026			(60,308)			(60,308)		(60,308)	(60,308)				60,308
000000-00-0	0604LP Garnet LIHTC Fund XXVII, LLC	Wilmington	DE	Partial Disposal	06/10/2011	08/03/2026	2,641							2,641	2,641				3
000000-00-0	0934LP Garnet LIHTC Fund XLVII, LLC	Wilmington	DE	Partial Disposal	06/03/2016	07/21/2026	61,383		(5,143)			(5,143)		56,240	56,240				
4899999. Qualifying federal tax credit investments - unaffiliated							64,024		(65,451)			(65,451)		(1,427)	(1,427)				60,311
000000-00-0	0857LP Longspur Wind, LLC	Wilmington	DE	Partial Disposal	06/10/2015	09/28/2026	547,298							547,298	547,298				
000000-00-0	1029LP 2015 Vento XIV, LLC	Wilmington	DE	Partial Disposal	10/26/2017	07/30/2026	511,916							511,916	511,916				
000000-00-0	1130LP Grady Energy Holdings LLC	Wilmington	DE	Partial Disposal	09/26/2019	08/31/2026	197,098		(13,197)			(13,197)		183,901	183,901				
5299999. All other tax credit investments - unaffiliated							1,256,312		(13,197)			(13,197)		1,243,115	1,243,115				
55282E-AC-6	13340A MCFCL_19-1A (55282EAC6)	Grand Cayman	CYM	Partial Disposal	11/01/2022	07/31/2026	38,826							38,826	80,168		41,342	41,342	
55293M-AC-5	13700A MCF CLO LLC MCFCL 23-1 (55293MAC5)	St. Helier	JEY	Partial Disposal	03/31/2023	07/31/2026	120,407							120,407	120,407				
579922-AQ-8	15850A MCF CLO LLC MCFCL_26-1A (579922AQ8)		CYM	Partial Disposal	02/28/2026	07/31/2026	198,336							198,336	198,336				
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							357,569							357,569	398,911		41,342	41,342	
000000-00-0	0928LP Tetragon Credit Income II, LP	Grand Cayman	CYM	Partial Disposal	04/13/2016	07/31/2026	46,482							46,482	46,482				
000000-00-0	1098LP Tetragon Credit Income III LP	Grand Cayman	CYM	Partial Disposal	11/15/2018	09/30/2026	1,769,684							1,769,684	1,769,684				
000000-00-0	1280LP Tetragon Credit Income IV (Onshore Feeder) L.P.	Grand Cayman	CYM	Partial Disposal	03/28/2022	08/27/2026	2,348,036							2,348,036	2,348,036				
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							4,164,202							4,164,202	4,164,202				
000000-00-0	0992GP MCF CLO V LLC	Wilmington	DE	Partial Disposal	03/16/2017	07/20/2026	95,528							95,528	95,528				
000000-00-0	1264LP GPP Private Debt V RS LP	Wilmington	DE	Partial Disposal	01/01/2022	07/23/2026	40,767							40,767	40,767				
000000-00-0	1530LP Apogem Senior Direct Lending RNF LP	Wilmington	DE	Partial Disposal	07/25/2025	08/14/2026	1,096,000							1,096,000	1,096,000				
6099999. Residual tranches or interests with underlying assets having characteristics of common stock - affiliated							1,232,295							1,232,295	1,232,295				
46591G-BE-1	13310A JPMMT_19-4-B6 (46591GBE1)	New York	NY	Partial Disposal	11/01/2022	09/30/2026	8,525							8,525	8,525				
6399999. Residual tranches or interests with underlying assets having characteristics of mortgage loans - unaffiliated							8,525							8,525	8,525				

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
92347W-AB-4	13360A Veritas Doctrina Note Issuer VRTDC_22 (92347WAB4)	Chicago	IL	Partial Disposal	11/01/2022	09/30/2026	92,118							92,118	92,118				
92261L-AE-4	13880A VELOX LIBRI SPV 2023 (92261LAE4)	New York	NY	Partial Disposal	08/31/2023	08/31/2026	3,478,121							3,478,121	3,478,121				
000000-00-0	14000LP AQUATINE V (DELAWARE) LLC	Wilmington	DE	Partial Disposal	10/16/2023	08/17/2026	1,033,025							1,033,025	1,033,025				
745934-AG-4	14130A PUNCTUM VENDITIONIS 2023 FUNDED (745934AG4)	Wilmington	DE	Partial Disposal	12/31/2023	09/30/2026	15,897,320			21,418		(21,418)		15,875,902	15,875,902				
22671M-AD-5	14380A CRISPI VEHICULUM SPV 2024 FUNDED (22671MAD5)	Wilmington	DE	Partial Disposal	07/31/2024	08/31/2026	254,883			59		(59)		254,824	254,824				
73758*-AG-6	14890A POTENTIA LUDIS SPV LLC FUNDED (73758*AG6)	Wilmington	DE	Partial Disposal	03/19/2025	08/31/2026	1,456,406							1,456,406	1,456,406				
14054*-AE-6	15230A CAPITALE HAM SPV 2025-1 FUNDED (14054*AE6)	New York	NY	Partial Disposal	06/30/2025	09/30/2026	243,061							243,061	243,061				
80589@-AG-4	15500A SCANDERE SUPRA II 2025-1 FUNDED (80589@AG4)	New York	NY	Partial Disposal	09/23/2025	08/31/2026	10,157			242		(242)		9,915	9,915				
BNL2DX-58-3	15630A ISQ Global Infrastructure Credit Fund II (BNL2DX583)	Wilmington	DE	Partial Disposal	11/30/2025	09/30/2026	256,840							256,840	256,840				
92892D-AH-2	15770A WAMMT25-RN1 LLC WAMMT_25-RN1 (92892DAH2)	Wilmington	DE	Partial Disposal	12/31/2025	09/30/2026	19,400							19,400	19,400				
BNL2DW-4D-5	15780A NUVEEN ENERGY & POWER INFRASTRUCTURE CRE (BNL2DW4D5)	New York	NY	Partial Disposal	12/31/2025	09/30/2026	257,989			6		(6)		257,983	257,983				
62481@-AH-9	15860A MSP 2026-1 CASL_26-1 (62481@AH9)	New York	NY	Partial Disposal	02/28/2026	09/30/2026	110,498			4,612		(4,612)		105,887	105,887				
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	1,820,164			6,040		(6,040)		1,814,124	1,814,124				
300188-AE-9	15940A EVERGREEN BORROWER TRUST 2026 - 1 (300188AE9)	Wilmington	DE	Partial Disposal	03/31/2026	09/30/2026	197,827			2,428		(2,428)		195,399	195,399				
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	210,073			371		(371)		209,702	209,702				
34985#-AG-9	16280A Forum Quadratum 2026-1 Funded (34985#AG9)	New York	NY	Partial Disposal	07/31/2026	09/30/2026	2,674,442			20,621		(20,621)		2,653,820	2,653,820				
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							28,082,139			55,798		(55,798)		28,026,342	28,026,342				
000000-00-0	13750A NYL Investors LLC Term Loan - 8	Newark	DE	Partial Disposal	05/09/2023	07/31/2026	748,940							748,940	748,940				11,067
000000-00-0	14140A NYL Investors LLC Term Loan - 9	Newark	DE	Partial Disposal	12/20/2023	07/31/2026	1,168,722							1,168,722	1,168,722				33,261
000000-00-0	16120A Flatiron CLO 29 LTD	New York	NY	Full Disposal	06/24/2026	09/25/2026	25,000,000							25,000,000	25,000,000				658,206
6899999. Any other class of assets - affiliated							26,917,662							26,917,662	26,917,662				702,534
7899999. Total - unaffiliated							440,417,424	(70,660,790)	(1,443,081)	3,997,958		(76,101,829)	8,438,655	372,754,251	368,435,686		(4,318,565)	(4,318,565)	16,498,734
7999999. Total - affiliated							109,992,929	(697,090)	(40,589)	59,251		(796,931)	158,933	109,354,931	109,363,215		8,284	8,284	2,364,687
8099999 - Totals							550,410,354	(71,357,880)	(1,483,670)	4,057,210		(76,898,760)	8,597,588	482,109,182	477,798,900		(4,310,282)	(4,310,282)	18,863,421

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-UM-8	TREASURY BOND	09/14/2026	JP MORGAN SECURITIES LLC		89,668,390	89,000,000	356,121	1.A
91282C-QW-4	TREASURY NOTE	07/20/2026	GOLDMAN SACHS & CO		163,937,262	166,000,000	517,622	1.A
91282C-RC-7	TREASURY NOTE	08/25/2026	BMO CAPITAL MARKETS		372,846,675	375,000,000	1,159,137	1.A
91282C-RF-0	TREASURY NOTE	08/25/2026	BMO CAPITAL MARKETS		374,677,725	375,000,000	518,427	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					1,001,130,052	1,005,000,000	2,551,307	XXX
00402A-AB-7	ABU DHABI DEVELOPMENTAL HOLDING CO	08/26/2026	MORGAN STANLEY & CO. LLC		3,692,541	3,808,000	58,707	1.C FE
110709-GR-7	BRITISH COLUMBIA PROVINCE OF	07/29/2026	NATIONAL BANK OF CANADA		1,406,480	1,415,742	7,157	1.D FE
11070T-AP-3	BRITISH COLUMBIA PROVINCE OF	07/02/2026	HSBC SECURITIES (USA) INC.		3,969,629	4,020,000	33,014	1.D FE
46514Y-8B-6	STATE OF ISRAEL	08/26/2026	MORGAN STANLEY & CO. LLC		18,720,288	18,491,000	23,114	1.F FE
67091T-AJ-4	OCP SA	08/26/2026	JEFFERIES & COMPANY, INC.		21,934,755	21,193,000	694,188	2.C FE
74450C-AB-9	PT DANANTARA INVESTMENT MANAGEMENT	08/28/2026	VARIOUS		11,135,330	11,256,000	132,209	2.B FE
74814Z-FX-6	QUEBEC (PROVINCE OF)	09/24/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		705,519	725,480	2,242	1.D FE
80415R-AC-5	SAUDI ARABIAN OIL CO	08/27/2026	VARIOUS		18,739,915	19,327,000	68,497	1.E FE
900123-DS-6	TURKEY (REPUBLIC OF)	08/26/2026	MORGAN STANLEY & CO. LLC		3,672,131	3,770,000	80,469	3.C FE
91087B-AZ-3	MEXICO (UNITED MEXICAN STATES) (GO	08/26/2026	MORGAN STANLEY & CO. LLC		11,046,062	11,212,000	205,553	2.C FE
984245-BC-3	YPF SA	09/24/2026	VARIOUS		4,487,600	4,600,000	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
M0152W-AY-7	ABU DHABI (EMIRATE OF)	08/26/2026	MORGAN STANLEY & CO. LLC		11,023,738	11,653,000	237,996	1.C FE
MOR08Q-AE-1	AFRICAN EXPORT-IMPORT BANK/THE	08/20/2026	BARCLAYS CAPITAL		953,800	1,000,000	16,975	2.B FE
MOR08Q-AG-6	AFRICAN EXPORT-IMPORT BANK	07/29/2026	GOLDMAN SACHS INTERNATIONAL		2,972,305	3,260,000	25,107	2.B FE
MOR09T-AL-8	AFRICAN EXPORT-IMPORT BANK	09/23/2026	VARIOUS		20,007,480	20,000,000	192,573	2.B FE
M6320R-AB-2	SAUDI ARABIA (KINGDOM OF)	08/26/2026	MORGAN STANLEY & CO. LLC		18,619,484	18,216,000	128,081	1.E FE
P30179-CR-7	COMISION FEDERAL DE ELECTRICIDAD C	09/01/2026	MORGAN STANLEY & CO. LLC		18,576,631	18,658,000	123,447	2.B FE
P4R53V-AC-7	GRUPO ENERGA BOGOT S.A. E.S.P.	08/28/2026	MORGAN STANLEY & CO. LLC		18,453,315	18,782,000	383,988	2.C FE
P79171-AH-0	PROVINCE OF CORDOBA	09/01/2026	VARIOUS		7,423,868	7,512,000	50,130	4.C FE
V0055B-AK-1	AFRICA FINANCE CORP	09/25/2026	JEFFRIES INTERNATIONAL LTD		618,486	660,000	10,244	1.G FE
Y62014-AA-6	NAKILAT INC	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		1,501,936	1,490,755	22,109	1.D FE
Y62014-AB-4	NAKILAT INC	09/04/2026	CITIGROUP GLOBAL MARKETS INC.					1.E FE
Y7276L-DX-3	KAZAKHSTAN (REPUBLIC OF)	09/02/2026	VARIOUS		18,372,375	19,044,000	352,910	2.B FE
YM1634-55-4	ROMANIA (REPUBLIC OF)	08/26/2026	MORGAN STANLEY & CO. LLC		9,193,053	9,106,000	170,927	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					240,187,225	242,289,977	3,089,174	XXX
26822L-NG-5	E 470 PUB HWY AUTH COLO REV	08/14/2026	EXCHANGE TRANSACTIONS		730,006	900,000		1.B Z
26822L-NM-2	E 470 PUB HWY AUTH COLO REV	08/14/2026	EXCHANGE TRANSACTIONS		10,946,566	13,495,000		1.D FE
64990K-MM-2	NEW YORK ST DORM AUTH ST PERS	09/11/2026	EXCHANGE TRANSACTIONS		3,878,819	3,725,000		1.B FE
650009-3T-8	NEW YORK ST TWY AUTH GEN REV	07/31/2026	EXCHANGE TRANSACTIONS		7,935,000	7,935,000		1.A
650009-3U-5	NEW YORK ST TWY AUTH GEN REV	07/31/2026	EXCHANGE TRANSACTIONS		8,515,000	8,515,000		1.E FE
79766D-B2-4	SAN FRANCISCO CALIF CITY & CNT	07/02/2026	EXCHANGE TRANSACTIONS		1,431,066	2,025,000		1.A
79766D-B3-2	SAN FRANCISCO CALIF CITY & CNT	07/02/2026	EXCHANGE TRANSACTIONS		3,635,917	5,145,000		1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					37,072,374	41,740,000		XXX
23307*-AG-7	DC ARENA LP	08/28/2026	DIRECT PLACEMENT		4,416,172	4,416,172		2.A
296922-AA-5	ESPRESSO ISSUER LLC	09/21/2026	US BANK NATIONAL ASSOCIATION		47,220,722	47,220,722		1.G Z
296922-AB-3	ESPRESSO ISSUER LLC	09/21/2026	US BANK NATIONAL ASSOCIATION		43,037,973	43,037,973		2.C Z
296922-AC-1	ESPRESSO ISSUER LLC	09/21/2026	US BANK NATIONAL ASSOCIATION		1,473,960	1,473,960		3.B Z
58407@-AA-3	MECP1 ASHBURN 2 LLC	08/31/2026	DIRECT PLACEMENT		2,131,978	2,131,978		2.B PL
62828M-2F-7	MUTHOOT FINANCE LTD	09/25/2026	VARIOUS		1,640,450	1,700,000	18,322	3.A FE
68162*-AA-9	WILLIAMS COMPANIES INC	07/16/2026	REVOLVER FUNDING BROKER		63,966,246	63,966,246		1.G PL
68162*-AB-7	WILLIAMS COMPANIES INC	07/16/2026	REVOLVER FUNDING BROKER		9,242,167	9,242,167		2.A PL
68164@-AA-5	WILLIAMS COMPANIES INC	07/16/2026	REVOLVER FUNDING BROKER		742,675	742,675		2.B PL
68297#-AA-3	1501 MORAN ROAD DEVELOPMENT OWNER	09/30/2026	DIRECT PLACEMENT		3,595,335	3,595,335		2.B PL
75978#-AF-3	RENEWA JAMISON LLC	07/07/2026	DIRECT PLACEMENT		18,876,569	18,876,569		1.G PL
75978#-AG-1	RENEWA JAMISON LLC	08/28/2026	DIRECT PLACEMENT		35,339,784	35,339,784		1.G PL
76650A-AA-8	RIESEL HOLDCO LLC	07/09/2026	CAPITALIZED INTEREST		7,821	7,821		5.C
76712*-AC-3	RIO GRANDE LNG TRAIN 5 LLC	07/01/2026	DIRECT PLACEMENT		12,320,000	12,320,000		2.C Z
83577X-AA-4	SOPAIPILLA INVESTOR HOLDCO LLC	09/15/2026	DIRECT PLACEMENT		10,599,520	10,599,520		1.G PL
98584X-AA-3	YINSON BORONIA PRODUCTION BV 144A	09/25/2026	GOLDMAN SACHS		437,426	403,250	5,813	3.A FE
BNL2KZ-MR-9	PHOENIX TOWER INTERNATIONAL INVEST	09/29/2026	DIRECT PLACEMENT		17,959,721	18,364,126		2.C 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
BNL2KZ-MT-5	PHOENIX TOWERS US HOLDINGS REIT IN	09/29/2026	DIRECT PLACEMENT		8,908,059	8,908,059		2.C Z
G1995*-AA-6	CASCADE INFRASTRUCTURE LIMITED	09/01/2026	DIRECT PLACEMENT		27,948,173	27,518,287		2.A Z
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2026	VARIOUS		32,461,284	40,521,969	526,797	1.C FE
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,192,648	2,292,366	1,108	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.		636,113	670,475	7,603	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
N53766-AA-4	MV24 CAPITAL BV	09/24/2026	VARIOUS		1,876,066	1,875,159	38,499	2.C FE
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	09/30/2026	VARIOUS		2,736,690	2,774,767	3,491	2.C FE
N9733X-AA-5	YINSON BORONIA PRODUCTION BV	08/27/2026	MORGAN STANLEY & CO. LLC		8,384,550	7,587,828	52,802	3.A FE
P0092A-AF-6	AEROPUERTO INTERNACIONAL DE TOCUME	09/29/2026	VARIOUS		7,698,200	9,300,000	47,756	2.C FE
P29853-AA-9	COMETA ENERGIA SA DE CV	08/11/2026	HSBC SECURITIES (USA) INC.		480,094	469,300	8,975	2.C FE
P5001#-AA-5	GLACIER ACQUISITIONCO SPA	07/22/2026	DIRECT PLACEMENT		75,500,000	75,500,000		2.C PL
P5R70L-AA-9	INTERCHILE S.A. 4.5% 30 JUN 2056-55 REGS	09/01/2026	JANE STREET EXECUTION SERVICES LLC		1,983,410	2,470,000	19,143	2.A FE
V3855M-AA-5	GREENKO POWER II LTD 4.3% 13 DEC 2028-24	07/21/2026	GOLDMAN SACHS INTERNATIONAL		2,667,077	2,769,550	12,901	3.C FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					469,087,599	479,656,058	1,003,787	XXX
001878-A*-8	AP FALCON HOLDINGS LLC CLASS A-1	09/10/2026	DIRECT PLACEMENT		66,424,000	66,424,000		2.B PL
001878-A@-6	AP FALCON HOLDINGS LLC SUB	09/10/2026	DIRECT PLACEMENT		1,770,000	1,770,000		2.C PL
00206R-NN-8	AT&T INC	08/19/2026	VARIOUS		24,790,379	25,550,000	299,790	2.B FE
00206R-NP-3	AT&T INC	09/16/2026	VARIOUS		8,066,252	8,600,000	191,890	2.B FE
002824-BV-1	ABBOTT LABORATORIES	09/17/2026	JP MORGAN SECURITIES LLC		9,993,564	10,800,000	4,275	1.E FE
002824-BX-7	ABBOTT LABORATORIES	08/26/2026	VARIOUS		32,587,333	34,750,000	815,702	1.E FE
00287#-AB-6	ACM US FINCO LP	09/30/2026	DIRECT PLACEMENT		727,742	727,742		3.B PL
00287Y-CA-5	ABBVIE INC	09/17/2026	VARIOUS		24,727,956	28,725,000	253,598	1.G FE
00287Y-EM-7	ABBVIE INC	08/27/2026	VARIOUS		14,899,007	14,950,000	19,310	1.G FE
00287Y-EQ-8	ABBVIE INC	09/11/2026	HSBC SECURITIES (USA) INC.		4,887,717	5,025,000	19,235	1.G FE
00287Y-ES-4	ABBVIE INC	09/22/2026	VARIOUS		10,992,136	11,000,000	6,417	1.G FE
00287Y-ET-2	ABBVIE INC	08/12/2026	MORGAN STANLEY & CO. LLC		4,980,378	5,025,000		1.G FE
00459*-AA-4	ACF TD HOLDINGS 2 LLC	08/31/2026	DIRECT PLACEMENT		13,900,000	13,900,000		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-BL-0	ADVANCED MICRO DEVICES INC	08/25/2026	WELLS FARGO SECURITIES, LLC		9,960,800	10,000,000	12,500	1.F FE
007903-BN-6	ADVANCED MICRO DEVICES INC	09/17/2026	JP MORGAN SECURITIES LLC		19,928,248	20,200,000	48,308	1.F FE
00830Y-AF-8	AFRICA FINANCE CORP 144A	08/11/2026	DEUTSCHE BANK AG- LONDON		1,090,584	1,080,000	20,646	1.G FE
00846U-AM-3	AGILENT TECHNOLOGIES INC	08/28/2026	MORGAN STANLEY & CO. LLC		5,620,603	6,217,000	31,551	2.A FE
010392-FV-5	ALABAMA POWER COMPANY	09/30/2026	VARIOUS		17,524,222	28,507,000	106,984	1.F FE
010392-FW-3	ALABAMA POWER COMPANY	09/16/2026	TRUIST SECURITIES, INC.		11,950,200	20,000,000	3,333	1.F FE
013822-AJ-0	ALCOA NEDERLAND HOLDING BV	09/09/2026	GOLDMAN SACHS & CO		2,408,000	2,408,000		3.A FE
01400E-AD-5	ALCON FINANCE CORP	08/27/2026	VARIOUS		9,188,885	9,980,000	65,591	2.A FE
01400E-AF-0	ALCON FINANCE CORP	08/20/2026	BARCLAYS CAPITAL		4,926,973	5,229,000	62,639	2.A FE
02220A-AC-1	ALUMINA PTY LTD	09/09/2026	GOLDMAN SACHS & CO		2,250,000	2,250,000		3.A FE
023135-EE-2	AMAZON.COM INC	07/10/2026	MORGAN STANLEY & CO. LLC		15,071,533	15,075,000	8,878	1.D FE
02344A-AG-3	AMCOR FLEXIBLES NORTH AMERICA INC	08/26/2026	GOLDMAN SACHS & CO		13,231,576	13,149,000	298,044	2.B FE
02344A-AH-1	AMCOR FLEXIBLES NORTH AMERICA INC	08/26/2026	WELLS FARGO SECURITIES, LLC		10,021,000	10,000,000	244,444	2.B FE
02344A-AK-4	AMCOR FLEXIBLES NORTH AMERICA INC	08/13/2026	JP MORGAN SECURITIES LLC		3,516,939	3,625,000	79,473	2.B FE
02361D-BC-3	AMEREN ILLINOIS COMPANY	07/24/2026	GOLDMAN SACHS & CO		5,012,740	5,300,000	120,906	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
025816-EH-8	AMERICAN EXPRESS COMPANY	07/10/2026	MORGAN STANLEY & CO. LLC		19,905,137	19,325,000	237,282	1.F FE
02665W-HA-2	AMERICAN HONDA FINANCE CORPORATION	08/28/2026	MUFG SECURITIES AMERICA INC		3,488,240	3,500,000	24,733	1.G FE
026874-DL-8	AMERICAN INTERNATIONAL GROUP INC	08/04/2026	MORGAN STANLEY & CO. LLC		684,344	800,000	13,089	2.A FE
03027X-CV-0	AMERICAN TOWER CORPORATION	09/15/2026	SUSQUEHANNA FINANCIAL GROUP		1,992,762	2,025,000	647	2.B FE
03073E-BE-4	CENCORA INC	07/10/2026	MORGAN STANLEY & CO. LLC		9,970,346	10,275,000	209,781	2.A FE
03076C-AS-5	AMERIPRISE FINANCIAL INC	09/15/2026	VARIOUS		26,350,588	26,900,000	269,064	1.G FE
031162-DU-1	AMGEN INC	08/21/2026	GOLDMAN SACHS & CO		9,927,036	10,800,000	296,700	2.A FE
031162-DW-7	AMGEN INC	09/17/2026	VARIOUS		17,236,424	18,150,000	42,336	2.A FE
032095-BB-6	AMPHENOL CORPORATION	09/22/2026	VARIOUS		18,968,629	21,075,000	311,758	1.G FE

SCHEDULE D - PART 3

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

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034863-AX-8	ANGLO AMERICAN CAPITAL PLC	09/30/2026	VARIOUS		13,353,720	15,000,000	22,969	2.B FE
03523T-BU-1	ANHEUSER-BUSCH INBEV WORLDWIDE INC	07/10/2026	MORGAN STANLEY & CO. LLC		24,860,070	24,575,000	632,465	1.G FE
03523T-BV-9	ANHEUSER-BUSCH INBEV WORLDWIDE INC	09/22/2026	MARKETAXESS CORP		987,158	1,050,000	9,713	1.G FE
03523T-BW-7	ANHEUSER-BUSCH INBEV WORLDWIDE INC	07/23/2026	WELLS FARGO SECURITIES, LLC		9,949,692	10,200,000	1,643	1.G FE
036752-AK-9	ELEVANCE HEALTH INC	07/24/2026	GOLDMAN SACHS & CO		10,042,397	14,425,000	195,699	2.A FE
036752-BD-4	ELEVANCE HEALTH INC	09/16/2026	VARIOUS		30,051,422	30,575,000	400,093	2.A FE
036752-BK-8	ELEVANCE HEALTH INC	07/10/2026	MORGAN STANLEY & CO. LLC		24,901,424	25,525,000	631,035	2.A FE
036940-AA-2	AON NORTH AMERICA INC	09/30/2026	GOLDMAN SACHS & CO		2,291,497	2,310,000	4,806	2.A FE
036940-AD-6	AON NORTH AMERICA INC	09/30/2026	VARIOUS		14,969,581	15,250,000	23,660	2.A FE
036940-AE-4	AON NORTH AMERICA INC	09/17/2026	JP MORGAN SECURITIES LLC		10,001,243	9,950,000	1,686	2.B FE
036940-AG-9	AON NORTH AMERICA INC	09/22/2026	VARIOUS		40,954,639	41,000,000	1,948	2.B FE
037833-EL-0	APPLE INC	07/24/2026	GOLDMAN SACHS & CO		9,931,680	18,150,000	247,143	1.B FE
037833-ER-7	APPLE INC	07/24/2026	GOLDMAN SACHS & CO		14,922,794	20,475,000	394,087	1.B FE
03939A-AB-3	ARCH CAPITAL GROUP LTD	07/22/2026	VARIOUS		26,391,296	26,725,000	149,538	1.G FE
03939A-AC-1	ARCH CAPITAL GROUP LTD	08/26/2026	VARIOUS		11,098,415	11,389,000	144,721	1.G FE
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY	08/26/2026	WELLS FARGO SECURITIES, LLC		10,002,636	9,825,000	18,668	2.A FE
040555-DJ-0	ARIZONA PUBLIC SERVICE COMPANY	07/08/2026	CITADEL SECURITIES		4,978,442	5,050,000	119,180	2.A FE
040555-DK-7	ARIZONA PUBLIC SERVICE COMPANY	08/13/2026	VARIOUS		17,406,816	17,825,000	316,859	2.A FE
040555-DL-5	ARIZONA PUBLIC SERVICE COMPANY	09/16/2026	VARIOUS		11,494,791	11,575,000	16,814	2.A FE
04316J-AJ-8	ARTHUR J GALLAGHER & CO	07/24/2026	GOLDMAN SACHS & CO		10,012,616	10,675,000	20,460	2.A FE
04316J-AN-9	ARTHUR J GALLAGHER & CO	09/16/2026	VARIOUS		8,013,960	8,325,000	29,752	2.A FE
04316J-AP-4	ARTHUR J GALLAGHER & CO	09/16/2026	WELLS FARGO SECURITIES, LLC		3,020,760	3,375,000	16,650	2.A FE
046353-AD-0	ASTRAZENECA PLC	08/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		9,747,824	8,965,000	261,815	1.E FE
046860-AB-8	ATHENAHEALTH GROUP INC	07/24/2026	JP MORGAN SECURITIES LLC		3,373,000	3,373,000		4.B FE
049560-AY-1	ATMOS ENERGY CORPORATION	08/21/2026	WELLS FARGO SECURITIES, LLC		6,705,160	7,000,000	144,229	1.F FE
049560-BA-2	ATMOS ENERGY CORPORATION	07/24/2026	GOLDMAN SACHS & CO		7,476,490	7,250,000	89,900	1.G FE
049560-BE-4	ATMOS ENERGY CORPORATION	07/24/2026	GOLDMAN SACHS & CO		7,470,071	8,025,000	14,579	1.G FE
049560-BF-1	ATMOS ENERGY CORPORATION	08/25/2026	VARIOUS		14,341,940	14,500,000	130,097	1.G FE
05508W-AC-9	B&G FOODS INC 144A	07/23/2026	MORGAN STANLEY & CO. LLC		1,326,600	1,340,000	38,413	4.B FE
05523R-AE-7	BAE SYSTEMS PLC	07/23/2026	VARIOUS		4,581,249	7,256,000	78,002	1.G FE
05571A-BJ-3	BPCE SA	07/10/2026	MORGAN STANLEY & CO. LLC		14,936,065	14,975,000	98,458	2.A FE
05583J-AE-2	BPCE SA	07/21/2026	MORGAN STANLEY & CO. LLC		14,249,235	14,300,000	238,830	2.A FE
05624B-AA-8	BCPE FUEGO INVESTOR LP	07/01/2026	DIRECT PLACEMENT		10,605,000	10,500,000		1.G PL
05624B-AB-6	BCPE FUEGO INVESTOR LP	07/01/2026	DIRECT PLACEMENT		9,727,310	9,631,000		1.G PL
05634W-AB-8	BACARDI MARTINI BV	08/26/2026	MORGAN STANLEY & CO. LLC		3,733,845	3,684,000	15,964	2.C FE
05724B-AP-4	BAKER HUGHES HOLDINGS LLC	09/17/2026	VARIOUS		21,315,865	22,275,000	195,337	1.G FE
05724B-AQ-2	BAKER HUGHES HOLDINGS LLC	07/08/2026	CITADEL SECURITIES		4,990,093	5,150,000	20,085	1.G FE
05968D-AH-3	BANCO INTERNACIONAL DEL PERU SAA -	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,409,188	4,465,000	103,588	2.B FE
05971K-AW-9	BANCO SANTANDER SA	07/10/2026	MORGAN STANLEY & CO. LLC		14,925,750	15,000,000	199,357	1.G FE
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVER SA	09/01/2026	MARKETAXESS CORP		393,132	392,994	2,533	2.C FE
06000G-AB-7	BANGKOK BANK PCL/HK MTN 5.299% 09/10/203	09/02/2026	MORGAN STANLEY		3,900,000	3,900,000		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
06051G-JE-0	BANK OF AMERICA CORP	07/10/2026	MORGAN STANLEY & CO. LLC		19,856,021	27,625,000	49,283	1.G FE
06051G-MB-2	BANK OF AMERICA CORP	07/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		20,030,895	20,250,000	497,405	1.G FE
06051G-MD-8	BANK OF AMERICA CORP	08/26/2026	WELLS FARGO SECURITIES, LLC		14,996,682	15,150,000	283,303	1.G FE
06051G-MQ-9	BANK OF AMERICA CORP	07/10/2026	MORGAN STANLEY & CO. LLC		19,910,544	19,625,000	472,823	1.G FE
06051G-NC-9	BANK OF AMERICA CORP (FXD-FRN)	08/19/2026	GOLDMAN SACHS & CO		2,248,664	2,300,000	41,030	1.G FE
062269-AC-9	BANK OF GEORGIA JSC 144A	08/11/2026	UBS SECURITIES, LLC		946,200	950,000	11,835	3.B FE
06368M-S7-0	BANK OF MONTREAL	09/17/2026	VARIOUS		24,754,168	25,200,000	249,863	1.F FE
06738E-CZ-6	BARCLAYS PLC	07/10/2026	MORGAN STANLEY & CO. LLC		24,920,705	24,550,000	544,417	2.A FE
073952-AB-9	BEACON FUNDING TRUST	09/17/2026	JP MORGAN SECURITIES LLC		3,038,589	3,100,000	17,806	2.B FE
08079K-AA-2	BELROSE FUNDING TRUST II	09/17/2026	JP MORGAN SECURITIES LLC		2,973,696	3,025,000	70,198	2.A FE
084664-CV-1	BERKSHIRE HATHAWAY FINANCE CORP	07/24/2026	GOLDMAN SACHS & CO		7,480,983	12,300,000	99,323	1.C FE
084664-DB-4	BERKSHIRE HATHAWAY FINANCE CORP	07/23/2026	JP MORGAN SECURITIES LLC		7,475,838	10,250,000	141,407	1.C FE
09290D-AC-5	BLACKROCK FUNDING INC	09/30/2026	JP MORGAN SECURITIES LLC		10,934,040	12,900,000	31,981	1.D FE
09290D-AK-7	BLACKROCK FUNDING INC	09/30/2026	JP MORGAN SECURITIES LLC		4,093,184	4,766,000	58,787	1.D FE
09581J-AV-8	BLUE OWL FINANCE LLC	08/12/2026	VARIOUS		39,743,800	40,000,000		2.B FE

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

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09659T-2D-2	BNP PARIBAS SA	07/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		15,007,558	14,950,000	169,232	2.A FE
09659W-2R-4	BNP PARIBAS SA	07/21/2026	MORGAN STANLEY & CO. LLC		13,504,634	14,300,000	108,916	1.G FE
097023-DU-6	BOEING CO	08/12/2026	MORGAN STANLEY & CO. LLC		4,968,276	4,600,000	91,338	2.C FE
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC.	09/15/2026	CITADEL SECURITIES		5,003,613	8,100,000	14,850	1.E FE
10373Q-BQ-2	BP CAPITAL MARKETS AMERICA INC	08/04/2026	BARCLAYS CAPITAL		6,866,420	11,000,000	182,748	1.E FE
104674-A*-7	BRADY CORPORATION	08/03/2026	DIRECT PLACEMENT		6,500,000	6,500,000		2.B PL
104674-A@-5	BRADY CORPORATION	08/03/2026	DIRECT PLACEMENT		4,500,000	4,500,000		2.B PL
110122-CQ-9	BRISTOL-MYERS SQUIBB CO	07/10/2026	MORGAN STANLEY & CO. LLC		14,881,881	16,825,000	53,980	1.F FE
110122-DW-5	BRISTOL-MYERS SQUIBB CO	09/15/2026	VARIOUS		15,050,139	21,800,000	237,704	1.F FE
11135F-BM-2	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		3,853,172	4,500,000		1.G FE
11135F-BN-0	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		4,981,784	5,750,000		1.G FE
11135F-BU-4	BROADCOM INC	07/21/2026	144A SECURITY EXCHANGE TRANSACTION		3,295,970	3,300,000		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-AN-1	BROWN & BROWN INC	07/08/2026	CITADEL SECURITIES		3,008,847	3,025,000	8,403	2.C FE
12189L-BN-0	BURLINGTON NORTHERN SANTA FE LLC	08/26/2026	VARIOUS		26,384,160	27,975,000	591,491	1.F FE
125523-AJ-9	CIGNA GROUP	07/10/2026	MORGAN STANLEY & CO. LLC		14,916,803	15,825,000	312,280	2.A FE
125523-CX-6	CIGNA GROUP	08/27/2026	JP MORGAN SECURITIES LLC		9,868,300	10,000,000	203,750	2.A FE
125523-CZ-1	CIGNA GROUP	09/16/2026	VARIOUS		9,028,424	9,275,000	72,570	2.A FE
125523-DA-5	CIGNA GROUP	08/26/2026	VARIOUS		20,065,729	20,500,000	66,500	2.A FE
12592B-AR-5	CNH INDUSTRIAL CAPITAL LLC	08/11/2026	MIZUHO SECURITIES USA, INC.		3,045,990	3,000,000	13,750	2.B FE
126408-HA-4	CSX CORP	09/10/2026	CITADEL SECURITIES		7,890,700	10,000,000	50,000	1.G FE
126408-HL-0	CSX CORP	08/05/2026	CITADEL SECURITIES		15,334,550	19,250,000	385,401	1.G FE
126408-HY-2	CSX CORP	09/16/2026	MORGAN STANLEY & CO. LLC		5,022,157	5,950,000	1,620	1.G FE
126650-CY-4	CVS HEALTH CORP	07/10/2026	MORGAN STANLEY & CO. LLC		19,866,583	21,325,000	305,801	2.C FE
126650-EL-0	CVS HEALTH CORP	07/08/2026	CITADEL SECURITIES		3,004,274	2,975,000	58,409	2.B FE
126650-EM-8	CVS HEALTH CORP	08/26/2026	VARIOUS		11,610,191	12,075,000	329,193	2.B FE
127055-AN-1	CABOT CORPORATION	09/30/2026	VARIOUS		22,727,927	22,757,000	19,580	2.B FE
13607Q-7U-0	CANADIAN IMPERIAL BANK OF COMMERCE	09/23/2026	CIBC WORLD MARKETS		30,000,000	30,000,000		1.F FE
136375-DB-5	CANADIAN NATIONAL RAILWAY COMPANY	07/24/2026	GOLDMAN SACHS & CO		14,994,805	18,500,000	388,911	1.F FE
13645R-BS-2	CANADIAN PACIFIC RAILWAY COMPANY	08/12/2026	VARIOUS		29,829,030	31,975,000	688,245	2.A FE
14040H-CZ-6	CAPITAL ONE FINANCIAL CORPORATION	07/21/2026	JP MORGAN SECURITIES LLC		8,771,360	8,550,000	65,960	2.A FE
14040H-DQ-5	CAPITAL ONE FINANCIAL CORPORATION	07/10/2026	MORGAN STANLEY & CO. LLC		19,921,810	20,275,000	489,551	2.A FE
14149Y-BR-8	CARDINAL HEALTH INC	08/13/2026	BARCLAYS CAPITAL		2,997,045	2,975,000	36,774	2.B FE
14149Y-BU-1	CARDINAL HEALTH INC	09/30/2026	VARIOUS		11,459,715	11,783,000	129,829	2.B FE
14448C-AR-5	CARRIER GLOBAL CORP	07/10/2026	MORGAN STANLEY & CO. LLC		10,024,056	12,600,000	115,831	2.A FE
144567-AA-2	CARRIX INC	07/15/2026	RBC CAPITAL MARKETS CORP		6,216,000	6,216,000		3.A FE
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
15189X-AU-2	CENTERPOINT ENERGY HOUSTON ELECTRI	09/14/2026	VARIOUS		6,678,299	11,034,000	65,775	1.F FE
15189X-AW-8	CENTERPOINT ENERGY HOUSTON ELECTRI	09/29/2026	VARIOUS		5,925,569	9,182,000	146,174	1.F FE
15189X-BA-5	CENTERPOINT ENERGY HOUSTON ELECTRI	09/29/2026	VARIOUS		30,000,057	35,640,000	708,684	1.F FE
15239E-AA-8	CENTRAL AMERICAN BOTTLING CORP	09/25/2026	VARIOUS		31,545,814	31,747,000		3.B FE
161175-BK-9	CHARTER COMMUNICATIONS OPERATING L	07/21/2026	JP MORGAN SECURITIES LLC		6,210,288	6,300,000	93,345	2.C FE
161175-CS-1	CHARTER COMMUNICATIONS OPERATING L	07/10/2026	MORGAN STANLEY & CO. LLC		14,990,159	15,575,000	106,299	2.C FE
161175-DB-7	CHARTER COMMUNICATIONS OPERATING L	09/16/2026	JP MORGAN SECURITIES LLC		3,023,004	3,025,000	19,129	2.C FE
16411Q-AX-9	CHENIERE ENERGY PARTNERS LP	09/30/2026	MORGAN STANLEY & CO. LLC		9,810,675	10,500,000	174,767	2.B FE
16411R-AP-4	CHENIERE ENERGY INC	07/10/2026	MORGAN STANLEY & CO. LLC		14,908,400	15,250,000	251,117	2.B FE
16735M-AB-5	CHICAGO FIRE STADIUM LLC	08/07/2026	DIRECT PLACEMENT		24,193,363	24,193,363		2.C Z
172967-PU-9	CITIGROUP INC	07/10/2026	MORGAN STANLEY & CO. LLC		39,826,660	38,875,000	1,098,629	2.B FE
172967-QH-7	CITIGROUP INC	09/16/2026	VARIOUS		25,038,223	25,825,000	375,252	1.G FE
17327C-AY-9	CITIGROUP INC	09/22/2026	VARIOUS		20,814,364	22,000,000	460,371	1.G FE
184496-AS-6	CLEAN HARBORS INC	09/17/2026	GOLDMAN SACHS & CO		465,000	465,000		3.B FE
18685P-A#-5	CLIFFWATER ENHANCED LENDING FUND	08/25/2026	DIRECT PLACEMENT		6,400,000	6,400,000		2.A Z
191216-DS-6	COCA-COLA CO	07/24/2026	GOLDMAN SACHS & CO		4,979,513	5,350,000	58,285	1.E FE
191216-DT-4	COCA-COLA CO	09/18/2026	BARCLAYS CAPITAL		5,905,315	6,500,000	124,800	1.E FE
19828T-AC-0	COLUMBIA PIPELINES OPERATING COMPA	09/17/2026	VARIOUS		9,404,251	9,200,000	204,823	2.A FE
202712-BZ-7	COMMONWEALTH BANK OF AUSTRALIA	09/17/2026	VARIOUS		11,993,007	12,100,000	3,417	1.F FE
202795-KD-1	COMMONWEALTH EDISON COMPANY	08/04/2026	CITIGROUP GLOBAL MARKETS INC.		14,593,200	15,000,000	197,438	1.F FE

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207597-EP-6	CONNECTICUT LIGHT AND POWER COMPAN	09/16/2026	VARIOUS		3,569,792	4,016,000	36,311	1.F FE
20826F-BM-7	CONOCOPHILLIPS CO	07/24/2026	GOLDMAN SACHS & CO		15,048,842	16,275,000	29,838	1.F FE
209111-GG-2	CONSOLIDATED EDISON COMPANY OF NEW	07/24/2026	GOLDMAN SACHS & CO		15,022,821	15,475,000	182,605	1.G FE
209111-GQ-0	CONSOLIDATED EDISON COMPANY OF NEW	09/17/2026	VARIOUS		12,796,274	13,275,000	197,656	1.G FE
209111-GR-8	CONSOLIDATED EDISON INC	09/16/2026	RBC CAPITAL MARKETS CORP		9,520,000	10,000,000	169,722	1.G FE
21036P-AZ-1	CONSTELLATION BRANDS INC	08/26/2026	CITADEL SECURITIES		4,477,805	5,900,000	8,063	2.B FE
21036P-BG-2	CONSTELLATION BRANDS INC	07/08/2026	CITADEL SECURITIES		4,968,648	6,850,000	48,521	2.B FE
21036P-BT-4	CONSTELLATION BRANDS INC	08/13/2026	VARIOUS		18,453,510	19,050,000	204,153	2.B FE
210385-AK-6	CONSTELLATION ENERGY GENERATION LL	07/15/2026	144A SECURITY EXCHANGE TRANSACTION		809,331	810,000		2.A FE
210518-DF-0	CONSUMERS ENERGY COMPANY	07/23/2026	VARIOUS		9,788,014	15,194,000	208,031	1.E FE
210518-DH-6	CONSUMERS ENERGY COMPANY	07/23/2026	MORGAN STANLEY & CO. LLC		2,160,260	3,139,000	52,796	1.F FE
210518-DQ-6	CONSUMERS ENERGY COMPANY	07/23/2026	MORGAN STANLEY & CO. LLC		4,917,272	6,372,000	106,306	1.E FE
210518-EC-6	CONSUMERS ENERGY COMPANY	09/30/2026	VARIOUS		22,557,130	22,975,000	112,304	1.E FE
21987B-BQ-0	CORP NACIONAL DEL COBRE DE CHILE 144A	09/01/2026	VARIOUS		9,912,903	10,225,000	46,240	2.B FE
225313-AQ-8	CREDIT AGRICOLE SA	08/26/2026	WELLS FARGO SECURITIES, LLC		9,995,329	9,775,000	79,774	2.A FE
22535W-AU-1	CREDIT AGRICOLE SA	09/16/2026	VARIOUS		24,952,542	25,900,000	103,393	1.G FE
225401-BR-8	UBS GROUP AG	08/19/2026	SG AMERICAS SECURITIES, LLC		2,459,300	2,500,000	55,601	1.F FE
225401-BT-4	UBS GROUP AG	07/10/2026	MORGAN STANLEY & CO. LLC		14,938,290	15,250,000	336,960	1.F FE
23338V-AZ-9	DTE ELECTRIC COMPANY	07/24/2026	GOLDMAN SACHS & CO		10,000,766	10,225,000	119,633	1.E FE
23338V-BB-1	DTE ELECTRIC COMPANY	09/17/2026	JP MORGAN SECURITIES LLC		9,966,862	10,600,000	24,277	1.E FE
24703D-BX-8	DELL INTERNATIONAL L.L.C. AND EMC	09/17/2026	VARIOUS		24,839,850	25,550,000	105,197	2.A FE
24703D-BZ-3	DELL INTERNATIONAL LLC/EMC CORP	09/17/2026	JP MORGAN SECURITIES LLC		1,984,440	2,000,000	900	2.A FE
24703D-CB-5	DELL INTERNATIONAL LLC/EMC CORP	09/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,008,612	3,050,000	500	2.A FE
25160P-AT-4	DEUTSCHE BANK AG	09/14/2026	DEUTSCHE BANK SECURITIES, INC.		30,000,000	30,000,000		1.E FE
254687-EH-5	WALT DISNEY COMPANY	07/10/2026	MORGAN STANLEY & CO. LLC		14,927,064	13,400,000	143,566	1.F FE
254687-FS-0	WALT DISNEY CO	08/12/2026	VARIOUS		30,921,677	36,715,000	597,018	1.F FE
26442C-BS-2	DUKE ENERGY CAROLINAS LLC	08/27/2026	MARKETAXESS CORP		490,720	500,000	5,937	1.F FE
26442C-BT-0	DUKE ENERGY CAROLINAS LLC	09/14/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,944,923	5,250,000	83,854	1.F FE
26444H-AR-2	DUKE ENERGY FLORIDA LLC	08/20/2026	JP MORGAN SECURITIES LLC		9,634,869	9,501,000	157,083	1.F FE
26614N-AD-4	DUPONT DE NEMOURS INC	09/14/2026	144A SECURITY EXCHANGE TRANSACTION		852,963	852,000		2.A FE
26853B-AB-4	EIDP INC	09/29/2026	JP MORGAN SECURITIES LLC		32,522,320	32,850,000	12,850	2.A FE
26874R-AP-3	ENI SPA	08/26/2026	CITADEL SECURITIES		4,034,688	4,200,000	70,805	1.G FE
26874R-AW-8	ENI SPA	09/16/2026	MORGAN STANLEY & CO. LLC		19,984,125	20,525,000	213,628	1.G FE
26874R-AY-4	ENI SPA	09/16/2026	MORGAN STANLEY & CO. LLC		2,962,125	3,125,000	61,979	1.G FE
27636A-AA-0	EASTERN ENERGY GAS HOLDINGS LLC	09/16/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,444,940	6,000,000	143,133	2.A FE
278058-EA-6	EATON CORPORATION	08/21/2026	MIZUHO SECURITIES USA, INC.		9,235,500	10,000,000	254,333	1.G FE
279158-AS-8	ECOPET 8.87500 01/13/2033	08/11/2026	UBS SECURITIES, LLC		955,434	870,000	6,220	3.B FE
279158-AV-1	ECOPETROL SA	09/28/2026	VARIOUS		21,864,585	20,778,000	239,279	3.B FE
283837-AD-4	EL PUERTO DE LIVERPOOL SAB DE CV 144A	09/08/2026	VARIOUS		22,370,636	21,698,000	175,592	2.B FE
286181-AK-8	ELEMENT FLEET MANAGEMENT CORP	07/21/2026	PNC CAPITAL MARKETS,LLC		5,895,877	5,714,000	48,142	2.A FE
286181-AP-7	ELEMENT FLEET MANAGEMENT CORP	08/19/2026	MARKETAXESS CORP		2,450,931	2,450,000	49,705	2.A FE
29082H-AE-2	EMBRAER NETHERLANDS FINANCE BV	08/26/2026	ITAU BBA USA SECURITIES USA		7,493,250	7,275,000	19,335	2.B FE
29250N-CD-5	ENBRIDGE INC	08/24/2026	VARIOUS		8,059,394	8,300,000	168,864	2.A FE
29379V-BW-2	ENTERPRISE PRODUCTS OPERATING LLC	09/14/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,990,642	6,550,000	34,388	1.G FE
29379V-CH-4	ENTERPRISE PRODUCTS OPERATING LLC	08/21/2026	CITADEL SECURITIES		13,871,100	15,000,000	18,500	1.G FE
29379V-CL-5	ENTERPRISE PRODUCTS OPERATING LLC	08/26/2026	WELLS FARGO SECURITIES, LLC		10,022,821	10,150,000	61,577	1.G FE
294429-AY-1	EQUIFAX INC	07/22/2026	JP MORGAN SECURITIES LLC		10,784,664	10,800,000		2.B FE
294429-AZ-8	EQUIFAX INC	07/22/2026	JP MORGAN SECURITIES LLC		1,421,466	1,425,000		2.B FE
29446Q-2A-0	EQUITABLE FINANCIAL LIFE GLOBAL FU	07/21/2026	GOLDMAN SACHS & CO		14,256,385	14,300,000	79,425	1.E FE
30036F-AB-7	EVERGY KANSAS CENTRAL INC	08/24/2026	VARIOUS		6,079,930	6,384,000	161,728	1.F FE
30036F-AF-8	EVERGY KANSAS CENTRAL INC	07/22/2026	BARCLAYS CAPITAL		5,978,368	6,050,000	19,595	1.F FE
30231G-BF-8	EXXON MOBIL CORP	07/10/2026	MORGAN STANLEY & CO. LLC		10,042,538	11,250,000	150,587	1.D FE
30231G-BM-3	EXXON MOBIL CORP	07/24/2026	GOLDMAN SACHS & CO		19,982,842	29,025,000	283,884	1.D FE
31428X-DG-8	FEDEX CORP	09/30/2026	CITADEL SECURITIES		11,568,293	12,128,000	194,722	2.B FE
31428X-DW-3	FEDEX CORP	09/22/2026	VARIOUS		20,298,700	23,000,000	383,250	2.B FE
31428X-ED-4	FEDEX CORP	09/10/2026	SUSQUEHANNA FINANCIAL GROUP		1,990,180	2,000,000		2.B FE
31620M-CA-2	FIDELITY NATIONAL INFORMATION SERV	07/21/2026	MORGAN STANLEY & CO. LLC		5,670,588	5,700,000	93,005	2.B FE

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316773-DK-3	FIFTH THIRD BANCORP	07/21/2026	MORGAN STANLEY & CO. LLC		20,584,400	20,000,000	616,292	2.A FE
316773-DP-2	FIFTH THIRD BANCORP	07/10/2026	MORGAN STANLEY & CO. LLC		19,886,427	20,350,000	476,599	2.A FE
316773-DR-8	FIFTH THIRD BANCORP	09/24/2026	144A SECURITY EXCHANGE TRANSACTION		5,121,105	5,000,000		2.A FE
316773-DT-4	FIFTH THIRD BANCORP	09/24/2026	144A SECURITY EXCHANGE TRANSACTION		7,956,383	8,100,000		2.A FE
335934-AY-1	FIRST QUANTUM MINERALS LTD	08/26/2026	MORGAN STANLEY & CO. LLC		1,949,766	1,991,000	4,231	4.B FE
337932-AM-9	FIRSTENERGY CORPORATION	07/22/2026	VARIOUS		14,915,001	22,450,000	291,229	2.B FE
35117#-AA-0	45TH ASSOCIATES LLC	09/28/2026	DIRECT PLACEMENT		7,427,828	7,427,828		2.C Z
353514-F*-8	FRANKLIN ELECTRIC CO. INC.	09/04/2026	DIRECT PLACEMENT		19,200,000	19,200,000		2.A Z
353514-F@-6	FRANKLIN ELECTRIC CO. INC.	09/04/2026	DIRECT PLACEMENT		19,200,000	19,200,000		2.A Z
36264F-AN-1	HALEON US CAPITAL LLC	07/24/2026	GOLDMAN SACHS & CO		9,971,118	13,275,000	181,425	2.A FE
36266G-AC-1	GE HEALTHCARE TECHNOLOGIES INC	07/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		10,015,800	10,000,000	65,694	2.B FE
36267V-AM-5	GE HEALTHCARE TECH INC	08/12/2026	MORGAN STANLEY & CO. LLC		4,994,815	4,900,000	70,306	2.B FE
36828A-AC-5	GE VERNOVA INC	08/26/2026	VARIOUS		19,668,828	21,084,000	29,462	2.B FE
37045V-AK-6	GENERAL MOTORS CO	07/10/2026	MORGAN STANLEY & CO. LLC		19,901,788	18,650,000	348,755	2.B FE
37045X-DP-8	GENERAL MOTORS FINANCIAL CO INC	07/21/2026	CITADEL SECURITIES		6,535,078	6,882,000	44,504	2.B FE
37045X-FC-5	GENERAL MOTORS FINANCIAL COMPANY I	08/26/2026	WELLS FARGO SECURITIES, LLC		9,999,524	9,875,000	80,920	2.B FE
373334-LD-1	GEORGIA POWER COMPANY	08/20/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,506,920	6,000,000	128,333	1.F FE
375558-CA-9	GILEAD SCIENCES INC	08/11/2026	GOLDMAN SACHS & CO		1,188,063	1,265,000	22,817	1.G FE
375558-CD-3	GILEAD SCIENCES INC	07/29/2026	DEUTSCHE BANK SECURITIES, INC.		6,909,380	7,325,000	83,932	1.G FE
375558-CE-1	GILEAD SCIENCES INC	09/15/2026	VARIOUS		12,070,239	13,125,000	219,450	1.G FE
377372-AE-7	GLAXOSMITHKLINE CAPITAL	07/10/2026	MORGAN STANLEY & CO. LLC		9,946,300	9,100,000	93,465	1.F FE
377372-AV-9	GLAXOSMITHKLINE CAPITAL INC	09/17/2026	JP MORGAN SECURITIES LLC		9,985,131	10,075,000	4,618	1.F FE
377372-AW-7	GLAXOSMITHKLINE CAPITAL INC	09/08/2026	VARIOUS		49,815,050	50,000,000		1.F FE
38141G-D4-3	GOLDMAN SACHS GROUP INC/THE	08/26/2026	WELLS FARGO SECURITIES, LLC		14,988,143	15,775,000	272,695	1.F FE
38141G-FD-1	GOLDMAN SACHS GROUP INC	07/10/2026	MORGAN STANLEY & CO. LLC		19,924,013	18,375,000	351,422	2.B FE
38141G-GM-0	GOLDMAN SACHS GROUP INC	07/10/2026	MORGAN STANLEY & CO. LLC		19,863,376	18,850,000	530,156	2.A FE
38145G-AV-2	GOLDMAN SACHS GROUP INC/THE	07/14/2026	GOLDMAN SACHS & CO		5,000,000	5,000,000		1.F FE
38145G-AW-0	GOLDMAN SACHS GROUP INC/THE	09/17/2026	VARIOUS		45,955,145	46,100,000	121,853	1.F FE
38145G-AX-8	GOLDMAN SACHS GROUP INC/THE	09/22/2026	VARIOUS		13,472,273	13,550,000	39,379	1.F FE
39541E-AD-5	GREENSAIF PIPELINES BIDCO SARL 144A	09/01/2026	NOMURA SECURITIES INTERNATIONAL		10,047,500	10,000,000	11,380	1.E FE
398905-AT-6	GROUP 1 AUTOMOTIVE INC	09/09/2026	JP MORGAN SECURITIES LLC		7,007,500	7,000,000		3.B FE
40049J-AT-4	GRUPO TELEVISA SAB	09/25/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,951,950	1,820,000	7,305	3.A FE
404119-BY-4	HCA INC	07/16/2026	CITADEL SECURITIES		5,011,411	5,325,000	24,258	2.B FE
404119-CA-5	HCA INC	08/13/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,822,561	2,975,000	47,145	2.B FE
404119-CV-9	HCA INC	08/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,048,460	5,400,000	128,700	2.B FE
404119-DL-0	HCA INC	09/16/2026	VARIOUS		23,984,468	24,500,000	331,486	2.B FE
404121-AL-9	HCA INC	09/16/2026	WELLS FARGO SECURITIES, LLC		3,007,518	3,250,000	1,074	2.B FE
40447S-AC-9	H&S ENERGY LLC	09/01/2026	DIRECT PLACEMENT		29,475,000	30,000,000		4.B Z
40555X-AA-0	HALEON US CAPITAL LLC	08/12/2026	GOLDMAN SACHS & CO		10,366,304	10,400,000		2.A FE
40555X-AC-6	HALEON US CAPITAL LLC	09/30/2026	VARIOUS		15,597,986	16,175,000	73,264	2.A FE
409322-AK-0	HAMPTON ROADS PPV LLC	09/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		57,489,218	57,560,000		1.C FE
409322-AL-8	HAMPTON ROADS PPV LLC	09/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		46,772,601	46,772,000		1.C FE
409322-AM-6	HAMPTON ROADS PPV LLC	09/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		30,029,100	30,000,000		1.C FE
41136T-AB-3	HANWHA Q CELLS AMERICA 5.5% 09/29/2029 P	09/22/2026	CITIGROUP GLOBAL MARKETS INC.		7,566,669	7,570,000		1.D FE
42190G-AA-4	HDFC BANK LIMITED	08/20/2026	J.P. MORGAN SECURITIES LLC		4,260,000	4,260,000		2.C FE
42190G-AB-2	HDFC BANK LIMITED	08/20/2026	VARIOUS		11,258,000	11,258,000		2.C FE
422806-AC-3	HEICO CORP	07/13/2026	TRUIST SECURITIES, INC.		4,996,800	5,000,000		2.A FE
42981D-AA-4	HIGH STREET FUNDING TRUST II	09/30/2026	GOLDMAN SACHS & CO		3,902,780	5,035,000	30,122	2.A FE
437076-DF-6	HOME DEPOT INC	07/24/2026	GOLDMAN SACHS & CO		15,056,528	16,550,000	77,969	1.F FE
43849R-AT-2	HONEYWELL AEROSPACE INC	08/26/2026	VARIOUS		29,369,185	29,625,000	133,942	2.A FE
43849R-AU-9	HONEYWELL AEROSPACE INC	08/12/2026	144A SECURITY EXCHANGE TRANSACTION		15,260,304	15,200,000		2.A FE
438516-CA-2	HONEYWELL INTERNATIONAL INC	07/23/2026	JP MORGAN SECURITIES LLC		3,700,434	6,020,000	24,816	1.F FE
440930-AA-3	HUMANA INC	08/26/2026	CITADEL SECURITIES		2,515,615	2,475,000	48,295	2.B FE
446150-BC-7	HUNTINGTON BANCSHARES INC	07/21/2026	TD SECURITIES (USA) LLC		14,682,382	14,300,000	372,359	2.A FE
44891A-EM-5	HYUNDAI CAPITAL AMERICA	07/21/2026	LLOYDS SECURITIES INC		11,367,146	11,433,000	48,590	1.G FE
44891A-EQ-6	HYUNDAI CAPITAL AMERICA	07/27/2026	VARIOUS		18,683,563	18,890,000	85,975	1.G FE
4492WP-AA-2	ICICI BANK LTD	07/23/2026	MERRILL LYNCH INTERNATIONAL		3,145,000	3,145,000		2.C FE

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

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45138L-BL-6	IDAHO POWER COMPANY	08/03/2026	JP MORGAN SECURITIES LLC		965,407	1,025,000	22,883	1.G FE
455434-BW-9	INDIANAPOLIS POWER & LIGHT CO	09/29/2026	VARIOUS		9,507,195	10,125,000	221,231	1.G FE
456837-BV-4	ING GROEP NV	07/10/2026	MORGAN STANLEY & CO. LLC		14,927,979	14,975,000	248,003	2.A FE
45687V-AG-1	INGERSOLL RAND INC	08/04/2026	BOFA SECURITIES INC (MERRILL LYNCH)		9,561,400	10,000,000	79,167	2.A FE
45780U-AC-8	INRETAIL SHOPPING MALLS 144A	08/19/2026	DEUTSCHE BANK SECURITIES, INC.		596,370	600,000	11,677	3.A FE
458652-AC-8	INTERCORP PERU LTD 144A	07/13/2026	VARIOUS		15,272,073	15,310,000		2.C FE
45865V-AD-2	INTERCONTINENTAL EXCHANGE INC	08/11/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,488,075	4,500,000		1.G FE
459506-AQ-4	INTERNATIONAL FLAVORS AND FRAGRANCES, INC	08/26/2026	VARIOUS		9,148,778	10,185,000	75,482	2.B FE
461070-AY-0	INTERSTATE POWER AND LIGHT CO	08/26/2026	CITADEL SECURITIES		9,804,774	10,525,000	239,034	2.A FE
46266T-AH-1	IQVIA INC	09/10/2026	GOLDMAN SACHS & CO		4,735,569	4,729,000		3.B FE
46501M-AA-6	ISOTOPE FINCO 2 LLC	09/25/2026	MORGAN STANLEY & CO. LLC		419,000	419,000		3.C FE
46590X-BA-3	JBS NV/JBS USA FOODS GROUP HOLDING 144A	08/28/2026	VARIOUS		11,301,665	11,500,000	243,828	2.C FE
46594T-AB-7	J&F LUXEMBOURG FINANCE SARL	08/24/2026	CITIGROUP GLOBAL MARKETS INC.		300,900	300,000	5,950	3.A FE
46647P-FC-5	JPMORGAN CHASE & CO	07/10/2026	MORGAN STANLEY & CO. LLC		19,911,358	19,750,000	520,039	1.F FE
46647P-FK-7	JPMORGAN CHASE & CO	07/16/2026	CITADEL SECURITIES		15,021,726	15,450,000	361,043	1.F FE
46647P-FP-6	JPMORGAN CHASE & CO	07/10/2026	MORGAN STANLEY & CO. LLC		24,865,443	25,250,000	288,860	1.E FE
49306C-AB-7	KEYBANK NA/CLEVELAND OH	07/21/2026	GOLDMAN SACHS & CO		14,751,165	14,300,000	472,079	2.B FE
49456B-BE-0	KINDER MORGAN INC	07/28/2026	RBC CAPITAL MARKETS CORP		999,250	1,000,000		2.A FE
49456B-BF-7	KINDER MORGAN INC	09/17/2026	VARIOUS		14,966,810	15,250,000	72,318	2.A FE
50077L-BJ-4	KRAFT HEINZ FOODS CO	09/17/2026	VARIOUS		6,002,769	6,775,000	99,924	2.B FE
501044-DV-0	KROGER CO	08/26/2026	WELLS FARGO SECURITIES, LLC		7,000,776	7,200,000	162,000	2.B FE
501044-DW-8	KROGER CO	09/16/2026	VARIOUS		8,017,434	8,800,000	95,089	2.A FE
501044-EZ-0	KROGER CO	09/29/2026	CITADEL SECURITIES		14,930,400	15,000,000		2.B FE
50155Q-AP-5	KYNDRYL HOLDINGS INC	09/24/2026	JP MORGAN SECURITIES LLC		14,974,050	15,000,000		2.C FE
502431-AR-0	L3HARRIS TECHNOLOGIES INC	08/24/2026	VARIOUS		9,954,331	10,650,000	31,430	2.B FE
532457-CN-6	ELI LILLY AND COMPANY	07/24/2026	GOLDMAN SACHS & CO		14,991,844	17,150,000	408,170	1.D FE
532457-DQ-8	ELI LILLY AND COMPANY	08/12/2026	MORGAN STANLEY & CO. LLC		4,970,910	5,250,000	68,994	1.D FE
539439-BE-8	LLOYDS BANKING GROUP PLC	08/26/2026	WELLS FARGO SECURITIES, LLC		10,014,524	9,925,000	123,796	2.A FE
53944Y-BE-2	LLOYDS BANKING GROUP PLC	07/10/2026	MORGAN STANLEY & CO. LLC		14,933,198	15,450,000	146,375	1.G FE
53944Y-BL-6	LLOYDS BANKING GROUP PLC	08/11/2026	UBS SECURITIES, LLC		5,004,250	5,000,000		1.G FE
53944Y-BM-4	LLOYDS BANKING GROUP PLC	09/17/2026	JP MORGAN SECURITIES LLC		9,941,484	10,175,000	49,907	1.G FE
539830-BX-6	LOCKHEED MARTIN CORPORATION	08/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		9,549,300	10,000,000	156,750	1.F FE
539830-CE-7	LOCKHEED MARTIN CORPORATION	08/20/2026	BARCLAYS CAPITAL		21,837,750	25,000,000	21,667	1.F FE
548661-EM-5	LOWES COMPANIES INC	09/16/2026	VARIOUS		6,945,081	7,525,000	139,246	2.A FE
548661-ER-4	LOWES COMPANIES INC	07/24/2026	GOLDMAN SACHS & CO		14,980,000	16,000,000	66,444	2.A FE
55261F-AS-3	M&T BANK CORPORATION	07/21/2026	CITADEL SECURITIES		24,161,790	22,900,000	386,670	2.A FE
55261F-AV-6	M&T BANK CORPORATION	09/16/2026	VARIOUS		19,941,727	20,225,000	445,253	2.A FE
55285G-AF-1	MDGH GMTN RSC LTD	08/26/2026	MORGAN STANLEY & CO. LLC		11,054,278	11,634,000	195,799	1.C FE
55336V-CC-2	MPLX LP	08/26/2026	WELLS FARGO SECURITIES, LLC		5,023,806	5,100,000	123,930	2.B FE
55336V-CD-0	MPLX LP	09/17/2026	VARIOUS		5,562,251	5,700,000	73,457	2.B FE
55336V-CE-8	MPLX LP	07/10/2026	MORGAN STANLEY & CO. LLC		14,950,646	15,225,000	338,460	2.B FE
553530-D@-2	MSC INDUSTRIAL DIRECT CO. INC.	08/27/2026	DIRECT PLACEMENT		7,000,000	7,000,000		2.A Z
556079-AH-4	MACQUARIE BANK LTD	07/10/2026	MORGAN STANLEY & CO. LLC		14,929,291	15,025,000	80,145	2.A FE
559222-AV-6	MAGNA INTERNATIONAL INC	08/28/2026	CITADEL SECURITIES		7,665,560	8,409,000	43,493	1.G FE
56530K-AC-0	MAPLE PARENT HOLDINGS CORP	07/10/2026	MORGAN STANLEY & CO. LLC		14,916,397	14,775,000	250,313	2.C FE
56530K-AD-8	MAPLE PARENT HOLDINGS CORP	09/17/2026	VARIOUS		5,946,666	5,800,000	147,080	2.C FE
56625A-AA-2	MARCOBRE SAC 144A	07/09/2026	MORGAN STANLEY		396,760	400,000	10,733	3.A FE
570535-AY-0	MARKEL GROUP INC	09/17/2026	VARIOUS		12,899,567	13,500,000	232,433	2.B FE
571748-BV-3	MARSH & MCLENNAN COMPANIES INC	08/20/2026	WELLS FARGO SECURITIES, LLC		9,417,900	10,000,000	247,000	1.G FE
571903-BU-6	MARRIOTT INTERNATIONAL INC	07/10/2026	MORGAN STANLEY & CO. LLC		29,863,432	29,775,000	400,308	2.B FE
571903-BY-8	MARRIOTT INTERNATIONAL INC	07/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		10,014,938	10,475,000	206,881	2.B FE
571903-BZ-5	MARRIOTT INTERNATIONAL INC	09/17/2026	JP MORGAN SECURITIES LLC		9,686,355	10,500,000	309,400	2.B FE
571903-CA-9	MARRIOTT INTERNATIONAL INC	08/26/2026	WELLS FARGO SECURITIES, LLC		9,996,400	10,000,000	21,972	2.B FE
573284-BC-9	MARTIN MARIETTA MATERIALS INC	08/11/2026	VARIOUS		15,603,036	15,598,000		2.A FE
573284-BD-7	MARTIN MARIETTA MATERIALS INC	08/25/2026	VARIOUS		5,112,374	5,085,000	8,814	2.A FE
573284-BF-2	MARTIN MARIETTA MATERIALS INC	09/11/2026	MORGAN STANLEY & CO. LLC		2,949,570	3,000,000	14,063	2.A FE
573284-BG-0	MARTIN MARIETTA MATERIALS INC	09/22/2026	VARIOUS		26,669,667	26,250,000	56,295	2.A FE

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575634-AW-0	MASSACHUSETTS ELECTRIC COMPANY	07/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000		2.A FE
58547D-AJ-8	MELCO RESORTS FINANCE LTD	08/26/2026	MORGAN STANLEY & CO. LLC		3,651,219	3,742,000	103,373	3.C FE
58733R-AJ-1	MERCADOLIBRE INC	09/09/2026	GOLDMAN SACHS & CO		4,893,200	5,000,000		2.C FE
58933Y-CC-7	MERCK & CO INC	08/21/2026	WELLS FARGO SECURITIES, LLC		9,856,350	10,500,000	133,000	1.E FE
58933Y-CG-8	MERCK & CO INC	09/17/2026	JP MORGAN SECURITIES LLC		4,902,038	5,025,000	84,197	1.E FE
595620-AY-1	MIDAMERICAN ENERGY COMPANY	09/16/2026	US BANCORP INVESTMENTS INC		2,114,483	2,203,000	716	1.F FE
59562V-AM-9	MIDAMERICAN ENERGY HLDGS	07/10/2026	MORGAN STANLEY & CO. LLC		19,854,188	18,750,000	325,391	1.G FE
606822-BX-1	MITSUBISHI UFJ FINANCIAL GROUP INC	07/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		15,024,347	17,175,000	8,813	1.G FE
606822-DV-3	MITSUBISHI UFJ FINANCIAL GROUP INC	07/10/2026	MORGAN STANLEY & CO. LLC		19,925,642	20,075,000	243,493	1.G FE
606822-EA-8	MITSUBISHI UFJ FINANCIAL GROUP INC	09/11/2026	VARIOUS		12,931,866	12,950,000	23,200	1.G FE
60687Y-DM-8	MIZUHO FINANCIAL GROUP INC	08/26/2026	WELLS FARGO SECURITIES, LLC		10,001,303	10,150,000	73,539	1.G FE
60687Y-DX-4	MIZUHO FINANCIAL GROUP (FXD-FXD)	09/16/2026	MORGAN STANLEY & CO. LLC		9,981,703	10,530,000	109,025	1.G FE
60688X-BQ-2	MIZUHO BANK LTD	07/10/2026	MORGAN STANLEY & CO. LLC		14,922,592	15,075,000	188,896	1.F FE
608930-AA-1	MOLSON COORS INTERNATIONAL LP	08/28/2026	RBC CAPITAL MARKETS CORP		1,784,389	1,760,873	20,792	2.B FE
609207-AW-5	MONDELEZ INTERNATIONAL INC	07/24/2026	GOLDMAN SACHS & CO		9,975,998	17,125,000	178,564	2.B FE
61201#-AX-3	MONTANA DAKOTA UTILITIES CO.	08/18/2026	JP MORGAN		4,000,000	4,000,000		1.G FE
61238B-AA-9	MONTEGO BAY AIRPORT REVENUE FINANC	08/28/2026	SEAPORT GRP SECURITIES (FMLY IPO.COM SEC		3,894,700	3,944,000	53,863	3.A FE
61748U-AT-9	MORGAN STANLEY	07/10/2026	MORGAN STANLEY & CO. LLC		39,775,964	40,950,000	929,057	1.E FE
61748U-BB-7	MORGAN STANLEY	09/17/2026	VARIOUS		33,103,672	33,500,000	192,559	1.E FE
624943-AC-0	MULTI-COLOR CORP	08/11/2026	EXCHANGE TRANSACTIONS		5,437,350	5,735,961		5.A FE
629377-CX-8	NRG ENERGY INC 144A	08/06/2026	CITIGROUP GLOBAL MARKETS INC.		6,742,784	6,747,000	111,864	3.B FE
631005-BJ-3	NARRAGANSETT ELECTRIC COMPANY	08/27/2026	GOLDMAN SACHS & CO		5,707,800	6,000,000	78,651	1.G FE
64110L-BA-3	NETFLIX INC	08/11/2026	MORGAN STANLEY & CO. LLC		1,161,321	1,265,000	33,586	1.F FE
654106-AM-5	NIKE INC	07/24/2026	GOLDMAN SACHS & CO		9,959,189	14,675,000	165,094	1.F FE
65473P-AU-9	NISOURCE INC	09/22/2026	VARIOUS		14,061,757	14,800,000	347,685	2.B FE
65473P-AX-3	NISOURCE INC	07/10/2026	MORGAN STANLEY & CO. LLC		14,926,319	14,875,000	393,485	2.B FE
666807-CJ-9	NORTHROP GRUMMAN CORP	09/16/2026	VARIOUS		19,287,552	22,450,000	318,093	2.A FE
666807-CM-2	NORTHROP GRUMMAN CORP	08/12/2026	MORGAN STANLEY & CO. LLC		4,987,631	5,625,000	58,500	2.A FE
66989H-BL-1	NOVARTIS CAPITAL CORP	08/12/2026	VARIOUS		14,975,739	15,400,000	327,655	1.D FE
67021C-AS-6	NSTAR ELECTRIC CO	07/08/2026	CITADEL SECURITIES		2,998,383	3,625,000	17,410	1.F FE
67021C-AT-4	NSTAR ELECTRIC CO	08/26/2026	VARIOUS		9,854,221	11,500,000	244,901	1.F FE
67077M-AX-6	NUTRIEN LTD	09/22/2026	VARIOUS		15,027,653	20,606,000	222,397	2.B FE
67077M-BH-0	NUTRIEN LTD	09/30/2026	VARIOUS		22,781,195	23,400,000	249,800	2.B FE
67080L-AG-0	NUVEEN LLC	09/22/2026	VARIOUS		20,022,029	20,000,000		1.F FE
674599-DF-9	OCCIDENTAL PETROLEUM CORP	07/10/2026	MORGAN STANLEY & CO. LLC		14,961,029	14,025,000	296,512	2.C FE
678858-CA-7	OKLAHOMA G&E CO	09/10/2026	MORGAN STANLEY & CO. LLC		9,566,000	10,000,000	262,222	1.G FE
68233J-DQ-4	ONCOR ELECTRIC DELIVERY COMPANY LL	09/17/2026	VARIOUS		7,986,652	8,050,000	6,945	1.F FE
68235P-AP-3	ONE GAS INC	08/11/2026	VARIOUS		11,989,350	12,000,000		1.G FE
682680-DD-2	ONEOK INC	07/08/2026	CITADEL SECURITIES		1,991,952	2,025,000	29,531	2.A FE
685218-AG-4	ORANGE SA	07/08/2026	CITADEL SECURITIES		4,977,205	5,075,000	142,664	2.A FE
68560E-AD-0	ORBIA ADVANCE CORPORATION SAB DE C	08/26/2026	MORGAN STANLEY & CO. LLC		2,203,501	2,174,000	47,103	3.A FE
68666U-AA-3	ORLEN SA 144A	08/28/2026	JP MORGAN SECURITIES LLC		14,938,356	14,597,000	72,985	2.A FE
68902V-AM-9	OTIS WORLDWIDE CORP	08/20/2026	CITADEL SECURITIES		7,961,695	11,900,000	6,668	2.B FE
690742-AQ-4	OWENS CORNING	08/05/2026	BOFA SECURITIES INC (MERRILL LYNCH)		9,760,100	10,000,000	84,292	2.A FE
693475-CC-7	PNC FINANCIAL SERVICES GROUP INC	07/10/2026	MORGAN STANLEY & CO. LLC		19,890,899	19,525,000	495,881	1.G FE
693475-CE-3	PNC FINANCIAL SERVICES GROUP INC (	08/26/2026	WELLS FARGO SECURITIES, LLC		10,018,190	10,100,000	54,267	1.G FE
693475-CM-5	PNC FINANCIAL SERVICES GROUP INC	09/17/2026	VARIOUS		19,895,391	20,175,000	88,011	1.G FE
69351U-BE-2	PPL ELECTRIC UTILITIES CORPORATION	08/20/2026	VARIOUS		14,976,395	15,575,000	204,772	1.E FE
70339P-AC-3	PATTERN ENERGY OPERATIONS LP / PAT	09/10/2026	JP MORGAN SECURITIES LLC		3,520,000	3,520,000		3.C FE
706451-BG-5	PEMEX PROJ MSTR TR 6.625 06/15/35 WI	09/25/2026	VARIOUS		26,180,211	27,876,000	445,307	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
71647N-BN-8	PETROBRAS GLOBAL FINANCE BV	08/26/2026	CITIGROUP GLOBAL MARKETS INC.		7,558,110	7,740,000	63,156	3.B FE
71677U-AA-4	PETROQUIMICA COMODORO RIVADAVIA SA	09/01/2026	VARIOUS		7,216,610	7,270,000	58,362	4.B FE
716973-AH-5	PFIZER INVESTMENT ENTERPRISES PTE	07/24/2026	GOLDMAN SACHS & CO		15,056,003	17,050,000	171,978	1.F FE
72941K-AA-4	PLUSPETROL CAMISEA S.A.	09/01/2026	MORGAN STANLEY & CO INTERNATIONAL PLC		61,770	60,000	614	2.B FE
74112B-AN-5	PRESTIGE BRANDS INC	07/01/2026	CITIGROUP GLOBAL MARKETS INC.		1,704,480	1,696,000		4.A FE
74256L-GW-4	PRINCIPAL LIFE GLOBAL FUNDING II	08/11/2026	CITADEL SECURITIES		5,002,500	5,000,000		1.E FE

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

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74365P-AK-4	PROSUS NV 144A	07/07/2026	GOLDMAN SACHS INTERNATIONAL		2,000,000	2,000,000		2.B FE
74365P-AL-2	PROSUS NV	08/26/2026	HSBC SECURITIES (USA) INC.		22,358,208	22,448,000	161,134	2.B FE
744320-BA-9	PRUDENTIAL FINANCIAL INC	09/29/2026	VARIOUS		16,722,820	23,748,000	270,370	1.G FE
74444B-DC-2	PUBLIC SERVICE COMPANY OF COLORADO	08/26/2026	WELLS FARGO SECURITIES, LLC		10,000,766	10,225,000	236,964	1.E FE
74448Q-AA-5	CIKARANG LISTRINDO TBK PT 144A	09/03/2026	BNP PARIBAS		465,183	470,000	12,687	2.C FE
744533-BS-8	PUBLIC SERVICE COMPANY OF OKLAHOMA	08/27/2026	MORGAN STANLEY & CO. LLC		991,900	1,000,000	6,510	2.A FE
74456Q-CY-0	PUBLIC SERVICE ELECTRIC AND GAS CO	07/23/2026	VARIOUS		24,108,739	25,125,000	78,281	1.F FE
74456Q-DA-1	PUBLIC SERVICE ELECTRIC AND GAS CO	09/01/2026	VARIOUS		8,974,753	9,015,000	5,131	1.F FE
747292-AA-8	QVC GROUP INC	08/06/2026	EXCHANGE TRANSACTIONS		2,463,821	5,589,745		4.B Z
747ESC-AJ-0	QVC INC	08/06/2026	EXCHANGE TRANSACTIONS			20,714,000		6. FE
75026J-AG-5	RADIATE HOLDCO LLC / RADIATE FINANCE	09/15/2026	CAPITALIZED INTEREST		63,372	63,372		5.A FE
75513E-AC-5	RTX CORPORATION	08/20/2026	JP MORGAN SECURITIES LLC		6,527,522	10,246,000	44,470	2.A FE
75513E-CX-7	RTX CORP	09/22/2026	VARIOUS		6,142,703	5,950,000	2,240	2.A FE
76135C-AA-9	RESIDEO FUNDING II LLC	07/09/2026	144A SECURITY EXCHANGE TRANSACTION		11,895,598	12,560,000		3.B FE
76135C-AB-7	RESIDEO FUNDING II LLC	07/09/2026	144A SECURITY EXCHANGE TRANSACTION		9,515,121	9,500,000		3.C FE
76209P-AG-8	RGA GLOBAL FUNDING	08/13/2026	CITADEL SECURITIES		1,992,143	1,975,000	10,081	1.E FE
76720A-AW-6	RIO TINTO FINANCE (USA) PLC	09/15/2026	VARIOUS		15,306,897	15,800,000	269,385	1.F FE
76756G-AA-8	RIPPLE PRIME CIV US BD HOLDCO LLC	08/05/2026	BONY MELLON CAPITAL MARKETS, LLC		42,781,000	42,781,000		2.B FE
771196-BY-7	ROCHE HOLDINGS INC	07/24/2026	GOLDMAN SACHS & CO		4,990,736	8,575,000	27,323	1.C FE
78355H-LF-4	RYDER SYSTEM INC	08/27/2026	BARCLAYS CAPITAL		7,570,551	7,582,000	74,567	2.A FE
78355H-LH-0	RYDER SYSTEM INC	08/26/2026	VARIOUS		24,568,743	24,650,000	14,208	2.A FE
78409V-BM-5	S&P GLOBAL INC	09/15/2026	VARIOUS		16,764,231	24,440,000	286,715	1.G FE
78433B-AF-5	SCIH SALT HOLDINGS INC	07/31/2026	BOFA SECURITIES INC (MERRILL LYNCH)		6,965,798	6,960,000		4.C FE
784572-AA-7	SMRC AUTOMOTIVE HOLDINGS NETHERLAN	09/28/2026	BARCLAYS BANK PLC		623,316	630,000	7,777	2.C FE
78478E-AC-2	ST MARYS CEMENT INC CANADA 144A	09/25/2026	JEFFERIES & COMPANY, INC.		615,132	630,000	17,710	2.C FE
78518P-AA-3	SAAVI ENERGIA LUXEMBOURG SARL	08/11/2026	HSBC SECURITIES (USA) INC.		1,426,100	1,300,000	641	3.B FE
79685*-AB-2	GOLDEN SANDS SB LLC	09/15/2026	CAPITALIZED INTEREST		126,992	126,992		1.E Z
806854-AQ-8	SCHLUMBERGER INVESTMENT SA	09/17/2026	VARIOUS		19,825,799	20,150,000	237,440	1.F FE
808513-CR-4	CHARLES SCHWAB CORPORATION (THE)	07/10/2026	MORGAN STANLEY & CO. LLC		29,844,818	29,625,000	235,055	1.F 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
808513-CV-5	THE CHARLES SCHWAB CORPORATION	09/17/2026	JP MORGAN SECURITIES LLC		9,924,159	10,100,000	57,116	1.F FE
822905-AG-0	SHELL FINANCE US INC	07/24/2026	GOLDMAN SACHS & CO		19,957,951	29,900,000	299,623	1.D FE
822905-AS-4	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		797,869	800,000		1.D FE
822905-AU-9	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		22,868,965	20,360,000		1.D FE
822905-AW-5	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		3,870,849	3,750,000		1.D FE
822905-BA-2	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		26,698,400	35,190,000		1.D FE
822905-BC-8	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		45,297,732	64,935,000		1.D FE
82333B-AE-4	SHEPHERD INTERMEDIATE LLC	08/20/2026	DIRECT PLACEMENT		17,849,261	18,029,557		3.C PL
82333B-AF-1	SHEPHERD INTERMEDIATE LLC	08/20/2026	DIRECT PLACEMENT		19,600,000	20,000,000		4.A PL
824348-BM-7	SHERWIN-WILLIAMS COMPANY (THE)	09/22/2026	GOLDMAN SACHS & CO		991,037	1,525,000	17,893	2.B FE
824348-BV-7	SHERWIN-WILLIAMS COMPANY (THE)	08/26/2026	JP MORGAN SECURITIES LLC		9,863,200	10,000,000	15,000	2.B FE
830505-BV-4	SKANDINAVISKA ENSKILDA BANKEN AB	08/25/2026	BOFA SECURITIES INC (MERRILL LYNCH)		19,931,000	20,000,000		1.F FE
832696-AM-0	JM SMUCKER CO/THE	08/27/2026	JP MORGAN SECURITIES LLC		3,017,880	3,275,000	63,021	2.B FE
83272G-AF-8	SMURFIT KAPPA TREASURY UNLIMITED C	08/26/2026	VARIOUS		26,530,394	27,575,000	591,765	2.B FE
833636-AP-8	SOCIEDAD QUIMICA Y MINERA DE CHILE	08/27/2026	HSBC SECURITIES (USA) INC.		2,981,250	3,000,000	77,000	2.A FE
83368R-CH-3	SOCIETE GENERALE SA	07/21/2026	TD SECURITIES (USA) LLC		14,368,354	14,300,000	125,101	2.B FE
83368R-CN-0	SOCIETE GENERALE SA	07/10/2026	MORGAN STANLEY & CO. LLC		14,939,073	15,300,000	213,435	2.B FE
83408K-AA-7	SOFTBANK GROUP CORP	09/24/2026	CITIGROUP GLOBAL MARKETS INC.		3,911,388	3,844,000		3.A FE
83408K-AB-5	SOFTBANK GROUP CORP	09/24/2026	CITIGROUP GLOBAL MARKETS INC.		3,455,588	3,431,000		3.A FE
83408K-AC-3	SOFTBANK GROUP CORP	09/24/2026	CITIGROUP GLOBAL MARKETS INC.		4,230,668	4,191,000		3.A FE
83577V-AA-8	SOPAIPILLA INVESTOR LLC	07/27/2026	JP MORGAN SECURITIES LLC		72,000,000	72,000,000		1.D FE
84265V-AK-1	SOUTHERN COPPER CORP	08/26/2026	MORGAN STANLEY & CO. LLC		7,430,582	7,583,000	70,996	2.A FE
845011-AD-7	SOUTHWEST GAS CORP	09/30/2026	GOLDMAN SACHS & CO		4,243,400	7,000,000	28,443	2.A FE
845437-BW-1	SOUTHWESTERN ELECTRIC POWER COMPAN	09/17/2026	VARIOUS		14,937,642	15,800,000	401,225	2.A FE
845437-BX-9	SOUTHWESTERN ELECTRIC POWER COMPAN	09/17/2026	JP MORGAN SECURITIES LLC		10,013,572	10,025,000	3,342	2.B FE
845743-BZ-5	SOUTHWESTERN PUBLIC SERVICE COMPAN	09/17/2026	VARIOUS		19,897,895	20,400,000	146,335	1.G FE
845743-CA-9	SOUTHWESTERN PUBLIC SERVICE COMPAN	09/16/2026	VARIOUS		17,695,025	18,500,000	107,382	1.G FE

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84737*-AA-2	SPEARMINT RENEWABLE DEVELOPMENT	09/30/2026	VARIOUS		7,809,390	7,591,502		4.C Z
855244-AS-8	STARBUCKS CORPORATION	09/16/2026	VARIOUS		10,210,992	12,700,000	168,113	2.A FE
857477-DG-5	STATE STREET CORP	07/10/2026	MORGAN STANLEY & CO. LLC		14,916,387	15,150,000	169,354	1.D FE
86562M-EQ-9	SUMITOMO MITSUI FINANCIAL GROUP IN	09/23/2026	VARIOUS		15,422,484	16,350,000	190,034	1.G FE
86960Y-AA-0	SUZANO NETHERLANDS BV	09/24/2026	VARIOUS		23,859,577	24,858,000	183,162	2.C FE
871829-BN-6	SYSCO CORPORATION	09/17/2026	JP MORGAN SECURITIES LLC		4,924,884	4,850,000	148,491	2.B FE
87183X-AD-5	SYSCO CORPORATION	09/22/2026	VARIOUS		19,945,650	20,000,000		2.B FE
87183X-AF-0	SYSCO CORPORATION	09/22/2026	VARIOUS		30,049,050	30,000,000		2.B FE
87264A-BL-8	T-MOBILE USA INC	07/10/2026	MORGAN STANLEY & CO. LLC		14,883,698	20,425,000	251,908	2.A FE
87264A-EA-9	T-MOBILE USA INC	09/16/2026	MORGAN STANLEY & CO. LLC		3,029,640	3,325,000	17,290	2.A FE
87305R-AM-1	TTM TECHNOLOGIES INC	09/10/2026	JP MORGAN SECURITIES LLC		1,408,000	1,408,000		3.C FE
87406B-AA-0	TAKEDA US FINANCING INC	07/10/2026	MORGAN STANLEY & CO. LLC		9,953,321	10,025,000	8,688	2.A FE
875127-BG-6	TAMPA ELECTRIC COMPANY	09/16/2026	VARIOUS		12,365,229	17,793,000	150,534	1.G FE
87612G-AU-5	TARGA RESOURCES CORP	09/17/2026	JP MORGAN SECURITIES LLC		4,912,070	5,150,000	169,635	2.B FE
87938W-AC-7	TELEFONICA EMISIONES SAU	07/10/2026	MORGAN STANLEY & CO. LLC		14,907,640	13,600,000	61,213	2.C FE
88163V-AD-1	TEVA PHARMACEUTICAL FINANCE LLC	08/26/2026	MORGAN STANLEY & CO. LLC		934,057	902,000	4,006	2.C FE
88167A-AV-3	TEVA PHARMACEUTICAL INDUSTRIES LIM	09/17/2026	VARIOUS		12,965,452	13,150,000	3,242	2.C FE
882926-AA-6	TEXAS INSTRUMENTS INC	08/26/2026	VARIOUS		17,759,648	21,050,000	288,124	1.E FE
883556-CM-2	THERMO FISHER SCIENTIFIC INC	07/10/2026	MORGAN STANLEY & CO. LLC		9,925,646	13,725,000	93,940	1.G FE
88563T-AA-8	THREE PILLARS FUNDING TRUST NO 1	09/22/2026	CITIGROUP GLOBAL MARKETS INC.		30,000,000	30,000,000		2.A FE
88579Y-BK-6	3M CO	08/05/2026	BARCLAYS CAPITAL		633,213	955,000	13,794	2.A FE
88579Y-BP-5	3M CO	08/24/2026	MORGAN STANLEY & CO. LLC		7,046,000	10,000,000	133,611	1.G FE
89115K-AJ-9	TORONTO-DOMINION BANK/THE	08/26/2026	WELLS FARGO SECURITIES, LLC		7,108,984	7,375,000	133,261	1.F FE
89157X-AC-5	TOTALENERGIES CAPITAL SA	07/24/2026	GOLDMAN SACHS & CO		10,008,143	10,750,000	188,560	1.E FE
89157X-AE-1	TOTALENERGIES CAPITAL SA	08/26/2026	CITADEL SECURITIES		4,721,600	5,200,000	127,245	1.E FE
89346D-AL-1	TRANSALTA CORP	08/10/2026	TD SECURITIES (USA) LLC		3,654,056	3,705,000	6,046	3.A FE
89352H-BA-6	TRANSCANADA PIPELINES LTD	08/11/2026	CASTLEOAK SECURITIES, L.P.		1,943,920	2,000,000	26,650	2.A FE
89417E-AS-8	TRAVELERS COMPANIES INC	08/20/2026	GOLDMAN SACHS & CO		9,869,360	10,750,000	139,959	1.F FE
89788M-AY-8	TRUIST FINANCIAL CORP	07/10/2026	MORGAN STANLEY & CO. LLC		19,929,311	20,225,000	237,352	1.G FE
89834M-AC-0	TRUST 7401	09/10/2026	VARIOUS		14,875,469	14,049,000	84,962	2.C FE
902613-CA-4	UBS GROUP AG	09/16/2026	VARIOUS		15,031,124	15,050,000	5,297	1.F FE
906548-DB-5	UNION ELECTRIC CO	08/26/2026	WELLS FARGO SECURITIES, LLC		5,014,958	5,250,000	126,000	1.F FE
906548-DD-1	UNION ELECTRIC CO	09/16/2026	VARIOUS		9,951,443	10,450,000	88,662	1.F FE
911312-CK-0	UNITED PARCEL SERVICE INC	09/16/2026	VARIOUS		14,918,750	15,125,000	223,807	1.F FE
911312-CL-8	UNITED PARCEL SERVICE INC	09/16/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,854,800	5,000,000	103,354	1.F FE
91159H-JY-7	US BANCORP	07/10/2026	MORGAN STANLEY & CO. LLC		14,912,279	15,225,000	355,466	1.F FE
91159H-KB-5	US BANCORP	09/17/2026	JP MORGAN SECURITIES LLC		12,889,350	13,225,000	102,483	1.F FE
913017-CW-7	RTX CORPORATION	07/10/2026	MORGAN STANLEY & CO. LLC		14,913,997	16,175,000	113,966	2.A FE
91324P-DY-5	UNITEDHEALTH GROUP INC	07/10/2026	MORGAN STANLEY & CO. LLC		24,807,510	33,800,000	149,753	1.F FE
91324P-EX-6	UNITEDHEALTH GROUP INC	07/24/2026	GOLDMAN SACHS & CO		15,037,893	17,550,000	258,570	1.F FE
91324P-FC-1	UNITEDHEALTH GROUP INC	09/16/2026	CITADEL SECURITIES		12,047,016	13,600,000	308,644	1.F FE
91911T-AH-6	VALE OVERSEAS LTD	09/28/2026	VARIOUS		17,342,353	15,993,000	311,060	2.B FE
92047W-AH-4	VALVOLINE INC	08/14/2026	CITIGROUP GLOBAL MARKETS INC.		3,085,310	3,083,000		4.A FE
92243X-AQ-4	VEDANTA RESOURCES FINANCE II PLC	09/09/2026	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	64,531	3.C FE
92343V-GK-4	VERIZON COMMUNICATIONS INC	07/10/2026	MORGAN STANLEY & CO. LLC		19,807,635	25,950,000	272,043	2.A FE
92343V-HC-1	VERIZON COMMUNICATIONS INC	07/10/2026	MORGAN STANLEY & CO. LLC		14,869,701	15,050,000	24,837	2.A FE
92343V-HF-4	VERIZON COMMUNICATIONS INC	07/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		20,037,188	20,625,000	35,378	2.A FE
92343V-HG-2	VERIZON COMMUNICATIONS INC	09/16/2026	VARIOUS		10,035,765	10,550,000	47,514	2.A FE
925650-AB-9	VICI PROPERTIES LP	07/21/2026	JP MORGAN SECURITIES LLC		11,407,863	11,425,000	236,672	2.C FE
92840V-BC-5	VISTRA OPERATIONS COMPANY LLC	07/16/2026	CITADEL SECURITIES		5,000,409	5,050,000	66,176	2.C FE
92857W-CA-6	VODAFONE GROUP PLC	09/16/2026	GOLDMAN SACHS & CO		3,749,276	4,150,000	52,365	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
92857W-CE-8	VODAFONE GROUP PLC	09/16/2026	SUSQUEHANNA FINANCIAL GROUP		3,025,216	3,200,000	48,258	2.B FE
928668-AU-6	VOLKSWAGEN GROUP OF AMERICA FINANC	07/21/2026	MORGAN STANLEY & CO. LLC		11,400,078	11,450,000	104,243	2.A FE
928668-DD-1	VOLKSWAGEN AG	09/16/2026	MIZUHO SECURITIES USA, INC.		4,507,776	4,550,000	714	2.A FE
928668-DF-6	VOLKSWAGEN AG	09/09/2026	MORGAN STANLEY & CO. LLC		13,000,000	13,000,000		2.A FE
92892R-AC-2	VYLORV INC	08/20/2026	VARIOUS		12,937,570	13,000,000		2.A FE

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94107T-AB-7	WASTE MANAGEMENT OF CANADA CORP	08/28/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		1,776,645	1,760,873	14,011	1.G FE
95000U-2M-4	WELLS FARGO & COMPANY	07/24/2026	GOLDMAN SACHS & CO		10,025,571	11,575,000	182,136	1.G FE
95000U-2Q-5	WELLS FARGO & COMPANY	07/10/2026	MORGAN STANLEY & CO. LLC		14,885,714	19,700,000	122,558	1.G FE
95000U-2Z-5	WELLS FARGO & COMPANY	09/16/2026	VARIOUS		11,552,556	14,545,000	262,932	1.G FE
95000U-3K-7	WELLS FARGO & COMPANY	07/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		15,034,699	14,925,000	11,399	1.G FE
95000U-4E-0	WELLS FARGO & COMPANY	09/16/2026	VARIOUS		39,906,204	41,675,000	720,006	1.G FE
95000U-4M-2	WELLS FARGO & COMPANY	09/30/2026	VARIOUS		10,960,998	11,225,000	10,461	1.E FE
969457-CY-4	THE WILLIAMS COMPANIES INC	09/17/2026	JP MORGAN SECURITIES LLC		4,987,413	5,025,000	6,477	2.B FE
969457-CZ-1	THE WILLIAMS COMPANIES INC	09/22/2026	VARIOUS		5,992,917	5,975,000	8,476	2.B FE
970648-AN-1	WILLIS NORTH AMERICA INC	08/12/2026	VARIOUS		19,416,503	20,250,000	504,696	2.A FE
976656-CY-2	WISCONSIN ELECTRIC POWER COMPANY	09/11/2026	US BANCORP INVESTMENTS INC		2,916,380	3,050,000	43,208	1.F FE
976843-BS-0	WISCONSIN PUBLIC SERVICE CORPORATI	08/12/2026	VARIOUS		9,354,245	9,420,000		1.F FE
980236-AS-2	WOODSIDE FINANCE LTD	08/24/2026	BARCLAYS CAPITAL		9,225,900	10,000,000	258,083	2.A FE
980236-AT-0	WOODSIDE FINANCE LTD	09/30/2026	MORGAN STANLEY & CO. LLC		4,949,250	5,000,000	99,000	2.A FE
980236-AV-5	WOODSIDE FINANCE LTD	08/26/2026	WELLS FARGO SECURITIES, LLC		5,007,210	4,875,000	79,625	2.A FE
980745-H#-3	WOODWARD INC	09/30/2026	DIRECT PLACEMENT		2,600,000	2,600,000		2.B Z
983024-AN-0	WYETH	07/10/2026	MORGAN STANLEY & CO. LLC		19,872,423	18,825,000	317,358	1.F FE
983133-AE-9	WYNN RESORTS FINANCE LLC / WYNN RE	09/10/2026	DEUTSCHE BANK SECURITIES, INC.		4,712,320	4,736,000		4.A FE
98313R-AL-0	WYNN MACAU LTD 144A	08/28/2026	VARIOUS		6,559,210	6,604,000	17,109	3.C FE
98419M-AS-9	XYLEM INC	09/30/2026	SUSQUEHANNA FINANCIAL GROUP		9,935,074	10,175,000	3,307	2.B FE
98919V-AC-9	ZAYO GROUP HOLDINGS INC	09/30/2026	CAPITALIZED INTEREST		18,059	18,059		4.C FE
BNL2KP-GH-0	BLUECO 22 LIMITED	09/03/2026	DIRECT PLACEMENT		50,698,147	49,816,873		2.C Z
BRYWJV-FB-4	ADANI GREEN ENERGY UP LTD	09/10/2026	BOFA SECURITIES INC (MERRILL LYNCH)		7,238,209	7,367,232	181,800	3.A FE
C97750-AA-8	WINDFALL MINING GROUP INC	07/27/2026	MARKETAXESS CORPORATION		3,548,125	3,500,000	24,473	2.C FE
DG5387-55-1	ATSOL GLOBAL IFSC LTD	08/27/2026	DEUTSCHE BANK SECURITIES, INC.		9,150,843	9,302,000	222,860	2.C FE
DN3436-32-2	CGE TREASURY IFSC PVT LTD	07/23/2026	DEUTSCHE BANK AG- LONDON		2,808,485	2,806,000		3.C FE
E5444#-AP-9	FUTBOL CLUB BARCELONA	07/16/2026	DIRECT PLACEMENT		50,349,183	49,977,397		2.B FE
E7S78B-AD-4	PAN AMERICAN ENERGY SL (BUENOS AIR	09/01/2026	MORGAN STANLEY & CO. LLC		5,575,093	5,417,000	53,948	3.C FE
G0132#-AA-8	AFFINITY WATER FINANCE PLC	08/25/2026	DIRECT PLACEMENT		43,354,552	42,244,708		1.G FE
G01913-AA-3	ALDAR INVESTMENT PROPERTIES SUKUK LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.		14,770,000	14,770,000	241,448	2.A 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		31,185,000	31,185,000		1.G PL
G0446N-AZ-7	ANGLO AMERICAN CAPITAL PLC	08/28/2026	MARKETAXESS CORP		18,345,260	18,000,000	411,764	2.B FE
G0446N-BB-9	ANGLO AMERICAN CAPITAL PLC	09/30/2026	CITIGROUP GLOBAL MARKETS INC.		2,040,469	2,140,000	3,299	2.B FE
G1737@-AS-8	BUUK INFRASTRUCTURE ISSUER PLC	09/24/2026	DIRECT PLACEMENT		8,592,349	8,634,925		2.B FE
G1737@-AT-6	BUUK INFRASTRUCTURE ISSUER PLC	09/24/2026	DIRECT PLACEMENT		12,558,048	12,620,275		2.B FE
G1746#-AA-4	CADENT FINANCE PLC	07/21/2026	APOLLO GLOBAL SECURITIES LLC		1,710		7,123	1.G FE
G2019U-BU-4	CBO FINANCE LTD	08/18/2026	UBS SECURITIES, LLC		1,738,538	1,790,000	36,794	1.F FE
G25790-AA-7	GALAXY PIPELINE ASSETS BIDCO LTD	09/25/2026	DEUTSCHE BANK AG- LONDON		1,967,685	2,330,000	30,411	1.C FE
G28288-AF-8	DP WORLD LTD	09/01/2026	VARIOUS		22,063,230	22,324,000	386,626	2.B FE
G37048-AB-4	FWD GROUP HOLDINGS LTD	09/25/2026	GOLDMAN SACHS INTERNATIONAL		612,248	580,000	10,702	2.C FE
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
G5265V-AA-1	KINGSTON AIRPORT REVENUE FINANCE L	09/30/2026	VARIOUS		8,611,768	8,673,033	126,648	3.A FE
G5765U-AH-3	MAF SUKUK LTD	09/01/2026	CITIGROUP GLOBAL MARKETS INC.		3,683,503	3,847,000	68,244	2.B 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		14,770,255	14,612,949		2.A PL
G6683*-AB-0	NSWE JERSEY HOLDINGS LIMITED	07/30/2026	DIRECT PLACEMENT		6,848,028	6,775,095		2.A PL
G85444-AF-7	SUCI SECOND INVESTMENT COMPANY	08/26/2026	MORGAN STANLEY & CO. LLC		11,208,389	11,415,000	48,828	1.E FE
G9T27H-AQ-7	VEDANTA RESOURCES LTD	08/27/2026	DEUTSCHE BANK SECURITIES, INC.		9,611,306	9,582,000	90,792	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		64,763,837	63,101,373		2.B Z
L40756-AH-8	FS LUXEMBOURG SARL	08/27/2026	JEFFERIES & COMPANY, INC.		2,804,205	3,157,000	12,113	4.A FE
L4464D-AG-4	GREENSAIF PIPELINES BIDCO SA RL	09/24/2026	VARIOUS		4,398,800	4,500,000	23,655	1.E FE
L6401P-AP-8	MINERVA LUXEMBOURG SA	08/26/2026	MORGAN STANLEY & CO. LLC		1,824,744	1,935,000	50,391	3.B 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
L7915T-AE-2	REDE DOR FINANCE SARL	08/27/2026	VARIOUS		4,294,608	4,432,000	96,401	3.A FE
M0153Q-AB-9	ABU DHABI FUTURE ENERGY CO PJSC MASDAR	08/26/2026	MORGAN STANLEY & CO. LLC		11,197,224	11,274,000	54,256	1.E 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
M1R51M-AA-2	ANADOLU EFES BIRACILIK 3.375% 29 JUN 202	08/05/2026	SEA PORT GROUP SECURITIES LLC		2,192,580	2,340,000	8,336	3.B FE
M2851H-AA-2	DP WORLD LTD	09/24/2026	DEUTSCHE BANK AG		9,501,582	9,340,000	152,839	2.B FE
M53213-AA-8	ICL GROUP LTD 144A	09/24/2026	VARIOUS		25,525,593	25,935,000	349,339	2.C FE
M6966L-AB-4	MERSIN ULUSLARARASI LIMAN ISLETMECILIG	07/31/2026	BARCLAYS CAPITAL		1,538,805	1,500,000	27,156	3.B 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-AM-2	TURKCELL ILETISIM HIZMETLERI AS	07/09/2026	BARCLAYS BANK PLC		2,790,606	2,690,000	96,605	3.B FE
N26523-AC-9	DILIJAN FINANCE BV	07/29/2026	HSBC BANK PLC		2,960,000	2,960,000	4,341	3.C FE
P01703-AC-4	ALPEK SAB DE CV	09/15/2026	HSBC SECURITIES (USA) INC.		2,952,750	3,100,000	65,143	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
P2205J-AX-8	CENCOSUD SA	08/28/2026	VARIOUS		11,025,524	11,122,000	237,422	2.C FE
P3143N-BT-0	CODELCO INC	09/25/2026	SANTANDER INVESTMENT SECURITIES INC.		202,140	200,000	2,218	2.A FE
P3146D-AA-1	CORPORACION INMOBILIARIA VESTA SAB	09/25/2026	HSBC SECURITIES (USA) INC.		616,080	680,000	9,244	2.B FE
P3172A-AB-2	COX ASSET MEXICO SA DE CV	09/10/2026	VARIOUS		6,489,883	6,427,000	154,994	3.A FE
P3697U-AE-8	EMBOTELLADORA ANDINA SA	07/13/2026	HSBC SECURITIES (USA) INC.		2,054,187	2,700,000	51,251	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
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-AE-1	ENGIE ENERGIA CHILE SA	08/28/2026	MORGAN STANLEY & CO. LLC		7,348,500	7,100,000	167,220	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-AB-2	GRUPO NUTRESA SA	09/24/2026	VARIOUS		9,404,267	8,554,000	269,453	3.A FE
P5300P-AE-3	HUNT OIL COMPANY OF PERU 7.75% 05 NOV 20	09/10/2026	VARIOUS		8,487,570	7,900,000	212,931	3.A FE
P57908-AH-1	ORBIA ADVANCE CORP SAB DE CV	09/08/2026	MORGAN STANLEY		1,730,854	2,300,000	18,862	2.C FE
P7924A-AD-0	PLUSPETROL SA	09/10/2026	VARIOUS		7,324,355	7,395,000	106,339	3.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
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
P9028N-CE-9	TELECOM ARGENTINA SA	09/24/2026	VARIOUS		4,540,555	4,390,000	49,657	4.A FE
P9401J-AA-5	TRUST FIBRAUNO	09/09/2026	VARIOUS		18,637,305	17,614,000	69,516	2.C FE
P9659R-AA-6	VISTA ENERGY ARGENTINA SAU	08/26/2026	MORGAN STANLEY & CO. LLC		1,847,937	1,787,000	29,144	4.A FE
P9659R-AD-0	VISTA ENERGY ARGENTINA SAU	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		207,300	200,000	3,981	3.C FE
U0489E-AA-4	ATP TOWER HOLDINGS LLC	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		206,000	200,000	6,825	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
U23388-AG-3	DAE FUNDING LLC	07/31/2026	MARKETAXESS CORPORATION		675,360	700,000	8,794	2.B 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
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
Y0606W-CE-8	BANGKOK BANK PUBLIC CO LTD (HONG K	08/28/2026	VARIOUS		14,784,589	15,263,000	201,049	2.A FE
Y0632C-AH-5	BANK OF THE PHILIPPINE ISL 5.625% 07 APR	09/30/2026	VARIOUS		3,836,035	3,940,000	107,431	2.A FE
Y17001-AA-9	AGROBANK AKB	08/11/2026	ING BANK N.V.		3,048,420	2,820,000	94,920	3.B FE
Y44608-AA-8	NC QAZAQGAZ JSC	08/26/2026	MORGAN STANLEY & CO. LLC		3,685,332	3,763,000	64,677	2.C FE
Y5951M-AA-0	MEDCO MAPLE TREE PTE LTD	07/29/2026	JP DBS BANK LTD		2,336,965	2,270,000	52,543	3.C FE
Y5S5CG-AR-3	LG ENERGY SOLUTION LTD	09/30/2026	VARIOUS		20,329,623	20,990,000	582,665	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
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
Y71400-AA-9	PT CIKARANG LISTRINDO TB 5.65% 12 MAR 20	09/28/2026	VARIOUS		13,392,047	13,666,000	210,993	2.C FE
Y7S272-AM-4	POHANG 5 01/16/36	09/28/2026	VARIOUS		9,862,768	10,700,000	107,208	2.A FE
000000-00-0	WINDFALL MINING GROUP INC / GROUPE MIN	09/30/2026	MARKETAXESS CORPORATION		(3,548,125)	(3,500,000)	(24,473)	2.C FE
878091-BH-9	TEACHERS INSURANCE AND ANNUITY ASS	09/30/2026	VARIOUS		(22,278,385)	(22,275,000)	(4,970)	1.D FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					6,799,639,780	7,208,301,614	69,203,268	XXX
55670#-AH-2	VARIABLE FUNDING NOTE	09/30/2026	DIRECT PLACEMENT		526,944,374	526,944,374		2.C
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					526,944,374	526,944,374		XXX
08953#-BH-8	BROADCOM INC	09/30/2026	VARIOUS		2,191,685	2,191,685		3.A Z
1254M0-AA-4	WASHINGTON BOULEVARD PROPERTIES LL	09/10/2026	DIRECT PLACEMENT		22,169,363	22,169,363		1.F Z
12820*-AA-1	BR HPE ZERO COUPON SUB DST	08/27/2026	DIRECT PLACEMENT		44,100,000	44,100,000		2.B Z
50239*-AA-6	ARUGULA PROPERTY LLC	09/25/2026	DIRECT PLACEMENT		15,584,678	15,584,678		2.B Z
85209@-AA-6	BUILD TO FRUIT PROPERTY LLC	07/15/2026	DIRECT PLACEMENT		16,571,800	16,571,800		2.C
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					100,617,526	100,617,526		XXX
008513-AG-8	AGREE LP	09/30/2026	BARCLAYS CAPITAL		4,979,156	5,200,000	7,345	2.A FE
26884A-BR-3	ERP OPERATING LP	08/11/2026	MORGAN STANLEY & CO. LLC		4,990,700	5,000,000	4,125	1.G FE

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292102-E*-7	EMPIRE STATE REALTY OP LP	07/15/2026	DIRECT PLACEMENT		22,000,000	22,000,000		2.A PL
30225V-AK-3	EXTRA SPACE STORAGE LP	08/11/2026	BARCLAYS CAPITAL		2,030,960	2,000,000	12,528	2.B FE
44107T-BE-5	HOST HOTELS & RESORTS LP	08/27/2026	BARCLAYS CAPITAL		9,359,459	9,474,000	81,647	2.B FE
44334G-AB-5	HPS STRATEGIC SMA LP RCF FUNDED	09/30/2026	REVOLVER FUNDING BROKER		3,158,938	3,158,938		1.C PL
518058-AM-0	LASALLE PROPERTY FUND REIT INC	09/04/2026	DIRECT PLACEMENT		3,500,000	3,500,000		2.A Z
637417-AP-1	NNN REIT INC	07/23/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,994,771	9,468,000	79,994	2.A FE
637417-AQ-9	NNN REIT INC	08/25/2026	VARIOUS		6,048,068	8,898,000	113,326	2.A FE
67098V-AC-7	OC III HOLDING LP PIMCO_25-1	09/24/2026	DIRECT PLACEMENT		13,620,000	13,620,000		1.B Z
74170*-CR-8	PRIME PROPERTY FUND LLC	09/02/2026	SEAPORT GRP SECURITIES (FMLY IPO.COM SEC		10,335,848	10,600,000	128,304	2.A
74340X-CF-6	PROLOGIS LP	08/12/2026	VARIOUS		14,975,346	16,500,000	113,954	1.F FE
74460W-AH-0	PUBLIC STORAGE	07/23/2026	BARCLAYS CAPITAL		9,746,100	10,625,000	273,166	1.F FE
74464A-AH-4	PUBLIC STORAGE OPERATING CO	09/30/2026	VARIOUS		14,692,852	15,200,000	92,053	1.F FE
74984C-AB-4	RHP HOTEL PROPERTIES LP	08/12/2026	JP MORGAN SECURITIES LLC		3,160,241	3,148,000		3.B FE
75884R-BF-9	REGENCY CENTERS LP	08/11/2026	BARCLAYS CAPITAL		7,694,000	8,000,000	169,000	1.G FE
785931-A*-7	SAFEHOLD OPERATING PARTNERSHIP LP	08/01/2026	CAPITALIZED INTEREST		221,868	221,868		1.G Z
828807-DV-6	SIMON PROPERTY GROUP LP	09/23/2026	JP MORGAN SECURITIES LLC		5,991,174	6,300,000	16,380	1.G FE
828807-ED-5	SIMON PROPERTY GROUP LP	09/10/2026	MIZUHO SECURITIES USA, INC.		2,976,330	3,000,000		1.G FE
92747K-AQ-3	VINTAGE X (FLAGSHIP) LP	08/28/2026	DIRECT PLACEMENT		100,000,000	100,000,000		1.B Z
95041A-AJ-7	WELLTOWER OP LLC	09/24/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,109,651	2,148,266	19,190	1.G FE
P39900-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
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					251,940,337	262,472,072	1,213,131	XXX
05501#-AA-7	AZTEC SOFTWARE LLC	07/21/2026	CAPITALIZED INTEREST		39,057	39,057		4.A PL
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMENT	09/30/2026	CAPITALIZED INTEREST		180,171	180,171		4.C Z
84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMENT TR	08/26/2026	CAPITALIZED INTEREST		42,414	42,414		4.C Z
D7000R-AD-3	OXEA GROUP VIER (OQ CHEM INTL)	07/06/2026	CAPITALIZED INTEREST		60,486	60,486		5.A FE
BNL23F-YQ-1	FLINT GROUP (CAMPFIRE TOPCO LTD)	07/23/2026	CAPITALIZED INTEREST		54,211	54,211		6. FE
BNL23F-YR-9	FLINT GROUP (CAMPFIRE TOPCO LTD)	07/23/2026	CAPITALIZED INTEREST		21,568	21,568		5.C FE
BNL240-L4-6	FLINT GROUP (CAMPFIRE TOPCO LTD)	07/23/2026	CAPITALIZED INTEREST		2,325	2,325		4.C FE
02932J-AT-4	AMERICAN ROCK SALT COMPANY LLC	09/14/2026	CASHLESS EXCHANGE		101,167	101,167		4.B FE
71947J-AK-1	PHYSICIAN PARTNERS LLC	09/30/2026	CAPITALIZED INTEREST		10,670	10,670		5.B FE
71947J-AM-7	PHYSICIAN PARTNERS LLC	09/30/2026	CAPITALIZED INTEREST		10,762	10,762		5.C FE
62984C-AN-3	TROPICANA OPCO (NAKED JUICE)	07/20/2026	CAPITALIZED INTEREST		10,311	10,311		5.C FE
75025K-AM-0	ASTOUND (RADIATE HOLDCO)	08/31/2026	CAPITALIZED INTEREST		14,870	14,870		5.A FE
98919X-AH-4	ZAYO GROUP HOLDINGS INC	09/30/2026	CAPITALIZED INTEREST		3,521	3,521		4.C FE
58462Q-AQ-4	MEDICAL SOLUTIONS HLDG (REVERB BR)	07/10/2026	CASHLESS EXCHANGE		102,700	361,875		5.C FE
58462Q-AR-2	MEDICAL SOLUTIONS HLDG (REVERB BR)	07/10/2026	CASHLESS EXCHANGE		130,297	1,230,375		6. FE
58462Q-AS-0	MEDICAL SOLUTIONS HLDG (REVERB BR)	07/10/2026	CASHLESS EXCHANGE		27,553	434,250		6. FE
00793D-AC-6	ANGUS (ARUBA INVESTMENTS)	09/18/2026	VARIOUS		3,674,728	3,674,728		5.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					4,486,811	6,252,761		XXX
0489999999. Total - issuer credit obligations (unaffiliated)					8,904,161,704	9,346,330,008	77,060,667	XXX
0499999999. Total - issuer credit obligations (affiliated)					526,944,374	526,944,374		XXX
0509999997. Total - issuer credit obligations - Part 3					9,431,106,078	9,873,274,382	77,060,667	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					9,431,106,078	9,873,274,382	77,060,667	XXX
38376G-2S-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		34,862	34,862		1.A
38376G-3B-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		25,810	25,810		1.A
38376G-4U-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		18,691	18,691		1.A
38376G-5F-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		47,377	47,377		1.A
38376G-E8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		30,972	30,972		1.A
38376G-J7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		35,331	35,331		1.A
38376G-Q9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		43,783	43,783		1.A
38378B-2W-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		63,079	63,079		1.A
38378B-3F-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		59,480	59,480		1.A
38378B-5G-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		6,630	6,630		1.A
38378B-5N-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		1,719	1,719		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 Administrative Symbol
38378B-6E-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		4,142	4,142		1.A
38378B-7X-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		3,281	3,281		1.A
38378B-BG-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		10,511	10,511		1.A
38378B-DA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		26,234	26,234		1.A
38378B-E3-9	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		87,355	87,355		1.A
38378B-F5-3	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		57,664	57,664		1.A
38378B-G9-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		41,147	41,147		1.A
38378B-K9-9	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		883	883		1.A
38378B-L7-2	GNMA_12-115	09/01/2026	CAPITALIZED INTEREST BROKER		8,348	8,348		1.A
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	07/01/2026	CAPITALIZED INTEREST BROKER		15,430	15,430		1.A
38378B-W6-2	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		20,640	20,640		1.A
38378B-XU-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		39,389	39,389		1.A
38378B-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		22,078	22,078		1.A
38378B-ZF-9	GNMA_12-88	09/01/2026	CAPITALIZED INTEREST BROKER		1,032	1,032		1.A
38378K-3U-1	GOVERNMENT NATIONAL MORTGAGE AS	09/01/2026	CAPITALIZED INTEREST BROKER		122,338	122,338		1.A
38378K-6K-0	GNMA_13-154	09/01/2026	CAPITALIZED INTEREST BROKER		114,393	114,393		1.A
38378K-AG-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		722	722		1.A
38378K-CW-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		8,634	8,634		1.A
38378K-F2-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		94,384	94,384		1.A
38378K-GN-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		13,553	13,553		1.A
38378K-HM-4	GNMA_13-55	09/01/2026	CAPITALIZED INTEREST BROKER		15,376	15,376		1.A
38378K-JN-0	GNMA_13-50	09/01/2026	CAPITALIZED INTEREST BROKER		9,336	9,336		1.A
38378K-NC-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		10,795	10,795		1.A
38378K-PC-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		5,172	5,172		1.A
38378K-QB-8	GNMA_13-73	09/01/2026	CAPITALIZED INTEREST BROKER		19,103	19,103		1.A
38378K-QQ-5	GNMA_13-72	09/01/2026	CAPITALIZED INTEREST BROKER		14,488	14,488		1.A
38378K-RW-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		11,706	11,706		1.A
38378K-SC-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		14,124	14,124		1.A
38378K-T2-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		28,729	28,729		1.A
38378K-TB-5	GNMA_13-94	09/01/2026	CAPITALIZED INTEREST BROKER		10,633	10,633		1.A
38378K-TL-3	GNMA_13-95	09/01/2026	CAPITALIZED INTEREST BROKER		11,995	11,995		1.A
38378K-TV-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		20,685	20,685		1.A
38378K-TW-9	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		12,411	12,411		1.A
38378K-UU-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		9,791	9,791		1.A
38378K-W8-8	GNMA_13-138-Z	09/01/2026	CAPITALIZED INTEREST BROKER		37,072	37,072		1.A
38378K-WY-1	GNMA_13-96	09/01/2026	CAPITALIZED INTEREST BROKER		86,265	86,265		1.A
38378K-XH-7	GNMA_13-97	09/01/2026	CAPITALIZED INTEREST BROKER		12,152	12,152		1.A
38378K-Y2-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO	09/01/2026	CAPITALIZED INTEREST BROKER		71,316	71,316		1.A
38378K-YA-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		35,967	35,967		1.A
38378K-ZP-7	GNMA_13-101	09/01/2026	CAPITALIZED INTEREST BROKER		7,535	7,535		1.A
38378N-2K-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		74,863	74,863		1.A
38378N-4K-6	GNMA_14-70	09/01/2026	CAPITALIZED INTEREST BROKER		46,708	46,708		1.A
38378N-7T-4	GNMA_14-88-ZB	09/01/2026	CAPITALIZED INTEREST BROKER		73,827	73,827		1.A
38378N-E6-6	GNMA_14-33	09/01/2026	CAPITALIZED INTEREST BROKER		86,913	86,913		1.A
38378N-EQ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		62,174	62,174		1.A
38378N-FB-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		43,593	43,593		1.A
38378N-FM-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		89,068	89,068		1.A
38378N-HA-4	GNMA_13-171	09/01/2026	CAPITALIZED INTEREST BROKER		21,868	21,868		1.A
38378N-K4-4	GNMA_14-47	09/01/2026	CAPITALIZED INTEREST BROKER		30,533	30,533		1.A
38378N-KX-0	GNMA_13-176	09/01/2026	CAPITALIZED INTEREST BROKER		188,872	188,872		1.A
38378N-MW-0	GNMA_13-193	09/01/2026	CAPITALIZED INTEREST BROKER		49,497	49,497		1.A
38378N-N6-6	GNMA_14-49	09/01/2026	CAPITALIZED INTEREST BROKER		47,330	47,330		1.A
38378N-NT-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		170,899	170,899		1.A
38378N-P9-8	GNMA_14-48-Z	09/01/2026	CAPITALIZED INTEREST BROKER		38,692	38,692		1.A
38378N-QA-4	GNMA_14-15	09/01/2026	CAPITALIZED INTEREST BROKER		27,189	27,189		1.A
38378N-QL-0	GNMA_14-9	09/01/2026	CAPITALIZED INTEREST BROKER		21,723	21,723		1.A
38378N-SH-7	GNMA_14-1	09/01/2026	CAPITALIZED INTEREST BROKER		30,426	30,426		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
38378N-TE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		44,573	44,573		1.A
38378N-X8-1	GNMA_14-61	09/01/2026	CAPITALIZED INTEREST BROKER		72,614	72,614		1.A
38378N-ZJ-5	GNMA_14-28	09/01/2026	CAPITALIZED INTEREST BROKER		15,731	15,731		1.A
38378N-ZW-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		26,138	26,138		1.A
38378X-3A-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		71,240	71,240		1.A
38378X-6C-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		34,200	34,200		1.A
38378X-6E-6	GNMA_15-5	09/01/2026	CAPITALIZED INTEREST BROKER		36,160	36,160		1.A
38378X-AK-7	GNMA_14-92	09/01/2026	CAPITALIZED INTEREST BROKER		161,538	161,538		1.A
38378X-BN-0	GNMA_14-82	09/01/2026	CAPITALIZED INTEREST BROKER		72,268	72,268		1.A
38378X-CK-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		105,562	105,562		1.A
38378X-D2-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		73,914	73,914		1.A
38378X-ER-8	GOVERNMENT NATIONAL MORTGAGE GNM	09/01/2026	CAPITALIZED INTEREST BROKER		42,270	42,270		1.A
38378X-FA-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		43,782	43,782		1.A
38378X-FT-3	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		54,110	54,110		1.A
38378X-GL-9	GNMA_14-109	09/01/2026	CAPITALIZED INTEREST BROKER		104,376	104,376		1.A
38378X-K4-2	GNMA_14-179	09/01/2026	CAPITALIZED INTEREST BROKER		91,634	91,634		1.A
38378X-LT-6	GNMA_14-125	09/01/2026	CAPITALIZED INTEREST BROKER		92,977	92,977		1.A
38378X-QM-6	GNMA_14-130	09/01/2026	CAPITALIZED INTEREST BROKER		126,356	126,356		1.A
38378X-SG-7	GNMA_14-143	09/01/2026	CAPITALIZED INTEREST BROKER		43,698	43,698		1.A
38378X-W3-1	GNMA_14-186	09/01/2026	CAPITALIZED INTEREST BROKER		105,184	105,184		1.A
38379F-HU-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		35,103	35,103		1.A
38379J-XE-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		153,464	153,464		1.A
38379K-6P-8	GNMA_15-171	09/01/2026	CAPITALIZED INTEREST BROKER		25,125	25,125		1.A
38379K-AG-3	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		26,991	26,991		1.A
38379K-BE-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		70,926	70,926		1.A
38379K-BQ-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		60,073	60,073		1.A
38379K-FE-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	CAPITALIZED INTEREST BROKER		61,148	61,148		1.A
38379K-FU-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		61,231	61,231		1.A
38379K-GG-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		27,017	27,017		1.A
38379K-JB-5	GNMA_15-51-Z	09/01/2026	CAPITALIZED INTEREST BROKER		48,548	48,548		1.A
38379K-ME-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		61,967	61,967		1.A
38379K-QE-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		28,549	28,549		1.A
38379K-TK-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		55,349	55,349		1.A
38379P-AC-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		55,420	55,420		1.A
38379R-HA-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		27,227	27,227		1.A
38379T-CV-9	GNMA_15-184D	09/01/2026	CAPITALIZED INTEREST BROKER		55,731	55,731		1.A
38379U-E7-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		22,518	22,518		1.A
38379U-G4-2	GOVERMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		27,816	27,816		1.A
38379U-P9-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		33,112	33,112		1.A
38379U-TH-9	GOVERMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		32,354	32,354		1.A
38379U-XN-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		31,678	31,678		1.A
38379V-4Y-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		34,754	34,754		1.A
38379W-GX-4	GNMA 2016-49	09/01/2026	CAPITALIZED INTEREST BROKER		36,707	36,707		1.A
38379W-ZR-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		42,717	42,717		1.A
38379X-3H-1	GOVERMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		76,086	76,086		1.A
38379Y-DQ-8	GOVERNMENT NATIONAL MORTGAGE ASS	07/01/2026	CAPITALIZED INTEREST BROKER		2,500	2,500		1.A
38380A-ML-8	GOVERNMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		24,731	24,731		1.A
38380A-UN-5	GOVERNMENT NATIONAL MORTGAGE ASSO	09/01/2026	CAPITALIZED INTEREST BROKER		92,644	92,644		1.A
38380B-D4-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		33,065	33,065		1.A
38380M-7T-2	GNMA_19-68-CZ	09/01/2026	CAPITALIZED INTEREST BROKER		64,146	64,146		1.A
38380M-KP-5	GNMA_2018-118-Z	09/01/2026	CAPITALIZED INTEREST BROKER		55,321	55,321		1.A
38380M-TW-1	GNMA_18-149-Z	09/01/2026	CAPITALIZED INTEREST BROKER		38,682	38,682		1.A
38380T-AJ-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	CAPITALIZED INTEREST BROKER		93,423	93,423		1.A
38385P-CY-3	GNMA 2026-44	09/01/2026	CAPITALIZED INTEREST BROKER		199,846	199,846		1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					5,823,012	5,823,012		XXX
3136A3-WA-5	FANNIE MAE_12-7	09/01/2026	CAPITALIZED INTEREST BROKER		14,524	14,524		1.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3136A4-PV-5	FANNIE MAE FNMA_12-19	08/01/2026	CAPITALIZED INTEREST BROKER		56,926	56,926		1.B FE
3136AB-VJ-9	FANNIE MAE FNMA_13-12	09/01/2026	CAPITALIZED INTEREST BROKER		21,594	21,594		1.B FE
3136AD-SR-1	FNMA_13-35	09/01/2026	CAPITALIZED INTEREST BROKER		56,710	56,710		1.B FE
3136AD-TU-3	FNMA_13-35	09/01/2026	CAPITALIZED INTEREST BROKER		79,411	79,411		1.B FE
3136AF-J5-4	FNMA_13-81	09/01/2026	CAPITALIZED INTEREST BROKER		73,861	73,861		1.B FE
3136AG-EQ-1	FANNIE MAE FNMA_13-98	09/01/2026	CAPITALIZED INTEREST BROKER		113,384	113,384		1.B FE
3136AG-JG-8	FANNIE MAE FNMA_13-94	09/01/2026	CAPITALIZED INTEREST BROKER		35,342	35,342		1.B FE
3136AH-G9-5	FANNIE MAE FNMA_13-130	09/01/2026	CAPITALIZED INTEREST BROKER		159,427	159,427		1.B FE
3136AH-HK-9	FNMA_13-120	09/01/2026	CAPITALIZED INTEREST BROKER		82,544	82,544		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		86,171	86,171		1.B FE
3136AN-2E-6	FANNIE MAE FNMA_15-34	09/01/2026	CAPITALIZED INTEREST BROKER		43,905	43,905		1.B FE
3136AN-SK-4	FNMA_15-29-Z	09/01/2026	CAPITALIZED INTEREST BROKER		55,477	55,477		1.B FE
3136AP-3S-9	FNMA_15-65	09/01/2026	CAPITALIZED INTEREST BROKER		233,225	233,225		1.B FE
3136AP-Q8-8	FANNIE MAE FNMA_15-61	09/01/2026	CAPITALIZED INTEREST BROKER		105,386	105,386		1.B FE
3136AR-AS-7	FANNIE MAE FNMA_16-2	09/01/2026	CAPITALIZED INTEREST BROKER		185,005	185,005		1.B FE
3136AS-5B-8	FANNIE MAE FNMA_16-53	09/01/2026	CAPITALIZED INTEREST BROKER		41,493	41,493		1.B FE
3136AS-6A-9	FANNIE MAE FNMA_16-53	09/01/2026	CAPITALIZED INTEREST BROKER		52,124	52,124		1.B FE
3136AS-WJ-1	FANNIE MAE FNMA_16-46	09/01/2026	CAPITALIZED INTEREST BROKER		25,364	25,364		1.B FE
3136AT-BK-9	FANNIE MAE FNMA_16-50	09/01/2026	CAPITALIZED INTEREST BROKER		93,106	93,106		1.B FE
3136AT-J7-0	FANNIE MAE FNMA_16-72	09/01/2026	CAPITALIZED INTEREST BROKER		36,251	36,251		1.B FE
3136AT-LE-2	FANNIE MAE FNMA_16-48	09/01/2026	CAPITALIZED INTEREST BROKER		14,897	14,897		1.B FE
3136AU-H2-0	FANNIE MAE FNMA_16-100	09/01/2026	CAPITALIZED INTEREST BROKER		60,701	60,701		1.B FE
3136AU-R7-8	FANNIE MAE FNMA_16-104	09/01/2026	CAPITALIZED INTEREST BROKER		25,499	25,499		1.B FE
3136AV-AC-3	FANNIE MAE FNMA_17-1A	09/01/2026	CAPITALIZED INTEREST BROKER		53,660	53,660		1.B FE
3136AW-HD-2	FANNIE MAE FNR_17-39	09/01/2026	CAPITALIZED INTEREST BROKER		27,707	27,707		1.B FE
3136B9-7B-7	FANNIE MAE FNMA_2020-37	09/01/2026	CAPITALIZED INTEREST BROKER		72,653	72,653		1.B FE
3136BA-2A-1	FANNIE MAE FNMA_2020-45	09/01/2026	CAPITALIZED INTEREST BROKER		62,674	62,674		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		156,968	156,968		1.B FE
3136BG-WW-7	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN	09/01/2026	CAPITALIZED INTEREST BROKER		86,908	86,908		1.B FE
3136BN-CX-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION FN	09/01/2026	CAPITALIZED INTEREST BROKER		242,227	242,227		1.B FE
3137AY-C2-5	FREDDIE MAC FHLMC_4150	09/01/2026	CAPITALIZED INTEREST BROKER		20,230	20,230		1.B FE
3137AY-C3-3	FREDDIE MAC FHLMC_4150	09/01/2026	CAPITALIZED INTEREST BROKER		32,813	32,813		1.B FE
3137AY-D4-0	FHLMC_4166	09/01/2026	CAPITALIZED INTEREST BROKER		63,421	63,421		1.B FE
3137B1-3G-5	FREDDIE MAC FHLMC_4182	09/01/2026	CAPITALIZED INTEREST BROKER		61,854	61,854		1.B FE
3137B2-Y6-1	FHLMC_42-18-ZP	09/01/2026	CAPITALIZED INTEREST BROKER		60,793	60,793		1.B FE
3137B3-H9-2	FHLMC_4229	09/01/2026	CAPITALIZED INTEREST BROKER		294,255	294,255		1.B FE
3137B3-SV-1	FHLMC_4237	09/01/2026	CAPITALIZED INTEREST BROKER		57,094	57,094		1.B FE
3137B4-KM-7	FREDDIE MAC FHLMC_4253	09/01/2026	CAPITALIZED INTEREST BROKER		42,966	42,966		1.B FE
3137B5-UA-9	FREDDIE MAC FHLMC_4268	09/01/2026	CAPITALIZED INTEREST BROKER		11,195	11,195		1.B FE
3137B6-C6-6	FREDDIE MAC FHLMC_4272	09/01/2026	CAPITALIZED INTEREST BROKER		141,296	141,296		1.B FE
3137B8-GM-3	FREDDIE MAC FHLMC_4321	09/01/2026	CAPITALIZED INTEREST BROKER		104,189	104,189		1.B FE
3137B8-PY-7	FHLMC_4322-ZA	09/01/2026	CAPITALIZED INTEREST BROKER		136,974	136,974		1.B FE
3137BA-MB-5	FHLMC_4341	09/01/2026	CAPITALIZED INTEREST BROKER		145,916	145,916		1.B FE
3137BA-T4-4	FHLMC_4339	09/01/2026	CAPITALIZED INTEREST BROKER		152,528	152,528		1.B FE
3137BB-AC-4	FREDDIE_MAC FHLMC_4337	09/01/2026	CAPITALIZED INTEREST BROKER		73,433	73,433		1.B FE
3137BB-AR-1	FREDDIE_MAC FHLMC_4337	09/01/2026	CAPITALIZED INTEREST BROKER		157,400	157,400		1.B FE
3137BB-Q2-9	FHLMC_4351-EZ	09/01/2026	CAPITALIZED INTEREST BROKER		132,632	132,632		1.B FE
3137BB-S8-4	FREDDIE MAC REMICS FHLMC_4347	09/01/2026	CAPITALIZED INTEREST BROKER		66,597	66,597		1.B FE
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH	07/01/2026	CAPITALIZED INTEREST BROKER		9,390	9,390		1.B FE
3137BF-FR-7	FHLMC-4420	09/01/2026	CAPITALIZED INTEREST BROKER		106,689	106,689		1.B FE
3137BG-KM-0	FHLMC_4439	09/01/2026	CAPITALIZED INTEREST BROKER		40,250	40,250		1.B FE
3137BG-S8-3	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	CAPITALIZED INTEREST BROKER		103,517	103,517		1.B FE
3137BK-PB-0	FREDDIE MAC FHLMC_4492	09/01/2026	CAPITALIZED INTEREST BROKER		107,358	107,358		1.B FE
3137BL-ZK-7	FREDDIE MAC FHLMC_4526	09/01/2026	CAPITALIZED INTEREST BROKER		76,854	76,854		1.B FE
3137BM-SP-2	FREDDIE MAC FHLMC_4547	09/01/2026	CAPITALIZED INTEREST BROKER		60,610	60,610		1.B 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
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		41,706	41,706		1.B FE
3137BN-QM-9	FREDDIE MAC FHLMC_4574	09/01/2026	CAPITALIZED INTEREST BROKER		43,844	43,844		1.B FE
3137BN-T5-3	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	CAPITALIZED INTEREST BROKER		46,322	46,322		1.B FE
3137BN-ZV-9	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	CAPITALIZED INTEREST BROKER		22,432	22,432		1.B FE
3137BQ-G6-8	FREDDIE MAC FHLMC_4593	09/01/2026	CAPITALIZED INTEREST BROKER		23,009	23,009		1.B FE
3137BQ-UV-7	FREDDIE MAC FHLMC_4601	09/01/2026	CAPITALIZED INTEREST BROKER		71,266	71,266		1.B FE
3137BS-4Q-3	FHLMC_4616-ZH	09/01/2026	CAPITALIZED INTEREST BROKER		48,335	48,335		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		14,655	14,655		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		55,917	55,917		1.B FE
3137GA-A3-1	FREDDIE MAC FHLMC_3726	09/01/2026	CAPITALIZED INTEREST BROKER		6,873	6,873		1.B FE
3137H0-PB-8	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	CAPITALIZED INTEREST BROKER		34,843	34,843		1.B FE
3137H8-AN-1	FREDDIE MAC FHLMC_5236	09/01/2026	CAPITALIZED INTEREST BROKER		141,530	141,530		1.B FE
31394E-QY-7	FANNIE MAE	09/01/2026	CAPITALIZED INTEREST BROKER		70,153	70,153		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)					5,643,900	5,643,900		XXX
00002L-AA-9	A&D MORTGAGE TRUST ADMT_26-NQM6	08/13/2026	PIPER SANDLER & CO		15,018,849	15,000,000	44,745	1.A FE
00039R-AH-8	A&D MORTGAGE TRUST ADMT_26-NQM5	07/31/2026	VARIOUS		6,991,785	7,000,000	39,318	2.B FE
001297-AX-8	AHMC_26-CNF1	09/15/2026	BOFA SECURITIES INC (MERRILL LYNCH)		6,623,066	6,755,000	32,649	1.A FE
007036-LG-9	ADJUSTABLE RATE MORTAGE TRUST	09/22/2026	CAPITALIZED INTEREST			14,750		3.C FM
02151H-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T	09/30/2026	CAPITALIZED INTEREST			81		1.A FM
12544A-BN-4	COUNTRYWIDE HOME LOANS	09/01/2026	CAPITALIZED INTEREST BROKER		23	23		1.A FM
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	CAPITALIZED INTEREST BROKER		23	23		1.A FM
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T	07/01/2026	CAPITALIZED INTEREST BROKER		64	64		1.A FM
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA	07/01/2026	CAPITALIZED INTEREST BROKER		13,696	13,696		1.A FM
227935-AH-6	CROSS MORTGAGE TRUST CROSS_26-NQM11	09/25/2026	GOLDMAN SACHS & CO		10,376,758	10,377,000	58,080	2.C FE
26847K-AJ-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/25/2026	WELLS FARGO SECURITIES, LLC		6,958,926	6,959,000	48,514	1.F FE
26847L-AB-1	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		2,589,164	2,600,000	10,041	1.A FE
26847L-AH-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		7,839,884	7,840,000	31,691	1.C FE
26847L-AJ-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		10,419,738	10,420,000	43,112	1.F FE
26847L-AK-1	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/16/2026	BARCLAYS CAPITAL		2,599,929	2,600,000	11,335	2.B FE
31685C-AA-8	FIGRE TRUST FIGRE_26-EXP2	08/25/2026	DEUTSCHE BANK SECURITIES, INC.		8,073,906	8,074,000	38,903	1.A Z
31685C-AB-6	FIGRE TRUST FIGRE_26-EXP2	08/25/2026	DEUTSCHE BANK SECURITIES, INC.		4,656,889	4,657,000	23,215	1.D FE
31685C-AC-4	FIGRE TRUST FIGRE_26-EXP2	09/17/2026	DEUTSCHE BANK SECURITIES, INC.		4,533,377	4,551,326	20,149	1.G FE
55288A-AA-2	MFRA TRUST MFRA_26-NQM2	08/25/2026	ACADEMY SECURITIES		223,855	223,370	1,300	1.A FE
59319T-AE-8	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		10,290,843	10,291,000	65,454	1.A FE
59319T-AH-1	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		4,118,396	4,120,000	26,733	1.C FE
59319T-AJ-7	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		13,065,810	13,096,000	84,975	1.F FE
59319T-AK-4	MFRA TRUST MFRA_26-NQM3	09/30/2026	GOLDMAN SACHS & CO		5,656,374	5,783,000	37,553	2.C FE
617947-AD-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	07/17/2026	MORGAN STANLEY & CO. LLC		15,023,271	15,000,000	70,150	1.A FE
617947-AH-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	07/17/2026	MORGAN STANLEY & CO. LLC		5,279,965	5,280,000	27,654	2.C FE
67125E-AA-6	ONSLOW BAY FINANCIAL LLC OBX_26-R3	07/30/2026	JP MORGAN SECURITIES LLC		30,054,993	30,000,000	195,809	1.A FE
67126E-AZ-0	ONSLOW BAY FINANCIAL LLC OBX_26-INV6	09/25/2026	CITIGROUP GLOBAL MARKETS INC.		8,482,310	8,763,000	40,894	1.B FE
69291U-BE-5	PMT LOAN TRUST PMTLT_26-J6	09/09/2026	MORGAN STANLEY & CO. LLC		6,928,277	7,006,000	25,689	1.B FE
693930-AA-0	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		29,593,284	30,000,000	187,500	1.A FE
693930-AB-8	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		10,041,874	10,300,000	64,375	1.A FE
693930-AF-9	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		8,133,587	8,300,000	51,875	1.C FE
693930-AG-7	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		10,833,193	11,100,000	69,375	1.F FE
693930-AH-5	PRP ADVISORS LLC PRPM_26-R1	07/13/2026	NOMURA SECURITIES INTERNATIONAL		13,963,283	14,500,000	91,735	2.B FE
73071M-AA-0	POINT SECURITIZATION TRUST PNT_26-2	07/02/2026	BARCLAYS CAPITAL		9,693,146	10,000,000	51,042	1.G FE
76114C-AD-8	RESIDENTIAL ASSET SECURITIZATI	07/01/2026	CAPITALIZED INTEREST BROKER		106	106		3.A FM
76114Q-AC-9	RESIDENTIAL ASSET SECURITIZATI	08/01/2026	CAPITALIZED INTEREST BROKER		8,461	8,461		2.B FM
78398T-AF-9	SG RESIDENTIAL MORTGAGE TRUST SGR_26-6	09/16/2026	WELLS FARGO SECURITIES, LLC		10,419,927	10,420,000	39,003	1.A FE
81751G-AW-5	SEMT 2026-11	09/10/2026	MORGAN STANLEY & CO. LLC		14,068,736	14,710,000	38,205	1.A FE
92843M-AJ-8	VISIO TRUST VISIO_26-1	07/20/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,586,847	5,587,000	27,598	2.B 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 Administrative Symbol
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					298,162,615	301,349,900	1,598,671	XXX
00193L-AA-8	ARES COMMERCIAL MORTGAGE TRUST ARES1_26-	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000		1.A FE
00193L-AC-4	ARES COMMERCIAL MORTGAGE TRUST ARES1_26-	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		6,000,000	6,000,000		1.D FE
00193L-AE-0	ARES COMMERCIAL MORTGAGE TRUST ARES1_26-	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		8,000,000	8,000,000		1.G FE
00193L-AG-5	ARES COMMERCIAL MORTGAGE TRUST ARES1_26-	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		5,500,000	5,500,000		2.C FE
00193L-AJ-9	ARES COMMERCIAL MORTGAGE TRUST ARES1_26-	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		5,500,000	5,500,000		3.C FE
05595Q-AC-6	BX TRUST BX_26-SUMT	09/18/2026	WELLS FARGO SECURITIES, LLC		780,000	780,000		1.D FE
05595Q-AE-2	BX TRUST BX_26-SUMT	09/18/2026	WELLS FARGO SECURITIES, LLC		3,960,000	3,960,000		1.G FE
05595Q-AG-7	BX TRUST BX_26-SUMT	09/18/2026	WELLS FARGO SECURITIES, LLC		4,224,000	4,224,000		2.C FE
05595Q-AJ-1	BX TRUST BX_26-SUMT	09/18/2026	WELLS FARGO SECURITIES, LLC		1,988,000	1,988,000		3.C FE
266895-AG-6	DURST COMMERCIAL MORTGAGE TRUST DURST_25	08/26/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,163,492	2,100,000	10,643	1.G FE
29439B-AC-9	EQT_26-IND2	09/11/2026	WELLS FARGO SECURITIES, LLC		5,000,000	5,000,000		1.D 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		10,600,438	10,600,000		2.C Z
78504X-AA-2	SWVP_26-GRAND	07/24/2026	MORGAN STANLEY & CO. LLC		8,500,000	8,500,000		1.A FE
78504X-AC-8	SWVP_26-GRAND	09/18/2026	MORGAN STANLEY & CO. LLC		6,350,313	6,350,000	472	1.D FE
78504Y-AA-0	SWVP_26-PNCL	09/15/2026	MORGAN STANLEY & CO. LLC		4,000,000	4,000,000		1.A FE
78504Y-AC-6	SWVP_26-PNCL	09/15/2026	MORGAN STANLEY & CO. LLC		3,000,000	3,000,000		1.D FE
78504Y-AE-2	SWVP_26-PNCL	09/15/2026	MORGAN STANLEY & CO. LLC		1,000,000	1,000,000		1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					91,566,243	91,502,000	11,115	XXX
03990K-AE-1	ARES LXXVII CLO LTD ARES_25-77	07/01/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		8,981,829	8,959,430	104,303	1.C FE
05686Q-AE-2	BAIN CAPITAL CREDIT CLO BCC_26-3	07/06/2026	RBC CAPITAL MARKETS CORP		10,010,000	10,000,000	17,614	1.C FE
05876N-AW-9	BALLYROCK CLO LTD BALLY_24-26AR	07/31/2026	MORGAN STANLEY & CO. LLC		5,000,000	5,000,000		1.F FE
12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	09/29/2026	REVOLVER FUNDING BROKER		1,333,514	1,333,514		1.E Z
13890A-AA-1	CANYON CAPITAL CLO LTD CANYC_26-1	09/01/2026	BARCLAYS CAPITAL				688	1.A FE
17152K-AA-3	CHURCHILL MIDDLE MARKET CLO CHMML_26-1	07/01/2026	BOFA SECURITIES INC (MERRILL LYNCH)		30,000,000	30,000,000		1.A FE
17152K-AC-9	CHURCHILL MIDDLE MARKET CLO CHMML_26-1	07/01/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,000,000	5,000,000		1.A FE
17152K-AE-5	CHURCHILL MIDDLE MARKET CLO CHMML_26-1	07/01/2026	BOFA SECURITIES INC (MERRILL LYNCH)		9,000,000	9,000,000		1.C FE
29003H-AQ-1	ELM31 2024-—7AR	07/17/2026	JP MORGAN SECURITIES LLC		20,000,000	20,000,000		1.A FE
29003H-AU-2	ELM31 2024-7AR	07/17/2026	JP MORGAN SECURITIES LLC		10,000,000	10,000,000		1.C FE
29003H-AW-8	ELM31 2024-7AR	07/17/2026	JP MORGAN SECURITIES LLC		2,500,000	2,500,000		1.F FE
30191N-AA-3	FFAS_26-1-A	07/01/2026	GUGGENHEIM SECURITIES, LLC		19,564,930	19,565,000		1.G PL
362967-AE-1	GALAXY CLO LTD GALXY_26-38	07/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		12,000,000	12,000,000		1.C FE
362967-AG-6	GALAXY CLO LTD GALXY_26-38	07/28/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,000,000	4,000,000		1.F FE
46092L-AG-0	INVESCO CLO LTD INVCO_26-2	08/18/2026	JEFFERIES & COMPANY, INC.		5,000,000	5,000,000		1.F FE
59801F-AN-3	MIDOCEAN CREDIT CLO MIDO_24-15AR	07/15/2026	GOLDMAN SACHS & CO		29,500,000	29,500,000		1.A FE
59801F-AQ-6	MIDOCEAN CREDIT CLO MIDO_24-15AR	07/15/2026	GOLDMAN SACHS & CO		7,000,000	7,000,000		1.A FE
59801F-AS-2	MIDOCEAN CREDIT CLO MIDO_24-15AR	07/15/2026	GOLDMAN SACHS & CO		13,750,000	13,750,000		1.C FE
640970-AL-3	NEUB 2024-58A	09/29/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		16,090,000	16,090,000		1.A FE
640970-AN-9	NEUB 2024-58A	09/29/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,370,000	2,370,000		1.A FE
640970-AQ-2	NEUB 2024-58A	09/29/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		5,672,000	5,672,000		1.C FE
67113L-BG-0	OCP CLO 2019-17 LTD OCP_19-17	07/21/2026	MIZUHO SECURITIES USA, INC.		25,000,000	25,000,000		1.A FE
69144@-AC-4	OXFORD FIN FUNDING IX LLC FUNDED	09/10/2026	REVOLVER FUNDING BROKER		36,220,664	36,220,664		1.F Z
69144@-AD-2	OXFORD FINANCE FUNDING IX FUNDED	09/10/2026	REVOLVER FUNDING BROKER		5,128,746	5,128,746		2.B Z
72133W-AE-8	PIKES PEAK CLO PIPK_26-23	07/30/2026	MORGAN STANLEY & CO. LLC		1,750,000	1,750,000		1.C FE
72133W-AG-3	PIKES PEAK CLO PIPK_26-23	07/30/2026	MORGAN STANLEY & CO. LLC		4,000,000	4,000,000		1.F FE
83014J-AG-3	SIXTH STREET CLO LTD SIXST_26-33	08/21/2026	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000		1.E FE
90355P-AY-2	US BANK C&I CREDIT-LINKED NOTES SERIES U	08/31/2026	US BANCORP INVESTMENTS INC		12,497,188	12,500,000		1.F FE
92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	09/29/2026	REVOLVER FUNDING BROKER		86,909,433	86,829,281		1.A Z
92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	09/17/2026	REVOLVER FUNDING BROKER		6,224,158	6,184,913		1.F Z
92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	09/17/2026	REVOLVER FUNDING BROKER		2,695,197	2,650,677		2.B Z
92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	09/17/2026	REVOLVER FUNDING BROKER		4,104,360	4,196,905		4.B Z
92919A-AN-4	VOYA CLO LTD VOYA_21-2A	07/06/2026	WELLS FARGO SECURITIES, LLC		1,294,353	1,295,000	13,595	1.A FE
92920H-AL-0	VOYA CLO LTD VOYA_24-2	07/09/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		30,000,000	30,000,000		1.A FE
92920H-AN-6	VOYA CLO LTD VOYA_24-2	07/09/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		162,000	162,000		1.A FE
92920H-AQ-9	VOYA CLO LTD VOYA_24-2	07/09/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		790,000	790,000		1.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
92920H-AS-5	VOYA CLO LTD VOYA_24-2	07/09/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		250,000	250,000		1.F FE
92920L-BE-6	VOYA CLO LTD VOYA_22-4AR	08/14/2026	SANTANDER INVESTMENT SECURITIES INC		12,250,000	12,250,000		1.C FE
92920L-BG-1	VOYA CLO LTD VOYA_22-4AR	08/14/2026	SANTANDER INVESTMENT SECURITIES INC		5,000,000	5,000,000		1.F FE
94957A-AG-8	WELLINGTON MANAGEMENT CLO 4 LTD WELLI_26	07/31/2026	MORGAN STANLEY & CO. LLC		6,000,000	6,000,000		1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					462,048,372	461,948,130	136,200	XXX
33884H-AG-9	FLATIRON CLO LTD FLAT_26-29	08/19/2026	MIZUHO SECURITIES USA, INC.		1,000,000	1,000,000		1.F FE
36221#-AA-1	GPP PRIVATE DEBT V RS LP	07/10/2026	DIRECT PLACEMENT		25,875	25,875		2.C PL
55287Q-AQ-3	MCF CLO LLC MCFCL_26-2A	09/10/2026	SCOTIA MCLEOD LTD. (SCOTIA CAPITAL)		2,150,000	2,150,000		4.C Z
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					3,175,875	3,175,875		XXX
00833B-BG-2	AFFIRM MASTER TRUST AFRMT_26-4	09/11/2026	BARCLAYS CAPITAL		9,965,726	10,000,000		1.A FE
00833B-BH-0	AFFIRM MASTER TRUST AFRMT_26-4	09/11/2026	BARCLAYS CAPITAL		4,997,067	5,000,000		1.C FE
00833B-BJ-6	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		4,075,962	4,090,000		1.F FE
00833B-BK-3	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		2,202,281	2,210,000		2.B FE
00833B-BL-1	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		4,989,542	5,000,000		3.B FE
00833B-BN-7	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		19,100,312	19,148,000		1.A FE
00833B-BP-2	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		6,886,682	6,905,000		1.C FE
00833B-BQ-0	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		8,181,537	8,205,000		1.F FE
00833B-BR-8	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		5,098,528	5,122,000		2.B FE
00833B-BS-6	AFFIRM MASTER TRUST AFRMT_26-5	09/11/2026	BARCLAYS CAPITAL		9,954,562	10,000,000		3.B FE
03775*-AA-5	APOGEM SENIOR DIRECT LENDING RNF LP	07/27/2026	REVOLVER FUNDING BROKER		4,690,000	4,690,000		2.B FE
03775*-AB-3	APOGEM SENIOR DIRECT LENDING RNF LP	07/27/2026	REVOLVER FUNDING BROKER		1,005,000	1,005,000		3.A Z
08862J-AA-6	BANKERS HEALTHCARE GROUP SECURITIZATION	08/13/2026	GOLDMAN SACHS & CO		11,999,966	12,000,000		1.A 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
14462*-AA-0	CARLYLE INFRASTRUCTURE CREDIT FUND II	07/30/2026	REVOLVER FUNDING BROKER		1,054,874	1,054,874		2.B PL
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		5,870,862	5,950,058		1.E PL
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		276,209	276,673		2.A PL
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	07/29/2026	REVOLVER FUNDING BROKER		247,221	248,052		3.A PL
38144@-AA-3	GOLDENTREE PRIVATE CREDIT FUND II RN	08/27/2026	VARIOUS		1,598,000	1,598,000		1.G PL
38144@-AB-1	GOLDENTREE PRIVATE CREDIT FUND II RN	08/27/2026	VARIOUS		952,000	952,000		2.C PL
38237L-AA-6	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/22/2026	BOFA SECURITIES INC (MERRILL LYNCH)		13,996,389	14,000,000		1.G FE
38237L-AB-4	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/22/2026	BOFA SECURITIES INC (MERRILL LYNCH)		6,698,729	6,700,000		2.C FE
39572B-AE-1	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	08/12/2026	WELLS FARGO SECURITIES, LLC		19,996,224	20,000,000		1.A 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-AL-5	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	08/12/2026	WELLS FARGO SECURITIES, LLC		16,498,335	16,500,000		2.B FE
39572B-AN-1	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	08/12/2026	WELLS FARGO SECURITIES, LLC		2,999,711	3,000,000		3.B FE
45038#-AA-5	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	09/24/2026	REVOLVER FUNDING BROKER		3,564,499	3,564,499		2.B Z
45038#-AB-3	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	09/24/2026	REVOLVER FUNDING BROKER		475,267	475,267		3.B Z
46520N-AA-1	FOUNDATION INFRASTRUCTURE DEBT FUND II L	09/28/2026	REVOLVER FUNDING BROKER		19,073,071	19,073,071		2.B PL
46520N-AB-9	FOUNDATION INFRASTRUCTURE DEBT FUND II L	09/28/2026	REVOLVER FUNDING BROKER		6,357,690	6,357,690		3.C PL
63943Q-AA-8	NAVIENT PRIVATE EDUCATION LOAN TRUST NAV	09/11/2026	JP MORGAN SECURITIES LLC		15,000,000	15,000,000		1.A 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		6,066,703	6,066,703	23,950	1.G PL
67079#-AB-7	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	REVOLVER FUNDING BROKER		2,696,312	2,696,312	13,747	2.C PL
67079#-AC-5	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	REVOLVER FUNDING BROKER		2,224,458	2,224,458	14,998	3.C PL
67571H-AE-0	OCTANE RECEIVABLES TRUST OCTL_25-RVM1	07/29/2026	TRUIST SECURITIES, INC.		3,431,953	3,375,000	7,397	3.A FE
675958-AA-0	OCTANE RECEIVABLES TRUST OCTL_26-RVM1	07/28/2026	MIZUHO SECURITIES USA, INC.		9,999,521	10,000,000		1.A FE
675958-AD-4	OCTANE RECEIVABLES TRUST OCTL_26-RVM1	07/28/2026	MIZUHO SECURITIES USA, INC.		3,249,223	3,250,000		2.B FE
675958-AE-2	OCTANE RECEIVABLES TRUST OCTL_26-RVM1	07/28/2026	MIZUHO SECURITIES USA, INC.		3,998,999	4,000,000		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
73934N-AA-5	POWERPAY ISSUANCE TRUST PWRP_26-1	09/25/2026	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		42,739,285	42,860,000		1.A FE
73934N-AB-3	POWERPAY ISSUANCE TRUST PWRP_26-1	09/25/2026	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		12,815,224	12,860,000		1.D FE
73934N-AC-1	POWERPAY ISSUANCE TRUST PWRP_26-1	09/25/2026	KEYBANC CAPITAL MARKETS(FMLY MCDONALD)		2,411,379	2,412,000		1.G FE

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

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745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		133,247,665	134,612,051		1.A PL
745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		5,835,586	5,909,020		1.C PL
745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		14,120,222	14,327,267		1.F PL
745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		7,045,804	7,116,191		2.B PL
745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		8,329,198	8,349,664		3.B PL
745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	REVOLVER FUNDING BROKER		9,812,712	10,626,847		4.C PL
86215@-AA-6	STONEPEAK INFRASTRUCTURE CREDIT FUND II	08/18/2026	DIRECT PLACEMENT		5,394,609	5,394,609		1.G PL
86215@-AB-4	STONEPEAK INFRASTRUCTURE CREDIT FUND II	08/18/2026	DIRECT PLACEMENT		9,890,116	9,890,116		2.C PL
87268H-AA-4	TPG AG CSF III STRUC NOTE CLASS A	07/13/2026	REVOLVER FUNDING BROKER		4,125,000	4,125,000		2.C FE
87268H-AB-2	TPG AG CSF III STRUC NOTE CLASS B	07/13/2026	REVOLVER FUNDING BROKER		1,500,000	1,500,000		3.B FE
87268H-AC-0	TPG AG CSF III STRUC NOTE CLASS C	07/13/2026	REVOLVER FUNDING BROKER		750,000	750,000		4.B FE
89238R-AA-5	TPG AG ABC II RFN CLASS A	08/20/2026	REVOLVER FUNDING BROKER		31,422,125	31,422,125		2.B PL
89238R-AB-3	TPG AG ABC II RFN CLASS B	08/20/2026	REVOLVER FUNDING BROKER		8,977,750	8,977,750		3.B Z
BNL0JV-4U-7	UFI-NOR FEDERAL RECEIVABLES TRUST	08/31/2026	CAPITALIZED INTEREST		659	659		1.A
BNL2KG-SX-2	BLUE TORCH CREDIT OPPORTUNITIES FUND IV	09/28/2026	VARIOUS		11,475,000	11,475,000		1.F Z
BNL2KH-GZ-8	BLUE TORCH CREDIT OPPORTUNITIES FUND IV	09/28/2026	VARIOUS		2,295,000	2,295,000		2.C Z
BNL2KH-H0-4	BLUE TORCH CREDIT OPPORTUNITIES FUND IV	09/28/2026	VARIOUS		1,912,500	1,912,500		4.C Z
BNL2KH-H1-2	BLUE TORCH CREDIT OPPORTUNITIES FUND IV	09/28/2026	VARIOUS		573,750	573,750		5.C Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					574,593,894	577,945,924	72,702	XXX
53948N-AA-1	LOANPAL SOLAR LOAN 2020-3 LTD LPSLT_20-3	09/01/2026	CITIGROUP GLOBAL MARKETS INC.		9,128,301	11,014,542	9,069	1.D FE
67108S-AM-0	ONDECK ASSET SECURITIZATION IV LLC ONDK_	09/15/2026	JEFFERIES & COMPANY, INC.		29,996,157	30,000,000		1.C FE
67108S-AN-8	ONDECK ASSET SECURITIZATION IV LLC ONDK_	09/15/2026	JEFFERIES & COMPANY, INC.		14,998,281	15,000,000		1.G FE
67108S-AP-3	ONDECK ASSET SECURITIZATION IV LLC ONDK_	09/16/2026	VARIOUS		11,499,680	11,500,000		2.C FE
900942-AA-1	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		156,600,000	156,600,000		1.A FE
900942-AC-7	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		10,800,000	10,800,000		1.A FE
900942-AE-3	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		16,200,000	16,200,000		1.C FE
900942-AG-8	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		21,600,000	21,600,000		1.F FE
900942-AJ-2	TWIN BROOK CLO LLC TWBRK_26-1	09/25/2026	WELLS FARGO SECURITIES, LLC		16,200,000	16,200,000		2.C FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					287,022,419	288,914,542	9,069	XXX
38272D-AB-8	GBEF_26-1A-A2	07/22/2026	WELLS FARGO SECURITIES, LLC		25,016,309	25,018,000		1.A FE
86771P-AC-4	SUNRUN BACCHUS ISSUER LLC SUNRN_25-1	08/04/2026	CANTOR FITZGERALD & CO.		7,110,590	7,146,322	6,362	1.F FE
86772M-AA-4	SUNRUN ISSUER SUNRN_26-2	08/04/2026	BOFA SECURITIES INC (MERRILL LYNCH)		20,499,936	20,500,000		1.G FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					52,626,835	52,664,322	6,362	XXX
006346-AZ-3	ADAMS OUTDOOR ADVERTISING ADMSO 26-1	07/09/2026	BARCLAYS CAPITAL		22,249,333	22,250,000		1.G FE
03667#-AA-2	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	07/24/2026	REVOLVER FUNDING BROKER		26,784,000	26,784,000		1.E PL
03667#-AB-0	ANTARES STRATEGIC CREDIT SPV LLC ANTRS_	09/14/2026	REVOLVER FUNDING BROKER		24,788,160	24,788,160		1.E PL
14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		23,641,518	24,014,718		1.C Z
14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		2,755,942	2,797,831		1.F Z
14054*-AC-0	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		2,127,104	2,098,373		2.B Z
14054*-AD-8	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/30/2026	REVOLVER FUNDING BROKER		2,053,852	1,942,937		3.B Z
19521D-BC-4	COLOGIX CANADIAN ISSUER LP CLGIX_26-1	08/17/2026	RBC CAPITAL MARKETS CORP		39,174,889	40,563,479		1.G FE
25756*-AA-1	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		23,039,834	24,026,621		1.F Z
25756*-AB-9	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		2,879,762	3,024,330		2.B Z
25756*-AC-7	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/22/2026	REVOLVER FUNDING BROKER		2,847,704	3,024,330		3.B Z
300188-AA-7	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/24/2026	REVOLVER FUNDING BROKER		8,349,281	7,587,185		1.G PL
300188-AB-5	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/24/2026	REVOLVER FUNDING BROKER		791,004	723,332		2.C PL
300188-AC-3	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/24/2026	REVOLVER FUNDING BROKER		698,682	686,906		3.C PL
300188-AD-1	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/24/2026	REVOLVER FUNDING BROKER		272,187	281,007		4.B PL
315969-AB-1	FF ASSET SECURITIZATION LLC FFAST_26-1	09/14/2026	VARIOUS		54,149,743	54,149,743		1.G Z
34985#-AA-2	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		44,934,832	43,248,207		1.A PL
34985#-AB-0	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		4,476,413	4,307,931		1.D PL
34985#-AC-8	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		2,854,020	2,815,638		1.G PL
34985#-AD-6	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		2,428,722	2,365,146		2.C PL
34985#-AE-4	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		1,613,049	1,576,755		3.B PL
34985#-AF-1	FORUM QUADRATUM 2026-1 FUNDED	09/25/2026	VARIOUS		1,711,486	1,689,387		4.B PL
403948-AA-0	HSRV_26-1	09/18/2026	JEFFERIES & COMPANY, INC.		32,900,000	32,900,000		2.B FE

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403948-AC-6	HSRV_26-2	09/18/2026	CITIGROUP GLOBAL MARKETS INC.		32,500,000	32,500,000		2.B FE
44047@-AB-7	HORIZON FUNDING I LLC	07/29/2026	DIRECT PLACEMENT		116,550,490	116,550,490		1.F Z
44047@-AC-5	HORIZON FUNDING I LLC	07/29/2026	DIRECT PLACEMENT		10,149,510	10,149,510		2.B Z
45175X-AH-4	IDENTITY DIGITAL CAPITAL LLC IDDGL_2026-	07/09/2026	DIRECT PLACEMENT		19,469,072	19,469,072		1.F Z
45783W-A#-4	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		2,803,091	2,803,091		3.B PL
45783W-A*-8	INNOVATION CREDIT SMA II SPE LLC INNCS_2	09/02/2026	REVOLVER FUNDING BROKER		7,568,046	7,568,046		1.F PL
45783W-A@-6	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		3,260,739	3,260,739		2.B PL
45783W-B*-7	INNOVATION CREDIT SMA II SPE LLC INNCS_2	08/13/2026	REVOLVER FUNDING BROKER		2,803,091	2,803,091		4.B PL
55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	08/10/2026	REVOLVER FUNDING BROKER		1,821,708	1,821,708		2.B PL
59564V-AC-9	MIDCON II ENERGY ASSET ISSUER LLC 2026-1	07/02/2026	US BANK NATIONAL ASSOCIATION		49,600,000	49,600,000		1.F PL
62481@-AA-4	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		1,487,387	1,483,066		1.A PL
62481@-AB-2	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		277,081	276,157		1.A PL
62481@-AC-0	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		205,192	204,561		1.C PL
62481@-AD-8	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		102,588	102,281		1.F PL
62481@-AE-6	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		82,088	81,824		2.B PL
62481@-AF-3	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		41,033	40,912		3.B PL
62481@-AG-1	MSP 2026-1 CASL_26-1	08/05/2026	REVOLVER FUNDING BROKER		61,560	61,368		4.B PL
62927@-AQ-1	NHL US FUNDING LP	09/29/2026	DIRECT PLACEMENT		38,500,000	38,500,000		2.A Z
69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/25/2026	REVOLVER FUNDING BROKER		11,384,192	11,384,192		1.A PL
69464#-AB-6	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/25/2026	REVOLVER FUNDING BROKER		1,355,536	1,355,536		1.F PL
73758#-AA-5	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		59,747,561	59,014,774		1.A PL
73758#-AB-3	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		7,238,585	7,195,077		1.B PL
73758#-AC-1	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		4,012,528	3,969,697		1.E PL
73758#-AD-9	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		4,124,666	4,135,101		2.A PL
73758#-AE-7	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		4,505,711	4,755,367		3.B PL
73758#-AF-4	POTENTIA LUDIS II SPV LLC 2026-1 OCTL_26	09/29/2026	VARIOUS		2,524,797	2,894,571		4.B PL
75158N-AA-9	RAMP MASTER TRUST 2026-1	07/17/2026	CITIGROUP GLOBAL MARKETS INC.		139,516,293	139,539,080		1.C Z
78433L-AP-1	SCE RECOVERY FUNDING LLC SCE_26-A	07/22/2026	RBC CAPITAL MARKETS CORP		60,041,159	60,000,000		1.A FE
80589@-AA-7	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		2,596,502	2,680,046		1.A PL
80589@-AB-5	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		170,967	168,495		1.A PL
80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		7,464,405	7,644,373		1.B PL
80589@-AD-1	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		2,815,511	2,786,252		1.F PL
80589@-AE-9	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		1,129,970	1,179,525		3.B PL
80589@-AF-6	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	09/30/2026	REVOLVER FUNDING BROKER		256,755	356,786		4.B PL
92841U-AD-5	VISTA CREDIT PARTNERS FUND IV-B LP VCRRL	09/01/2026	REVOLVER FUNDING BROKER		1,363,427	1,363,427		2.C FE
92841U-AE-3	VISTA CREDIT PARTNERS FUND IV-B LP VCRRL	09/01/2026	REVOLVER FUNDING BROKER		495,791	495,791		3.C PL
94978*-CL-3	GCAT_25-33	09/14/2026	REVOLVER FUNDING BROKER		11,466,028	11,466,028		2.B PL
94978*-CM-1	GCAT 2025-34 LLC GCAT_25-34	09/14/2026	REVOLVER FUNDING BROKER		10,766,600	10,766,600		2.B PL
G6433V-AA-6	NB PD V HOLDINGS LP NBPDV_26-1	08/31/2026	REVOLVER FUNDING BROKER		7,729,231	7,729,231		1.E PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					955,510,408	955,801,881		XXX
33938M-AK-5	FLEXENTIAL ISSUER LLC FLX_25-1	07/07/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,595,638	2,605,000	5,672	1.G FE
42806M-ES-4	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		8,812,839	8,815,000		1.F FE
42806M-ET-2	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		7,774,670	7,775,000		2.C FE
42806M-EW-5	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		7,773,029	7,775,000		1.A FE
42806M-EX-3	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		10,130,897	10,135,000		1.F FE
42806M-EY-1	HERTZ VEHICLE FINANCING III LLC HERTZ_26	08/21/2026	RBC CAPITAL MARKETS CORP		20,871,846	20,875,000		2.C FE
675958-AB-8	OCTANE RECEIVABLES TRUST OCTL_26-RVM1	07/28/2026	MIZUHO SECURITIES USA, INC.		6,198,585	6,200,000		1.C FE
92212K-AL-0	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		5,400,000	5,400,000		1.A FE
92212K-AM-8	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		7,100,000	7,100,000		1.D FE
92212K-AN-6	VANTAGE DATA CENTERS ISSUER LLC VDC_26-1	09/11/2026	DEUTSCHE BANK SECURITIES, INC.		6,500,000	6,500,000		1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					83,157,504	83,180,000	5,672	XXX
1889999999. Total - asset-backed securities (unaffiliated)					2,816,155,202	2,824,773,611	1,839,791	XXX
1899999999. Total - asset-backed securities (affiliated)					3,175,875	3,175,875		XXX
1909999997. Total - asset-backed securities - Part 3					2,819,331,077	2,827,949,486	1,839,791	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1909999999. Total - asset-backed securities					2,819,331,077	2,827,949,486	1,839,791	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					12,250,437,155	12,701,223,868	78,900,458	XXX
504917-12-1	LABELS BUYER LLC	08/11/2026	EXCHANGE TRANSACTIONS	228.170	250			5.B Z
BNL2L5-K5-4	Q SECURITY INC SERIES SEED PREFERR	09/15/2026	DIRECT PLACEMENT	637,159.000	1,500,000			5.B Z
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					1,500,250	XXX		XXX
4509999997. Total - preferred stocks - Part 3					1,500,250	XXX		XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					1,500,250	XXX		XXX
504917-10-5	LABLES BUYERS LLC NPV	08/11/2026	EXCHANGE TRANSACTIONS	3,640.190	3,985			
504917-11-3	LABELS BUYERS LLC	08/11/2026	EXCHANGE TRANSACTIONS	13,188.730	14,488			
747292-10-0	QVC GROUP INC	08/06/2026	EXCHANGE TRANSACTIONS	210,934.000	4,005,303			
846150-10-3	SPACE EXPLORATION TECHNOLOGIES	09/23/2026	VARIOUS	50,653.000	6,461,772			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					10,485,548	XXX		XXX
296922-10-7	ESPRESSO ISSUER LLC	09/21/2026	US BANK NATIONAL ASSOCIATION	1,453,345.000	1,453,345			
BNL2L3-89-5	VISIBLE IDEAS INC	09/11/2026	DIRECT PLACEMENT	3,000,000.000	3,000,000			
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					4,453,345	XXX		XXX
922908-36-3	VANGUARD 500 INDEX FUND	09/30/2026	VARIOUS	115,685.000	80,631,794			
5819999999. Subtotal - common stocks - exchange traded funds					80,631,794	XXX		XXX
5989999997. Total - common stocks - Part 3					95,570,687	XXX		XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					95,570,687	XXX		XXX
5999999999. Total - preferred and common stocks					97,070,937	XXX		XXX
6009999999 - Totals					12,347,508,092	XXX	78,900,458	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		280,908	280,908	280,908	280,908						280,908				4,563	12/16/2026	1.A
12517L-AB-0	CES MU2 LLC	08/13/2026	SINKING FUND REDEMPTION		200,144	200,144	200,144	200,144						200,144				2,993	05/13/2027	1.A
83162C-QN-6	SMALL BUSINESS ADMINISTRATION	09/01/2026	MATURITY at 100.0000		512	512	548	522		(10)		(10)		512				28	09/01/2026	1.A
83162C-RG-0	SBAP 2007-20I	09/01/2026	MBS PAYDOWN		2,362	2,362	2,426	2,372		(10)		(10)		2,362				131	09/01/2027	1.A
83162C-RN-5	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		3,896	3,896	4,084	3,918		(21)		(21)		3,896				201	01/01/2028	1.A
83162C-RY-1	SMALL BUSINESS ADMINISTRATION	08/01/2026	MBS PAYDOWN		5,041	5,041	5,041	5,041						5,041				303	08/01/2028	1.A
83162C-SG-9	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		10,501	10,501	10,550	10,506		(4)		(4)		10,501				601	01/01/2029	1.A
83162C-SR-5	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		12,656	12,656	12,656	12,656						12,656				544	07/01/2029	1.A
83162C-SS-3	SMALL BUSINESS ADMINISTRATION	08/01/2026	MBS PAYDOWN		10,619	10,619	10,619	10,619						10,619				473	08/01/2029	1.A
83162C-TB-9	SMALL BUSINESS ADMINISTRATION	08/01/2026	MBS PAYDOWN		9,608	9,608	9,608	9,608						9,608				398	02/01/2030	1.A
83162C-TD-5	SMALL BUSINESS ADMINISTRATION	09/01/2026	MBS PAYDOWN		1,071	1,071	1,071	1,071						1,071				45	03/01/2030	1.A
83162C-TK-9	SMALL BUSINESS ADMINISTRATION	07/01/2026	MBS PAYDOWN		3,047	3,047	3,047	3,047						3,047				116	07/01/2030	1.A
83162C-TL-7	SMALL BUSINESS ADMINISTRATION PARTICIPAT	08/01/2026	MBS PAYDOWN		6,287	6,287	6,670	6,344		(57)		(57)		6,287				221	08/01/2030	1.A
83162C-TX-1	SMALL BUSINESS ADMINISTRATION PA	09/01/2026	MBS PAYDOWN		4,934	4,934	4,934	4,934						4,934				202	03/01/2031	1.A
83162C-UD-3	SMALL BUSINESS ADMINISTRATION PARTICIPAT	07/01/2026	MBS PAYDOWN		4,131	4,131	4,131	4,131						4,131				154	07/01/2031	1.A
83162C-UE-1	SMALL BUSINESS ADMINISTRATION PA	08/01/2026	MBS PAYDOWN		24,663	24,663	24,663	24,663						24,663				811	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		868,000	868,000	868,000	868,000						868,000				36,543	08/01/2026	1.A
912810-UK-2	TREASURY BOND	07/08/2026	GOLDMAN SACHS & CO		124,327,188	131,000,000	127,980,450			2,312		2,312		127,982,762		(3,655,575)	(3,655,575)	929,993	05/15/2055	1.A
912810-UM-8	TREASURY BOND	09/17/2026	WELLS FARGO SECURITIES LLC		81,768,750	89,000,000	89,668,390							89,668,390		(7,899,640)	(7,899,640)	390,584	08/15/2055	1.A
912828-QQ-7	TREASURY NOTE	07/10/2026	MORGAN STANLEY & CO. LLC		1,253,132,813	1,270,000,000	1,270,549,974							1,270,549,974		(17,417,161)	(17,417,161)	8,908,118	05/15/2036	1.A
912828-QW-4	TREASURY NOTE	07/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		163,432,188	166,000,000	163,937,262			727		727		163,937,990		(505,802)	(505,802)	536,793	06/30/2033	1.A
912828-RC-7	TREASURY NOTE	09/10/2026	VARIOUS		370,725,616	375,000,000	372,846,675			3,551		3,551		372,850,226		(2,124,609)	(2,124,609)	1,356,904	07/31/2033	1.A
912828-RF-0	TREASURY NOTE	09/10/2026	VARIOUS		372,330,831	375,000,000	374,677,725			477		477		374,678,202		(2,347,371)	(2,347,371)	727,495	08/15/2036	1.A
91846#-AA-1	VA-HARLINGEN LEASE FINANCE TRUST	09/15/2026	SINKING FUND REDEMPTION		189,024	189,024	189,024	189,024						189,024				7,041	11/15/2030	1.A
91850*-AA-8	VA-TOLEDO LEASE FINANCE TRUST	09/15/2026	SINKING FUND REDEMPTION		48,691	48,691	48,691	48,691						48,691				1,097	07/15/2032	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					2,367,493,481	2,407,776,095	2,401,437,291	1,776,199		6,965		6,965		2,401,443,639		(33,950,158)	(33,950,158)	12,909,457	XXX	XXX
48503T-AA-5	NATIONAL NUCLEAR SECURITY ADMINIST	09/10/2026	SINKING FUND REDEMPTION		290,710	290,710	335,081	293,624		(2,914)		(2,914)		290,710				10,163	12/10/2032	1.A
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					290,710	290,710	335,081	293,624		(2,914)		(2,914)		290,710				10,163	XXX	XXX
91087B-AU-4	MEX 5.40000 02/09/2028	07/09/2026	SECURITY CALLED AT 101.60000000		762,000	750,000	748,523	749,322		161		161		749,483		517	517	49,125	02/09/2028	2.C FE
Y62014-AA-6	NAKILAT INC	09/30/2026	SINKING FUND REDEMPTION		300	300	353	1,657		(1,356)		(1,356)		300				9	12/31/2033	1.D FE
Y62014-AB-4	NAKILAT INC	09/04/2026	VARIOUS		2,653,152	2,576,613	2,650,691			(4,202)		(4,202)		2,643,531		9,621	9,621	90,430	12/31/2033	1.E FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					3,415,452	3,326,913	3,399,567	750,979		(5,397)		(5,397)		3,393,314		10,138	10,138	139,564	XXX	XXX
54438C-NZ-1	CA LOS ANGELES CMNTY CL	07/10/2026	SECURITY CALLED AT 105.30300000		12,931,208	12,280,000	14,760,624	14,499,963		(45,116)		(45,116)		14,454,847		(2,174,847)	(2,174,847)	1,414,410	08/01/2042	1.B FE
969275-QQ-2	CA WM S HART UHSD-CABS-A	08/03/2026	SINKING FUND REDEMPTION		8,052,806	10,965,000	5,972,765	7,829,593		223,212		223,212		8,052,806					08/01/2031	1.D FE
983068-8A-8	WYLIE TX INDEP SCH DIST	09/21/2026	SECURITY CALLED AT 38.84700000		1,641,302	4,225,000	1,272,293	1,590,042		48,225		48,225		1,638,267		3,035	3,035		08/15/2049	1.A FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					22,625,316	27,470,000	22,005,682	23,919,598		226,321		226,321		24,145,920		(2,171,812)	(2,171,812)	1,414,410	XXX	XXX
120827-CV-0	CA BURBANK GLENDALE PASADENA ARPT	07/01/2026	SINKING FUND REDEMPTION		280,000	280,000	303,243	280,672		(672)		(672)		280,000				15,574	07/01/2032	1.F FE
13077C-TL-8	CA ST UNIV REV	08/11/2026	SECURITY CALLED AT 103.09200000		5,268,015	5,110,000	5,254,042	5,239,118		(3,145)		(3,145)		5,235,973		(125,973)	(125,973)	415,718	11/01/2041	1.D FE
26822L-DX-9	CO E-470 PUB HWY AUTH	08/14/2026	EXCHANGE TRANSACTIONS		11,676,572	14,395,000	7,451,641	11,399,471		294,475		294,475		11,693,945		(17,374)	(17,374)		09/01/2031	1.E FE
362848-QR-7	GAINESVILLE FLA UTILS SYS REV	08/28/2026	SECURITY CALLED AT 100.66300000		2,466,244	2,450,000	2,742,947	2,545,798		(15,549)		(15,549)		2,530,249		(80,249)	(80,249)	140,978	10/01/2029	1.E FE
41980U-AB-7	STATE OF HAWAII DBEDT 2014-A	07/01/2026	SINKING FUND REDEMPTION		749,660	749,660	746,714	749,391		269		269		749,660				24,304	01/01/2031	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..46613P-XS-0	JEA FLA WTR & SWR SYS REV	07/16/2026	SECURITY CALLED AT 103.39700000		11,037,603	10,675,000	11,089,621	10,920,503		(35,487)		(35,487)		10,885,016		(210,016)	(210,016)	887,413	10/01/2033	1.B FE
..544435-C3-2	CA LOS ANGELES DEPT ARPTS	08/27/2026	SECURITY CALLED AT 104.80800000		3,097,076	2,955,000	3,048,167	3,024,514		(6,068)		(6,068)		3,018,447		(63,447)	(63,447)	294,433	05/15/2039	1.D FE
..54628C-G3-0	LA LA LOCAL GOVT ENVRNMN	09/01/2026	SINKING FUND REDEMPTION		99,037	99,037	99,037	99,037						99,037				5,147	09/01/2039	1.B FE
..575898-CS-8	MASSACHUSETTS ST PORT AUTH	07/01/2026	SINKING FUND REDEMPTION		540,000	540,000	540,000	540,000						540,000				33,491	07/01/2031	1.E FE
..64990K-FT-5	NEW YORK ST DORM AUTH ST PERS	09/11/2026	EXCHANGE TRANSACTIONS		3,878,819	3,725,000	3,939,463	3,903,018		(25,212)		(25,212)		3,877,806		1,013	1,013	111,750	03/15/2049	1.B FE
..650009-S6-1	NEW YORK STATE THRUWAY AUTHORITY	07/31/2026	EXCHANGE TRANSACTIONS		16,450,000	16,450,000	16,450,000	16,450,000						16,450,000				575,750	01/01/2042	1.E FE
..660043-AB-6	NJ HUDSON SEWERAGE AUTH GROSS REV	08/27/2026	SECURITY CALLED AT 100.00000000		14,055,000	14,055,000	13,847,389	13,855,730		4,850		4,850		13,860,580		194,420	194,420	560,379	06/01/2042	1.E FE
..67704L-AA-9	OGLETHORPE PWR CORP GA FIRST MTG	09/30/2026	VARIOUS		764,942													954,540	01/01/2035	2.A FE
..79742G-AF-8	SAN DIEGO CNTY CALIF REGL ARPT	07/01/2026	SINKING FUND REDEMPTION		260,000	260,000	260,000	260,000						260,000				14,544	07/01/2043	1.G FE
..79766D-TW-9	CA SAN FRANCISCO CALIF C	07/02/2026	EXCHANGE TRANSACTIONS		5,066,983	7,170,000	5,024,290	5,047,204		19,779		19,779		5,066,983				119,918	05/01/2051	1.D FE
..79768H-AK-4	CA SAN FRANCISCO CALIF & CNTY BABS	08/13/2026	SECURITY CALLED AT 101.64700000		6,098,820	6,000,000	6,067,871	6,077,593		(3,944)		(3,944)		6,073,648		(73,648)	(73,648)	397,820	10/01/2035	1.C FE
..927688-FY-2	VI WTR & PWR AUTH ELEC SYS SER C BABS	07/01/2026	SINKING FUND REDEMPTION		185,000	185,000	198,927	185,549		(549)		(549)		185,000				12,303	07/01/2028	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					81,973,771	85,098,697	77,063,352	80,577,598		228,747		228,747		80,806,344		(375,274)	(375,274)	4,564,062	XXX	XXX
..01538T-AA-3	ALFA DESARROLLO SPA	09/27/2026	SINKING FUND REDEMPTION		56,192	56,192	49,537	55,909		284		284		56,192				2,557	09/27/2051	2.C FE
..042004-AB-7	ARLINGTON VALLEY SOLAR ENERGY II L	09/30/2026	VARIOUS		84,557	84,557	88,546	84,689		(133)		(133)		84,557				4,996	09/30/2038	2.B
..04774#-AA-0	ATLANTA FALCON STADIUM CO LLC	09/01/2026	SINKING FUND REDEMPTION		121,954	121,954	121,954	121,954						121,954				4,378	09/01/2042	1.G PL
..04774#-AB-8	ATLANTA FALCONS STADIUM CO LLC	09/01/2026	SINKING FUND REDEMPTION		89,771	89,771	89,771	89,771						89,771				3,223	09/01/2042	1.G PL
..05606#-AB-9	BIF III HOLTWOOD LLC	09/30/2026	SINKING FUND REDEMPTION		12,469	12,469	12,469	12,469						12,469				512	02/15/2033	2.C PL
..10567@-AA-0	BRAVES STADIUM COMPANY LLC	09/30/2026	SINKING FUND REDEMPTION		340,909	340,909	340,909	340,909						340,909				12,852	09/30/2041	2.A PLGI
..11952A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	08/15/2026	SINKING FUND REDEMPTION		3,991	3,991	4,181	3,999		(8)		(8)		3,991				314	02/15/2039	2.C FE
..12806*-AH-4	CAITHNESS LONG ISLAND LLC	07/15/2026	SINKING FUND REDEMPTION		653,472	653,472	653,472	653,472						653,472				37,313	01/15/2032	2.B PL
..17719@-AA-2	CITIZENS SUNRISE TRANSMISSION LLC	07/01/2026	SINKING FUND REDEMPTION		366,449	366,449	366,449	366,449						366,449				17,773	07/01/2042	1.E PL
..18452*-AA-3	CLEANCAPITAL ARROWHEAD ISSUER LLC	09/30/2026	VARIOUS		1,442,906	1,442,906	1,442,906	1,442,906						1,442,906				66,063	09/30/2050	2.C Z
..21216B-AA-6	CONTINENTAL WIND LLC	08/31/2026	SINKING FUND REDEMPTION		114,096	114,096	125,985	115,025		(929)		(929)		114,096				6,846	02/28/2033	2.C FE
..223611-B*-4	COWBOYS STADIUM LP	09/30/2026	SINKING FUND REDEMPTION		1,109,805	1,109,805	1,109,805	1,109,805						1,109,805				30,464	03/31/2040	1.G PL
..22964*-AC-2	CSOLAR IV WEST LLC	09/30/2026	VARIOUS		502,465	502,465	502,465	502,465						502,465				14,739	03/31/2041	2.B PL
..25557*-AA-8	DIXIE VALLEY GEOTHERMAL LEASING TR	09/30/2026	SINKING FUND REDEMPTION		523,367	523,367	609,199	527,887		(4,520)		(4,520)		523,367				18,318	03/30/2033	2.C
..25557*-AA-2	DIXIE VALLEY GEOTHERMAL LEASING TR	09/30/2026	SINKING FUND REDEMPTION		523,367	523,367	611,167	528,026		(4,659)		(4,659)		523,367				18,318	03/30/2033	2.C
..25557@-AA-0	DIXIE VALLEY GEOTHERMAL LEASING TR	09/30/2026	SINKING FUND REDEMPTION		492,581	492,581	573,364	496,835		(4,254)		(4,254)		492,581				17,240	03/30/2033	2.C
..27004@-AA-5	EAGLES STADIUM	07/15/2026	SINKING FUND REDEMPTION		313,891	313,891	313,891	313,891						313,891				14,376	01/15/2039	1.G PL
..27004@-AB-3	EAGLES STADIUM OPERATOR LLC & EAGL	07/15/2026	SINKING FUND REDEMPTION		204,990	204,990	204,990	204,990						204,990				9,389	01/15/2039	1.G PL
..28249N-AA-9	EIG PEARL HOLDINGS SARL	08/31/2026	VARIOUS		102,267	102,267	92,121	101,284		983		983		102,267				3,625	08/31/2036	1.E FE
..28258#-AA-4	8POINT3 SOLAR INVESTCO 1 LLC	08/31/2026	VARIOUS		647,330	647,330	647,330	647,330						647,330				30,295	11/30/2035	2.C PL
..28258#-AC-0	8POINT3 SOLAR INVESTCO 1 LLC	08/31/2026	VARIOUS		22,517	22,517	24,195	22,644		(127)		(127)		22,517				1,054	11/30/2035	2.C PL
..28269#-AA-1	EL CAJON ENERGY LLC	09/30/2026	SINKING FUND REDEMPTION		574,931	574,931	695,638	579,992		(5,062)		(5,062)		574,931				26,885	12/31/2035	2.B
..29528*-AA-0	ERIE HOLDCO FINANCE SPV LLC	09/30/2026	SINKING FUND REDEMPTION		1,644,468	1,644,468	1,644,468	1,644,468						1,644,468				77,417	12/16/2030	2.C
..31655@-AA-9	FIELDHOUSE MANAGEMENT LLC	07/01/2026	SINKING FUND REDEMPTION		605,200	605,200	605,200	605,200						605,200				13,980	01/01/2045	2.B PL
..34115#-AB-3	FLORIDA SOUTHEAST CONNECTION LLC	07/01/2026	PRIOR YEAR INCOME															302	06/30/2037	1.G PL
..36321P-AD-2	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2026	SINKING FUND REDEMPTION		132,527	132,527	131,445	132,204		323		323		132,527				2,863	03/31/2034	1.C FE
..36321P-AE-0	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		229,126	229,126	201,320	226,765		2,360		2,360		229,126				6,736	09/30/2040	1.C FE
..36877@-AB-8	GEMINI CLASS B LLC	08/28/2026	SINKING FUND REDEMPTION		1,060,827	1,060,827	1,060,827							1,060,827					01/31/2050	2.C PL
..37147*-AA-4	GENERATION BRIDGE II HOLDINGS NEW	09/30/2026	SINKING FUND REDEMPTION		712,111	712,111	712,111	712,111						712,111				29,453	05/31/2042	2.C PL
..37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	09/30/2026	SINKING FUND REDEMPTION		98,744	98,744	98,744	98,744						98,744				2,651	06/30/2051	1.G PL
..37270*-AB-1	GEORGETOWN ENERGY PARTNERS LLC	09/30/2026	SINKING FUND REDEMPTION		332,611	332,611	332,611	332,611						332,611				15,167	03/31/2054	1.G PL
..40470@-AA-3	HA FEDERAL FUNDING V TRUST	09/07/2026	SINKING FUND REDEMPTION		106,880	106,880	106,880	106,880						106,880				3,183	09/07/2041	1.D
..40472#-AA-9	HA FEDERAL FUNDING VII TRUST	09/07/2026	SINKING FUND REDEMPTION		1,003,242	1,003,242	1,003,242	1,003,242						1,003,242				44,504	09/07/2042	1.D
..40472*-AA-3	HA FEDERAL FUNDING VI TRUST	08/10/2026	SINKING FUND REDEMPTION		166,669	166,669	166,669	166,669						166,669				6,750	02/10/2042	1.D
..42970#-AA-2	HIGH NOON SOLAR LLC	07/01/2026	VARIOUS		2,463,740	2,463,740	2,463,740	2,463,740						2,463,740				53,592	12/31/2036	2.C PL
..44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC	08/31/2026	SINKING FUND REDEMPTION		465,460	465,460	454,731	464,031		1,429		1,429		465,460				15,430	05/31/2033	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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		286,847	286,847	286,847	286,847						286,847				7,765	12/31/2031	1.F PL
50201P-AA-4	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2026	SINKING FUND REDEMPTION		198,659	198,659	225,849	200,475		(1,816)		(1,816)		198,659				13,658	02/04/2039	2.C FE
50230*-AA-5	LRE FINANCING I LLC	09/30/2026	SINKING FUND REDEMPTION		616,322	616,322	616,322	616,322						616,322				29,585	03/31/2050	2.C PL
55339T-AA-0	MN8 PORTFOLIO IV LLC	07/01/2026	VARIOUS		(336,473)	(336,473)	(336,473)	(336,473)						(336,473)				7,277	06/30/2045	2.C PL
55396*-AA-0	MEC HOLDINGS LLC	09/30/2026	VARIOUS		734,548	734,548	734,548	734,548						734,548				16,261	05/31/2039	2.A PL
55396*-AB-8	MEC HOLDINGS LLC	09/30/2026	SINKING FUND REDEMPTION		74,969	74,969	74,969							74,969				1,430	05/31/2039	2.A FE
60040*-AA-0	MILLENNIUM PIPELINE COMPANY L.L.C	07/01/2026	PRIOR YEAR INCOME															2,042	06/30/2027	1.G PL
602736-AA-8	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 1	08/10/2026	SINKING FUND REDEMPTION		412,776	412,776	427,072	413,902		(1,126)		(1,126)		412,776				19,091	08/10/2030	2.C FE
61773*-AA-5	MORONGO TRANSMISSION LLC	09/30/2026	SINKING FUND REDEMPTION		175,865	175,865	175,865	175,865						175,865				4,379	07/12/2051	1.G PL
61773*-AB-3	MORONGO TRANSMISSION LLC	09/30/2026	SINKING FUND REDEMPTION		73,610	73,610	73,610	73,610						73,610				1,899	07/12/2051	1.G PL
624258-AB-1	MOUNTAIN PEAK POWER LLC	09/30/2026	SINKING FUND REDEMPTION		27,506	27,506	27,506	27,506						27,506				1,474	09/30/2055	2.C PL
63007@-AA-7	NP KEYSTONE BUILDING 6 LLC	09/30/2026	VARIOUS		111,128	111,128	111,128	111,128						111,128				4,910	12/31/2044	1.G PL
64079*-AB-8	NEPTUNE REGIONAL TRANSMISSION SYSTEM LLC	09/30/2026	VARIOUS		907,201	907,201	993,991	916,794		(9,594)		(9,594)		907,201				50,390	06/30/2027	1.F PL
67755*-AK-8	OHIO STATE ENERGY PARTNERS LLC	09/30/2026	SINKING FUND REDEMPTION		269,025	269,025	269,025	269,025						269,025				12,510	03/26/2034	1.G PL
698525-AA-0	PANOCHE ENERGY CENTER	08/28/2026	VARIOUS		574,992	574,992	574,992	574,992						574,992				39,588	07/31/2029	4.A FE
71953*-AA-6	PIBB MEMBER LLC	09/21/2026	SINKING FUND REDEMPTION		880,380	880,380	880,380	880,380						880,380				42,324	12/20/2049	2.B PL
724060-AA-6	PIPELINE FUNDING CO LLC	07/15/2026	SINKING FUND REDEMPTION		552,450	552,450	552,450	552,450						552,450				41,434	01/15/2030	2.B FE
72650T-AA-6	PLAINS END FINANCING LLC	07/15/2026	SINKING FUND REDEMPTION		372,671	372,671	365,858	371,695		976		976		372,671				16,798	04/15/2028	3.A FE
75405U-AA-4	RAS LAFFAN LIQUEFIED NATUR 5.838% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		470,000	470,000	514,596	480,007		(10,007)		(10,007)		470,000				27,439	09/30/2027	1.D FE
81257@-AA-6	SEATTLE ARENA COMPANY LLC	09/30/2026	SINKING FUND REDEMPTION		600,179	600,179	600,179	600,179						600,179				21,006	03/31/2046	2.C PL
832748-AA-1	SMOKY MOUNTAIN HOLDINGS LLC	07/30/2026	VARIOUS		130,231	130,231	130,231	130,231						130,231				7,935	12/31/2034	2.B PL
83415V-A*-7	SOLAR STAR NAFB LLC	07/01/2026	SINKING FUND REDEMPTION		1,154,034	1,154,034	1,137,462	1,152,490		1,544		1,544		1,154,034				57,904	09/30/2027	4.C
84929Y-AC-1	SPOWER FINANCE 3 LLC ACED FINANCE	07/01/2026	VARIOUS		(9,312)	(9,312)	(9,312)	(9,312)						(9,312)				(97)	11/30/2049	2.C PL
88031J-AB-2	TENASKA GEORGIA PARTNERS	08/01/2026	SINKING FUND REDEMPTION		810,065	810,065	896,397	816,956		(6,890)		(6,890)		810,065				76,956	02/01/2030	2.A FE
880340-AA-5	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG	08/15/2026	MATURITY at 100.0000		785,000	785,000	844,268	799,641		(14,641)		(14,641)		785,000				31,400	08/15/2026	2.C FE
90363@-AB-6	USTA NATIONAL TENNIS CENTER INC	07/08/2026	SINKING FUND REDEMPTION		402,910	402,910	402,910	402,910						402,910				16,439	09/08/2039	1.G FE
90363@-AC-4	USTA NATIONAL TENNIS CENTER INC	07/08/2026	SINKING FUND REDEMPTION		663,752	663,752	663,752	663,752						663,752				21,837	07/08/2036	1.G FE
92213H-AA-0	VARANASI AURANGABAD NH-2 TOLLWAY P	09/05/2026	SINKING FUND REDEMPTION		93,850	93,850	94,908	93,931		(81)		(81)		93,850				5,537	02/28/2034	2.C FE
92838@-AA-1	VISTA RIDGE LLC/CENTRAL TX REG WTR	09/30/2026	SINKING FUND REDEMPTION		234,897	234,897	234,897	234,897						234,897				4,528	10/14/2049	1.F PL
98584X-AA-3	YINSON BORONIA PRODUCTION BV 144A	07/31/2026	SINKING FUND REDEMPTION		40,027	40,027	41,844	40,086		(59)		(59)		40,027				3,581	07/31/2042	3.A FE
C68028-AA-0	OILERS ENTERTAINMENT GROUP CANADA	09/30/2026	VARIOUS		131,114	131,077	144,525	135,763					8,762	144,525	(13,410)		(13,410)	4,519	06/30/2051	2.B PL
E41811-AA-9	ENFRAGEN ENERGIA SUR SA / ENFRAGEN SPA	09/30/2026	SINKING FUND REDEMPTION		32,598	32,598	21,956	31,513		1,084		1,084		32,598				1,314	12/30/2030	3.A FE
G3R238-AB-9	GALAXY PIPELINE ASSETS BIDC 1.75% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		499,545	499,545	464,630	483,953		15,592		15,592		499,545				8,742	09/30/2027	1.C FE
G3R238-AD-5	GALAXY PIPELINE ASSETS BIDC 2.94% 30 SEP	09/30/2026	SINKING FUND REDEMPTION		561,878	561,878	458,163	132,678		1,798		1,798		561,878				10,228	09/30/2040	1.C FE
G54897-AA-4	LIMA METRO LINE 2 FINANCE LTD	07/05/2026	SINKING FUND REDEMPTION		37,358	37,358	37,603	37,371		(13)		(13)		37,358				1,646	07/05/2034	2.C FE
G54897-AB-2	LIMA METRO LINE 2 FINANCE LTD	07/05/2026	SINKING FUND REDEMPTION		136,288	136,288	126,767	135,578		709		709		136,288				4,446	04/05/2036	2.C FE
G7150P-AA-8	POINSETTIA FINANCE LIMITED SARL	08/15/2026	SINKING FUND REDEMPTION		37,125	37,125	34,803	36,765		360		360		37,125				1,845	06/17/2031	4.A FE
G87602-AA-9	TENGIZCHEVROIL FINANCE COMPANY 4% 15 AUG	08/15/2026	MATURITY at 100.0000		4,900,000	4,900,000	5,142,054	4,949,345		(49,345)		(49,345)		4,900,000				196,000	08/15/2026	2.C FE
L0R80Q-AA-1	ACU PETROLEO LUXEMBOURG SARL	07/13/2026	SINKING FUND REDEMPTION		167,831	167,831	169,160	167,926		(95)		(95)		167,831				12,587	07/13/2035	3.A FE
M84810-AA-4	SWEIHAN PV POWER COMPANY P 3.625% 31 JAN	07/31/2026	SINKING FUND REDEMPTION		39,260	39,260	32,390			222		222		39,260				712	01/31/2049	1.G FE
N57445-AA-1	MINEJESA CAPITAL BV 4.625% 10 AUG 2030 R	08/10/2026	SINKING FUND REDEMPTION		1,904,526	1,904,526	1,821,263	1,886,783		17,743		17,743		1,904,526				88,084	08/10/2030	2.C FE
N9733X-AA-5	YINSON BORONIA PRODUCTION BV	07/31/2026	SINKING FUND REDEMPTION		48,702	48,702	50,187	43,058		(26)		(26)		48,702				4,104	07/31/2042	3.A FE
P0R600-AA-1	ALFA DESARROLLO SPA	09/27/2026	SINKING FUND REDEMPTION		13,854	13,854	10,442	13,736		119		119		13,854				630	09/27/2051	2.C FE
P1915A-AA-0	BUFFALO ENERGY MEXICO HOLDINGS SA	08/15/2026	SINKING FUND REDEMPTION		27,850	27,850	29,191	27,908		(58)		(58)		27,850				2,193	02/15/2039	2.C FE
P4909L-AA-8	GNL QUINTERO S.A. 4.634% 31 JUL 2029 REG	07/31/2026	SINKING FUND REDEMPTION		1,227,156	1,227,156	1,197,111	1,216,464		10,692		10,692		1,227,156				56,866	07/31/2029	2.A FE
P6629M-AD-4	MEXICO CITY AIRPORT TRUST 5.5% 31 JUL 20	09/30/2026	HSBC SECURITIES (USA) INC.		2,755,200	3,360,000	2,908,070			6,165		6,165		2,914,235		(159,035)	(159,035)	123,713	07/31/2047	2.B FE
P7922D-AB-0	PRUMO PARTICIPACOES E INVESTIMENTO	07/01/2026	VARIOUS		46,860	46,860	47,741	39,360		(1,264)		(1,264)		46,860				36,483	12/31/2031	3.B FE
Q0458*-AF-6	AQUASURE FINANCE PTY LTD	07/12/2026	SINKING FUND REDEMPTION		496,217	496,217	496,217	496,217						496,217				21,437	01/12/2034	1.G FE
Q3974@-AA-4	GIP TITANIUM FINCO PTY LTD	09/30/2026	SINKING FUND REDEMPTION		944,127	944,127	944,127	944,127						944,127				19,827	03/31/2036	2.B PL
Q4436#-AB-0	HALLETT HILL NO 2 PTY LTD	09/27/2026	SINKING FUND REDEMPTION		259,424	256,932	282,746	246,277					36,470	282,746	(23,322)		(23,322)	9,380	06/27/2027	2.B FE
V2352N-AB-1	CLEAN RENEWABLE POWER (M 4.25% 25 MAR 20	09/25/2026	SINKING FUND REDEMPTION		133,900	133,900	129,537	132,054		1,846		1,846		133,900				5,691	03/25/2027	3.C FE
Y51478-AA-6	LLPL CAPITAL PTE. LTD. 6.875% 04 FEB 203	08/04/2026	SINKING FUND REDEMPTION		1,023,484	1,023,484	1,035,342	1,024,289		(805)		(805)		1,023,484				70,364	02/04/2039	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
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					44,256,483	44,858,754	45,050,623	39,933,560		(51,283)		(51,283)	45,232	44,452,251	(36,732)	(159,035)	(195,767)	1,888,056	XXX	XXX
..00003#-AD-5	A&E TELEVISION NETWORKS LLC	09/28/2026	SECURITY CALLED AT 100.00000000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				437,800	08/22/2027	1.G
..00084D-BA-7	ABN AMRO BANK NV	09/18/2026	SECURITY CALLED AT 100.00000000		3,460,000	3,460,000	3,463,148	3,461,187		(1,187)		(1,187)		3,460,000				219,329	09/18/2027	2.B FE
..00131M-AH-6	AIA GROUP LTD	07/10/2026	MITSUBISHI SECURITIES		513,182	525,000	567,131	544,075		(3,260)		(3,260)		540,815		(27,633)	(27,633)	14,385	04/09/2029	1.E FE
..00138C-AU-2	COREBRIDGE GLOBAL FUNDING	07/02/2026	MATURITY at 100.0000		3,350,000	3,350,000	3,394,421	3,372,651		(22,651)		(22,651)		3,350,000				192,625	07/02/2026	1.F FE
..00182E-BM-0	ANZ BANK NEW ZEALAND LTD (LONDON B	08/12/2026	VARIOUS		4,125,235	4,450,000	4,444,126	4,447,672		315		315		4,447,987		(322,753)	(322,753)	108,772	02/13/2030	1.E FE
..00205G-AD-9	APT PIPELINES LTD	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		298,581	300,000	297,915	299,626		159		159		299,785		(1,204)	(1,204)	13,742	07/15/2027	2.B FE
..00206R-NN-8	AT&T INC	08/24/2026	JP MORGAN SECURITIES LLC		19,473,636	20,400,000	19,837,572			5,600		5,600		19,843,172		(369,536)	(369,536)	342,125	10/30/2036	2.B FE
..00252@-AA-1	AZ BATTERY PROPERTY LLC	09/20/2026	SINKING FUND REDEMPTION		126,848	126,848	126,848	126,848						126,848				5,694	02/20/2046	2.B PL
..00253X-AB-7	AMERICAN AIRLINES INC	07/20/2026	SINKING FUND REDEMPTION		1,465,000	1,465,000	1,413,615	1,455,819		9,181		9,181		1,465,000				63,178	04/20/2029	3.B FE
..00287Y-CA-5	ABBVIE INC	09/29/2026	BOFA SECURITIES INC (MERRILL LYNCH)		13,857,499	17,025,000	14,888,022			24,739		24,739		14,912,761		(1,055,262)	(1,055,262)	247,075	11/21/2039	1.G FE
..005095-AB-0	ACUSHNET CO	08/26/2026	BARCLAYS CAPITAL		133,481	135,000	135,419	135,411		(48)		(48)		135,363		(1,882)	(1,882)	5,759	12/01/2033	3.C FE
. 00687Y-AB-1	ADIENT GLOBAL HOLDINGS LTD	08/10/2026	UBS SECURITIES LLC		3,109,725	3,060,000	3,069,525	3,063,723		(2,384)		(2,384)		3,061,339		48,386	48,386	176,120	04/15/2028	3.A FE
..00776V-AE-3	ADVANCED TECHNOLOGY SERVICES INC.	09/30/2026	SINKING FUND REDEMPTION		110,363	110,363	108,488	110,045		318		318		110,363				7,261	04/21/2031	4.C
..00776V-AH-6	ADVANCED TECHNOLOGY SERVICES INC.	09/30/2026	SINKING FUND REDEMPTION		3,806	3,806	3,806							3,806				160	04/21/2031	4.B Z
..00790R-AB-0	ADVANCED DRAINAGE SYSTEMS INC	08/26/2026	BARCLAYS CAPITAL		282,582	280,000	280,500	279,603		(168)		(168)		279,435		3,147	3,147	19,933	06/15/2030	3.C FE
. 008016-A@-6	AEROSPACE CORPORATION	09/26/2026	SINKING FUND REDEMPTION		158,700	158,700	158,700	158,700						158,700				5,121	05/26/2033	1.F FE
..008016-B#-3	AEROSPACE CORPORATION	09/02/2026	SINKING FUND REDEMPTION		44,160	44,160	44,160	44,160						44,160				1,030	04/02/2033	1.F FE
..008016-B@-5	AEROSPACE CORPORATION	09/02/2026	SINKING FUND REDEMPTION		100,740	100,740	100,740	100,740						100,740				2,586	04/02/2033	1.F FE
..008016-C@-4	AEROSPACE CORPORATION	09/08/2026	SINKING FUND REDEMPTION		137,693	137,693	137,693	137,693						137,693				2,658	09/08/2042	1.F FE
..008016-D*-5	AEROSPACE CORPORATION	09/08/2026	SINKING FUND REDEMPTION		152,660	152,660	152,660	152,660						152,660				2,947	09/08/2042	1.F FE
..00846U-AK-7	AGILENT TECHNOLOGIES INC	09/22/2026	MATURITY at 100.0000		13,963,000	13,963,000	13,918,878	13,955,156		7,844		7,844		13,963,000				425,872	09/22/2026	2.A FE
..00846U-AL-5	AGILENT TECHNOLOGIES INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		342,596	363,000	372,133	367,069		(706)		(706)		366,363		(23,767)	(23,767)	9,095	09/15/2029	2.A FE
..00913R-AD-8	AIR LIQUIDE FINANCE SA	09/27/2026	VARIOUS		12,898,272	12,900,000	12,851,238	12,895,988		3,982		3,982		12,899,970		(1,698)	(1,698)	320,056	09/27/2026	1.F FE
..009158-AY-2	AIR PRODUCTS AND CHEMICALS INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		491,095	500,000	516,460	503,648		(1,860)		(1,860)		501,789		(10,694)	(10,694)	6,886	05/15/2027	1.G FE
..012653-AE-1	ALBEMARLE CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		182,212	184,000	183,463	183,631		52		52		183,683		(1,472)	(1,472)	6,504	06/01/2032	2.C FE
..012873-AK-1	OVINTIV INC	09/01/2026	VARIOUS		21,258,047	19,507,000	22,386,823	20,675,549		(107,853)		(107,853)		20,567,696		690,351	690,351	1,172,361	11/01/2031	2.C FE
..013716-AU-9	RIO TINTO ALCAN INC	09/01/2026	BARCLAYS CAPITAL		6,795,165	6,500,000	6,422,455	6,466,320		2,251		2,251		6,468,570		326,595	326,595	284,217	12/15/2033	1.F FE
..01400E-AA-1	ALCON FINANCE CORPORATION	09/23/2026	MATURITY at 100.0000		4,450,000	4,450,000	4,428,106	4,447,676		2,324		2,324		4,450,000				122,375	09/23/2026	2.A FE
..01400E-AD-5	ALCON FINANCE CORP	07/24/2026	GOLDMAN SACHS & CO		3,722,031	4,050,000	4,043,642	4,047,055		371		371		4,047,426		(325,395)	(325,395)	70,200	05/27/2030	2.A FE
..01400E-AE-3	ALCON FINANCE CORP	07/24/2026	GOLDMAN SACHS & CO		4,979,668	4,940,000	5,185,826	5,123,784		(13,367)		(13,367)		5,110,417		(130,749)	(130,749)	170,379	12/06/2032	2.A FE
..01609W-AX-0	ALIBABA GROUP HOLDING LTD	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		538,896	600,000	592,250	595,782		499		499		596,281		(57,385)	(57,385)	12,892	02/09/2031	1.E FE
..01626P-AM-8	ALIMENTATION COUCHE-TARD INC	08/12/2026	VARIOUS		5,896,851	6,300,000	6,414,262	6,355,224		(7,947)		(7,947)		6,347,277		(450,426)	(450,426)	187,276	01/25/2030	2.A FE
..01741R-AH-5	ATI INC	07/08/2026	SECURITY CALLED AT 100.00000000		800,000	800,000	800,000	800,000						800,000				28,331	12/01/2027	3.C FE
..01741R-AN-2	ATI INC	08/26/2026	BARCLAYS CAPITAL		72,526	70,000	70,250	70,147		(27)		(27)		70,120		2,407	2,407	5,244	08/15/2030	3.C FE
..017475-AC-8	ALLEGIANCE CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		28,126	28,000	31,734	28,274		(214)		(214)		28,061		65	65	1,622	10/15/2026	2.B FE
..01883L-AB-9	ALLIANT HOLDINGS INTERMEDIATE LLC	09/28/2026	SECURITY CALLED AT 100.00000000		12,354,000	12,354,000	12,384,968	12,354,000						12,354,000				500,251	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
..019736-AG-2	ALLISON TRANSMISSION INC	08/26/2026	BARCLAYS CAPITAL		139,947	150,000	148,875	149,333		71		71		149,404		(9,457)	(9,457)	6,047	01/30/2031	3.B FE
..02079K-AC-1	ALPHABET INC	08/15/2026	MATURITY at 100.0000		3,894,000	3,894,000	3,746,924	3,866,330		27,670		27,670		3,894,000				77,802	08/15/2026	1.C FE
..02220A-AA-5	ALUMINA PTY LTD	08/26/2026	BARCLAYS CAPITAL		627,614	620,000	620,000	620,000						620,000				7,614	03/15/2030	3.A FE
..02220A-AB-3	ALUMINA PTY LTD	08/26/2026	BARCLAYS CAPITAL		1,604,917	1,580,000	1,579,125	1,579,283		118		118		1,579,401		25,516	25,516	95,689	09/15/2032	3.A FE
..023135-EE-2	AMAZON.COM INC	09/23/2026	BARCLAYS CAPITAL		14,437,026	15,075,000	15,071,533			97		97		15,071,629		(634,603)	(634,603)	166,453	07/09/2036	1.D FE
..02343U-AJ-4	AMCOR FINANCE (USA) INC	09/01/2026	BARCLAYS CAPITAL		30,240	30,000	29,749	29,811		19		19		29,830		410	410	1,294	05/26/2033	2.B FE
..02352B-AA-3	AMENTUM HOLDINGS LLC	08/26/2026	BARCLAYS CAPITAL		124,142	120,000	121,750	121,333		(221)		(221)		121,112		3,030	3,030	9,328	08/01/2032	3.C FE
..02361D-AY-6	AMEREN ILLINOIS COMPANY	07/24/2026	GOLDMAN SACHS & CO		4,501,296	4,800,000	4,791,696	4,794,425		424		424		4,794,850		(293,554)	(293,554)	167,347	09/01/2032	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02364W-BJ-3	AMERICA MOVIL SAB DE CV	08/12/2026	CITIGROUP GLOBAL MARKETS INC. SECURITY CALLED AT 100.00000000		400,226	432,000	452,239	442,113		(1,458)		(1,458)		440,655		(40,429)	(40,429)	9,522	05/07/2030	1.G FE
02406P-BA-7	AMERICAN AXLE & MANUFACTURING INC	08/06/2026			3,267,000	3,267,000	3,218,366	3,249,534		4,306		4,306		3,253,841		13,159	13,159	246,443	07/01/2028	4.C FE
025537-AN-1	AMERICAN ELECTRIC POWER COMPANY IN	08/12/2026	VARIOUS SECURITY CALLED AT 100.00000000		1,233,875	1,350,000	1,349,406	1,349,745		49		49		1,349,793		(115,919)	(115,919)	28,373	03/01/2030	2.B FE
025816-DG-1	AMERICAN EXPRESS COMPANY (FX-FRN)	07/28/2026			14,867,000	14,867,000	15,016,859	14,937,680		(70,680)		(70,680)		14,867,000				801,183	07/28/2027	1.F FE
025816-EH-8	AMERICAN EXPRESS COMPANY	08/27/2026	MORGAN STANLEY & CO. LLC		19,622,412	19,325,000	19,905,137			(5,826)		(5,826)		19,899,311		(276,899)	(276,899)	374,175	04/25/2036	1.F FE
02665W-BH-3	AMERICAN HONDA FINANCE CORPORATION	09/09/2026	MATURITY at 100.0000		6,482,000	6,482,000	6,437,729	6,478,735		3,265		3,265		6,482,000				149,086	09/09/2026	1.G FE
02665W-DZ-1	AMERICAN HONDA FINANCE CORPORATION	09/09/2026	MATURITY at 100.0000		5,000,000	5,000,000	4,843,200	4,900,918		99,082		99,082		5,000,000				65,000	09/09/2026	1.G FE
02665W-FL-0	AMERICAN HONDA FINANCE CORPORATION	09/01/2026	BARCLAYS CAPITAL		1,631,768	1,650,000	1,655,148	1,654,535		(373)		(373)		1,654,162		(22,394)	(22,394)	95,361	07/10/2031	1.G FE
026874-DS-3	AMERICAN INTERNATIONAL GROUP INC	09/01/2026	BARCLAYS CAPITAL		1,382,500	1,400,000	1,393,406	1,395,167		478		478		1,395,645		(13,145)	(13,145)	66,767	03/27/2033	2.A FE
03073E-BE-4	CENCORA INC	08/24/2026	JP MORGAN SECURITIES LLC		9,815,091	10,275,000	9,970,346			3,330		3,330		9,973,676		(158,585)	(158,585)	268,520	02/13/2036	2.A FE
03076C-AH-9	AMERIPRISE FINANCIAL INC	09/15/2026	MATURITY at 100.0000		14,760,000	14,760,000	15,369,847	14,818,353		(58,353)		(58,353)		14,760,000				424,350	09/15/2026	1.G FE
03076C-AS-5	AMERIPRISE FINANCIAL INC	08/24/2026	JP MORGAN SECURITIES LLC		14,700,750	15,000,000	14,999,850			150		150		15,000,000		(299,250)	(299,250)	169,417	06/15/2036	1.G FE
031100-L@-7	AMETEK INC	09/30/2026	MATURITY at 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				134,050	09/30/2026	2.A
03115A-AA-1	AMFAM HOLDINGS INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		264,249	300,000	300,000	300,000						300,000		(35,751)	(35,751)	7,761	03/11/2031	2.B FE
031162-CJ-7	AMGEN INC	08/19/2026	MATURITY at 100.0000		1,850,000	1,850,000	1,815,492	1,846,804		3,196		3,196		1,850,000				48,100	08/19/2026	2.A FE
031162-CU-2	AMGEN INC	08/12/2026	VARIOUS		2,855,135	3,100,000	3,098,915	3,099,591		118		118		3,099,710		(244,575)	(244,575)	71,540	02/21/2030	2.A FE
031162-DR-8	AMGEN INC	09/01/2026	BARCLAYS CAPITAL		69,833	70,000	69,900	69,936		6		6		69,942		(109)	(109)	3,675	03/02/2033	2.A FE
03168L-AA-3	AMNEAL PHARMACEUTICALS LLC	08/26/2026	BARCLAYS CAPITAL		102,715	99,000	99,988	99,917		(110)		(110)		99,807		2,909	2,909	7,298	08/01/2032	4.A FE
032177-AJ-6	AMSTED INDUSTRIES INC 144A	08/26/2026	BARCLAYS CAPITAL		106,582	110,000	95,750	101,171		1,171		1,171		102,343		4,240	4,240	3,985	05/15/2030	4.A FE
032177-AK-3	AMSTED INDUSTRIES INCORPORATED	08/26/2026	BARCLAYS CAPITAL		3,128,110	3,080,000	3,089,000	3,087,876		(1,097)		(1,097)		3,086,779		41,331	41,331	186,533	03/15/2033	4.A FE
034863-AW-0	ANGLO AMERICAN PLC	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,428,042	1,400,000	1,392,076	1,396,751		504		504		1,397,254		30,788	30,788	63,656	04/01/2030	2.B FE
034863-BA-7	ANGLO AMERICAN CAPITAL PLC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		317,888	350,000	349,125	349,520		62		62		349,582		(31,694)	(31,694)	9,112	03/17/2031	2.B FE
035229-CJ-0	ANHEUSER-BUSCH COS LLC	07/24/2026	GOLDMAN SACHS & CO		28,229,500	26,000,000	26,153,340	26,064,267		(4,397)		(4,397)		26,059,870		2,169,631	2,169,631	1,748,356	08/20/2032	1.G FE
036752-BJ-1	ELEVANCE HEALTH INC	09/01/2026	BARCLAYS CAPITAL		19,455,428	20,200,000	19,839,834			15,737		15,737		19,855,571		(400,143)	(400,143)	431,046	09/15/2032	2.A FE
036752-BK-8	ELEVANCE HEALTH INC	08/24/2026	JP MORGAN SECURITIES LLC		24,467,244	25,525,000	24,901,424			6,067		6,067		24,907,491		(440,247)	(440,247)	779,931	01/15/2036	2.A FE
03690A-AF-3	ANTERO MIDSTREAM PARTNERS LP / ANT	08/08/2026	SECURITY CALLED AT 100.00000000		8,600,000	8,600,000	8,119,895	8,382,076		62,131		62,131		8,444,207		155,793	155,793	526,093	01/15/2028	3.B FE
03690A-AM-8	ANTERO MIDSTREAM PARTNERS LP / ANT	08/26/2026	BARCLAYS CAPITAL		134,432	136,000	136,135	136,130		(14)		(14)		136,116		(1,684)	(1,684)	7,277	10/15/2033	3.A FE
03743Q-AZ-1	APA CORP (US)	09/14/2026	VARIOUS		2,797,887	2,800,000	2,638,692	2,648,386		24,136		24,136		2,672,522		125,365	125,365	138,137	01/15/2030	2.C FE
038336-AA-1	APTARGROUP INC	09/01/2026	BARCLAYS CAPITAL		1,657,548	1,800,000	1,795,338	1,796,928		352		352		1,797,280		(139,732)	(139,732)	62,460	03/15/2032	2.B FE
03939A-AB-3	ARCH CAPITAL GROUP LTD	09/29/2026	GOLDMAN SACHS & CO		14,022,386	15,050,000	14,916,055			2,698		2,698		14,918,753		(896,367)	(896,367)	243,622	06/15/2036	1.G FE
039482-AE-4	ARCHER DANIELS MIDLAND CO	09/01/2026	BARCLAYS CAPITAL		617,907	640,000	634,694	635,861		348		348		636,209		(18,301)	(18,301)	30,160	08/15/2033	1.F FE
039483-AS-1	ARCHER DANIELS	07/30/2026	US BANCORP INVESTMENTS INC		6,882,277	6,356,000	6,959,740	6,666,974		(30,974)		(30,974)		6,635,999		246,278	246,278	444,920	02/01/2031	1.F FE
039483-BL-5	ARCHER DANIELS MIDLAND CO	08/11/2026	MATURITY at 100.0000		16,733,000	16,733,000	16,206,107	16,667,368		65,632		65,632		16,733,000				418,325	08/11/2026	1.F FE
03959K-AD-2	ARCHROCK PARTNERS LP / ARCHROCK PA	08/26/2026	BARCLAYS CAPITAL		81,663	80,000	80,075	80,058		(9)		(9)		80,048		1,615	1,615	5,241	09/01/2032	3.C FE
03969Y-AD-0	ARDAGH METAL PACKAGING FINANCE USA	08/26/2026	BARCLAYS CAPITAL		220,684	218,000	218,000	218,000						218,000		2,684	2,684	10,067	01/30/2031	4.A FE
04010L-BA-0	ARES CAPITAL CORPORATION	07/15/2026	MATURITY at 100.0000		2,000,000	2,000,000	1,813,200	1,955,912		44,088		44,088		2,000,000				43,000	07/15/2026	2.B FE
040555-CV-4	ARIZONA PUBLIC SERVICE CO	09/15/2026	MATURITY at 100.0000		9,739,000	9,739,000	9,701,164	9,734,743		4,252		4,252		9,738,995		5	5	248,345	09/15/2026	2.A FE
040555-DH-4	ARIZONA PUBLIC SERVICE COMPANY	07/08/2026	GOLDMAN SACHS & CO		16,357,760	16,000,000	16,645,120			(9,730)		(9,730)		16,635,390		(277,630)	(277,630)	364,800	08/15/2034	2.A FE
040555-DK-7	ARIZONA PUBLIC SERVICE COMPANY	09/01/2026	VARIOUS		28,996,468	30,250,000	29,668,255			10,450		10,450		29,678,705		(682,237)	(682,237)	713,646	03/15/2036	2.A FE
040850-A#-6	ARKANSAS ELECTRIC COOPERATIVE CORP	07/24/2026	VARIOUS		826,667	826,667	826,667	826,667						826,667				47,451	07/24/2055	1.D
043436-AV-6	ASBURY AUTOMOTIVE GROUP INC	08/26/2026	BARCLAYS CAPITAL		1,936,765	1,985,000	2,012,775	1,993,819		(2,483)		(2,483)		1,991,335		(54,571)	(54,571)	93,240	03/01/2030	3.B FE
043436-AX-2	ASBURY AUTOMOTIVE GROUP INC.	08/26/2026	BARCLAYS CAPITAL		105,057	110,000	111,338	110,729		(114)		(114)		110,614		(5,558)	(5,558)	4,308	02/15/2032	3.B FE
04433L-AA-0	ASHLAND INC	08/26/2026	BARCLAYS CAPITAL		258,866	280,000	241,750	254,036		2,642		2,642		256,678		2,187	2,187	9,345	09/01/2031	3.B FE
04560*-AH-7	ASSOCIATED ELEC COOPERATIVE INC	09/20/2026	SINKING FUND REDEMPTION		295,417	295,417	295,417	295,417						295,417				10,303	03/15/2041	1.D
04560*-AJ-3	ASSOCIATED ELECTRIC CORP	08/23/2026	SINKING FUND REDEMPTION		266,351	266,351	266,351	266,351						266,351				6,972	05/23/2047	1.D
04621X-AM-0	ASSURANT INC	09/01/2026	VARIOUS		334,084	350,000	346,778	347,496		373		373		347,869		(13,785)	(13,785)	12,724	02/22/2030	2.B FE
049560-AZ-8	ATMOS ENERGY CORPORATION	07/24/2026	GOLDMAN SACHS & CO		5,219,650	5,000,000	4,995,375	4,997,893		123		123		4,998,016		221,634	221,634	206,500	11/15/2033	1.F FE
052528-AV-8	AUSTRALIA AND NEW ZEALAND BANKING	07/16/2026	CITADEL SECURITIES		15,161,850	15,000,000	15,287,400			(2,504)		(2,504)		15,284,896		(123,046)	(123,046)	506,477	06/18/2036	1.G FE
053332-BB-7	AUTOZONE INC	09/01/2026	BARCLAYS CAPITAL		9,611,910	9,900,000	9,828,918			3,639		3,639		9,832,557		(220,647)	(220,647)	275,619	08/01/2032	2.B FE
05368V-AA-4	AVIENT CORP	08/26/2026	BARCLAYS CAPITAL		559,779	550,000	558,613	553,096		(1,214)		(1,214)		551,881		7,898	7,898	42,018	08/01/2030	3.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05368V-AB-2	AVIENT CORP	08/26/2026	BARCLAYS CAPITAL		81,150	80,000	80,600	80,469		(69)		(69)		80,399		751	751	4,111	11/01/2031	3.C FE
05369A-AL-5	AVIATION CAPITAL GROUP LLC	09/20/2026	MATURITY at 100.0000		4,000,000	4,000,000	3,989,960	3,998,546		1,454		1,454		4,000,000				78,000	09/20/2026	2.C FE
053773-BJ-5	AVIS BUDGET CAR RENTAL LLC	08/26/2026	BARCLAYS CAPITAL		82,530	80,000	80,100	80,060		(16)		(16)		80,043		2,486	2,486	7,370	01/15/2030	4.B FE
05464C-AC-5	AXON ENTERPRISE INC	08/26/2026	BARCLAYS CAPITAL		631,972	620,000	620,000	620,000						620,000		11,972	11,972	36,076	03/15/2030	3.B FE
05464C-AD-3	AXON ENTERPRISE INC	08/26/2026	BARCLAYS CAPITAL		898,990	880,000	885,625	884,883		(683)		(683)		884,200		14,791	14,791	52,250	03/15/2033	3.B FE
05480A-AA-3	AZORRA FINANCE LIMITED	08/26/2026	BARCLAYS CAPITAL		280,508	270,000	270,000	270,000						270,000		10,508	10,508	18,135	04/15/2030	3.B FE
05724B-AP-4	BAKER HUGHES HOLDINGS LLC	09/11/2026	SMBC NIKKO SECURITIES		4,864,690	5,150,000	4,993,234			2,054		2,054		4,995,288		(130,598)	(130,598)	63,660	06/15/2036	1.G FE
05825X-AA-7	BALDWIN INSURANCE GROUP HOLDINGS L	09/29/2026	OPPENHEIMER & CO. INC		3,453,590	3,353,000	3,378,148	3,371,429		(3,728)		(3,728)		3,367,702		85,888	85,888	209,039	05/15/2031	4.B FE
058498-AX-4	BALL CORPORATION	08/26/2026	BARCLAYS CAPITAL		180,408	200,000	169,100	179,461		2,076		2,076		181,536		(1,128)	(1,128)	5,938	09/15/2031	3.A FE
05970F-AD-3	BANCO SANTANDER CHILE	08/10/2026	VARIOUS		410,568	450,000	450,000	450,000						450,000		(39,432)	(39,432)	10,934	10/26/2031	1.G FE
05971K-AS-8	BANCO SANTANDER SA	08/24/2026	JP MORGAN SECURITIES LLC		19,210,200	20,000,000	19,585,400			8,084		8,084		19,593,484		(383,284)	(383,284)	310,468	11/06/2035	1.G FE
05971K-AW-9	BANCO SANTANDER SA	08/27/2026	MORGAN STANLEY & CO. LLC		14,752,650	15,000,000	14,925,750			1,389		1,389		14,927,139		(174,489)	(174,489)	301,300	04/15/2036	1.G FE
05974E-AA-8	FIEMEX ENERGIA - BANCO ACTINVER SA	07/31/2026	SINKING FUND REDEMPTION		37,143	37,143	38,035	37,163		(21)		(21)		37,143				2,693	01/31/2041	2.C FE
06051G-HQ-5	BANK OF AMERICA CORP	07/24/2026	GOLDMAN SACHS & CO		4,100,334	4,200,000	4,200,000	4,200,000						4,200,000		(99,666)	(99,666)	162,272	02/07/2030	1.G FE
06051G-HX-0	BANK OF AMERICA CORP	07/24/2026	GOLDMAN SACHS & CO		4,403,007	4,700,000	4,700,000	4,700,000						4,700,000		(296,993)	(296,993)	103,544	10/22/2030	1.G FE
06051G-HZ-5	BANK OF AMERICA CORP	07/24/2026	GOLDMAN SACHS & CO		1,834,880	2,000,000	2,000,000	2,000,000						2,000,000		(165,120)	(165,120)	47,701	02/13/2031	1.E FE
06051G-JB-6	BANK OF AMERICA CORP	09/01/2026	BARCLAYS CAPITAL		595,030	650,000	650,000	650,000						650,000		(54,971)	(54,971)	14,180	04/29/2031	1.G FE
06051G-JE-0	BANK OF AMERICA CORP	09/29/2026	BOFA SECURITIES INC (MERRILL LYNCH)		18,357,918	27,625,000	19,856,021			73,626		73,626		19,929,647		(1,571,730)	(1,571,730)	207,399	06/19/2041	1.G FE
06051G-KD-0	BANK OF AMERICA CORP	09/01/2026	BARCLAYS CAPITAL		24,580,080	28,000,000	24,969,280			123,435		123,435		25,092,715		(512,635)	(512,635)	264,059	10/20/2032	1.G FE
06051G-KQ-1	BANK OF AMERICA CORP	09/01/2026	BARCLAYS CAPITAL		5,136,653	5,340,000	4,924,067	5,000,420		26,190		26,190		5,026,610		110,043	110,043	206,800	04/27/2033	1.G FE
06051G-NC-9	BANK OF AMERICA CORP (FXD-FRN)	08/24/2026	JP MORGAN SECURITIES LLC		29,198,100	30,000,000	29,808,000			4,958		4,958		29,812,958		(614,858)	(614,858)	558,048	04/23/2037	1.G FE
06368L-8K-5	BANK OF MONTREAL	09/10/2026	SECURITY CALLED AT 100.00000000		18,310,000	18,310,000	18,312,196	18,311,016		(1,016)		(1,016)		18,310,000				836,218	09/10/2027	1.F FE
06368M-JG-0	BANK OF MONTREAL	08/27/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,249,768	3,230,000	3,230,000	3,230,000						3,230,000		19,768	19,768	175,547	01/27/2029	1.F FE
06368M-S7-0	BANK OF MONTREAL	09/01/2026	VARIOUS		34,142,468	34,975,000	34,887,058			1,813		1,813		34,888,871		(746,403)	(746,403)	442,641	06/02/2037	1.F FE
06406F-AE-3	BANK OF NEW YORK MELLON CORP/THE	08/17/2026	MATURITY at 100.0000		3,805,000	3,805,000	3,772,220	3,802,656		2,344		2,344		3,805,000				93,223	08/17/2026	1.D FE
064159-QE-9	BANK OF NOVA SCOTIA	08/03/2026	MATURITY at 100.0000		3,628,000	3,628,000	3,618,567	3,627,191		809		809		3,628,000				97,956	08/03/2026	1.F FE
06428C-AA-2	BANK OF AMERICA NA	07/17/2026	SECURITY CALLED AT 100.00000000		2,000,000	2,000,000	2,024,900	2,005,859		(5,859)		(5,859)		2,000,000				101,003	08/18/2026	1.C 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
067316-AD-1	BACARDI LTD	07/15/2026	MATURITY at 100.0000		13,200,000	13,200,000	13,150,764	13,196,987		3,013		3,013		13,200,000				363,000	07/15/2026	2.C FE
06738E-CG-8	BARCLAYS PLC	07/08/2026	GOLDMAN SACHS & CO		26,076,500	25,000,000	26,486,250			(28,787)		(28,787)		26,457,463		(380,963)	(380,963)	259,333	05/09/2034	2.A FE
06738E-DK-8	BARCLAYS PLC	08/24/2026	JP MORGAN SECURITIES LLC		18,997,600	20,000,000	19,432,400			10,431		10,431		19,442,831		(445,231)	(445,231)	523,593	02/24/2037	2.A FE
071813-BQ-1	BAXTER INTERNATIONAL INC	08/15/2026	MATURITY at 100.0000		16,080,000	16,080,000	15,202,941	16,005,952		74,042		74,042		16,079,993		7	7	418,080	08/15/2026	2.C FE
071813-BY-4	BAXTER INTERNATIONAL	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		675,813	701,000	780,314	740,110		(5,828)		(5,828)		734,282		(58,469)	(58,469)	23,998	04/01/2030	3.A FE
07330M-AA-5	BRANCH BANKING AND TRUST COMPANY	09/30/2026	SECURITY CALLED AT 100.00000000		5,700,000	5,700,000	5,686,092	5,699,254		671		671		5,699,925		75	75	198,550	10/30/2026	1.G FE
081437-AS-4	BEMIS COMPANY INC	09/15/2026	MATURITY at 100.0000		9,932,000	9,932,000	9,909,432	9,929,983		2,011		2,011		9,931,994		6	6	307,892	09/15/2026	2.B FE
088932-AA-6	THE BIDVEST GROUP (UK) PLC	09/24/2026	HSBC BANK PLC		3,404,275	3,430,000	3,450,249	3,449,429		(2,284)		(2,284)		3,447,145		(42,870)	(42,870)	217,386	09/17/2032	3.B FE
09256B-AL-1	BLACKSTONE HOLDINGS FINANCE CO LLC	08/12/2026	VARIOUS		6,228,306	6,750,000	6,664,545	6,714,382		4,848		4,848		6,719,230		(490,924)	(490,924)	176,885	01/10/2030	1.E FE
09261X-AB-8	BLACKSTONE SECURED LENDING FUND	09/16/2026	MATURITY at 100.0000		5,000,000	5,000,000	4,893,350	4,931,943		68,057		68,057		5,000,000				137,500	09/16/2026	2.B FE
09659W-2H-6	BNP PARIBAS SA	09/01/2026	VARIOUS		2,903,630	2,900,000	2,900,000	2,900,000						2,900,000		3,630	3,630	172,242	01/10/2030	1.G FE
09659W-2W-3	BNP PARIBAS SA	07/21/2026	MORGAN STANLEY & CO. LLC		3,494,298	3,450,000	3,450,000	3,450,000						3,450,000		44,298	44,298	127,485	05/20/2030	1.G FE
09659W-2Z-6	BNP PARIBAS SA	07/21/2026	MORGAN STANLEY & CO. LLC		12,782,188	12,721,000	12,711,714	12,714,839		1,817		1,817		12,716,656		65,532	65,532	453,634	11/19/2030	1.G FE
09659W-3D-4	BNP PARIBAS SA	07/21/2026	MORGAN STANLEY & CO. LLC		24,758,832	24,800,000	25,034,856	25,017,912		(25,177)		(25,177)		24,992,734		(233,902)	(233,902)	886,259	05/09/2031	1.G FE
096630-AH-1	BOARDWALK PIPELINES LP	09/01/2026	VARIOUS		5,785,666	6,240,000	6,054,664	6,083,957		18,442		18,442		6,102,400		(316,734)	(316,734)	205,556	02/15/2031	2.B FE
097023-AU-9	BOEING CO	07/24/2026	GOLDMAN SACHS & CO		2,608,350	2,500,000	2,453,550	2,481,140		1,447		1,447		2,482,586		125,764	125,764	145,469	02/15/2033	2.C FE
09951L-AB-9	BOOZ ALLEN HAMILTON INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		630,214	650,000	658,713	650,989		(989)		(989)		650,000		(19,786)	(19,786)	29,033	07/01/2029	2.C FE
099724-AC-0	BORGWARNER INC	08/18/2026	SECURITY CALLED AT 106.17000000		11,678,700	11,000,000	11,934,230	11,212,901		(38,666)		(38,666)		11,174,235		(174,235)	(174,235)	1,468,981	02/15/2029	2.A FE
099724-AL-0	BORGWARNER INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		761,910	774,000	820,990	785,349		(5,214)		(5,214)		780,134		(18,224)	(18,224)	22,904	07/01/2027	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
100743-AL-7	BOSTON GAS COMPANY	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		142,226	150,000	150,000	150,000						150,000		(7,775)	(7,775)	4,652	08/01/2029	2.A FE
			SECURITY CALLED AT 100.00000000																	
10115C-AA-2	BOSTON UNIVERSITY	07/24/2026			2,000,000	2,000,000	2,228,568	2,174,988		(3,278)		(3,278)		2,171,709		(171,709)	(171,709)	84,644	10/01/2045	1.D FE
103304-BV-2	BOYD GAMING CORP 144A	08/26/2026	BARCLAYS CAPITAL		211,600	220,000	186,725	194,583		2,580		2,580		197,163		14,438	14,438	9,928	06/15/2031	3.C FE
103730-BV-1	BP CAPITAL MARKETS AMERICA INC	09/01/2026	BARCLAYS CAPITAL		215,046	220,000	219,996	220,000						220,000		(4,954)	(4,954)	10,495	09/11/2033	1.E FE
10554T-AG-0	BRASKEM NETHERLANDS FINANCE BV	09/08/2026	GOLDMAN SACHS & CO		126,563	225,000	86,365	86,365						86,365		40,197	40,197	8,156	02/13/2033	6. FE
109696-AD-6	BRINKS CO	08/26/2026	BARCLAYS CAPITAL		81,660	80,000	80,000	80,000						80,000		1,660	1,660	3,780	06/15/2032	3.B FE
111021-AE-1	BRITISH TELECOMMUNICATIONS PLC	09/01/2026	BARCLAYS CAPITAL		31,320,862	26,926,000	28,102,888	28,364,664		(101,816)		(101,816)		28,262,848		3,058,014	3,058,014	1,850,134	12/15/2030	2.B FE
11135F-AQ-4	BROADCOM INC	07/24/2026	GOLDMAN SACHS & CO		6,161,330	6,377,000	7,215,376	6,800,040		(49,659)		(49,659)		6,750,381		(589,051)	(589,051)	185,252	11/15/2030	1.G FE
			144A SECURITY EXCHANGE																	
11135F-BP-5	BROADCOM INC	07/21/2026	TRANSACTION		3,853,172	4,500,000	3,802,455	3,822,183		30,989		30,989		3,853,172				70,583	11/15/2035	1.G FE
			144A SECURITY EXCHANGE																	
11135F-BQ-3	BROADCOM INC	07/21/2026	TRANSACTION		4,981,784	5,750,000	4,934,593	4,950,202		31,582		31,582		4,981,784				91,626	11/15/2036	1.G FE
			144A SECURITY EXCHANGE																	
11135F-BT-7	BROADCOM INC	07/21/2026	TRANSACTION		3,295,970	3,300,000	3,292,773	3,295,567		402		402		3,295,970				68,475	04/15/2032	1.G FE
11135F-CV-1	BROADCOM INC	08/24/2026	JP MORGAN SECURITIES LLC		14,800,200	20,000,000	15,919,400			41,628		41,628		15,961,028		(1,160,828)	(1,160,828)	369,444	02/15/2041	1.G FE
115236-AE-1	BROWN & BROWN INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		188,674	200,000	199,288	199,542		59		59		199,600		(10,926)	(10,926)	7,607	03/17/2032	2.C FE
115637-AU-4	BROWN-FORMAN CORPORATION	09/01/2026	BARCLAYS CAPITAL		648,011	670,000	676,778	675,418		(440)		(440)		674,978		(26,967)	(26,967)	28,024	04/15/2033	1.G FE
117043-AT-6	BRUNSWICK CORPORATION	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		721,237	830,000	827,875	828,750		143		143		828,892		(107,656)	(107,656)	19,643	08/18/2031	2.C FE
124900-AB-7	CCL INDUSTRIES INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		1,296,490	1,300,000	1,285,567	1,298,610		1,174		1,174		1,299,784		(3,294)	(3,294)	36,617	10/01/2026	2.B FE
12511V-AA-6	CHURCHILL DOWNS INCORPORATED	08/26/2026	BARCLAYS CAPITAL		260,653	260,000	261,238	260,366		(189)		(189)		260,177		475	475	13,538	04/01/2030	4.A FE
125523-AJ-9	CIGNA GROUP	09/29/2026	VARIOUS		27,725,027	30,825,000	29,168,818	1,877,101		25,709		25,709		29,195,413		(1,470,387)	(1,470,387)	901,190	08/15/2038	2.A FE
125523-CY-4	CIGNA GROUP	09/01/2026	BARCLAYS CAPITAL		24,234,064	24,800,000	24,806,696							24,806,696		(572,632)	(572,632)	560,842	09/15/2032	2.A FE
125896-BV-1	CMS ENERGY CORPORATION	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		138,306	150,000	150,000	150,000						150,000		(11,694)	(11,694)	3,938	12/01/2050	2.C FE
12653C-AK-4	CNX RESOURCES CORP	08/26/2026	BARCLAYS CAPITAL		512,280	500,000	497,863	498,778		182		182		498,960		13,320	13,320	41,177	01/15/2031	3.B FE
12653C-AL-2	CNX RESOURCES CORP	08/26/2026	BARCLAYS CAPITAL		51,597	50,000	50,325	50,263		(46)		(46)		50,216		1,380	1,380	3,585	03/01/2032	3.B FE
12661P-AB-5	CSL FINANCE PLC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		393,016	400,000	399,156	399,601		79		79		399,680		(6,664)	(6,664)	12,870	04/27/2029	1.G FE
126650-DU-1	CVS HEALTH CORP	09/01/2026	BARCLAYS CAPITAL		49,666	50,000	49,912	49,937		9		9		49,946		(281)	(281)	2,705	02/21/2033	2.B FE
127055-AK-7	CABOT CORPORATION	09/15/2026	MATURITY at 100.0000		11,204,000	11,204,000	11,233,057	11,206,301		(2,301)		(2,301)		11,204,000				380,936	09/15/2026	2.B FE
			SECURITY CALLED AT 100.00000000																	
12803R-AB-0	CAIXABANK SA	09/13/2026			1,380,000	1,380,000	1,380,000	1,380,000						1,380,000				92,239	09/13/2027	1.G FE
13607H-R5-3	CANADIAN IMPERIAL BANK OF COMMERCE	09/01/2026	BARCLAYS CAPITAL		460,260	500,000	498,210	498,854		137		137		498,990		(38,730)	(38,730)	16,250	04/07/2032	1.F FE
13645R-AD-6	CANADIAN PAC RR	07/24/2026	GOLDMAN SACHS & CO		12,360,096	11,305,000	11,518,644	11,382,167		(6,480)		(6,480)		11,375,687		984,409	984,409	630,960	10/15/2031	2.A FE
13645R-AE-4	CANADIAN PAC RR	07/24/2026	GOLDMAN SACHS & CO		13,121,901	12,736,000	12,443,997	12,622,315		8,369		8,369		12,630,684		491,217	491,217	634,677	03/15/2033	2.A FE
14040H-CT-0	CAPITAL ONE FINANCIAL CORPORATION	07/08/2026	GOLDMAN SACHS & CO		21,921,680	22,000,000	22,206,580			(4,594)		(4,594)		22,201,986		(280,306)	(280,306)	189,941	05/10/2033	2.A FE
14040H-DQ-5	CAPITAL ONE FINANCIAL CORPORATION	08/24/2026	JP MORGAN SECURITIES LLC		19,279,400	20,000,000	19,691,400			6,462		6,462		19,697,862		(418,462)	(418,462)	608,887	01/30/2037	2.A FE
141781-AE-4	CARGILL INC	09/01/2026	MATURITY at 100.0000		11,985,000	11,985,000	14,128,751	12,108,302		(123,302)		(123,302)		11,985,000				898,875	09/01/2026	1.F FE
144285-AN-3	CARPENTER TECHNOLOGY CORPORATION	08/26/2026	BARCLAYS CAPITAL		14,865	15,000	15,040	15,039		(5)		(5)		15,035		(170)	(170)	649	03/01/2034	3.A FE
14448C-AQ-7	CARRIER GLOBAL CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		722,703	775,000	796,803	785,656		(1,623)		(1,623)		784,034		(61,331)	(61,331)	20,978	02/15/2030	2.A FE
14448C-AR-5	CARRIER GLOBAL CORP	09/23/2026	MIZUHO SECURITIES USA INC.		9,505,440	12,600,000	10,024,056			25,653		25,653		10,049,709		(544,269)	(544,269)	199,750	04/05/2040	2.A FE
144567-AA-2	CARRIX INC	07/16/2026	RBC CAPITAL MARKETS CORP		1,038,590	1,036,000	1,036,000							1,036,000		2,590	2,590		08/01/2033	3.A FE
14739L-AB-8	CASCADES INC.	09/25/2026	VARIOUS		8,308,000	8,308,000	8,473,034	8,308,000						8,308,000				523,383	01/15/2028	3.C FE
14739L-AD-4	CASCADES INC	08/26/2026	BARCLAYS CAPITAL		8,230	8,000	8,018	8,016		(3)		(3)		8,013		217	217	654	07/15/2030	3.C FE
14912L-6T-3	CATERPILLAR FINANCIAL SERVICES COR	08/09/2026	MATURITY at 100.0000		1,231,000	1,231,000	1,230,889	1,230,999						1,230,999		1	1	29,544	08/09/2026	1.E FE
15089Q-AZ-7	CELANESE US HOLDINGS LLC	08/26/2026	BARCLAYS CAPITAL		1,151,233	1,130,000	1,130,788	1,130,702		(63)		(63)		1,130,639		20,594	20,594	63,657	04/15/2030	3.B FE
			SECURITY CALLED AT 100.00000000																	
15135B-AR-2	CENTENE CORPORATION	08/13/2026			1,356,000	1,356,000	1,344,610	1,352,943		996		996		1,353,940		2,061	2,061	38,100	12/15/2027	3.A FE
15135B-AV-3	CENTENE CORPORATION	08/26/2026	BARCLAYS CAPITAL		1,631,193	1,750,000	1,750,000	1,750,000						1,750,000		(118,808)	(118,808)	61,031	02/15/2030	3.A FE
15189T-AX-5	CENTERPOINT ENERGY INC	08/12/2026	VARIOUS		3,757,784	4,025,000	4,009,021	4,018,433		913		913		4,019,346		(261,562)	(261,562)	107,655	03/01/2030	2.B FE
15189X-AD-0	CENTERPOINT ENER	09/01/2026	BARCLAYS CAPITAL		9,004,334	8,267,000	8,811,570	8,580,665		(22,911)		(22,911)		8,557,754		446,580	446,580	553,809	03/15/2033	1.F FE
15189X-AQ-1	CENTERPOINT ENERGY HOUSTON ELECTRI	09/01/2026	MATURITY at 100.0000		18,947,000	18,947,000	18,866,639	18,885,721		61,279		61,279		18,947,000				454,728	09/01/2026	1.F FE
153527-AN-6	CENTRAL GARDEN & PET CO	08/26/2026	BARCLAYS CAPITAL		180,679	190,000	168,875	176,512		1,647		1,647		178,159		2,520	2,520	6,793	10/15/2030	3.B FE
153527-AP-1	CENTRAL GARDEN & PET COMPANY	08/26/2026	BARCLAYS CAPITAL		442,999	470,000	440,100	450,006		2,165		2,165		452,171		(9,173)	(9,173)	15,995	04/30/2031	3.B FE
159864-AJ-6	CHARLES RIVER LABORATORIES INTERNA	08/26/2026	BARCLAYS CAPITAL		546,969	580,000	568,800	573,100		814		814		573,914		(26,945)	(26,945)	22,040	03/15/2031	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
164110-AK-7	CHENIERE ENERGY PARTNERS	07/24/2026	GOLDMAN SACHS & CO		5,506,779	5,780,000	5,462,725	5,571,708		20,826		20,826		5,592,533		(85,754)	(85,754)	209,364	03/01/2031	2.B
164110-AN-1	CHENIERE ENERGY PARTNERS	07/24/2026	GOLDMAN SACHS & CO		1,904,296	2,110,000	1,648,512	1,777,204		26,454		26,454		1,803,657		100,639	100,639	68,004	01/31/2032	2.B FE
16411R-AP-4	CHENIERE ENERGY INC	08/24/2026	JP MORGAN SECURITIES LLC		14,717,470	15,250,000	14,908,400			3,198		3,198		14,911,598		(194,128)	(194,128)	343,633	07/30/2036	2.B FE
165303-H8-0	CHESAPEAKE UTILITIES CORPORATION	08/15/2026	VARIOUS		2,040,000	2,040,000	2,040,000	2,040,000						2,040,000				60,384	08/15/2035	1.G FE
166756-AS-5	CHEVRON USA INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		433,431	450,000	511,494	476,511		(4,516)		(4,516)		471,995		(38,564)	(38,564)	12,106	10/15/2029	1.D FE
168829-AA-7	CHILE ELECTRICITY LUX MPC SARL 144A	07/20/2026	SINKING FUND REDEMPTION		247,730	247,730	247,682	247,662		68		68		247,730				14,889	01/20/2033	1.F FE
171484-AG-3	CHURCHILL DOWNS INCORPORATED	09/14/2026	WELLS FARGO SECURITIES LLC		3,975,000	3,975,000	3,958,709	3,966,898		4,454		4,454		3,971,352		3,648	3,648	208,908	04/01/2027	4.A FE
171779-AL-5	CIENA CORPORATION	08/26/2026	BARCLAYS CAPITAL		276,402	290,000	277,725	281,696		1,057		1,057		282,753		(6,351)	(6,351)	12,470	01/31/2030	3.B FE
17275R-BL-5	CISCO SYSTEMS INC	09/20/2026	MATURITY at 100.0000		827,000	827,000	819,706	826,406		594		594		827,000				20,675	09/20/2026	1.E FE
172967-BL-4	CITIGROUP INC	07/08/2026	GOLDMAN SACHS & CO		24,185,280	22,400,000	24,336,928			(40,813)		(40,813)		24,296,115		(110,835)	(110,835)	840,933	06/15/2032	2.B FE
172967-ML-2	CITIGROUP INC	07/24/2026	GOLDMAN SACHS & CO		1,844,180	2,000,000	2,000,000	2,000,000						2,000,000		(155,820)	(155,820)	53,024	01/29/2031	1.G FE
172967-PU-9	CITIGROUP INC	08/24/2026	JP MORGAN SECURITIES LLC		25,220,000	25,000,000	25,714,000			(12,290)		(12,290)		25,701,710		(481,710)	(481,710)	882,097	01/24/2036	2.B FE
174610-AR-6	CITIZENS FINANCIAL GROUP INC	07/27/2026	MATURITY at 100.0000		1,800,000	1,800,000	1,796,364	1,799,689		311		311		1,800,000				51,300	07/27/2026	2.A FE
174610-BF-1	CITIZENS FINANCIAL GROUP INC	09/01/2026	BARCLAYS CAPITAL		45,738	45,000	46,114	45,862		(171)		(171)		45,692		46	46	2,913	01/23/2030	2.A FE
17655*-AA-0	CITIZENS S-LINE TRANSMISSION LLC	09/01/2026	SINKING FUND REDEMPTION		305,000	305,000	305,000	305,000						305,000				18,148	09/01/2054	1.F Z
17888H-AC-7	CIVITAS RESOURCES INC	08/26/2026	BARCLAYS CAPITAL		231,271	220,000	222,200	221,356		(263)		(263)		221,094		10,177	10,177	15,602	11/01/2030	3.B FE
18060T-AD-7	CLARIOS GLOBAL LP	08/26/2026	BARCLAYS CAPITAL		61,772	60,000	59,950	59,961		6		6		59,967		1,805	1,805	4,185	02/15/2030	4.A FE
184496-AQ-0	CLEAN HARBORS INC	08/26/2026	BARCLAYS CAPITAL		780,272	770,000	779,163	774,268		(1,250)		(1,250)		773,019		7,253	7,253	52,633	02/01/2031	3.B FE
18539U-AD-7	CLEARWAY ENERGY OPERATING LLC	08/26/2026	BARCLAYS CAPITAL		64,730	70,000	60,550	63,479		736		736		64,215		516	516	2,713	02/15/2031	3.B FE
19828T-AA-4	COLUMBIA PIPELINES OPERATING COMPA	09/01/2026	BARCLAYS CAPITAL		154,041	150,000	150,197	150,154		(17)		(17)		150,137		3,904	3,904	9,310	08/15/2030	2.A FE
20030N-DA-6	COMCAST CORPORATION	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		92,637	100,000	99,851	99,941		10		10		99,951		(7,314)	(7,314)	2,738	02/01/2030	1.G FE
20030N-EB-3	COMCAST CORPORATION	09/01/2026	BARCLAYS CAPITAL		18,986,684	18,800,000	19,469,656			(27,805)		(27,805)		19,441,851		(455,167)	(455,167)	824,328	11/15/2032	1.G FE
201723-AP-8	COMMERCIAL METALS COMPANY	08/26/2026	BARCLAYS CAPITAL		65,895	70,000	71,325	70,561		(109)		(109)		70,452		(4,557)	(4,557)	2,803	02/15/2031	3.A FE
201723-AQ-6	COMMERCIAL METALS COMPANY	08/26/2026	BARCLAYS CAPITAL		48,356	50,000	50,000	50,000						50,000		(1,644)	(1,644)	2,303	01/15/2030	3.A FE
201723-AR-4	COMMERCIAL METALS COMPANY	08/26/2026	BARCLAYS CAPITAL		197,627	210,000	210,175	210,113		(10)		(10)		210,103		(12,476)	(12,476)	8,728	03/15/2032	3.A FE
201723-AS-2	COMMERCIAL METALS COMPANY	08/26/2026	BARCLAYS CAPITAL		98,892	100,000	100,100	100,098		(9)		(9)		100,089		(1,197)	(1,197)	4,328	11/15/2033	3.A FE
202795-JR-2	COMMONWEALTH EDISON COMPANY	08/12/2026	VARIOUS		2,102,240	2,300,000	2,293,008	2,296,945		415		415		2,297,360		(195,121)	(195,121)	46,261	03/01/2030	1.F FE
2027A0-HY-8	COMMONWEALTH BANK OF AUSTRALIA	09/06/2026	MATURITY at 100.0000		2,100,000	2,100,000	2,093,763	2,099,552		448		448		2,100,000				55,125	09/06/2026	1.C FE
2027A0-JT-7	COMMONWEALTH BANK OF AUSTRALIA	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		1,019,616	1,032,000	1,136,511	1,062,310		(10,799)		(10,799)		1,051,511		(31,895)	(31,895)	29,257	09/19/2027	1.C FE
20600D-AA-1	CONCENTRA ESCROW ISSUER CORPORATIO	08/26/2026	BARCLAYS CAPITAL		103,860	100,000	100,550	100,411		(66)		(66)		100,345		3,515	3,515	7,677	07/15/2032	4.B FE
209111-GE-7	CONSOLIDATED EDISON COMPANY OF NEW	07/24/2026	GOLDMAN SACHS & CO		5,002,559	4,980,000	4,977,072	4,978,918		830		830		4,979,749		22,811	22,811	234,503	03/01/2033	1.G FE
21036P-BH-0	CONSTELLATION BRANDS INC	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,762,078	3,150,000	2,801,579			29,576		29,576		2,831,155		(69,077)	(69,077)	69,103	08/01/2031	2.B FE
21036P-BT-4	CONSTELLATION BRANDS INC	08/24/2026	JP MORGAN SECURITIES LLC		14,700,378	15,400,000	14,948,780			4,977		4,977		14,953,757		(253,379)	(253,379)	241,395	11/01/2035	2.B FE
210385-AJ-9	CONSTELLATION ENERGY GENERATION LL	07/15/2026	144A SECURITY EXCHANGE TRANSACTION		809,331	810,000	809,186			145		145		809,331				20,250	02/01/2031	2.A FE
210385-AK-6	CONSTELLATION ENERGY GENERATION LL	09/01/2026	BARCLAYS CAPITAL		454,558	460,000	459,620			21		21		459,641		(5,083)	(5,083)	13,481	02/01/2031	2.A FE
210518-DP-8	CONSUMERS ENERGY COMPANY	07/24/2026	GOLDMAN SACHS & CO		2,229,456	2,400,000	2,398,200	2,398,837		181		181		2,399,018		(169,562)	(169,562)	82,080	08/15/2032	1.E FE
210518-DU-7	CONSUMERS ENERGY COMPANY	09/01/2026	BARCLAYS CAPITAL		57,895	60,000	59,671	59,771		19		19		59,790		(1,895)	(1,895)	2,212	05/15/2033	1.E FE
21246#-AS-5	CONVENIENCE STORE INVESTMENTS INC	08/24/2026	SINKING FUND REDEMPTION		281,934	281,934	281,934	281,934						281,934				9,515	05/24/2034	2.B PLGI
21246#-AU-0	CONVENIENCE STORE INVESTMENTS INC	08/24/2026	SINKING FUND REDEMPTION		70,567	70,567	70,567	70,567						70,567				2,038	08/24/2034	2.B PLGI
21871D-AD-5	CORELOGIC INC	07/13/2026	MORGAN STANLEY & CO. LLC		5,128,200	5,180,000	4,600,488	4,835,395		74,653		74,653		4,910,048		218,152	218,152	163,818	05/01/2028	4.C FE
21873#-AA-4	CORE ELECTRIC COOPERATIVE	09/17/2026	SINKING FUND REDEMPTION		206,630	206,630	206,630	206,630						206,630				8,230	12/17/2040	1.D
22160N-AA-7	COSTAR GROUP INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		944,129	1,050,000	1,053,130	1,051,623		(198)		(198)		1,051,425		(107,297)	(107,297)	31,687	07/15/2030	2.C FE
223611-B@-2	COWBOYS STADIUM LP	09/30/2026	SINKING FUND REDEMPTION		49,269	49,269	49,269	49,269						49,269				1,463	03/31/2040	1.G PL
224044-CG-0	COX COMMUNICATIONS INC	09/15/2026	MATURITY at 100.0000		17,650,000	17,650,000	17,620,172	17,648,954		1,046		1,046		17,650,000				591,275	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-AU-1	CREDIT AGRICOLE SA	09/29/2026	VARIOUS		37,901,248	40,250,000	39,449,650			14,472		14,472		39,464,122		(1,562,874)	(1,562,874)	988,557	01/12/2037	1.G FE
225401-BT-4	UBS GROUP AG	09/15/2026	CITADEL SECURITIES		14,297,180	15,250,000	14,938,290			4,345		4,345		14,942,635		(645,455)	(645,455)	475,785	08/10/2037	1.F FE
228180-AB-1	CROWN AMERICAS LLC	08/26/2026	BARCLAYS CAPITAL		320,461	320,000	306,660	310,472		1,306		1,306		311,777		8,683	8,683	15,213	04/01/2030	3.B FE
23331A-BQ-1	DR HORTON INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		770,014	774,000	770,385	773,438		439		439		773,877		(3,863)	(3,863)	8,329	10/15/2026	1.G FE
23338V-AK-2	DTE ELECTRIC COMPANY	08/12/2026	VARIOUS		2,016,890	2,200,000	2,197,448	2,198,989		141		141		2,199,130		(182,240)	(182,240)	45,225	03/01/2030	1.E FE
23345M-AA-5	DT MIDSTREAM INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		244,523	250,000	250,000	250,000						250,000		(5,478)	(5,478)	6,818	06/15/2029	2.C FE
23345M-AB-3	DT MIDSTREAM INC	08/12/2026	VARIOUS		8,251,866	8,605,000	8,258,988	8,372,249		21,202		21,202		8,393,451		(141,585)	(141,585)	228,229	06/15/2031	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
233835-AQ-0	DAIMLERCHRYS NA	09/01/2026	BARCLAYS CAPITAL		12,514,154	11,123,000	11,983,133	11,717,743		(70,643)		(70,643)		11,647,100		867,054	867,054	1,061,011	01/18/2031	1.F FE
233851-EA-8	DAIMLER FINANCE NORTH AMERICA LLC	07/24/2026	GOLDMAN SACHS & CO		4,104,725	4,450,000	4,431,355	4,442,226		1,028		1,028		4,443,254		(338,530)	(338,530)	102,860	03/10/2030	1.F FE
233853-BH-2	DAIMLER TRUCK FINANCE NORTH AMERIC	09/01/2026	BARCLAYS CAPITAL		14,823,670	15,100,000	14,986,750			7,396		7,396		14,994,146		(170,476)	(170,476)	273,058	10/12/2030	1.G FE
23389@-AA-9	DAIRYLAND POWER COOPERATIVE	09/30/2026	SINKING FUND REDEMPTION		90,833	90,833	90,833	90,833						90,833				2,330	03/30/2043	1.G
235825-AH-9	DANA INC	08/26/2026	BARCLAYS CAPITAL		149,909	150,000	148,400	148,467		174		174		148,641		1,267	1,267	6,304	09/01/2030	3.B FE
235825-AJ-5	DANA INC	08/26/2026	BARCLAYS CAPITAL		129,665	130,000	130,000	130,000						130,000		(335)	(335)	6,045	02/15/2032	3.B FE
237266-AJ-0	DARLING INGREDIENTS INC	08/26/2026	BARCLAYS CAPITAL		543,553	540,000	546,675	542,194		(944)		(944)		541,250		2,303	2,303	22,680	06/15/2030	3.A FE
23918K-AS-7	DAVITA INC 144A	08/26/2026	BARCLAYS CAPITAL		347,688	360,000	361,050	360,394		(103)		(103)		360,291		(12,603)	(12,603)	12,303	06/01/2030	3.C FE
23918K-AT-5	DAVITA INC 144A	08/26/2026	BARCLAYS CAPITAL		286,474	310,000	310,000	310,000						310,000		(23,526)	(23,526)	12,013	02/15/2031	3.C FE
24605#-AA-3	DELAWARE ELECTRIC COOPERATIVE	09/15/2026	SINKING FUND REDEMPTION		76,667	76,667	76,667	76,667						76,667				1,380	12/15/2050	1.E
24605#-AB-1	DELAWARE ELECTRIC COOPERATIVE INC.	09/15/2026	SINKING FUND REDEMPTION		112,000	112,000	112,000	112,000						112,000				2,142	08/15/2046	1.E
24605#-AC-9	DELAWARE ELECTRIC COOPERATIVE INC.	09/15/2026	SINKING FUND REDEMPTION		214,000	214,000	214,000	214,000						214,000				4,574	12/14/2046	1.E
24605#-AD-7	DELAWARE ELECTRIC COOPERATIVE INC.	08/03/2026	SINKING FUND REDEMPTION		129,342	129,342	129,342	129,342						129,342				5,500	11/03/2055	1.E
24703D-BX-8	DELL INTERNATIONAL L.L.C. AND EMC	09/29/2026	MORGAN STANLEY & CO. LLC		18,731,013	20,300,000	19,865,580			6,507		6,507		19,872,087		(1,141,074)	(1,141,074)	307,883	02/15/2037	2.A FE
251526-DA-4	DEUTSCHE BANK (NY BRNCH)	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		9,820,580	9,800,000	9,854,880	9,850,616		(5,751)		(5,751)		9,844,865		(24,285)	(24,285)	364,816	05/09/2031	2.B FE
25156P-AD-5	DEUTSCHE TEL FIN	07/24/2026	GOLDMAN SACHS & CO		9,510,761	7,883,000	10,347,528	8,961,182		(78,520)		(78,520)		8,882,663		628,098	628,098	478,016	06/01/2032	2.A FE
25241M-AA-5	DHAFRAH PV2 ENERGY CO LLC 144A	07/06/2026	SINKING FUND REDEMPTION		(2,717)	(2,717)	(2,720)							(2,717)				(72)	06/30/2053	1.G FE
252747-AF-7	ULTRAMAR DIAMOND SHAMROCK CORP	07/01/2026	MATURITY at 100.0000		7,520,335	7,520,335	8,461,883	7,560,557		(40,222)		(40,222)		7,520,335				575,306	07/01/2026	2.B FE
254687-EH-5	WALT DISNEY COMPANY	08/24/2026	JP MORGAN SECURITIES LLC		14,668,042	13,400,000	14,927,064			(11,186)		(11,186)		14,915,878		(247,836)	(247,836)	247,528	11/15/2037	1.F FE
254687-FL-5	WALT DISNEY CO	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		92,895	100,000	98,517	99,420		95		95		99,515		(6,620)	(6,620)	1,900	09/01/2029	1.F FE
25468P-DM-5	WALT DISNEY CO	07/30/2026	MATURITY at 100.0000		2,598,000	2,598,000	2,533,597	2,593,870		4,130		4,130		2,598,000				48,063	07/30/2026	1.F FE
256677-AG-0	DOLLAR GENERAL CORPORATION	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		315,443	332,000	365,549	348,609		(2,462)		(2,462)		346,147		(30,704)	(30,704)	10,006	04/03/2030	2.B FE
25746U-DP-1	DOMINION ENERGY INC	07/24/2026	GOLDMAN SACHS & CO		2,293,608	2,400,000	2,383,704	2,388,554		862		862		2,389,417		(95,809)	(95,809)	99,180	08/15/2032	2.B FE
260543-DC-4	DOW CHEMICAL COMPANY (THE)	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		363,541	412,000	397,826	402,449		1,099		1,099		403,548		(40,008)	(40,008)	6,441	11/15/2030	2.C FE
26138E-AU-3	DR PEPPER SNAPPLE GROUP INC	09/15/2026	MATURITY at 100.0000		6,440,000	6,440,000	6,377,110	6,435,325		4,675		4,675		6,440,000				164,220	09/15/2026	2.C FE
26614N-AC-6	DUPONT DE NEMOURS INC	09/14/2026	144A SECURITY EXCHANGE TRANSACTION		852,963	852,000	853,419	853,302		(339)		(339)		852,963				20,129	11/15/2028	2.A FE
26873C-AB-8	EMRLD BORROWER LP	08/26/2026	BARCLAYS CAPITAL		41,250	40,000	40,000	40,000						40,000		1,250	1,250	3,015	07/15/2031	3.C FE
26874R-AW-8	ENI SPA	09/02/2026	SUSQUEHANNA FINANCIAL GROUP		14,693,634	15,275,000	14,978,512			3,642		3,642		14,982,154		(288,520)	(288,520)	233,898	05/18/2036	1.G FE
26884L-AX-7	EQT CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		38,651	39,000	37,881	37,981		202		202		38,183		468	468	1,892	01/15/2029	2.C FE
26884L-BB-4	EQT CORP	09/01/2026	BARCLAYS CAPITAL		1,215,833	1,140,000	1,222,112	1,215,823		(11,757)		(11,757)		1,204,066		11,767	11,767	64,363	06/01/2030	2.C FE
278062-AH-7	EATON CORPORATION	07/24/2026	GOLDMAN SACHS & CO		2,331,102	2,450,000	2,448,261	2,448,873		78		78		2,448,950		(117,849)	(117,849)	88,118	03/15/2033	1.G FE
278865-BM-1	ECOLAB INC	07/24/2026	GOLDMAN SACHS & CO		5,236,033	6,050,000	4,932,565	5,177,377		71,877		71,877		5,249,254		(13,221)	(13,221)	127,134	02/01/2032	1.G FE
279158-AT-6	ECOPETROL SA	09/24/2026	DEUTSCHE BANK AG- LONDON		3,095,820	2,940,000	3,079,150	3,058,245		(27,157)		(27,157)		3,031,087		64,733	64,733	300,064	01/19/2029	3.B FE
283695-BQ-6	EL PASO NATURAL GAS CO LLC	07/24/2026	GOLDMAN SACHS & CO		1,378,830	1,500,000	1,502,565	1,501,714		(75)		(75)		1,501,638		(122,808)	(122,808)	49,875	02/15/2032	2.A FE
286181-AR-3	ELEMENT FLEET MANAGEMENT CORP	07/24/2026	GOLDMAN SACHS & CO		1,002,327	1,025,000	1,025,574	1,025,570		(10)		(10)		1,025,560		(23,233)	(23,233)	32,110	11/24/2030	2.A FE
28622H-AB-7	ELEVANCE HEALTH INC	09/01/2026	BARCLAYS CAPITAL		628,043	650,000	648,967	649,436		88		88		649,524		(21,481)	(21,481)	32,333	02/15/2033	2.A FE
29103C-AA-6	EMRLD BORROWER LP	08/26/2026	BARCLAYS CAPITAL		1,102,388	1,080,000	1,078,725	1,079,138		122		122		1,079,260		23,129	23,129	50,085	12/15/2030	3.C FE
29103D-AT-3	EMERA US FINANCE LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		446,605	500,000	500,000	500,000						500,000		(53,395)	(53,395)	8,723	06/15/2031	2.C FE
29248H-AA-1	EMPOWER FINANCE 2020 LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		48,278	50,000	50,000	50,000						50,000		(1,723)	(1,723)	614	09/17/2027	1.F FE
29261A-AB-6	ENCOMPASS HEALTH CORP	08/26/2026	BARCLAYS CAPITAL		2,280,709	2,310,000	2,383,850	2,331,808		(6,560)		(6,560)		2,325,248		(44,538)	(44,538)	117,650	02/01/2030	3.C FE
29261A-AE-0	ENCOMPASS HEALTH CORP	08/26/2026	BARCLAYS CAPITAL		242,385	250,000	228,581	235,218		1,512		1,512		236,730		5,655	5,655	10,470	04/01/2031	3.C FE
29261A-AF-7	ENCOMPASS HEALTH CORP	08/26/2026	BARCLAYS CAPITAL		49,938	50,000	50,000							50,000		(63)	(63)	718	06/01/2034	3.C FE
29274F-AF-1	ENERSIS AMERICAS SA	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		20,959	21,000	20,656	20,967		25		25		20,992		(33)	(33)	672	10/25/2026	2.C FE
29364G-AJ-2	ENTERGY CORPORATION	09/01/2026	MATURITY at 100.0000		1,982,000	1,982,000	1,885,471	1,974,045		7,955		7,955		1,982,000				58,469	09/01/2026	2.B FE
29364W-BA-5	ENTERGY LOUISIANA LLC	07/24/2026	GOLDMAN SACHS & CO		1,400,205	1,500,000	1,497,660	1,498,957		127		127		1,499,085		(98,880)	(98,880)	52,000	03/15/2033	1.F FE
29365B-AB-9	ENTEGRIS INC	08/26/2026	BARCLAYS CAPITAL		676,935	670,000	634,005	647,360		2,937		2,937		650,297		26,637	26,637	27,906	06/15/2030	3.B FE
29366W-AD-8	ENTERGY MISSISSIPPI LLC	09/01/2026	BARCLAYS CAPITAL		224,864	230,000	229,869	229,946		36		36		229,983		(5,119)	(5,119)	11,532	09/01/2033	1.F FE
293791-AF-6	ENTERPRISE PRODU	07/24/2026	GOLDMAN SACHS & CO		2,837,648	2,589,000	2,620,851	2,621,079		(2,143)		(2,143)		2,618,936		218,712	218,712	161,183	03/01/2033	1.G FE
29379V-BX-0	ENTERPRISE PRODUCTS OPERATING LLC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		234,695	250,000	268,028	257,880		(1,226)		(1,226)		256,654		(21,959)	(21,959)	7,253	01/31/2030	1.G FE
29379V-CD-3	ENTERPRISE PRODUCTS OPERATING LLC	07/24/2026	GOLDMAN SACHS & CO		4,852,557	4,790,000	4,861,323	4,849,047		(3,444)		(3,444)		4,845,603		6,954	6,954	254,129	01/31/2033	1.G FE
294429-AS-4	EQUIFAX INC	07/24/2026	GOLDMAN SACHS & CO		931,490	1,000,000	998,100	999,168		120		120		999,288		(67,798)	(67,798)	21,700	05/15/2030	2.B FE
294429-AT-2	EQUIFAX INC	09/01/2026	VARIOUS		10,404,317	11,896,000	10,517,718	595,073		36,791		36,791		10,555,185		(150,868)	(150,868)	97,591	09/15/2031	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
29446Q-2B-8	EQUITABLE FINANCIAL LIFE GLOBAL FU	07/21/2026	GOLDMAN SACHS & CO		24,676,496	24,800,000	25,003,360	24,989,559		(15,948)		(15,948)		24,973,612		(297,116)	(297,116)	760,430	06/09/2030	1.E FE
29449W-AT-4	EQUITABLE FINANCIAL LIFE GLOBAL FU	07/21/2026	GOLDMAN SACHS & CO		14,903,487	14,935,000	15,113,324	15,091,771		(18,452)		(18,452)		15,073,318		(169,831)	(169,831)	611,920	03/27/2030	1.E FE
29736R-AP-5	ESTEE LAUDER COMPANIES INC. (THE)	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		22,272	24,000	23,771	23,906		15		15		23,920		(1,649)	(1,649)	399	12/01/2029	1.G FE
30037D-AB-1	EVERGY METRO INC	07/24/2026	GOLDMAN SACHS & CO		1,238,643	1,260,000	1,261,941	1,261,720		(58)		(58)		1,261,662		(23,019)	(23,019)	48,857	04/15/2033	1.F FE
30231G-BF-8	EXXON MOBIL CORP	08/24/2026	JP MORGAN SECURITIES LLC		9,868,388	11,250,000	10,042,538			7,518		7,518		10,050,055		(181,668)	(181,668)	206,066	03/19/2040	1.D FE
30251G-BC-0	FMG RESOURCES (AUGUST 2006) PTY LT	08/26/2026	BARCLAYS CAPITAL		75,710	80,000	80,000	80,000						80,000		(4,290)	(4,290)	3,169	04/01/2031	3.A FE
30340G-AB-6	FFF ENTERPRISES INC.	09/30/2026	SINKING FUND REDEMPTION		31,875	31,875	31,238	31,796		79		79		31,875				2,486	12/31/2030	4.B
31428X-DF-0	FEDEX CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC. SECURITY CALLED AT 79.91800000		95,316	100,000	99,865	99,875		23		23		99,898		(4,582)	(4,582)	3,169	08/05/2029	2.B FE
31428X-DU-7	FEDEX CORP	07/14/2026			16,327,247	20,430,000	16,272,990	16,295,413		51,674		51,674		16,347,087		(19,840)	(19,840)	756,165	02/15/2048	2.B FE
316773-DP-2	FIFTH THIRD BANCORP	07/28/2026	GOLDMAN SACHS & CO		14,502,150	15,000,000	14,675,400			4,599		4,599		14,679,999		(177,849)	(177,849)	385,575	01/29/2037	2.A FE
316773-DQ-0	FIFTH THIRD BANCORP	09/24/2026	144A SECURITY EXCHANGE TRANSACTION		5,121,105	5,000,000	5,134,542			(13,436)		(13,436)		5,121,105				149,550	01/30/2030	2.A FE
316773-DS-6	FIFTH THIRD BANCORP	09/24/2026	VARIOUS		8,103,446	8,250,000	8,086,036			17,559		17,559		8,103,595		(149)	(149)	165,200	02/01/2029	2.A FE
337738-AT-5	FISERV INC	07/01/2026	MATURITY at 100.0000		6,200,000	6,200,000	6,656,396	6,233,270		(33,270)		(33,270)		6,200,000				198,400	07/01/2026	2.B FE
33834D-AA-2	FIVE CORNERS FUNDING TRUST	09/01/2026	BARCLAYS CAPITAL		3,780,528	4,100,000	4,100,000	4,100,000						4,100,000		(319,472)	(319,472)	93,155	05/15/2030	1.G FE
33938X-AA-3	FLEX LTD	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		349,461	350,000	387,592	366,638		(3,095)		(3,095)		363,543		(14,082)	(14,082)	11,280	06/15/2029	2.C FE
33938X-AB-1	FLEX LTD	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		246,828	250,000	290,378	270,480		(2,923)		(2,923)		267,558		(20,730)	(20,730)	9,174	05/12/2030	2.C FE
341081-GQ-4	FLORIDA POWER & LIGHT CO	09/01/2026	BARCLAYS CAPITAL		595,165	610,000	609,811	610,000						610,000		(14,835)	(14,835)	23,343	05/15/2033	1.D FE
341099-CB-3	FLORIDA PWR CORP	07/24/2026	GOLDMAN SACHS & CO		8,286,350	7,978,000	8,051,929	8,045,197		(4,066)		(4,066)		8,041,131		245,219	245,219	426,247	03/01/2033	1.F FE
34355J-AB-4	FLOWSERVE CORPORATION	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		881,180	1,000,000	996,560	997,851		244		244		998,095		(116,915)	(116,915)	30,178	01/15/2032	2.C FE
345370-CR-9	FORD MOTOR COMPANY	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		34,969	35,000	35,000	35,000						35,000		(31)	(31)	1,035	12/08/2026	3.A FE
345409-AC-0	FORD OTOMOTIV SANAYI AS 144A	07/20/2026	BARCLAYS BANK PLC		2,940,988	2,930,000	2,933,202	2,932,424		(390)		(390)		2,932,035		8,953	8,953	154,832	04/25/2029	3.C FE
34960P-AF-8	FORTRESS TRANSPORTATION AND INFRAS	08/26/2026	BARCLAYS CAPITAL		134,391	130,000	130,600	130,436		(70)		(70)		130,366		4,026	4,026	7,482	05/01/2031	3.A FE
34960P-AG-6	FORTRESS TRANSPORTATION AND INFRAS	08/26/2026	BARCLAYS CAPITAL		1,298,858	1,260,000	1,287,000	1,282,345		(3,842)		(3,842)		1,278,503		20,355	20,355	61,740	06/15/2032	3.A FE
35177P-AL-1	FRANCE TELECOM	07/24/2026	GOLDMAN SACHS & CO		35,727,094	30,994,000	32,926,074	32,074,585		(100,261)		(100,261)		31,974,324		3,752,769	3,752,769	2,526,011	03/01/2031	2.A FE
35805B-AB-4	FRESENIUS MEDICAL CARE US FINANCE	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		132,405	150,000	149,549	149,777		28		28		149,805		(17,400)	(17,400)	3,533	02/16/2031	2.C FE
35805B-AE-8	FRESENIUS MEDICAL CARE US FINANCE	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		133,914	150,000	148,793	149,275		70		70		149,345		(15,431)	(15,431)	3,150	12/01/2031	2.C FE
361448-AY-9	GATX CORPORATION	09/15/2026	VARIOUS		10,283,426	10,284,000	10,203,273	10,273,071		10,911		10,911		10,283,982		(556)	(556)	333,314	09/15/2026	2.A FE
36170J-AC-0	GGAM FINANCE LTD	08/17/2026	SECURITY CALLED AT 100.00000000		6,000,000	6,000,000	6,031,240	6,006,914		(8,724)		(8,724)		5,998,190		1,810	1,810	322,667	02/15/2027	3.B FE
36170J-AE-6	GGAM FINANCE LIMITED	08/26/2026	BARCLAYS CAPITAL		80,359	80,000	80,000	80,000						80,000		359	359	4,465	03/15/2030	3.B FE
361841-AP-4	GLP CAPITAL LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		143,631	150,000	149,627	149,834		29		29		149,862		(6,231)	(6,231)	6,467	01/15/2030	2.C FE
36190C-AA-5	GNL QUINTERO SA	07/31/2026	SINKING FUND REDEMPTION		349,860	349,860	370,712	354,581		(4,721)		(4,721)		349,860				15,199	07/31/2029	2.A FE
36266G-AC-1	GE HEALTHCARE TECHNOLOGIES INC	08/13/2026	JP MORGAN SECURITIES LLC		10,021,600	10,000,000	10,165,200			(2,405)		(2,405)		10,162,795		(141,195)	(141,195)	365,139	06/15/2035	2.B FE
369550-AX-6	GENERAL DYNAMICS CORPORATION	08/15/2026	MATURITY at 100.0000		4,608,000	4,608,000	4,509,629	4,600,669		7,331		7,331		4,608,000				97,920	08/15/2026	1.F FE
37045V-AP-5	GENERAL MOTORS CO	08/24/2026	JP MORGAN SECURITIES LLC SECURITY CALLED AT 100.00000000		13,942,050	15,000,000	14,263,800			10,663		10,663		14,274,463		(332,413)	(332,413)	309,000	04/01/2038	2.B FE
37045X-BQ-8	GENERAL MOTORS FINANCIAL CO INC	07/06/2026			300,000	300,000	304,123	300,362		(362)		(362)		300,000				9,000	10/06/2026	2.B FE
37045X-FB-7	GENERAL MOTORS FINANCIAL CO INC	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		14,949,628	14,800,000	14,981,152	14,966,780		(19,092)		(19,092)		14,947,688		1,940	1,940	824,792	01/07/2030	2.B FE
371559-AB-1	GENESEE & WYOMING INC.	08/26/2026	BARCLAYS CAPITAL		131,249	130,000	129,400	129,518		54		54		129,571		1,678	1,678	7,042	04/15/2032	3.C FE
37185L-AN-2	GENESIS ENERGY LP/ GENESIS ENERGY	08/26/2026	BARCLAYS CAPITAL		344,982	330,000	331,450	330,822		(219)		(219)		330,602		14,380	14,380	25,383	04/15/2030	4.A FE
373334-KT-7	GEORGIA POWER COMPANY	09/01/2026	BARCLAYS CAPITAL		560,624	570,000	569,008	569,450		266		266		569,716		(9,093)	(9,093)	22,337	05/17/2033	1.F FE
373628-AA-0	GEORGIA TRANSMISSION CORPORATION	09/30/2026	SINKING FUND REDEMPTION		563,333	563,333	591,631	565,053		(1,720)		(1,720)		563,333				22,104	06/30/2030	1.E
373628-AB-8	GEORGIA TRANSMISSION CORPORATION	09/30/2026	SINKING FUND REDEMPTION		141,333	141,333	141,333	141,333						141,333				5,099	12/30/2039	1.E
373628-AC-6	GEORGIA TRANSMISSION CORPORATION	09/30/2026	SINKING FUND REDEMPTION		75,365	75,365	75,365	75,365						75,365				1,865	12/31/2050	1.E
373628-AD-4	GEORGIA TRANSMISSION CORP	09/30/2026	SINKING FUND REDEMPTION		108,333	108,333	108,333	108,333						108,333				4,596	09/30/2053	1.E
37940X-AB-8	GLOBAL PAYMENTS INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		709,335	750,000	747,645	749,066		151		151		749,217		(39,882)	(39,882)	23,867	08/15/2029	2.C FE
37940X-AD-4	GLOBAL PAYMENTS INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		595,868	650,000	682,635	666,331		(2,332)		(2,332)		663,999		(68,131)	(68,131)	14,033	05/15/2030	2.C FE
38119#-AC-8	GOLDEN SPREAD ELECTRIC COOPERATIVE	08/10/2026	SINKING FUND REDEMPTION		548,698	548,698	548,698	548,698						548,698				23,868	08/10/2031	1.E
38141G-B6-0	GOLDMAN SACHS GROUP INC/THE	07/24/2026	GOLDMAN SACHS & CO		3,334,674	3,380,000	3,343,259	3,349,641		3,353		3,353		3,352,994		(18,320)	(18,320)	120,704	10/23/2030	1.F FE
38141G-FD-1	GOLDMAN SACHS GROUP INC	08/24/2026	JP MORGAN SECURITIES LLC		31,727,100	30,000,000	32,687,100			(35,326)		(35,326)		32,651,774		(924,674)	(924,674)	810,000	10/01/2037	2.B FE
38141G-GM-0	GOLDMAN SACHS GROUP INC	08/24/2026	JP MORGAN SECURITIES LLC		19,404,567	18,850,000	19,863,376			(4,561)		(4,561)		19,858,815		(454,248)	(454,248)	667,604	02/01/2041	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
38141G-XG-4	GOLDMAN SACHS GROUP INC/THE	07/24/2026	GOLDMAN SACHS & CO		945,388	1,025,000	1,024,641	1,024,927		19		19		1,024,946		(79,558)	(79,558)	25,910	02/07/2030	1.F FE
38145G-AW-0	GOLDMAN SACHS GROUP INC/THE	09/29/2026	GOLDMAN SACHS & CO		14,182,183	14,925,000	15,033,206			(1,211)		(1,211)		15,031,995		(849,812)	(849,812)	161,768	07/21/2037	1.F FE
38869A-AD-9	GRAPHIC PACKAGING INTERNATIONAL LL	08/26/2026	BARCLAYS CAPITAL		47,040	50,000	50,000	50,000						50,000		(2,961)	(2,961)	2,010	02/01/2030	3.C FE
			SECURITY CALLED AT 105.25000000																	
389375-AM-8	GRAY TELEVISION INC	08/27/2026			2,100,790	1,996,000	1,996,000	1,996,000						1,996,000				338,821	07/15/2029	4.A FE
39121J-A@-9	GREAT RIVER ENERGY	07/01/2026	MATURITY at 100.0000		5,851,852	5,851,852	5,851,852	5,851,852						5,851,852				354,622	07/01/2026	1.G
39121J-AE-0	GREAT RIVER ENERGY	07/01/2026	SINKING FUND REDEMPTION		1,712,720	1,712,720	1,717,769	1,712,720						1,712,720				107,113	07/01/2038	1.G FE
			SECURITY CALLED AT 100.00000000																	
39121J-AH-3	GREAT RIVER ENERGY	07/01/2026			1,328,000	1,328,000	1,328,000	1,328,000						1,328,000				59,468	07/01/2030	1.G FE
39531J-AB-0	GREENKO WIND PROJECTS (MAURITIUS)	09/27/2026	SINKING FUND REDEMPTION		134,220	134,220	134,690	134,322		(102)		(102)		134,220				9,731	09/27/2028	3.C FE
398905-AQ-2	GROUP 1 AUTOMOTIVE INC	08/26/2026	BARCLAYS CAPITAL		60,599	60,000	60,175	60,120		(28)		(28)		60,092		507	507	4,271	01/15/2030	3.B FE
40139L-AH-6	GUARDIAN LIFE GLOBAL FUNDING	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		1,006,169	1,032,000	1,028,213	1,031,001		413		413		1,031,414		(25,245)	(25,245)	15,933	07/06/2027	1.B FE
404119-CX-3	HCA INC	09/01/2026	BARCLAYS CAPITAL		26,095,763	28,450,000	26,584,954	1,739,095		85,036		85,036		26,674,088		(578,325)	(578,325)	510,133	03/15/2032	2.B FE
404119-DB-2	HCA INC	08/24/2026	JP MORGAN SECURITIES LLC		15,134,250	15,000,000	15,424,050			(7,545)		(7,545)		15,416,505		(282,255)	(282,255)	416,875	03/01/2035	2.B FE
404119-DL-0	HCA INC	07/08/2026	GOLDMAN SACHS & CO		14,760,150	15,000,000	14,946,900			888		888		14,947,788		(187,638)	(187,638)	152,375	05/15/2036	2.B FE
404280-CF-4	HSBC HOLDINGS PLC	07/24/2026	GOLDMAN SACHS & CO		1,175,376	1,175,000	1,173,531	1,174,492		133		133		1,174,624		752	752	47,984	03/31/2030	1.G FE
40637C-C#-5	HALMA PLC	07/12/2026	SINKING FUND REDEMPTION		2,278,888	2,266,021	2,004,876	2,343,029					(338,153)	2,004,876	274,012		274,012	52,685	07/12/2032	2.A
413890-FA-7	HARRIS COUNTY HOUSTON SPORTS AUTH	08/07/2026	SINKING FUND REDEMPTION		272,228	272,228	272,228	272,228						272,228				12,185	02/07/2032	2.B FE
42704L-AF-1	HERC HOLDINGS INC	08/26/2026	BARCLAYS CAPITAL		31,136	30,000	30,000	30,000						30,000		1,136	1,136	1,470	06/15/2030	3.C FE
42704L-AH-7	HERC HOLDINGS INC	08/26/2026	BARCLAYS CAPITAL		243,245	243,000	243,000	243,000						243,000		245	245	9,742	03/15/2031	3.C FE
427866-AX-6	HERSHEY COMPANY THE	08/15/2026	MATURITY at 100.0000		9,089,000	9,089,000	8,895,063	9,074,642		14,358		14,358		9,089,000				209,047	08/15/2026	1.F FE
427866-BJ-6	HERSHEY COMPANY THE	09/01/2026	BARCLAYS CAPITAL		476,099	490,000	489,156	489,422		116		116		489,538		(13,439)	(13,439)	18,253	05/04/2033	1.E FE
428102-AE-7	HESS MIDSTREAM OPERATIONS LP	08/26/2026	BARCLAYS CAPITAL		318,846	330,000	318,450	323,551		963		963		324,514		(5,668)	(5,668)	14,493	02/15/2030	3.A FE
428102-AF-4	HESS MIDSTREAM OPERATIONS LP	08/26/2026	BARCLAYS CAPITAL		59,983	60,000	60,000	60,000						60,000		(17)	(17)	2,860	10/15/2030	3.A FE
432833-AF-8	HILTON DOMESTIC OPERATING COMPANY	08/26/2026	BARCLAYS CAPITAL		277,665	280,000	272,788	275,194		694		694		275,888		1,777	1,777	15,243	01/15/2030	3.B FE
432833-AN-1	HILTON DOMESTIC OPERATING CO INC 144A	08/26/2026	BARCLAYS CAPITAL		82,032	90,000	74,700	79,129		992		992		80,121		1,912	1,912	3,371	02/15/2032	3.B FE
432833-AR-2	HILTON DOMESTIC OPERATING COMPANY	08/26/2026	BARCLAYS CAPITAL		40,255	40,000	40,000	40,000						40,000		255	255	2,233	03/15/2033	3.B FE
437076-BN-1	HOME DEPOT INC	09/15/2026	MATURITY at 100.0000		2,603,000	2,603,000	2,537,444	2,597,780		5,220		5,220		2,603,000				55,314	09/15/2026	1.F FE
			144A SECURITY EXCHANGE																	
43849R-AJ-4	HONEYWELL AEROSPACE LLC	08/12/2026	TRANSACTION		24,346,654	24,400,000	24,346,181			473		473		24,346,654					03/16/2056	1.G FE
			144A SECURITY EXCHANGE																	
43849R-AK-1	HONEYWELL AEROSPACE LLC	08/12/2026	TRANSACTION		15,260,304	15,200,000	15,261,744			(1,440)		(1,440)		15,260,304					03/16/2066	1.G FE
44332P-AH-4	HUB INTERNATIONAL LTD	08/26/2026	BARCLAYS CAPITAL		278,016	270,000	271,750	270,993		(249)		(249)		270,743		7,273	7,273	13,703	06/15/2030	4.A FE
444859-BK-7	HUMANA INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		142,854	150,000	149,847	149,945		9		9		149,954		(7,100)	(7,100)	4,661	08/15/2029	2.B FE
444859-BR-2	HUMANA INC	07/24/2026	GOLDMAN SACHS & CO		3,556,716	4,147,000	3,583,962			17,568		17,568		3,601,530		(44,814)	(44,814)	43,094	02/03/2032	2.B FE
444859-CD-2	HUMANA INC	08/24/2026	JP MORGAN SECURITIES LLC		14,739,600	15,000,000	15,027,150			(75)		(75)		15,027,075		(287,475)	(287,475)	263,625	05/01/2035	2.B FE
446150-AS-3	HUNTINGTON BANCSHARES INC	07/24/2026	GOLDMAN SACHS & CO		1,330,752	1,450,000	1,444,157	1,447,477		365		365		1,447,842		(117,090)	(117,090)	36,256	02/04/2030	2.A FE
44891A-BP-1	HYUNDAI CAPITAL AMERICA	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		73,092	75,000	74,980	75,000						75,000		(1,908)	(1,908)	1,474	10/15/2027	1.G FE
44891A-BZ-9	HYUNDAI CAPITAL AMERICA	09/17/2026	MATURITY at 100.0000		2,000,000	2,000,000	1,999,140	1,999,873		127		127		2,000,000				33,000	09/17/2026	1.G FE
44891C-BD-4	HYUNDAI CAPITAL AMERICA	07/08/2026	HSBC BANK PLC		8,675,466	8,700,000	8,177,178	8,557,849		88,847		88,847		8,646,695		28,771	28,771	208,921	11/02/2026	1.G FE
449934-AD-0	IMS HEALTH INCORPORATED	09/09/2026	GOLDMAN SACHS & CO		4,860,000	4,860,000	4,831,694	4,856,947		2,757		2,757		4,859,704		296	296	219,375	10/15/2026	3.B FE
45168D-B@-2	IDEXX LABORATORIES INC.	09/04/2026	MATURITY at 100.0000		35,300,000	35,300,000	35,300,000	35,300,000						35,300,000				1,313,160	09/04/2026	2.A
			SECURITY CALLED AT 102.92000000																	
451866-SX-6	ILLINOIS CENTRAL RR	09/15/2026			38,144,210	37,062,000	38,276,436	37,406,985		(219,259)		(219,259)		37,187,726		(125,726)	(125,726)	3,935,984	09/15/2096	1.G FE
45569K-AA-1	PRA HEALTH SCIENCES INC	07/15/2026	MATURITY at 100.0000		200,000	200,000	200,000	200,000						200,000				5,750	07/15/2026	2.C FE
456837-BV-4	ING GROEP NV	08/24/2026	JP MORGAN SECURITIES LLC		14,685,000	15,000,000	14,999,700			300		300		15,000,000		(315,000)	(315,000)	343,267	03/23/2037	2.A FE
457030-AK-0	INGLES MARKETS INCORPORATED	08/26/2026	BARCLAYS CAPITAL		271,336	290,000	284,236	285,837		385		385		286,222		(14,887)	(14,887)	8,120	06/15/2031	3.B FE
457187-AC-6	INGREDION INC	07/24/2026	GOLDMAN SACHS & CO		1,485,376	1,600,000	1,596,928	1,598,648		260		260		1,598,908		(113,532)	(113,532)	30,418	06/01/2030	2.B FE
458140-CA-6	INTEL CORPORATION	07/24/2026	GOLDMAN SACHS & CO		4,532,976	4,800,000	4,792,224	4,794,869		640		640		4,795,509		(262,533)	(262,533)	194,773	08/05/2032	2.B FE
459200-KY-6	INTERNATIONAL BUSINESS MACHINES CO	09/01/2026	BARCLAYS CAPITAL		583,014	600,000	599,856	599,945		44		44		599,990		(16,976)	(16,976)	30,558	02/06/2033	1.G FE
459506-AP-6	INTERNATIONAL FLAVORS AND FRAGRANCES INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		24,239	25,000	25,000	25,000						25,000		(761)	(761)	379	10/15/2027	2.B FE
459506-AQ-4	INTERNATIONAL FLAVORS AND FRAGRANCES INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		224,448	250,000	249,777	249,883		16		16		249,899		(25,452)	(25,452)	4,504	11/01/2030	2.B FE
461070-AU-8	INTERSTATE POWER AND LIGHT CO	07/24/2026	GOLDMAN SACHS & CO		3,485,151	3,420,000	3,401,464	3,405,596		855		855		3,406,452		78,699	78,699	152,703	10/15/2033	2.A FE
46266T-AD-0	IQVIA INC	08/26/2026	BARCLAYS CAPITAL		408,660	400,000	404,700	402,435		(634)		(634)		401,801		6,859	6,859	20,367	05/15/2030	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
..46501M-AA-6	ISOTOPE FINCO 2 LLC	09/29/2026	MORGAN STANLEY & CO. LLC		420,048	419,000	419,000							419,000		1,048	1,048		10/15/2033	3.C FE
..46590X-AM-8	JBS USA HOLDING LUX SARL	08/12/2026	VARIOUS		1,104,375	1,190,000	1,190,000	1,190,000						1,190,000		(85,625)	(85,625)	29,488	12/01/2031	2.C FE
..466313-AJ-2	JABIL INC	08/12/2026	VARIOUS		1,426,600	1,500,000	1,587,245	1,543,830		(6,539)		(6,539)		1,537,291		(110,691)	(110,691)	56,600	01/15/2030	2.C FE
..466313-AK-9	JABIL INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		821,385	900,000	893,502	896,696		402		402		897,098		(75,713)	(75,713)	29,100	01/15/2031	2.C FE
..46647P-BE-5	JPMORGAN CHASE & CO	07/24/2026	GOLDMAN SACHS & CO		4,382,797	4,700,000	4,700,000	4,700,000						4,700,000		(317,203)	(317,203)	100,841	10/15/2030	1.E FE
..46647P-BL-9	JPMORGAN CHASE & CO	07/24/2026	GOLDMAN SACHS & CO		915,180	1,000,000	1,000,000	1,000,000						1,000,000		(84,820)	(84,820)	19,265	04/22/2031	1.E FE
..46647P-DH-6	JPMORGAN CHASE & CO	07/24/2026	GOLDMAN SACHS & CO		5,069,042	5,150,000	4,925,666	4,965,670		11,640		11,640		4,977,310		91,732	91,732	254,373	07/25/2033	1.F FE
..46647P-FC-5	JPMORGAN CHASE & CO	09/23/2026	JP MORGAN SECURITIES LLC		19,100,028	19,750,000	19,911,358			(2,083)		(2,083)		19,909,274		(809,247)	(809,247)	737,232	07/23/2036	1.F FE
..46647P-FK-7	JPMORGAN CHASE & CO	08/24/2026	JP MORGAN SECURITIES LLC		43,747,593	45,450,000	44,525,226			11,697		11,697		44,536,923		(789,330)	(789,330)	1,253,287	02/05/2037	1.F FE
..46647P-FP-6	JPMORGAN CHASE & CO	09/11/2026	GOLDMAN SACHS & CO		24,036,485	25,250,000	24,865,443			5,788		5,788		24,871,230		(834,745)	(834,745)	509,116	04/23/2037	1.E FE
..47077W-AA-6	JANE STREET GROUP LLC	08/26/2026	SECURITY CALLED AT 101.12500000		18,505,875	18,300,000	17,626,150	17,785,049		64,998		64,998		17,850,047		449,953	449,953	848,663	11/15/2029	3.B FE
..47077W-AC-2	JANE STREET GROUP / JSG FINANCE IN 144A	08/26/2026	SECURITY CALLED AT 105.19900000		7,058,874	6,710,000	6,713,325	6,712,754		(491)		(491)		6,712,263		(2,263)	(2,263)	741,968	04/30/2031	3.B FE
..47077W-AE-8	JANE STREET GROUP LLC	08/26/2026	SECURITY CALLED AT 106.52400000		7,073,197	6,640,000	6,653,300	6,651,988		(1,597)		(1,597)		6,650,391		(10,391)	(10,391)	800,472	05/01/2033	3.B FE
..48268K-AE-1	KT CORPORATION 2.5% 18 JUL 2026 144A	07/18/2026	MATURITY at 100.0000		3,790,000	3,790,000	3,968,850	3,811,035		(21,035)		(21,035)		3,790,000				94,750	07/18/2026	1.G FE
..483007-AL-4	KAISER ALUMINUM CORPORATION	08/26/2026	BARCLAYS CAPITAL		266,773	280,000	275,250	276,985		323		323		277,307		(10,535)	(10,535)	9,310	06/01/2031	3.C FE
..48666K-BA-6	KB HOME	08/26/2026	BARCLAYS CAPITAL		162,611	160,000	161,800	160,762		(300)		(300)		160,462		2,150	2,150	12,953	07/15/2030	3.B FE
..487836-AT-5	KELLOGG CO	07/24/2026	GOLDMAN SACHS & CO		13,803,625	12,500,000	12,437,698	12,481,738		2,804		2,804		12,484,542		1,319,084	1,319,084	765,694	04/01/2031	1.F FE
..49271V-AJ-9	KEURIG DR PEPPER INC	09/01/2026	BARCLAYS CAPITAL		396,002	425,000	423,908	424,608		57		57		424,665		(28,663)	(28,663)	11,371	05/01/2030	2.C FE
..49271V-AQ-3	KEURIG DR PEPPER INC	09/01/2026	BARCLAYS CAPITAL		4,996,258	5,350,000	4,929,972	5,019,715		30,413		30,413		5,050,128		(53,870)	(53,870)	190,794	04/15/2032	2.C FE
..49271V-AU-4	KEURIG DR PEPPER INC	09/01/2026	BARCLAYS CAPITAL		19,504,548	19,600,000	19,830,692			(12,097)		(12,097)		19,818,595		(314,047)	(314,047)	472,796	03/15/2031	2.C FE
..49326E-EP-4	KEYCORP	07/16/2026	CITADEL SECURITIES		20,009,280	19,000,000	20,307,010			(23,980)		(23,980)		20,283,030		(273,750)	(273,750)	442,558	03/06/2035	2.B FE
..49326E-ER-0	KEYCORP	07/28/2026	RBC CAPITAL MARKETS CORP		9,718,800	10,000,000	9,826,800			2,552		2,552		9,829,352		(110,552)	(110,552)	266,724	01/28/2037	2.A FE
..49338C-AB-9	KEYSPAN GAS EAST CORPORATION	08/15/2026	MATURITY at 100.0000		11,700,000	11,700,000	11,593,080	11,691,971		8,029		8,029		11,700,000				320,814	08/15/2026	2.A FE
..49338L-AF-0	KEYSIGHT TECHNOLOGIES INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		455,982	482,000	504,093	492,317		(1,710)		(1,710)		490,608		(34,626)	(34,626)	11,367	10/30/2029	2.A FE
..494550-AL-0	KINDER MORGAN ENER PART	07/24/2026	GOLDMAN SACHS & CO		7,597,514	6,767,000	6,960,878	6,916,110		(11,618)		(11,618)		6,904,492		693,022	693,022	454,517	03/15/2032	2.A FE
..49456B-AX-9	KINDER MORGAN INC	09/01/2026	BARCLAYS CAPITAL		694,624	700,000	697,781	698,382		154		154		698,536		(3,912)	(3,912)	27,401	06/01/2033	2.A FE
..49461M-AA-8	KINETIK HOLDINGS LP	08/26/2026	BARCLAYS CAPITAL		552,057	550,000	545,207	547,135		391		391		547,527		4,530	4,530	22,619	06/15/2030	3.A FE
..50012L-AF-1	KODIAK GAS SERVICES LLC	08/26/2026	BARCLAYS CAPITAL		21,052	21,000	21,070			(7)		(7)		21,063		(11)	(11)	538	04/01/2031	3.C FE
..50077L-BC-9	KRAFT HEINZ FOODS CO	07/08/2026	SECURITY CALLED AT 100.00000000		100,000	100,000	100,000	100,000						100,000				2,508	05/15/2027	2.B FE
..50077L-BF-2	KRAFT HEINZ FOODS CO	07/24/2026	GOLDMAN SACHS & CO		5,041,561	5,210,000	4,889,116	4,969,805		23,518		23,518		4,993,324		48,237	48,237	200,513	03/01/2031	2.B FE
..50152#-AB-3	CONVENIENCE STORE INVESTMENTS INC	08/24/2026	SINKING FUND REDEMPTION		441,005	441,005	441,005	441,005						441,005				11,676	02/24/2035	2.B PLGI
..501680-AC-9	LABL INC (MULTI-COLOR)	09/30/2026	VARIOUS		3,446,080	8,172,000	5,155,135	5,155,135			1,559,455	(1,559,455)		3,595,680		(149,600)	(149,600)		11/01/2028	6. FE
..501680-AF-2	LABL INC (MULTI-COLOR)	09/30/2026	VARIOUS		2,852,869	6,710,000	3,608,196	3,608,196		630,633		(630,633)		2,977,563		(124,694)	(124,694)		10/01/2031	6. FE
..50190E-AC-8	MORGAN AUTO GROUP LLC	08/26/2026	BARCLAYS CAPITAL		177,050	170,000	171,275	170,782		(184)		(184)		170,598		6,452	6,452	15,038	08/01/2031	4.B FE
..501955-AC-2	LG CHEM LTD	07/07/2026	MATURITY at 100.0000		1,500,000	1,500,000	1,492,440	1,499,193		807		807		1,500,000				20,625	07/07/2026	2.B FE
..50205M-AA-7	LG ENERGY SOLUTION LTD 144A	09/25/2026	MATURITY at 100.0000		2,030,000	2,030,000	2,025,833	2,029,012		988		988		2,030,000				114,188	09/25/2026	2.B FE
..513272-AD-6	LAMB WESTON HOLDINGS INC	08/26/2026	BARCLAYS CAPITAL		172,768	180,000	150,822	159,578		2,910		2,910		162,488		10,280	10,280	7,982	01/31/2030	3.C FE
..513272-AE-4	LAMB WESTON HOLDINGS INC	08/26/2026	BARCLAYS CAPITAL		301,808	320,000	321,600	320,892		(127)		(127)		320,765		(18,957)	(18,957)	15,050	01/31/2032	3.C FE
..521865-BB-0	LEAR CORPORATION	07/24/2026	GOLDMAN SACHS & CO		10,804,766	11,441,000	11,949,961	11,685,121		(31,380)		(31,380)		11,653,741		(848,975)	(848,975)	263,620	05/30/2030	2.B FE
..524660-AY-3	LEGGETT & PLATT INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		520,396	530,000	517,573	527,222		923		923		528,144		(7,748)	(7,748)	13,809	11/15/2027	3.B FE
..531968-AA-3	LIGHT AND WONDER INTERNATIONAL	08/26/2026	BARCLAYS CAPITAL		134,837	130,000	130,700	130,413		(84)		(84)		130,329		4,508	4,508	9,642	09/01/2031	3.C FE
..536797-AF-0	LITHIA MOTORS INC 144A	08/26/2026	BARCLAYS CAPITAL		104,707	110,000	111,063	110,416		(90)		(90)		110,327		(5,620)	(5,620)	5,374	01/15/2031	3.B FE
..53944Y-BE-2	LLOYDS BANKING GROUP PLC	07/28/2026	CITADEL SECURITIES		19,100,000	20,000,000	19,329,800			7,881		7,881		19,337,681		(237,681)	(237,681)	233,419	11/04/2036	1.G FE
..540424-AT-5	LOEWS CORPORATION	09/01/2026	BARCLAYS CAPITAL		422,154	450,000	449,501	449,783		36		36		449,819		(27,665)	(27,665)	11,480	05/15/2030	1.G FE
..55261F-AT-1	M&T BANK CORPORATION	09/01/2026	BARCLAYS CAPITAL		14,690,247	14,300,000	14,945,073			(34,299)		(34,299)		14,910,774		(220,527)	(220,527)	408,288	03/13/2032	2.A FE
..55261F-AV-6	M&T BANK CORPORATION	07/16/2026	CITADEL SECURITIES		19,781,600	20,000,000	19,930,400			1,996		1,996		19,932,396		(150,796)	(150,796)	541,492	01/16/2036	2.A FE
..55336V-AM-2	MPLX LP	08/24/2026	JP MORGAN SECURITIES LLC		13,256,850	15,000,000	13,590,150			19,456		19,456		13,609,606		(352,756)	(352,756)	243,750	04/15/2038	2.B FE
..55336V-BU-3	MPLX LP	07/24/2026	GOLDMAN SACHS & CO		3,730,194	3,800,000	3,778,454	3,786,534		1,241		1,241		3,787,775		(57,581)	(57,581)	170,335	09/01/2032	2.B FE
..55336V-CE-8	MPLX LP	09/23/2026	CITADEL SECURITIES		14,395,390	15,225,000	14,950,646			6,614		6,614		14,957,260		(561,870)	(561,870)	497,604	04/01/2036	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
..553530-A@-5	MSC INDUSTRIAL DIRECT CO INC	07/28/2026	MATURITY at 100.0000		64,000,000	64,000,000	64,000,000	64,000,000						64,000,000				1,856,000	07/28/2026	2.B
..55354G-AK-6	MSCI INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		56,458	60,000	60,000	60,000						60,000		(3,542)	(3,542)	2,066	09/01/2030	2.C FE
..55354G-AL-4	MSCI INC 144A	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		5,833,023	6,190,000	5,620,075	5,825,803		35,571		35,571		5,861,373		(28,351)	(28,351)	153,912	02/15/2031	2.C FE
..56530K-AC-0	MAPLE PARENT HOLDINGS CORP	07/28/2026	WELLS FARGO SECURITIES LLC		14,992,950	15,000,000	15,143,332			(214)		(214)		15,143,117		(150,167)	(150,167)	292,125	03/26/2036	2.C FE
..57169*-AX-5	MARS INC	09/27/2026	MATURITY at 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				547,200	09/27/2026	1.F
..571903-BF-9	MARRIOTT INTERNATIONAL INC	09/01/2026	BARCLAYS CAPITAL		24,466,151	27,100,000	24,942,569			87,206		87,206		25,029,775		(563,624)	(563,624)	360,957	10/15/2032	2.B FE
..571903-BZ-5	MARRIOTT INTERNATIONAL INC	08/24/2026	JP MORGAN SECURITIES LLC		18,781,200	20,000,000	19,285,200			12,503		12,503		19,297,703		(516,503)	(516,503)	524,167	05/01/2038	2.B FE
..573284-AV-8	MARTIN MARIETTA MATERIALS INC	07/24/2026	GOLDMAN SACHS & CO		2,477,088	2,700,000	2,669,328	2,686,209		1,789		1,789		2,687,997		(210,909)	(210,909)	58,500	03/15/2030	2.A FE
..57638P-AA-2	MASTERBRAND INC	07/22/2026	BARCLAYS CAPITAL		1,340,000	1,340,000	1,355,008	1,351,211		(1,607)		(1,607)		1,349,604		(9,604)	(9,604)	95,884	07/15/2032	3.B FE
..57665R-AL-0	MATCH GROUP HOLDINGS II LLC	08/26/2026	BARCLAYS CAPITAL		1,961,981	2,080,000	2,080,000	2,080,000						2,080,000		(118,019)	(118,019)	91,997	08/01/2030	3.B FE
..57667J-AA-0	MATCH GROUP HOLDINGS II LLC 144A	08/26/2026	BARCLAYS CAPITAL		36,004	40,000	38,100	38,798		123		123		38,921		(2,917)	(2,917)	1,313	10/01/2031	3.B FE
..58013M-FM-1	MCDONALDS CORPORATION	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		366,232	400,000	399,784	399,916		12		12		399,928		(33,696)	(33,696)	8,075	03/01/2030	2.A FE
..581557-BR-5	MCKESSON CORP	08/15/2026	MATURITY at 100.0000		3,500,000	3,500,000	3,484,145	3,497,982		2,018		2,018		3,500,000				45,500	08/15/2026	1.G FE
..582839-AG-1	MEAD JOHNSON NUTRITION CO	08/18/2026	SECURITY CALLED AT 89.80000000		6,286,000	7,000,000	6,788,685	6,811,142		3,860		3,860		6,815,002		(529,002)	(529,002)	229,872	06/01/2044	1.G FE
..58502B-AE-6	MEDNAX INC	08/26/2026	BARCLAYS CAPITAL		378,146	380,000	379,938	379,953		10		10		379,963		(1,817)	(1,817)	21,106	02/15/2030	3.B FE
..58507L-BC-2	MEDTRONIC GLOBAL HOLDINGS SCA	09/01/2026	BARCLAYS CAPITAL		614,931	640,000	636,736	637,627		188		188		637,815		(22,884)	(22,884)	26,560	03/30/2033	1.G FE
..58528#-FR-3	MEIJER INC.	09/01/2026	SINKING FUND REDEMPTION		6,272,727	6,272,727	6,272,727	6,272,727						6,272,727				235,854	09/01/2035	1.F
..58933Y-BK-0	MERCK & CO INC	09/01/2026	BARCLAYS CAPITAL		217,895	225,000	224,802	224,915		11		11		224,925		(7,031)	(7,031)	8,016	05/17/2033	1.E FE
..59156R-AJ-7	METLIFE INC	08/20/2026	TD SECURITIES (USA) LLC		12,743,048	12,006,000	12,614,940	12,446,725		(26,837)		(26,837)		12,419,889		323,160	323,160	523,011	06/15/2034	1.G FE
..594918-BR-4	MICROSOFT CORPORATION	08/08/2026	MATURITY at 100.0000		4,534,000	4,534,000	4,518,040	4,532,954		1,046		1,046		4,534,000				108,816	08/08/2026	1.A FE
..59562V-AM-9	MIDAMERICAN ENERGY HLDGS	09/15/2026	BARCLAYS CAPITAL		19,111,125	18,750,000	19,854,188			(13,841)		(13,841)		19,840,347		(729,222)	(729,222)	526,367	04/01/2036	1.G FE
..60671#-AD-0	THE MITRE CORPORATION	07/31/2026	SINKING FUND REDEMPTION		1,325,052	1,325,052	1,325,052	1,325,052						1,325,052				61,516	07/31/2040	1.E
..606822-BR-4	MITSUBISHI UFJ FINANCIAL GROUP INC	08/12/2026	VARIOUS		2,209,047	2,400,000	2,400,000	2,400,000						2,400,000		(190,953)	(190,953)	57,151	02/25/2030	1.G FE
..606822-DV-3	MITSUBISHI UFJ FINANCIAL GROUP INC	09/29/2026	VARIOUS		38,270,909	40,075,000	39,936,242			3,823		3,823		39,940,065		(1,669,157)	(1,669,157)	838,972	04/21/2037	1.G FE
..606822-EA-8	MITSUBISHI UFJ FINANCIAL GROUP INC	08/19/2026	MUFG SECURITIES AMERICA INC		9,938,558	9,950,000	10,008,606			(323)		(323)		10,008,282		(69,725)	(69,725)	40,012	07/24/2037	1.G FE
..60688X-BQ-2	MIZUHO BANK LTD	08/24/2026	JP MORGAN SECURITIES LLC		14,710,185	15,075,000	14,922,592			1,971		1,971		14,924,563		(214,378)	(214,378)	280,087	04/16/2036	1.F FE
..607120-EZ-1	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		86,409	86,409	86,409	86,409						86,409				2,469	11/09/2032	1.E
..607120-FL-1	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		103,834	103,834	103,834	103,834						103,834				2,476	05/09/2039	1.E
..607120-FM-9	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		74,834	74,834	74,834	74,834						74,834				1,813	05/09/2039	1.E
..607120-FN-7	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		40,380	40,380	40,380	40,380						40,380				963	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		93,456	93,456	93,456	93,456						93,456				3,596	11/09/2042	1.E
..607120-FR-8	MOBILE AIRPORT AUTHORITY	08/09/2026	SINKING FUND REDEMPTION		69,391	69,391	69,391	69,391						69,391				2,732	11/09/2042	1.E
..608190-AL-8	MOHAWK INDUSTRIES INC	07/24/2026	GOLDMAN SACHS & CO		5,449,699	5,727,000	6,152,047	5,940,824		(28,185)		(28,185)		5,912,639		(462,941)	(462,941)	145,323	05/15/2030	2.A FE
..60871R-AG-5	MOLSON COORS BREWING CO	07/15/2026	MATURITY at 100.0000		8,650,000	8,650,000	8,561,809	8,644,407		5,593		5,593		8,650,000				259,500	07/15/2026	2.B FE
..61201#-AA-3	MONTANA DAKOTA UTILITIES CO	08/24/2026	MATURITY at 100.0000		11,500,000	11,500,000	11,500,000	11,500,000						11,500,000				727,950	08/24/2026	1.G
..615394-AP-8	MOOG INC	08/26/2026	BARCLAYS CAPITAL		17,631	18,000	18,000							18,000		(369)	(369)	421	10/15/2034	3.B FE
..61690D-K7-2	MORGAN STANLEY BANK NA	08/27/2026	JANE STREET EXECUTION SERVICES LLC		2,262,330	2,250,000	2,250,000	2,250,000						2,250,000		12,330	12,330	127,281	01/12/2029	1.D FE
..617446-8L-6	MORGAN STANLEY	09/01/2026	BARCLAYS CAPITAL		1,636,390	1,775,000	1,775,000	1,775,000						1,775,000		(138,610)	(138,610)	53,230	01/22/2031	1.E FE
..617446-8P-7	MORGAN STANLEY	09/01/2026	BARCLAYS CAPITAL		1,688,989	1,780,000	1,671,331	1,687,301		10,642		10,642		1,697,942		(8,954)	(8,954)	59,278	04/01/2031	1.E FE
..61747Y-EE-1	MORGAN STANLEY	08/04/2026	SECURITY CALLED AT 100.00000000		2,560,911	2,535,658	2,636,231	2,564,702		24,441		24,441	216,930	2,806,073	(283,252)	38,090	(245,162)	46,268	08/04/2027	1.E FE
..61747Y-GB-5	MORGAN STANLEY	07/08/2026	GOLDMAN SACHS & CO		24,535,500	25,000,000	24,799,500			5,275		5,275		24,804,775		(269,275)	(269,275)	379,256	03/12/2032	1.E FE
..61748U-AE-2	MORGAN STANLEY	07/22/2026	MORGAN STANLEY & CO. LLC		10,770,581	10,725,000	10,818,950	10,804,615		(9,768)		(9,768)		10,794,847		(24,265)	(24,265)	573,382	01/15/2031	1.E FE
..61748U-AT-9	MORGAN STANLEY	08/24/2026	JP MORGAN SECURITIES LLC		28,647,300	30,000,000	29,350,800			12,461		12,461		29,363,261		(715,961)	(715,961)	858,182	01/30/2037	1.E FE
..61761J-3R-8	MORGAN STANLEY	07/27/2026	MATURITY at 100.0000		5,250,000	5,250,000	5,161,613	5,243,710		6,290		6,290		5,250,000				164,063	07/27/2026	1.G FE
..61776N-VG-5	MORGAN STANLEY PRIVATE BANK NA	07/24/2026	GOLDMAN SACHS & CO		1,552,068	1,575,000	1,576,380	1,576,292		(73)		(73)		1,576,219		(24,151)	(24,151)	75,803	07/18/2031	1.D FE
..62425@-AA-3	MOUNTAIN PEAK POWER LLC	09/30/2026	SINKING FUND REDEMPTION		139,509	139,509	139,509	139,509						139,509				6,351	06/30/2055	2.C PL
..626738-AF-5	MURPHY OIL USA INC	08/26/2026	BARCLAYS CAPITAL		93,398	100,000	100,188	100,083		(14)		(14)		100,069		(6,671)	(6,671)	3,875	02/15/2031	3.B FE
..62954H-BA-5	NXP BV/ NXP FDG/ NXP USA	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		578,305	650,000	647,974	648,745		141		141		648,886		(70,581)	(70,581)	12,278	05/11/2031	2.A FE
..62954H-BB-3	NXP BV/NXP FUNDING LLC/NXP USA	07/24/2026	GOLDMAN SACHS & CO		1,040,114	1,060,000	1,018,798	1,027,521		2,270		2,270		1,029,792		10,323	10,323	54,767	01/15/2033	2.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
631005-BJ-3	NARRAGANSETT ELECTRIC COMPANY	07/24/2026	GOLDMAN SACHS & CO		4,408,200	4,650,000	4,650,000	4,650,000						4,650,000		(241,800)	(241,800)	126,294	04/09/2030	1.G FE
637432-CT-0	NATIONAL RURAL UTIL COOP	07/24/2026	GOLDMAN SACHS & CO		5,881,638	5,178,000	6,525,731	5,771,242		(46,756)		(46,756)		5,724,486		157,152	157,152	375,117	03/01/2032	1.F FE
637432-NV-3	NATIONAL RURAL UTILITIES COOPERATI	07/24/2026	GOLDMAN SACHS & CO		1,422,451	1,550,000	1,543,823	1,547,383		367		367		1,547,750		(125,299)	(125,299)	32,240	03/15/2030	1.E FE
637432-NY-7	NATIONAL RURAL UTILITIES COOPERATI	07/24/2026	GOLDMAN SACHS & CO		7,085,726	8,010,000	6,944,139	7,168,235		66,051		66,051		7,234,287		(148,561)	(148,561)	172,549	04/15/2032	1.E FE
637432-NZ-4	NATIONAL RURAL UTILITIES COOPERATI	07/24/2026	GOLDMAN SACHS & CO		3,422,988	3,600,000	3,587,004	3,591,020		646		646		3,591,666		(168,678)	(168,678)	92,130	12/15/2032	1.E FE
641423-CD-8	NEVADA POWER COMPANY	09/01/2026	BARCLAYS CAPITAL		456,435	500,000	498,700	499,412		94		94		499,506		(43,071)	(43,071)	10,033	05/01/2030	1.F FE
64824*-AA-8	NEW PROVIDENCE LEASE-BACKED TRUST	09/15/2026	SINKING FUND REDEMPTION		13,108	13,108	13,108	13,108						13,108				639	08/15/2056	1.E PL
65011#-AB-2	NEW YORK TRANSCO LLC	07/09/2026	SINKING FUND REDEMPTION		178,000	178,000	178,000	178,000						178,000				9,701	01/09/2054	1.E PL
651229-BC-9	NEWELL BRANDS INC	08/05/2026	BOFA SECURITIES INC (MERRILL LYNCH)		3,596,150	3,550,000	3,550,000	3,550,000						3,550,000		46,150	46,150	201,795	09/15/2027	4.A FE
651229-BF-2	NEWELL BRANDS INC	08/26/2026	BARCLAYS CAPITAL		162,955	160,000	160,450	160,379		(47)		(47)		160,332		2,624	2,624	7,990	05/15/2030	4.B FE
65249B-AB-5	NEWS CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		474,237	490,000	496,613	493,861		(471)		(471)		493,390		(19,154)	(19,154)	24,973	02/15/2032	2.B FE
65473P-AX-3	NISOURCE INC	08/24/2026	JP MORGAN SECURITIES LLC		14,642,950	14,875,000	14,926,319			(475)		(475)		14,925,843		(282,893)	(282,893)	486,330	07/15/2035	2.B FE
65473P-BB-0	NISOURCE INC	07/28/2026	BARCLAYS CAPITAL		14,760,750	15,000,000	14,970,750			482		482		14,971,232		(210,482)	(210,482)	156,792	05/18/2036	2.B FE
65480C-AC-9	NISSAN MOTOR ACCEPTANCE COMPANY LL	09/16/2026	MATURITY at 100.0000		3,000,000	3,000,000	2,999,280	2,999,900		100		100		3,000,000				55,500	09/16/2026	3.B FE
65480C-AE-5	NISSAN MOTOR ACCEPTANCE COMPANY LL	09/15/2026	MATURITY at 100.0000		510,000	510,000	509,510	509,932		68		68		510,000				35,445	09/15/2026	3.B FE
65559C-AE-1	NORDEA BANK ABP	09/30/2026	MATURITY at 100.0000		15,500,000	15,500,000	14,917,975	15,188,719		311,281		311,281		15,500,000				232,500	09/30/2026	1.F FE
655844-CQ-9	NORFOLK SOUTHERN CORPORATION	09/01/2026	BARCLAYS CAPITAL		913,739	950,000	946,675	947,677		237		237		947,914		(34,175)	(34,175)	42,392	03/01/2033	2.A FE
65819#-AB-6	NORTH CAROLINA ELECTRIC MEMBERSHIP	07/11/2026	SINKING FUND REDEMPTION		1,056,000	1,056,000	1,056,000	1,056,000						1,056,000				24,710	07/11/2034	1.G
66765R-CE-4	NORTHWEST NATURAL GAS COMPANY	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		29,148	30,000	30,000	30,000						30,000		(852)	(852)	776	09/13/2027	1.F FE
66765R-CG-9	NORTHWEST NATURAL GAS COMPANY	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		142,323	150,000	150,000	150,000						150,000		(7,677)	(7,677)	3,115	06/15/2029	1.F FE
668771-AL-2	NORTONLIFELOCK INC	08/26/2026	BARCLAYS CAPITAL		387,642	380,000	381,225	380,527		(158)		(158)		380,369		7,273	7,273	24,593	09/30/2030	3.C FE
670001-AE-6	NOVELIS CORPORATION	08/26/2026	BARCLAYS CAPITAL		3,793,169	3,910,000	3,921,413	3,913,730		(1,136)		(1,136)		3,912,594		(119,425)	(119,425)	199,654	01/30/2030	4.A FE
670001-AH-9	NOVELIS CORP 144A	08/26/2026	BARCLAYS CAPITAL		1,204,218	1,310,000	1,136,075	1,159,989		14,882		14,882		1,174,871		29,347	29,347	52,455	08/15/2031	4.A FE
670001-AL-0	NOVELIS INC	08/26/2026	BARCLAYS CAPITAL		61,811	60,000	60,243	60,192		(34)		(34)		60,158		1,653	1,653	4,434	01/30/2030	4.A FE
67059T-AH-8	NUSTAR LOGISTICS LP	08/26/2026	BARCLAYS CAPITAL		400,881	390,000	375,775	379,988		1,239		1,239		381,227		19,654	19,654	22,514	10/01/2030	3.A FE
67066G-AE-4	NVIDIA CORPORATION	09/16/2026	MATURITY at 100.0000		952,000	952,000	941,620	951,172		828		828		952,000				30,464	09/16/2026	1.C FE
67077M-BH-0	NUTRIEN LTD	08/24/2026	JP MORGAN SECURITIES LLC		14,718,900	15,050,000	14,934,115			1,347		1,347		14,935,462		(216,562)	(216,562)	192,347	05/29/2036	2.B FE
671058-AF-8	OSI GROUP LLC	09/10/2026	SECURITY CALLED AT 100.00000000		21,037,500	21,037,500	21,037,500	21,037,500						21,037,500				884,768	03/22/2028	2.B PL
674599-DD-4	OCCIDENTAL PETROLEUM COR	09/01/2026	VARIOUS		29,992,284	27,495,000	36,315,898	32,054,897		(510,113)		(510,113)		31,544,784		(1,552,500)	(1,552,500)	1,699,166	05/01/2031	2.C FE
674599-DF-9	OCCIDENTAL PETROLEUM CORP	09/23/2026	SMBC NIKKO SECURITIES		14,470,574	14,025,000	14,961,029			(12,109)		(12,109)		14,948,919		(478,345)	(478,345)	474,922	09/15/2036	2.C FE
675232-AB-8	OCEANEERING INTERNATIONAL INC.	07/06/2026	SECURITY CALLED AT 101.84600000		763,845	750,000	693,750	720,263		7,009		7,009		727,272		22,728	22,728	55,720	02/01/2028	3.C FE
675232-AD-4	OCEANEERING INTL INC	07/06/2026	SECURITY CALLED AT 101.84600000		13,912,164	13,660,000	12,656,253	13,101,991		129,123		129,123		13,231,114		428,886	428,886	1,014,847	02/01/2028	3.B FE
677415-CS-8	OHIO POWER CO	09/01/2026	BARCLAYS CAPITAL		831,555	900,000	899,046	899,582		63		63		899,645		68,090	68,090	21,515	04/01/2030	2.A FE
681919-BR-6	OMNICOM GROUP INC	07/24/2026	GOLDMAN SACHS & CO		1,112,350	1,250,000	1,125,677			11,733		11,733		1,137,410		25,060	25,060	27,167	03/01/2031	2.A FE
682357-AA-6	180 MEDICAL INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		1,339,251	1,390,000	1,413,200	1,393,854		3,062		3,062		1,390,792		51,541	51,541	44,586	10/15/2029	2.C FE
68245X-AM-1	1011778 BC ULC / NEW RED FINANCE I 144A	08/26/2026	BARCLAYS CAPITAL		208,113	220,000	220,000	220,000						220,000		11,887	11,887	7,627	10/15/2030	3.C FE
682680-BB-8	ONEOK INC	07/24/2026	GOLDMAN SACHS & CO		1,685,178	1,800,000	1,798,146	1,799,337		85		85		1,799,422		114,244	114,244	48,360	03/15/2030	2.B FE
682680-BE-2	ONEOK INC	07/24/2026	GOLDMAN SACHS & CO		6,264,526	5,997,000	7,007,674	6,536,403		(58,825)		(58,825)		6,477,578		213,052	213,052	393,503	01/15/2031	2.B FE
682680-BU-6	ONEOK INC	09/17/2026	SECURITY CALLED AT 78.40200000		784,020	1,000,000	752,165	765,625		5,595		5,595		771,220		12,800	12,800	33,367	12/01/2042	2.A FE
682680-BX-0	ONEOK INC	09/17/2026	SECURITY CALLED AT 76.37700000		4,613,171	6,040,000	4,697,573	4,749,181		23,344		23,344		4,772,524		159,353	159,353	258,126	09/15/2046	2.A FE
682680-BY-8	ONEOK INC	09/17/2026	SECURITY CALLED AT 75.19600000		4,286,172	5,700,000	4,258,242	4,275,410		22,371		22,371		4,297,781		11,609	11,609	228,760	10/03/2047	2.A FE
68389X-BM-6	ORACLE CORPORATION	07/15/2026	MATURITY at 100.0000		6,497,000	6,497,000	6,448,151	6,494,322		2,678		2,678		6,497,000				172,171	07/15/2026	2.B FE
684065-AT-2	CONSOLIDATED EDISON INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		101,810	100,000	113,989	102,235		684		684		101,550		260	260	4,550	12/01/2027	2.A FE
688225-AH-4	OSHKOSH CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		518,606	550,000	565,215	557,474		1,126		1,126		556,348		37,742	37,742	16,198	03/01/2030	2.B FE
68902V-AJ-6	OTIS WORLDWIDE CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		1,019,585	1,032,000	1,079,441	1,041,778		5,490		5,490		1,036,289		16,704	16,704	20,246	04/05/2027	2.B FE
68902V-AK-3	OTIS WORLDWIDE	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		277,797	300,000	299,976	300,000						300,000		22,203	22,203	7,652	02/15/2030	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
690742-AF-8	OWENS CORNING	08/15/2026	MATURITY at 100.0000		9,541,000	9,541,000	9,520,527	9,540,065		930		930		9,540,995		5	5	324,394	08/15/2026	2.A FE
69331C-AJ-7	PG&E CORPORATION	08/26/2026	BARCLAYS CAPITAL		316,890	320,000	289,950	300,470		2,491		2,491		302,961		13,929	13,929	19,413	07/01/2030	3.A FE
693475-AX-3	PNC FINANCIAL SERVICES GROUP INC (	07/23/2026	MATURITY at 100.0000		1,800,000	1,800,000	1,796,562	1,799,716		284		284		1,800,000				46,800	07/23/2026	1.G FE
693475-AZ-8	PNC FINANCIAL SERVICES GROUP INC (	07/24/2026	GOLDMAN SACHS & CO		1,386,165	1,500,000	1,495,800	1,498,260		253		253		1,498,513		(112,348)	(112,348)	38,781	01/22/2030	1.G FE
693475-CA-1	PNC FINANCIAL SERVICES GROUP INC (	09/01/2026	BARCLAYS CAPITAL		19,570,200	20,000,000	19,974,600			1,435		1,435		19,976,035		(405,835)	(405,835)	350,207	10/21/2032	1.G FE
693475-CM-5	PNC FINANCIAL SERVICES GROUP INC	09/11/2026	GOLDMAN SACHS & CO		9,693,000	10,000,000	10,000,000							10,000,000		(307,000)	(307,000)	80,428	07/21/2037	1.G FE
69352P-AQ-6	PPL CAPITAL FUNDING INC	07/24/2026	GOLDMAN SACHS & CO		7,846,811	8,080,000	9,289,223	8,637,372		(76,261)		(76,261)		8,561,111		(714,300)	(714,300)	261,085	04/15/2030	2.A FE
694308-HW-0	PACIFIC GAS AND ELECTRIC CO	08/04/2026	SECURITY CALLED AT 98.53400000		5,242,009	5,320,000	4,851,627	5,082,321		70,728		70,728		5,153,049		88,960	88,960	118,503	12/01/2027	2.A FE
694538-AA-3	WAL-MART TRANSPORTATION LLC	09/15/2026	SINKING FUND REDEMPTION		169,934	169,934	169,934	169,934						169,934				6,007	08/15/2039	1.C
694538-AB-1	WAL-MART TRANSPORTATION LLC	09/15/2026	SINKING FUND REDEMPTION		46,327	46,327	46,327	46,327						46,327				1,638	11/15/2039	1.C
694538-AC-9	WAL-MART TRANSPORTATION LLC	09/15/2026	SINKING FUND REDEMPTION		42,359	42,359	42,359	42,359						42,359				1,497	12/15/2039	1.C
694538-AD-7	WAL-MART TRANSPORTATION LLC	09/15/2026	SINKING FUND REDEMPTION		74,717	74,717	74,717	74,717						74,717				2,741	02/15/2040	1.C
695114-BT-4	PACIFICORP	09/01/2026	BARCLAYS CAPITAL		18,739,270	17,000,000	17,799,540	17,309,149		(28,404)		(28,404)		17,280,745		1,458,525	1,458,525	1,043,564	11/15/2031	2.A FE
698900-AG-2	PANCANADIAN PETL	09/01/2026	BARCLAYS CAPITAL		14,013,740	13,000,000	15,291,520	13,822,128		(80,835)		(80,835)		13,741,293		272,448	272,448	782,600	11/01/2031	2.C FE
703481-AC-5	PATTERSON-UTI ENERGY INC.	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		24,014	24,000	23,948	23,985		4		4		23,989		26	26	920	11/15/2029	2.C FE
705322-A#-2	PEDERNALES ELECTRIC COOPERATIVE IN	09/15/2026	SINKING FUND REDEMPTION		86,667	86,667	86,667	86,667						86,667				2,115	09/15/2051	1.D
705322-A@-4	PEDERNALES ELECTRIC COOPERATIVE IN	09/15/2026	SINKING FUND REDEMPTION		376,667	376,667	376,667	376,667						376,667				8,814	09/15/2051	1.D
707569-AS-8	PENN ENTERTAINMENT INC	09/22/2026	JP MORGAN SECURITIES LLC		11,420,000	11,420,000	11,275,050	11,390,664		20,671		20,671		11,411,334		8,666	8,666	763,713	01/15/2027	4.C FE
708653-AA-8	PENN-AMER WATER CO	09/01/2026	MATURITY at 100.0000		16,000,000	16,000,000	16,501,076	16,027,474		(27,474)		(27,474)		16,000,000				1,248,000	09/01/2026	1.E
709599-AW-4	PENSKE TRUCK LEASING COMPANY LP / PTL F	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		49,845	50,000	55,303	50,591		(585)		(585)		50,005		(161)	(161)	1,266	11/15/2026	2.B FE
709599-BV-5	PENSKE TRUCK LEASING COMPANY LP / PTL F	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,665,645	4,500,000	4,491,204	4,494,423		1,005		1,005		4,495,428		170,217	170,217	168,175	06/15/2030	2.B FE
713448-EE-4	PEPSICO INC	09/15/2026	MATURITY at 100.0000		18,630,000	18,630,000	20,016,606	18,783,365		(153,365)		(153,365)		18,630,000				1,358,127	09/15/2026	1.E FE
71424V-AA-8	PERMIAN RESOURCES OPERATING LLC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		176,334	170,000	170,406	170,247		(32)		(32)		170,215		6,120	6,120	12,826	01/15/2032	2.C FE
71424V-AB-6	PERMIAN RESOURCES OPERATING LLC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		40,811	40,000	40,013	40,010		(1)		(1)		40,009		803	803	2,583	02/01/2033	2.C FE
71647N-BN-8	PETROBRAS GLOBAL FINANCE BV	09/23/2026	BARCLAYS CAPITAL		6,763,750	7,000,000	6,835,500			1,103		1,103		6,836,603		72,853	72,853	89,931	01/10/2036	3.B FE
716540-DL-3	PETROLEOS MEXICANOS	07/09/2026	GOLDMAN SACHS		219,268	205,000	206,136	206,007		(166)		(166)		205,841		13,427	13,427	10,862	06/02/2029	4.A FE
716973-AE-2	PFIZER INC	07/24/2026	GOLDMAN SACHS & CO		1,254,353	1,285,000	1,283,073	1,283,998		381		381		1,284,379		30,026	30,026	42,048	05/19/2033	1.F FE
737446-AQ-7	POST HOLDINGS INC 144A	08/26/2026	BARCLAYS CAPITAL		183,730	190,000	175,075	179,330		1,359		1,359		180,689		3,041	3,041	7,616	04/15/2030	4.B FE
74112B-AL-9	PRESTIGE BRANDS INC	07/15/2026	SECURITY CALLED AT 100.00000000		1,700,000	1,700,000	1,700,731	1,700,000						1,700,000				87,125	01/15/2028	3.C FE
74112B-AM-7	PRESTIGE BRANDS INC	08/26/2026	BARCLAYS CAPITAL		138,875	150,000	150,938	150,432		(75)		(75)		150,357		11,483	11,483	5,094	04/01/2031	4.A FE
74256L-EP-0	PRINCIPAL LIFE GLOBAL FUNDING II	08/16/2026	MATURITY at 100.0000		1,875,000	1,875,000	1,866,600	1,873,935		1,065		1,065		1,875,000				23,438	08/16/2026	1.E FE
74256L-FE-4	PRINCIPAL LIFE GLOBAL FUNDING II	09/01/2026	BARCLAYS CAPITAL		19,392,400	20,000,000	19,678,400			19,779		19,779		19,698,179		305,779	305,779	566,139	01/13/2031	1.E FE
743674-BE-2	PROTECTIVE LIFE CORPORATION	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,134,672	1,200,000	1,196,304	1,198,560		219		219		1,198,779		64,107	64,107	41,593	01/15/2030	1.G FE
74368C-BH-6	PROTECTIVE LIFE GLOBAL FUNDING	09/20/2026	MATURITY at 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				52,120	09/20/2026	1.D FE
74432Q-AC-9	PRUDENTIAL FINANCIAL INC	07/24/2026	GOLDMAN SACHS & CO		12,451,320	12,000,000	11,344,440	11,713,343		17,461		17,461		11,730,805		720,515	720,515	713,000	07/15/2033	1.G FE
74456Q-BR-6	PUBLIC SERVICE ELECTRIC AND GAS CO	09/15/2026	MATURITY at 100.0000		6,284,000	6,284,000	6,263,326	6,282,446		1,554		1,554		6,284,000				141,390	09/15/2026	1.F FE
747262-BA-0	QVC INC	08/06/2026	EXCHANGE TRANSACTIONS		8,803,305	20,714,000	8,803,305	8,803,305						8,803,305					04/15/2029	6. FE
747292-AA-8	QVC GROUP INC	09/11/2026	BOFA SECURITIES INC (MERRILL LYNCH)		4,891,027	5,589,745	2,463,821			20,814		20,814		2,484,635		2,406,392	2,406,392	59,003	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		4,930,000	4,930,000	4,888,095	4,923,854		6,146		6,146		4,930,000				67,788	09/12/2026	1.C FE
74743L-AB-6	QNITY ELECTRONICS INC	08/26/2026	BARCLAYS CAPITAL		194,787	193,000	193,000	193,000						193,000		1,787	1,787	12,465	08/15/2033	3.B FE
74834L-BB-5	QUEST DIAGNOSTICS INCORPORATED	07/24/2026	GOLDMAN SACHS & CO		2,650,101	2,850,000	2,874,096	2,861,751		(1,360)		(1,360)		2,860,391		210,290	210,290	48,343	06/30/2030	2.A FE
74834L-BH-2	QUEST DIAGNOSTICS INCORPORATED	08/13/2026	BARCLAYS CAPITAL		19,380,000	20,000,000	19,630,600			6,512		6,512		19,637,112		257,112	257,112	272,222	06/30/2036	2.A FE
74841C-AB-7	ROCKET MORTGAGE LLC	08/26/2026	BARCLAYS CAPITAL		318,046	340,000	340,600	340,160		60		60		340,100		22,054	22,054	13,029	03/01/2031	3.A FE
74843P-AA-8	QUIKRETE HOLDINGS INC	08/26/2026	BARCLAYS CAPITAL		50,739	50,000	50,000	50,000						50,000		739	739	3,152	03/01/2032	3.C FE
74951#-AF-7	RICH PRODUCTS CORPORATION	09/07/2026	SINKING FUND REDEMPTION		3,060,000	3,060,000	3,060,000	3,060,000						3,060,000				102,816	09/07/2028	2.B
75281A-BK-4	RANGE RESOURCES CORPORATION	08/26/2026	BARCLAYS CAPITAL		107,744	110,000	107,000	108,222		264		264		108,486		742	742	5,399	02/15/2030	3.A FE
75513E-BS-9	RTX CORPORATION	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		32,980	32,000	42,292	34,765		897		897		33,868		887	887	1,691	11/15/2027	2.A FE
759351-AM-1	REINSURANCE GROUP OF AMERICA INCOR	09/15/2026	MATURITY at 100.0000		5,869,000	5,869,000	6,098,478	5,881,785		12,785		12,785		5,869,000				231,826	09/15/2026	2.A FE
760759-AR-1	REPUBLIC SERVICES INC	07/01/2026	MATURITY at 100.0000		10,244,000	10,244,000	10,244,876	10,243,628		372		372		10,244,000				297,076	07/01/2026	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
..760759-AV-2	REPUBLIC SERVICES INC	08/12/2026	VARIOUS		1,376,070	1,500,000	1,495,605	1,498,070		262		262		1,498,332		(122,262)	(122,262)	31,548	03/01/2030	1.G FE
..761152-A*-8	RESMED INC	07/10/2026	MATURITY at 100.0000		16,600,000	16,600,000	16,600,000	16,600,000						16,600,000				537,840	07/10/2026	1.G
..76119L-AB-7	RESIDEO FUNDING INC	07/09/2026	144A SECURITY EXCHANGE TRANSACTION		11,895,598	12,560,000	11,402,900	11,806,700		88,898		88,898		11,895,598				251,200	09/01/2029	3.C FE
..76119L-AD-3	RESIDEO FUNDING INC	07/09/2026	144A SECURITY EXCHANGE TRANSACTION		9,515,121	9,500,000	9,521,825	9,517,245		(2,124)		(2,124)		9,515,121				308,750	07/15/2032	3.C FE
..76566P-AD-2	EB SPORTS CORP	09/30/2026	VARIOUS		200,000	200,000	199,000			705		705		200,000				4,472	05/14/2031	4.A Z
..76774L-AC-1	RITCHIE BROS AUCTIONEERS INC 144A	08/26/2026	BARCLAYS CAPITAL		361,963	350,000	352,475	351,262		(325)		(325)		350,937		11,026	11,026	25,769	03/15/2031	3.C FE
..78115@-AA-4	RUBRIC PORTFOLIO HOLDINGS LLC	09/30/2026	SINKING FUND REDEMPTION		577,305	577,305	577,305	577,305						577,305				33,137	09/30/2049	2.C PL
..78466C-AD-8	SS&C TECHNOLOGIES INC	08/26/2026	BARCLAYS CAPITAL		81,231	80,000	80,000	80,000						80,000				1,231	06/01/2032	4.A FE
..79466L-AR-5	SALESFORCE INC	07/22/2026	MUFG SECURITIES AMERICA INC		1,401,484	1,410,000	1,415,245			(431)		(431)		1,414,814		(13,331)	(13,331)	23,676	03/15/2029	1.F FE
..80386W-AC-9	SASOL FINANCING USA LLC 4.375% 18 SEP 20	09/18/2026	MATURITY at 100.0000		1,240,000	1,240,000	1,112,900	1,211,639		28,361		28,361		1,240,000				54,250	09/18/2026	3.A FE
..806605-AG-6	SCHERING-PLOUGH CORP	07/24/2026	GOLDMAN SACHS & CO		12,374,118	11,383,000	11,424,842	11,434,124		(3,220)		(3,220)		11,430,904		943,214	943,214	485,042	12/01/2033	1.E FE
..806854-AQ-8	SCHLUMBERGER INVESTMENT SA	08/24/2026	JP MORGAN SECURITIES LLC		14,765,360	15,075,000	14,923,044			1,816		1,816		14,924,860		(159,501)	(159,501)	232,909	05/07/2036	1.F FE
..808513-BX-2	CHARLES SCHWAB CORPORATION	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		209,233	222,000	233,197	226,825		(968)		(968)		225,857		(16,624)	(16,624)	5,291	10/01/2029	1.F FE
..808513-CR-4	CHARLES SCHWAB CORPORATION (THE)	07/28/2026	CITADEL SECURITIES		24,946,750	25,000,000	25,295,500			(2,908)		(2,908)		25,292,592		(345,842)	(345,842)	259,392	05/21/2037	1.F FE
..810186-AP-1	SCOTTS MIRACLE-GRO CO/THE	09/11/2026	SECURITY CALLED AT 100.00000000		7,379,000	7,379,000	7,462,436	7,379,000						7,379,000				286,244	12/15/2026	4.A FE
..81675*-AE-4	SEMINOLE ELECTRIC COOPERATIVE INC	09/30/2026	SINKING FUND REDEMPTION		1,283,333	1,283,333	1,283,333	1,283,333						1,283,333				21,945	09/30/2050	1.G
..81725W-AL-7	SENSATA TECHNOLOGIES BV	08/26/2026	BARCLAYS CAPITAL		453,222	450,000	432,000	436,945		1,634		1,634		438,578		14,644	14,644	26,144	09/01/2030	3.B FE
..81728U-AA-2	SENSATA TECHNOLOGIES INC	08/26/2026	BARCLAYS CAPITAL		174,103	180,000	180,600	180,262		(35)		(35)		180,227		(6,124)	(6,124)	8,138	02/15/2030	3.B FE
..81728U-AB-0	SENSATA TECHNOLOGIES INC 144A	08/26/2026	BARCLAYS CAPITAL		84,251	90,000	77,850	82,016		904		904		82,920		1,331	1,331	3,488	02/15/2031	3.B FE
..817565-CF-9	SERVICE CORP INTERNATIONAL/US	08/26/2026	BARCLAYS CAPITAL		111,679	120,000	96,100	103,371		2,062		2,062		105,434		6,245	6,245	4,185	08/15/2030	3.C FE
..817565-CG-7	SERVICE CORP INTERNATIONAL/US	08/26/2026	BARCLAYS CAPITAL		517,809	550,000	474,713	496,361		5,624		5,624		501,985		15,823	15,823	17,233	05/15/2031	3.C FE
..817565-CH-5	SERVICE CORPORATION INTERNATIONAL	08/26/2026	BARCLAYS CAPITAL		40,097	40,000	40,000	40,000						40,000		97	97	1,993	10/15/2032	3.C FE
..822905-AR-6	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		797,869	800,000	797,335	797,392		477		477		797,869				15,500	11/13/2028	1.D FE
..822905-AT-2	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		22,868,965	20,360,000	22,954,068	22,944,618		(75,653)		(75,653)		22,868,965				648,975	12/15/2038	1.D FE
..822905-AV-7	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		3,870,849	3,750,000	3,874,144	3,873,830		(2,980)		(2,980)		3,870,849				103,125	03/25/2040	1.D FE
..822905-AZ-8	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		26,698,400	35,190,000	26,591,449	26,602,758		95,642		95,642		26,698,400				549,844	11/07/2049	1.D FE
..822905-BB-0	SHELL FINANCE US INC	07/13/2026	144A SECURITY EXCHANGE TRANSACTION		45,297,732	64,935,000	45,076,584	41,915,972		199,384		199,384		45,297,732				974,025	11/26/2051	1.D FE
..82329P-AC-0	SHEPHERD INTERMEDIATE LLC	08/13/2026	VARIOUS		3,844,708	3,827,317	3,789,044			29,305		29,305		3,813,940		13,377	13,377	142,768	07/10/2030	4.B Z
..82333@-AD-6	SHEPHERD INTERMEDIATE LLC	08/20/2026	VARIOUS		22,897,705	22,675,214	22,337,241	22,498,766		194,048		194,048		22,692,814		17,600	17,600	2,392,916	07/10/2030	4.B PL
..82333@-AE-4	SHEPHERD INTERMEDIATE LLC	09/30/2026	SINKING FUND REDEMPTION		450,739	450,739	446,232			3,388		3,388		450,739				4,442	08/20/2031	3.C PL
..82333@-AF-1	SHEPHERD INTERMEDIATE LLC	09/30/2026	SINKING FUND REDEMPTION		500,000	500,000	490,000			5,341		5,341		500,000				7,490	08/20/2031	4.A PL
..82460C-AR-5	SHINHAN BANK	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		192,328	200,000	199,024	199,365		59		59		199,424		7,097	7,097	7,292	04/13/2032	2.A FE
..82481L-AD-1	SHIRE ACQUISITIONS INVESTMENTS IRE	09/23/2026	MATURITY at 100.0000		6,718,000	6,718,000	6,716,337	6,717,133		853		853		6,717,986		14	14	214,976	09/23/2026	2.A FE
..826200-AD-9	SIEMENS FINANCIERINGSMAT	08/17/2026	MATURITY at 100.0000		16,486,000	16,486,000	16,689,491	16,498,771		12,771		12,771		16,486,000				1,009,768	08/17/2026	1.D FE
..82967N-BG-2	SIRIUS XM RADIO INC	08/26/2026	BARCLAYS CAPITAL		160,305	170,000	170,325	170,120		30		30		170,090		9,785	9,785	8,103	07/01/2030	3.C FE
..83051G-AT-5	SKANDINAVISKA ENSKILDA BANKEN AB	09/09/2026	MATURITY at 100.0000		6,250,000	6,250,000	6,244,250	6,249,187		813		813		6,250,000				75,000	09/09/2026	1.D FE
..83088M-AL-6	SKYWORKS SOLUTIONS INC.	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		134,555	150,000	149,421	149,665		38		38		149,703		15,149	15,149	3,150	06/01/2031	2.C FE
..832696-AR-9	JM SMUCKER CO/THE	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		588,732	597,000	654,826	613,794		6,012		6,012		607,782		19,051	19,051	13,321	12/15/2027	2.B FE
..833034-AK-7	SNAP-ON INCORPORATED	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		519,359	522,000	571,155	530,769		5,885		5,885		524,884		5,526	5,526	16,117	03/01/2027	1.F FE
..83368R-AW-2	SOCIETE GENERALE SA	09/01/2026	VARIOUS		2,643,650	2,850,000	2,836,833	2,844,377		890		890		2,845,267		201,618	201,618	94,683	01/22/2030	2.B FE
..83368R-CG-5	SOCIETE GENERALE SA	07/21/2026	TD SECURITIES (USA) LLC		15,642,755	15,500,000	15,802,405	15,779,915		31,821		31,821		15,748,094		105,339	105,339	569,573	05/22/2031	2.B FE
..83545G-BE-1	SONIC AUTOMOTIVE INC	08/26/2026	BARCLAYS CAPITAL		335,297	350,000	330,238	335,760		1,298		1,298		337,058		1,762	1,762	13,366	11/15/2031	3.C FE
..835495-AL-6	SONOCO PRODUCTS COMPANY	08/12/2026	VARIOUS		3,083,532	3,300,000	3,296,304	3,298,512		268		268		3,298,780		215,248	215,248	76,680	05/01/2030	2.C FE
..837004-BV-1	DOMINION ENERGY SOUTH CAROLINA INC	07/24/2026	GOLDMAN SACHS & CO		15,591,850	14,500,000	15,664,395	14,932,252		34,397		34,397		14,897,855		693,995	693,995	949,951	02/01/2032	1.F FE
..837004-BX-7	DOMINION ENERGY SOUTH CAROLINA INC	07/24/2026	GOLDMAN SACHS & CO		7,164,401	7,125,000	7,056,510	7,109,202		1,528		1,528		7,110,731		53,671	53,671	264,338	05/15/2033	1.F FE
..84055*-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE I	08/15/2026	SINKING FUND REDEMPTION		250,000	250,000	250,000	250,000						250,000				10,400	08/15/2048	1.F

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
842587-CV-7	SOUTHERN COMPANY (THE)	07/01/2026	MATURITY at 100.0000		110,000	110,000	103,338	108,936		1,064		1,064		110,000				3,575	07/01/2026	2.A FE
84519#-AD-6	SOUTHWEST POWER POOL INC	09/30/2026	SINKING FUND REDEMPTION		52,332	52,332	52,332	52,332						52,332				1,892	12/30/2042	1.F
845437-BV-3	SOUTHWESTERN ELECTRIC POWER COMPAN	07/16/2026	CITADEL SECURITIES		14,672,550	15,000,000	14,805,150			2,481		2,481		14,807,631		(135,081)	(135,081)	277,333	04/01/2036	2.A FE
845467-AT-6	EXPAND ENERGY CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		448,017	460,000	461,000	460,628		(54)		(54)		460,575		(12,558)	(12,558)	22,578	02/01/2032	2.C FE
845743-BZ-5	SOUTHWESTERN PUBLIC SERVICE COMPAN	09/29/2026	VARIOUS		8,787,092	9,065,000	8,963,563			1,212		1,212		8,964,775		(177,683)	(177,683)	80,165	08/15/2036	1.G FE
84860*-AC-7	SPIRITS OF ST. LOUIS BASKETBALL CL	09/30/2026	SINKING FUND REDEMPTION		21,605	21,605	21,605							21,605				242	06/30/2036	1.G Z
85221*-AH-7	SQUARE BUTTE ELECTRIC COOPERATIVE	09/30/2026	SINKING FUND REDEMPTION		169,816	169,816	169,816	169,816						169,816				5,706	12/30/2031	1.G
85239*-AA-2	STJOHNS(BKNY)CONTRACT BACKED PT TR	09/15/2026	SINKING FUND REDEMPTION		90,137	90,137	90,137	90,137						90,137				3,174	06/15/2052	1.C
853254-BS-8	STANDARD CHARTERED PLC	09/01/2026	BARCLAYS CAPITAL		4,511,036	4,600,000	4,600,000	4,600,000						4,600,000		(88,964)	(88,964)	196,415	04/01/2031	1.G FE
85325C-2A-9	STANDARD CHARTERED PLC	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		7,996,835	8,005,000	7,926,951	7,939,982		6,966		6,966		7,946,948		49,887	49,887	308,278	10/15/2030	1.G FE
853496-AG-2	STANDARD INDUSTRIES INC	08/26/2026	BARCLAYS CAPITAL		533,999	560,000	548,300	552,436		952		952		553,388		(19,389)	(19,389)	27,358	07/15/2030	3.B FE
853496-AH-0	STANDARD BUILDING SOLUTIONS INC	09/08/2026	JP MORGAN SECURITIES LLC		7,190,000	8,000,000	6,387,500	6,786,041		142,463		142,463		6,928,504		261,496	261,496	310,500	01/15/2031	3.B FE
855170-AA-4	STAR PARENT INC	08/26/2026	BARCLAYS CAPITAL		347,658	330,000	332,350	331,357		(341)		(341)		331,017		16,642	16,642	26,895	10/01/2030	4.A FE
855244-BF-5	STARBUCKS CORPORATION	07/24/2026	GOLDMAN SACHS & CO		4,838,779	4,940,000	4,892,428	4,901,697		2,608		2,608		4,904,305		(65,526)	(65,526)	225,264	02/15/2033	2.A FE
857477-BG-7	STATE STREET CORP	07/24/2026	GOLDMAN SACHS & CO		926,950	1,000,000	995,940	998,272		233		233		998,505		(71,555)	(71,555)	24,200	01/24/2030	1.F FE
857477-BV-4	STATE STREET CORP	07/24/2026	GOLDMAN SACHS & CO		2,275,872	2,400,000	2,400,000	2,400,000						2,400,000		(124,128)	(124,128)	97,993	08/04/2033	1.F FE
857477-CF-8	STATE STREET CORP	08/27/2026	MORGAN STANLEY & CO. LLC		1,093,808	1,070,000	1,106,466	1,097,675		(5,963)		(5,963)		1,091,712		2,095	2,095	46,797	11/21/2029	1.D FE
857477-DG-5	STATE STREET CORP	08/24/2026	JP MORGAN SECURITIES LLC		14,673,684	15,150,000	14,916,387			2,402		2,402		14,918,789		(245,105)	(245,105)	259,391	04/24/2037	1.D FE
857691-AH-2	STATION CASINOS LLC 144A	08/26/2026	BARCLAYS CAPITAL		85,050	90,000	73,125	78,072		1,084		1,084		79,156		5,894	5,894	3,076	12/01/2031	4.B FE
86562M-CH-1	SUMITOMO MITSUI FINANCIAL GROUP IN	09/17/2026	MATURITY at 100.0000		1,000,000	1,000,000	960,880	979,573		20,427		20,427		1,000,000				14,020	09/17/2026	1.G FE
86563V-AY-5	SUMITOMO MITSUI TRUST BANK LTD	09/16/2026	MATURITY at 100.0000		4,500,000	4,500,000	4,499,775	4,500,000						4,500,000				60,750	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
86721Z-AM-1	SUNCOR ENERGY INC	09/14/2026	MATURITY at 100.0000		865,021	845,219	898,767	876,888		(1,464)		(1,464)	5,633	881,057	(16,037)		(16,037)	26,079	09/14/2026	2.A FE
86765K-AC-3	SUNOCO LP	08/26/2026	BARCLAYS CAPITAL		124,334	120,000	120,000	120,000						120,000		4,334	4,334	7,153	05/01/2032	3.A FE
86765K-AK-5	SUNOCO LP	08/26/2026	BARCLAYS CAPITAL		281,361	290,000	284,226	284,399		763		763		285,161		(3,801)	(3,801)	11,028	05/01/2030	3.A FE
86765L-AZ-0	SUNOCO LP/FINANCE CORP	08/26/2026	BARCLAYS CAPITAL		330,337	340,000	337,673	338,581		174		174		338,755		(8,417)	(8,417)	12,623	04/30/2030	3.A FE
867898-AH-7	SUNSWEET GROWERS INC	07/24/2026	SINKING FUND REDEMPTION		857,143	857,143	857,143	857,143						857,143				22,800	07/24/2027	2.C
86964W-AK-8	SUZANO AUSTRIA GMBH	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		309,779	350,000	345,195	347,094		280		280		347,374		(37,595)	(37,595)	11,788	01/15/2032	2.C FE
871829-BK-2	SYSCO CORPORATION	09/01/2026	VARIOUS		685,536	750,000	747,353	748,850		179		179		749,029		(63,493)	(63,493)	18,660	02/15/2030	2.B FE
871829-BQ-9	SYSCO CORPORATION	09/01/2026	BARCLAYS CAPITAL		113,627	130,000	108,519	114,297		1,566		1,566		115,864		(2,237)	(2,237)	2,283	12/14/2031	2.B FE
872540-AQ-2	TJX COMPANIES INC	09/15/2026	MATURITY at 100.0000		500,000	500,000	473,015	497,827		2,173		2,173		500,000				11,250	09/15/2026	1.F FE
87264A-BL-8	T-MOBILE USA INC	09/29/2026	VARIOUS		31,352,287	45,425,000	33,424,198			118,746		118,746		33,542,943		(2,190,657)	(2,190,657)	778,802	02/15/2041	2.A FE
87264A-CQ-6	T-MOBILE USA INCE	09/01/2026	BARCLAYS CAPITAL		19,594,624	22,400,000	19,936,448			111,203		111,203		20,047,651		(453,027)	(453,027)	280,560	03/15/2032	2.A FE
872882-AK-1	TSMC GLOBAL LTD	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		222,988	250,000	249,578	249,767		28		28		249,796		(26,808)	(26,808)	4,531	04/23/2031	1.D FE
87406B-AA-0	TAKEDA US FINANCING INC	08/24/2026	JP MORGAN SECURITIES LLC		9,796,230	10,025,000	9,953,321			764		764		9,954,085		(157,856)	(157,856)	69,507	07/07/2035	2.A FE
87612B-BU-5	TARGA RESOURCES PARTNERS LP	09/01/2026	BARCLAYS CAPITAL		889,618	950,000	919,125	929,490		2,070		2,070		931,560		(41,942)	(41,942)	42,961	01/15/2032	2.B FE
87724R-AJ-1	TAYLOR MORRISON COMMUNITIES INC	07/27/2026	JP MORGAN SECURITIES LLC		7,271,775	7,290,000	6,614,788	6,826,091		51,429		51,429		6,877,520		394,255	394,255	370,499	08/01/2030	3.A FE
879385-AD-4	TELEFONICA EUROP	09/01/2026	VARIOUS		16,078,295	14,500,000	14,698,420	14,574,839		(5,853)		(5,853)		14,568,986		1,509,309	1,509,309	1,084,302	09/15/2030	2.C FE
88033G-DB-3	TENET HEALTHCARE CORPORATION	09/08/2026	GOLDMAN SACHS & CO		13,650,000	13,650,000	13,650,000	13,650,000						13,650,000				598,515	11/01/2027	3.B FE
88033G-DQ-0	TENET HEALTHCARE CORPORATION	08/26/2026	BARCLAYS CAPITAL		393,896	390,000	390,000	390,000						390,000		3,896	3,896	16,721	06/15/2030	3.A FE
880451-AZ-2	TENNESSEE GAS PIPELINE COMPANY LLC	08/12/2026	VARIOUS		3,512,760	3,775,000	3,767,488	3,772,324		452		452		3,772,776		(260,017)	(260,017)	99,490	03/01/2030	2.A FE
880779-BB-8	TEREX CORPORATION	08/26/2026	BARCLAYS CAPITAL		2,123,982	2,100,000	2,082,425	2,084,355		1,588		1,588		2,085,943		38,039	38,039	113,750	10/15/2032	3.C FE
88167A-AP-6	TEVA PHARMACEUTICAL FINANCE N 4.75% 09 M	09/18/2026	SECURITY CALLED AT 100.05300000		490,262	490,000	451,413	476,246		7,094		7,094		483,340		6,660	6,660	20,239	05/09/2027	2.C FE
88579Y-AV-3	3M CO	09/19/2026	MATURITY at 100.0000		12,936,000	12,936,000	12,743,467	12,920,157		15,843		15,843		12,936,000				291,060	09/19/2026	1.G FE
89055F-AB-9	TOPBUILD CORP	07/01/2026	SECURITY CALLED AT 100.00000000		11,070,000	11,070,000	11,214,225	11,076,407		(6,407)		(6,407)		11,070,000				318,801	03/15/2029	3.B FE
89055F-AC-7	TOPBUILD CORP	07/01/2026	SECURITY CALLED AT 101.12500000		11,068,131	10,945,000	10,809,700	10,846,085		5,238		5,238		10,851,324		93,676	93,676	519,431	02/15/2032	3.B FE
89114T-ZG-0	TORONTO-DOMINION BANK/THE	09/10/2026	MATURITY at 100.0000		9,300,000	9,300,000	9,281,121	9,297,339		2,661		2,661		9,300,000				116,250	09/10/2026	1.F FE
89236T-GU-3	TOYOTA MOTOR CREDIT CORP	07/24/2026	GOLDMAN SACHS & CO		913,220	1,000,000	995,890	998,223		238		238		998,460		(85,240)	(85,240)	20,544	02/13/2030	1.E FE
89236T-MJ-1	TOYOTA MOTOR CREDIT CORP	08/07/2026	MATURITY at 100.0000		5,000,000	5,000,000	4,996,900	4,999,035		965		965		5,000,000				227,500	08/07/2026	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
..892938-AA-9	TRANE TECHNOLOGIES FINANCING LTD	09/01/2026	BARCLAYS CAPITAL		70,227	70,000	69,908	69,946		9		9		69,955		272	272	3,665	03/03/2033	1.G FE
			SECURITY CALLED AT 100.80000000																	
..893647-BR-7	TRANSDIGM INC	09/29/2026			5,342,400	5,300,000	5,300,000	5,300,000						5,300,000				443,875	08/15/2028	3.C FE
..893647-BS-5	TRANSDIGM INC 144A	08/26/2026	BARCLAYS CAPITAL		82,170	80,000	79,650	79,751		32		32		79,783		2,387	2,387	3,850	12/15/2030	3.C FE
..893647-BW-6	TRANSDIGM INC	08/26/2026	BARCLAYS CAPITAL		80,405	80,000	80,075	80,046		(14)		(14)		80,031		373	373	4,560	01/15/2033	3.C FE
..89680Y-AC-9	TRITON CONTAINER INTERNATIONAL LTD	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		314,381	350,000	350,683	350,399		(42)		(42)		350,357		(35,977)	(35,977)	7,289	06/15/2031	2.C FE
..89788M-AR-3	TRUIST FINANCIAL CORP	09/01/2026	BARCLAYS CAPITAL		46,407	46,000	46,793	46,619		(122)		(122)		46,496		(89)	(89)	2,764	01/24/2030	1.G FE
			BOFA SECURITIES INC (MERRILL																	
..89788M-AU-6	TRUIST FINANCIAL CORP	07/21/2026	LYNCH)		19,737,430	19,700,000	19,977,179	19,956,634		(29,342)		(29,342)		19,927,292		(189,862)	(189,862)	671,541	05/20/2031	1.G FE
..89788M-AX-0	TRUIST FINANCIAL CORP	09/01/2026	BARCLAYS CAPITAL		24,501,708	25,200,000	24,976,224			10,331		10,331		24,986,555		(484,847)	(484,847)	422,604	04/23/2032	1.G FE
..89788M-AY-8	TRUIST FINANCIAL CORP	09/29/2026	VARIOUS		38,008,630	40,225,000	39,688,711			10,691		10,691		39,699,402		(1,690,772)	(1,690,772)	823,737	04/23/2037	1.G FE
..89837#-AJ-7	TRUSTEES OF THE ESTATE OF BERNICE	09/08/2026	SINKING FUND REDEMPTION		1,620,000	1,620,000	1,620,000	1,620,000						1,620,000				56,214	03/08/2042	1.D
..89843#-AA-8	MOUNT HOLYOKE COLLEGE	07/01/2026	SINKING FUND REDEMPTION		533,254	533,254	533,254	533,254						533,254				16,051	07/01/2049	1.D
			SECURITY CALLED AT 99.42400000																	
..902494-BK-8	TYSON FOODS INC	08/26/2026			589,584	593,000	592,893	593,000						593,000		(3,416)	(3,416)	25,437	03/01/2029	2.B FE
			SECURITY CALLED AT 101.97700000																	
..902494-BL-6	TYSON FOODS INC	08/26/2026			18,534,320	18,175,000	18,179,529	18,180,763		(1,095)		(1,095)		18,179,668		(4,668)	(4,668)	1,288,971	03/15/2029	2.B FE
..902613-AA-6	UBS GROUP AG	09/01/2026	VARIOUS		3,501,739	3,700,000	3,700,000	3,700,000						3,700,000		(198,261)	(198,261)	116,737	08/13/2030	1.F FE
			SECURITY CALLED AT 100.00000000																	
..902613-AH-1	UBS GROUP AG	08/10/2026			3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				44,820	08/10/2027	1.G FE
..90290M-AE-1	US FOODS INC	08/26/2026	BARCLAYS CAPITAL		48,851	50,000	50,000	50,000						50,000		(1,149)	(1,149)	1,709	06/01/2030	3.B FE
..90290M-AH-4	US FOODS INC	08/26/2026	BARCLAYS CAPITAL		248,515	240,000	240,525	240,324		(48)		(48)		240,276		8,240	8,240	19,430	01/15/2032	3.B FE
..90312*-AC-8	UNS GAS INC	08/10/2026	MATURITY at 100.0000		11,000,000	11,000,000	12,113,420	11,075,287		(75,287)		(75,287)		11,000,000				592,900	08/10/2026	1.G
..904764-AU-1	UNILEVER CAPITAL CORP	07/28/2026	MATURITY at 100.0000		1,447,000	1,447,000	1,424,094	1,445,568		1,432		1,432		1,447,000				28,940	07/28/2026	1.E FE
..904764-BH-9	UNILEVER CAPITAL CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		197,582	212,000	210,090	211,261		121		121		211,382		(13,800)	(13,800)	4,217	09/06/2029	1.E FE
..90932L-AH-0	UNITED AIRLINES	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		49,184	50,000	47,000	47,471		440		440		47,911		1,273	1,273	1,914	04/15/2029	2.C FE
			SECURITY CALLED AT 100.00000000																	
..911163-AA-1	UNITED NATURAL FOODS INC 144A	07/29/2026			1,358,000	1,358,000	1,328,625	1,343,746		2,899		2,899		1,346,645		11,355	11,355	72,314	10/15/2028	5.A FE
..911365-BL-7	UNITED RENTALS (NORTH AMERICA) INC	08/26/2026	BARCLAYS CAPITAL		199,580	200,000	200,750	200,298		(86)		(86)		200,212		(632)	(632)	11,725	01/15/2030	3.B FE
..911365-BN-3	UNITED RENTALS (NORTH AMERICA) INC	08/26/2026	BARCLAYS CAPITAL		7,394,663	7,750,000	7,763,125	7,754,462		(992)		(992)		7,753,470		(358,808)	(358,808)	346,167	07/15/2030	3.B FE
..91159H-HN-3	US BANCORP	07/22/2026	MATURITY at 100.0000		3,190,000	3,190,000	3,149,074	3,187,448		2,552		2,552		3,190,000				75,763	07/22/2026	1.G FE
..91159H-JY-7	US BANCORP	08/24/2026	JP MORGAN SECURITIES LLC		14,646,450	15,225,000	14,912,279			2,959		2,959		14,915,237		(268,787)	(268,787)	444,865	01/26/2037	1.F FE
..913017-CW-7	RTX CORPORATION	09/01/2026	MARKETAXESS CORP		14,571,411	16,175,000	14,913,997			10,373		10,373		14,924,370		(352,959)	(352,959)	211,937	11/16/2038	2.A FE
..913903-AZ-3	UNIVERSAL HEATLH SERVICES INC	09/01/2026	VARIOUS		12,607,725	12,610,000	12,578,146	12,603,710		6,274		6,274		12,609,984		(2,259)	(2,259)	207,034	09/01/2026	2.C FE
..91417#-AB-8	UNIVERSITY OF CHICAGO MEDICAL CENT	08/15/2026	SINKING FUND REDEMPTION		3,263,731	3,263,731	3,263,731	3,263,731						3,263,731				89,426	08/15/2042	1.D
..914758-AA-1	UNIVERSITY OF ROCHESTER	07/01/2026	SINKING FUND REDEMPTION		1,641,921	1,641,921	1,641,921	1,641,921						1,641,921				58,452	07/01/2047	1.D FE
..914758-AB-9	UNIVERSITY OF ROCHESTER	07/01/2026	SINKING FUND REDEMPTION		538,333	538,333	538,333	538,333						538,333				17,550	07/01/2049	1.D
..914758-AC-7	UNIVERSITY OF ROCHESTER	07/01/2026	SINKING FUND REDEMPTION		126,667	126,667	126,667	126,667						126,667				4,041	07/01/2052	1.D
..914758-AD-5	UNIVERSITY OF ROCHESTER	07/01/2026	SINKING FUND REDEMPTION		590,000	590,000	590,000	590,000						590,000				25,429	07/01/2052	1.D
..91879Q-AP-4	VAIL RESORTS INC	08/26/2026	BARCLAYS CAPITAL		223,656	220,000	220,300	220,213		(38)		(38)		220,175		3,482	3,482	11,202	05/15/2032	3.C FE
..91913Y-AU-4	VALERO ENERGY CORPORATION	09/15/2026	MATURITY at 100.0000		8,139,000	8,139,000	8,087,118	8,134,869		4,131		4,131		8,139,000				276,726	09/15/2026	2.B FE
			SECURITY CALLED AT 107.57000000																	
..92243X-AM-3	VEDANTA RESOURCES FINANCE II PLC 144A	07/16/2026			2,474,110	2,300,000	2,302,760	2,302,384		(313)		(313)		2,302,070		(2,070)	(2,070)	387,192	07/24/2030	3.C FE
..922966-AA-4	VENTURE GLOBAL PLAQUEMINES LNG LLC	08/26/2026	BARCLAYS CAPITAL		52,274	48,000	48,375	48,353		(24)		(24)		48,330		3,945	3,945	2,960	05/01/2033	3.B FE
..922966-AB-2	VENTURE GLOBAL PLAQUEMINES LNG LLC	08/26/2026	BARCLAYS CAPITAL		53,542	48,000	48,375	48,361		(19)		(19)		48,342		5,200	5,200	3,059	05/01/2035	3.B FE
..92328M-AB-9	VENTURE GLOBAL CALCASIEU PASS LLC	08/26/2026	BARCLAYS CAPITAL		206,098	220,000	192,775	200,688		1,934		1,934		202,622		3,476	3,476	9,378	08/15/2031	3.A FE
..92328M-AC-7	VENTURE GLOBAL CALCASIEU PASS LLC	08/26/2026	BARCLAYS CAPITAL		365,896	410,000	391,425	395,944		969		969		396,914		(31,017)	(31,017)	13,063	11/01/2033	3.A FE
..92328M-AE-3	VENTURE GLOBAL CALCASIEU PASS LLC	08/26/2026	BARCLAYS CAPITAL		112,482	110,000	110,000	110,000						110,000		2,482	2,482	7,677	01/15/2030	3.A FE
..92332Y-AB-7	VENTURE GLOBAL LNG INC	08/26/2026	BARCLAYS CAPITAL		1,675,076	1,610,000	1,667,300	1,653,609		(11,170)		(11,170)		1,642,439		32,637	32,637	99,630	06/01/2031	3.B FE
..92332Y-AE-1	VENTURE GLOBAL LNG INC	08/26/2026	BARCLAYS CAPITAL		1,316,134	1,280,000	1,299,625	1,295,854		(3,169)		(3,169)		1,292,685		23,449	23,449	100,053	01/15/2030	3.B FE
			SECURITY CALLED AT 100.00000000																	
..92343E-AL-6	VERISIGN INC 144A	07/20/2026			1,200,000	1,200,000	1,213,463	1,200,000						1,200,000				57,792	07/15/2027	2.B FE
..92343E-AM-4	VERISIGN INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		806,355	900,000	879,195	885,544		1,410		1,410		886,954		(80,599)	(80,599)	16,065	06/15/2031	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
92343V-GT-5	VERIZON COMMUNICATIONS INC	09/01/2026	BARCLAYS CAPITAL		236,160	240,000	239,609	239,823		21		21		239,844		(3,684)	(3,684)	9,864	05/09/2033	2.A FE
92343V-HC-1	VERIZON COMMUNICATIONS INC	08/24/2026	JP MORGAN SECURITIES LLC		24,189,250	25,000,000	25,071,433			(1,610)		(1,610)		25,069,823		(880,573)	(880,573)	873,912	07/02/2037	2.A FE
92556V-AD-8	VIATRIS INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		911,700	1,000,000	996,870	998,524		211		211		998,735		(87,035)	(87,035)	17,325	06/22/2030	2.C FE
92840V-AF-9	VISTRA OPERATIONS CO LLC 144A	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		360,403	360,000	361,688	360,000						360,000		403	403	18,650	07/31/2027	2.C FE
92840V-AH-5	VISTRA OPERATIONS COMPANY LLC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		176,096	180,000	180,100	180,008		(8)		(8)		180,000		(3,904)	(3,904)	6,169	05/01/2029	2.C FE
928668-BB-7	VOLKSWAGEN GROUP OF AMERICA FINANC	09/26/2026	MATURITY at 100.0000		4,575,000	4,575,000	4,572,164	4,574,819		181		181		4,575,000				146,400	09/26/2026	2.A FE
928668-BN-1	VOLKSWAGEN GROUP OF AMERICA FINANC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		288,537	300,000	298,935	299,701		96		96		299,797		(11,260)	(11,260)	3,509	11/24/2027	2.A FE
928668-CK-6	VOLKSWAGEN GROUP OF AMERICA FINANC	08/14/2026	MATURITY at 100.0000		9,500,000	9,500,000	9,518,304	9,510,811		(10,811)		(10,811)		9,500,000				465,500	08/14/2026	2.A FE
92929Q-AQ-0	WMX TECHNOLOGIES INC.	08/01/2026	MATURITY at 100.0000		22,675,000	22,675,000	22,846,719	22,683,293		(8,293)		(8,293)		22,675,000				1,609,925	08/01/2026	1.G FE
92966*-AL-3	WABASH VALLEY POWER ASSOCIATION IN	07/30/2026	SINKING FUND REDEMPTION		450,719	450,719	450,719	450,719						450,719				13,486	10/31/2049	1.F
931142-EM-1	WALMART INC	07/08/2026	MATURITY at 100.0000		1,600,000	1,600,000	1,597,888	1,599,864		136		136		1,600,000				48,800	07/08/2026	1.C FE
			SECURITY CALLED AT 100.00000000																	
93333B-A*-9	WALTON BUILDER CONTRACT-BACKED PAS	09/25/2026			249,870	249,870	249,870	249,870						249,870				16,239	12/25/2028	1.G
93884P-CM-0	WASH GAS LIGHT	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		136,853	136,000	147,978	137,250		(667)		(667)		136,583		269	269	8,141	02/22/2027	1.G FE
94106L-AN-9	WASTE MANAGEMENT INC	07/24/2026	GOLDMAN SACHS & CO		7,005,172	6,178,000	6,448,202	6,363,294		14,202		14,202		6,349,091		656,081	656,081	335,157	05/15/2032	1.G FE
			SECURITY CALLED AT 100.00000000																	
94107T-AA-9	WASTE MANAGEMENT OF CANADA CORP	07/23/2026			709,849	704,349	850,910	733,316		(4,227)		(4,227)	84,945	814,034	(104,185)		(104,185)	15,635	09/23/2026	1.G FE
941848-E#-6	WATERS CORPORATION	09/12/2026	MATURITY at 100.0000		15,200,000	15,200,000	15,200,000	15,200,000						15,200,000				503,120	09/12/2026	2.B
949480-A*-1	WELLESLEY COLLEGE	07/01/2026	SINKING FUND REDEMPTION		621,000	621,000	621,000	621,000						621,000				9,315	07/01/2050	1.B
95000U-2G-7	WELLS FARGO & COMPANY	07/24/2026	GOLDMAN SACHS & CO		10,998,940	11,750,000	11,750,000	11,750,000						11,750,000		(751,060)	(751,060)	250,893	10/30/2030	1.G FE
95000U-2Q-5	WELLS FARGO & COMPANY	09/29/2026	WELLS FARGO SECURITIES LLC		13,794,137	19,700,000	14,885,714			46,410		46,410		14,932,124		(1,137,987)	(1,137,987)	251,832	04/30/2041	1.G FE
95000U-3B-7	WELLS FARGO & COMPANY	09/01/2026	BARCLAYS CAPITAL		5,029,194	5,160,000	4,859,843	4,913,259		18,738		18,738		4,931,997		97,197	97,197	278,656	07/25/2033	1.G FE
95000U-4E-0	WELLS FARGO & COMPANY	09/23/2026	VARIOUS		47,682,620	50,650,000	49,229,146			25,131		25,131		49,254,276		(1,571,657)	(1,571,657)	1,581,916	01/23/2037	1.G FE
950810-AS-3	WESCO DISTRIBUTION INC	08/26/2026	BARCLAYS CAPITAL		868,182	850,000	850,000	850,000						850,000		18,182	18,182	51,478	03/15/2033	3.B FE
95709T-AN-0	WESTAR ENERGY INC	07/01/2026	MATURITY at 100.0000		8,543,000	8,543,000	8,530,954	8,542,536		464		464		8,543,000				217,847	07/01/2026	1.F FE
958667-AH-0	WESTERN MIDSTREAM OPERATING LP	09/01/2026	VARIOUS		1,180,561	1,205,000	1,204,735	1,204,735		209		209		1,204,944		(24,383)	(24,383)	42,590	03/01/2031	2.C FE
96812H-AA-6	WILDFIRE INTERMEDIATE HOLDINGS LLC	07/23/2026	CITIGROUP GLOBAL MARKETS INC.		10,423,600	10,120,000	10,109,538	10,111,083		1,258		1,258		10,112,341		311,259	311,259	588,225	10/15/2029	4.A FE
969133-AK-3	WILLAMETTE INDS INC.	07/01/2026	MATURITY at 100.0000		6,000,000	6,000,000	6,053,340	6,002,428		(2,428)		(2,428)		6,000,000				471,000	07/01/2026	2.B FE
96949V-AL-7	WILLIAMS SCOTSMAN INC	09/25/2026	VARIOUS		1,717,372	1,666,000	1,666,000	1,666,000						1,666,000		9,792	9,792	160,794	10/01/2031	3.C FE
96949V-AN-3	WILLIAMS SCOTSMAN INC 144A	08/26/2026	BARCLAYS CAPITAL		1,291,601	1,260,000	1,260,938	1,260,815		(122)		(122)		1,260,692		30,909	30,909	72,345	04/15/2030	3.C FE
973148-AD-7	WIND ENERGY TRANSMISSION TEXAS LLC	09/30/2026	SINKING FUND REDEMPTION		187,778	187,778	187,778	187,778						187,778				8,182	12/30/2044	1.F PL
97360A-AA-5	UNIVAR (WINDSOR HOLDINGS III LLC)	08/26/2026	BARCLAYS CAPITAL		365,481	350,000	350,000	350,000						350,000		15,481	15,481	20,825	06/15/2030	4.A FE
976656-BW-7	WISC ELEC POWER	07/24/2026	GOLDMAN SACHS & CO		20,338,447	19,712,000	19,717,669	19,786,453		(4,951)		(4,951)		19,781,502		556,945	556,945	776,160	05/15/2033	1.G FE
980236-AN-3	WOODSIDE FINANCE LTD	09/15/2026	VARIOUS		6,399,697	6,400,000	6,395,776	6,399,766		233		233		6,399,999		(302)	(302)	235,813	09/15/2026	2.A FE
980745-F*-9	WOODWARD INC	09/23/2026	MATURITY at 100.0000		7,552,049	7,496,609	7,423,680	7,751,374					(327,694)	7,423,680	128,369		128,369	84,962	09/23/2026	2.B
983024-AN-0	WYETH	08/24/2026	JP MORGAN SECURITIES LLC		19,449,990	18,825,000	19,872,423			(7,622)		(7,622)		19,864,801		(414,811)	(414,811)	448,035	04/01/2037	1.F FE
			DEUTSCHE BANK SECURITIES INC.																	
983130-AX-3	WYNN LAS VEGAS LLC / WYNN LAS VEGA	09/10/2026			9,940,000	9,940,000	9,860,063	9,897,335		21,195		21,195		9,918,531		21,469	21,469	429,077	05/15/2027	4.A FE
983133-AC-3	WYNN RESORTS FINANCE LLC	08/26/2026	BARCLAYS CAPITAL		326,690	310,000	309,900	309,948		17		17		309,965		16,726	16,726	22,824	02/15/2031	3.C FE
98379K-AB-8	XPO INC	08/26/2026	BARCLAYS CAPITAL		339,900	330,000	329,475	329,658		46		46		329,704		10,196	10,196	17,373	06/01/2031	3.B FE
98380M-AA-3	XPLR INFRASTRUCTURE OPERATING PART	08/26/2026	BARCLAYS CAPITAL		1,153,300	1,080,000	1,080,875	1,080,694		(88)		(88)		1,080,607		72,693	72,693	101,003	01/15/2031	3.A FE
			SECURITY CALLED AT 108.86500000																	
98385X-AJ-5	XTO ENERGY INC	09/27/2026			13,130,244	12,061,000	11,881,734	11,941,668		7,044		7,044		11,948,712		112,288	112,288	1,796,790	04/01/2036	1.D FE
			SECURITY CALLED AT 114.56700000																	
98385X-AM-8	XTO ENERGY INC	09/27/2026			7,103,148	6,200,000	6,519,040	6,467,910		(11,607)		(11,607)		6,456,303		(256,303)	(256,303)	1,386,748	08/01/2037	1.D FE
			SECURITY CALLED AT 111.20400000																	
98385X-AQ-9	XTO ENERGY INC	09/27/2026			1,112,037	1,000,000	998,640	999,128		35		35		999,163		837	837	161,975	06/15/2038	1.D FE
983919-AK-7	XILINX INC	07/24/2026	GOLDMAN SACHS & CO		1,461,648	1,600,000	1,599,568	1,599,865		31		31		1,599,897		(138,249)	(138,249)	24,911	06/01/2030	1.F FE
98422H-AC-0	XIAOMI BEST TIME INTERNATIONAL LTD	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		363,938	400,000	397,248	398,384		185		185		398,569		(34,631)	(34,631)	12,426	07/14/2031	2.A FE
988498-AL-5	YUM! BRANDS INC.	08/26/2026	BARCLAYS CAPITAL		98,327	100,000	100,000	100,000						100,000		(1,673)	(1,673)	5,304	01/15/2030	3.C FE
988498-AR-2	YUM! BRANDS INC.	08/26/2026	BARCLAYS CAPITAL		138,874	140,000	140,000	140,000						140,000		(1,126)	(1,126)	6,814	04/01/2032	3.C FE
989207-AD-7	ZEBRA TECHNOLOGIES CORPORATION	08/26/2026	BARCLAYS CAPITAL		193,772	190,000	190,533	190,392		(69)		(69)		190,323		3,448	3,448	9,125	06/01/2032	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
..98927U-AA-5	ZEGONA FINANCE PLC	07/15/2026	SECURITY CALLED AT 104.31300000		5,063,329	4,854,000	4,979,360	4,950,454		(19,114)		(19,114)		4,931,339		(77,339)	(77,339)	627,986	07/15/2029	3.B FE
..A35155-AA-7	KLABIN AUSTRIA GMBH	07/09/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,750,295	2,715,000	3,015,649	2,850,801		(22,561)		(22,561)		2,828,239		(77,944)	(77,944)	120,120	04/03/2029	3.A FE
..A3R74H-AA-5	IOCHPE-MAXION AUSTRIA GMBH	07/24/2026	SECURITY CALLED AT 100.62500000		2,017,531	2,005,000	1,978,320	1,994,035		2,667		2,667		1,996,702		8,298	8,298	84,099	05/07/2028	3.B FE
..BRYWJV-FB-4	ADANI GREEN ENERGY UP LTD	09/12/2026	SINKING FUND REDEMPTION		27,928	27,928	27,439			30		30		27,928				717	03/12/2042	3.A FE
..C1001#-AA-8	AVENEX COATING TECHNOLOGIES INC.	09/30/2026	SINKING FUND REDEMPTION		53,550	53,550	53,015	53,069		481		481		53,550				3,498	10/27/2030	4.A
..D7002@-AB-3	RHEINKALK HOLDING GMBH	07/31/2026	SECURITY CALLED AT 100.00000000		21,400,219	21,126,809	20,695,295	21,844,780					(1,149,485)	20,695,295	704,923		704,923	424,770	03/31/2034	2.B
..D7002@-AC-1	RHEINKALK HOLDING GMBH	07/31/2026	SECURITY CALLED AT 100.00000000		28,188,460	27,828,323	27,259,932	28,774,038					(1,514,106)	27,259,932	928,528		928,528	606,526	03/31/2037	2.B
..G0066R-AF-1	ABQ FINANCE LTD	07/06/2026	MATURITY at 100.0000		3,420,000	3,420,000	3,371,265	3,414,168		5,832		5,832		3,420,000				68,400	07/06/2026	1.F FE
..G1339#-AA-7	BLUECO 22 LTD	09/03/2026	SECURITY CALLED AT 100.00000000		4,458,837	4,381,330	4,062,925	4,410,319		6,244		6,244	(330,185)	4,086,379	353,352	19,106	372,458	252,041	07/13/2027	3.C
..G2211D-AA-3	HPHT FINANCE 21 II LTD	09/17/2026	MATURITY at 100.0000		1,400,000	1,400,000	1,283,898	1,362,187		37,813		37,813		1,400,000				21,000	09/17/2026	2.A FE
..G3225*-AC-0	EVERSHOLT FUNDING PLC	08/26/2026	SECURITY CALLED AT 100.00000000		34,922,464	34,141,164	39,308,150	34,567,775					4,740,375	39,308,150	(4,385,686)		(4,385,686)	1,007,720	11/03/2030	2.B
..G3R238-AC-7	GALAXY PIPELINE ASSETS BIDC 2.16% 31 MAR	09/30/2026	SINKING FUND REDEMPTION		335,225	335,225	297,986	241,660		3,412		3,412		335,225				6,422	03/31/2034	1.C FE
..G4378*-AA-7	HEATHROW AIRPORT LIMITED	09/01/2026	MATURITY at 100.0000		55,698,090	59,780,248	75,903,751	65,205,401	(21,919)	(37,380)	(6,102)	(53,196)	15,374,653	71,263,101	(14,892,758)	(672,253)	(15,565,011)	1,660,237	09/01/2026	2.A
..G4445*-AA-6	HIGH SPEED RAIL FINANCE PLC	09/30/2026	SINKING FUND REDEMPTION		1,672,768	1,672,768	1,672,768	1,672,768						1,672,768				63,398	03/30/2028	1.G PL
..G4445*-AG-3	HIGH SPEED RAIL FINANCE PLC	09/30/2026	SINKING FUND REDEMPTION		1,979,473	1,989,807	1,826,093	2,014,671					(188,578)	1,826,093	153,380		153,380	45,498	03/31/2039	1.G PL
..G5975L-AD-8	MELCO RESORTS FINANCE L 5.625% 17 JUL 20	09/23/2026	SECURITY CALLED AT 100.00000000		430,000	430,000	371,600	407,653		10,171		10,171		417,824		12,176	12,176	28,622	07/17/2027	3.C FE
..G6369#-AC-5	NSG UK ENTERPRISES LTD	09/08/2026	SECURITY CALLED AT 108.85300000		4,354,118	4,000,000	4,000,000	4,000,000						4,000,000				588,448	04/17/2034	2.C Z
..G6369#-AE-1	NSG UK ENTERPRISES LTD	09/08/2026	SECURITY CALLED AT 110.69500000		6,198,933	5,600,000	5,600,000	5,600,000						5,600,000				931,989	04/17/2036	2.C Z
..G6748#-AA-1	OMEGA LEASING NO 14 LIMITED	07/12/2026	SINKING FUND REDEMPTION		479,464	479,464	479,464	479,464						479,464				14,348	07/12/2028	2.A
..G6764#-AA-0	OMEGA LEASING NO 9 LIMITED	07/12/2026	SINKING FUND REDEMPTION		292,105	292,105	292,105	292,105						292,105				5,258	10/12/2026	2.A
..G6764#-AA-2	OMEGA LEASING NO 12 LIMITED	07/12/2026	SINKING FUND REDEMPTION		67,435	67,435	67,435	67,435						67,435				1,497	04/12/2027	2.A
..G7302V-KE-3	QNB FINANCE LTD	07/13/2026	UBS SECURITIES LLC		197,800	200,000	180,960	193,129		3,252		3,252		196,382		1,418	1,418	5,072	02/12/2027	1.E FE
..G8T79U-BV-5	SUN HUNG KAI PROPERTIES (CA 3.75% 25 FEB	09/04/2026	NOMURA INTERNATIONAL PLC		254,150	260,000	249,886	254,200		1,218		1,218		255,418		(1,268)	(1,268)	10,129	02/25/2029	1.E FE
..G9369*-AA-7	VIRIDOR ENERGY GROUP LTD	09/30/2026	SINKING FUND REDEMPTION		473,399	475,871	473,918	481,817					(7,899)	473,918	(519)		(519)	13,720	03/31/2043	2.B PL
..L2848U-AB-8	EIG PEARL HOLDINGS S.A R.L 3.545% 31 AUG	08/28/2026	SINKING FUND REDEMPTION		278,028	278,028	250,317	252,998		2,608		2,608		278,028				4,528	08/31/2036	1.E FE
..L67359-AB-2	NEXA RESOURCES SA	07/06/2026	DEUTSCHE BANK SECURITIES INC.		4,215,000	4,000,000	4,053,798	4,050,042		(2,426)		(2,426)		4,047,616		167,384	167,384	201,000	04/09/2034	2.C FE
..M2796M-AA-9	DHAFRAH PV2 ENERGY CO LLC	09/30/2026	SINKING FUND REDEMPTION		9,977	9,977	9,878			1		1		9,977				265	06/30/2053	1.F FE
..M4R822-AA-3	FORD OTOMOTIV SANAYI AS	07/20/2026	BARCLAYS BANK PLC		777,906	775,000	782,169	780,136		(673)		(673)		779,463		(1,557)	(1,557)	40,954	04/25/2029	3.C FE
..M6746G-AC-0	LEVIATHAN BOND LTD	07/09/2026	GOLDMAN SACHS INTERNATIONAL		2,521,791	2,515,000	2,478,374	2,494,951		6,218		6,218		2,501,169		20,622	20,622	87,641	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		20,794,000	20,794,000	19,335,013	20,055,314		299,674		299,674		20,354,989		439,011	439,011	337,903	09/15/2027	1.E FE
..M8222M-AA-0	RAS LAFFAN LIQUEFIED NATURAL GAS CO LT	09/30/2026	SINKING FUND REDEMPTION		280,120	280,120	314,155	287,099		(6,979)		(6,979)		280,120				16,353	09/30/2027	1.D FE
..M8903B-AS-1	TURKCELL ILETISIM HIZMETLERI AS	07/09/2026	BARCLAYS BANK PLC		2,790,000	2,790,000	2,956,184	2,849,572		(15,082)		(15,082)		2,834,489		(44,489)	(44,489)	122,264	04/11/2028	3.B FE
..N3136#-AC-6	EVIDES NV	07/23/2026	MATURITY at 100.0000		23,048,205	22,944,168	22,638,152	23,723,901					(1,085,749)	22,638,152	410,053		410,053	213,321	07/23/2026	1.F
..N5946F-AD-9	PROSUS NV	07/16/2026	SECURITY CALLED AT 100.23100000		2,435,613	2,430,000	2,693,048	2,496,959		(28,396)		(28,396)		2,468,563		(38,563)	(38,563)	126,742	07/06/2027	2.B FE
..P0R12R-AA-8	FIEMEX ENERGIA - BANCO A 7.25% 31 JAN 20	07/31/2026	SINKING FUND REDEMPTION		35,458	35,458	36,482	35,398		60		60		35,458				2,571	01/31/2041	2.C FE
..P13435-AC-9	BANCO INTERNACIONAL DEL PERU SAA -	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		6,571,975	6,605,000	6,609,240	6,582,675		12,306		12,306		6,594,981		(23,006)	(23,006)	163,978	10/04/2026	2.C FE
..P24038-AA-2	CFE FIBRA	09/23/2026	SINKING FUND REDEMPTION		129,297	129,297	127,452			522		522		129,297				4,790	09/23/2040	2.B FE
..Q5995#-AH-7	MERIDIAN ENERGY LTD	09/17/2026	MATURITY at 100.0000		15,250,000	15,250,000	15,250,000	15,250,000						15,250,000				597,800	09/17/2026	2.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..U8585E-AA-0	ST ENGINEERING URBAN SOLUTIONS USA	09/04/2026	TORONTO DOMINION		198,500	200,000	198,120	199,452		282		282		199,734		(1,234)	(1,234)	5,681	05/05/2027	1.A FE
..Y06072-AE-5	BANGKOK BANK PUBLIC CO LTD (HONG K	09/02/2026	HSBC BANK PLC		1,221,693	1,225,000	1,191,313	1,208,095		7,663		7,663		1,215,758		5,934	5,934	37,750	06/15/2027	2.A FE
..Y3815N-BF-7	HYUNDAI CAPITAL SERVICES INC	07/13/2026	COMMONWEALTH BANK OF AUSTRALIA ASIA OPS		197,848	200,000	186,024	194,100		2,931		2,931		197,031		817	817	4,861	01/24/2027	1.G FE
..Y44709-AF-3	KAZMUNAYGAS NATIONAL CO	09/04/2026	SECURITY CALLED AT 101.20000000		3,658,380	3,615,000	3,571,808	3,580,467		4,866		4,866		3,585,334		29,666	29,666	210,699	04/24/2030	2.B FE
..Y49915-AZ-7	KT CORPORATION 2.5% 18 JUL 2026 REGS	07/18/2026	MATURITY at 100.0000		3,710,000	3,710,000	3,806,071	3,716,506		(6,506)		(6,506)		3,710,000				92,750	07/18/2026	1.G FE
..Y722RC-DS-2	REC LIMITED 2.25% 01 SEP 2026 REGS	09/01/2026	MATURITY at 100.0000		8,610,000	8,610,000	8,250,704	8,544,667		65,333		65,333		8,610,000				193,725	09/01/2026	2.C FE
..Y8085F-BK-5	SK HYNIX INC	07/29/2026	STANDARD CHARTERED		3,100,357	3,030,000	3,057,114	3,043,504		(3,594)		(3,594)		3,039,910		60,447	60,447	200,138	01/17/2028	2.A FE
..Y8085F-BT-6	SK HYNIX INC	07/29/2026	STANDARD CHARTERED		1,893,652	1,885,000	1,883,812	1,884,551		247		247		1,884,798		8,854	8,854	107,707	01/16/2027	2.A FE
..Y8085F-BU-3	SK HYNIX INC	07/29/2026	GOLDMAN SACHS INTERNATIONAL		3,335,261	3,285,000	3,327,671	3,320,718		(6,339)		(6,339)		3,314,379		20,882	20,882	187,701	01/16/2029	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					4,602,349,233	4,734,937,311	4,671,755,413	2,697,678,363	(21,919)	1,396,765	2,183,986	(809,139)	15,480,687	4,651,531,414	(16,729,820)	(39,861,071)	(56,590,891)	158,295,702	XXX	XXX
..55670#-AH-2	VARIABLE FUNDING NOTE	09/29/2026	SECURITY CALLED AT 100.00000000		381,447,425	381,447,425	381,447,425							381,447,425					12/31/2035	2.C
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					381,447,425	381,447,425	381,447,425							381,447,425					XXX	XXX
..00182@-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	VARIOUS		276,489	276,489	276,489	276,489						276,489				6,486	10/31/2038	1.D
..00184*-AA-6	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	VARIOUS		286,807	286,807	286,807	286,807						286,807				6,945	03/31/2039	1.D
..00195#-AA-9	AMAZON.COM INC (SUNTRUST EQUITY)	09/30/2026	VARIOUS		84,682	84,682	84,682	84,682						84,682				2,058	10/31/2040	1.D
..00623#-AA-1	2332 AND 2250 ACP HOUSING DEVELOPM	09/15/2026	SINKING FUND REDEMPTION		50,683	50,683	50,683	50,683						50,683				2,206	02/15/2054	1.B
..009090-AA-9	AIR CANADA 2015-1A PTT	09/15/2026	SINKING FUND REDEMPTION		149,572	149,572	149,572	149,572						149,572				5,385	09/15/2028	1.F FE
..009098-A*-5	AMAZON.COM INC	09/10/2026	SINKING FUND REDEMPTION		90,827	90,827	90,827	90,827						90,827				2,722	11/10/2039	1.D
..00910G-A*-4	AMAZON.COM INC	09/10/2026	SINKING FUND REDEMPTION		106,854	106,854	106,854	106,854						106,854				3,230	03/10/2041	1.D
..11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PPT	09/15/2026	SINKING FUND REDEMPTION		68,365	68,365	68,365	68,365						68,365				1,487	09/15/2036	1.E FE
..11042T-AA-1	BRITISH AIRWAYS 2018-1 PT CERTS	09/20/2026	SINKING FUND REDEMPTION		133,977	133,977	133,977	133,977						133,977				3,818	03/20/2033	1.C FE
..11043X-AA-1	BRITISH AIRWAYS 2019-1 PT CERTS	09/15/2026	SINKING FUND REDEMPTION		92,020	92,020	92,020	92,020						92,020				2,277	06/15/2034	1.C FE
..126650-AW-0	CVS CORPORATION	09/10/2026	SINKING FUND REDEMPTION		137,614	137,614	145,182	138,562		(948)		(948)		137,614				4,862	01/11/2027	2.B
..126650-AY-6	CVS CORP	09/10/2026	SINKING FUND REDEMPTION		39,587	39,587	39,587	39,587						39,587				1,415	10/10/2027	2.B
..126650-BC-3	CVS LEASE PASS THROUGH T	09/10/2026	SINKING FUND REDEMPTION		110,859	110,859	110,859	110,859						110,859				4,347	01/10/2028	2.B
..12672#-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	09/10/2026	SINKING FUND REDEMPTION		125,478	125,478	125,478	125,478						125,478				3,936	09/10/2034	2.B
..12674@-AA-6	WELLS FARGO NORTHWEST NA (CVS CORP	09/10/2026	SINKING FUND REDEMPTION		57,131	57,131	57,131	57,131						57,131				1,530	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		56,112	56,112	56,112							56,112				1,856	01/07/2046	2.B Z
..12820*-AA-1	BR HPE ZERO COUPON SUB DST	09/15/2026	SINKING FUND REDEMPTION		10,900	10,900	10,900							10,900				36	02/15/2047	2.B Z
..19264*-AA-9	705 AUBURNDALE ORANGE LLC	09/10/2026	SINKING FUND REDEMPTION		1,695,694	1,695,694	1,695,694	1,695,694						1,695,694				52,697	02/10/2034	1.E
..22357@-AA-9	JMC-T2 LLC (COX TOWER II LEASE-BACKED PT	09/02/2026	SINKING FUND REDEMPTION		46,705	46,705	46,705	46,705						46,705				1,685	01/02/2040	2.B
..30295#-AA-5	245 SUMMER STREET LLC	09/30/2026	VARIOUS		820,694	820,694	820,700	820,700						820,700		(6)	(6)	15,381	04/30/2040	1.E
..314353-AA-1	FEDERAL EXPRESS CORPORATION 2020-1	08/20/2026	SINKING FUND REDEMPTION		338,214	338,214	326,936	337,195		1,020		1,020		338,214				6,342	08/20/2035	1.D FE
..34548*-AA-6	UNIVERSAL DEVELOPMENT OF TENNESSEE	09/15/2026	SINKING FUND REDEMPTION		333,405	333,405	333,405	333,405						333,405				15,206	11/15/2034	2.C Z
..42210#-AA-2	HD CALI DFDC LANDLORD LLC (HOME DE	09/30/2026	SINKING FUND REDEMPTION		54,707	54,707	54,707	54,707						54,707				1,302	04/30/2034	1.F
..42210@-AB-0	HOME DEPOT PERRIS	09/30/2026	SINKING FUND REDEMPTION		67,784	67,784	67,784	67,784						67,784				1,661	04/30/2040	1.F
..42212#-AA-0	HD TROY OH LANDLORD LLC	09/30/2026	SINKING FUND REDEMPTION		140,468	140,468	140,468	140,468						140,468				3,325	11/30/2034	1.F
..46186#-AB-1	BRC INWOOD I HOUSING DEV FND CORP	09/15/2026	SINKING FUND REDEMPTION		36,320	36,320	36,320	36,320						36,320				1,356	10/15/2054	1.C
..46673*-AA-7	JRD HOLDINGS SECURED TRUST(2021-2)	09/15/2026	SINKING FUND REDEMPTION		99,232	99,232	99,232	99,232						99,232				2,127	12/15/2041	2.B
..46683#-AA-1	3201 CUTHBERT UNIT ONE GROUND LESS	09/15/2026	SINKING FUND REDEMPTION		176,219	176,219	179,743	176,272		(53)		(53)		176,219				7,704	05/15/2056	2.A Z
..48281#-AA-3	VEYRON/OPTIMUS V AMERICANA LEASING	09/15/2026	SINKING FUND REDEMPTION		7,880	7,880	7,880	7,880						7,880				310	01/15/2038	2.C
..52214#-AA-7	R&DOODLE PROPERTY LLC	09/15/2026	SINKING FUND REDEMPTION		87,071	87,071	87,071	87,071						87,071				3,757	04/15/2046	2.B
..73019#-AA-0	PNC EQUIPMENT FINANCE LLC	09/13/2026	SINKING FUND REDEMPTION		34,388	34,388	34,388	34,388						34,388				1,032	09/13/2027	1.D
..73019#-AB-8	PNC EQUIPMENT FINANCE LLC	09/13/2026	SINKING FUND REDEMPTION		35,325	35,325	35,325	35,325						35,325				1,060	09/13/2027	1.D
..73019#-AC-6	PNC EQUIPMENT FINANCE LLC	09/13/2026	SINKING FUND REDEMPTION		32,595	32,595	32,595	32,595						32,595				978	09/13/2027	1.D
..74352@-AA-5	PROJECT DIXIE (MARKHAM IL) LEASE-	09/10/2026	SINKING FUND REDEMPTION		81,991	81,991	81,991	81,991						81,991				1,629	10/10/2041	1.D
..74353*-AA-6	AMAZON.COM SERVICES LLC	09/10/2026	SINKING FUND REDEMPTION		107,772	107,772	107,772	107,772						107,772				1,937	11/10/2041	1.D
..75916#-AB-7	92-54 QB HOUSING DEV FUND CORP	09/15/2026	SINKING FUND REDEMPTION		80,599	80,599	80,599	80,599						80,599				2,859	10/15/2054	1.E PL
..78616#-AD-0	SACRAMENTO DOWNTOWN ARENA LLC	07/01/2026	SINKING FUND REDEMPTION		1,079,494	1,079,494	1,079,494	1,079,494						1,079,494				70,599	07/01/2046	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
..83001#-AA-9	THE 650 ALB ST	07/18/2026	SINKING FUND REDEMPTION		167,325	167,325	167,325	167,325						167,325				11,244	10/18/2030	1.D
..85209@-AA-6	BUILD TO FRUIT PROPERTY LLC	09/15/2026	SINKING FUND REDEMPTION		4,848,283	4,848,283	4,848,283	2,991,045						4,848,283				176,940	09/15/2036	2.C
..85239@-AB-8	108 ST. EDWARDS HOUSING DEVELOPMEN	09/15/2026	SINKING FUND REDEMPTION		76,667	76,667	76,667	76,667						76,667				3,065	06/15/2055	1.E PL
..89255#-AA-9	TRADEMARK ROYALTY 2018-1 LLC	09/01/2026	SINKING FUND REDEMPTION		93,314	93,314	93,314	93,314						93,314				3,093	07/01/2048	1.F PL
..901857-AB-8	2 BROADWAY LLC (MBIA)	09/15/2026	SINKING FUND REDEMPTION		1,546,590	1,546,590	1,535,330	1,545,083		1,506		1,506		1,546,590				128,519	09/15/2029	1.A
..90366*-AA-7	USGBF NOTE NIAID LLC	09/15/2026	SINKING FUND REDEMPTION		66,557	66,557	68,001	66,691		(134)		(134)		66,557				1,979	04/15/2029	1.A
..90932Q-AA-4	UNITED AIRLINES 2014-2 PASS THROUG	09/03/2026	SECURITY CALLED AT 100.00000000		4,688,243	4,688,243	4,641,361	4,675,147		4,245		4,245		4,679,393		8,850	8,850	175,809	03/03/2028	1.E FE
..94978#-AT-4	LEGG MASON MTGE CAP CORP (WALGREEN)	09/01/2026	SINKING FUND REDEMPTION		621,228	621,228	621,228	621,228						621,228				27,549	08/01/2027	2.C
..98984*-AA-2	SFG SCHAUMBURG 1 LLC	09/15/2026	SINKING FUND REDEMPTION		366,113	366,113	367,943	366,183		(70)		(70)		366,113				12,008	11/15/2037	1.C
..C6802@-AB-8	OILERS ENTERTAINMENT GROUP CANADA	09/30/2026	SINKING FUND REDEMPTION		48,206	48,192	47,949	49,915					(1,966)	47,949	257		257	1,236	06/30/2051	2.B PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					19,757,495	19,757,481	19,702,190	17,820,543		5,566		5,566	(1,966)	19,748,394	257	8,844	9,101	789,003	XXX	XXX
..008513-AD-5	AGREE LP	07/24/2026	GOLDMAN SACHS & CO		3,169,790	3,250,000	3,219,862	3,230,290		1,983		1,983		3,232,273		(62,483)	(62,483)	128,267	10/01/2032	2.A FE
..015271-AN-9	ALEXANDRIA REAL ESTATE EQUITIES IN	09/01/2026	BARCLAYS CAPITAL		3,127,680	3,200,000	3,197,312	3,199,254		208		208		3,199,462		(71,782)	(71,782)	175,884	07/01/2030	2.A FE
..015271-AU-3	ALEXANDRIA REAL ESTATE EQUITIES IN	07/24/2026	GOLDMAN SACHS & CO		4,254,549	4,300,000	4,213,264	4,242,798		6,116		6,116		4,248,914		5,635	5,635	129,932	12/15/2030	2.A FE
..05348E-BA-6	AVALONBAY COMMUNITIES INC	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		496,650	500,000	554,295	511,387		(6,237)		(6,237)		505,150		(8,500)	(8,500)	12,469	05/15/2027	1.G FE
..05348E-BG-3	AVALONBAY COMMUNITIES INC	07/24/2026	GOLDMAN SACHS & CO		1,374,390	1,500,000	1,498,395	1,499,330		88		88		1,499,418		(125,028)	(125,028)	31,242	03/01/2030	1.G FE
..10112R-AY-0	BOSTON PROPERTIES LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		289,391	290,000	281,710	289,230		637		637		289,867		(476)	(476)	6,912	10/01/2026	2.B FE
..10112R-BB-9	BOSTON PROPERTIES LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		222,037	231,000	230,573	230,861		36		36		230,897		(8,860)	(8,860)	5,061	06/21/2029	2.B FE
..10112R-BC-7	BOSTON PROPERTIES LP	07/24/2026	GOLDMAN SACHS & CO		1,805,505	1,950,000	1,949,103	1,949,699		39		39		1,949,738		(144,233)	(144,233)	49,010	03/15/2030	2.B FE
..10112R-BD-5	BOSTON PROPERTIES LP	09/01/2026	BARCLAYS CAPITAL		229,585	250,000	249,625	249,808		31		31		249,840		(20,255)	(20,255)	8,847	01/30/2031	2.B FE
..12480@-AA-0	CBD GROUND LEASE TRUST SERIES 2012A	09/15/2026	VARIOUS		1,293,514	1,293,514	872,659	872,659						872,659		420,855	420,855	39,908	01/15/2042	5.B PL
..133131-AZ-5	CAMDEN PROPERTY TRUST	09/01/2026	BARCLAYS CAPITAL		647,479	700,000	699,503	699,803		38		38		699,841		(52,362)	(52,362)	15,626	05/15/2030	1.G FE
..151895-D@-5	CENTERPOINT PROPERTIES TRUST	08/25/2026	MATURITY at 100.0000		12,200,000	12,200,000	12,200,000	12,200,000						12,200,000				457,500	08/25/2026	1.F FE
..22003B-AM-8	CORPORATE OFFICE PROPERTIES LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		450,430	500,000	495,881	497,730		261		261		497,991		(47,561)	(47,561)	11,382	04/15/2031	2.C FE
..22003B-AN-6	CORPORATE OFFICE PROPERTIES LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		702,158	750,000	749,798	749,918		16		16		749,934		(47,776)	(47,776)	16,167	01/15/2029	2.C FE
..22822V-AN-1	CROWN CASTLE INTERNATIONAL CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		425,057	450,000	449,150	449,645		54		54		449,699		(24,642)	(24,642)	10,385	11/15/2029	2.B FE
..22822V-AV-3	CROWN CASTLE INTERNATIONAL CORP	07/15/2026	MATURITY at 100.0000		1,050,000	1,050,000	941,231	1,024,438		25,562		25,562		1,050,000				11,025	07/15/2026	2.B FE
..22966R-AD-8	CUBESMART LP	09/01/2026	MATURITY at 100.0000		5,231,000	5,231,000	5,169,710	5,224,701		6,299		6,299		5,231,000				163,469	09/01/2026	2.B FE
..26884A-AD-5	ERP OPERATING LP	08/15/2026	MATURITY at 100.0000		19,755,000	19,755,000	21,814,477	19,868,766		(113,766)		(113,766)		19,755,000				1,495,454	08/15/2026	1.G FE
..26884U-AF-6	EPR PROPERTIES	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		432,648	450,000	446,256	448,477		244		244		448,721		(16,073)	(16,073)	16,781	08/15/2029	2.C FE
..26884U-AG-4	EPR PROPERTIES	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		502,684	550,000	547,929	548,710		135		135		548,845		(46,162)	(46,162)	14,740	11/15/2031	2.C FE
..29444U-BL-9	EQUINIX INC	08/27/2026	CITIGROUP GLOBAL MARKETS INC.		524,656	550,000	549,500	549,857		42		42		549,899		(25,243)	(25,243)	8,122	03/15/2028	2.A FE
..294752-A@-9	EQUITY ONE INC	08/11/2026	MATURITY at 100.0000		34,100,000	34,100,000	34,100,000	34,100,000						34,100,000				1,333,310	08/11/2026	1.G
..29717P-AU-1	ESSEX PORTFOLIO LP	07/24/2026	GOLDMAN SACHS & CO		2,530,656	2,700,000	2,663,064	2,684,452		2,144		2,144		2,686,596		(155,940)	(155,940)	83,700	01/15/2030	2.A FE
..30225V-AL-1	EXTRA SPACE STORAGE LP	07/01/2026	MATURITY at 100.0000		50,000	50,000	47,899	49,621		379		379		50,000				1,750	07/01/2026	2.B FE
..313747-AZ-0	FEDERAL REALTY OP LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		192,138	200,000	199,676	199,890		19		19		199,909		(7,771)	(7,771)	4,231	06/15/2029	2.A FE
..40414L-AQ-2	HEALTHPEAK PROPERTIES INC	07/15/2026	MATURITY at 100.0000		650,000	650,000	649,389	649,966		34		34		650,000				21,125	07/15/2026	2.A FE
..42225U-AG-9	HEALTHCARE TRUST OF AMERICA HOLDIN	08/12/2026	VARIOUS		4,486,389	4,800,000	4,783,584	4,792,939		928		928		4,793,867		(307,479)	(307,479)	141,429	02/15/2030	2.B FE
..42250P-AA-1	HEALTHPEAK PROPERTIES INC	08/12/2026	VARIOUS		7,963,214	8,500,000	8,670,658	8,583,079		(11,942)		(11,942)		8,571,136		(607,923)	(607,923)	263,013	01/15/2030	2.A FE
..431282-AR-3	HIGHWOODS REALTY LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		264,030	270,000	269,392	269,828		46		46		269,874		(5,844)	(5,844)	9,387	04/15/2029	2.C FE
..431282-AS-1	HIGHWOODS REALTY LP	09/01/2026	VARIOUS		6,632,650	7,150,000	7,131,768	7,143,073		1,313		1,313		7,144,385		(511,735)	(511,735)	228,212	02/15/2030	2.C FE
..431282-AT-9	HIGHWOODS REALTY LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		445,475	500,000	497,955	498,949		129		129		499,079		(53,604)	(53,604)	13,433	02/01/2031	2.C FE
..44107T-AZ-9	HOST HOTELS & RESORTS LP	07/21/2026	BOFA SECURITIES INC (MERRILL LYNCH)		2,065,074	2,200,000	2,175,072	2,187,527		1,451		1,451		2,188,978		(123,904)	(123,904)	65,664	09/15/2030	2.B FE
..46284V-AJ-0	IRON MOUNTAIN INCORPORATED	08/26/2026	BARCLAYS CAPITAL		196,900	200,000	200,000	200,000						200,000		(3,100)	(3,100)	11,725	07/15/2030	3.C FE
..46284V-AN-1	IRON MOUNTAIN INC	08/26/2026	BARCLAYS CAPITAL		276,735	290,000	290,125	290,058		(9)		(9)		290,049		(13,314)	(13,314)	13,485	02/15/2031	3.C FE
..49427R-B#-8	KILROY REALTY LP	07/20/2026	SECURITY CALLED AT 100.00000000		22,300,000	22,300,000	22,300,000	22,300,000						22,300,000				735,621	10/18/2026	2.C
..49446R-AZ-2	KIMCO REALTY CORPORATION	07/24/2026	GOLDMAN SACHS & CO		1,545,351	1,700,000	1,685,873	1,690,752		801		801		1,691,553		(146,202)	(146,202)	44,729	04/01/2032	1.G FE
..49446R-BA-6	KIMCO REALTY CORPORATION	07/24/2026	GOLDMAN SACHS & CO		3,535,171	3,650,000	3,629,195	3,634,992		1,275		1,275		3,636,267		(101,096)	(101,096)	166,034	02/01/2033	1.G FE
..513075-BT-7	LAMAR MEDIA CORP	08/26/2026	BARCLAYS CAPITAL		4,578,958	4,786,000	4,815,820	4,795,175		(2,594)		(2,594)		4,792,581		(213,623)	(213,623)	134,008	02/15/2030	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 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
..513075-BZ-3	LAMAR MEDIA CORP	08/26/2026	BARCLAYS CAPITAL		112,051	120,000	120,413	120,183		(34)		(34)		120,149		(8,098)	(8,098)	3,770	01/15/2031	3.C FE
			SECURITY CALLED AT 100.00000000																	
..55342U-AH-7	MPT OPERATING PARTNERSHIP LP	09/09/2026			3,034,000	3,034,000	2,563,039	2,563,039						2,563,039		470,961	470,961	136,530	10/15/2027	5.A FE
..59523U-AT-4	MID-AMERICA APARTMENTS LP	09/15/2026	VARIOUS		5,998,585	6,000,000	5,973,180	5,996,185		3,775		3,775		5,999,960		(1,375)	(1,375)	65,511	09/15/2026	1.G FE
			SECURITY CALLED AT 100.92100000																	
..62979*-AM-9	NSA OP LP	07/22/2026			36,331,674	36,000,000	36,000,000	36,000,000						36,000,000				1,576,434	11/16/2032	2.B FE
			SECURITY CALLED AT 101.68200000																	
..62979*-AN-7	NSA OP LP	07/22/2026			9,253,052	9,100,000	9,100,000	9,100,000						9,100,000				687,669	07/05/2028	2.B FE
			SECURITY CALLED AT 103.79500000																	
..62979*-AQ-0	NSA OP LP	07/22/2026			3,010,069	2,900,000	2,900,000	2,900,000						2,900,000				261,501	10/05/2028	2.B FE
			SECURITY CALLED AT 107.09100000																	
..62979*-AR-8	NSA OP LP	07/22/2026			3,105,651	2,900,000	2,900,000	2,900,000						2,900,000				359,627	10/05/2030	2.B FE
			SECURITY CALLED AT 110.74800000																	
..62979*-AS-6	NSA OP LP	07/22/2026			2,879,461	2,600,000	2,600,000	2,600,000						2,600,000				418,959	10/05/2033	2.B FE
..637417-AN-6	NNN REIT INC	07/24/2026	GOLDMAN SACHS & CO		2,382,380	2,600,000	2,591,628	2,596,216		564		564		2,596,780		(214,400)	(214,400)	50,917	04/15/2030	2.A FE
..70052L-AD-5	PARK INTERMEDIATE HOLDINGS LLC	08/26/2026	BARCLAYS CAPITAL		61,501	60,000	60,000	60,000						60,000		1,501	1,501	4,503	02/01/2030	4.A FE
..720198-AE-0	PIEDMONT OPERATING PARTNERSHIP LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		549,282	600,000	595,416	597,712		304		304		598,015		(48,733)	(48,733)	18,795	08/15/2030	2.C FE
..720198-AF-7	PIEDMONT OPERATING PARTNERSHIP LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		470,476	550,000	547,305	548,309		166		166		548,474		(77,999)	(77,999)	13,108	04/01/2032	2.C FE
..74170*-AE-9	PRIME PROPERTY FUND LLC	07/30/2026	MATURITY at 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				338,300	07/30/2026	2.A
..74340X-BM-2	PROLOGIS LP	07/24/2026	GOLDMAN SACHS & CO		1,457,104	1,600,000	1,589,296	1,595,261		614		614		1,595,875		(138,771)	(138,771)	28,200	04/15/2030	1.F FE
..749571-AJ-4	RHP HOTEL PROPERTIES LP / RHP FINA	08/11/2026	JP MORGAN SECURITIES LLC		3,136,953	3,083,000	3,117,340	3,097,662		(5,394)		(5,394)		3,092,269		44,684	44,684	240,281	07/15/2028	3.B FE
..74965L-AA-9	RLJ LODGING TRUST LP	07/01/2026	MATURITY at 100.0000		11,960,000	11,960,000	11,770,775	11,925,276		34,724		34,724		11,960,000				448,500	07/01/2026	3.C FE
..75508X-AA-4	RAYONIER LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		580,795	650,000	644,768	647,004		331		331		647,334		(66,540)	(66,540)	13,208	05/17/2031	2.C FE
..756109-AX-2	REALTY INCOME CORPORATION	09/01/2026	BARCLAYS CAPITAL		741,864	800,000	791,896	795,845		552		552		796,397		(54,533)	(54,533)	29,394	01/15/2031	1.G FE
..756109-CD-4	REALTY INCOME CORPORATION	07/24/2026	GOLDMAN SACHS & CO		9,220,141	9,946,000	10,036,654	10,013,713		(7,408)		(7,408)		10,006,304		(786,164)	(786,164)	302,358	02/15/2031	1.G FE
..78410G-AD-6	SBA COMMUNICATIONS CORP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		886,271	890,000	848,663	874,683		8,260		8,260		882,943		3,328	3,328	34,296	02/15/2027	2.C FE
..828807-DU-8	SIMON PROPERTY GROUP LP	07/24/2026	GOLDMAN SACHS & CO		4,992,046	4,910,000	4,893,404	4,896,815		870		870		4,897,685		94,361	94,361	239,294	03/08/2033	1.G FE
..90265E-AL-4	UDR INC	09/01/2026	MATURITY at 100.0000		13,500,000	13,500,000	13,440,077	13,495,478		4,522		4,522		13,500,000				398,250	09/01/2026	2.A FE
			SECURITY CALLED AT 100.00000000																	
..92564R-AA-3	VICI PROPERTIES LP	08/17/2026			4,410,000	4,410,000	4,410,000	4,410,000						4,410,000				133,280	12/01/2026	2.C FE
..92564R-AE-5	VICI PROPERTIES LP	08/12/2026	CITIGROUP GLOBAL MARKETS INC.		248,048	260,000	263,000	260,924		(251)		(251)		260,673		(12,625)	(12,625)	10,665	08/15/2030	2.C FE
			SECURITY CALLED AT 100.00000000																	
..92564R-AH-8	VICI PROPERTIES LP	08/17/2026			7,865,000	7,865,000	7,786,350	7,852,762		11,795		11,795		7,864,557		443	443	340,161	09/01/2026	2.C FE
..948741-AM-5	KIMCO REALTY OP LLC	08/15/2026	MATURITY at 100.0000		11,571,000	11,571,000	11,344,675	11,550,467		20,532		20,532		11,570,998		2	2	376,058	08/15/2026	1.G FE
..95040Q-AR-5	WELLTOWER INC	09/01/2026	BARCLAYS CAPITAL		421,524	450,000	449,766	449,888		25		25		449,913		(28,389)	(28,389)	12,368	06/15/2032	1.G FE
..G1108#-AG-3	THE BRITISH LAND COMPANY PLC	09/01/2026	MATURITY at 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				600,360	09/01/2026	1.F
..G1744#-AS-7	CADOGAN ESTATES LIMITED	09/12/2026	MATURITY at 100.0000		8,118,003	7,970,700	9,251,994	8,070,298					1,181,696	9,251,994	(1,133,991)		(1,133,991)	302,946	09/12/2026	2.B
..G4622#-AG-4	HOWARD DE WALDEN ESTATES LIMITED	09/16/2026	MATURITY at 100.0000		20,500,000	20,500,000	20,500,000	20,500,000						20,500,000				1,114,517	09/16/2026	1.G
..N5269@-AA-6	LINEAGE TREASURY EUROPE BV	08/20/2026	MATURITY at 100.0000		26,475,020	25,783,793	26,512,466	26,660,027					(147,561)	26,512,466	(37,446)		(37,446)	236,633	08/20/2026	2.B Z
..N5269@-AC-2	LINEAGE TREASURY EUROPE BV	08/20/2026	MATURITY at 100.0000		48,037,995	46,894,283	48,060,952	47,480,251					580,700	48,060,952	(22,957)		(22,957)	945,770	08/20/2026	2.A FE
..W3569*-AA-0	GOLDCUP 101311 AB PUBL	07/03/2026	SINKING FUND REDEMPTION		134,961	130,599	127,998	141,363					(13,365)	127,998	6,963		6,963	4,616	10/03/2034	2.A PL
..W3569*-AC-6	GOLDCUP 101311 AB PUBL	07/03/2026	SINKING FUND REDEMPTION		72,422	74,308	67,952	70,628					(2,676)	67,952	4,470		4,470	2,990	10/03/2034	2.A PL
..W6447@-AA-9	NORDIQUS INFRASTRUCTURE AB	07/03/2026	SINKING FUND REDEMPTION		11,659	11,282	10,610	12,212					(1,602)	10,610	1,049		1,049	391	10/03/2035	2.A PL
..W6447@-AB-7	NORDIQUS INFRASTRUCTURE AB	07/03/2026	SINKING FUND REDEMPTION		26,868	26,000	24,451	28,143					(3,692)	24,451	2,417		2,417	944	10/03/2039	2.A PL
..W6447@-AF-8	NORDIQUS INFRASTRUCTURE AB	07/03/2026	SINKING FUND REDEMPTION		71,274	68,971	76,571							76,571	(5,297)		(5,297)	1,194	10/03/2035	2.A Z
..W6447@-AG-6	NORDIQUS INFRASTRUCTURE AB	07/03/2026	SINKING FUND REDEMPTION		71,274	68,971	76,571							76,571	(5,297)		(5,297)	1,258	10/03/2039	2.A PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					412,195,348	413,384,421	416,986,913	413,918,006		(10,293)		(10,293)	1,593,500	415,654,352	(1,190,089)	(3,348,828)	(4,538,917)	15,832,595	XXX	XXX
..05501#-AA-7	AZTEC SOFTWARE LLC	09/30/2026	VARIOUS		137,344	137,344	135,280	136,557		300		300		136,857		487	487	9,742	04/22/2028	4.A PL
			SECURITY CALLED AT 100.00000000																	
..10675*-AA-1	BREEZE BUYER INC.	09/30/2026			96,831	96,831	95,420	96,321		314		314		96,636		195	195	6,209	01/13/2027	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 Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	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 100.00000000																	
78348F-AG-8	RXSENSE HOLDINGS LLC	09/30/2026			3,995,761	3,995,761	3,967,223	3,992,071		3,689		3,689		3,995,761				264,805	03/13/2027	3.C PL
84737#-AA-8	SPEARMINT RENEWABLE DEVELOPMENT	08/26/2026	EXCHANGE TRANSACTIONS		6,167,010	6,038,392	6,034,970	6,035,630		2,019		2,019		6,037,649		129,361	129,361	860,537	12/29/2027	4.C Z
84737#-AB-6	SPEARMINT RENEWABLE DEVELOPMENT TR	09/30/2026	EXCHANGE TRANSACTIONS		1,510,759	1,421,489	1,420,634	1,420,803		627		627		1,421,430		89,329	89,329	127,411	12/29/2027	4.C Z
			SECURITY CALLED AT 100.00000000																	
89529#-AA-9	TRES ENERGY	09/04/2026			5,808,892	5,808,892	5,677,459	5,682,333		20,761		20,761		5,703,094		105,798	105,798	406,456	11/02/2029	3.B Z
			SECURITY CALLED AT 100.00000000																	
D7000R-AD-3	OXEA GROUP VIER (OQ CHEM INTL)	07/06/2026			8,540	8,540	8,533	8,540						8,540				1,326	04/08/2031	5.A FE
			SECURITY CALLED AT 100.00000000																	
64072U-AK-8	CSC HOLDINGS LLC	07/15/2026			7,225	7,225	4,955	4,955						4,955		2,271	2,271	449	04/15/2027	5.B FE
			SECURITY CALLED AT 100.00000000																	
89334G-AX-2	TRANS UNION LLC TL B5	09/08/2026			169,130	169,130	169,130	169,130						169,130				6,512	11/16/2026	3.B FE
			SECURITY CALLED AT 100.00000000																	
45778E-AG-9	INNOPHOS HOLDINGS INC	09/30/2026			4,778	4,778	4,543	4,778						4,778				291	03/16/2029	4.B FE
04317J-AB-4	ANGUS (ARUBA INVESTMENTS)	09/18/2026	CASHLESS EXCHANGE		3,550,462	3,550,462	3,573,451	3,550,462						3,550,462				200,429	11/24/2027	6. FE
			SECURITY CALLED AT 100.00000000																	
89787R-AH-5	TRUGREEN	09/30/2026			4,540	4,540	4,494	4,540						4,540				268	10/30/2027	4.C FE
			SECURITY CALLED AT 100.00000000																	
00184N-AB-3	TRICORBRAUN (AOT PACKAGING PROD)	09/30/2026			3,093	3,093	3,063	3,093						3,093				162	03/03/2031	4.C FE
			SECURITY CALLED AT 100.00000000																	
59909T-AC-8	GAINWELL HOLDING CORP	08/19/2026			2,162,846	2,162,846	2,065,518	2,162,846						2,162,846				108,193	10/01/2027	4.B FE
			SECURITY CALLED AT 100.00000000																	
75605V-AD-4	REALPAGE INC	09/30/2026			14,561	14,561	14,495	14,561						14,561				769	04/24/2028	4.C FE
71360H-AB-3	PERATON CORP	09/30/2026	VARIOUS		2,260,190	2,426,264	2,039,882	2,039,882						2,039,882		220,308	220,308	145,974	02/01/2028	5.A FE
52706Y-AJ-2	LESLIES POOLMART INC	08/27/2026	JEFFERIES & COMPANY INC.		1,421,027	6,459,212	1,743,987	1,743,987						1,743,987		(322,961)	(322,961)	284,980	03/09/2028	6. FE
			SECURITY CALLED AT 100.00000000																	
38723B-AJ-0	WIN WASTE INNOVATIONS HOLDINGS INC	08/13/2026			1,516,436	1,516,436	1,509,858	1,516,436						1,516,436				61,904	03/24/2028	4.C FE
			SECURITY CALLED AT 100.00000000																	
72431H-AD-2	PLY GEM (PISCES-CORNERSTONE BL BR)	09/30/2026			18,876	18,876	7,780	7,780						7,780		11,096	11,096	1,010	04/12/2028	5.A FE
			SECURITY CALLED AT 100.00000000																	
21870F-BA-6	CORELOGIC INC	07/27/2026			5,950,744	5,950,744	5,921,906	5,950,744						5,950,744				250,233	06/04/2028	5.A PL
			SECURITY CALLED AT 100.00000000																	
L4780E-AC-8	HERENS US HOLDCO TL B	09/30/2026			12,413	12,413	12,436	12,413						12,413				727	07/03/2028	5.B FE
			SECURITY CALLED AT 100.00000000																	
02932J-AP-2	AMERICAN ROCK SALT COMPANY LLC	09/30/2026			3,550	3,550	3,541	3,550						3,550				239	06/09/2028	5.B FE
			SECURITY CALLED AT 100.00000000																	
73108R-AB-4	SOLERA LLC (POLARIS NEWCO)	09/30/2026			870	870	866	870						870				52	06/03/2028	5.A FE
			SECURITY CALLED AT 100.00000000																	
00709L-AJ-6	ASPEN DENTAL (ADMI)	09/30/2026			2,250	2,250	2,244	2,250						2,250				129	12/23/2027	5.A FE
			SECURITY CALLED AT 100.00000000																	
74970A-AB-4	RESOURCE LABEL GROUP (RLG HLDGS)	09/30/2026			10,877	10,877	4,024	4,024						4,024		6,852	6,852	524	07/07/2028	5.B FE
90350H-AL-3	US ANESTHESIA PARTNERS INC	09/30/2026	VARIOUS		10,101	10,101	9,545	9,842		58		58		9,900		201	201	665	10/01/2028	4.B FE
			SECURITY CALLED AT 100.00000000																	
20786N-AC-1	CONNECTWISE LLC	09/30/2026			4,200	4,200	4,205	4,200						4,200				238	09/30/2028	4.B FE
58462Q-AH-4	MEDICAL SOLUTIONS HLDG (REVERB BR)	09/30/2026	VARIOUS		260,550	2,895,000	609,676	609,676		320,176		(320,176)		289,500		(28,950)	(28,950)	107,132	11/01/2028	6. FE
			SECURITY CALLED AT 100.00000000																	
70477B-AE-2	PRECISELY (VISION)	09/30/2026			12,531	12,531	12,547	12,531						12,531				760	04/24/2028	4.C FE
			SECURITY CALLED AT 100.00000000																	
12546F-AF-9	CH GUENTHER (CHG PPC)	09/30/2026			10,131	10,131	10,143	10,131						10,131				521	12/08/2028	4.B FE

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

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..67526K-AC-3	MEDIAOCEAN LLC (VISTA EQ PARTNERS)	09/30/2026	SECURITY CALLED AT 100.00000000		7,500	7,500	7,509	7,500						7,500				414	12/15/2028	4.C FE
..31556P-AB-3	FERTITTA ENTERTAIN (GOLDEN NUGGET)	09/30/2026	SECURITY CALLED AT 100.00000000		22,337	22,337	21,835	22,337						22,337				1,173	01/27/2029	4.B FE
..04686R-AB-9	ATHENA HEALTH	07/31/2026	SECURITY CALLED AT 100.00000000		3,034,407	3,034,407	3,019,234	3,034,407						3,034,407				114,280	02/15/2029	4.B FE
..18972F-AC-6	NOVOLEX HOLDINGS (CLYDESDALE ACQN)	09/18/2026	SECURITY CALLED AT 100.00000000		6,506,667	6,506,667	6,295,613	6,506,667						6,506,667				323,034	04/13/2029	4.A FE
..60672H-AC-7	VERACODE (MITNICK CORP PURCH INC)	09/30/2026	SECURITY CALLED AT 100.00000000		4,000	4,000	778	778						778		3,223	3,223	261	05/02/2029	5.A FE
..11565H-AD-8	SIGNATURE AVIATION (BROWN GROUP)	09/30/2026	SECURITY CALLED AT 100.00000000		9,727	9,727	9,642	9,727						9,727				462	07/01/2031	4.B FE
..914908-BD-9	UNIVISION COMMUNICATIONS INC	09/30/2026	SECURITY CALLED AT 100.00000000		1,047	1,047	1,015	1,047						1,047				63	06/24/2029	4.B FE
..G4768P-AN-1	INEOS US FINANCE LLC	09/30/2026	SECURITY CALLED AT 100.00000000		7,425	7,425	7,388	7,404		20		20		7,424		1	1	390	02/19/2030	4.A FE
..81527C-AP-2	SEDGWICK CLAIMS MANAGEMENT SERVICE	09/30/2026	SECURITY CALLED AT 100.00000000		21,599	21,599	21,383	21,599						21,599				1,011	07/31/2031	4.B FE
..00847Y-AE-2	AGILITI HEALTH INC	09/30/2026	SECURITY CALLED AT 100.00000000		8,642	8,642	8,642	8,642						8,642				449	05/01/2030	4.C FE
..45567Y-AN-5	INTERNET BRD (WEBMD/INDIGO/ MH SUB)	09/30/2026	SECURITY CALLED AT 100.00000000		15,926	15,926	15,607	15,784		49		49		15,833		93	93	1,303	05/03/2028	4.B FE
..C6907U-AB-7	ONE TORONTO GAMING (OTG-ONTARIO)	09/29/2026	SECURITY CALLED AT 100.00000000		1,651	1,651	1,643	1,651						1,651				99	08/01/2030	4.C FE
..77313D-AW-1	ROCKET SOFTWARE INC	09/30/2026	SECURITY CALLED AT 100.00000000		1,155	1,155	1,138	1,141		3		3		1,144		11	11	65	11/28/2028	4.C FE
..G4770M-AL-8	INEOS QUATTRO HOLDINGS UK LIMITED	09/30/2026	SECURITY CALLED AT 100.00000000		15,220	15,220	14,763	15,015		47		47		15,063		157	157	926	04/02/2029	4.B FE
..92943L-AC-4	WESTINGHOUSE (BROOKFIELD WEC HLDG)	07/01/2026	SECURITY CALLED AT 100.00000000		10,682	10,682	10,628	10,661						10,661		20	20	358	01/27/2031	4.A FE
..09776M-AT-1	BOMBARDIER RECREATIONAL PRODUCTS I	07/31/2026	SECURITY CALLED AT 100.00000000		15,001	15,001	14,964	15,001						15,001				522	01/22/2031	3.A FE
..05278H-AC-0	L & W (AUTOKINITON US HOLDINGS	09/30/2026	SECURITY CALLED AT 100.00000000		3,972	3,972	3,972	3,972						3,972				235	04/06/2028	4.B FE
..89841E-AB-1	ULTIMATE SOFTWARE GROUP INC (UKG)	09/30/2026	SECURITY CALLED AT 100.00000000		22,531	22,531	22,503	22,531						22,531				1,058	02/10/2031	4.B FE
..72706R-AB-2	WOOD MACKENZIE (PLANET US BUYER)	09/30/2026	SECURITY CALLED AT 100.00000000		458	458	456	457						458				23	02/07/2031	4.B FE
..72941D-AK-8	ACCENTCARE INC (PLUTO)	08/19/2026	VARIOUS		389,869	416,972	416,972	416,972						416,972		(27,103)	(27,103)	26,812	09/20/2028	5.B FE
..22164M-AB-3	COTIVITI INC	09/30/2026	VARIOUS		3,379	3,379	3,362	3,368		10		10		3,379				184	05/01/2031	4.B FE
..L5000D-AE-7	ICON LUXEMBOURG SARL (INDIGO)	08/13/2026	SECURITY CALLED AT 100.00000000		624,413	624,413	624,413	624,413						624,413				22,225	07/03/2028	2.C FE
..L5000D-AF-4	ICON LUXEMBOURG SARL (INDIGO)	08/13/2026	SECURITY CALLED AT 100.00000000		155,573	155,573	155,573	155,573						155,573				5,537	07/03/2028	2.C FE
..98931Y-AD-5	ZEKELMAN	09/30/2026	SECURITY CALLED AT 100.00000000		2,218	2,218	2,213	2,218						2,218				102	01/24/2031	3.C FE
..74839X-AK-5	QUIKRETE (QUIKRETE HOLDINGS INC)	09/30/2026	SECURITY CALLED AT 100.00000000		3,459	3,459	3,459	3,459						3,459				155	03/19/2029	3.C 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
..40416V-AG-0	CORE_MAIN LP	07/01/2026	SECURITY CALLED AT 100.00000000		6,079,371	6,079,371	6,079,371	6,079,371						6,079,371				176,448	07/27/2028	3.B FE
..20902C-AX-8	ALTIUM (CONSOLIDATED CONTAINER)	09/30/2026	SECURITY CALLED AT 100.00000000		5,679	5,679	5,679	5,679						5,679				266	06/11/2031	4.B FE
..96350T-AH-3	WHITE CAP BUYER LLC	07/31/2026	SECURITY CALLED AT 100.00000000		29,729	29,729	29,655	29,671		23		23		29,694		35	35	1,210	10/19/2029	4.C FE
..80875C-AE-7	SCIENTIFIC GAMES LOTTERY	09/30/2026	SECURITY CALLED AT 100.00000000		9,850	9,850	9,850	9,850						9,850				506	04/04/2029	4.B FE
..G5080A-AJ-1	JAZZ PHARMACEUTICALS PLC	09/23/2026	SECURITY CALLED AT 100.00000000		588,309	588,309	588,309	588,309						588,309				25,747	05/05/2028	3.A FE
..33902U-AD-5	ARGUS MEDIA (FLEET BIDCO LIMITED)	07/30/2026	SECURITY CALLED AT 100.00000000		383,547	383,547	383,547	383,547						383,547				23,741	02/21/2031	4.A FE
..89705D-AP-7	TRONOX LTD	09/30/2026	SECURITY CALLED AT 100.00000000		12,479	12,479	9,375	9,375						9,375		3,104	3,104	586	09/30/2031	4.B FE
..02932J-AU-1	AMERICAN ROCK SALT COMPANY LLC	09/14/2026	CASHLESS EXCHANGE		101,167	101,167	101,167	101,167						101,167					06/09/2028	4.B FE
..00216E-AL-3	TEKNIPLEX (TRIDENT TPI HOLDINGS)	09/30/2026	SECURITY CALLED AT 100.00000000		10,074	10,074	10,074	10,074						10,074				569	09/15/2028	4.C FE
..C4111R-AJ-4	GREAT CANADIAN GAMING (RAPTOR ACQ)	08/07/2026	SECURITY CALLED AT 100.00000000		1,580,764	1,580,764	1,564,956	1,564,956						1,564,956		15,808	15,808	84,479	11/01/2029	4.B FE
..18914D-AB-4	COHESITY (CLOVER HOLDINGS 2)	07/31/2026	SECURITY CALLED AT 100.00000000		18,939	18,939	18,750	18,771		142		142		18,913		26	26	858	12/09/2031	4.B FE
..88145L-AF-1	COX MEDIA GROUP (TERRIER) (CMG)	09/30/2026	SECURITY CALLED AT 100.00000000		8,530	8,530	8,530	8,530						8,530				472	06/18/2029	4.C FE
..N8232N-AL-1	AKZONOBEL (STARFRUIT-NOURYON FIN)	07/08/2026	SECURITY CALLED AT 100.00000000		5,497,850	5,497,850	5,497,850	5,497,850						5,497,850				294,560	04/03/2028	4.A FE
..74339D-AN-8	QLIK TECHNOLOGIES INC	09/30/2026	SECURITY CALLED AT 100.00000000		4,353	4,353	4,353	4,353						4,353				229	10/28/2030	4.B FE
..90347B-AP-3	AXALTA COATING	09/30/2026	SECURITY CALLED AT 100.00000000		519,787	519,787	519,787	519,787						519,787				17,147	12/20/2029	3.A FE
..48114N-AF-8	JOURNEY PERSONAL CARE CORP	09/30/2026	SECURITY CALLED AT 100.00000000		2,328	2,328	2,328	2,328						2,328				102	03/01/2028	4.C FE
..00076V-BL-3	AUTHENTIC BRANDS GRP (ABG INTM HD)	09/25/2026	SECURITY CALLED AT 100.00000000		4,802,399	4,802,399	4,802,399	4,802,399						4,802,399				211,760	12/21/2028	3.C FE
..45567Y-AP-0	INTERNET BRD (WEBMD/INDIGO/MH SUB)	09/30/2026	SECURITY CALLED AT 100.00000000		10,616	10,616	10,510	10,528		52		52		10,581		36	36	638	12/31/2031	4.B FE
..03836B-AH-2	ASCENSUS INC (AQGEN ISL - MERCURY	09/30/2026	SECURITY CALLED AT 100.00000000		18,969	18,969	18,969	18,969						18,969				930	11/24/2032	4.C FE
..00488P-AV-7	ACRISURE LLC	09/30/2026	SECURITY CALLED AT 100.00000000		3,638	3,638	3,638	3,638						3,638				184	11/06/2030	4.B FE
..86875T-AE-7	SOPHOS HOLDINGS LTD	09/30/2026	SECURITY CALLED AT 100.00000000		10,146	10,146	10,146	10,146						10,146				561	03/05/2027	4.C FE
..93369P-AM-6	CALIBER COLLISION (CH-WAND NEWCO3)	09/30/2026	SECURITY CALLED AT 100.00000000		2,500	2,500	2,500	2,500						2,500				117	01/30/2031	4.B FE
..46604B-AH-1	J&J VENTURES GAMING LLC	09/30/2026	SECURITY CALLED AT 100.00000000		2,341	2,341	2,335	2,341						2,341				127	04/26/2030	4.B FE
..05988H-AQ-0	BMC SOFTWARE INC (BOXER PARENT CO)	09/30/2026	SECURITY CALLED AT 100.00000000		28,146	28,146	28,146	28,146						28,146				1,436	07/30/2031	4.B FE
..88023H-AJ-9	ALIGHT (TEMPO ACQUISITIONS)	09/30/2026	SECURITY CALLED AT 100.00000000		895	895	895	895						895				37	08/31/2028	4.B FE

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									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..74839X-AM-1	QUIKRETE (QUIKRETE HOLDINGS INC)	09/30/2026	SECURITY CALLED AT 100.00000000		29,059	29,059	29,059	29,059						29,059				1,305	04/14/2031	3.C FE
..02003D-BB-9	ALLTECH INC	09/30/2026	SECURITY CALLED AT 100.00000000		2,227	2,227	2,216	2,227						2,227				136	08/13/2030	4.C FE
..62984C-AM-5	TROPICANA OPCO (NAKED JUICE)	09/04/2026	SECURITY CALLED AT 100.00000000		1,945	1,945	1,245	1,318		111		111		1,428		517	517	69	01/24/2029	5.B FE
..62984C-AN-3	TROPICANA OPCO (NAKED JUICE)	07/01/2026	VARIOUS		10,311	10,311	10,311	10,311		575,461		575,461		585,772		(575,460)	(575,460)	17,401	01/24/2030	5.C FE
..14852D-AJ-0	CISION US INC (CASTLE US HOLDING)	09/30/2026	VARIOUS		298,725	606,126	269,726	269,726						269,726		28,999	28,999	28,546	05/31/2030	5.B FE
..02403M-AR-1	AMERICAN AUTO AUCTION GROUP LLC	09/30/2026	SECURITY CALLED AT 100.00000000		6,048	6,048	6,002	6,005		23		23		6,028		20	20	376	05/28/2032	4.C FE
..74345H-AJ-0	PROOFPOINT INC	08/13/2026	SECURITY CALLED AT 0.00000000		902,193	902,193	902,193	902,193						902,193				37,751	08/31/2028	4.B FE
..75025K-AM-0	ASTOUND (RADIATE HOLDCO)	09/30/2026	VARIOUS		9,434	9,434	7,103	7,103						7,103		2,332	2,332	646	09/25/2029	5.A FE
..26825U-AN-1	ECI SOFTWARE SOLUTIONS (MAX HLDG)	09/30/2026	SECURITY CALLED AT 100.00000000		5,346	5,346	5,346	5,346						5,346				262	05/09/2030	4.C FE
..08511L-BD-9	BERLIN PACKAGING LLC	09/30/2026	SECURITY CALLED AT 100.00000000		6,293	6,293	6,293	6,293						6,293				353	06/09/2031	4.C FE
..46124C-AU-1	ALTERRA MOUNTAIN CO	09/30/2026	SECURITY CALLED AT 100.00000000		14,113	14,113	14,113	14,113						14,113				661	08/17/2028	4.A FE
..01642P-BE-5	ALIXPARTNERS LLP	09/30/2026	SECURITY CALLED AT 100.00000000		1,728	1,728	1,724	1,724		4		4		1,728				74	08/12/2032	4.A FE
..91834W-AG-5	VS BUYER LLC	09/30/2026	SECURITY CALLED AT 100.00000000		8,590	8,590	8,590	8,590						8,590				390	04/14/2031	4.B FE
..71677H-AN-5	PETSMART INC	07/31/2026	SECURITY CALLED AT 100.00000000		12,067	12,067	11,946	11,961		9		9		11,970		97	97	557	08/18/2032	4.B FE
..31732F-AX-4	FILTRATION GROUP CORP	08/13/2026	SECURITY CALLED AT 100.00000000		1,899,283	1,899,283	1,899,283	1,899,283						1,899,283				75,703	10/23/2028	4.C FE
..G3168Q-AC-1	GVC HOLDINGS PLC (ENTAIN)	09/30/2026	SECURITY CALLED AT 100.00000000		11,976	11,976	11,976	11,976						11,976				541	10/31/2029	3.C FE
..00130M-AL-8	AHP HEALTH PARTNERS INC	09/30/2026	SECURITY CALLED AT 100.00000000		9,346	9,346	9,323	9,346						9,346				420	09/20/2032	3.C FE
..G3168Q-AB-3	GVC HOLDINGS PLC (ENTAIN)	09/30/2026	SECURITY CALLED AT 100.00000000		2,160	2,160	2,157	2,157		3		3		2,160				98	08/02/2032	3.C FE
..89364M-CF-9	TRANSDIGM INC	09/30/2026	SECURITY CALLED AT 100.00000000		13,409	13,409	13,409	13,409						13,409				602	03/22/2030	3.C FE
..23340D-AX-0	CUSHMAN & WAKEFIELD US BORROWER LL	09/30/2026	SECURITY CALLED AT 100.00000000		10,579	10,579	10,579	10,579						10,579				557	01/31/2030	3.C FE
..BNL2ET-CX-8	ALTICE FRANCE SA (NUMERICABLE)	07/15/2026	SECURITY CALLED AT 100.00000000		22,234	22,234	16,579	16,579		495		495		17,074		5,160	5,160	593	05/31/2031	5.A FE
..28414B-AJ-5	ELANCO ANIMAL HEALTH INC	09/30/2026	VARIOUS		121,055	121,055	120,147	120,210		584		584		120,794		261	261	5,027	10/31/2032	3.A FE
..78397G-AM-3	SCIH SALT HOLDINGS INC (KISSNER)	08/13/2026	SECURITY CALLED AT 100.00000000		4,866,190	4,866,190	4,866,190	4,866,190						4,866,190				218,515	01/31/2029	4.C FE
..71911K-AF-1	PAREXEL (WEST STREET/ PHOENIX)	09/30/2026	SECURITY CALLED AT 100.00000000		2,227	2,227	2,227	2,227						2,227				106	12/12/2031	4.B FE
..16125T-AP-7	CHARTER NEXT GENERATION INC	09/30/2026	SECURITY CALLED AT 100.00000000		28,167	28,167	28,167							28,167				1,196	11/29/2030	4.B FE
..80875A-AY-7	LIGHT AND WONDER INTERNATIONAL INC	09/30/2026	SECURITY CALLED AT 100.00000000		21,861	21,861	21,861							21,861				834	04/16/2029	3.A FE
..28542C-AG-4	EXAMWORKS (GOLD MRGR-ELECTRON BID)	09/30/2026	SECURITY CALLED AT 100.00000000		15,386	15,386	15,386							15,386				622	02/07/2033	4.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
25472P-AD-2	KOHLER ENERGY (DISCOVERY)	09/30/2026	SECURITY CALLED AT 100.00000000		382,225	382,225	382,225							382,225				16,939	05/01/2031	4.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					74,471,959	82,427,284	74,145,008	74,068,365		604,804	320,176	284,628		74,800,637		(328,676)	(328,676)	4,602,778	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					7,628,829,248	7,819,327,666	7,731,881,120	3,350,736,835	(21,919)	2,399,281	2,504,162	(126,799)	17,117,453	7,716,266,975	(17,956,384)	(80,175,872)	(98,132,256)	200,445,790	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					381,447,425	381,447,425	381,447,425							381,447,425					XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					8,010,276,673	8,200,775,091	8,113,328,545	3,350,736,835	(21,919)	2,399,281	2,504,162	(126,799)	17,117,453	8,097,714,400	(17,956,384)	(80,175,872)	(98,132,256)	200,445,790	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					8,010,276,673	8,200,775,091	8,113,328,545	3,350,736,835	(21,919)	2,399,281	2,504,162	(126,799)	17,117,453	8,097,714,400	(17,956,384)	(80,175,872)	(98,132,256)	200,445,790	XXX	XXX
36182U-N5-2	GINNIE MAE I	09/01/2026	MBS PAYDOWN		1,562	1,562	1,666	1,565		(3)		(3)		1,562				38	09/15/2044	1.A
36194N-LU-1	GINNIE MAE I	09/01/2026	MBS PAYDOWN		91,150	91,150	91,295	91,143		8		8		91,150				1,732	07/15/2033	1.A
36202T-RP-3	GNMA POOL-608994	09/01/2026	MBS PAYDOWN		40	40	40	40						40				1	07/15/2036	1.A
3620AG-BD-6	GNMA II POOL-729136	09/01/2026	MBS PAYDOWN		2,649	2,649	2,694	2,655		(6)		(6)		2,649				81	01/20/2040	1.A
36210B-3T-0	GNMA POOL-487810	09/01/2026	MBS PAYDOWN		203	203	204	203						203				7	03/15/2039	1.A
36213C-XX-3	GNMA POOL-550694	09/01/2026	MBS PAYDOWN		490	490	480	489		1		1		490				15	10/15/2035	1.A
36213U-E2-2	GNMA POOL-564553	09/01/2026	MBS PAYDOWN		40	40	39	40						40				2	12/15/2031	1.A
36213U-HY-9	GNMA POOL-564647	09/01/2026	MBS PAYDOWN		32	32	31	32						32				1	06/15/2031	1.A
36213Y-PW-6	GNMA POOL-568437	09/01/2026	MBS PAYDOWN		87	87	84	86						87				3	12/15/2031	1.A
362900-AF-2	GNMA POOL-613906	09/01/2026	MBS PAYDOWN		28	28	28	28						28				1	10/15/2033	1.A
36294S-A5-6	GNMA POOL-658028	09/01/2026	MBS PAYDOWN		79	79	79	79						79				3	07/15/2036	1.A
36295P-3E-0	GNMA POOL-676797	09/01/2026	MBS PAYDOWN		49	49	49	49						49				2	04/15/2038	1.A
36295Q-LB-4	GNMA POOL-677222	09/01/2026	MBS PAYDOWN		309	309	309	309						309				12	08/15/2038	1.A
36296D-AL-2	GNMA POOL-687711	09/01/2026	MBS PAYDOWN		8	8	8	8						8					07/15/2038	1.A
36296D-G7-7	GNMA POOL-687922	09/01/2026	MBS PAYDOWN		12	12	13	12						12					09/15/2038	1.A
36296D-G8-5	GNMA POOL-687923	09/01/2026	MBS PAYDOWN		34	34	35	34						34				1	09/15/2038	1.A
36296N-WS-1	GNMA POOL-696457	09/01/2026	MBS PAYDOWN		23	23	23	23						23				1	08/15/2038	1.A
36296R-6A-0	GNMA POOL-699365	09/01/2026	MBS PAYDOWN		352	352	363	352		(1)		(1)		352				13	12/15/2038	1.A
38373M-4R-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	07/01/2026	MBS PAYDOWN		252	252	238	250		2		2		252				8	03/16/2044	1.A
38373M-5V-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		404	404	434	405						404				14	03/16/2051	1.A
38373M-8G-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		10,203	10,203	9,858	10,203						10,203				374	03/16/2051	1.A
38373M-8N-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		16,110	16,110	15,963	16,110						16,110				583	09/16/2051	1.A
38373M-8U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		51,074	51,074	50,433	51,074						51,074				1,748	10/16/2049	1.A
38373M-KV-1	GNMA_04-10	09/01/2026	MBS PAYDOWN		4,391	4,391	4,835	4,420		(30)		(30)		4,391				165	01/16/2044	1.A
38373M-NV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		12,331	12,331	13,649	12,412		(81)		(81)		12,331				382	01/16/2045	1.A
38373M-RH-5	GNMA_05-59	09/01/2026	MBS PAYDOWN		95,227	95,227	105,817	95,251		(25)		(25)		95,227				3,149	03/16/2046	1.A
38373M-X5-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		250,333	250,333	302,825	251,822		(1,488)		(1,488)		250,333				11,158	08/16/2042	1.A
38373V-T8-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		779	779	764	779						779				35	10/16/2042	1.A
383742-D7-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		243,876	243,876	240,784	243,716		160		160		243,876				8,554	04/16/2038	1.A
383742-G5-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		327,240	327,240	324,437	327,010		229		229		327,240				11,992	04/16/2038	1.A
38374F-2U-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,895	1,895	1,883	1,893		2		2		1,895				66	03/16/2046	1.A
38374F-P6-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		21,795	21,795	21,740	21,786		9		9		21,795				640	03/16/2034	1.A
38374G-4B-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		193,650	193,650	194,376	193,650						193,650				7,736	05/20/2034	1.A
38374G-5K-4	GNMA_04-43	09/01/2026	MBS PAYDOWN		10,578	10,578	11,720	10,673		(95)		(95)		10,578				317	06/16/2044	1.A
38374G-5T-5	GM_04-45	09/01/2026	MBS PAYDOWN		4,958	4,958	5,731	4,980		(22)		(22)		4,958				170	06/16/2045	1.A
38374G-QZ-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		52,838	52,838	49,024	52,677		162		162		52,838				1,966	05/16/2034	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		2,092	2,092	2,245	2,102		(10)		(10)		2,092				76	11/20/2036	1.A
38374N-P3-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,622	5,622	5,210	5,622						5,622				178	08/16/2046	1.A
38374T-DM-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		183,707	183,707	189,053	183,931		(224)		(224)		183,707				6,462	02/16/2039	1.A
38374U-P9-6	GNMA_09-46	09/01/2026	MBS PAYDOWN		16,455	16,455	17,284	16,545		(90)		(90)		16,455				549	06/20/2039	1.A
38374U-T7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		80,602	80,602	77,407	80,413		189		189		80,602				2,452	06/16/2039	1.A
38374U-TQ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		48,646	48,646	45,856	48,557		89		89		48,646				1,456	05/16/2039	1.A
38374U-WJ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,563	2,563	2,534	2,561		2		2		2,563				83	06/20/2039	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38374V-LB-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		10,385	10,385	10,367	10,383		1		1		10,385				347	06/20/2039	1.A
38374V-Q4-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		183,097	183,097	187,959	183,252		(155)		(155)		183,097				6,672	07/20/2039	1.A
38374V-ST-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		3,490	3,490	3,481	3,489		1		1		3,490				116	07/20/2039	1.A
38374X-VJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,671	1,671	1,474	1,660		11		11		1,671				44	04/16/2039	1.A
38375A-4P-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		19,655	19,655	19,673	19,654		1		1		19,655				649	01/20/2040	1.A
38375A-6R-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		153,089	153,089	153,304	153,089						153,089				5,056	01/20/2040	1.A
38375C-5H-9	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		63,285	63,285	65,310	63,392		(107)		(107)		63,285				1,477	05/20/2042	1.A
38375D-FZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		162	162	162	162						162				6	03/20/2038	1.A
38375K-Q9-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		432	432	434	432						432				16	07/16/2037	1.A
38375L-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		20,389	20,389	19,673	20,292		97		97		20,389				746	11/20/2037	1.A
38375Q-3X-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		29,896	29,896	31,267	29,959		(63)		(63)		29,896				1,102	06/20/2038	1.A
38375Q-JL-4	GNMA 2008-42	09/01/2026	MBS PAYDOWN		13,341	13,341	13,925	13,386		(45)		(45)		13,341				496	05/20/2038	1.A
38375X-PA-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		33,681	33,681	34,102	33,714		(34)		(34)		33,681				1,382	08/16/2038	1.A
38375X-TJ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,190	5,190	5,210	5,192		(2)		(2)		5,190				210	08/20/2038	1.A
38375Y-LE-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,807	1,807	1,807	1,807						1,807				70	04/20/2038	1.A
38375Y-LN-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		6,078	6,078	6,078	6,078						6,078				199	07/20/2035	1.A
38375Y-VY-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,441	2,441	2,489	2,446		(5)		(5)		2,441				90	10/20/2038	1.A
38376C-4U-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		95,346	95,346	96,747	95,391		(45)		(45)		95,346				3,152	08/20/2039	1.A
38376C-AW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		36,389	36,389	36,713	36,397		(8)		(8)		36,389				1,214	09/20/2039	1.A
38376C-XV-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		44,803	44,803	43,312	44,647		156		156		44,803				1,346	02/16/2039	1.A
38376C-YX-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		6,142	6,142	5,748	6,118		24		24		6,142				184	09/16/2039	1.A
38376C-ZJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		13,978	13,978	15,022	14,025		(47)		(47)		13,978				511	09/16/2039	1.A
38376E-AP-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		84,075	84,075	85,514	84,115		(40)		(40)		84,075				2,798	10/20/2039	1.A
38376E-J8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		115,370	115,370	116,882	115,413		(43)		(43)		115,370				3,820	11/20/2039	1.A
38376E-S8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		13,824	13,824	13,915	13,826		(2)		(2)		13,824				457	11/20/2039	1.A
38376F-CU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		18,390	18,390	17,253	18,285		106		106		18,390				548	08/20/2039	1.A
38376F-GV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		15,617	15,617	15,402	15,607		10		10		15,617				519	08/20/2039	1.A
38376G-2C-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		4,660	4,660	4,425	4,537		123		123		4,660				141	08/16/2053	1.A
38376G-2W-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		26,963	26,963	28,011	26,968		(5)		(5)		26,963				672	07/16/2051	1.A
38376G-3A-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		226,418	226,418	234,098	226,491		(74)		(74)		226,418				5,756	09/16/2051	1.A
38376G-3K-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		52,496	52,496	48,325	52,486		10		10		52,496				1,411	06/16/2053	1.A
38376G-3R-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		72,954	72,954	66,814	72,534		420		420		72,954				1,959	08/16/2051	1.A
38376G-4N-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		7,536	7,536	7,559	7,536						7,536				282	04/16/2053	1.A
38376G-5E-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		627	627	676	627						627				16	03/16/2052	1.A
38376G-5N-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		337,382	337,382	324,939	334,024		3,359		3,359		337,382				9,307	04/16/2053	1.A
38376G-5T-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		95,160	95,160	99,306	95,184		(24)		(24)		95,160				2,107	09/16/2046	1.A
38376G-AK-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		10,789	10,789	10,814	10,976		(188)		(188)		10,789				381	07/16/2049	1.A
38376G-AR-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		32,428	32,428	30,123	32,427						32,428				1,081	10/16/2049	1.A
38376G-AZ-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		3,908	3,908	3,785	3,907		1		1		3,908				146	04/16/2051	1.A
38376G-BF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		3,355	3,355	2,897	3,354		1		1		3,355				102	04/16/2051	1.A
38376G-BP-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		47,847	47,847	47,847	47,847						47,847				1,821	09/16/2051	1.A
38376G-C5-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	08/01/2026	MBS PAYDOWN		17,492	17,492	15,709	17,420		72		72		17,492				397	02/16/2045	1.A
38376G-CW-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		469	469	445	469						469				17	11/16/2051	1.A
38376G-E7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		48,963	48,963	45,654	48,864		99		99		48,963				1,292	12/16/2051	1.A
38376G-EV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		9,138	9,138	8,130	9,133		4		4		9,138				274	01/16/2050	1.A
38376G-FH-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,495	1,495	1,369	1,494						1,495				47	11/16/2051	1.A
38376G-GM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		17,051	17,051	17,073	17,052		(1)		(1)		17,051				591	03/16/2050	1.A
38376G-GZ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,130	1,130	1,009	1,129						1,130				34	11/16/2051	1.A
38376G-H8-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		34,348	34,348	37,100	34,357		(9)		(9)		34,348				988	04/16/2053	1.A
38376G-J6-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		14,423	14,423	13,103	14,399		24		24		14,423				365	10/16/2045	1.A
38376G-L2-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		9,178	9,178	7,550	9,161		17		17		9,178				188	04/16/2053	1.A
38376G-QB-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		6,399	6,399	5,851	6,204		194		194		6,399				201	04/16/2050	1.A
38376G-QK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		12,263	12,263	11,355	12,263						12,263				393	06/16/2052	1.A
38376G-QT-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,257	5,257	4,370	5,252		4		4		5,257				151	05/16/2050	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-RL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,186	1,186	1,154	1,186						1,186				53	03/16/2052	1.A
38376G-RT-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		418	418	388	417						418				18	03/16/2050	1.A
38376G-S4-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		31,131	31,131	28,742	31,131						31,131				970	04/16/2053	1.A
38376G-SY-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		14,011	14,011	13,159	14,008		3		3		14,011				399	04/16/2052	1.A
38376G-T4-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,656,251	1,656,251	1,804,985	1,657,604		(1,354)		(1,354)		1,656,251				39,976	07/16/2053	1.A
38376G-TS-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		16,400	16,400	16,380	16,399						16,400				563	06/16/2052	1.A
38376G-U3-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		17,146	17,146	15,319	17,139		7		7		17,146				489	05/16/2051	1.A
38376G-UT-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		26,198	26,198	25,748	26,197		1		1		26,198				793	04/16/2053	1.A
38376G-VS-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		20,922	20,922	20,304	20,915		7		7		20,922				544	10/16/2052	1.A
38376G-W4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		180,184	180,184	187,548	180,397		(213)		(213)		180,184				4,468	09/16/2051	1.A
38376G-WC-0	GOVERNMENT NATIONAL MORTGAGE AS	09/01/2026	MBS PAYDOWN		1,515,319	1,515,319	1,551,616	1,515,777		(457)		(457)		1,515,319				34,163	08/16/2050	1.A
38376G-WN-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		5,290	5,290	5,194	5,289		1		1		5,290				222	11/16/2052	1.A
38376G-WV-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		28,913	28,913	29,147	28,910		3		3		28,913				672	09/16/2044	1.A
38376G-XM-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		55,880	55,880	53,647	55,812		16		16		55,828		52	52	1,420	03/16/2052	1.A
38376G-Y6-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		27,307	27,307	26,917	27,300		8		8		27,307				709	02/16/2045	1.A
38376G-YF-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		28,567	28,567	26,701	28,552		14		14		28,567				731	11/16/2050	1.A
38376G-YM-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		38,602	38,602	37,569	38,575		27		27		38,602				1,173	09/16/2044	1.A
38376G-YW-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		11,069	11,069	9,401	11,060		8		8		11,069				311	04/16/2053	1.A
38376G-ZP-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		15,447	15,447	14,728	15,446		2		2		15,447				487	11/16/2052	1.A
38376G-ZW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		184,397	184,397	171,189	184,374		24		24		184,397				4,252	01/16/2051	1.A
38376J-2L-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		65,333	65,333	59,097	64,738		595		595		65,333				1,962	12/20/2039	1.A
38376J-B9-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		126,501	126,501	135,316	126,791		(290)		(290)		126,501				4,599	11/16/2039	1.A
38376J-BZ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		20,593	20,593	18,700	20,391		202		202		20,593				621	11/20/2039	1.A
38376J-LF-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		108,153	108,153	109,606	108,194		(41)		(41)		108,153				3,572	11/20/2039	1.A
38376J-Q3-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		26,233	26,233	26,897	26,252		(19)		(19)		26,233				868	11/20/2039	1.A
38376K-7R-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		26,424	26,424	26,836	26,435		(11)		(11)		26,424				875	10/20/2039	1.A
38376P-4G-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		18,351	18,351	18,443	18,352		(1)		(1)		18,351				608	12/20/2039	1.A
38376P-AC-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		230,480	230,480	237,663	230,829		(349)		(349)		230,480				8,551	09/20/2039	1.A
38376P-ET-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		248,706	248,706	245,584	248,553		153		153		248,706				8,246	12/20/2039	1.A
38376P-KK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		60,412	60,412	61,748	60,446		(34)		(34)		60,412				2,003	12/20/2039	1.A
38376P-LJ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		167,891	167,891	162,009	167,666		225		225		167,891				5,562	12/20/2039	1.A
38376P-TF-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		77,293	77,293	72,297	76,762		531		531		77,293				2,319	12/20/2039	1.A
38376P-ZK-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		173,532	173,532	174,128	173,533		(1)		(1)		173,532				5,769	12/16/2039	1.A
38376T-LW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		35,840	35,840	35,896	35,840						35,840				1,200	01/20/2040	1.A
38376T-UD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		114,772	114,772	114,303	114,421		24		24		114,446		326	326	3,936	01/16/2040	1.A
38376Y-LW-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		10,062	10,062	10,062	10,062						10,062				336	04/20/2040	1.A
38377E-RP-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		29,366	29,366	29,361	29,366		1		1		29,366				981	04/20/2040	1.A
38377F-3A-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		3,337	3,337	3,333	3,337						3,337				109	06/20/2040	1.A
38377F-BD-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		17,715	17,715	18,448	17,783		(68)		(68)		17,715				590	05/20/2040	1.A
38377J-3V-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		164,278	164,278	172,105	164,531		(253)		(253)		164,278				4,870	09/20/2040	1.A
38377Q-QF-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		873	873	858	872		1		1		873				29	04/20/2040	1.A
38378B-3Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		26,929	26,929	25,124	26,708		220		220		26,929				528	05/16/2054	1.A
38378B-8Q-5	GNMA_13-92	09/01/2026	MBS PAYDOWN		843	843	893	844		(1)		(1)		843				16	12/16/2053	1.A
38378B-AD-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		66,578	66,578	66,641	66,578						66,578				1,505	08/16/2043	1.A
38378B-AN-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,415	1,415	1,492	1,416						1,415				33	09/16/2052	1.A
38378B-AX-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		9,982	9,982	10,183	9,983		(2)		(2)		9,982				248	04/16/2053	1.A
38378B-AZ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		1,458	1,458	1,480	1,460		(2)		(2)		1,458				34	01/16/2046	1.A
38378B-C2-3	GNMA_12-100A-BA	09/01/2026	MBS PAYDOWN		3,492	3,492	3,428	3,491		1		1		3,492				60	08/16/2052	1.A
38378B-CC-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		36,467	36,467	36,786	36,467						36,467				832	09/16/2053	1.A
38378B-CP-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		103,836	103,836	100,972	103,794		42		42		103,836				2,415	12/16/2051	1.A
38378B-CZ-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		47,278	47,278	48,086	47,282		(4)		(4)		47,278				994	07/16/2049	1.A
38378B-DK-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		102,065	102,065	96,843	101,985		80		80		102,065				2,382	08/16/2052	1.A
38378B-DX-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		47,931	47,931	47,998	47,931						47,931				1,260	10/16/2053	1.A
38378B-J2-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		27,996	27,996	28,608	27,998		(2)		(2)		27,996				579	02/16/2053	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
38378B-QX-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		50,008	50,008	47,848	49,993		14		14		50,008				1,093	06/16/2052	1.A
38378B-R6-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		19,616	19,616	18,782	19,605		10		10		19,616				322	03/16/2049	1.A
38378B-RN-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	08/01/2026	MBS PAYDOWN		38,591	38,591	40,327	38,624		(33)		(33)		38,591				856	12/16/2045	1.A
38378B-RP-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		49,774	49,774	47,963	49,730		44		44		49,774				1,162	04/16/2052	1.A
38378B-RZ-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		23,248	23,248	24,293	23,250		(2)		(2)		23,248				505	03/16/2049	1.A
38378B-TG-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	07/01/2026	MBS PAYDOWN		228,678	228,678	241,862	228,678						228,678				4,407	02/16/2044	1.A
38378B-TH-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,019,146	2,019,146	1,882,322	2,016,273		2,872		2,872		2,019,146				43,935	03/16/2047	1.A
38378B-TS-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		523,435	523,435	515,776	523,292		143		143		523,435				10,975	03/16/2047	1.A
38378B-UF-4	GNMA_12-67	09/01/2026	MBS PAYDOWN		10,733	10,733	10,791	10,733						10,733				281	10/16/2053	1.A
38378B-UY-3	GOVERNMENT NATIONAL MORTGAGEASSOCIATION	09/01/2026	MBS PAYDOWN		1,098,047	1,098,047	1,094,873	1,098,009		38		38		1,098,047				22,139	02/16/2053	1.A
38378B-VV-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		11,251	11,251	11,155	11,244		7		7		11,251				209	11/16/2052	1.A
38378B-WB-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		103,398	103,398	104,097	103,398						103,398				1,946	04/16/2050	1.A
38378B-X3-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		3,279	3,279	3,316	3,285		(5)		(5)		3,279				38	06/16/2053	1.A
38378B-XP-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		22,003	22,003	20,529	21,978		24		24		22,003				330	06/16/2047	1.A
38378B-XT-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		167,246	167,246	170,375	167,277		(31)		(31)		167,246				3,491	01/16/2049	1.A
38378B-YH-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		13,200	13,200	13,185	13,197		3		3		13,200				268	12/16/2053	1.A
38378B-YW-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATIO	09/01/2026	MBS PAYDOWN		20,002	20,002	19,974	19,998		4		4		20,002				373	09/16/2052	1.A
38378B-ZE-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		17,035	17,035	16,915	17,032		3		3		17,035				315	09/16/2049	1.A
38378B-ZZ-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		26,347	26,347	26,867	26,350		(3)		(3)		26,347				441	02/16/2053	1.A
38378G-EM-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		1,340,287	1,340,287	1,297,134	1,338,086		2,200		2,200		1,340,287				26,427	07/20/2042	1.A
38378K-AZ-2	GNMA_13-32	09/01/2026	MBS PAYDOWN		31,023	31,023	31,818	31,031		(8)		(8)		31,023				584	03/16/2054	1.A
38378K-BA-6	GNMA_13-32	09/01/2026	MBS PAYDOWN		171,346	171,346	170,402	171,309		37		37		171,346				3,226	07/16/2052	1.A
38378K-BN-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		70,685	70,685	69,755	70,667		18		18		70,685				1,141	09/16/2053	1.A
38378K-FY-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		187,650	187,650	165,836	187,446		204		204		187,650				3,073	11/16/2047	1.A
38378K-S4-2	GNMA_13-121-B	09/01/2026	MBS PAYDOWN		12,489	12,489	11,125	12,467		22		22		12,489				252	08/16/2044	1.A
38378K-TA-7	GNMA_13-94	09/01/2026	MBS PAYDOWN		19,741	19,741	17,594	19,712		29		29		19,741				353	08/16/2054	1.A
38378K-VG-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		1,381	1,381	1,457	1,383		(2)		(2)		1,381				26	02/16/2049	1.A
38378K-WW-5	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		43,527	43,527	37,459	43,469		58		58		43,527				760	10/16/2047	1.A
38378K-XM-6	GNMA_13-97	09/01/2026	MBS PAYDOWN		1,200	1,200	1,232	1,200						1,200				22	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		145,568	145,568	126,449	145,500		68		68		145,568				3,082	09/16/2053	1.A
38378N-B5-1	GNMA_14-29	09/01/2026	MBS PAYDOWN		40,094	40,094	36,412	39,997		97		97		40,094				728	02/16/2055	1.A
38378N-CY-7	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		81,149	81,149	70,061	81,053		96		96		81,149				1,705	09/16/2053	1.A
38378N-FA-6	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		54,071	54,071	45,200	53,960		111		111		54,071				1,082	09/16/2046	1.A
38378N-HM-8	GNMA_13-175	09/01/2026	MBS PAYDOWN		8,161	8,161	7,522	8,116		44		44		8,161				182	06/16/2050	1.A
38378N-JD-6	GNMA_13-178	09/01/2026	MBS PAYDOWN		140,180	140,180	126,104	139,834		346		346		140,180				3,059	09/16/2047	1.A
38378N-K2-8	GNMA_14-47	09/01/2026	MBS PAYDOWN		98,534	98,534	94,932	98,406		128		128		98,534				2,401	06/16/2047	1.A
38378N-LB-7	GNMA_13-176	09/01/2026	MBS PAYDOWN		90,522	90,522	74,836	90,137		385		385		90,522				1,470	08/16/2052	1.A
38378N-M8-3	GNMA_14-47	09/01/2026	MBS PAYDOWN		394,138	394,138	371,814	393,498		639		639		394,138				9,603	06/16/2047	1.A
38378N-NF-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		52,719	52,719	49,833	52,490		229		229		52,719				1,230	11/16/2044	1.A
38378N-P7-2	GNMA_14-48-C	09/01/2026	MBS PAYDOWN		49,133	49,133	44,424	49,078		54		54		49,133				1,138	03/16/2049	1.A
38378N-PQ-0	GNMA_14-16	09/01/2026	MBS PAYDOWN		84,134	84,134	77,929	84,037		97		97		84,134				2,092	03/16/2044	1.A
38378N-WK-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		10,299	10,299	10,020	10,296		3		3		10,299				240	06/16/2048	1.A
38378N-WL-3	GNMA_14-17	09/01/2026	MBS PAYDOWN		38,238	38,238	37,356	38,135		102		102		38,238				892	06/16/2048	1.A
38378N-WP-4	GNMA_14-17	09/01/2026	MBS PAYDOWN		32,476	32,476	28,294	32,361		116		116		32,476				611	02/16/2054	1.A
38378N-YD-9	GNMA_14-24	09/01/2026	MBS PAYDOWN		358,820	358,820	336,617	358,656		165		165		358,820				9,519	01/16/2054	1.A
38378N-Z7-1	GNMA_14-65	09/01/2026	MBS PAYDOWN		82,018	82,018	76,451	81,951		66		66		82,018				2,051	02/16/2054	1.A
38378N-ZH-9	GNMA_14-28	09/01/2026	MBS PAYDOWN		12,255	12,255	11,455	12,236		20		20		12,255				221	02/16/2055	1.A
38378U-TP-2	GNMA_13-151-ZA	09/01/2026	MBS PAYDOWN		48,165	48,165	40,706	47,935		231		231		48,165				956	08/20/2043	1.A
38378X-5U-1	GNMA_15-5-C	09/01/2026	MBS PAYDOWN		63,198	63,198	65,676	63,217		(19)		(19)		63,198				1,397	07/16/2047	1.A
38378X-AL-5	GNMA_14-92	09/01/2026	MBS PAYDOWN		72,620	72,620	69,448	72,219		400		400		72,620				1,695	07/16/2046	1.A
38378X-C4-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		71,246	71,246	70,935	71,228		18		18		71,246				1,425	08/16/2045	1.A
38378X-EQ-0	GOVERNMENT NATIONAL MORTGAGE GNM	09/01/2026	MBS PAYDOWN		41,369	41,369	41,576	41,369						41,369				956	08/16/2048	1.A
38378X-G6-2	GNMA_14-168	09/01/2026	MBS PAYDOWN		603,030	603,030	579,219	602,731		299		299		603,030				15,510	06/16/2047	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-K3-4	GNMA_14-179	09/01/2026	MBS PAYDOWN		264,616	264,616	272,141	264,836		(219)		(219)		264,616				6,306	02/16/2046	1.A
38378X-R6-0	GNMA_14-187	09/01/2026	MBS PAYDOWN		53,514	53,514	51,229	53,487		27		27		53,514				1,071	05/16/2056	1.A
38378X-RP-8	GNMA_14-136	09/01/2026	MBS PAYDOWN		27,357	27,357	27,861	27,380		(23)		(23)		27,357				652	02/16/2055	1.A
38378X-S5-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		167,518	167,518	170,292	167,518						167,518				3,682	03/16/2047	1.A
38378Y-NF-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		20,206	20,206	20,667	20,225		(19)		(19)		20,206				610	05/16/2039	1.A
38379A-TW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		10,517	10,517	10,990	10,541		(25)		(25)		10,517				243	02/20/2044	1.A
38379B-DD-7	GNMA_14-56-AZ	09/01/2026	MBS PAYDOWN		98,581	98,581	89,980	98,344		237		237		98,581				2,304	04/20/2044	1.A
38379E-E3-2	GNMA_14-127	09/01/2026	MBS PAYDOWN		220,852	220,852	215,577	220,563		289		289		220,852				5,112	08/20/2044	1.A
38379K-JR-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		24,084	24,084	23,482	24,081		3		3		24,084				482	10/16/2056	1.A
38379K-LD-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		77,542	77,542	73,548	77,515		27		27		77,542				1,542	02/16/2055	1.A
38379K-LM-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		48,237	48,237	49,620	48,237						48,237				1,114	07/16/2049	1.A
38379K-VE-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		123,316	123,316	114,029	123,251		65		65		123,316				2,467	01/16/2052	1.A
38379Q-QQ-1	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		169,731	169,731	169,069	169,723		8		8		169,731				4,007	09/20/2045	1.A
38379U-FJ-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		39,785	39,785	39,876	39,582		203		203		39,785				978	05/16/2047	1.A
38379U-WX-0	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		33,285	33,285	34,762	33,302		(17)		(17)		33,285				710	04/16/2058	1.A
38379X-U2-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		38,805	38,805	39,053	38,813		(8)		(8)		38,805				745	07/20/2046	1.A
38379Y-DQ-8	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		20,740	20,740	20,384	20,725		14		14		20,740				452	05/20/2046	1.A
38379Y-RV-2	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		194,416	194,416	178,885	193,729		687		687		194,416				3,971	08/20/2046	1.A
38380B-5A-9	GNMA_16-160-CZ	09/01/2026	MBS PAYDOWN		264,056	264,056	260,370	263,939		118		118		264,056				6,333	07/20/2044	1.A
38380B-C9-4	GOVERNMENT NATIONAL MORTGAGE ASS	09/01/2026	MBS PAYDOWN		52,930	52,930	53,456	52,941		(11)		(11)		52,930				1,168	11/20/2046	1.A
38380J-TY-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		6,385	6,385	5,516	6,374		12		12		6,385				128	05/16/2060	1.A
38380M-MH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		30,976	30,976	28,089	30,938		39		39		30,976				651	05/16/2059	1.A
38381A-2A-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		444,880	444,880	459,790	445,380		(501)		(501)		444,880				12,094	11/20/2048	1.A
38381A-MJ-7	GNMA_18-139	09/01/2026	MBS PAYDOWN		12,314	12,314	12,064	12,310		4		4		12,314				328	10/20/2048	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					21,358,370	21,358,370	21,155,122	21,344,882		13,094		13,094		21,357,992		378	378	536,102	XXX	XXX
3128JN-XL-4	FREDDIE MAC	09/01/2026	VARIOUS		183	183	182	183						183				9	07/01/2037	1.A
3128K4-BY-0	FHLMC POOL-A43655	09/01/2026	MBS PAYDOWN		40	40	37	40						40				1	03/01/2036	1.A
3128L0-7A-4	FHLMC POOL-A68989	09/01/2026	MBS PAYDOWN		656	656	648	656						656				24	11/01/2037	1.A
3128M4-N8-2	FHLMC POOL-G02815	09/01/2026	MBS PAYDOWN		190	190	189	190						190				7	04/01/2037	1.A
3128M4-VK-6	FHLMC POOL-G03018	09/01/2026	MBS PAYDOWN		254	254	245	252		2		2		254				8	06/01/2037	1.A
3128M6-VH-8	FGOLD 30YR GIANT	09/01/2026	MBS PAYDOWN		249	249	248	249						249				8	09/01/2038	1.A
3128MJ-TV-2	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		1,640	1,640	1,719	1,645		(5)		(5)		1,640				43	01/01/2044	1.A
3128MJ-W4-8	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		62,240	62,240	63,723	62,314		(74)		(74)		62,240				1,244	09/01/2045	1.A
3128MJ-WU-0	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		13,878	13,878	14,208	13,897		(19)		(19)		13,878				276	08/01/2045	1.A
3128MJ-WV-8	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		89,126	89,126	93,429	89,375		(249)		(249)		89,126				2,050	08/01/2045	1.A
3128MJ-XQ-8	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		40,415	40,415	41,378	40,471		(56)		(56)		40,415				788	01/01/2046	1.A
3128MM-S2-0	FHLMC POOL-G18536	09/01/2026	MBS PAYDOWN		22,863	22,863	23,671	22,976		(113)		(113)		22,863				379	01/01/2030	1.A
3128MM-TK-9	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		15,756	15,756	16,313	15,833		(77)		(77)		15,756				263	05/01/2030	1.A
3128MM-UV-3	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		12,913	12,913	13,370	12,972		(59)		(59)		12,913				214	04/01/2031	1.A
3128NC-LR-3	FREDDIE MAC	09/01/2026	VARIOUS		2,366	2,366	2,353	2,366						2,366				111	09/01/2035	1.A
3128Q3-L7-4	FREDDIE MAC	09/01/2026	VARIOUS		419	419	415	419						419				19	02/01/2036	1.A
3128QJ-BG-0	FREDDIE MAC	09/01/2026	VARIOUS		255	255	252	255						255				13	05/01/2036	1.A
3128QL-RC-7	FREDDIE MAC	09/01/2026	VARIOUS		421	421	413	420						421				19	01/01/2036	1.A
3128QS-CF-1	FREDDIE MAC	09/01/2026	VARIOUS		1,236	1,236	1,224	1,235						1,236				59	03/01/2036	1.A
3128QS-VW-3	FREDDIE MAC	09/01/2026	VARIOUS		402	402	400	402						402				20	07/01/2036	1.A
3128S4-3M-7	FREDDIE MAC	09/01/2026	VARIOUS		143	143	155	144		(1)		(1)		143				7	02/01/2037	1.A
3128S4-BK-2	FREDDIE MAC	09/01/2026	VARIOUS		1,413	1,413	1,392	1,406		7		7		1,413				182	04/01/2036	1.A
312936-CD-7	FHLMC POOL-A89068	09/01/2026	MBS PAYDOWN		1,760	1,760	1,788	1,764		(4)		(4)		1,760				49	09/01/2039	1.A
312938-GG-2	FHLMC POOL-A90199	09/01/2026	MBS PAYDOWN		909	909	916	910						909				29	12/01/2039	1.A
312940-A5-8	FHLMC POOL-A91828	09/01/2026	MBS PAYDOWN		839	839	839	839						839				28	04/01/2040	1.A
312946-VE-3	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		3,752	3,752	3,743	3,752						3,752				113	03/01/2041	1.A
31307D-EW-2	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		16,514	16,514	17,097	16,593		(79)		(79)		16,514				277	07/01/2028	1.A
31307R-6E-0	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		12,532	12,532	12,975	12,587		(55)		(55)		12,532				208	10/01/2031	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
3132AD-7K-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		7,414	7,414	7,583	7,438		(24)		(24)		7,414				148	03/01/2034	1.A
3132AE-CG-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		5,327	5,327	5,449	5,341		(14)		(14)		5,327				107	04/01/2034	1.A
3132AE-G4-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		4,923	4,923	5,036	4,937		(14)		(14)		4,923				98	05/01/2034	1.A
3132DV-3J-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		118,628	118,628	121,839	118,819		(191)		(191)		118,628				2,722	07/01/2049	1.A
3132DV-3N-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		128,362	128,362	131,982	128,567		(205)		(205)		128,362				2,956	08/01/2049	1.A
3132GR-A8-4	FREDDIE MAC GOLD	09/01/2026	MBS PAYDOWN		3,251	3,251	3,268	3,254		(3)		(3)		3,251				87	12/01/2041	1.A
3133G6-UC-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		5,906	5,906	6,041	5,933		(27)		(27)		5,906				118	09/01/2034	1.A
3133TE-V4-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		316	316	332	319		(4)		(4)		316				15	07/15/2028	1.B FE
3133TH-PQ-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		8,951	8,951	7,793	8,812		140		140		8,951				351	01/15/2029	1.B FE
3133TL-HA-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		9,736	9,736	8,909	9,677		59		59		9,736				385	06/15/2029	1.B FE
3133TM-EA-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		2,507	2,507	2,206	2,333		174		174		2,507				117	10/15/2029	1.B FE
3133TM-Y9-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		8,145	8,145	6,756	7,523		622		622		8,145				354	12/20/2029	1.B FE
31349S-5P-4	FREDDIE MAC	09/01/2026	VARIOUS		5,275	5,275	5,225	5,275						5,275				245	07/01/2034	1.A
31349S-B4-4	FEDERAL HOME LOAN MORTGAGE CORPORATION	09/01/2026	VARIOUS		568	568	567	568						568				27	10/01/2033	1.A
31349U-R6-7	FREDDIE MAC	09/01/2026	VARIOUS		290	290	311	291		(1)		(1)		290				13	06/01/2037	1.A
31358S-6S-5	FANNIEMAE-ACES	09/01/2026	MBS PAYDOWN		1,553	1,553	1,624	1,560		(7)		(7)		1,553				67	02/25/2031	1.B FE
31359P-X8-4	FANNIE MAE	07/01/2026	MBS PAYDOWN		1	1	1	1						1					07/18/2027	1.B FE
31359V-YH-0	FANNIE MAE GRANTOR TRUST	09/01/2026	MBS PAYDOWN		818	818	851	818						818				40	01/19/2039	1.B FE
31359V-YU-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,781	2,781	2,716	2,767		14		14		2,781				111	05/25/2029	1.B FE
31359X-EC-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,402	5,402	4,775	5,005		397		397		5,402				252	12/18/2029	1.B FE
31359X-RW-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		6,314	6,314	5,283	5,894		420		420		6,314				273	02/25/2030	1.B FE
31359X-ZH-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,011	15,011	12,581	13,969		1,042		1,042		15,011				666	03/25/2030	1.B FE
313637-FB-1	FNMA POOL-109162	09/01/2026	MBS PAYDOWN		1,022	1,022	1,022	1,022						1,022				45	03/01/2028	1.A
3136A0-PL-5	FANNIE MAE FNMA_11-71	09/01/2026	MBS PAYDOWN		53,721	53,721	59,043	53,950		(229)		(229)		53,721				1,416	08/25/2041	1.B FE
3136A1-NA-9	FANNIE MAE FNMA_11-105	09/01/2026	MBS PAYDOWN		6,798	6,798	7,627	6,822		(24)		(24)		6,798				191	10/25/2041	1.B FE
3136A1-QX-6	FANNIE MAE FNMA_11-96	09/01/2026	MBS PAYDOWN		103,268	103,268	110,984	103,868		(600)		(600)		103,268				2,820	10/25/2041	1.B FE
3136A2-GL-1	FANNIE MAE FNMA_11-113	09/01/2026	MBS PAYDOWN		2,876	2,876	2,916	2,880		(4)		(4)		2,876				77	11/25/2041	1.B FE
3136A3-C5-8	FANNIE MAE FNMA_12-5	09/01/2026	MBS PAYDOWN		2,110	2,110	2,199	2,117		(6)		(6)		2,110				49	02/25/2042	1.B FE
3136A3-V8-1	FANNIE MAE FNMA_12-3	09/01/2026	MBS PAYDOWN		5,566	5,566	5,951	5,593		(26)		(26)		5,566				143	02/25/2042	1.B FE
3136A4-P6-0	FNMA_12-39	09/01/2026	MBS PAYDOWN		72,249	72,249	80,332	72,273		(24)		(24)		72,249				2,043	04/25/2042	1.B FE
3136A4-PV-5	FANNIE MAE FNMA_12-19	09/01/2026	MBS PAYDOWN		24,264	24,264	24,959	24,292		(28)		(28)		24,264				630	03/25/2042	1.B FE
3136A4-VM-8	FANNIE MAE FNMA_12-14	09/01/2026	MBS PAYDOWN		27,733	27,733	29,958	27,891		(158)		(158)		27,733				741	03/25/2042	1.B FE
3136A5-HP-4	FANNIE MAE FNMA_12-31	09/01/2026	MBS PAYDOWN		104,957	104,957	111,582	105,265		(308)		(308)		104,957				2,249	04/25/2042	1.B FE
3136A5-M4-5	FANNIE MAE FNMA_12-53	09/01/2026	MBS PAYDOWN		101,875	101,875	104,753	101,977		(102)		(102)		101,875				2,960	05/25/2042	1.B FE
3136A6-HD-9	FANNIE MAE FNMA_12-57	09/01/2026	MBS PAYDOWN		17,245	17,245	18,091	17,265		(20)		(20)		17,245				518	10/25/2041	1.B FE
3136A6-TT-1	FANNIE MAE FNMA_12-63	09/01/2026	MBS PAYDOWN		59,188	59,188	62,725	59,285		(98)		(98)		59,188				1,581	06/25/2042	1.B FE
3136A7-BT-8	FANNIE MAE FNMA_12-68	09/01/2026	MBS PAYDOWN		432,906	432,906	455,161	433,832		(926)		(926)		432,906				8,689	07/25/2032	1.B FE
3136A8-AJ-9	FANNIE MAE FNMA_12-98	09/01/2026	MBS PAYDOWN		5,088	5,088	4,854	5,080		8		8		5,088				137	09/25/2042	1.B FE
3136A8-VY-3	FANNIE MAE FNMA_12-99	09/01/2026	MBS PAYDOWN		139,036	139,036	124,431	138,744		292		292		139,036				2,783	09/25/2042	1.B FE
3136AA-K3-8	FANNIE MAE FNMA_12-137	09/01/2026	MBS PAYDOWN		55,657	55,657	59,835	55,789		(132)		(132)		55,657				1,529	12/25/2042	1.B FE
3136AC-QW-4	FANNIE MAE FNMA_13-21	09/01/2026	MBS PAYDOWN		211,468	211,468	203,564	211,365		103		103		211,468				4,189	03/25/2043	1.B FE
3136AD-H2-8	FANNIE MAE FNMA_13-40	09/01/2026	MBS PAYDOWN		64,229	64,229	58,015	63,764		465		465		64,229				1,445	05/25/2033	1.B FE
3136AD-Q6-9	FANNIE MAE FNMA_13-41	09/01/2026	MBS PAYDOWN		90,569	90,569	79,522	90,427		142		142		90,569				1,769	05/25/2043	1.B FE
3136AE-JE-8	FANNIE MAE FNMA_13-58	09/01/2026	MBS PAYDOWN		7,379	7,379	7,482	7,381		(2)		(2)		7,379				171	06/25/2043	1.B FE
3136AE-LM-7	FNMA_13-62A-VZ	09/01/2026	MBS PAYDOWN		1,100	1,100	1,174	1,101		(1)		(1)		1,100				30	06/25/2043	1.B FE
3136AF-3H-5	FANNIE MAE FNMA_13-86	09/01/2026	MBS PAYDOWN		1,443	1,443	1,358	1,442		1		1		1,443				37	08/25/2043	1.B FE
3136AF-4E-1	FANNIE MAE FNMA_13-85	09/01/2026	MBS PAYDOWN		331,498	331,498	317,948	330,154		1,344		1,344		331,498				8,669	02/25/2042	1.B FE
3136AF-FW-9	FNMA_13-67	09/01/2026	MBS PAYDOWN		1,149	1,149	1,000	1,144		4		4		1,149				23	11/25/2032	1.B FE
3136AF-S3-9	FNMA_13-81	09/01/2026	MBS PAYDOWN		66,896	66,896	68,964	66,973		(77)		(77)		66,896				1,512	08/25/2043	1.B FE
3136AF-VP-6	FANNIE MAE FNMA_13-66	09/01/2026	MBS PAYDOWN		1,319	1,319	1,345	1,319						1,319				36	07/25/2043	1.B FE
3136AF-ZL-1	FNMA_13-80	09/01/2026	MBS PAYDOWN		276,337	276,337	251,559	275,413		924		924		276,337				5,627	08/25/2033	1.B FE
3136AG-3A-8	FANNIE MAE FNMA_13-116	09/01/2026	MBS PAYDOWN		1,280,447	1,280,447	1,134,072	1,275,074		5,373		5,373		1,280,447				25,579	04/25/2033	1.B FE
3136AG-4W-9	FNMA_13-111-DB	09/01/2026	MBS PAYDOWN		495	495	482	495		1		1		495				13	04/25/2041	1.B FE
3136AG-7K-2	FANNIE MAE FNMA_2013-115	09/01/2026	MBS PAYDOWN		5,878	5,878	6,032	5,884		(7)		(7)		5,878				157	11/25/2043	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
3136AG-DB-5	FNMA_13-97	09/01/2026	MBS PAYDOWN		29,948	29,948	28,307	29,902		46		46		29,948				697	09/25/2033	1.B FE
3136AG-LC-4	FNMA_13-93	09/01/2026	MBS PAYDOWN		286,684	286,684	259,075	285,618		1,066		1,066		286,684				5,821	09/25/2043	1.B FE
3136AG-U5-9	FNMA_13-114C-ZT	09/01/2026	MBS PAYDOWN		126,697	126,697	113,755	126,226		471		471		126,697				2,505	11/25/2033	1.B FE
3136AG-UJ-9	FANNIE MAE FNMA_13-100	09/01/2026	MBS PAYDOWN		86,982	86,982	79,887	86,744		238		238		86,982				2,062	10/25/2033	1.B FE
3136AG-YQ-9	FANNIE MAE FNMA_13-101	09/01/2026	VARIOUS		2,005,531	2,099,319	1,797,657	2,008,495		11,994		11,994		2,020,489		(14,958)	(14,958)	45,950	09/25/2033	1.B FE
3136AH-4Z-0	FANNIE MAE FNMA_14-5	09/01/2026	MBS PAYDOWN		144,149	144,149	131,076	143,713		436		436		144,149				2,836	02/25/2034	1.B FE
3136AH-RT-9	FNMA_13-131	09/01/2026	MBS PAYDOWN		580,054	580,054	503,223	578,117		1,937		1,937		580,054				11,520	01/25/2034	1.B FE
3136AH-TB-6	FANNIE MAE FNMA_13-139	09/01/2026	MBS PAYDOWN		621,861	621,861	535,121	619,978		1,883		1,883		621,861				12,342	01/25/2034	1.B FE
3136AH-VK-3	FANNIE MAE FNMA_13-136	09/01/2026	MBS PAYDOWN		642,756	642,756	554,490	640,691		2,065		2,065		642,756				12,829	01/25/2034	1.B FE
3136AH-VZ-0	FANNIE MAE FNMA_13-136	09/01/2026	MBS PAYDOWN		2,567	2,567	2,399	2,565		2		2		2,567				52	01/25/2044	1.B FE
3136AH-WY-2	FNMA_13-129-CZ	09/01/2026	MBS PAYDOWN		477,467	477,467	394,307	475,420		2,047		2,047		477,467				7,820	01/25/2034	1.B FE
3136AH-Y3-8	FNMA_13-132	09/01/2026	MBS PAYDOWN		82,360	82,360	72,403	82,248		111		111		82,360				1,649	01/25/2044	1.B FE
3136AJ-AU-0	FNMA_14-1	09/01/2026	MBS PAYDOWN		257,665	257,665	222,626	256,935		729		729		257,665				5,192	02/25/2044	1.B FE
3136AJ-JY-3	FNMA_14-12-ZT	09/01/2026	VARIOUS		264,577	270,805	240,147	265,990		1,075		1,075		267,065		(2,488)	(2,488)	5,664	03/25/2034	1.B FE
3136AJ-LP-9	FANNIE MAE FNMA_14-21	09/01/2026	MBS PAYDOWN		175,969	175,969	169,059	175,819		150		150		175,969				4,678	04/25/2041	1.B FE
3136AJ-QG-4	FANNIE MAE FNMA_14-14	09/01/2026	MBS PAYDOWN		7,929	7,929	7,488	7,918		11		11		7,929				158	04/25/2044	1.B FE
3136AJ-RB-4	FANNIE MAE FNMA_14-14	09/01/2026	VARIOUS		587,283	599,175	531,217	590,468		1,756		1,756		592,224		(4,941)	(4,941)	12,449	04/25/2034	1.B FE
3136AK-5M-1	FNMA_14-67	09/01/2026	MBS PAYDOWN		272,172	272,172	237,642	270,927		1,245		1,245		272,172				5,507	10/25/2044	1.B FE
3136AK-JC-8	FNMA_14-41	09/01/2026	MBS PAYDOWN		44,595	44,595	43,783	44,559		36		36		44,595				889	07/25/2044	1.B FE
3136AL-FG-1	FNMA_14-66	09/01/2026	MBS PAYDOWN		19,169	19,169	19,197	19,170		(1)		(1)		19,169				482	10/25/2044	1.B FE
3136AL-UR-0	FNMA_14-70E-EZ	09/01/2026	MBS PAYDOWN		217,796	217,796	211,619	217,727		70		70		217,796				4,889	11/25/2044	1.B FE
3136AL-ZA-2	FNMA_14-81	09/01/2026	MBS PAYDOWN		400,394	400,394	386,725	400,228		166		166		400,394				8,007	12/25/2044	1.B FE
3136AM-6X-2	FANNIE MAE FNMA_15-20	09/01/2026	MBS PAYDOWN		396,097	396,097	405,315	396,180		(83)		(83)		396,097				9,292	04/25/2045	1.B FE
3136AM-CP-2	FANNIE MAE FNMA_14-88	09/01/2026	MBS PAYDOWN		32,986	32,986	35,233	33,058		(72)		(72)		32,986				885	01/25/2045	1.B FE
3136AM-DE-6	FNMA_14-90C-BZ	09/01/2026	MBS PAYDOWN		227,895	227,895	230,201	227,952		(58)		(58)		227,895				5,314	11/25/2044	1.B FE
3136AM-G7-8	FANNIE MAE FNMA_15-12	09/01/2026	MBS PAYDOWN		88,576	88,576	83,812	88,508		68		68		88,576				1,735	03/25/2045	1.B FE
3136AM-HZ-5	FANNIE MAE FNMA_14-86	09/01/2026	MBS PAYDOWN		47,192	47,192	49,611	47,275		(83)		(83)		47,192				1,327	01/25/2045	1.B FE
3136AM-KJ-7	FANNIE MAE FNMA_14-87	09/01/2026	MBS PAYDOWN		93,849	93,849	98,539	93,951		(103)		(103)		93,849				2,450	01/25/2045	1.B FE
3136AM-KK-4	FANNIE MAE FNMA_14-87	09/01/2026	MBS PAYDOWN		15,852	15,852	16,942	15,919		(67)		(67)		15,852				423	01/25/2035	1.B FE
3136AP-B4-3	FANNIE MAE FNMA_15-55	09/01/2026	MBS PAYDOWN		32,656	32,656	34,216	32,688		(32)		(32)		32,656				742	08/25/2045	1.B FE
3136AQ-PK-0	FANNIE MAE FNMA_15-81	09/01/2026	MBS PAYDOWN		632,562	632,562	618,402	632,235		327		327		632,562				12,566	10/25/2035	1.B FE
3136AS-GG-5	FANNIE MAE FNMA_16-24	09/01/2026	MBS PAYDOWN		16,087	16,087	16,559	16,107		(20)		(20)		16,087				317	05/25/2046	1.B FE
3136AS-J5-6	FANNIE MAE FNMA_16-40	09/01/2026	MBS PAYDOWN		42,446	42,446	42,936	42,453		(7)		(7)		42,446				886	07/25/2046	1.B FE
3136AT-NV-2	FANNIE MAE FNMA_16-66	09/01/2026	MBS PAYDOWN		177,870	177,870	182,310	178,058		(187)		(187)		177,870				3,618	09/25/2046	1.B FE
3136AV-BQ-1	FANNIE MAE FNMA_17-1A	09/01/2026	MBS PAYDOWN		12,795	12,795	13,117	12,847		(52)		(52)		12,795				295	04/25/2045	1.B FE
3136AV-DA-4	FANNIE MAE FNMA_17-5	09/01/2026	MBS PAYDOWN		88,124	88,124	86,912	88,094		30		30		88,124				1,960	02/25/2047	1.B FE
3136AV-EY-1	FANNIE MAE FNMA_17-6	09/01/2026	MBS PAYDOWN		5,259	5,259	5,382	5,272		(13)		(13)		5,259				128	06/25/2046	1.B FE
3136AV-U3-1	FANNIE MAE FNMA_17-22	09/01/2026	MBS PAYDOWN		3,607	3,607	3,685	3,614		(7)		(7)		3,607				86	04/25/2046	1.B FE
3136AW-2R-7	FNMA 2017-51	09/01/2026	MBS PAYDOWN		7,228	7,228	7,430	7,235		(6)		(6)		7,228				177	07/25/2047	1.B FE
3136AW-5V-5	FANNIE MAE FNMA_17-52	09/01/2026	MBS PAYDOWN		3,261	3,261	3,349	3,268		(7)		(7)		3,261				76	07/25/2047	1.B FE
3136AW-FF-9	FANNIE MAE FNMA_17-33	09/01/2026	MBS PAYDOWN		11,070	11,070	11,361	11,134		(64)		(64)		11,070				259	05/25/2046	1.B FE
3136AW-Q2-6	FANNIE MAE FNMA_17-46F	09/01/2026	MBS PAYDOWN		6,477	6,477	6,641	6,483		(6)		(6)		6,477				157	06/25/2047	1.B FE
3136AW-YS-0	FANNIE MAE FNMA_17-44	09/01/2026	MBS PAYDOWN		3,408	3,408	3,499	3,414		(6)		(6)		3,408				81	06/25/2047	1.B FE
3136AW-ZP-5	FANNIE MAE FNMA_17-44	09/01/2026	MBS PAYDOWN		684	684	704	686		(2)		(2)		684				16	06/25/2047	1.B FE
3136AX-3J-2	FANNIE MAE ACES FNA_17-M11	09/01/2026	MBS PAYDOWN		98	98	98	98						98				2	08/25/2029	1.B FE
3136AX-6P-5	FANNIE MAE FNMA 2017-74	09/01/2026	MBS PAYDOWN		734,789	734,789	670,005	731,839		2,950		2,950		734,789				14,530	10/25/2047	1.B FE
3136AX-FG-5	FNMA_17-54	09/01/2026	MBS PAYDOWN		211,663	211,663	215,148	211,926		(263)		(263)		211,663				4,265	05/25/2046	1.B FE
3136AX-JG-1	FANNIE MAE FNMA_17-49	09/01/2026	MBS PAYDOWN		2,831	2,831	2,914	2,835		(5)		(5)		2,831				66	07/25/2047	1.B FE
3136AX-NN-1	FNMA_17-59B	09/01/2026	MBS PAYDOWN		2,670	2,670	2,735	2,672		(2)		(2)		2,670				65	08/25/2047	1.B FE
3136AY-4S-9	FANNIE MAE FNMA 2017-99	09/01/2026	MBS PAYDOWN		2,658	2,658	2,728	2,662		(3)		(3)		2,658				60	12/25/2047	1.B FE
3136AY-P9-8	FANNIE MAE FNMA_17-95	09/01/2026	MBS PAYDOWN		2,278	2,278	2,330	2,280		(2)		(2)		2,278				50	11/25/2047	1.B FE
3136AY-U4-3	FNMA_1787-QL	09/01/2026	MBS PAYDOWN		99,798	99,798	95,760	99,674		124		124		99,798				2,060	10/25/2046	1.B FE
3136AY-VB-6	FANNIE MAE FNMA_17-92	09/01/2026	MBS PAYDOWN		85,255	85,255	83,405	85,190		64		64		85,255				1,970	11/25/2047	1.B FE
3136B0-E2-8	FANNIE MAE FNMA_18-4	09/01/2026	MBS PAYDOWN		169,264	169,264	159,562	168,812		452		452		169,264				3,221	02/25/2048	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
3136B0-N2-8	FNMA_18-9	09/01/2026	MBS PAYDOWN		162,521	162,521	161,328	162,364		157		157		162,521				3,277	03/25/2040	1.B FE
3136B0-X9-2	FANNIE MAE FNMA_18-11	09/01/2026	MBS PAYDOWN		1,078,152	1,078,152	1,015,382	1,075,258		2,895		2,895		1,078,152				23,349	12/25/2047	1.B FE
3136B1-4L-5	FANNIE MAE FNMA 2018-44	09/01/2026	MBS PAYDOWN		463,788	463,788	471,080	464,155		(367)		(367)		463,788				12,194	06/25/2048	1.B FE
3136B1-4M-3	FANNIE MAE FNMA 2018-44	09/01/2026	MBS PAYDOWN		573,207	573,207	554,923	572,103		1,105		1,105		573,207				13,187	06/25/2048	1.B FE
3136B1-B9-4	FANNIE MAE FNMA_18-32	09/01/2026	MBS PAYDOWN		257,039	257,039	255,352	256,955		84		84		257,039				5,656	05/25/2048	1.B FE
3136B1-R2-2	FANNIE MAE FNMA_2018-38B	09/01/2026	MBS PAYDOWN		374,544	374,544	368,516	374,173		371		371		374,544				8,690	10/25/2038	1.B FE
3136B1-ZV-9	FNMA_18-29-BA	09/01/2026	MBS PAYDOWN		164,342	164,342	156,379	163,986		356		356		164,342				3,781	05/25/2048	1.B FE
3136B2-5Z-1	FANNIE MAE FNMA_18-66	09/01/2026	MBS PAYDOWN		2,181	2,181	2,157	2,181		1		1		2,181				57	09/25/2048	1.B FE
3136B2-DU-3	FANNIE MAE FNMA_18-36	09/01/2026	MBS PAYDOWN		937,350	937,350	946,715	937,640		(290)		(290)		937,350				25,885	06/25/2048	1.B FE
3136B2-G3-0	FNMA_18-69-CG	09/01/2026	MBS PAYDOWN		12,969	12,969	12,934	12,967		2		2		12,969				356	09/25/2048	1.B FE
3136B2-MN-9	FNMA_2018-50-NB	09/01/2026	MBS PAYDOWN		449,863	449,863	471,876	450,511		(647)		(647)		449,863				14,449	07/25/2048	1.B FE
3136B2-V2-5	FANNIE MAE FNMA_18-67	09/01/2026	MBS PAYDOWN		27,947	27,947	28,096	27,956		(9)		(9)		27,947				714	09/25/2048	1.B FE
3136B2-VQ-2	FNMA_18-59-KB	09/01/2026	MBS PAYDOWN		551,644	551,644	570,435	552,286		(642)		(642)		551,644				15,076	08/25/2048	1.B FE
3136B2-W7-3	FANNIE MAE FNMA 2018-62	09/01/2026	MBS PAYDOWN		171,889	171,889	168,425	171,768		121		121		171,889				4,291	09/25/2048	1.B FE
3136B2-XT-4	FANNIE MAE FNMA_18-69	09/01/2026	MBS PAYDOWN		357,966	357,966	333,207	357,688		278		278		357,966				8,607	09/25/2048	1.B FE
3136B3-5A-4	FNMA_19-9	09/01/2026	MBS PAYDOWN		16,851	16,851	17,032	16,865		(14)		(14)		16,851				392	06/25/2048	1.B FE
3136B3-6F-2	FANNIE MAE FNMA_19-15	09/01/2026	MBS PAYDOWN		14,308	14,308	14,670	14,327		(19)		(19)		14,308				380	02/25/2049	1.B FE
3136B3-7C-8	FANNIE MAE FNMA_19-15	09/01/2026	MBS PAYDOWN		203,949	203,949	212,553	204,272		(323)		(323)		203,949				5,402	04/25/2049	1.B FE
3136B3-JE-1	FANNIE MAE FNMA_2018-74	09/01/2026	MBS PAYDOWN		328,758	328,758	335,029	329,057		(299)		(299)		328,758				8,922	10/25/2048	1.B FE
3136B3-MX-5	FANNIE MAE FNMA_18-84	09/01/2026	MBS PAYDOWN		623,098	623,098	619,982	622,878		220		220		623,098				15,933	11/25/2048	1.B FE
3136B4-H2-7	FANNIE MAE ACES FNMA_19-36	09/01/2026	MBS PAYDOWN		357,976	357,976	368,268	358,218		(242)		(242)		357,976				8,368	07/25/2049	1.B FE
3136B4-QV-3	FANNIE MAE FNMA_19-21	09/01/2026	MBS PAYDOWN		7,761	7,761	8,016	7,786		(25)		(25)		7,761				208	12/25/2047	1.B FE
3136B5-TN-5	FANNIE MAE FNMA_19-41	09/01/2026	MBS PAYDOWN		39,782	39,782	41,053	39,850		(68)		(68)		39,782				907	08/25/2049	1.B FE
31371R-UU-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		6,796	6,796	6,898	6,808		(12)		(12)		6,796				249	12/01/2033	1.A
31377U-LV-3	FNMA POOL- 387440	09/01/2026	MBS PAYDOWN		31,731	31,731	33,773	31,810		(80)		(80)		31,731				1,223	06/01/2035	1.A
31377U-PT-4	FNMA POOL-387534	09/01/2026	MBS PAYDOWN		10,383	10,383	10,474	10,387		(3)		(3)		10,383				386	09/01/2035	1.A
3137AO-3C-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		44,970	44,970	44,518	44,951		19		19		44,970				1,337	06/15/2040	1.B FE
3137AO-MY-8	FEDERAL HOME LOAN MORTGAGE CORP FHLMC_36	09/01/2026	MBS PAYDOWN		37,818	37,818	40,997	37,938		(121)		(121)		37,818				1,116	11/15/2036	1.B FE
3137A1-LA-9	FHLMC_3708	09/01/2026	MBS PAYDOWN		81,922	81,922	83,914	82,062		(140)		(140)		81,922				2,447	02/15/2035	1.B FE
3137A3-BB-4	FHLMC_37-54	09/01/2026	MBS PAYDOWN		30,025	30,025	31,604	30,054		(29)		(29)		30,025				802	11/15/2040	1.B FE
3137A3-LN-7	FHLMC_37-53-KZ	09/01/2026	MBS PAYDOWN		1,400	1,400	1,461	1,401		(1)		(1)		1,400				42	11/15/2040	1.B FE
3137A8-M3-9	FREDDIE MAC FHLMC_3819	09/01/2026	MBS PAYDOWN		3,501	3,501	3,542	3,502		(1)		(1)		3,501				118	03/15/2041	1.B FE
3137A9-QA-7	FREDDIE MAC FHLMC_38-42	09/01/2026	MBS PAYDOWN		93,110	93,110	103,309	93,425		(315)		(315)		93,110				3,234	04/15/2041	1.B FE
3137AA-DT-7	FREDDIE_MAC FHLMC_3861	09/01/2026	MBS PAYDOWN		924	924	907	923		1		1		924				27	05/15/2041	1.B FE
3137AB-EV-9	FREDDIE MAC FHLMC_3864	09/01/2026	MBS PAYDOWN		960	960	922	958		2		2		960				31	02/15/2041	1.B FE
3137AC-AQ-2	FHLMC	09/01/2026	MBS PAYDOWN		3,543	3,543	3,537	3,542		1		1		3,543				106	01/15/2041	1.B FE
3137AE-T5-4	FEDERAL HOME LOAN CORPORATION FHLMC_3913	09/01/2026	MBS PAYDOWN		1,957	1,957	2,072	1,965		(7)		(7)		1,957				50	08/15/2041	1.B FE
3137AG-CX-6	FREDDIE MAC FHLMC_3947	09/01/2026	MBS PAYDOWN		7,742	7,742	7,831	7,750		(7)		(7)		7,742				128	10/15/2041	1.B FE
3137AJ-A3-8	FREDDIE MAC FHLMC_3955	09/01/2026	MBS PAYDOWN		48,633	48,633	53,131	48,801		(168)		(168)		48,633				1,469	09/15/2041	1.B FE
3137AK-WU-1	FREDDIE MAC FHLMC_3988	09/01/2026	MBS PAYDOWN		40,733	40,733	42,190	40,803		(70)		(70)		40,733				960	01/15/2042	1.B FE
3137AN-D2-8	FREDDIE MAC FHLMC_4015	09/01/2026	MBS PAYDOWN		63,153	63,153	70,455	63,318		(164)		(164)		63,153				1,688	03/15/2042	1.B FE
3137AN-ZJ-7	FHLMC_40-26	09/01/2026	MBS PAYDOWN		50,160	50,160	52,919	50,266		(107)		(107)		50,160				1,143	04/15/2042	1.B FE
3137AQ-FC-7	FREDDIE MAC FHLMC_4056	09/01/2026	MBS PAYDOWN		26,086	26,086	26,257	26,090		(4)		(4)		26,086				600	05/15/2042	1.B FE
3137AR-CF-1	FHLMC_40-61	09/01/2026	MBS PAYDOWN		16,212	16,212	17,250	16,257		(45)		(45)		16,212				374	06/15/2032	1.B FE
3137AR-FC-5	FHLMC_40	09/01/2026	MBS PAYDOWN		133,289	133,289	143,786	133,674		(385)		(385)		133,289				3,112	06/15/2032	1.B FE
3137AS-EL-4	FHLMC_40-76	09/01/2026	MBS PAYDOWN		1,164,264	1,164,264	1,097,754	1,161,920		2,344		2,344		1,164,264				23,294	07/15/2042	1.B FE
3137AS-UF-9	FREDDIE MAC REMICS FHLMC_4094	09/01/2026	MBS PAYDOWN		428,762	428,762	389,594	428,149		613		613		428,762				8,609	08/15/2042	1.B FE
3137AT-RN-4	FREDDIE MAC FHLMC_4097	09/01/2026	MBS PAYDOWN		166,115	166,115	164,193	165,800		315		315		166,115				3,331	08/15/2032	1.B FE
3137AU-BD-0	FREDDIE MAC FHLMC_4103	09/01/2026	MBS PAYDOWN		1,982	1,982	2,039	1,984		(2)		(2)		1,982				48	07/15/2042	1.B FE
3137AU-MM-8	FREDDIE MAC FHLMC_4102	09/01/2026	MBS PAYDOWN		71,409	71,409	72,770	71,444		(35)		(35)		71,409				1,429	09/15/2042	1.B FE
3137AV-L8-8	FHLMC_41-16	09/01/2026	MBS PAYDOWN		125,220	125,220	120,806	125,147		73		73		125,220				2,598	10/15/2042	1.B FE
3137AX-T4-5	FHLMC_41-53	09/01/2026	MBS PAYDOWN		16,383	16,383	16,375	16,383						16,383				319	01/15/2043	1.B FE
3137B0-GR-9	FREDDIE MAC FHLMC_4173	09/01/2026	MBS PAYDOWN		39,077	39,077	39,094	39,078						39,078				776	03/15/2043	1.B FE
3137B1-2Y-7	FHLMC_4182	09/01/2026	MBS PAYDOWN		36,782	36,782	38,666	36,815		(34)		(34)		36,782				848	03/15/2043	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-KM-3	FHLMC_41-94	09/01/2026	MBS PAYDOWN		254,657	254,657	220,282	253,542		1,115		1,115		254,657				5,096	04/15/2043	1.B FE
3137B1-NA-6	FHLMC_4198	09/01/2026	MBS PAYDOWN		309,778	309,778	331,742	310,390		(612)		(612)		309,778				7,186	04/15/2043	1.B FE
3137B2-A6-7	FREDDIE MAC FHLMC_41-99	09/01/2026	MBS PAYDOWN		16,293	16,293	16,644	16,304		(11)		(11)		16,293				370	05/15/2043	1.B FE
3137B4-Q5-8	FHLMC_4246	09/01/2026	MBS PAYDOWN		531	531	499	530		1		1		531				14	10/15/2040	1.B FE
3137B4-UW-4	FREDDIE MAC FHLMC_4248	09/01/2026	MBS PAYDOWN		760	760	672	756		3		3		760				15	09/15/2033	1.B FE
3137B4-VD-5	FREDDIE MAC FHLMC_4248	09/01/2026	MBS PAYDOWN		68,616	68,616	67,262	68,509		108		108		68,616				1,529	09/15/2043	1.B FE
3137B6-JD-4	FHLMC_4280	09/01/2026	MBS PAYDOWN		9,326	9,326	8,707	9,308		19		19		9,326				218	12/15/2033	1.B FE
3137B6-QQ-7	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		8,319	8,319	9,047	8,345		(27)		(27)		8,319				222	12/15/2043	1.B FE
3137B7-3D-9	FREDDIE MAC FHLMC_4289	09/01/2026	MBS PAYDOWN		188,337	188,337	159,454	187,920		417		417		188,337				3,664	01/15/2044	1.B FE
3137B7-3Q-0	FREDDIE MAC FHLMC_4289	09/01/2026	VARIOUS		204,026	209,310	181,776	203,978		794		794		204,772		(746)	(746)	4,385	01/15/2034	1.B FE
3137B7-RQ-4	FHLMC_14-4310 CLASS Z	09/01/2026	MBS PAYDOWN		167,345	167,345	138,495	166,923		422		422		167,345				3,422	02/15/2044	1.B FE
3137B8-B5-5	FHLMC_43-7-MZ	09/01/2026	VARIOUS		314,323	320,111	284,239	315,082		1,281		1,281		316,362		(2,039)	(2,039)	6,574	02/15/2034	1.B FE
3137B8-VY-0	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		206,840	206,840	206,735	206,834		6		6		206,840				4,097	03/15/2033	1.B FE
3137B8-YJ-0	FHLMC_4316	09/01/2026	MBS PAYDOWN		87,366	87,366	72,941	87,161		205		205		87,366				1,763	03/15/2044	1.B FE
3137BA-P4-8	FHLMC_4341	09/01/2026	MBS PAYDOWN		1,527	1,527	1,526	1,527						1,527				30	05/15/2044	1.B FE
3137BA-RH-7	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		627,541	627,541	590,039	626,990		551		551		627,541				12,310	05/15/2044	1.B FE
3137BB-AA-8	FREDDIE_MAC FHLMC_4337	09/01/2026	MBS PAYDOWN		460,917	460,917	456,884	460,653		265		265		460,917				9,141	02/15/2048	1.B FE
3137BB-R3-6	FREDDIE MAC REMICS FHLMC_4347	09/01/2026	MBS PAYDOWN		312,769	312,769	270,737	312,175		594		594		312,769				6,223	06/15/2044	1.B FE
3137BB-X7-0	FREDDIE MAC FHLMC_4348	09/01/2026	MBS PAYDOWN		325,723	325,723	341,664	325,994		(271)		(271)		325,723				8,775	09/15/2041	1.B FE
3137BC-AK-4	FEDERAL HOME LOAN CORPORATION FH	09/01/2026	MBS PAYDOWN		282,177	282,177	246,313	280,842		1,335		1,335		282,177				5,949	07/15/2044	1.B FE
3137BC-ZP-6	FREDDIE MAC FHLMC_4379	09/01/2026	MBS PAYDOWN		292,393	292,393	314,870	293,460		(1,068)		(1,068)		292,393				6,911	08/15/2034	1.B FE
3137BD-XY-7	FHLMC_43-90	09/01/2026	MBS PAYDOWN		119,124	119,124	112,311	119,015		110		110		119,124				2,366	09/15/2044	1.B FE
3137BE-AA-2	FREDDIE MAC FHLMC-4383	09/01/2026	MBS PAYDOWN		188,992	188,992	197,378	189,426		(435)		(435)		188,992				4,409	09/15/2034	1.B FE
3137BH-HM-2	FHLMC_44-63-ZA	09/01/2026	MBS PAYDOWN		10,929	10,929	11,527	10,938		(8)		(8)		10,929				287	04/15/2045	1.B FE
3137BH-JP-3	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		171,010	171,010	179,062	171,304		(295)		(295)		171,010				3,995	01/15/2045	1.B FE
3137BJ-FY-4	FREDDIE MAC FHLMC_4474	09/01/2026	MBS PAYDOWN		248,981	248,981	253,728	249,155		(174)		(174)		248,981				5,816	05/15/2045	1.B FE
3137BJ-SA-2	FHLMC_4484	09/01/2026	MBS PAYDOWN		66,292	66,292	64,665	66,256		36		36		66,292				1,458	06/15/2045	1.B FE
3137BJ-TH-6	FREDDIE MAC FHLMC_4482	09/01/2026	MBS PAYDOWN		143,527	143,527	145,994	143,615		(88)		(88)		143,527				2,819	06/15/2045	1.B FE
3137BK-D8-0	FREDDIE MAC FHLMC_4480	09/01/2026	MBS PAYDOWN		694,758	694,758	703,117	695,196		(439)		(439)		694,758				15,399	03/15/2045	1.B FE
3137BK-UF-5	FREDDIE MAC FHLMC_4494	09/01/2026	MBS PAYDOWN		314,811	314,811	323,665	315,166		(355)		(355)		314,811				7,808	07/15/2045	1.B FE
3137BL-C7-1	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		172,225	172,225	168,404	172,185		40		40		172,225				4,020	09/15/2045	1.B FE
3137BL-PX-0	FREDDIE MAC FHLMC_16-4523	09/01/2026	MBS PAYDOWN		582,741	582,741	615,987	583,225		(484)		(484)		582,741				13,750	10/15/2045	1.B FE
3137BL-RK-6	FREDDIE MAC FHLMC_4519	09/01/2026	MBS PAYDOWN		195,704	195,704	198,185	195,748		(44)		(44)		195,704				4,523	10/15/2045	1.B FE
3137BM-3D-6	FREDDIE MAC FHLMC_4526	09/01/2026	MBS PAYDOWN		148,324	148,324	158,800	149,009		(684)		(684)		148,324				3,979	03/15/2033	1.B FE
3137BM-GZ-3	FREDDIE MAC FHLMC_4535	09/01/2026	MBS PAYDOWN		247,731	247,731	236,783	247,445		286		286		247,731				4,993	12/15/2045	1.B FE
3137BN-BR-4	FREDDIE MAC FHLMC_4557	09/01/2026	MBS PAYDOWN		165,234	165,234	171,373	165,510		(276)		(276)		165,234				3,826	01/15/2036	1.B FE
3137BN-U4-4	FREDDIE MAC FHLMC_4575	09/01/2026	MBS PAYDOWN		18,547	18,547	19,025	18,551		(4)		(4)		18,547				371	11/15/2045	1.B FE
3137BP-Z5-1	FREDDIE MAC FHLMC_4589	09/01/2026	MBS PAYDOWN		106,577	106,577	110,174	106,766		(189)		(189)		106,577				2,125	06/15/2046	1.B FE
3137BQ-NQ-6	FHLMC_4596C-DH	09/01/2026	MBS PAYDOWN		111,176	111,176	114,997	111,376		(201)		(201)		111,176				2,217	06/15/2046	1.B FE
3137BW-D8-4	FEDERAL HOME LOAN MORTGAGE CORPO	09/01/2026	MBS PAYDOWN		862	862	882	863		(1)		(1)		862				20	03/15/2047	1.B FE
3137BW-N4-2	FREDDIE MAC FHLMC_4666	09/01/2026	MBS PAYDOWN		18,520	18,520	17,395	18,470		50		50		18,520				360	03/15/2047	1.B FE
3137BX-CJ-9	FREDDIC MAC FHLMC_4673	09/01/2026	MBS PAYDOWN		306,992	306,992	314,571	307,472		(480)		(480)		306,992				7,263	02/15/2037	1.B FE
3137BX-DP-4	FREDDIC MAC	09/01/2026	MBS PAYDOWN		39,967	39,967	42,589	40,077		(110)		(110)		39,967				1,072	08/15/2046	1.B FE
3137BX-Y8-9	FREDDIE MAC FHLMC_4682	09/01/2026	MBS PAYDOWN		165,625	165,625	168,859	165,746		(121)		(121)		165,625				3,792	05/15/2047	1.B FE
3137F1-HT-8	FREDDIE MAC FHLMC_4704	09/01/2026	MBS PAYDOWN		2,642	2,642	2,703	2,645		(3)		(3)		2,642				62	07/15/2047	1.B FE
3137F2-P7-5	FHLMC_4707-CY	09/01/2026	MBS PAYDOWN		141,552	141,552	138,306	141,307		245		245		141,552				3,249	08/15/2047	1.B FE
3137F3-AS-3	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	MBS PAYDOWN		7,832	7,832	7,901	7,832						7,832				205	02/15/2038	1.B FE
3137F3-UQ-5	FREDDIE MAC FHLMC_4764	08/01/2026	MBS PAYDOWN		13,015	13,015	13,052	13,015						13,015				266	06/15/2040	1.B FE
3137F3-VT-8	FREDDIE MAC FHLMC_4764	09/01/2026	MBS PAYDOWN		354,763	354,763	362,523	355,303		(541)		(541)		354,763				8,269	03/15/2045	1.B FE
3137F3-WG-5	FREDDIE MAC FHLMC_4764	09/01/2026	MBS PAYDOWN		121,638	121,638	111,880	121,255		383		383		121,638				2,336	02/15/2048	1.B FE
3137F4-AY-8	FHLMC_4782	09/01/2026	MBS PAYDOWN		8,422	8,422	8,618	8,432		(10)		(10)		8,422				225	07/15/2038	1.B FE
3137F4-CS-9	FREDDIE MAC FHLMC_4773	09/01/2026	MBS PAYDOWN		53,278	53,278	54,127	53,294		(16)		(16)		53,278				1,405	07/15/2038	1.B FE
3137F4-J9-4	FREDDIE MAC FHLMC_4775	09/01/2026	MBS PAYDOWN		85,036	85,036	86,657	85,104		(69)		(69)		85,036				1,952	04/15/2048	1.B FE
3137F4-QY-1	FHLMC_4776	09/01/2026	MBS PAYDOWN		179,453	179,453	175,573	179,278		175		175		179,453				4,463	03/15/2048	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
3137F4-R9-5	FHLMC 4776	09/01/2026	MBS PAYDOWN		185,055	185,055	169,790	184,445		610		610		185,055				3,678	03/15/2048	1.B FE
3137F5-BE-8	FREDDIE MAC FHLMC 4792	09/01/2026	MBS PAYDOWN		11,140	11,140	11,772	11,178		(38)		(38)		11,140				294	05/15/2048	1.B FE
3137F5-GP-8	FREDDIE MAC FHLMC 4784	09/01/2026	MBS PAYDOWN		240,454	240,454	233,063	240,099		355		355		240,454				5,610	03/15/2048	1.B FE
3137F5-QL-6	FREDDIE MAC FHLMC 4795	09/01/2026	MBS PAYDOWN		43,524	43,524	43,439	43,512		12		12		43,524				1,164	05/15/2048	1.B FE
3137F5-S7-5	FREDDIE MAC FHLMC 4795	09/01/2026	MBS PAYDOWN		553,275	553,275	556,206	553,376		(101)		(101)		553,275				14,618	03/15/2048	1.B FE
3137F5-ZW-2	FREDDIE MAC FHLMC 4800	09/01/2026	MBS PAYDOWN		254,823	254,823	247,118	254,476		347		347		254,823				5,591	04/15/2048	1.B FE
3137FB-JH-0	FREDDIE MAC FHLMC 4725	09/01/2026	MBS PAYDOWN		3,313	3,313	3,387	3,318		(5)		(5)		3,313				83	08/15/2047	1.B FE
3137FC-WR-1	FHLMC 4749	09/01/2026	MBS PAYDOWN		161,808	161,808	174,910	161,906		(98)		(98)		161,808				3,738	11/15/2047	1.B FE
3137FC-ZU-1	FREDDIE MAC FHLMC 4748	09/01/2026	MBS PAYDOWN		134,823	134,823	129,725	134,666		156		156		134,823				2,446	01/15/2048	1.B FE
3137FD-YW-6	FHLMC MULTIFAMILY STRUCTURED PASS THROUG	08/01/2026	MBS PAYDOWN		4,208	4,208	3,986	4,160		47		47		4,208				91	12/15/2040	1.B FE
3137FE-BD-1	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	MBS PAYDOWN		295,314	295,314	297,068	295,314						295,314				7,735	05/15/2038	1.B FE
3137FE-G2-0	FREDDIE MAC FHLMC 4769	09/01/2026	MBS PAYDOWN		24,885	24,885	25,985	24,968		(84)		(84)		24,885				661	06/15/2038	1.B FE
3137FE-GP-9	FHLMC 4769	09/01/2026	MBS PAYDOWN		234,852	234,852	221,002	233,990		862		862		234,852				5,450	09/15/2047	1.B FE
3137FE-HN-3	FREDDIE MAC FHLMC 4769	09/01/2026	MBS PAYDOWN		323,419	323,419	327,287	323,491		(72)		(72)		323,419				8,518	08/15/2036	1.B FE
3137FE-T5-9	FREDDIE MAC FHLMC 4767	09/01/2026	MBS PAYDOWN		7,195	7,195	7,311	7,197		(3)		(3)		7,195				188	06/15/2038	1.B FE
3137FE-Z9-4	FREDDIE MAC FHLMC 4793B	09/01/2026	MBS PAYDOWN		572,805	572,805	593,570	573,808		(1,003)		(1,003)		572,805				16,429	12/15/2036	1.B FE
3137FG-KA-2	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	MBS PAYDOWN		123,756	123,756	128,087	123,897		(142)		(142)		123,756				3,251	06/15/2048	1.B FE
3137FG-YD-1	FREDDIE MAC FHLMC 4819	09/01/2026	MBS PAYDOWN		44,777	44,777	45,543	44,817		(40)		(40)		44,777				1,193	08/15/2048	1.B FE
3137FH-CW-1	FREDDIE MAC FHLMC 4821	09/01/2026	MBS PAYDOWN		96,192	96,192	96,312	96,192						96,192				2,492	07/15/2042	1.B FE
3137FJ-G8-6	FREDDIE MAC REFERENCE REMIC FHLMC 4842	09/01/2026	MBS PAYDOWN		514,339	514,339	508,649	513,989		351		351		514,339				12,498	11/15/2048	1.B FE
3137FJ-M5-5	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	MBS PAYDOWN		726,787	726,787	719,534	726,275		512		512		726,787				18,771	11/15/2048	1.B FE
3137FK-A2-2	FREDDIE MAC FHLMC 4850	09/01/2026	MBS PAYDOWN		14,366	14,366	15,132	14,416		(50)		(50)		14,366				380	07/15/2048	1.B FE
3137FK-FB-7	FREDDIE MAC FHLMC 4848	09/01/2026	MBS PAYDOWN		1,145,379	1,145,379	1,123,720	1,144,019		1,360		1,360		1,145,379				30,694	10/15/2047	1.B FE
3137FK-HW-9	FREDDIE MAC FHLMC 4846	09/01/2026	MBS PAYDOWN		138,191	138,191	135,138	138,091		100		100		138,191				3,616	12/15/2048	1.B FE
3137FK-MB-9	FEDERAL HOME LOAN MORTGAGE CORPORATION F	09/01/2026	MBS PAYDOWN		75,882	75,882	81,051	76,360		(478)		(478)		75,882				2,020	07/15/2047	1.B FE
3137FK-RB-4	FHLMC 4857-HL	09/01/2026	MBS PAYDOWN		407,857	407,857	423,295	408,582		(725)		(725)		407,857				10,802	01/15/2049	1.B FE
3137FL-VB-7	FREDDIE MAC FHLMC 4882	09/01/2026	MBS PAYDOWN		1,576	1,576	1,597	1,578		(2)		(2)		1,576				36	05/15/2049	1.B FE
3137FL-Z4-9	FREDDIE	09/01/2026	MBS PAYDOWN		197,900	197,900	195,271	197,766		135		135		197,900				4,540	08/15/2048	1.B FE
3137FN-H3-7	FREDDIE MAC FHLMC 4910	09/01/2026	MBS PAYDOWN		55,646	55,646	57,576	55,764		(119)		(119)		55,646				1,267	08/25/2049	1.B FE
3137G1-AA-5	FREDDIE MAC FHLMC_15-SC01	09/01/2026	MBS PAYDOWN		70,220	70,220	71,383	70,363		(143)		(143)		70,220				1,818	05/25/2045	1.B FE
3137G1-AC-1	FREDDIE MAC FHLMC_15-SC01	09/01/2026	MBS PAYDOWN		1,663	1,663	1,720	1,664		(1)		(1)		1,663				44	05/25/2045	1.B FE
3137GA-BA-4	FREDDIE MAC FHLMC 3726	09/01/2026	MBS PAYDOWN		45,477	45,477	44,508	45,453		24		24		45,477				1,357	09/15/2040	1.B FE
3137GA-C9-6	FHLMC 3726	09/01/2026	MBS PAYDOWN		15,388	15,388	15,291	15,382		6		6		15,388				466	09/15/2040	1.B FE
31381L-3G-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		71,605	71,605	73,562	71,668		(62)		(62)		71,605				2,851	01/01/2040	1.A
31381L-CA-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		81,819	81,819	82,894	81,818		1		1		81,819				2,728	10/01/2027	1.A
31381L-CB-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		215,967	215,967	218,928	215,965		3		3		215,967				7,202	10/01/2027	1.A
31381L-CH-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		27,417	27,417	28,426	27,453		(35)		(35)		27,417				979	11/01/2039	1.A
31381U-7H-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		18,608	18,608	19,289	18,629		(21)		(21)		18,608				437	07/01/2042	1.A
31381U-A5-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		24,832	24,832	24,945	24,832						24,832				590	03/01/2032	1.A
3138A5-Z7-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		111	111	116	111						111				5	02/01/2041	1.A
3138AK-UT-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		29	29	30	29						29				1	07/01/2041	1.A
3138AV-FL-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		213	213	220	213						213				9	11/01/2041	1.A
3138AX-HV-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		200	200	211	201		(2)		(2)		200				5	11/01/2041	1.A
3138E0-3L-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		70	70	72	70						70				3	12/01/2041	1.A
3138E2-GH-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		374	374	379	375		(1)		(1)		374				10	01/01/2042	1.A
3138L0-6U-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		22,305	22,305	23,113	22,213		92		92		22,305				508	11/01/2032	1.A
3138L0-FJ-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		28,376	28,376	29,015	28,400		(24)		(24)		28,376				685	07/01/2037	1.A
3138L1-3Q-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,547	1,547	1,609	1,550		(3)		(3)		1,547				38	12/01/2042	1.A
3138L8-NS-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,064	1,064	1,073	1,064						1,064				24	01/01/2027	1.A
3138L9-U2-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		11,239	11,239	10,742	11,279		(39)		(39)		11,239				222	06/01/2030	1.A
3138L9-YK-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		26,178	26,178	26,718	26,193		(15)		(15)		26,178				598	05/01/2045	1.A
3138LA-ZE-2	FANNIE MAE	09/01/2026	VARIOUS		1,926,061	2,007,849	2,025,575	2,008,033		1,334		1,334		2,009,367		(83,306)	(83,306)	51,198	09/01/2030	1.A
3138LC-HK-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		27,557	27,557	28,090	27,497		60		60		27,557				646	12/01/2030	1.A
3138LC-K3-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		16,925	16,925	17,274	16,937		(12)		(12)		16,925				394	12/01/2030	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138LC-LB-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		30,334	30,334	31,642	30,349		(15)		(15)		30,334				754	11/01/2033	1.A
3138LD-4R-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		59,475	59,475	59,512	59,475						59,475				1,078	07/01/2031	1.A
3138LD-FJ-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,533	25,533	25,760	25,540		(7)		(7)		25,533				526	04/01/2031	1.A
3138LD-LK-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,432	25,432	25,893	25,381		51		51		25,432				538	04/01/2031	1.A
3138LD-VH-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,795	25,795	25,811	25,795						25,795				480	06/01/2031	1.A
3138LE-6B-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		32,336	32,336	32,740	32,347		(11)		(11)		32,336				572	09/01/2031	1.A
3138LE-AQ-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,696	3,696	3,738	3,692		4		4		3,696				67	07/01/2031	1.A
3138LE-BB-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		151	151	151	151						151				3	07/01/2028	1.A
3138LE-KX-8	FANNIE MAE	07/01/2026	MATURITY at 100.0000		33,600	33,600	33,663	33,600						33,600				489	07/01/2026	1.A
3138LE-LX-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,922	15,922	16,012	15,927		(4)		(4)		15,922				332	07/01/2031	1.A
3138LE-NE-7	FANNIE MAE	07/01/2026	MATURITY at 100.0000		18,113	18,113	18,125	18,113						18,113				268	07/01/2026	1.A
3138LE-PS-4	FANNIE MAE	07/01/2026	MATURITY at 100.0000		17,600	17,600	17,617	17,600						17,600				255	07/01/2026	1.A
3138LE-UL-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		43,198	43,198	43,657	43,220		(22)		(22)		43,198				733	08/01/2028	1.A
3138LE-VA-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,802	15,802	16,128	15,813		(11)		(11)		15,802				314	08/01/2036	1.A
3138LE-W5-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		103,666	103,666	105,740	103,740		(74)		(74)		103,666				1,886	08/01/2031	1.A
3138LE-XK-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,700	17,700	17,722	17,700						17,700				309	09/01/2031	1.A
3138LF-BE-7	FANNIE MAE	09/01/2026	VARIOUS		2,121,002	2,315,434	2,344,015	2,320,278		3,192		3,192		2,323,470		(202,468)	(202,468)	45,235	09/01/2031	1.A
3138LF-C6-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		39,954	39,954	39,979	39,954						39,954				662	09/01/2031	1.A
3138LF-EC-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		16,809	16,809	17,240	16,824		(15)		(15)		16,809				309	09/01/2031	1.A
3138LF-FD-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		543	543	548	543						543				9	09/01/2028	1.A
3138LF-FV-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		53,869	53,869	53,835	53,869						53,869				976	11/01/2031	1.A
3138LF-H9-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,311	3,311	3,313	3,311						3,311				53	10/01/2028	1.A
3138LF-HF-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		94,448	94,448	96,396	94,522		(74)		(74)		94,448				1,744	09/01/2031	1.A
3138LF-HJ-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		65,810	65,810	67,168	65,839		(29)		(29)		65,810				1,364	09/01/2046	1.A
3138LF-JU-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		49,302	49,302	50,118	49,318		(16)		(16)		49,302				943	10/01/2036	1.A
3138LF-KH-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		102,878	102,878	104,453	102,904		(26)		(26)		102,878				1,913	10/01/2034	1.A
3138LF-KJ-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,002	1,002	1,022	1,003		(1)		(1)		1,002				17	10/01/2028	1.A
3138LF-LC-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,202	1,202	1,212	1,202		(1)		(1)		1,202				20	10/01/2028	1.A
3138LF-M4-7	FANNIE MAE	09/01/2026	VARIOUS		3,146,043	3,431,734	3,475,167	3,439,598		4,861		4,861		3,444,459		(298,416)	(298,416)	68,086	10/01/2031	1.A
3138LF-NK-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		38,599	38,599	39,214	38,624		(25)		(25)		38,599				685	10/01/2031	1.A
3138LF-Q3-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,458	15,458	15,718	15,427		31		31		15,458				290	11/01/2031	1.A
3138LF-QY-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		14,133	14,133	14,371	14,105		28		28		14,133				265	11/01/2031	1.A
3138LF-QZ-4	FANNIE MAE	09/01/2026	VARIOUS		1,067,072	1,158,940	1,178,406	1,162,944		2,156		2,156		1,165,100		(98,028)	(98,028)	24,214	11/01/2031	1.A
3138LF-W3-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,953	3,953	4,015	3,947		6		6		3,953				70	10/01/2031	1.A
3138LG-AC-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		188	188	191	188						188				4	11/01/2028	1.A
3138LG-QF-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		52,375	52,375	53,177	52,404		(29)		(29)		52,375				1,162	01/01/2032	1.A
3138LG-XH-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		71,288	71,288	71,510	71,293		(5)		(5)		71,288				1,663	02/01/2032	1.A
3138LG-Y3-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,737	15,737	15,826	15,740		(3)		(3)		15,737				353	01/01/2034	1.A
3138LG-Y8-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		34,915	34,915	35,286	34,865		50		50		34,915				815	02/01/2032	1.A
3138LG-Z4-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		51,464	51,464	51,608	51,467		(3)		(3)		51,464				1,246	01/01/2037	1.A
3138LH-2G-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		68,151	68,151	68,415	68,151		(1)		(1)		68,151				1,476	04/01/2029	1.A
3138LH-4P-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		71,818	71,818	72,222	71,833		(15)		(15)		71,818				1,588	04/01/2032	1.A
3138LH-6V-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		24,594	24,594	25,101	24,531		63		63		24,594				564	05/01/2032	1.A
3138LH-EL-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,652	8,652	8,789	8,657		(5)		(5)		8,652				196	02/01/2032	1.A
3138LH-FT-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		567	567	573	567						567				12	02/01/2029	1.A
3138LH-GA-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		553	553	561	554						553				12	02/01/2029	1.A
3138LH-H9-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		19,893	19,893	20,303	19,903		(10)		(10)		19,893				521	02/01/2047	1.A
3138LH-JA-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		19,893	19,893	20,303	19,903		(10)		(10)		19,893				521	02/01/2047	1.A
3138LH-JB-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,130	17,130	17,483	17,139		(9)		(9)		17,130				449	02/01/2047	1.A
3138LH-MN-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		12,975	12,975	13,072	12,960		15		15		12,975				277	05/01/2032	1.A
3138LH-UK-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		500	500	500	500						500				11	04/01/2029	1.A
3138LJ-4Z-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		37,619	37,619	39,170	37,618		1		1		37,619				876	09/01/2037	1.A
3138LJ-5A-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		31,147	31,147	32,431	31,146		1		1		31,147				725	09/01/2037	1.A
3138LJ-B3-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,144	8,144	8,312	8,149		(6)		(6)		8,144				189	06/01/2037	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3138LJ-C8-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,131	8,131	8,299	8,137		(6)		(6)		8,131				189	05/01/2037	1.A
3138LJ-EH-9	FANNIE MAE	07/01/2026	PRIOR YEAR INCOME															11,868	05/01/2029	1.A
3138LJ-GP-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		75	75	75	75						75				2	06/01/2027	1.A
3138LJ-HP-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		102,734	102,734	103,189	102,748		(14)		(14)		102,734				2,205	06/01/2029	1.A
3138LJ-J2-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		83,652	83,652	83,743	83,634		18		18		83,652				1,689	07/01/2029	1.A
3138LJ-KN-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		23,622	23,622	23,906	23,623		(1)		(1)		23,622				529	07/01/2037	1.A
3138LJ-NE-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		10,999	10,999	11,100	10,999						10,999				249	06/01/2037	1.A
3138LJ-QB-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		28,247	28,247	28,199	28,242		5		5		28,247				607	07/01/2032	1.A
3138LK-2Q-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,639	15,639	15,889	15,652		(12)		(12)		15,639				334	10/01/2029	1.A
3138LK-AY-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		26,521	26,521	27,068	26,451		70		70		26,521				595	08/01/2032	1.A
3138LK-BX-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		27,192	27,192	27,455	27,205		(13)		(13)		27,192				600	08/01/2029	1.A
3138LK-DE-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		29,365	29,365	29,383	29,365						29,365				595	10/01/2032	1.A
3138LK-EN-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		26,644	26,644	25,766	26,615		29		29		26,644				581	08/01/2032	1.A
3138LK-K3-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		145	145	147	145						145				3	09/01/2027	1.A
3138LK-V7-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		45,125	45,125	46,049	45,162		(37)		(37)		45,125				939	10/01/2032	1.A
3138LL-BS-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		19,763	19,763	19,775	19,763						19,763				416	12/01/2032	1.A
3138LL-BY-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		22,743	22,743	22,998	22,751		(9)		(9)		22,743				520	11/01/2035	1.A
3138LL-D8-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		35,144	35,144	35,342	35,110		34		34		35,144				743	12/01/2032	1.A
3138LL-GC-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		30,251	30,251	30,431	30,259		(8)		(8)		30,251				619	12/01/2029	1.A
3138LL-GD-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		96,047	96,047	96,617	96,071		(24)		(24)		96,047				1,965	12/01/2029	1.A
3138LL-KF-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,454	17,454	17,552	17,436		18		18		17,454				374	11/01/2032	1.A
3138LL-LC-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,676	17,676	17,776	17,679		(3)		(3)		17,676				394	11/01/2032	1.A
3138LL-QM-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		10,262	10,262	10,371	10,266		(5)		(5)		10,262				217	12/01/2032	1.A
3138LM-2Z-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,253	2,253	2,270	2,254						2,253				52	04/01/2028	1.A
3138LM-5A-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		23,800	23,800	23,807	23,800						23,800				583	04/01/2038	1.A
3138LM-5C-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		6,594	6,594	6,596	6,594						6,594				161	05/01/2038	1.A
3138LM-5D-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		19,002	19,002	19,008	19,002						19,002				465	04/01/2038	1.A
3138LM-5E-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		17,954	17,954	17,960	17,954						17,954				440	04/01/2038	1.A
3138LM-GE-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		115,238	115,238	113,674	115,153		85		85		115,238				2,590	02/01/2030	1.A
3138LN-6E-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		32,200	32,200	32,128	32,196		4		4		32,200				848	07/01/2034	1.A
3138LN-6F-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		13,237	13,237	13,211	13,236		1		1		13,237				349	07/01/2034	1.A
3138LN-HF-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		42,342	42,342	42,368	42,342						42,342				1,048	06/01/2033	1.A
3138LN-MS-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		75,655	75,655	75,917	75,660		(6)		(6)		75,655				1,909	06/01/2030	1.A
3138LN-ZP-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		57,623	57,623	58,146	57,541		82		82		57,623				1,453	07/01/2033	1.A
3138WF-D3-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,752	3,752	3,923	3,769		(17)		(17)		3,752				87	07/01/2045	1.A
3138WF-EB-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		16,575	16,575	17,431	16,643		(68)		(68)		16,575				388	07/01/2045	1.A
3138WG-A6-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		65,164	65,164	68,091	65,327		(163)		(163)		65,164				1,502	12/01/2045	1.A
3138WG-QR-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		36,093	36,093	37,954	36,146		(52)		(52)		36,093				803	03/01/2046	1.A
3138WH-BC-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		94,117	94,117	96,223	94,238		(121)		(121)		94,117				1,934	05/01/2046	1.A
3138WH-FS-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		40,695	40,695	41,983	40,803		(107)		(107)		40,695				846	06/01/2046	1.A
3138WH-GB-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		4,769	4,769	4,986	4,791		(22)		(22)		4,769				111	05/01/2046	1.A
3138WH-NP-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		137,358	137,358	140,678	137,451		(94)		(94)		137,358				3,159	07/01/2046	1.A
3138WJ-EU-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		38,696	38,696	39,886	38,840		(143)		(143)		38,696				651	11/01/2031	1.A
3138YR-CR-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		6,879	6,879	7,081	6,893		(15)		(15)		6,879				160	10/01/2045	1.A
313921-6U-7	FANNIEMAE WHOLE LOAN	09/01/2026	MBS PAYDOWN		96	96	96	96						96				3	01/25/2032	1.B FE
31392A-4G-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,301	1,301	1,291	1,298		3		3		1,301				51	12/25/2031	1.B FE
31392B-NR-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		7,928	7,928	7,632	7,904		25		25		7,928				318	01/25/2032	1.B FE
31392D-QA-3	FANNIE MAE	09/18/2026	MBS PAYDOWN		2,687	2,687	2,696	2,687						2,687				78	03/18/2032	1.B FE
31392J-AQ-2	FANNIEMAE WHOLE LOAN	09/01/2026	MBS PAYDOWN		12,052	12,052	11,977	12,046		6		6		12,052				473	07/25/2042	1.B FE
31393A-CF-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,252	1,252	1,216	1,250		2		2		1,252				33	04/25/2033	1.B FE
31393B-KW-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,825	1,825	1,791	1,822		2		2		1,825				49	05/25/2033	1.B FE
31393F-GG-5	FREDDIE MAC	09/15/2026	MBS PAYDOWN		1,180	1,180	1,183	1,180						1,180				33	11/15/2032	1.B FE
31393X-VK-0	FANNIEMAE WHOLE LOAN	09/01/2026	MBS PAYDOWN		38,781	38,781	38,911	38,781						38,781				1,409	05/25/2034	1.B FE
31393Y-W3-5	FANNIEMAE WHOLE LOAN	09/01/2026	MBS PAYDOWN		207,242	207,242	205,040	207,083		159		159		207,242				7,555	07/25/2034	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
31394B-EP-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		16,552	16,552	16,646	16,552						16,552				597	11/25/2034	1.B FE
31394C-A9-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		953	953	978	954		(1)		(1)		953				35	03/25/2035	1.B FE
31394C-F2-3	FANNIE MAE FNMA_05-24	09/01/2026	MBS PAYDOWN		550	550	540	548		2		2		550				17	04/25/2035	1.B FE
31394F-CP-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		26,709	26,709	26,937	26,749		(40)		(40)		26,709				936	09/25/2035	1.B FE
31394G-XJ-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		3,689	3,689	3,862	3,697		(8)		(8)		3,689				135	08/15/2033	1.B FE
31394J-VT-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		7,168	7,168	7,378	7,215		(47)		(47)		7,168				262	05/15/2033	1.B FE
31394L-J9-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,838	1,838	1,859	1,843		(5)		(5)		1,838				66	10/15/2033	1.B FE
31394M-UK-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		870	870	895	872		(2)		(2)		870				32	12/15/2033	1.B FE
31394U-CC-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		55,321	55,321	52,405	54,790		531		531		55,321				2,031	10/25/2035	1.B FE
31394U-CM-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		56,811	56,811	53,879	56,329		482		482		56,811				2,059	10/25/2035	1.B FE
31394U-QD-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		383	383	381	382						383				13	11/25/2035	1.B FE
31394V-SN-1	FANNIE MAE FNMA_05-118	09/01/2026	MBS PAYDOWN		10,128	10,128	11,118	10,263		(135)		(135)		10,128				406	01/25/2036	1.B FE
31395A-LK-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,068	1,068	1,077	1,069		(1)		(1)		1,068				39	06/15/2034	1.B FE
31395B-AE-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,187	1,187	1,175	1,185		2		2		1,187				44	03/25/2036	1.B FE
31395B-L4-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,899	1,899	1,898	1,899						1,899				70	04/25/2031	1.B FE
31395B-ZE-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,370	25,370	24,387	25,299		71		71		25,370				946	07/25/2035	1.B FE
31395K-CX-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		25,088	25,088	24,304	25,047		41		41		25,088				922	12/15/2034	1.B FE
31395M-LP-2	FREDDIE MAC	09/01/2026	VARIOUS		398,386	396,621	376,417	374,811		5,107		5,107		379,918		18,468	18,468	15,274	02/15/2035	1.B FE
31395N-GV-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,220	2,220	2,277	2,223		(3)		(3)		2,220				79	06/25/2036	1.B FE
31395P-FF-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		609	609	594	608		1		1		609				22	03/15/2035	1.B FE
31395R-RN-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		3,139	3,139	3,161	3,140		(1)		(1)		3,139				111	04/15/2035	1.B FE
31395U-4A-6	FREDDIE MAC	09/01/2026	MBS PAYDOWN		622	622	633	623		(1)		(1)		622				23	08/15/2034	1.B FE
31396K-NE-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		657	657	668	658		(1)		(1)		657				24	08/25/2036	1.B FE
31396K-WL-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		14,890	14,890	15,502	14,991		(101)		(101)		14,890				583	07/25/2036	1.B FE
31396Q-DF-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		799	799	817	800		(1)		(1)		799				29	07/25/2039	1.B FE
31396T-BN-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,664	1,664	1,740	1,669		(5)		(5)		1,664				61	06/15/2036	1.B FE
31396U-AR-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		9,735	9,735	9,760	9,735						9,735				393	07/15/2036	1.B FE
31396U-LP-3	FREDDIE MAC FHLMC_31	09/01/2026	MBS PAYDOWN		2,357	2,357	2,574	2,368		(11)		(11)		2,357				83	07/15/2036	1.B FE
31396V-2L-1	FANNIE MAE BENCHMARK REMIC	09/01/2026	MBS PAYDOWN		2,090	2,090	2,192	2,105		(16)		(16)		2,090				77	06/25/2037	1.B FE
31396V-EQ-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,370	2,370	2,425	2,373		(4)		(4)		2,370				86	04/25/2037	1.B FE
31396W-6B-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		4,986	4,986	4,992	4,986						4,986				199	08/25/2037	1.B FE
31396W-T4-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,757	2,757	2,911	2,768		(10)		(10)		2,757				110	08/25/2037	1.B FE
31396W-UL-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		6,902	6,902	6,741	6,893		8		8		6,902				253	07/25/2037	1.B FE
31396X-DN-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,721	1,721	1,772	1,724		(3)		(3)		1,721				63	08/25/2037	1.B FE
31396X-N2-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		344	344	355	345		(1)		(1)		344				14	08/25/2037	1.B FE
31396X-UL-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		23,245	23,245	22,520	23,152		93		93		23,245				734	09/25/2037	1.B FE
31397B-5W-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		68,810	68,810	73,207	69,166		(356)		(356)		68,810				2,570	09/15/2036	1.B FE
31397C-3Q-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		821	821	859	824		(3)		(3)		821				31	10/15/2036	1.B FE
31397C-TN-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		4,822	4,822	5,047	4,835		(13)		(13)		4,822				176	11/15/2036	1.B FE
31397H-GR-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,421	1,421	1,471	1,423		(2)		(2)		1,421				57	05/15/2037	1.B FE
31397H-VU-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		60	60	62	60						60				2	06/15/2037	1.B FE
31397H-XJ-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		128	128	131	128		(1)		(1)		128				5	06/15/2037	1.B FE
31397H-YB-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		55,949	55,949	59,307	56,121		(172)		(172)		55,949				2,350	06/15/2037	1.B FE
31397J-F2-5	FREDDIE MAC	09/01/2026	MBS PAYDOWN		9,351	9,351	9,169	9,336		15		15		9,351				311	03/15/2037	1.B FE
31397J-FW-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		3,112	3,112	3,180	3,115		(3)		(3)		3,112				124	06/15/2037	1.B FE
31397J-JL-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		3,267	3,267	3,246	3,266		1		1		3,267				129	06/15/2037	1.B FE
31397J-V2-7	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,729	1,729	1,754	1,730		(1)		(1)		1,729				69	07/15/2037	1.B FE
31397J-VG-6	FREDDIE MAC	09/01/2026	MBS PAYDOWN		5,444	5,444	5,625	5,452		(8)		(8)		5,444				202	07/15/2037	1.B FE
31397J-VU-5	FREDDIE MAC	09/01/2026	MBS PAYDOWN		2,129	2,129	1,929	2,113		16		16		2,129				77	07/15/2037	1.B FE
31397J-ZH-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		298	298	301	298						298				10	07/15/2037	1.B FE
31397K-VC-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		52,584	52,584	52,485	52,579		5		5		52,584				2,352	10/15/2037	1.B FE
31397K-X5-5	FREDDIE MAC	09/01/2026	MBS PAYDOWN		4,146	4,146	4,120	4,143		4		4		4,146				166	10/15/2037	1.B FE
31397M-J2-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		399	399	394	398						399				17	02/25/2037	1.B FE
31397M-SH-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,529	2,529	2,528	2,529						2,529				93	09/25/2038	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
31397M-XK-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		23,088	23,088	23,088	23,088						23,088				927	09/25/2038	1.B FE
31397N-D9-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		588,987	588,987	591,995	589,073		(86)		(86)		588,987				20,021	05/25/2039	1.B FE
31397N-SC-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,980	5,980	5,934	5,975		4		4		5,980				165	04/25/2039	1.B FE
31397P-7C-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		895	895	857	894		1		1		895				33	11/15/2037	1.B FE
31397P-GU-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,521	1,521	1,521	1,521						1,521				61	11/15/2037	1.B FE
31397P-UP-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		3,457	3,457	3,484	3,458						3,457				138	01/15/2038	1.B FE
31397Q-H3-5	FANNIE MAE FNMA_11-18	09/01/2026	MBS PAYDOWN		1,923	1,923	1,707	1,915		8		8		1,923				51	03/25/2041	1.B FE
31397R-6C-5	FREDDIE MAC	09/01/2026	MBS PAYDOWN		764	764	679	758		6		6		764				25	02/15/2038	1.B FE
31397S-C7-7	FANNIE MAE FNMA_11-36	09/01/2026	MBS PAYDOWN		149,741	149,741	158,754	150,132		(391)		(391)		149,741				4,524	11/25/2040	1.B FE
31397S-JA-3	FANNIE MAE FNMA_11-32	09/01/2026	MBS PAYDOWN		523	523	488	521		1		1		523				16	03/25/2041	1.B FE
31397T-6Z-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		3,603	3,603	3,642	3,609		(5)		(5)		3,603				154	03/15/2037	1.B FE
31397T-MV-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		65	65	64	65						65				2	05/15/2038	1.B FE
31397U-VC-0	FANNIE MAE FNMA_11-59	09/01/2026	MBS PAYDOWN		153,875	153,875	164,403	154,283		(408)		(408)		153,875				4,110	07/25/2041	1.B FE
31397W-VH-5	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,079	1,079	1,109	1,081		(2)		(2)		1,079				40	07/15/2038	1.B FE
31397Y-4Z-1	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,344	1,344	1,342	1,344						1,344				51	08/15/2038	1.B FE
31397Y-6D-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		2,004	2,004	2,077	2,009		(5)		(5)		2,004				74	08/15/2038	1.B FE
31397Y-C3-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		34,707	34,707	34,944	34,729		(22)		(22)		34,707				1,433	09/15/2038	1.B FE
31397Y-WD-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,872	1,872	1,862	1,871		1		1		1,872				46	06/15/2038	1.B FE
31398C-UU-0	FREDDIE MAC	09/01/2026	MBS PAYDOWN		2,434	2,434	2,551	2,439		(5)		(5)		2,434				90	05/15/2039	1.B FE
31398C-VF-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		414	414	393	413		1		1		414				12	05/15/2039	1.B FE
31398E-R6-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		13,675	13,675	13,620	13,671		5		5		13,675				455	05/15/2036	1.B FE
31398F-AS-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		358,009	358,009	359,207	358,120		(111)		(111)		358,009				12,326	09/25/2039	1.B FE
31398F-H9-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		12,375	12,375	12,283	12,361		13		13		12,375				372	11/25/2039	1.B FE
31398F-L2-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		15,551	15,551	15,419	15,540		11		11		15,551				521	11/25/2039	1.B FE
31398F-LS-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		7,930	7,930	7,868	7,926		4		4		7,930				262	10/25/2039	1.B FE
31398F-LY-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		4,903	4,903	4,661	4,885		17		17		4,903				147	10/25/2039	1.B FE
31398G-EZ-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		8,827	8,827	8,727	8,819		7		7		8,827				262	12/25/2039	1.B FE
31398J-HF-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		5,246	5,246	5,202	5,244		2		2		5,246				172	08/15/2039	1.B FE
31398K-BU-3	FREDDIE MAC	09/01/2026	MBS PAYDOWN		2,193	2,193	2,166	2,193		1		1		2,193				73	10/15/2039	1.B FE
31398L-7B-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		92,554	92,554	93,126	92,592		(37)		(37)		92,554				3,075	11/15/2039	1.B FE
31398L-PL-6	FREDDIE MAC	09/01/2026	MBS PAYDOWN		2,958	2,958	2,910	2,952		5		5		2,958				94	04/15/2036	1.B FE
31398L-PM-4	FREDDIE MAC	09/01/2026	MBS PAYDOWN		5,281	5,281	5,208	5,273		8		8		5,281				167	04/15/2036	1.B FE
31398M-CZ-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,997	5,997	5,976	5,995		2		2		5,997				180	10/25/2039	1.B FE
31398M-SC-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		22,281	22,281	21,742	22,243		38		38		22,281				670	03/25/2040	1.B FE
31398M-WA-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		64,686	64,686	68,547	64,851		(165)		(165)		64,686				2,122	03/25/2040	1.B FE
31398M-X5-0	FNMA_10-31	09/01/2026	MBS PAYDOWN		23,765	23,765	24,404	23,796		(31)		(31)		23,765				714	04/25/2040	1.B FE
31398N-MR-2	FNMA_10-114	09/01/2026	MBS PAYDOWN		62,291	62,291	67,771	62,694		(403)		(403)		62,291				2,508	10/25/2040	1.B FE
31398N-UB-8	FANNIE MAE FNMA_10-118	09/01/2026	MBS PAYDOWN		11,961	11,961	12,697	11,997		(36)		(36)		11,961				357	03/25/2040	1.B FE
31398P-5L-9	FANNIE MAE FNMA_10-49	09/01/2026	MBS PAYDOWN		23,786	23,786	23,780	23,785		1		1		23,786				717	05/25/2040	1.B FE
31398P-HA-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,607	1,607	1,537	1,603		4		4		1,607				47	04/25/2040	1.B FE
31398P-HU-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		71	71	70	71						71				2	04/25/2040	1.B FE
31398P-MN-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		436	436	446	437		(1)		(1)		436				15	05/25/2040	1.B FE
31398P-RM-3	FNMA_10-42	09/01/2026	MBS PAYDOWN		5,455	5,455	5,784	5,472		(16)		(16)		5,455				193	05/25/2040	1.B FE
31398P-XV-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		11,461	11,461	10,490	11,331		131		131		11,461				343	05/25/2040	1.B FE
31398Q-4X-2	FREDDIE MAC	09/01/2026	MBS PAYDOWN		139,810	139,810	132,877	139,506		305		305		139,810				4,175	02/15/2035	1.B FE
31398Q-CU-9	FREDDIE MAC	09/01/2026	MBS PAYDOWN		12,189	12,189	12,293	12,192		(2)		(2)		12,189				386	05/15/2040	1.B FE
31398Q-UH-8	FREDDIE MAC FHLMC_3747	09/01/2026	MBS PAYDOWN		58,783	58,783	62,301	58,977		(193)		(193)		58,783				1,591	10/15/2040	1.B FE
31398R-EW-1	FANNIE MAE FNMA_10-66	09/01/2026	MBS PAYDOWN		2,701	2,701	3,119	2,714		(13)		(13)		2,701				80	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		10,312	10,312	10,251	10,310		2		2		10,312				344	06/25/2040	1.B FE
31398R-QK-4	FNMA_10-61	09/01/2026	MBS PAYDOWN		2,403	2,403	2,549	2,410		(6)		(6)		2,403				80	06/25/2040	1.B FE
31398T-3G-4	FNMA_10-99	09/01/2026	MBS PAYDOWN		10,943	10,943	12,020	11,005		(62)		(62)		10,943				364	01/25/2040	1.B FE
31398T-GJ-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		43,347	43,347	42,612	43,323		25		25		43,347				1,314	07/25/2040	1.B FE
31398W-B8-6	FREDDIE MAC	09/01/2026	MBS PAYDOWN		1,736	1,736	1,788	1,738		(2)		(2)		1,736				57	12/15/2036	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
31398W-Q8-0	FHLMC_36-39	09/01/2026	MBS PAYDOWN		20,330	20,330	22,662	20,466		(136)		(136)		20,330				592	02/15/2040	1.B FE
31398W-S8-8	FREDDIE MAC	09/01/2026	MBS PAYDOWN		37,068	37,068	35,331	36,971		97		97		37,068				1,156	02/15/2040	1.B FE
31402B-A4-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		2,048	2,048	2,067	2,049		(2)		(2)		2,048				75	08/01/2033	1.A
31402R-CV-9	FNMA POOL-735484	09/01/2026	MBS PAYDOWN		2,657	2,657	2,514	2,637		20		20		2,657				88	05/01/2035	1.A
31403D-FV-6	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		43	43	46	43						43				2	04/01/2036	1.A
31404N-BV-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,057	2,057	2,076	2,057						2,057				82	01/01/2035	1.A
31404P-6J-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		2,302	2,302	2,299	2,302						2,302				87	05/01/2034	1.A
31409G-M4-5	FNMA POOL-870779	09/01/2026	MBS PAYDOWN		229	229	221	228		1		1		229				8	07/01/2036	1.A
31409L-EE-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		12,326	12,326	13,029	12,368		(42)		(42)		12,326				479	03/01/2029	1.A
31409L-N5-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		70,700	70,700	70,539	70,694		6		6		70,700				2,744	03/01/2037	1.A
3140E5-DE-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		13,902	13,902	14,344	13,913		(11)		(11)		13,902				278	11/01/2046	1.A
3140E9-H7-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		50,005	50,005	52,281	50,164		(159)		(159)		50,005				1,167	01/01/2046	1.A
3140EU-2C-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		184,615	184,615	189,634	185,236		(622)		(622)		184,615				3,682	03/01/2031	1.A
3140EV-JR-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		11,280	11,280	11,640	11,296		(16)		(16)		11,280				271	06/01/2046	1.A
3140EY-UT-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		13,857	13,857	14,234	13,897		(40)		(40)		13,857				289	03/01/2031	1.A
3140F2-5B-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		43,027	43,027	43,394	43,076		(49)		(49)		43,027				717	07/01/2031	1.A
3140F3-6V-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		89,484	89,484	91,490	89,796		(312)		(312)		89,484				1,789	06/01/2046	1.A
3140F3-R3-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		20,902	20,902	21,371	20,923		(20)		(20)		20,902				419	06/01/2046	1.A
3140F5-A3-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		34,227	34,227	35,316	34,278		(51)		(51)		34,227				700	11/01/2046	1.A
3140F5-AD-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		419,533	419,533	432,807	420,253		(719)		(719)		419,533				8,326	11/01/2046	1.A
3140F5-BK-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		161,601	161,601	162,978	161,768		(167)		(167)		161,601				2,671	11/01/2031	1.A
3140FA-QK-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		135,971	135,971	140,390	136,416		(445)		(445)		135,971				2,266	10/01/2031	1.A
3140FA-XD-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		16,141	16,141	16,654	16,152		(11)		(11)		16,141				323	08/01/2046	1.A
3140FA-XG-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		16,593	16,593	17,120	16,695		(102)		(102)		16,593				331	08/01/2046	1.A
3140FD-R9-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		14,634	14,634	15,100	14,676		(42)		(42)		14,634				293	08/01/2046	1.A
3140FT-4V-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		25,738	25,738	27,142	26,203		(465)		(465)		25,738				684	04/01/2047	1.A
3140HR-GS-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		114,548	114,548	114,853	114,596		(47)		(47)		114,548				3,097	10/01/2033	1.A
3140HR-UD-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		161,793	161,793	163,469	161,526		267		267		161,793				4,437	11/01/2033	1.A
3140HR-VB-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		4,340	4,340	4,345	4,340						4,340				117	12/01/2028	1.A
3140HS-F2-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		24,742	24,742	24,746	24,742						24,742				652	01/01/2031	1.A
3140HS-JQ-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		75,064	75,064	73,603	75,003		61		61		75,064				2,037	01/01/2036	1.A
3140HT-A3-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		125,762	125,762	125,332	125,699		63		63		125,762				2,995	03/01/2029	1.A
3140HT-RX-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		77,484	77,484	77,750	77,492		(8)		(8)		77,484				1,756	05/01/2034	1.A
3140HW-R5-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,362,790	1,362,790	1,367,901	1,364,762		(1,972)		(1,972)		1,362,790				28,717	11/01/2034	1.A
3140J6-GJ-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		32,633	32,633	33,675	32,689		(56)		(56)		32,633				757	05/01/2047	1.A
3140JK-Z3-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		618	618	632	619		(1)		(1)		618				12	02/01/2034	1.A
3140JX-UH-9	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,791	1,791	1,832	1,795		(4)		(4)		1,791				36	08/01/2034	1.A
31410F-SB-2	FNMA POOL-888014	09/01/2026	MBS PAYDOWN		13,363	13,363	13,209	13,358		5		5		13,363				462	11/01/2034	1.A
31410K-EK-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		509	509	502	508						509				21	05/01/2038	1.A
31412P-FL-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		187	187	193	187						187				6	04/01/2039	1.A
31413D-FC-6	FNMA POOL-942163	09/01/2026	MBS PAYDOWN		197	197	188	196		1		1		197				7	07/01/2037	1.A
31413H-PU-6	FN 7/1 12M LIBOR ARM	09/01/2026	MBS PAYDOWN		114	114	122	114						114				5	08/01/2037	1.A
31413R-BC-9	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		96	96	104	97						96				4	09/01/2037	1.A
31414B-R5-1	FNMA POOL-961408	09/01/2026	MBS PAYDOWN		55	55	53	54						55				2	02/01/2038	1.A
31414F-7F-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		714	714	717	714						714				32	10/01/2038	1.A
31417V-SX-2	FNMA POOL-AC8633	09/01/2026	MBS PAYDOWN		6,845	6,845	6,956	6,851		(5)		(5)		6,845				205	01/01/2040	1.A
31418B-6G-6	FANNIE MAE	09/01/2026	MBS PAYDOWN		75,661	75,661	77,316	75,748		(87)		(87)		75,661				1,502	07/01/2046	1.A
31418C-2W-3	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,052	5,052	5,167	5,065		(13)		(13)		5,052				101	10/01/2033	1.A
31418C-5U-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		10,535	10,535	10,776	10,565		(30)		(30)		10,535				209	01/01/2034	1.A
31418C-6Z-2	FANNIE MAE	09/01/2026	MBS PAYDOWN		3,666	3,666	3,750	3,682		(16)		(16)		3,666				74	02/01/2034	1.A
31418C-BF-0	FANNIE MAE	09/01/2026	MBS PAYDOWN		60,157	60,157	62,069	60,258		(102)		(102)		60,157				1,214	09/01/2046	1.A
31418C-DH-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		1,157,989	1,157,989	1,174,711	1,160,055		(2,066)		(2,066)		1,157,989				19,306	11/01/2031	1.A
31418C-EC-4	FANNIE MAE	09/01/2026	MBS PAYDOWN		28,465	28,465	29,343	28,572		(107)		(107)		28,465				475	12/01/2031	1.A
31418C-Z3-1	FANNIE MAE	09/01/2026	MBS PAYDOWN		64,573	64,573	66,046	64,785		(213)		(213)		64,573				1,281	09/01/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31418D-AK-8	FANNIE MAE	09/01/2026	MBS PAYDOWN		4,625	4,625	4,730	4,635		(11)		(11)		4,625				96	03/01/2034	1.A
31418D-B3-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		55,662	55,662	56,931	55,840		(179)		(179)		55,662				1,100	05/01/2034	1.A
31418D-CT-7	FANNIE MAE	09/01/2026	MBS PAYDOWN		5,734	5,734	5,865	5,751		(17)		(17)		5,734				110	06/01/2034	1.A
31418D-GJ-5	FANNIE MAE	09/01/2026	MBS PAYDOWN		125,555	125,555	128,561	125,757		(202)		(202)		125,555				2,529	10/01/2039	1.A
31418M-TY-8	FN 7/1 12M LIBOR ARM	09/01/2026	MBS PAYDOWN		251	251	271	252		(1)		(1)		251				11	10/01/2038	1.A
31419D-M3-2	FEDERAL NATIONAL MORTGAGE ASSOCIATION	09/01/2026	MBS PAYDOWN		216	216	226	216						216				7	08/01/2040	1.A
911760-NR-3	VENDEE MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		51,514	51,514	47,432	51,006		507		507		51,514				2,476	01/15/2030	1.B FE
92261W-AC-4	VENDE_11-1	09/01/2026	MBS PAYDOWN		119,660	119,660	100,733	119,241		419		419		119,660				3,084	09/15/2046	1.B FE
92261X-AC-2	VENDEE MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		22,200	22,200	19,991	22,179		21		21		22,200				616	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)					61,136,984	61,911,978	60,735,450	61,772,691		53,211		53,211		61,825,907		(688,922)	(688,922)	1,440,913	XXX	XXX
00002L-AA-9	A&D MORTGAGE TRUST ADMT_26-NQM6	09/01/2026	MBS PAYDOWN		288,295	288,295	288,657							288,295				1,358	08/25/2071	1.A FE
00038T-AC-6	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		235,336	235,336	235,333							235,336				5,469	03/25/2071	1.A FE
00038T-AF-9	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		156,891	156,891	156,888							156,891				3,796	03/25/2071	1.C FE
00038T-AG-7	A&D MORTGAGE TRUST ADMT_26-NQM2	09/01/2026	MBS PAYDOWN		392,227	392,227	392,223							392,227				9,778	03/25/2071	1.F FE
00040D-AE-3	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		48,417	48,417	48,321			4		4		48,417				1,307	02/25/2071	1.A FE
00040D-AF-0	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		96,834	96,834	96,834							96,834				2,721	02/25/2071	1.C FE
00040D-AG-8	A&D MORTGAGE TRUST 2026-NQM1 ADMT_26-NQM	09/01/2026	MBS PAYDOWN		193,668	193,668	193,666			2		2		193,668				5,602	02/25/2071	1.F FE
00248B-AG-2	A&D MORTGAGE TRUST ADMT_26-NQM3	09/01/2026	MBS PAYDOWN		193,798	193,798	193,797			1		1		193,798				4,043	04/27/2071	1.F FE
00250A-AC-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	VARIOUS		843,295	847,765	847,754	847,769						847,769		(4,474)	(4,474)	27,098	12/26/2070	1.A FE
00250A-AD-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		268,676	268,676	268,675	268,676						268,676				9,167	12/26/2070	1.C FE
00250A-AE-4	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		530,799	530,799	530,794	530,799						530,799				18,632	12/26/2070	1.F FE
00250D-AC-2	ADMT 2025-NQM1	09/01/2026	VARIOUS		3,737,174	3,739,229	3,739,226	3,739,229						3,739,229		(2,054)	(2,054)	129,894	03/25/2070	1.A
00250D-AD-0	ADMT 2025-NQM1	09/01/2026	MBS PAYDOWN		360,130	360,130	360,129	360,130						360,130				13,154	03/25/2070	1.B
00250D-AE-8	ADMT 2025-NQM1	09/01/2026	VARIOUS		1,245,566	1,246,004	1,245,999	1,246,004						1,246,004		(438)	(438)	46,520	03/25/2070	1.B
00250E-AC-0	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	VARIOUS		1,384,160	1,383,214	1,383,207	1,383,214						1,383,214		946	946	51,744	06/25/2070	1.A
00250E-AD-8	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		345,640	345,640	345,637	345,640						345,640				13,625	06/25/2070	1.A
00250E-AE-6	A&D MORTGAGE TRUST 2025-NQM1 ADMT_25-NQM	09/01/2026	MBS PAYDOWN		433,540	433,540	433,536	433,540						433,540				17,527	06/25/2070	1.B
00250F-AD-5	ADMT 2025-NQM3	09/01/2026	MBS PAYDOWN		156,831	156,831	156,830	156,831						156,831				5,639	08/25/2070	1.B
00250F-AE-3	ADMT 2025-NQM3	09/01/2026	VARIOUS		783,087	783,789	783,784	783,791						783,791		(705)	(705)	28,477	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		6,368	6,368	5,490	5,490						5,490		879	879	191	05/25/2036	1.A FM
007036-HU-3	ADJUSTABLE RATE MORTAGE TRUST	09/01/2026	MBS PAYDOWN		505	505	507	505						505				15	07/25/2035	2.C FM
007036-LG-9	ADJUSTABLE RATE MORTAGE TRUST	09/01/2026	MBS PAYDOWN		3,193	3,193	2,419	2,529						2,529		663	663	87	09/25/2035	3.C FM
02147G-AC-8	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		22,148	21,543	12,126	22,148						22,148				842	07/25/2036	1.A FM
02147Q-AF-9	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		5,684	4,084	2,340	5,131						5,131		553	553	159	08/25/2036	1.A FM
02147X-AS-6	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		2,327	2,235	1,423	2,327						2,327				90	11/25/2036	1.A FM
02149D-AE-9	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		3,063	3,036	1,596	1						1		3,062	3,062	37	01/25/2047	1.A FM
02151H-AA-3	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		12,255	12,280	8,053	8,395						8,395		3,860	3,860	495	08/25/2037	1.A FM
02639M-AK-2	AMERICAN GENERAL MORTGAGE LOA	09/01/2026	MBS PAYDOWN		37,547	37,547	35,646	37,490		57		57		37,547				1,451	12/25/2035	1.A FM
02639M-AL-0	AMERICAN GENERAL MORTGAGE LOA	09/01/2026	MBS PAYDOWN		29	29	29	29						29				1	12/25/2035	1.A FM
02660T-GA-5	AMERICAN HOME MORTGAGE INVESTM	09/01/2026	MBS PAYDOWN		42,983	42,983	20,205	20,205						20,205		22,779	22,779	465	09/25/2035	2.C FM
03072S-LT-0	AMERIQUEST MORTGAGE SECURITIES	09/01/2026	MBS PAYDOWN		21,715	21,715	18,240	21,392		323		323		21,715				806	11/25/2033	1.A FM
04542B-MU-3	ASSET BACKED FUNDING CERTIFICATE	09/01/2026	MBS PAYDOWN		191	191	184	184						184		6	6	5	01/25/2035	1.A FM
058933-AL-6	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		1,566	1,566	1,531	1,565		1		1		1,566				42	05/20/2036	1.A FM
058933-AQ-5	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		18,633	18,638	14,050	8,556						8,556		10,077	10,077	618	05/20/2036	1.A FM
059469-AF-3	BANC OF AMERICA ALTERNATIVE L	09/01/2026	MBS PAYDOWN		12,531	12,531	3,359	3,359						3,359		9,172	9,172	151	10/25/2036	1.A FM
05946X-HV-8	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		1,611	1,625	1,109	1,152						1,152		459	459	29	12/20/2034	1.A FM
05946X-TL-7	BAFC 2005-2	09/01/2026	MBS PAYDOWN		3,817	3,817	3,792	3,814		2		2		3,817				146	04/25/2035	1.A FM
05946X-Y7-2	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		13,200	14,609	14,032	13,200						13,200				567	01/25/2036	5.B FM
05946X-ZV-8	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		9,706	9,706	9,644	9,703		2		2		9,706				355	08/25/2035	1.A FM
05949C-PD-2	BANC OF AMERICA MORTGAGE SECURITIES	09/01/2026	MBS PAYDOWN		3,322	3,594	3,279	3,322						3,322				112	01/25/2036	1.A FM
05950M-AH-3	BANC OF AMERICA FUNDING CORPOR	08/01/2026	MBS PAYDOWN		22,715	22,715	22,780	22,814		(99)		(99)		22,715				693	07/20/2036	1.A FM
059515-AE-6	BANC OF AMERICA FUNDING CORPO	09/01/2026	MBS PAYDOWN		243	284	233	243						243				8	04/25/2037	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
05951F-AK-0	BANC OF AMERICA FUNDING CORPO	09/01/2026	MBS PAYDOWN		1,169	1,155	1,070	1,155						1,155		13	13	37	01/25/2037	1.A FM
05951K-AZ-6	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		1,051	1,050	953	966						966		85	85	36	10/25/2036	1.A FM
05951K-BA-0	BANC OF AMERICA FUNDING CORPO	09/01/2026	MBS PAYDOWN		25,751	25,726	21,419	23,054						23,054		2,697	2,697	888	10/25/2036	1.A FM
05952G-AV-3	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		478	563	471	478						478				16	06/20/2037	1.A FM
05953Y-AA-9	BANC OF AMERICA FUNDING CORPOR	09/01/2026	MBS PAYDOWN		2,371	2,371	2,189	2,168						2,168		203	203	75	05/26/2037	1.A FM
073250-BM-3	BAYVIEW FINANCIAL ACQUISITION	09/28/2026	MBS PAYDOWN		28,209	28,209	27,066	27,066						27,066		1,143	1,143	681	02/28/2040	1.A FM
073250-BV-3	BAYVIEW FINANCIAL ACQUISITION	09/28/2026	MBS PAYDOWN		14,400	14,400	14,400	14,400						14,400				465	12/28/2040	1.A FM
07384M-2A-9	BEAR STEARNS ADJUSTABLE RATE M	09/01/2026	MBS PAYDOWN		622	622	503	503						503		119	119	25	11/25/2034	1.A FM
07384M-3X-8	BEAR STEARNS ADJUSTABLE RATE M	09/01/2026	MBS PAYDOWN		709	709	711	709						709				31	01/25/2035	1.A FM
07384M-R8-7	BEAR STEARNS ADJUSTABLE RATE M	09/01/2026	MBS PAYDOWN		92	92	93	92						92				3	07/25/2034	1.A FM
07384M-Z5-4	BEAR STEARNS ADJUSTABLE RATE M	09/01/2026	MBS PAYDOWN		172	172										172	172		10/25/2034	1.A FM
07384M-Z8-8	BEAR STEARNS ADJUSTABLE RATE M	09/01/2026	MBS PAYDOWN		1,142	1,142	985	985						985		156	156	47	11/25/2034	1.A FM
07386H-JG-7	BEAR STEARNS ALT-A TRUST	09/01/2026	MBS PAYDOWN		728	728	736	729						728				29	06/25/2034	1.A FM
07386H-TP-6	BEAR STEARNS ALT-A TRUST	09/01/2026	MBS PAYDOWN		2,737	1,624	1,403	2,737						2,737				51	05/25/2035	1.A FM
07386H-XZ-9	BEAR STEARNS ALT-A TRUST	09/01/2026	MBS PAYDOWN		4,909	4,875	3,690	4,283						4,283		626	626	139	11/25/2035	1.A FM
07387A-ET-8	BEAR STEARNS ADJUSTABLE RATE M	09/01/2026	MBS PAYDOWN		43,627	43,627	42,424	43,627						43,627				1,605	10/25/2035	1.A FM
10570D-AF-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	09/01/2026	MBS PAYDOWN		288,282	288,282	286,907			45		45		288,282				5,368	08/25/2062	1.C FE
10570D-AG-5	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_26	09/01/2026	MBS PAYDOWN		205,916	205,916	204,188			60		60		205,916				3,834	08/25/2062	1.E FE
105927-AD-9	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	09/01/2026	MBS PAYDOWN		239,427	239,427	239,427	239,427						239,427				9,259	03/25/2065	1.B
105927-AE-7	BRAVO RESIDENTIAL FUNDING TRUST BRAVO_25	09/01/2026	MBS PAYDOWN		444,317	444,317	444,314	444,317						444,317				17,638	03/25/2065	1.F
1248MB-AJ-4	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		14,422	14,422	9,347	9,347						9,347		5,075	5,075	209	02/25/2037	1.A FM
1248MB-AL-9	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		4,053	4,053	2,648	2,648						2,648		1,405	1,405	59	02/25/2037	1.A FM
12498N-AD-5	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		2,952	2,952	2,269	2,269						2,269		683	683	50	12/25/2036	1.A FM
12544V-AB-5	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN			19	9											1	05/26/2037	1.A FM
12558M-AG-7	CIT GROUP HOME EQUITY LOAN TRUST	09/01/2026	MBS PAYDOWN		13	13	13	13						13				1	02/25/2030	1.A FM
12565V-AA-1	CIM TRUST CIM_21-J3	09/01/2026	MBS PAYDOWN		127,087	127,087	128,716	127,142		(54)		(54)		127,087				2,047	06/26/2051	1.A
12566V-AN-2	CITIMORTGAGE ALTERNATIVE LOAN	09/01/2026	MBS PAYDOWN		11,057	25,937	22,223	11,057						11,057				992	04/25/2037	4.A FM
12627H-AK-6	CSAB MORTGAGE BACKED TRUST	09/01/2026	MBS PAYDOWN		18,248	18,248	5,246	5,246						5,246		13,002	13,002	189	09/25/2036	1.A FM
12628K-AF-9	CSAB MORTGAGE BACKED TRUST	09/01/2026	MBS PAYDOWN		1,228	1,228	159	159						159		1,069	1,069	5	11/25/2036	1.A FM
12628L-AJ-9	CSAB MORTGAGE BACKED TRUST	09/01/2026	MBS PAYDOWN		2,587	2,587	372	372						372		2,215	2,215	13	12/25/2036	1.A FM
12629E-AD-7	CSAB MORTGAGE BACKED TRUST	09/01/2026	MBS PAYDOWN		267	267	68	68						68		199	199	2	05/26/2037	1.A FM
126384-AQ-9	CREDIT SUISSE MORTGAGE CAPITAL	09/01/2026	MBS PAYDOWN		27,930	27,930	12,772	12,772						12,772		15,158	15,158	966	03/25/2037	1.A FM
12638P-AE-9	CREDIT SUISSE MORTGAGE CAPITA	09/01/2026	MBS PAYDOWN		5,391	5,391	1,484	1,484						1,484		3,907	3,907	38	04/25/2037	1.A FM
126671-ZD-1	CWL 2003-SD2	09/25/2026	MBS PAYDOWN		1,445	1,445	1,445	1,445						1,445				39	09/25/2032	1.A FM
126673-FJ-6	COUNTRYWIDE ASSET-BACKED CERTI	09/25/2026	MBS PAYDOWN		3,900	3,900	3,900	3,900						3,900				114	09/25/2034	1.A FM
12667F-5H-4	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		69,913	70,182	68,186	69,890		22		22		69,913				2,515	04/25/2035	5.B FM
12667F-J4-8	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		43,572	43,600	30,077	43,116						43,116		455	455	1,473	02/25/2035	1.A FM
12667F-J5-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		27,196	27,211	18,988	26,919						26,919		277	277	919	02/25/2035	1.A FM
12667G-6W-8	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		54,085	54,108	39,236	54,085						54,085				2,062	10/25/2035	1.A FM
12667G-7X-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		15,231	13,360	9,417	14,780						14,780		452	452	449	10/25/2035	1.A FM
12667G-JE-4	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		36,096	36,102	31,441	36,068		28		28		36,096				1,283	06/25/2035	5.B FM
12667G-KK-8	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		10,450	10,460	7,998	9,690						9,690		760	760	387	06/25/2035	1.A FM
12667G-PU-1	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		37,652	37,652	30,068	25,139						25,139		12,513	12,513	1,395	07/25/2035	1.A FM
12667G-RG-0	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		3,603	3,603	2,172	1,928						1,928		1,676	1,676	165	07/25/2035	1.A FM
12667G-XM-0	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		16,581	16,436	11,649	16,581						16,581				592	08/25/2035	2.A FM
12667G-XN-8	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		52,118	51,654	36,914	52,118						52,118				1,950	08/25/2035	2.B FM
12668A-G2-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		31,341	27,192	18,029	31,341						31,341				956	01/25/2036	1.A FM
12668A-MN-2	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		7,035	7,028	4,544	5,319						5,319		1,716	1,716	263	11/25/2035	1.F FM
12668A-Q6-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		7,041	7,003	4,373	5,112						5,112		1,929	1,929	263	12/25/2035	1.A FM
12668A-U6-0	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		28,370	28,356	26,321	28,363		7		7		28,370				1,133	01/25/2036	1.A FM
12668A-Y2-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		5,581	5,581	3,672	3,388						3,388		2,194	2,194	204	01/25/2036	1.A FM
12668A-YL-3	COUNTRYWIDE ALTERNATIVE LOAN T	08/01/2026	MBS PAYDOWN		43,344	41,478	17,592	41,048						41,048		2,296	2,296	1,378	12/25/2035	1.A FM
12668A-YU-3	COUNTRYWIDE ALTERNATIVE LOAN T	08/01/2026	MBS PAYDOWN		3,780	3,780	2,093	1,538						1,538		2,242	2,242	139	12/25/2035	1.A FM
12668B-FL-2	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		10,873	10,204	5,726	10,873						10,873				372	02/25/2036	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
12668B-KG-7	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		14,190	14,203	10,759	11,751						11,751		2,438	2,438	543	02/25/2036	1.A FM
12668B-KH-5	COUNTRYWIDE ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		5,204	5,208	3,589	4,330						4,330		874	874	199	02/25/2036	1.A FM
126694-DT-2	COUNTRYWIDE HOME LOANS	07/01/2026	MBS PAYDOWN		10,223	45,821	13,893	10,223						10,223				1,260	10/25/2035	1.A FM
126694-EK-0	COUNTRYWIDE HOME LOANS	08/01/2026	MBS PAYDOWN		36,180	36,180	17,120	17,120						17,120		19,060	19,060	1,362	10/25/2035	1.A FM
126694-FW-3	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		5,582	5,468	3,466	3,610						3,610		1,972	1,972	185	11/20/2035	1.A FM
126694-LD-8	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		5,220	5,254	2,734	4,828						4,828		392	392	174	11/25/2035	1.A FM
126694-RN-0	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		10,320	10,320										10,320	10,320	352	11/25/2035	1.A FM
126694-UJ-5	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		8,764	8,764	6,411	5,202						5,202		3,562	3,562	283	01/25/2036	1.A FM
12669F-3F-8	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		1,774	1,774	1,211	1,211						1,211		563	563	80	04/20/2035	1.A FM
12669F-T2-9	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		4,202	4,202	4,286	4,205		(3)		(3)		4,202				138	08/25/2034	1.A FM
12669G-A5-0	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		73	73	58	58						58		15	15	2	06/20/2035	1.A FM
12669G-ZP-9	COUNTRYWIDE HOME LOANS	09/01/2026	MBS PAYDOWN		2,041	2,041	1,625	1,625						1,625		416	416	69	05/20/2035	1.A FM
151314-BU-4	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		507	507	518	507						507				23	08/25/2030	1.A FM
151314-CC-3	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		6,795	6,795	4,465	4,465						4,465		2,330	2,330	314	07/25/2030	1.A FM
151314-DJ-7	CENDANT MORTGAGE CORPORATION	08/01/2026	MBS PAYDOWN		9,468	9,468	9,324	9,324						9,324		144	144	402	12/25/2030	1.A FM
151314-FK-2	CENDANT MORTGAGE CORPORATION	08/01/2026	MBS PAYDOWN		3,259	3,259	3,250	3,250						3,250		9	9	132	11/25/2033	1.A FM
15132E-FL-7	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		254	771	361	1						1		253	253	26	10/25/2033	1.A FM
15132E-JH-2	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		9,372	25,113	8,457	9,372						9,372				724	06/25/2034	1.A FM
15132E-KS-6	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		172	172	176	172						172				7	10/25/2034	1.A FM
15132E-KT-4	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		33	33	5	5						5		28	28	1	10/25/2034	1.A FM
15132E-LF-3	CENDANT MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN			1,668	686												02/18/2035	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-FV-3	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	09/01/2026	MBS PAYDOWN		51,147	51,147	51,145	51,147						51,147				1,735	07/25/2036	1.A FM
161546-GK-6	CHASE FUNDING MORTGAGE LOAN ASSET-BACKED	09/01/2026	MBS PAYDOWN		34,226	34,226	33,994	33,994						33,994		232	232	1,153	06/25/2033	1.A FM
161546-HA-7	CHASE FUNDING MORTGAGE LOAN AS	09/01/2026	MBS PAYDOWN		39,233	39,233	38,525	39,233						39,233				1,275	11/27/2034	1.A FM
161546-HC-3	CHASE FUNDING MORTGAGE LOAN AS	09/01/2026	MBS PAYDOWN		17,742	17,742	12,774	17,141		602		602		17,742				576	11/27/2034	1.A FM
16159Y-AA-8	CHASE MORTGAGE FINANCE CORPORATION CHASE	09/01/2026	MBS PAYDOWN		346,186	346,186	345,483	345,943		243		243		346,186				13,641	10/25/2055	1.A
16160Q-AA-2	CHASE 2024-9	09/01/2026	MBS PAYDOWN		515,671	515,671	511,079	513,852		1,820		1,820		515,671				19,799	09/27/2055	1.A
16160T-AA-6	CHASE HOME LENDING MORTGAGE TRUST CHASE_	09/01/2026	MBS PAYDOWN		485,840	485,840	485,764	485,840						485,840				18,474	11/26/2055	1.A
16162W-MC-0	CHASE MORTGAGE FINANCE CORPORA	09/01/2026	MBS PAYDOWN		34,192	34,192	31,750	34,150		41		41		34,192				1,271	10/25/2035	1.A FM
16162W-NB-1	CHASE MORTGAGE FINANCE CORP CHAS	09/01/2026	MBS PAYDOWN		104	104	74	74						74		30	30	4	11/25/2035	1.A FM
16163H-AG-6	CHASE MORTGAGE FINANCE CORPORA	09/01/2026	MBS PAYDOWN			16	9											1	05/25/2037	1.A FM
16163L-AR-3	CHASE MORTGAGE FINANCE CORPORA	09/01/2026	MBS PAYDOWN		13,479	13,479	11,232	10,187						10,187		3,291	3,291	456	07/25/2037	1.A FM
16165L-AG-5	CHASEFLEX TRUST	09/01/2026	MBS PAYDOWN		163	163	162	163						163				4	06/25/2036	1.G FM
16165M-AE-8	CHASEFLEX TRUST	09/01/2026	MBS PAYDOWN		3,382	3,377	2,915	2,984						2,984		398	398	91	09/25/2036	1.A FM
16165M-AG-3	CHASEFLEX TRUST	09/01/2026	MBS PAYDOWN		2,283	2,279	1,964	2,015						2,015		267	267	62	09/25/2036	1.A FM
172973-4B-2	CITICORP MORTGAGE SECURITIES IN	09/01/2026	MBS PAYDOWN		10,257	10,257	10,411	10,291		(35)		(35)		10,257				377	11/25/2035	1.A FM
172973-S7-5	CITICORP MORTGAGE SECURITIES	09/01/2026	MBS PAYDOWN		50,748	50,748	43,694	43,694						43,694		7,054	7,054	1,849	04/25/2035	1.A FM
172973-W5-4	CITICORP MORTGAGE SECURITIES CMSI_05-4	09/01/2026	MBS PAYDOWN		1,806	1,806	1,797	1,797						1,797		9	9	67	07/25/2035	1.A FM
17307G-AU-2	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		1,293	1,293	1,275	1,290		2		2		1,293				77	09/25/2033	3.A FM
17307G-LN-6	CREDIT - BASED ASSET SERVICING AND SECUR	09/01/2026	MBS PAYDOWN		2,983	2,983	2,933	2,983						2,983				65	09/25/2034	1.A FM
17307G-PS-1	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		2,263	2,518	1,530	830						830		1,434	1,434	53	02/26/2035	1.A FM
17307G-QY-7	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		1,802	1,802	1,807	1,802						1,802				65	05/25/2035	1.A FM
17307G-W6-1	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		752	752	448	448						448		304	304	32	05/25/2035	1.A FM
17307G-WE-4	CITIGROUP MORTGAGE LOAN TRUST IN	09/01/2026	MBS PAYDOWN		1,310	1,310	1,181	1,181						1,181		129	129	55	08/25/2035	1.A FM
17308F-AD-1	CITIMORTGAGE ALTERNATIVE LOAN	09/01/2026	MBS PAYDOWN		26,418	27,083	24,196	26,418						26,418				974	07/25/2035	1.A FM
17309B-AB-3	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		904	904	328	328						328		576	576	10	05/25/2036	1.A FM
17309B-AD-9	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		3,949	3,949	1,279	1,279						1,279		2,670	2,670	40	05/25/2036	1.A FM
17309R-AA-0	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		481	504	368	481						481				15	08/25/2036	1.A FM
17309Y-AF-4	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		27,123	27,123	15,151	15,151						15,151		11,972	11,972	468	10/25/2036	1.A FM
17311F-AH-7	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		12,061	12,061	4,082	4,082						4,082		7,978	7,978	165	01/25/2037	1.A FM
17311L-AH-4	CITIGROUP MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		13,347	13,464	10,409	13,347						13,347				493	04/25/2037	1.A FM
17312K-AC-6	CITIGROUP MORTGAGE SECURITIES INC	09/01/2026	MBS PAYDOWN		295	378	340	295						295				15	06/25/2037	1.A FM
173146-AB-7	CITIGROUP MORTGAGE LOAN TRUST INC	09/01/2026	MBS PAYDOWN		2,773	2,773	2,798	2,773						2,773				120	10/25/2037	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
17329M-AY-5	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	09/01/2026	MBS PAYDOWN		105,712	105,712	107,025	105,760		(48)		(48)		105,712				1,759	07/25/2051	1.A
17330C-AR-9	CITIGROUP MORTGAGE LOAN TRUST INC CMLTI_	09/01/2026	MBS PAYDOWN		287,862	287,862	287,323	287,837		25		25		287,862				5,843	02/25/2052	1.A
17332D-AB-0	CMLTI 2024-CMI1	09/01/2026	MBS PAYDOWN		140,770	140,770	138,592	139,991		778		778		140,770				5,056	06/25/2054	1.A
17332X-AG-5	CITIGROUP MORTGAGE LOAN TRUST CMLTI_25-L	09/01/2026	MBS PAYDOWN		744,599	744,599	744,590	744,599						744,599				26,582	12/25/2055	1.D FE
17332X-AJ-9	CITIGROUP MORTGAGE LOAN TRUST CMLTI_25-L	09/01/2026	MBS PAYDOWN		496,399	496,399	496,393	496,399						496,399				18,217	12/25/2055	1.G FE
18976G-AV-8	CITIMORTGAGE ALTERNATIVE LOAN	09/01/2026	MBS PAYDOWN		18,855	20,120	16,991	18,855						18,855				717	06/25/2037	3.A FM
22540V-TR-3	CS FIRST BOSTON MORTGAGE SECUR	09/01/2026	MBS PAYDOWN		338	338	337	338						338				4	02/25/2032	5.C FM
22541N-SW-0	CS FIRST BOSTON MORTGAGE SECUR	09/01/2026	MBS PAYDOWN		649	649	650	649						649				26	11/25/2032	1.A FM
225458-Y8-5	CS FIRST BOSTON MORTGAGE SECUR	09/01/2026	MBS PAYDOWN		4,845	4,846	4,206	4,633						4,633		212	212	176	09/25/2035	4.C FM
225470-A8-6	ADJUSTABLE RATE MORTAGE TRUST	09/01/2026	MBS PAYDOWN		6,440	6,440	5,144	4,624						4,624		1,816	1,816	192	03/25/2036	1.A FM
225470-M6-7	CREDIT SUISSE MORTGAGE CAPITAL	09/01/2026	MBS PAYDOWN		4,751	4,751	2,801	2,801						2,801		1,951	1,951	29	04/25/2036	1.E FM
225470-VG-5	CREDIT SUISSE MORTGAGE CAPITAL	08/01/2026	MBS PAYDOWN		27	27	11	11						11		16	16	1	02/25/2036	1.A FM
2254W0-GX-7	CS FIRST BOSTON MORTGAGE SECUR	09/01/2026	MBS PAYDOWN		4,517	4,517	4,329	4,471		46		46		4,517				164	10/25/2034	1.A FM
2254W0-MD-4	ADJUSTABLE RATE MORTAGE TRUST	09/01/2026	MBS PAYDOWN		3,387	3,387	2,150	362						362		3,026	3,026	149	03/25/2036	1.A FM
22757E-AB-4	CROSS MORTGAGE TRUST CROSS_25-H3	09/01/2026	VARIOUS		1,031,924	1,030,580	1,030,573	1,030,580						1,030,580		1,344	1,344	38,494	04/25/2070	1.A
22757E-AC-2	CROSS MORTGAGE TRUST CROSS_25-H3	09/01/2026	VARIOUS		569,915	569,516	569,514	569,516						569,516		399	399	21,870	04/25/2070	1.A
24382E-AD-9	DRMT_25-INV1	09/01/2026	VARIOUS		1,165,446	1,173,379	1,173,367	1,173,379						1,173,379		(7,933)	(7,933)	38,958	11/25/2060	1.C
24382E-AE-7	DRMT_25-INV1	09/01/2026	VARIOUS		1,234,561	1,241,989	1,241,980	1,241,989						1,241,989		(7,427)	(7,427)	42,433	11/25/2060	1.C
251510-EH-2	DBALT_ 2005-3	09/01/2026	MBS PAYDOWN		8,083	10,440	9,940	8,074		9		9		8,083				363	06/25/2035	5.C FM
251511-AC-5	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		13,098	13,050	10,584	12,046						12,046		1,052	1,052	283	06/25/2036	1.A FM
251511-AE-1	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		3,865	3,863	2,797	3,205						3,205		660	660	119	06/25/2036	1.A FM
251511-AF-8	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		20,812	20,735	17,181	19,345						19,345		1,467	1,467	450	06/25/2036	1.A FM
251513-AV-9	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		2,198	2,171	1,870	2,198						2,198				58	10/25/2036	1.A FM
251513-BC-0	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		10,034	9,968	8,444	10,034						10,034				267	10/25/2036	1.A FM
25151E-AE-3	DEUTSCHE ALT-A SECURITIES INC	09/01/2026	MBS PAYDOWN		24,084	24,084	24,088	24,084						24,084				838	07/25/2036	1.A FM
26846X-AB-6	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		185,424	185,424	185,423	185,424						185,424				7,142	03/25/2070	1.B FE
26846X-AC-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		307,126	307,126	307,120	307,126						307,126				12,133	03/25/2070	1.E FE
26846Y-AE-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	VARIOUS		884,344	884,271	884,262	884,271						884,271		72	72	33,217	08/25/2070	1.B
281914-AB-7	EFMT 2025-INV2	09/01/2026	VARIOUS		423,904	424,288	424,281	424,284		1		1		424,285		(381)	(381)	14,971	05/26/2070	1.B
281914-AC-5	EFMT 2025-INV2	09/01/2026	VARIOUS		618,751	619,044	619,038	619,041						619,041		(290)	(290)	22,419	05/26/2070	1.C
281916-AD-8	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		636,830	636,830	635,529	636,830						636,830				21,428	12/25/2070	1.A FE
281916-AH-9	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		713,254	713,254	713,252	713,254						713,254				25,454	12/25/2070	1.C FE
28224U-AE-4	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		634,074	634,074	634,063	634,074						634,074				21,288	12/26/2070	1.A FE
28224U-AH-7	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		115,683	115,683	115,682	115,683						115,683				4,039	12/26/2070	1.D FE
28224U-AJ-3	ELLINGTON FINANCIAL MORTGAGE TRUST EFMT_	09/01/2026	MBS PAYDOWN		139,454	139,454	139,452	139,454						139,454				4,962	12/26/2070	1.G FE
29445F-AA-6	EQUIFIRST MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		3,509	3,509	3,497	3,509						3,509				99	12/25/2032	1.A FM
31685C-AA-8	FIGRE TRUST FIGRE_26-EXP2	09/01/2026	MBS PAYDOWN		116,307	116,307	116,305			1		1		116,307				560	08/25/2056	1.A Z
31685C-AB-6	FIGRE TRUST FIGRE_26-EXP2	09/01/2026	MBS PAYDOWN		67,084	67,084	67,083			2		2		67,084				334	08/25/2056	1.D FE
31685C-AC-4	FIGRE TRUST FIGRE_26-EXP2	09/01/2026	MBS PAYDOWN		43,215	43,215	43,215							43,215				224	08/25/2056	1.G FE
32051G-CB-9	FIRST HORIZON ALTERNATIVE MORT	09/01/2026	MBS PAYDOWN		1,517	1,517	1,528	1,518		(1)		(1)		1,517				53	01/25/2035	1.A FM
32051G-DX-0	FIRST HORIZON MORTGAGE PASS-TH	09/25/2026	MBS PAYDOWN		178	178	157	157						157		20	20	5	02/25/2035	1.A FM
32051G-ED-3	FIRST HORIZON MORTGAGE PASS-TH	09/25/2026	MBS PAYDOWN		1,908	1,908	360	1						1		1,907	1,907	55	02/25/2035	1.A FM
32051G-HJ-7	FIRST HORIZON ALTERNATIVE MORT	09/01/2026	MBS PAYDOWN		5,753	5,753	5,749	5,753						5,753				202	03/25/2035	3.A FM
32051G-NH-4	FIRST HORIZON ALTERNATIVE MORT	09/01/2026	MBS PAYDOWN		598	598	272	272						272		326	326	18	05/25/2035	1.A FM
32051G-TD-7	FIRST HORIZON ALTERNATIVE MORT	09/01/2026	MBS PAYDOWN		16,119	41,737	20,140	15,092						15,092		1,027	1,027	1,353	09/25/2035	1.A FM
32051G-XC-4	FIRST HORIZON ALTERNATIVE MORT	09/01/2026	MBS PAYDOWN		1,756	1,761	1,154	1,231						1,231		526	526	52	11/25/2035	1.A FM
33852F-AA-4	FLAGSTAR MORTGAGE TRUST FSMT_21-4	09/01/2026	MBS PAYDOWN		57,004	57,004	57,788	57,028		(23)		(23)		57,004				949	06/26/2051	1.A
33853G-AB-9	FSMT_21-12	09/01/2026	MBS PAYDOWN		611,172	611,172	611,936	611,199		(27)		(27)		611,172				9,773	11/27/2051	1.A
36169D-AA-0	GCAT TRUST GCAT_23-NQM2	09/01/2026	VARIOUS		119,449	119,449	119,449	119,449						119,449				4,526	11/25/2067	1.A
36185N-6M-7	GMAC MORTGAGE CORPORATION LOA	09/01/2026	MBS PAYDOWN		2,094	2,094	1,622	1,622						1,622		473	473	99	05/25/2035	1.A FM
36226M-AE-3	GRMT MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		2,523	2,523	2,459	2,459						2,459		64	64	100	07/20/2031	1.A FM
36228F-3Q-7	GSAA TRUST	09/01/2026	MBS PAYDOWN		11	11	11	11						11					04/25/2034	1.A FM
3622E8-AC-9	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		2,534	2,534	836	836						836		1,697	1,697	19	09/25/2036	1.A FM
3622E8-AF-2	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		17,476	17,476	4,410	4,410						4,410		13,065	13,065	132	09/25/2036	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
3622EL-AG-1	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		7,946	7,946	1,848	1,848						1,848				54	11/25/2036	1.A FM
3622EU-AB-2	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		3,766	3,766	684	684						684		3,082	3,082	13	03/25/2037	1.A FM
3622EU-AC-0	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		20,088	20,088	3,622	3,622						3,622		16,466	16,466	72	03/25/2037	1.A FM
3622EU-AF-3	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		16,472	16,472	3,590	3,590						3,590		12,883	12,883	59	03/25/2037	1.A FM
3622MP-AB-4	GSR MORTGAGE LOAN TRUST GSR_07-1F	09/01/2026	MBS PAYDOWN		1,149	1,044	616	1,149						1,149				39	01/25/2037	1.A FM
3622MP-AM-0	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		24,495	27,791	25,689	24,495						24,495				1,020	01/25/2037	1.A FM
3622MP-AT-5	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		33,657	32,590	21,078	33,557						33,557		100	100	1,172	01/25/2037	3.C FM
362334-MD-3	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		883	883	219	219						219		664	664	7	03/25/2036	1.A FM
362341-6X-2	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		13,337	10,768	8,282	349						349		12,988	12,988	445	02/25/2036	6. FM
362375-AF-4	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		60,772	60,772	13,515	13,515						13,515		47,257	47,257	217	06/25/2036	1.A FM
36242D-6P-3	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		47,386	47,386	43,388	47,330		56		56		47,386				1,737	06/25/2035	1.A FM
36242D-D2-6	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		2,326	2,326	2,263	2,325		1		1		2,326				85	03/25/2035	5.C FM
36242D-FP-3	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		875	875	874	875						875				36	09/25/2034	1.A FM
36242D-H4-8	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		2,568	2,568	2,561	2,567						2,568				73	04/25/2035	1.A FM
36244S-AF-5	GSAA HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		4,093	4,093	1,149	1,149						1,149		2,944	2,944	36	07/25/2036	1.A FM
36258W-AS-1	GS MORTGAGE_BACKED SECURITIES GSMBS_20-P	09/01/2026	MBS PAYDOWN		6,016	6,016	6,128	6,022		(6)		(6)		6,016				120	10/25/2050	1.A
36262C-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	09/01/2026	MBS PAYDOWN		435,466	435,466	443,223	435,466						435,466				7,055	01/25/2052	1.A
36262L-AB-6	GS MORTGAGEBACKED SECURITIES TRUST GSMBS	09/01/2026	MBS PAYDOWN		224,782	224,782	227,451	224,856		(74)		(74)		224,782				3,658	11/27/2051	1.A
36275J-AD-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	09/01/2026	MBS PAYDOWN		170,017	170,017	170,015	170,017						170,017				5,804	01/25/2066	1.C
36275J-AE-0	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	09/01/2026	MBS PAYDOWN		188,191	188,191	188,188	188,191						188,191				6,734	01/25/2066	1.D
36297X-AB-9	GSR MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		4,052	6,423	6,352	5,480		(1,428)		(1,428)		4,052				255	06/25/2036	6. FM
362983-AC-2	GS MORTGAGE-BACKED SECURITIES TRUST GSMB	09/01/2026	MBS PAYDOWN		938,658	938,658	938,653			5		5		938,658				9,544	11/26/2066	1.A FE
403958-AD-3	HOMES TRUST HOMES_25-NQM4	09/01/2026	MBS PAYDOWN		268,239	268,239	268,238	268,239						268,239				9,602	08/25/2070	1.C FE
403958-AE-1	HOMES TRUST HOMES_25-NQM4	09/01/2026	VARIOUS		724,501	725,276	725,275	725,277						725,277		(776)	(776)	26,371	08/25/2070	1.F FE
403966-AC-8	HOMES TRUST HOMES_25-NQM2	09/01/2026	VARIOUS		594,502	594,437	594,431	594,442						594,442		60	60	22,541	02/25/2070	1.F FE
403972-AF-9	HOMES TRUST HOMES_26-AFC1	09/01/2026	MBS PAYDOWN		245,191	245,191	245,189							245,191				6,343	02/25/2061	1.C FE
403972-AG-7	HOMES TRUST HOMES_26-AFC1	09/01/2026	MBS PAYDOWN		206,575	206,575	206,574							206,575				5,556	02/25/2061	1.F FE
40446G-AE-2	HOMES TRUST HOMES_25-NQM3	09/01/2026	VARIOUS		993,837	993,238	993,224	993,243						993,243		595	595	39,044	02/25/2070	1.F FE
43761D-AD-2	HOMES 2025-NQM1	09/01/2026	MBS PAYDOWN		198,922	198,922	198,919	198,922						198,922				7,557	01/27/2070	1.B
43761D-AE-0	HOMES 2025-NQM1	09/01/2026	MBS PAYDOWN		320,564	320,564	320,563	320,564						320,564				12,390	01/27/2070	1.B
43761G-AC-7	HOMES TRUST HOMES_26-NQM2	09/01/2026	MBS PAYDOWN		371,242	371,242	371,242							371,242				8,866	01/26/2071	1.A FE
43761G-AF-0	HOMES TRUST HOMES_26-NQM2	09/01/2026	MBS PAYDOWN		338,865	338,865	338,860							338,865				8,391	01/26/2071	1.C FE
43761G-AG-8	HOMES TRUST HOMES_26-NQM2	09/01/2026	MBS PAYDOWN		464,052	464,052	464,046							464,052				11,797	01/26/2071	1.F FE
43761Y-AD-6	HOMES TRUST HOMES_25-AFC2	09/01/2026	MBS PAYDOWN		287,275	287,275	287,275	287,275						287,275				11,202	06/25/2060	1.C FE
43761Y-AE-4	HOMES TRUST HOMES_25-AFC2	09/01/2026	VARIOUS		899,966	900,080	900,079	900,080						900,080		(114)	(114)	35,006	06/25/2060	1.F FE
43762C-AD-3	HOMES TRUST HOMES_25-NQM5	09/01/2026	VARIOUS		913,950	917,265	917,257	917,268						917,268		(3,319)	(3,319)	30,997	09/25/2070	1.C FE
43762C-AE-1	HOMES TRUST HOMES_25-NQM5	09/01/2026	VARIOUS		1,695,655	1,700,110	1,700,091	1,700,114						1,700,114		(4,460)	(4,460)	59,812	09/25/2070	1.F FE
44555R-AA-5	HAWT 2026-DR1	09/01/2026	MBS PAYDOWN		1,640,335	1,640,335	1,724,104			(3,871)		(3,871)		1,640,335				40,432	04/25/2056	1.A FE
45254N-MC-8	IMPAC CMB TRUST	09/25/2026	MBS PAYDOWN		658	658	293	293						293		364	364	19	03/25/2035	1.A FM
45254N-MD-6	IMPAC CMB TRUST	09/25/2026	MBS PAYDOWN		789	789	200	200						200		589	589	23	03/25/2035	1.A FM
45254N-QG-5	IMPAC CMB TRUST	09/25/2026	MBS PAYDOWN		10,940	10,940	9,682	9,682						9,682		1,258	1,258	281	10/25/2035	1.A FM
45660L-GQ-6	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		22,240	21,682	15,822	15,769						15,769		6,470	6,470	563	05/25/2035	1.A FM
45660L-LQ-0	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		704	704	615	615						615		89	89	22	06/25/2035	4.C FM
45660L-QY-8	INDYMAC INDX MORTGAGE LOAN TR	09/01/2026	MBS PAYDOWN		49	49	28	14						14		36	36	1	08/25/2035	1.A FM
45660L-S7-5	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		13,319	13,319	8,484	5,095						5,095		8,224	8,224	313	12/25/2035	1.A FM
45660L-SY-6	RESIDENTIAL ASSET SECURITIZATI	08/01/2026	MBS PAYDOWN		19,091	19,137	9,886	19,091						19,091				608	07/25/2035	1.A FM
45660L-ZM-4	INDYMAC INDA MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		793	793	766	619	173	1		174		793				17	11/25/2035	5.C FM
45661H-AR-8	INDYMAC INDX MORTGAGE LOAN TRU	07/01/2026	MBS PAYDOWN		142,842	142,842	31,347	31,342						31,342		111,500	111,500	3,229	09/25/2036	1.A FM
45667Q-AE-1	INDYMAC INDX MORTGAGE LOAN TRU	09/01/2026	MBS PAYDOWN		24,960	24,660	21,197	24,121						24,121		839	839	681	11/25/2036	1.A FM
46591G-AU-6	JPMMT_19-4-A18	09/01/2026	MBS PAYDOWN		268,162	268,162	272,210	268,162						268,162				6,729	10/25/2049	1.A FE
46591G-AZ-5	JPMMT_19-4-B1	09/01/2026	MBS PAYDOWN		26,986	26,986	27,248	26,993		(7)		(7)		26,986				678	10/25/2049	1.A FE
46591G-BA-9	JPMMT_19-4-B2	09/01/2026	MBS PAYDOWN		26,986	26,986	26,815	26,982		5		5		26,986				678	10/25/2049	1.A FE
46591G-BB-7	JPMMT_19-4-B3	09/01/2026	MBS PAYDOWN		21,926	21,926	21,275	21,912		15		15		21,926				550	10/25/2049	1.B FE
46591G-BC-5	JPMMT_19-4-B4	09/01/2026	MBS PAYDOWN		6,841	6,841	6,144	6,825		16		16		6,841				172	10/25/2049	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46591G-BD-3	JPMMT_19-4-B5	09/01/2026	MBS PAYDOWN		3,415	3,415	2,651	3,408		8		8		3,415				86	10/25/2049	2.B FE
46592K-AC-6	JP MORGAN MORTGAGE TRUST JPMMT_21-3	09/01/2026	MBS PAYDOWN		213,440	213,440	220,377	213,705		(265)		(265)		213,440				3,571	07/25/2051	1.A
46593T-AD-4	JPMMT_25-DSC1	09/01/2026	MBS PAYDOWN		166,686	166,686	166,684	166,686						166,686				6,625	08/25/2065	1.A
46593T-AE-2	JPMMT_25-DSC1	09/01/2026	VARIOUS		938,243	938,141	938,138	938,141						938,141		102	102	37,075	08/25/2065	1.A
46594E-AE-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS3	09/01/2026	VARIOUS		1,071,977	1,076,134	1,076,131	1,076,134						1,076,134		(4,157)	(4,157)	37,738	02/25/2066	1.G FE
46594Q-AE-7	JP MORGAN MORTGAGE TRUST JPMMT_26-1	09/01/2026	MBS PAYDOWN		186,015	186,015	186,012			3		3		186,015				4,453	07/26/2066	1.A FE
46594Q-AF-4	JP MORGAN MORTGAGE TRUST JPMMT_26-1	09/01/2026	MBS PAYDOWN		845,593	845,593	845,583			10		10		845,593				21,366	07/26/2066	1.D FE
46624T-SG-9	JP MORGAN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		15,846	15,846	15,831	15,846						15,846				626	08/25/2035	1.A FM
46627M-EA-1	J.P. MORGAN ALTERNATIVE LOAN T	08/01/2026	MBS PAYDOWN		2,155	2,155	1,039	1,039						1,039		1,116	1,116	77	03/25/2036	1.A FM
46628L-AQ-1	JP MORGAN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		4,544	4,544	3,403	2,527						2,527		2,017	2,017	120	06/25/2036	1.A FM
46629B-AF-6	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		20,457	20,457	11,582	11,582						11,582		8,876	8,876	320	08/25/2036	1.A FM
46629Q-AD-8	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		9,602	9,602	5,788	5,788						5,788		3,814	3,814	173	09/25/2029	1.A FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		2,185	2,185	1,240	1,240						1,240		945	945	39	10/25/2036	1.A FM
46629Q-AF-3	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		14,858	14,858	8,608	8,608						8,608		6,249	6,249	268	10/25/2036	1.A FM
46630L-AG-9	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		48	48	48	48						48				1	11/25/2036	1.A FM
46630M-AD-4	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		8,210	8,210	4,372	4,372						4,372		3,838	3,838	122	10/25/2030	1.A FM
46630M-AG-7	JP MORGAN MORTGAGE ACQUISITION	09/01/2026	MBS PAYDOWN		1,775	1,775	993	993						993		781	781	26	01/25/2037	1.A FM
46640M-AC-4	JP MORGAN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		16,881	16,881	16,432	16,844		37		37		16,881				378	07/27/2043	1.A
46641Y-AA-1	JP MORGAN MORTGAGE TRUST JPMMT_1	09/01/2026	MBS PAYDOWN		131,834	131,834	134,780	135,668		(3,834)		(3,834)		131,834				2,631	06/25/2029	1.A
46644V-AD-8	JP MORGAN MORTGAGE TRUST JPMMT_1	09/01/2026	MBS PAYDOWN		8,589	8,589	8,734	8,595		(5)		(5)		8,589				201	06/26/2045	1.A
46649E-AQ-2	JPMMT_18-2-A15	09/01/2026	MBS PAYDOWN		472,523	472,523	464,872	472,118		404		404		472,523				10,843	08/25/2048	1.A FE
46649E-AZ-2	JPMMT_18-2-B1	09/01/2026	MBS PAYDOWN		48,617	48,617	46,186	48,577		40		40		48,617				1,116	08/25/2048	1.A FE
46649E-BA-6	JPMMT_18-2-B2	09/01/2026	MBS PAYDOWN		29,748	29,748	27,665	29,709		39		39		29,748				683	08/25/2048	1.A FE
46649E-BB-4	JPMMT_18-2-B3	09/01/2026	MBS PAYDOWN		23,411	23,411	21,187	23,369		42		42		23,411				537	08/25/2048	1.A FE
46649E-BC-2	JPMMT_18-2-B4	09/01/2026	MBS PAYDOWN		7,195	7,195	6,116	7,179		16		16		7,195				165	08/25/2048	1.B FE
46651P-BJ-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		451,913	451,913	465,147	453,337		(1,423)		(1,423)		451,913				12,932	03/25/2050	1.A FE
46651P-BP-3	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		49,352	49,352	52,807	49,453		(101)		(101)		49,352				1,404	03/25/2050	1.A FE
46651P-BS-7	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		52,255	52,255	55,162	52,340		(85)		(85)		52,255				1,486	03/25/2050	1.A FE
46651P-BV-0	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		34,837	34,837	36,121	34,875		(38)		(38)		34,837				991	03/25/2050	1.C FE
46651P-BY-4	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		13,557	13,557	13,218	13,549		8		8		13,557				386	03/25/2050	1.F FE
46651P-BZ-1	JP MORGAN MORTGAGE TRUST JPMMT_19-10	09/01/2026	MBS PAYDOWN		8,475	8,475	7,542	8,461		14		14		8,475				241	03/25/2050	2.B FE
46652F-AC-4	JP MORGAN MORTGAGE TRUST JPMMT_20-4	09/01/2026	MBS PAYDOWN		29,040	29,040	29,825	29,077		(37)		(37)		29,040				602	11/25/2050	1.A
46652P-BQ-0	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		2,503,787	2,503,787	2,570,797	2,506,030		(2,243)		(2,243)		2,503,787				55,334	11/25/2050	1.A
46652P-BV-9	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		67,631	67,631	69,660	67,690		(58)		(58)		67,631				1,520	11/25/2050	1.A
46652P-BY-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		65,672	65,672	66,329	65,692		(20)		(20)		65,672				1,476	11/25/2050	1.A
46652P-CB-2	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		42,243	42,243	40,976	42,210		33		33		42,243				949	11/25/2050	1.A
46652P-CE-6	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		18,857	18,857	16,594	18,797		59		59		18,857				424	11/25/2050	1.B
46652P-CF-3	JP MORGAN MORTGAGE TRUST JPMMT_20-6	09/01/2026	MBS PAYDOWN		6,005	6,005	3,753	5,949		55		55		6,005				135	11/25/2050	1.F FE
46652V-AC-9	JP MORGAN MORTGAGE TRUST JPMMT_21-4	09/01/2026	MBS PAYDOWN		7,128	7,128	7,238	7,132		(4)		(4)		7,128				114	08/25/2051	1.A
46652X-BL-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		1,480,685	1,480,685	1,535,785	1,482,552		(1,868)		(1,868)		1,480,685				30,695	06/26/2051	1.A FE
46652X-BR-1	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		34,928	34,928	35,365	34,943		(15)		(15)		34,928				710	06/26/2051	1.C FE
46652X-BU-4	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		22,049	22,049	21,884	22,045		4		4		22,049				448	06/26/2051	1.F FE
46652X-BX-8	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		11,024	11,024	10,721	11,016		9		9		11,024				224	06/26/2051	2.B FE
46652X-CA-7	JP MORGAN MORTGAGE TRUST JPMMT_21-2	09/01/2026	MBS PAYDOWN		5,752	5,752	4,084	5,712		40		40		5,752				117	06/26/2051	3.A FE
46653G-BL-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		2,424,660	2,424,660	2,458,957	2,425,660		(1,000)		(1,000)		2,424,660				44,107	12/25/2051	1.A FE
46653G-BR-7	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		43,147	43,147	42,392	43,124		23		23		43,147				798	12/25/2051	1.C FE
46653G-BU-0	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		21,437	21,437	20,740	21,415		22		22		21,437				397	12/25/2051	1.F FE
46653G-BX-4	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		12,067	12,067	11,312	12,042		24		24		12,067				223	12/25/2051	2.B FE
46653G-BY-2	JP MORGAN MORTGAGE TRUST JPMMT_21-9	09/01/2026	MBS PAYDOWN		5,922	5,922	4,663	5,896		26		26		5,922				110	12/25/2051	3.B FE
46654W-AC-5	JP MORGAN MORTGAGE TRUST JPMMT_22-1	09/01/2026	MBS PAYDOWN		402,610	402,610	401,918	402,580		30		30		402,610				8,045	07/25/2052	1.A
46658L-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_24-10	09/01/2026	MBS PAYDOWN		479,783	479,783	472,136	477,730		2,053		2,053		479,783				15,982	03/25/2055	1.A
46658U-AB-7	JP MORGAN MORTGAGE TRUST JPMMT_25-1	09/01/2026	MBS PAYDOWN		257,499	257,499	258,585	257,678		(179)		(179)		257,499				9,910	06/25/2055	1.A
46659B-AD-4	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	09/01/2026	MBS PAYDOWN		87,630	87,630	87,629	87,630						87,630				3,319	08/25/2055	1.B FE
46659B-AE-2	JP MORGAN MORTGAGE TRUST JPMMT_25-VIS1	09/01/2026	VARIOUS		696,550	696,429	696,422	696,429						696,429		121	121	26,847	08/25/2055	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
46659V-AD-0	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	09/01/2026	VARIOUS		780,503	782,585	782,570	782,585						782,585		(2,082)	(2,082)	26,984	10/25/2065	1.D FE
46659V-AE-8	JP MORGAN MORTGAGE TRUST JPMMT_25-DSC2	09/01/2026	VARIOUS		1,480,351	1,483,293	1,483,271	1,483,293						1,483,293		(2,942)	(2,942)	53,456	10/25/2065	1.G FE
46664D-AD-3	JP MORGAN MORTGAGE TRUST JPMMT_25-NQM5	09/01/2026	MBS PAYDOWN		161,872	161,872	161,550	161,841		31		31		161,872				5,296	05/25/2066	1.A FE
55265K-4S-5	MASTR ASSET SECURITIZATION TR	09/01/2026	MBS PAYDOWN		2,850	2,850	2,490	2,490						2,490		360	360	57	01/25/2034	1.A FM
55265K-4V-8	MASTR ASSET SECURITIZATION TR	09/01/2026	MBS PAYDOWN			5,322	1,168												01/25/2034	6. FM
55265K-5L-9	MASTR ASSET SECURITIZATION TRU	09/01/2026	MBS PAYDOWN		2,290	2,290	2,137	2,256		34		34		2,290				84	02/25/2034	1.A FM
55287J-AB-2	MFRA 2025-NQM1	09/01/2026	MBS PAYDOWN		240,419	240,419	240,416	240,419						240,419				8,869	03/25/2070	1.B FE
55287J-AC-0	MFRA 2025-NQM1	09/01/2026	MBS PAYDOWN		499,331	499,331	499,330	499,331						499,331				18,919	03/25/2070	1.B FE
55287M-AC-3	MFRA 2025-NQM2	09/01/2026	MBS PAYDOWN		126,526	126,526	126,526	126,526						126,526				4,885	05/27/2070	1.B FE
55288A-AA-2	MFRA TRUST MFRA_26-NQM2	09/01/2026	MBS PAYDOWN		1,118,640	1,118,640	1,121,065			(39)		(39)		1,118,640				12,290	05/25/2071	1.A FE
576433-JQ-0	MASTR ADJUSTABLE RATE MORTGAGE	09/01/2026	MBS PAYDOWN		2,905	2,905	2,873	2,905						2,905				115	02/25/2034	1.A FM
576433-XW-1	MASTR ADJUSTABLE RATE MORTGAGE	09/01/2026	MBS PAYDOWN		32,306	32,306	25,945	25,945						25,945		6,361	6,361	814	03/25/2035	1.A FM
576434-V8-4	MALT 2005-6	09/01/2026	MBS PAYDOWN		13,060	13,068	8,715	11,079						11,079		1,981	1,981	469	12/25/2035	1.A FM
57643M-CG-7	MASTR ASSET SECURITIZATION TR	09/01/2026	MBS PAYDOWN		26,974	26,974	22,885	22,885						22,885		4,088	4,088	988	12/27/2033	1.A FM
57643M-DU-5	MASTR ASSET SECURITIZATION TRUST	09/01/2026	MBS PAYDOWN		6,405	6,405	5,962	6,379		26		26		6,405				216	06/25/2034	1.A FM
57644D-AR-4	MASTR SECOND LIEN TRUST	09/25/2026	MBS PAYDOWN		8,169	8,169	294	294						294		7,876	7,876	27	03/25/2036	1.A FM
58003N-AE-4	MFRA_26-INV1-A1	09/01/2026	MBS PAYDOWN		149,752	149,752	149,751							149,752				2,614	12/26/2059	1.A FE
58003N-AF-1	MFRA_26-INV1-A2	09/01/2026	MBS PAYDOWN		372,467	372,467	372,463							372,467				6,745	12/26/2059	1.C FE
58003N-AG-9	MFRA_26-INV1-A3	09/01/2026	MBS PAYDOWN		243,217	243,217	243,213							243,217				4,563	12/26/2059	1.F FE
589929-ZE-1	MERRILL LYNCH MORTGAGE INVESTORS INC.	09/25/2026	MBS PAYDOWN		23,259	23,259	23,259	23,259						23,259				544	05/25/2033	1.A FM
59020U-NN-1	MLCC MORTGAGE INVESTORS INC.	09/01/2026	MBS PAYDOWN		10,950	10,950	11,026	10,956		(6)		(6)		10,950				326	12/25/2034	3.A FM
59020U-QV-0	MERRILL LYNCH MORTGAGE INVESTO	09/25/2026	MBS PAYDOWN		19,605	19,605	19,605	19,605						19,605				585	09/25/2035	1.A FM
59020U-UJ-2	MLCC MORTGAGE INVESTORS INC.	09/01/2026	MBS PAYDOWN		398	398	399	398						398				16	04/25/2035	1.A FM
59020U-XH-3	MERRILL LYNCH MORTGAGE INVEST	09/01/2026	MBS PAYDOWN		14,767	14,767	6,756	6,754						6,754		8,013	8,013	572	07/25/2035	1.A FM
590219-AG-6	MLCC MORTGAGE INVESTORS INC.	09/01/2026	MBS PAYDOWN		777	777	761	777						777				30	05/25/2036	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
59319D-AB-9	MFA TRUST MFRA_25-NQM5	09/01/2026	MBS PAYDOWN		126,515	126,515	126,268	126,488		28		28		126,515				4,380	11/25/2070	1.A FE
59319D-AC-7	MFA TRUST MFRA_25-NQM5	09/01/2026	MBS PAYDOWN		4,066,465	4,066,465	4,066,462	4,066,465						4,066,465				140,792	11/25/2070	1.A FE
59319D-AF-0	MFA TRUST MFRA_25-NQM5	09/01/2026	MBS PAYDOWN		318,353	318,353	318,350	318,353						318,353				11,345	11/25/2070	1.C FE
59319D-AG-8	MFA TRUST MFRA_25-NQM5	09/01/2026	MBS PAYDOWN		398,730	398,730	398,723	398,730						398,730				14,479	11/25/2070	1.F FE
59319R-AE-2	MFRA TRUST MFRA_26-NQM1	09/01/2026	MBS PAYDOWN		792,791	792,791	792,624			50		50		792,791				18,109	11/25/2067	1.A FE
59319R-AF-9	MFRA TRUST MFRA_26-NQM1	09/01/2026	MBS PAYDOWN		602,164	602,164	599,792			174		174		602,164				13,875	11/25/2067	1.C FE
59319R-AG-7	MFRA TRUST MFRA_26-NQM1	09/01/2026	MBS PAYDOWN		882,164	882,164	873,332			648		648		882,164				20,327	11/25/2067	1.F FE
59980F-AC-0	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		268,405	268,405	268,400			1		1		268,405				6,382	10/25/2062	1.A FE
59980F-AF-3	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		202,058	202,058	202,055							202,058				4,937	10/25/2062	1.C FE
59980F-AG-1	MILL CITY MORTGAGE LOAN TRUST MCMLT_26-R	09/01/2026	MBS PAYDOWN		171,900	171,900	171,899							171,900				4,387	10/25/2062	1.F FE
61744C-JT-4	MSAB_04-H9	09/25/2026	MBS PAYDOWN		128,591	128,591	114,446	128,188		403		403		128,591				3,440	11/25/2034	1.A FM
61745M-A4-5	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		911	911	864	902		9		9		911				36	04/25/2034	1.A FM
61748H-AW-1	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		614	614	611	614						614				22	07/25/2034	1.A FM
61748H-BM-2	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		534	534	536	534						534				20	08/25/2034	1.A FM
61748H-BQ-3	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		111	111	111	111						111				4	08/25/2034	1.A FM
61748H-CG-4	MSM 2004-7AR	09/01/2026	MBS PAYDOWN		2,498	2,498	2,557	2,505		(7)		(7)		2,498				87	09/25/2034	1.A FM
61748H-FC-0	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		63,357	63,357	48,146	48,146						48,146		15,211	15,211	1,913	11/25/2034	1.A FM
61748H-JG-7	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		24,975	24,975	22,536	24,938		37		37		24,975				875	03/25/2035	1.A FM
61748H-LF-6	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		10,465	10,435	7,627	5,763						5,763		4,702	4,702	265	09/25/2035	1.A FM
61748H-PB-1	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		6,014	6,014	4,125	2,585						2,585		3,429	3,429	233	11/25/2035	1.A FM
61749E-AD-9	MORGAN STANLEY MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		1,488	1,488	351	351						351		1,137	1,137	10	10/25/2036	1.A FM
61749E-AE-7	MORGAN STANLEY MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		595	595	139	139						139		456	456	4	10/25/2036	1.A FM
61749E-AH-0	MORGAN STANLEY MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		4,767	4,767	1,416	1,416						1,416		3,351	3,351	32	10/25/2036	1.A FM
61750Y-AB-5	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		241	241	49	49						49		192	192	2	11/25/2036	1.A FM
61750Y-AD-1	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		3,609	3,609	758	758						758		2,851	2,851	29	11/25/2036	1.A FM
61750Y-AE-9	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		4,512	4,512	929	929						929		3,583	3,583	36	11/25/2036	1.A FM
61750Y-AJ-8	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		4,859	4,859	1,015	1,015						1,015		3,844	3,844	39	11/25/2036	1.A FM
61751J-AH-4	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		8,309	8,309	2,777	2,777						2,777		5,532	5,532	70	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
61751J-AJ-0	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		8,309	8,309	2,763	2,763						2,763		5,546	5,546	70	02/25/2047	1.A FM
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		2,497	2,497	888	888						888		1,609	1,609	22	01/25/2047	1.A FM
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		3,746	3,746	1,290	1,290						1,290		2,456	2,456	33	01/25/2047	1.A FM
61752R-AM-4	MORGAN STANLEY MORTGAGE LOAN T	09/01/2026	MBS PAYDOWN		13,789	13,789	3,851	3,851						3,851		9,938	9,938	122	01/25/2047	1.A FM
617710-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		132,014	132,014	136,965	132,270		(255)		(255)		132,014				2,115	12/27/2050	1.A
61772A-AD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		11,109	11,109	11,252	11,115		(6)		(6)		11,109				187	03/27/2051	1.A
61772L-AJ-0	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		214,686	214,686	217,638	214,815		(129)		(129)		214,686				3,572	05/25/2051	1.A
61776X-AD-3	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		230,347	230,347	228,367	230,347						230,347				8,673	09/25/2054	1.A
61790V-AD-9	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	VARIOUS		371,399	371,533	371,527	371,533						371,533		(134)	(134)	13,841	03/25/2070	1.D
61790V-AE-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	VARIOUS		363,384	363,331	363,325	363,331						363,331		54	54	13,993	03/25/2070	1.E
617932-AE-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		104,713	104,713	104,712	104,713						104,713				4,353	11/25/2069	1.B
617941-AD-1	MSRM 2025-NQM2	09/01/2026	MBS PAYDOWN		206,200	206,200	206,199	206,200						206,200				7,670	01/27/2070	1.B
617941-AE-9	MSRM 2025-NQM2	09/01/2026	MBS PAYDOWN		402,090	402,090	402,089	402,090						402,090				15,741	01/27/2070	1.D
617947-AD-8	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	09/01/2026	MBS PAYDOWN		1,215,680	1,215,680	1,217,566			(81)		(81)		1,215,680				10,250	07/25/2068	1.A FE
62956X-AA-9	NYMT 2024-INV1	09/01/2026	MBS PAYDOWN		205,571	205,571	205,568	205,571						205,571				7,368	06/25/2069	1.A FE
62956X-AB-7	NYMT 2024-INV1	09/01/2026	MBS PAYDOWN		106,430	106,430	106,430	106,430						106,430				4,036	06/25/2069	1.C FE
62956X-AC-5	NYMT 2024-INV1	09/01/2026	MBS PAYDOWN		78,738	78,738	78,737	78,738						78,738				3,065	06/25/2069	1.F FE
62957J-AC-5	NYMT 2025-INV2	09/01/2026	VARIOUS		967,255	974,245	974,228	974,245						974,245		(6,990)	(6,990)	30,076	10/25/2060	1.A FE
62957J-AF-8	NYMT 2025-INV2	09/01/2026	VARIOUS		420,267	423,507	423,506	423,507						423,507		(3,240)	(3,240)	13,738	10/25/2060	1.D FE
62957J-AG-6	NYMT 2025-INV2	09/01/2026	VARIOUS		631,389	635,252	635,244	635,252						635,252		(3,863)	(3,863)	21,400	10/25/2060	1.G FE
62957X-AE-0	NEW YORK MORTGAGE TRUST NYMT_26-INV2	09/01/2026	MBS PAYDOWN		104,491	104,491	104,490							104,491				2,379	04/25/2061	1.A FE
62957X-AF-7	NEW YORK MORTGAGE TRUST NYMT_26-INV2	09/01/2026	MBS PAYDOWN		52,553	52,553	52,552							52,553				1,229	04/25/2061	1.C FE
62957X-AG-5	NEW YORK MORTGAGE TRUST NYMT_26-INV2	09/01/2026	MBS PAYDOWN		88,915	88,915	88,914							88,915				2,136	04/25/2061	1.F FE
64352V-EF-4	NEW CENTURY HOME EQUITY LOAN TRUST NCHET	09/01/2026	MBS PAYDOWN		120	120	123	121		(1)		(1)		120				4	11/25/2033	1.A FM
64790A-AF-4	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		96,181	96,181	96,180			1		1		96,181				1,923	02/25/2066	1.C FE
64790A-AG-2	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		188,503	188,503	188,500			2		2		188,503				3,879	02/25/2066	1.F FE
64831X-AD-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		242,485	242,485	242,485	242,485						242,485				8,950	04/27/2065	1.A
64831X-AE-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		244,836	244,836	244,832	244,836						244,836				9,359	04/27/2065	1.B
64831Y-AD-8	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		170,607	170,607	170,260	170,607						170,607				5,558	10/26/2065	1.A FE
64832C-AE-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST NRZT	09/01/2026	MBS PAYDOWN		231,025	231,025	231,021	231,025						231,025				8,855	05/26/2065	1.C
649603-AQ-0	NEW YORK MORTGAGE TRUST	07/01/2026	MBS PAYDOWN			20,225	17,948											475	05/25/2036	2.A FM
65535V-DM-7	NOMURA ASSET ACCEPTANCE CORPOR	08/01/2026	MBS PAYDOWN		120	120	85	85						85		35	35	7	08/25/2034	1.A FM
65536V-AC-1	NOMURA ASSET ACCEPTANCE CORPOR	09/01/2026	MBS PAYDOWN		1,567	1,567	363	363						363		1,204	1,204	15	08/25/2036	1.A FM
655374-AA-4	NOMURA ASSET ACCEPTANCE CORPOR	09/25/2026	MBS PAYDOWN		4,119	4,119	1,125	2						2		4,116	4,116	376	12/25/2036	1.A FM
67120Y-AC-3	NYMT 2025-INV1	09/01/2026	VARIOUS		620,229	621,086	621,084	621,086						621,086		(857)	(857)	21,437	04/26/2060	1.A FE
67120Y-AD-1	NYMT 2025-INV1	09/01/2026	MBS PAYDOWN		112,738	112,738	112,737	112,738						112,738				4,205	04/26/2060	1.D FE
67120Y-AE-9	NYMT 2025-INV1	09/01/2026	VARIOUS		399,840	400,311	400,311	400,311						400,311		(471)	(471)	14,701	04/26/2060	1.G FE
67121E-AA-0	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		3,022,617	3,022,617	3,022,575	3,022,617						3,022,617				112,356	03/25/2065	1.A FE
67121E-AB-8	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		315,805	315,805	315,800	315,805						315,805				12,062	03/25/2065	1.C FE
67121E-AC-6	ONSLOW BAY FINANCIAL LLC OBX_24-NQM5	09/01/2026	MBS PAYDOWN		329,369	329,369	329,366	329,369						329,369				13,143	03/25/2065	1.F FE
67125E-AA-6	ONSLOW BAY FINANCIAL LLC OBX_26-R3	09/01/2026	MBS PAYDOWN		1,396,697	1,396,697	1,399,257			(30)		(30)		1,396,697				10,308	07/25/2063	1.A FE
673916-AA-0	OBX 2025-NQM9	09/01/2026	VARIOUS		4,802,031	4,798,308	4,798,235	4,798,308						4,798,308		3,723	3,723	177,326	01/26/2065	1.A
673916-AB-8	OBX 2025-NQM9	09/01/2026	MBS PAYDOWN		400,723	400,723	400,718	400,723						400,723				15,527	01/26/2065	1.B
673916-AC-6	OBX 2025-NQM9	09/01/2026	MBS PAYDOWN		594,316	594,316	594,311	594,316						594,316				23,631	01/26/2065	1.B
67448U-AC-6	OBX 2025-NQM6	09/01/2026	MBS PAYDOWN		340,679	340,679	338,670	340,247		432		432		340,679				12,581	03/25/2065	1.C
67647M-BA-6	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		3,377,979	3,377,979	3,469,522	3,382,481		(4,502)		(4,502)		3,377,979				60,520	09/25/2051	1.A FE
67647M-CD-9	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		58,013	58,013	58,462	58,035		(22)		(22)		58,013				1,082	09/25/2051	1.D FE
67647M-CE-7	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		14,387	14,387	14,287	14,384		3		3		14,387				268	09/25/2051	1.G FE
67647M-CF-4	OCEANVIEW HOLDINGS OCMT_21-4	09/01/2026	MBS PAYDOWN		9,359	9,359	8,267	9,338		20		20		9,359				175	09/25/2051	2.C FE
67647U-CA-7	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		3,594,947	3,594,947	3,684,260	3,598,902		(3,956)		(3,956)		3,594,947				67,565	01/25/2052	1.A FE
67647U-EG-2	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		51,559	51,559	51,298	51,552		7		7		51,559				1,008	01/25/2052	1.D FE
67647U-EJ-6	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		9,941	9,941	9,746	9,934		7		7		9,941				194	01/25/2052	1.G FE
67647U-EL-1	OCEANVIEW HOLDINGS OCMT_21-6	09/01/2026	MBS PAYDOWN		9,675	9,675	8,590	9,655		20		20		9,675				189	01/25/2052	2.C FE
67648A-BA-1	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		3,344,187	3,344,187	3,411,071	3,347,886		(3,699)		(3,699)		3,344,187				56,849	05/25/2051	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
67648A-CD-4	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		76,714	76,714	75,671	76,677		37		37		76,714				1,303	05/25/2051	1.D FE
67648A-CE-2	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		21,316	21,316	20,720	21,293		23		23		21,316				362	05/25/2051	1.G FE
67648A-CF-9	OCEANVIEW HOLDINGS OCMT_21-2	09/01/2026	MBS PAYDOWN		13,575	13,575	11,822	13,538		38		38		13,575				231	05/25/2051	2.C FE
68389F-GK-4	OPTION ONE MORTGAGE LOAN TRUST	09/25/2026	MBS PAYDOWN		36,617	36,617	23,754	23,754						23,754		12,863	12,863	507	02/25/2035	1.A FM
68403B-AD-7	OPTION ONE MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		473	473	473	473						473				10	03/25/2037	1.A FM
68403B-AG-0	OPTION ONE MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		143	143	143	143						143				3	03/25/2037	1.A FM
69121P-CK-7	OWNIT MORTGAGE LOAN ASSET-BACK	09/01/2026	MBS PAYDOWN		18,342	18,342	5,468	5,468						5,468		12,874	12,874	236	12/26/2035	1.A FM
69335Q-AK-9	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		1,337	1,337	1,314	1,327		10		10		1,337				170	07/18/2036	1.A FM
69335V-AL-6	PHMMC MORTGAGES PASS THROUGH SERT	09/01/2026	MBS PAYDOWN		4,420	5,273	2,694	4,420						4,420				180	10/18/2036	1.A FM
69335Y-AP-1	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		12,437	12,437	12,636	12,470		(32)		(32)		12,437				523	12/18/2036	1.A FM
69336Q-AL-6	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		17,078	18,512	13,161	17,078						17,078				485	07/18/2037	1.A FM
69336R-AJ-9	PHH MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN		15,815	15,815	10,503	10,503						10,503		5,313	5,313	456	04/18/2035	1.A FM
69336R-AK-6	PHH MORTGAGE CORPORATION	09/01/2026	MBS PAYDOWN			3,575	3											95	04/18/2035	1.A FM
69336R-AZ-3	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		2,997	2,997	2,371	2,371						2,371		627	627	99	06/18/2035	1.A FM
69336R-BR-0	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		980	2,933	2,985	1,117		(137)		(137)		980				109	07/18/2035	1.A FM
69336R-CC-2	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		58,815	58,815	57,486	58,759		57		57		58,815				1,845	08/18/2035	1.A FM
69336R-CF-5	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		10,408	13,203	1,939	10,408						10,408				412	08/18/2035	1.A FM
69336R-CX-6	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		28,967	31,267	17,640	28,967						28,967				1,141	11/18/2035	1.A FM
69336R-DP-2	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		13,419	13,419	13,255	13,410		9		9		13,419				427	04/18/2036	1.A FM
69336R-DQ-0	PHMMC MORTGAGE PASS THROUGH CE	09/01/2026	MBS PAYDOWN		1,987	6,332	3,874	1,987						1,987				201	04/18/2036	1.A FM
69337A-AL-0	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		4,115	4,115	4,128	4,115						4,115				143	02/18/2037	1.A FM
69337A-AM-8	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		1,113	1,546	1,368	1,113						1,113				54	02/18/2037	1.A FM
69337G-AK-9	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		5,573	5,573	5,546	5,570		2		2		5,573				188	05/18/2037	1.A FM
69337G-AL-7	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		8,936	10,039	5,795	8,936						8,936				338	05/18/2037	1.A FM
69337N-AG-3	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		8,236	8,236	8,203	8,234		2		2		8,236				244	06/18/2037	1.A FM
69337N-AH-1	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN		32,524	34,585	20,320	32,524						32,524				1,023	06/18/2037	1.A FM
69337V-AE-0	PHMMC MORTGAGE PASS THROUGH C	09/01/2026	MBS PAYDOWN			6,698	5,152											265	12/18/2037	1.A FM
69375B-AA-5	PSMC_19-3	09/01/2026	MBS PAYDOWN		25,735	25,735	25,944	25,754		(20)		(20)		25,735				532	11/26/2049	1.A
69382F-AD-1	PRKCM TRUST PRKCM_25-HOME1	09/01/2026	MBS PAYDOWN		158,046	158,046	158,044	158,046						158,046				5,783	02/25/2060	1.C FE
69382F-AE-9	PRKCM TRUST PRKCM_25-HOME1	09/01/2026	MBS PAYDOWN		191,528	191,528	191,526	191,528						191,528				7,382	02/25/2060	1.F FE
69382N-AB-8	PRPM LLC PRPM_25-NQM3	09/01/2026	MBS PAYDOWN		258,197	258,197	258,194	258,197						258,197				10,004	05/27/2070	1.C FE
69383Y-AE-7	PRKCM TRUST PRKCM_26-AFC2	09/01/2026	MBS PAYDOWN		82,803	82,803	82,802			1		1		82,803				1,744	04/25/2061	1.A FE
69383Y-AF-4	PRKCM TRUST PRKCM_26-AFC2	09/01/2026	MBS PAYDOWN		92,118	92,118	92,117			1		1		92,118				2,013	04/25/2061	1.C FE
69392Y-AD-8	PRKCM_25-AFC1	09/01/2026	VARIOUS		706,046	708,802	708,792	708,802						708,802		(2,756)	(2,756)	24,161	10/25/2060	1.B
69392Y-AE-6	PRKCM_25-AFC1	09/01/2026	VARIOUS		767,191	770,939	770,935	770,942						770,942		(3,751)	(3,751)	26,795	10/25/2060	1.F
693930-AA-0	PRP ADVISORS LLC PRPM_26-R1	09/01/2026	MBS PAYDOWN		979,120	979,120	965,846			434		434		979,120				10,176	01/25/2068	1.A FE
693930-AF-9	PRP ADVISORS LLC PRPM_26-R1	09/01/2026	MBS PAYDOWN		203,167	203,167	199,094			105		105		203,167				2,111	01/25/2068	1.C FE
693930-AG-7	PRP ADVISORS LLC PRPM_26-R1	09/01/2026	MBS PAYDOWN		271,706	271,706	265,175			152		152		271,706				2,824	01/25/2068	1.F FE
693983-AB-4	PRPM 2025-NQM2	09/01/2026	MBS PAYDOWN		199,073	199,073	199,072	199,073						199,073				7,810	04/25/2070	1.B
693983-AC-2	PRPM 2025-NQM2	09/01/2026	VARIOUS		403,764	403,256	403,251	403,256						403,256		508	508	15,819	04/25/2070	1.C
73071P-AA-3	POINT SECURITIZATION TRUST PSTRMS_25-2	09/25/2026	MBS PAYDOWN		58,729	58,729	58,550	58,467		262		262		58,729				2,320	10/25/2055	1.G FE
73072J-AA-6	POINT SECURITIZATION TRUST PNT_26-1	09/25/2026	MBS PAYDOWN		138,147	138,147	136,950			674		674		138,147				4,094	02/25/2056	1.G FE
74277J-AB-5	PRKCM_25-AFC2	09/01/2026	VARIOUS		298,947	301,431	300,883	301,056		39		39		301,095		(2,148)	(2,148)	9,532	12/27/2060	1.A FE
74277J-AC-3	PRKCM_25-AFC2	09/01/2026	VARIOUS		3,343,476	3,365,076	3,365,017	3,365,076						3,365,076		(21,599)	(21,599)	106,508	12/27/2060	1.A FE
74277J-AD-1	PRKCM_25-AFC2	09/01/2026	VARIOUS		1,943,643	1,958,659	1,958,650	1,958,675						1,958,674		(15,032)	(15,032)	63,822	12/27/2060	1.C Z
74277J-AE-9	PRKCM_25-AFC2	09/01/2026	VARIOUS		1,086,029	1,094,114	1,094,099	1,094,116						1,094,116		(8,087)	(8,087)	36,429	12/27/2060	1.F Z
74277J-AQ-2	PRKCM_25-AFC2	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		687,422	700,000	699,976	699,976						699,976		(12,554)	(12,554)	21,538	12/27/2060	1.A FE
74936R-AA-2	RCKT MORTGAGE TRUST RCKT_21-2	09/01/2026	MBS PAYDOWN		201,060	201,060	203,354	201,170		(109)		(109)		201,060				3,476	06/26/2051	1.A
760985-E6-4	RESIDENTIAL ASSET MORTGAGE PRO	09/01/2026	MBS PAYDOWN		12,268	12,442	11,885	12,164		104		104		12,268				582	04/25/2031	3.A FM
76110H-7A-1	RESIDENTIAL ACCREDIT LOANS IN	09/01/2026	MBS PAYDOWN		687	777	597	566						566		120	120	24	07/25/2035	1.A FM
76110H-S3-4	RESIDENTIAL ACCREDIT LOANS IN	09/01/2026	MBS PAYDOWN			3,873	1,039											99	02/25/2035	1.A FM
76110W-B2-1	RESIDENTIAL ASSET SECURITIES C	09/01/2026	MBS PAYDOWN		261	261	237	237						237		23	23	8	08/25/2034	1.A FM
76111X-RC-9	RESIDENTIAL FUNDING MTG SEC I	09/01/2026	MBS PAYDOWN		1,011	1,011	973	1,009		1		1		1,011				37	12/25/2034	2.C FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
76111X-VE-0	RESIDENTIAL FUNDING MTG SEC I	09/01/2026	MBS PAYDOWN			240	149											4	06/25/2035	1.A FM
76111X-ZW-6	RESIDENTIAL FUNDING MTG SEC I RF	09/01/2026	MBS PAYDOWN		3,464	4,233	3,246	3,464						3,464				179	11/25/2035	2.C FM
78438N-AC-1	SG RESIDENTIAL MORTGAGE TRUST SGR_26-2	09/01/2026	MBS PAYDOWN		282,897	282,897	282,894			4		4		282,897				6,019	04/26/2066	1.A FE
78438N-AG-2	SG RESIDENTIAL MORTGAGE TRUST SGR_26-2	09/01/2026	MBS PAYDOWN		222,984	222,984	222,982			2		2		222,984				4,928	04/26/2066	1.C FE
78438N-AH-0	SG RESIDENTIAL MORTGAGE TRUST SGR_26-2	09/01/2026	MBS PAYDOWN		392,892	392,892	392,887			4		4		392,892				8,925	04/26/2066	1.F FE
805564-MG-3	SAXON ASSET SECURITIES TRUST	09/01/2026	MBS PAYDOWN		33,229	33,229	33,227	33,228						33,229				448	05/25/2031	1.A FM
805564-QA-2	SAXON ASSET SECURITIES TRUST	09/01/2026	MBS PAYDOWN		57,251	57,251	56,911	57,251						57,251				932	08/25/2035	1.A FM
81375W-HK-5	CREDIT-BASED ASSET SERVICING A	09/01/2026	MBS PAYDOWN		28,907	28,907	19,735	19,735						19,735		9,172	9,172	557	01/25/2036	1.A FM
816939-AB-8	SEQUOIA MORTGAGE TRUST SEMT_24-INV1	09/01/2026	MBS PAYDOWN		436,263	436,263	435,513	436,076		187		187		436,263				16,992	10/26/2054	1.A
816940-AD-2	SEMT 2026-MED1	09/01/2026	MBS PAYDOWN		606,172	606,172	599,523			1,371		1,371		606,172				12,767	04/25/2056	1.A FE
81743P-AB-2	SEQUOIA MORTGAGE TRUST	09/20/2026	MBS PAYDOWN		3,055	3,055	3,055	3,055						3,055				86	04/20/2033	1.A FM
81745J-AA-6	SEMT_13-11	09/01/2026	MBS PAYDOWN		22,116	22,116	21,176	22,061		55		55		22,116				564	09/25/2043	1.A
81747B-BA-0	SEQUOIA MORTGAGE TRUST SEMT_18-1	09/01/2026	MBS PAYDOWN		461,372	461,372	470,337	461,954		(583)		(583)		461,372				10,927	01/27/2048	1.A FE
81747B-CC-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	09/01/2026	MBS PAYDOWN		40,261	40,261	39,941	40,252		9		9		40,261				957	01/27/2048	1.A FE
81747B-CD-3	SEQUOIA MORTGAGE TRUST SEMT_18-1	09/01/2026	MBS PAYDOWN		40,486	40,486	38,671	40,475		11		11		40,486				962	01/27/2048	1.B FE
81747B-CL-5	SEQUOIA MORTGAGE TRUST SEMT_18-1	09/01/2026	MBS PAYDOWN		51,131	51,131	51,605	51,147		(16)		(16)		51,131				1,215	01/27/2048	1.A FE
81747F-BA-1	SEQUOIA MORTGAGE TRUST SEMT_18-4	09/01/2026	MBS PAYDOWN		605,748	605,748	606,297	605,771		(24)		(24)		605,748				14,407	04/27/2048	1.A FE
81747F-CC-6	SEQUOIA MORTGAGE TRUST SEMT_18-4	09/01/2026	MBS PAYDOWN		117,376	117,376	115,228	117,322		54		54		117,376				2,803	04/27/2048	1.A FE
81747F-CD-4	SEQUOIA MORTGAGE TRUST SEMT_18-4	09/01/2026	MBS PAYDOWN		79,473	79,473	76,930	79,404		69		69		79,473				1,898	04/27/2048	1.A FE
81747F-CE-2	SEQUOIA MORTGAGE TRUST SEMT_18-4	09/01/2026	MBS PAYDOWN		79,879	79,879	74,855	79,768		111		111		79,879				1,908	04/27/2048	1.A FE
81747K-AA-1	SEQUOIA MORTGAGE TRUST SEMT_21-1	09/01/2026	MBS PAYDOWN		131,636	131,636	137,210	131,892		(256)		(256)		131,636				2,159	03/27/2051	1.A
81748D-CC-0	SEQUOIA MORTGAGE TRUST SEMT_20-5	09/01/2026	MBS PAYDOWN		50,527	50,527	51,415	50,560		(33)		(33)		50,527				900	01/25/2051	1.C FE
81748D-CD-8	SEQUOIA MORTGAGE TRUST SEMT_20-5	09/01/2026	MBS PAYDOWN		17,591	17,591	17,575	17,590		1		1		17,591				313	01/25/2051	1.F FE
81748D-CE-6	SEQUOIA MORTGAGE TRUST SEMT_20-5	09/01/2026	MBS PAYDOWN		13,556	13,556	12,825	13,531		24		24		13,556				241	01/25/2051	2.B FE
81748D-CH-9	SEQUOIA MORTGAGE TRUST SEMT_20-5	09/01/2026	MBS PAYDOWN		2,721,044	2,721,044	2,806,602	2,725,753		(4,709)		(4,709)		2,721,044				47,804	01/25/2051	1.A FE
81748K-AA-0	SEQUOIA MORTGAGE TRUST SEMT_20-2	09/01/2026	MBS PAYDOWN		26,196	26,196	26,843	26,244		(48)		(48)		26,196				638	03/25/2050	1.A
81748M-AA-6	SEQUOIA MORTGAGE TRUST SEMT_20-1	09/01/2026	MBS PAYDOWN		21,651	21,651	22,148	21,671		(20)		(20)		21,651				493	02/25/2050	1.A
81748V-AA-6	SEQUOIA MORTGAGE TRUST SEMT_21-3	09/01/2026	MBS PAYDOWN		68,846	68,846	70,030	68,895		(49)		(49)		68,846				1,123	05/25/2051	1.A
81748X-AA-2	SEQUOIA MORTGAGE TRUST SEMT_21-5	09/01/2026	MBS PAYDOWN		141,495	141,495	142,954	141,566		(71)		(71)		141,495				2,361	07/25/2051	1.A
81749A-BA-0	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		2,562,524	2,562,524	2,624,955	2,564,298		(1,774)		(1,774)		2,562,524				45,133	11/27/2051	1.A FE
81749A-CD-3	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		24,051	24,051	24,446	24,068		(17)		(17)		24,051				428	11/27/2051	1.C FE
81749A-CE-1	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		10,891	10,891	10,908	10,892		(1)		(1)		10,891				194	11/27/2051	1.F FE
81749A-CF-8	SEQUOIA MORTGAGE TRUST SEMT_21-8	09/01/2026	MBS PAYDOWN		10,959	10,959	10,816	10,955		4		4		10,959				195	11/27/2051	2.B FE
81749C-AA-7	SEQUOIA MORTGAGE TRUST SEMT_22-1	09/01/2026	MBS PAYDOWN		335,680	335,680	327,183	335,341		339		339		335,680				5,341	02/26/2052	1.A
81749H-AA-6	SEQUOIA MORTGAGE TRUST SEMT_24-2	09/01/2026	MBS PAYDOWN		281,833	281,833	281,524	281,819		14		14		281,833				11,502	03/25/2054	1.A
81749N-AB-1	SEMT 2024-8	09/01/2026	MBS PAYDOWN		377,062	377,062	373,763	375,839		1,223		1,223		377,062				14,550	09/25/2054	1.A
81749P-AC-4	SEMT 2024-9	09/01/2026	MBS PAYDOWN		595,300	595,300	592,323	594,065		1,235		1,235		595,300				19,791	10/26/2054	1.A
81750G-AE-6	SEQUOIA MORTGAGE TRUST SEMT_26-HYB1	09/01/2026	MBS PAYDOWN		683,543	683,543	670,905			957		957		683,543				13,199	04/25/2056	1.A FE
81880N-AC-8	SG RESIDENTIAL MORTGAGE TRUST SGR_25-1	09/01/2026	MBS PAYDOWN		810,371	810,371	810,370	810,371						810,371				26,926	12/25/2065	1.A FE
84863C-AA-1	SPLTO 2026-1	09/01/2026	MBS PAYDOWN		135,252	135,252	133,771			62		62		135,252				2,628	06/26/2056	1.G FE
848948-AA-3	SPLITERO TRUST SPLTO_25-1	09/01/2026	MBS PAYDOWN		320,716	320,716	318,772	84,671		160		160		320,716				8,572	12/27/2055	1.G FE
863579-B4-9	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		13,649	9,976	7,228	492						492		13,157	13,157	287	11/25/2035	1.A FM
863579-PD-4	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		8,438	8,438	8,469	8,441		(3)		(3)		8,438				246	04/25/2035	1.A FM
863579-XV-5	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		45,220	45,220	35,520	25,656						25,656		19,563	19,563	1,535	09/25/2035	1.A FM
86359A-ME-0	STRUCTURED ASSET SECURITIES CORPORATION	09/01/2026	MBS PAYDOWN		1,885	1,885	1,805	1,885						1,885				42	04/25/2031	5.B GI
86359A-WR-0	STRUCTURED ASSET SECURITIES CORPORATION	09/01/2026	MBS PAYDOWN		21,951	21,951	21,327	21,323						21,323		628	628	491	01/25/2031	5.B GI
86359B-GG-0	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		5,026	5,026	4,981	5,026						5,026				198	02/25/2034	1.C FM
86359B-MW-8	WELLS FARGO HOME EQUITY TRUST WFHET_04-1	09/25/2026	MBS PAYDOWN		61,615	61,615	53,027	61,595		20		20		61,615				1,785	04/25/2034	1.A FM
86359B-WR-8	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		55,681	55,681	53,993	55,681						55,681				1,533	07/25/2034	1.A FM
86359B-XD-8	STRUCTURED ADJUSTABLE RATE MOR	09/01/2026	MBS PAYDOWN		16,457	16,457	16,323	16,457						16,457				453	07/25/2034	1.A FM
86362T-AF-4	STRUCTURED ADJUSTABLE RATE MO	09/01/2026	MBS PAYDOWN		2,826	2,826	1,670	663						663		2,163	2,163	75	02/25/2037	1.A FM
872225-AD-9	TBW MORTGAGE BACKED PASS THRO	09/01/2026	MBS PAYDOWN		14,197	14,197	14,081	14,197						14,197				252	11/25/2036	1.A FM
872225-AH-0	TBW MORTGAGE BACKED PASS THRO	09/01/2026	MBS PAYDOWN		4,451	4,451	4,434	4,449		2		2		4,451				190	11/25/2036	3.B FM
87222P-AD-5	TBW MORTGAGE BACKED PASS THROU	09/01/2026	MBS PAYDOWN		7,478	7,478	1,447	1,447						1,447		6,031	6,031	49	01/25/2037	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
..881561-LE-2	TERWIN MORTGAGE TRUST	09/25/2026	MBS PAYDOWN		1,170	1,170	1,170	1,170						1,170				33	10/25/2035	1.A FM
..881561-P2-4	TERWIN MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		8,818	8,818	3,748	3,748						3,748		5,069	5,069		03/25/2037	1.A FM
..91530V-AA-7	UNLOCK HEA TRUST UNLOK_26-1	09/01/2026	MBS PAYDOWN		160,080	160,080	156,644			83		83		160,080				2,812	06/25/2042	1.G FE
..929227-E6-9	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		1,260	1,260	1,268	1,261		(1)		(1)		1,260				50	01/25/2033	1.A FM
..929227-R6-5	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		6,697	6,697	6,669	6,697						6,697				217	06/25/2033	5.C FM
..92922F-NH-7	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		1,639	1,639	1,656	1,650		(11)		(11)		1,639				56	06/25/2034	1.E FM
..92977Y-BN-0	WACHOVIA MORTGAGE LOAN TRUST	09/01/2026	MBS PAYDOWN		632	662	593	632						632				30	10/20/2035	1.A FM
..933634-AF-4	WAMU 2007-HY3 3A2	09/01/2026	MBS PAYDOWN		20,261	20,417	16,914	19,405						19,405		857	857	532	03/25/2037	1.A FM
..933637-AJ-9	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		5,074	5,457	4,122	5,074						5,074				122	01/25/2037	1.A FM
..93363B-AG-6	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		3,046	3,382	2,513	3,046						3,046				98	08/25/2036	1.A FM
..93363N-AB-1	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		16,187	14,546	10,049	16,187						16,187				436	10/25/2036	1.A FM
..93363N-AF-2	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		6,531	4,942	3,506	5,489						5,489		1,042	1,042	132	10/25/2036	1.A FM
..93363N-AM-7	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		69,877	69,895	53,155	63,394						63,394		6,483	6,483	1,649	10/25/2036	1.A FM
..93363P-AA-8	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		2,667	2,672	1,851	1,217						1,217		1,450	1,450	75	11/25/2036	1.A FM
..93363P-AK-6	WAMU MORTGAGE PASS-THROUGH CER	09/01/2026	MBS PAYDOWN		5,259	5,630	4,639	5,259						5,259				144	11/25/2036	1.A FM
..939336-CZ-4	WASHINGTON MUTUAL	09/01/2026	MBS PAYDOWN		461	461	462	461						461				13	11/25/2032	1.B FM
..939344-AM-9	WMALT MORTGAGE PASS-THROUGH CE	09/25/2026	MBS PAYDOWN		341	400	229	283						283		57	57	4	05/25/2036	1.A FM
..93934F-BL-5	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		15,218	16,756	16,437	15,218						15,218				629	08/25/2035	5.A FM
..93934F-BQ-4	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		16,132	17,763	16,915	16,132						16,132				667	08/25/2035	5.A FM
..93934F-CE-0	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		3,485	4,985	4,840	2,816	669			669		3,485				183	10/25/2035	4.C FM
..93934F-CS-9	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		32,094	30,152	27,570	30,141						30,141		1,954	1,954	1,167	10/25/2035	1.A FM
..93934F-EM-0	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		8,420	12,320	11,921	8,420						8,420				450	11/25/2035	2.C FM
..93934F-KQ-4	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		4,734	5,913	5,417	4,734						4,734				238	02/25/2036	1.A FM
..93934F-LB-6	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		26,662	30,623	24,332	26,662						26,662				1,173	02/25/2036	1.A FM
..93934F-LW-0	WMALT MORTGAGE PASS-THROUGH CE	09/01/2026	MBS PAYDOWN		6,665	5,437	5,422	6,665						6,665				216	03/25/2036	4.C FM
..93935Y-AA-8	WMALT MORTGAGE PASS-THROUGH CE	09/25/2026	MBS PAYDOWN		9,646	9,646	5,576	5,576						5,576		4,069	4,069	141	12/25/2036	3.A FM
..93936H-AP-1	WASHINGTON MUTUAL MORTGAGE PAS	09/01/2026	MBS PAYDOWN		44,816	44,816	31,910	7,397						7,397		37,419	37,419	1,646	04/25/2037	1.A FM
..93936H-AQ-9	WASHINGTON MUTUAL MORTGAGE PAS	09/01/2026	MBS PAYDOWN		26,226	26,226	20,726	11,038						11,038		15,188	15,188	963	04/25/2037	1.A FM
..94980G-AK-7	WELLS FARGO HOME EQUITY TRUST	09/01/2026	MBS PAYDOWN		83	83	84	84						84		(1)	(1)	3	04/25/2034	1.A FM
..94982D-AF-3	WELLS FARGO MORTGAGE BACKED SE	09/01/2026	MBS PAYDOWN		1,155	1,155	1,134	1,155						1,155				49	08/25/2035	1.A FM
..94983P-AG-3	WELLS FARGO MORTGAGE BACKED S	09/01/2026	MBS PAYDOWN		5,914	6,297	5,623	5,914						5,914				241	04/25/2036	1.A FM
..94983U-AB-3	WELLS FARGO MORTGAGE BACKED SECURITY	09/01/2026	MBS PAYDOWN		11,162	11,730	8,469	11,162						11,162				389	04/27/2037	1.A FM
..94984M-AG-9	WELLS FARGO MORTGAGE BACKED S	09/01/2026	MBS PAYDOWN		26,712	26,712	22,981	19,780						19,780		6,932	6,932	983	10/25/2036	1.A FM
..94985G-BB-1	WELLS FARGO ALTERNATIVE LOAN T	09/01/2026	MBS PAYDOWN		52,138	59,249	48,477	49,569						49,569		2,570	2,570	2,185	07/25/2037	1.A FM
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					123,633,520	123,909,347	123,419,395	103,015,915	842	(20,390)		(19,548)		122,991,672		641,843	641,843	3,562,995	XXX	XXX
..03881B-AC-7	ARBOR MULTIFAMILY MORTGAGE SECURITIES TR	07/08/2026	SG AMERICAS SECURITIES LLC		184,750	200,000	207,258	203,278		(454)		(454)		202,823		(18,073)	(18,073)	3,022	05/15/2053	1.A
..05492V-AC-9	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	09/01/2026	VARIOUS		190,943	192,432	199,686	193,280		(465)		(465)		192,815		(1,872)	(1,872)	2,564	04/17/2053	1.A
..05551V-BJ-1	BARCLAYS COMMERCIAL MORTGAGE SECURITIES	07/01/2026	MBS PAYDOWN		865,133	865,133	865,444	865,000		132		132		865,133				12,576	07/15/2054	1.A
..05604F-AC-9	BWAY MORTGAGE TRUST BWAY_13-1515	09/01/2026	MBS PAYDOWN		137,784	137,784	141,227	137,784						137,784				3,169	03/10/2033	1.A
..05609R-AJ-3	BX TRUST BX_2021-BXMF	08/15/2026	MBS PAYDOWN		6,446,032	6,446,032	6,381,172	6,446,032						6,446,032				215,817	10/15/2038	1.A
..05609R-AL-8	BX TRUST BX_2021-BXMF	08/15/2026	MBS PAYDOWN		10,385,273	10,385,273	10,301,465	10,385,273						10,385,273				392,355	10/15/2038	1.A
..05625A-AE-1	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	09/15/2026	MBS PAYDOWN		179,368	179,368	178,920	178,934		434		434		179,368				7,586	03/15/2041	1.A
..05625A-AG-6	BLP COMMERICALMORTGAGE TRUST BLP_24-IND2	09/15/2026	MBS PAYDOWN		269,252	269,252	268,579	268,551		701		701		269,252				12,820	03/15/2041	1.A
..060352-AE-1	BANK_17-BNK6	09/01/2026	VARIOUS		1,319,021	1,323,853	1,338,532	1,324,557		(429)		(429)		1,324,128		(5,107)	(5,107)	25,853	07/16/2060	1.A
..060352-AF-8	BANK_17-BNK6	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		1,682,194	1,701,200	1,756,231	1,708,667		(3,462)		(3,462)		1,705,205		(23,011)	(23,011)	36,241	07/16/2060	1.A
..06035R-AS-5	BANK_18-BN14	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		1,059,040	1,072,700	1,105,262	1,081,234		(2,000)		(2,000)		1,079,234		(20,194)	(20,194)	27,484	09/17/2060	1.A
..06036F-BB-6	BANK_18-BN15	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		546,391	556,544	562,098	557,744		(410)		(410)		557,334		(10,942)	(10,942)	14,137	11/18/2061	1.A
..06036F-BC-4	BANK_18-BN15	07/08/2026	WELLS FARGO SECURITIES LLC		1,186,500	1,200,000	1,235,931	1,210,125		(2,211)		(2,211)		1,207,914		(21,414)	(21,414)	32,024	11/18/2061	1.A
..06427D-AR-4	BANK OF AMERICA COMMERCIAL MORTG	09/01/2026	VARIOUS		1,613,737	1,614,591	1,632,376	1,614,747		(156)		(156)		1,614,591		(853)	(853)	36,694	02/17/2050	1.A
..06427D-AS-2	BANK OF AMERICA COMMERCIAL MORTG	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		1,143,396	1,150,000	1,195,300	1,153,871		(2,957)		(2,957)		1,150,914		(7,518)	(7,518)	24,889	02/17/2050	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
..065402-BC-2	BANK BANK_19-BN18	07/08/2026	DEUTSCHE BANK SECURITIES INC.		96,298	99,900	102,896	100,922		(173)		(173)		100,749		(4,451)	(4,451)	2,168	05/17/2062	1.A
..065403-BF-3	BANK BANK_19-BN17	07/08/2026	BMO CAPITAL MARKETS		53,635	56,700	58,396	57,254		(100)		(100)		57,155		(3,520)	(3,520)	1,365	04/17/2052	1.A
..065404-BB-0	BANK_18-BN10	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		1,177,743	1,197,150	1,227,225	1,202,823		(1,845)		(1,845)		1,200,978		(23,235)	(23,235)	26,736	02/17/2061	1.A
..06540Y-AB-5	BANK_20-BN28	09/01/2026	MBS PAYDOWN		128,109	128,109	130,571	128,215		(106)		(106)		128,109				1,470	03/15/2063	1.A
..06541F-BA-6	BANK_17-BNK4	07/08/2026	DEUTSCHE BANK SECURITIES INC.		577,271	582,000	599,425	583,622		(1,097)		(1,097)		582,526		(5,255)	(5,255)	12,776	05/17/2050	1.A
..06541K-AZ-1	BANK BANK_18-BN12	07/08/2026	DEUTSCHE BANK SECURITIES INC.		138,563	140,400	154,175	144,144		(971)		(971)		143,173		(4,610)	(4,610)	3,392	05/17/2061	1.A
..06541R-AZ-6	BANK BANK_2019-BN20	09/01/2026	MBS PAYDOWN		61,547	61,547	66,332	61,826		(279)		(279)		61,547				1,165	12/17/2052	1.A
..06541T-AZ-2	BANK_20-BNK29	09/01/2026	MBS PAYDOWN		44,520	44,520	45,588	44,565		(45)		(45)		44,520				535	11/17/2053	1.A
..06541X-AF-7	BANK BANK_17-BNK7	07/08/2026	SG AMERICAS SECURITIES LLC		4,032,748	4,099,200	4,220,963	4,117,625		(7,497)		(7,497)		4,110,128		(77,380)	(77,380)	85,267	09/17/2060	1.A
..08160J-AF-4	BENCHMARK MORTGAGE TRUST BMARK_19-B9	09/01/2026	MBS PAYDOWN		49,062	49,062	54,984	49,714		(652)		(652)		49,062				1,272	03/15/2052	1.A
..08160K-AF-1	BENCHMARK MORTGAGE TRUST BMARK_19-B15	09/01/2026	MBS PAYDOWN		128,359	128,359	138,964	128,990		(631)		(631)		128,359				2,441	12/16/2072	1.A
..08161H-AF-7	BENCHMARK MORTGAGE TRUST BMARK_18-B4	07/08/2026	BARCLAYS CAPITAL		111,664	113,400	116,794	114,202		(210)		(210)		113,992		(2,328)	(2,328)	2,830	07/17/2051	1.A
..08162B-BE-1	BENCHMARK MORTGAGE TRUST BMARK_19-B11	07/08/2026	WELLS FARGO SECURITIES LLC		668,845	696,600	717,498	703,712		(1,230)		(1,230)		702,482		(33,637)	(33,637)	14,942	05/17/2052	1.A
..08162F-AG-8	BENCHMARK MORTGAGE TRUST BMARK_19-B12	07/08/2026	BMO CAPITAL MARKETS		71,889	78,300	80,648	79,149		(134)		(134)		79,014		(7,125)	(7,125)	1,621	08/16/2052	1.A
..08162P-AX-9	BENCHMARK MORTGAGE TRUST BMARK_18-B1	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		626,158	636,350	651,377	638,904		(961)		(961)		637,943		(11,785)	(11,785)	14,127	01/18/2051	1.A
..08162T-BA-0	BENCHMARK MORTGAGE TRUST BMARK_18-B7	07/08/2026	JP MORGAN SECURITIES LLC		1,598,191	1,621,500	1,637,647	1,624,653		(1,180)		(1,180)		1,623,473		(25,282)	(25,282)	41,643	05/16/2053	1.A
..08162Y-AG-7	BENCHMARK MORTGAGE TRUST BMARK_19-B14	09/01/2026	MBS PAYDOWN		108,370	108,370	117,979	108,929		(560)		(560)		108,370				2,131	12/15/2062	1.A
..12433C-AA-3	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	09/15/2026	MBS PAYDOWN		1,662,061	1,662,061	1,657,906	1,657,458		4,602		4,602		1,662,061				65,440	08/15/2041	1.A
..12433C-AC-9	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	09/15/2026	MBS PAYDOWN		831,030	831,030	828,953	828,614		2,416		2,416		831,030				35,465	08/15/2041	1.A
..12433C-AE-5	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	09/15/2026	MBS PAYDOWN		415,515	415,515	414,476	414,251		1,265		1,265		415,515				19,105	08/15/2041	1.A
..12433C-AG-0	BX COMMERCIAL MORTGAGE TRUST BX_24-AIRC	09/15/2026	MBS PAYDOWN		831,030	831,030	828,953	828,376		2,654		2,654		831,030				41,259	08/15/2041	1.E
..125039-AF-4	CD COMMERCIAL MORTGAGE TRUST CD_17-CD6	07/08/2026	MORGAN STANLEY & CO. LLC		1,617,525	1,643,200	1,689,893	1,650,702		(2,885)		(2,885)		1,647,817		(30,292)	(30,292)	34,389	11/15/2050	1.A
..12515D-AR-5	CD COMMERCIAL MORTGAGE TRUST CD_	07/08/2026	MORGAN STANLEY & CO. LLC		1,038,516	1,050,000	1,089,612	1,054,709		(2,569)		(2,569)		1,052,140		(13,624)	(13,624)	22,343	05/12/2050	1.A
..12515H-AZ-8	CD COMMERCIAL MORTGAGE TRUST CD_	07/08/2026	DEUTSCHE BANK SECURITIES INC.		1,127,887	1,142,209	1,170,709	1,145,862		(1,711)		(1,711)		1,144,151		(16,264)	(16,264)	23,731	08/17/2050	1.A
..12528Y-AE-3	CANTOR COMMERCIAL REAL ESTATE LENDING CF	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		67,537	72,590	76,565	74,918		(308)		(308)		74,610		(7,074)	(7,074)	1,216	11/15/2052	1.A
..12528Y-AF-0	CANTOR COMMERCIAL REAL ESTATE LENDING CF	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		93,703	100,000	107,180	103,174		(455)		(455)		102,718		(9,015)	(9,015)	1,741	11/15/2052	1.A
..12529M-AF-5	CANTOR COMMERCIAL REAL ESTATE LENDING CF	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		32,283	33,480	34,484	33,811		(59)		(59)		33,752		(1,468)	(1,468)	768	05/17/2052	1.A
..12532A-AY-5	CFCRE COMMERCIAL MORTGAGE TRUST	07/01/2026	MBS PAYDOWN		161,987	161,987	163,605	161,987						161,987				2,793	11/15/2049	1.A
..12532A-AZ-2	CFCRE COMMERCIAL MORTGAGE TRUST	09/01/2026	VARIOUS		10,492,203	10,492,775	10,806,807	10,509,753		(16,962)		(16,962)		10,492,791		(588)	(588)	206,050	11/15/2049	1.A
..12532C-AZ-8	CFCRE COMMERCIAL MORTGAGE TRUST	09/01/2026	VARIOUS		1,986,799	1,993,314	2,013,237	1,994,015		(701)		(701)		1,993,314		(6,514)	(6,514)	39,445	06/17/2050	1.A
..12594M-BC-1	COMM_16-COR1	09/01/2026	MBS PAYDOWN		17,573,043	17,573,043	18,063,146	17,582,074		(9,030)		(9,030)		17,573,043				351,448	10/13/2049	1.A
..12595B-AD-3	CSAIL COMMERCIAL MORTGAGE TRUST	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		221,994	225,500	231,462	226,183		(371)		(371)		225,813		(3,818)	(3,818)	4,632	06/17/2050	1.A
..12595F-AE-2	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_17	07/08/2026	BMO CAPITAL MARKETS		2,205,816	2,247,250	2,314,741	2,255,844		(4,367)		(4,367)		2,251,477		(45,661)	(45,661)	46,889	09/16/2050	1.A
..12595J-AG-9	CSAIL_17-CX10-A4	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		491,426	500,000	504,998	500,263		(263)		(263)		500,000		(8,574)	(8,574)	9,661	11/18/2050	1.A
..12595J-AJ-3	CSAIL_17-CX10-A5	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		1,275,919	1,311,051	1,351,344	1,318,179		(2,506)		(2,506)		1,315,673		(39,754)	(39,754)	27,452	11/18/2050	1.A
..12595V-AC-1	COMM MORTGAGE TRUST COMM_18-COR3	08/01/2026	VARIOUS		746,912	748,507	754,814	748,962		(393)		(393)		748,569		(1,657)	(1,657)	19,569	05/12/2051	1.A
..12596G-AY-5	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	07/08/2026	DEUTSCHE BANK SECURITIES INC.		227,206	230,931	233,239	231,407		(150)		(150)		231,258		(4,052)	(4,052)	5,805	11/17/2051	1.A
..12597B-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_19	07/08/2026	VARIOUS		3,201,325	3,256,792	3,289,353	3,260,819		(1,825)		(1,825)		3,258,995		(57,670)	(57,670)	53,002	09/17/2052	1.A
..12637U-AW-9	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_16	08/01/2026	VARIOUS		2,924,170	2,924,377	3,012,105	2,928,040		(3,664)		(3,664)		2,924,377		(206)	(206)	65,964	11/18/2049	1.A
..12652U-AT-6	CSAIL COMMERCIAL MORTGAGE TRUST CSAIL_18	07/08/2026	VARIOUS		2,589,380	2,589,845	2,609,062	2,590,626		(782)		(782)		2,589,845		(465)	(465)	58,937	04/17/2051	1.A
..12658W-AA-7	CREDIT SUISSE MORTGAGE TRUST CSMC_21-B33	09/01/2026	MBS PAYDOWN		85,582	85,582	88,149	85,732		(150)		(150)		85,582				1,737	10/13/2043	1.A FE
..17291C-BR-5	CITIGROUP COMMERCIAL MORTGAGE TR	08/01/2026	MBS PAYDOWN		12,717,989	12,717,989	13,080,479	12,730,426		(12,437)		(12,437)		12,717,989				221,179	08/12/2049	1.A
..17291C-BT-1	CITIGROUP COMMERCIAL MORTGAGE TR	08/01/2026	VARIOUS		10,836,938	10,850,000	11,174,976	10,864,908		(14,908)		(14,908)		10,850,000		(13,062)	(13,062)	213,914	08/12/2049	1.A
..17324K-AP-3	CITIGROUP COMMERCIAL MORTGAGE TRUST	09/01/2026	MBS PAYDOWN		1,449	1,449	1,550	1,449						1,449				37	11/13/2048	1.A
..17325D-AD-5	CITIGROUP COMMERCIAL MORTGAGE TR	09/01/2026	MBS PAYDOWN		26,229,470	26,229,470	26,387,421	26,166,927		62,543		62,543		26,229,470				500,323	10/13/2049	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
17325G-AC-0	CITIGROUP COMMERCIAL MORTGAGE TR	08/01/2026	VARIOUS		2,168,266	2,168,280	2,189,921	2,168,280						2,168,280		(14)	(14)	37,068	11/18/2049	1.A
17325G-AD-8	CITIGROUP COMMERCIAL MORTGAGE TR	09/01/2026	VARIOUS		4,546,853	4,547,583	4,677,430	4,553,534		(5,951)		(5,951)		4,547,583		(730)	(730)	105,450	11/18/2049	1.A
17325H-BP-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	07/08/2026	BMO CAPITAL MARKETS		575,203	582,300	599,920	583,922		(1,103)		(1,103)		582,819		(7,616)	(7,616)	13,089	04/15/2050	1.A
17326C-AZ-7	CITIGROUP COMMERCIAL MORTGAGE TR	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		143,425	145,800	152,165	147,046		(471)		(471)		146,575		(3,150)	(3,150)	3,053	08/17/2050	1.A
17326D-AD-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	07/08/2026	BARCLAYS CAPITAL		5,212,219	5,300,000	5,458,578	5,323,445		(9,783)		(9,783)		5,313,663		(101,444)	(101,444)	111,207	09/16/2050	1.A
17327F-AD-8	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	07/08/2026	DEUTSCHE BANK SECURITIES INC.		61,321	62,100	63,961	62,503		(113)		(113)		62,390		(1,068)	(1,068)	1,508	03/10/2051	1.A
17327G-AX-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	07/08/2026	BMO CAPITAL MARKETS		271,561	276,750	279,508	277,450		(194)		(194)		277,256		(5,695)	(5,695)	6,947	11/10/2051	1.A
17328C-AE-2	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	09/01/2026	MBS PAYDOWN		110,194	110,194	120,034	110,707		(513)		(513)		110,194				2,326	12/16/2072	1.A
17328H-BC-4	CITIGROUP COMMERCIAL MORTGAGE TRUST CGCM	09/01/2026	MBS PAYDOWN		55	55	56	55						55				1	11/13/2052	1.A
20401@-AH-4	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		146	146	146	146						146				6	11/01/2037	5.B GI
20401@-AJ-0	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		408	408	408	408						408				9	03/01/2038	5.B GI
20401@-AR-2	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		398	398	398	398						398				14	06/01/2038	5.B GI
20401@-AS-0	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		750	750	1,011	1,011						1,011		(261)	(261)		12/01/2038	5.B GI
20401@-AT-8	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		501	501	501	501						501				21	04/01/2039	5.B GI
20401@-AV-3	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		364	364	364	364						364				15	08/01/2039	5.B GI
20401@-AW-1	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		7,210	7,210	7,210	7,210						7,210				278	10/01/2039	5.B GI
20401@-AY-7	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		2,161	2,161	2,164	2,164						2,164		(3)	(3)	83	12/01/2039	5.B GI
20401@-AZ-4	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		655	655	658	658						658		(3)	(3)	22	03/01/2040	5.B GI
20401@-BD-2	COLLATERAL TRUST NOTE	09/10/2026	SECURITY CALLED AT 100.00000000		624	624	624	624						624				30	06/01/2040	5.B GI
23307D-BA-0	DBGS MORTGAGE TRUST DBGS_18-C1	07/08/2026	WELLS FARGO SECURITIES LLC		1,191,642	1,205,200	1,241,265	1,214,902		(2,233)		(2,233)		1,212,668		(21,027)	(21,027)	32,594	10/17/2051	1.A
23312J-AF-0	DEUTSCHE BANK COMMERCIAL MORTGAG	07/08/2026	SG AMERICAS SECURITIES LLC		1,274,969	1,292,949	1,326,480	1,297,354		(2,060)		(2,060)		1,295,294		(20,325)	(20,325)	26,057	06/10/2050	1.A
337964-AC-4	FIVE_23-V1	09/01/2026	MBS PAYDOWN		10,000	10,000	10,300	10,044		(45)		(45)		10,000				426	02/10/2056	1.A
36251P-AD-6	GS MORTGAGE SECURITIES TRUST GSM	09/01/2026	MBS PAYDOWN		10,792,541	10,792,541	10,983,200	10,766,050		26,491		26,491		10,792,541				202,993	10/13/2049	1.A
36251P-AH-7	GS MORTGAGE SECURITIES TRUST GSM	09/01/2026	MBS PAYDOWN		9,249,928	9,249,928	9,467,501	9,261,490		(11,562)		(11,562)		9,249,928				218,044	10/13/2049	1.A
36251X-AR-8	GS MORTGAGE SECURITIES TRUST GSM	09/01/2026	VARIOUS		14,774,268	14,777,165	15,140,767	14,796,446		(19,249)		(19,249)		14,777,198		(2,930)	(2,930)	322,131	11/15/2049	1.A
36252H-AC-5	GSMSCII_17-GS5	09/01/2026	VARIOUS		3,532,470	3,532,551	3,613,645	3,538,278		(5,722)		(5,722)		3,532,555		(85)	(85)	70,283	03/11/2050	1.A
36252H-AD-3	GS MORTGAGE SECURITIES TRUST GSM	07/08/2026	DEUTSCHE BANK SECURITIES INC.		804,657	809,400	834,248	811,759		(1,554)		(1,554)		810,206		(5,548)	(5,548)	18,008	03/11/2050	1.A
36252S-AZ-0	GS MORTGAGE SECURITIES TRUST GSMS_19-GC3	07/08/2026	BMO CAPITAL MARKETS		46,671	48,600	50,054	49,072		(86)		(86)		48,986		(2,314)	(2,314)	1,224	02/12/2052	1.A
36253B-AU-7	GS MORTGAGE SECURITIES TRUST GSM	09/01/2026	MBS PAYDOWN		46,749	46,749	48,458	46,749						46,749				1,232	06/12/2047	1.A
36253P-AC-6	GS MORTGAGE SECURITIES TRUST GSM	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		1,143,296	1,148,500	1,182,894	1,152,584		(2,115)		(2,115)		1,150,470		(7,174)	(7,174)	23,876	05/12/2050	1.A
36255N-AT-2	GS MORTGAGE SECURITIES CORPORATION GSMS_	07/08/2026	DEUTSCHE BANK SECURITIES INC.		149,322	151,200	155,560	152,131		(269)		(269)		151,862		(2,540)	(2,540)	3,655	03/10/2051	1.A
36258Y-BG-2	GS MORTGAGE SECURITIES TRUST GSMS_20-GC4	07/08/2026	MORGAN STANLEY & CO. LLC		83,981	90,000	96,180	92,869		(379)		(379)		92,491		(8,510)	(8,510)	1,586	02/14/2053	1.A
46590M-AR-1	JPMORGAN CHASE COMMERCIAL MORTGA	07/01/2026	MBS PAYDOWN		4,286,537	4,286,537	4,314,084	4,269,186		17,350		17,350		4,286,537				70,559	08/17/2049	1.A
46590M-AE-9	JPMORGAN CHASE COMMERCIAL MORTGA	08/01/2026	MBS PAYDOWN		13,592,750	13,592,750	13,614,198	13,543,103		49,647		49,647		13,592,750				242,884	08/17/2049	1.A
46591A-AZ-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	07/08/2026	WELLS FARGO SECURITIES LLC		246,093	250,158	264,688	254,313		(1,132)		(1,132)		253,182		(7,089)	(7,089)	5,975	06/16/2051	1.A
46591A-BA-2	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		61,052	62,100	67,034	63,420		(316)		(316)		63,104		(2,052)	(2,052)	1,583	06/16/2051	1.A
46644Y-AZ-3	JPMBB COMMERCIAL MORTGAGE SECURI	09/01/2026	MBS PAYDOWN		2,044,613	2,044,613	2,105,935	2,044,613						2,044,613				60,165	08/17/2048	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46645U-AT-4	JPMORGAN CHASE COMMERCIAL MORTGA	09/01/2026	VARIOUS		2,155,657	2,156,641	2,217,289	2,159,242		(2,511)		(2,511)		2,156,731		(1,074)	(1,074)	57,836	12/17/2049	1.A
46646R-AJ-2	JPMDB COMMERCIAL MORTGAGE SECURI	09/01/2026	VARIOUS		9,887,168	9,889,533	9,925,904	9,879,759		9,531		9,531		9,889,290		(2,122)	(2,122)	201,443	12/17/2049	1.A
46647T-AS-7	JP MORGAN CHASE COMMERCIAL MORTG	07/08/2026	DEUTSCHE BANK SECURITIES INC.		537,650	540,500	557,165	541,725		(1,083)		(1,083)		540,642		(2,992)	(2,992)	12,186	03/17/2050	1.A
48128K-AU-5	JP MORGAN CHASE COMMERCIAL MORTG	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		893,880	912,050	946,639	916,095		(2,154)		(2,154)		913,941		(20,061)	(20,061)	19,274	07/15/2050	1.A
48129R-AW-5	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	07/08/2026	DEUTSCHE BANK SECURITIES INC.		522,111	556,200	561,758	557,981		(352)		(352)		557,629		(35,518)	(35,518)	9,413	11/18/2052	1.A
54910T-AJ-1	LSTAR COMMERCIAL MORTGAGE TRUST	09/01/2026	VARIOUS		1,251,721	1,256,010	1,255,970	1,255,970		40		40		1,256,010		(4,288)	(4,288)	29,089	03/11/2050	1.A
61690Y-BT-8	MORGAN STANLEY CAPITAL I TRUST M	09/01/2026	VARIOUS		10,291,002	10,291,564	10,374,913	10,285,281		6,284		6,284		10,291,564		(562)	(562)	190,530	11/18/2049	1.A
61691G-AS-9	MORGAN STANLEY BAML TRUST MSBAM_	09/01/2026	VARIOUS		5,318,861	5,319,402	5,457,627	5,325,576		(6,174)		(6,174)		5,319,402		(541)	(541)	147,758	12/17/2049	1.A
61691J-AV-6	MORGAN STANLEY CAPITAL I TRUST M	07/08/2026	DEUTSCHE BANK SECURITIES INC.		1,088,980	1,099,850	1,134,983	1,103,854		(2,192)		(2,192)		1,101,662		(12,682)	(12,682)	23,511	06/17/2050	1.A
61691Q-AE-8	MORGAN STANLEY CAPITAL I TRUST MSC_18-L1	07/08/2026	WELLS FARGO SECURITIES LLC		1,190,888	1,205,200	1,241,276	1,214,889		(2,234)		(2,234)		1,212,654		(21,766)	(21,766)	32,163	10/17/2051	1.A
61691U-BE-8	MORGAN STANELY CAPITAL I TRUST MSC_19-L3	07/08/2026	WELLS FARGO SECURITIES LLC		230,683	245,000	252,336	247,902		(415)		(415)		247,487		(16,804)	(16,804)	4,639	11/15/2052	1.A
61766C-AG-4	MORGAN STANLEY CAPITAL I TRUST M	09/01/2026	MBS PAYDOWN		60,134	60,134	61,937	60,134						60,134				1,561	03/17/2049	1.A
61766N-BB-0	MORGAN STANLEY BAML TRUST MSBAM_	08/01/2026	VARIOUS		5,452,669	5,452,807	5,560,533	5,434,606		18,201		18,201		5,452,807		(138)	(138)	97,675	09/17/2049	1.A
61766N-BE-4	MORGAN STANLEY BAML TRUST MSBAM_	09/01/2026	MBS PAYDOWN		22,400,000	22,400,000	23,071,525	22,426,136		(26,136)		(26,136)		22,400,000				491,744	09/17/2049	1.A
61766R-AY-2	MORGAN STANLEY BAML TRUST MSBAM_	08/01/2026	MBS PAYDOWN		3,449,837	3,449,837	3,484,215	3,449,837						3,449,837				59,956	11/18/2049	1.A
61767F-BA-8	MORGAN STANLEY CAPITAL I TRUST M	07/01/2026	MBS PAYDOWN		15,243	15,243	15,666	15,257		(14)		(14)		15,243				247	08/17/2049	1.A
61767Y-AY-6	MORGAN STANLEY CAPITAL I TRUST MSC_18-H3	09/01/2026	VARIOUS		2,892,815	2,894,512	2,968,169	2,908,750		(12,778)		(12,778)		2,895,972		(3,157)	(3,157)	85,475	07/17/2051	1.A
61768H-AW-6	MORGAN STANELY CAPITAL I TRUST MSC_19-L2	07/08/2026	DEUTSCHE BANK SECURITIES INC.		64,352	66,150	69,738	67,340		(210)		(210)		67,130		(2,779)	(2,779)	1,631	03/15/2052	1.A
61771M-AV-2	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	09/01/2026	MBS PAYDOWN		20,113	20,113	20,914	20,160		(47)		(47)		20,113				363	07/17/2052	1.A
61771M-AW-0	MORGAN STANLEY CAPITAL I TRUST MSC_19-H7	07/08/2026	SG AMERICAS SECURITIES LLC		248,457	261,900	269,745	264,700		(451)		(451)		264,249		(15,792)	(15,792)	5,172	07/17/2052	1.A
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		22,805,205	22,805,205	22,703,982	22,757,042		48,163		48,163		22,805,205				319,273	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		41,529	41,529	41,425	41,408		120		120		41,529				1,754	04/15/2042	1.A FE
90276C-AE-1	UBS COMMERCIAL MORTGAGE TRUST UB	07/08/2026	SG AMERICAS SECURITIES LLC		631,920	640,350	661,754	643,332		(1,346)		(1,346)		641,986		(10,065)	(10,065)	13,521	08/17/2050	1.A
90276E-AD-9	UBS COMMERCIAL MORTGAGE TRUST UB	09/01/2026	VARIOUS		630,564	634,632	640,933	635,027		(395)		(395)		634,632		(4,068)	(4,068)	12,551	06/17/2050	1.A
90276F-AW-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	07/08/2026	DEUTSCHE BANK SECURITIES INC.		87,885	89,100	91,847	89,746		(170)		(170)		89,576		(1,690)	(1,690)	2,327	05/17/2051	1.A
90276G-AS-1	UBS COMMERCIAL MORTGAGE TRUST UB	07/08/2026	BOFA SECURITIES INC (MERRILL LYNCH)		119,160	121,500	125,142	122,018		(223)		(223)		121,794		(2,634)	(2,634)	2,521	08/17/2050	1.A
90276R-BE-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C	07/08/2026	SG AMERICAS SECURITIES LLC		3,435,469	3,500,000	3,604,838	3,516,085		(6,485)		(6,485)		3,509,600		(74,131)	(74,131)	75,516	10/17/2050	1.A
90276T-AG-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_17-C	07/08/2026	BMO CAPITAL MARKETS		1,913,138	1,954,675	2,004,144	1,962,293		(3,036)		(3,036)		1,959,257		(46,119)	(46,119)	41,120	11/18/2050	1.A
90276V-AD-1	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		1,695,308	1,719,898	1,738,466	1,723,236		(1,513)		(1,513)		1,721,722		(26,414)	(26,414)	38,744	02/17/2051	1.A
90276Y-AD-5	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	07/08/2026	GOLDMAN SACHS & CO		616,639	639,600	645,993	641,247		(413)		(413)		640,834		(24,194)	(24,194)	12,950	04/17/2052	1.A
90278K-AZ-4	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	08/01/2026	MBS PAYDOWN		2,434,659	2,434,659	2,458,987	2,437,291		(2,631)		(2,631)		2,434,659				73,042	12/15/2051	1.A
90278M-AZ-0	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	09/01/2026	MBS PAYDOWN		2,405,692	2,405,692	2,429,732	2,407,577		(1,884)		(1,884)		2,405,692				48,149	10/18/2052	1.A
90278P-AY-6	UBS COMMERCIAL MORTGAGE TRUST UBSCM_19-C	09/01/2026	VARIOUS		279,546	280,396	305,325	283,286		(1,997)		(1,997)		281,289		(1,742)	(1,742)	5,524	12/17/2052	1.A
90291J-AV-9	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	09/01/2026	VARIOUS		1,556,628	1,557,992	1,568,786	1,558,829		(767)		(767)		1,558,062		(1,434)	(1,434)	44,573	03/17/2051	1.A
90353K-AX-7	UBS COMMERCIAL MORTGAGE TRUST UBSCM_18-C	08/01/2026	VARIOUS		5,030,450	5,036,432	5,151,735	5,046,143		(8,486)		(8,486)		5,037,657		(7,207)	(7,207)	135,663	10/17/2051	1.A
92939G-AA-5	WFLD_14-MONT-A	08/01/2026	MBS PAYDOWN		9,894,480	9,894,480	10,194,263	9,894,480						9,894,480				250,741	08/12/2031	1.A
92939G-AG-2	WFLD_14-MONT-B	08/01/2026	MBS PAYDOWN		19,600,000	19,600,000	19,865,540	19,600,000						19,600,000				496,764	08/12/2031	1.G
92939G-AJ-6	WFLD_14-MONT-C	08/01/2026	MBS PAYDOWN		11,400,000	11,400,000	11,274,854	11,400,000						11,400,000				288,934	08/12/2031	4.C
92939H-BA-2	WFRBS_14-C23	07/01/2026	MBS PAYDOWN		149,353	149,353	153,830	149,353						149,353				3,668	10/17/2057	1.A
95000G-BA-1	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2026	MBS PAYDOWN		4,887,496	4,887,496	5,033,852	4,891,607		(4,111)		(4,111)		4,887,496				91,765	08/17/2049	1.A
95000H-BF-8	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2026	MBS PAYDOWN		24,544,528	24,544,528	24,845,601	24,471,482		73,046		73,046		24,544,528				452,810	10/18/2049	1.A
95000J-AV-0	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2026	VARIOUS		10,918,278	10,919,551	11,233,098	10,935,068		(15,517)		(15,517)		10,919,551		(1,274)	(1,274)	285,866	12/17/2059	1.A
95000M-BN-0	WELLS FARGO COMMERCIAL MORTGAGE	08/01/2026	VARIOUS		1,270,765	1,270,789	1,283,492	1,270,789						1,270,789		(25)	(25)	22,566	11/18/2059	1.A
95000M-BP-5	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2026	VARIOUS		6,442,492	6,443,020	6,636,111	6,452,416		(9,395)		(9,395)		6,443,020		(528)	(528)	144,478	11/18/2059	1.A
95000P-AD-6	WFCM_16-C37	09/01/2026	VARIOUS		4,533,563	4,533,653	4,702,857	4,541,706		(8,037)		(8,037)		4,533,669		(106)	(106)	112,840	12/15/2049	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
..95000P-AE-4	WELLS FARGO COMMERCIAL MORTGAGE	09/01/2026	VARIOUS		2,926,559	2,936,438	3,028,413	2,941,969		(5,402)		(5,402)		2,936,567		(10,008)	(10,008)	68,326	12/15/2049	1.A
..95000X-AF-4	WELLS FARGO COMMERCIAL MORTGAGE	07/08/2026	SG AMERICAS SECURITIES LLC		1,714,176	1,744,500	1,788,748	1,750,615		(2,927)		(2,927)		1,747,688		(33,512)	(33,512)	36,107	09/16/2050	1.A
..95000Y-AY-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	07/08/2026	WELLS FARGO SECURITIES LLC		3,152,250	3,200,000	3,308,892	3,217,201		(6,693)		(6,693)		3,210,508		(58,258)	(58,258)	69,392	10/17/2050	1.A
..95001L-AU-6	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	07/08/2026	WELLS FARGO SECURITIES LLC		70,454	71,550	73,696	71,984		(134)		(134)		71,850		(1,396)	(1,396)	1,738	03/17/2051	1.A
..95001X-BB-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	07/08/2026	DEUTSCHE BANK SECURITIES INC.		322,600	333,450	343,449	336,805		(587)		(587)		336,218		(13,618)	(13,618)	7,530	05/17/2052	1.A
..95002D-BG-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	07/08/2026	CITIGROUP GLOBAL MARKETS INC.		2,603,320	2,627,750	2,706,396	2,649,242		(4,832)		(4,832)		2,644,410		(41,090)	(41,090)	70,683	09/16/2061	1.A
..95002E-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	07/01/2026	MBS PAYDOWN		40,244	40,244	43,172	40,389		(144)		(144)		40,244				622	02/18/2053	1.A
..95002R-AV-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST WF	09/01/2026	VARIOUS		304,281	306,544	324,937	308,667		(1,096)		(1,096)		307,571		(3,290)	(3,290)	4,876	06/17/2053	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					446,827,648	447,905,940	455,316,021	443,528,225		24,398		24,398		448,097,664		(1,270,007)	(1,270,007)	9,669,534	XXX	XXX
..00090T-AA-5	ABPCI DIRECT LENDING FUND ABS LTD ABDLF_	07/20/2026	MBS PAYDOWN		455,342	455,342	455,342	455,342						455,342				10,925	12/29/2030	1.F FE
..00901F-AJ-5	AIMCO 2021-16A	07/10/2026	SECURITY CALLED AT 100.00000000		25,250,000	25,250,000	25,250,000	25,250,000						25,250,000				960,475	07/17/2037	1.A FE
..00901F-AN-6	AIMCO 2021-16A	07/10/2026	SECURITY CALLED AT 100.00000000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				179,486	07/17/2037	1.C FE
..00901F-AQ-9	AIMCO 2021-16A	07/10/2026	SECURITY CALLED AT 100.00000000		4,500,000	4,500,000	4,500,000	4,500,000						4,500,000				189,461	07/17/2037	1.F FE
..04018E-AA-9	ARES CLO LTD ARES_21-59A	07/25/2026	MBS PAYDOWN		1,682,466	1,682,466	1,681,681	1,682,213		253		253		1,682,466				42,994	04/25/2034	1.A FE
..04019H-AQ-6	ARES 2022-64A	09/01/2026	SECURITY CALLED AT 100.00000000		22,910,000	22,910,000	22,910,000	22,910,000						22,910,000				1,044,102	10/24/2039	1.A FE
..04019H-AS-2	ARES 2022-64A	09/01/2026	SECURITY CALLED AT 100.00000000		5,345,667	5,345,667	5,345,667	5,345,667						5,345,667				262,213	10/24/2039	1.C FE
..05685Q-AA-1	BAIN CAPITAL CREDIT CLO LTD BCC_24-3A	08/11/2026	SECURITY CALLED AT 100.00000000		22,250,000	22,250,000	22,250,000	22,250,000						22,250,000				967,001	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		3,250,000	3,250,000	3,250,000	3,250,000						3,250,000				147,186	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		4,842,308	4,842,308	4,842,308	4,842,308						4,842,308				225,331	07/16/2037	1.C FE
..05876N-AA-7	BALLY 2024-26A	08/14/2026	SECURITY CALLED AT 100.00000000		19,091,667	19,091,667	19,091,667	19,091,667						19,091,667				809,549	07/27/2037	1.A FE
..05876N-AC-3	BALLY 2024-26A	08/14/2026	SECURITY CALLED AT 100.00000000		8,400,334	8,400,334	8,400,334	8,400,334						8,400,334				369,782	07/27/2037	1.A FE
..05876N-AE-9	BALLY 2024-26A	08/14/2026	SECURITY CALLED AT 100.00000000		4,300,000	4,300,000	4,300,000	4,300,000						4,300,000				195,890	07/27/2037	1.C FE
..05876N-AG-4	BALLY 2024-26A	08/14/2026	SECURITY CALLED AT 100.00000000		7,511,000	7,511,000	7,517,022	7,516,258		(193)		(193)		7,516,065		(5,065)	(5,065)	366,455	07/27/2037	1.F FE
..08186A-AJ-5	BENEFIT STREET PARTNERS CLO LTD BSP_22-2	09/11/2026	SECURITY CALLED AT 100.00000000		15,274,000	15,274,000	15,274,000	15,274,000						15,274,000				708,302	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		3,403,000	3,403,000	3,403,000	3,403,000						3,403,000				167,669	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		3,011,000	3,011,000	3,011,000	3,011,000						3,011,000				156,534	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		3,795,000	3,795,000	3,795,000	3,795,000						3,795,000				231,658	07/20/2037	2.B FE
..12511W-AH-9	CCS8 UNITRANCHE PTNR 2024-1 FUNDED	07/31/2026	SECURITY CALLED AT 100.00000000		1,119,414	1,119,414	1,119,414	824,127						1,119,414				41,242	04/28/2029	1.E Z
..12570L-AA-6	CIFC FUNDING LTD CIFC_22-1A	07/08/2026			27,875,000	27,875,000	27,875,000	27,875,000						27,875,000				1,036,106	04/17/2035	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..12570L-AC-2	CIFC FUNDING LTD CIFC_22-1A	07/08/2026	SECURITY CALLED AT 100.00000000		7,250,000	7,250,000	7,247,500	7,249,458		278		278		7,249,736		264	264	295,000	04/17/2035	1.C FE
..12570L-AE-8	CIFC FUNDING LTD CIFC_22-1	07/08/2026	SECURITY CALLED AT 100.00000000		1,000,000	1,000,000	955,500	971,496		5,338		5,338		976,834		23,166	23,166	42,890	04/17/2035	1.F FE
..13887P-AK-1	CANYON CAPITAL CLO LTD CANYC_16-	07/15/2026	MBS PAYDOWN		1,754,012	1,754,012	1,744,365	1,739,013		14,999		14,999		1,754,012				67,602	07/15/2031	1.A FE
..17181U-AA-6	CIFC 2024-2A	08/11/2026	SECURITY CALLED AT 100.00000000		22,849,417	22,849,417	22,839,862	22,844,714		2,620		2,620		22,847,334		2,083	2,083	976,508	04/22/2037	1.A FE
..26251L-AC-8	DRYDEN SENIOR LOAN FUND DRSLF_18-64A	07/18/2026	MBS PAYDOWN		1,004,054	1,004,054	1,001,622	1,003,701		353		353		1,004,054				34,251	04/18/2031	1.A FE
..29001V-AW-9	ELMW6 2020-3A	07/02/2026	SECURITY CALLED AT 100.00000000		5,300,000	5,300,000	5,300,000	5,300,000						5,300,000				204,528	07/20/2037	1.C FE
..29001V-AY-5	ELMW6 2020-3A	07/02/2026	SECURITY CALLED AT 100.00000000		3,750,000	3,750,000	3,750,000	3,750,000						3,750,000				154,010	07/20/2037	1.F FE
..29003H-AA-6	ELMWOOD CLO ELM_24-31	08/04/2026	SECURITY CALLED AT 100.00000000		22,876,666	22,876,666	22,876,666	22,876,666						22,876,666				942,452	07/17/2037	1.A FE
..29003H-AE-8	ELMWOOD CLO ELM_24-31	08/04/2026	SECURITY CALLED AT 100.00000000		5,345,667	5,345,667	5,345,667	5,345,667						5,345,667				233,189	07/17/2037	1.C FE
..29003H-AG-3	ELMWOOD CLO ELM_24-31	08/04/2026	SECURITY CALLED AT 100.00000000		3,741,968	3,741,968	3,741,968	3,741,968						3,741,968				172,307	07/17/2037	1.F FE
..38177U-AA-8	GCPAF_20-1A-A2	07/20/2026	MBS PAYDOWN		3,905	3,905	3,905	3,905						3,905				86	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		8,749	8,749	8,749	8,749						8,749				182	04/20/2029	1.F FE
..38178H-AC-2	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		1,407	1,407	1,407	1,407						1,407				40	04/20/2029	2.B FE
..38178M-AA-5	GOLUB CAPITAL PARTNERS CLO LTD GOCAP_19-	07/20/2026	MBS PAYDOWN		29,319	29,319	26,461			503		503		29,319				454	07/22/2030	1.F FE
..38178X-AA-1	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		7,718	7,718	7,718	7,718						7,718				170	10/19/2029	1.F FE
..38178X-AC-7	GOLUB CAPITAL PARTNERS ABS FUNDING GCPAF	07/20/2026	MBS PAYDOWN		3,859	3,859	3,859	3,859						3,859				116	10/19/2029	2.B FE
..44047@-AA-9	HORIZON FUNDING I LLC	07/29/2026	VARIOUS		126,700,000	126,700,000	126,700,000	126,700,000						126,700,000				5,279,185	06/10/2030	1.F PL
..46090X-AA-9	INVESCO CLO LTD IVZ_21-1A	09/09/2026	VARIOUS		16,900,000	16,900,000	16,901,500	16,900,806		(105)		(105)		16,900,701		(701)	(701)	758,616	04/17/2034	1.A FE
..46090X-AE-1	INVESCO CLO LTD IVZ_21-1A	09/09/2026	SECURITY CALLED AT 100.00000000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				101,675	04/17/2034	1.C FE
..59801F-AA-1	MIDO 2024-15A	07/21/2026	MBS PAYDOWN		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000				1,198,469	07/21/2037	1.A FE
..59801F-AC-7	MIDO 2024-15A	07/21/2026	MBS PAYDOWN		4,750,000	4,750,000	4,750,000	4,750,000						4,750,000				196,962	07/21/2037	1.A FE
..59801F-AE-3	MIDO 2024-15A	07/21/2026	MBS PAYDOWN		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				280,371	07/21/2037	1.C FE
..610331-AA-8	MONROE CAPITAL ABS FUNDING MCAF_21-1	07/22/2026	MBS PAYDOWN		572,636	572,636	572,636	572,636						572,636				12,090	04/22/2031	1.F FE
..61033M-AB-0	MONROE CAPITAL INCOME PLUS ABS FUNDING L	07/22/2026	MBS PAYDOWN		2,722,465	2,722,465	2,678,314	2,709,434		13,031		13,031		2,722,465				82,695	04/30/2032	1.F FE
..61035M-AS-1	MCAF 2023-1A	07/22/2026	MBS PAYDOWN		517,253	517,253	517,129	515,259		1,993		1,993		517,253				26,264	07/22/2034	1.C FE
..62880T-AA-9	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		341,182	341,182	341,116	339,790		1,392		1,392		341,182				14,192	09/26/2050	1.G FE
..62880T-AB-7	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		20,134	20,134	20,132	20,033		101		101		20,134				1,033	09/26/2050	2.B FE
..62880T-AC-5	NALP BUSINESS LOAN TRUST 2025-1	09/25/2026	MBS PAYDOWN		20,290	20,290	20,289	20,157		133		133		20,290				1,367	09/26/2050	3.B FE
..62986B-AA-1	NEWTEK SMALL BUSINESS LOAN TRUST NWSB_26	09/25/2026	MBS PAYDOWN		422,228	422,228	422,119			1,581		1,581		422,228				14,303	06/26/2051	1.G FE
..62986B-AC-7	NEWTEK SMALL BUSINESS LOAN TRUST NWSB_26	09/25/2026	MBS PAYDOWN		47,176	47,176	47,163			305		305		47,176				2,774	06/26/2051	3.B FE
..67113L-AW-6	OCP 2019-17A	07/31/2026	SECURITY CALLED AT 100.00000000		19,092,000	19,092,000	19,092,000	19,092,000						19,092,000				774,564	07/20/2037	1.A FE
..67113L-AY-2	OCP 2019-17A	07/31/2026	SECURITY CALLED AT 100.00000000		5,346,000	5,346,000	5,346,000	5,346,000						5,346,000				231,648	07/20/2037	1.C FE
..67113L-BA-3	OCP 2019-17A	07/31/2026	SECURITY CALLED AT 100.00000000		1,568,000	1,568,000	1,568,000	1,568,000						1,568,000				71,036	07/20/2037	1.F FE
..67592R-AA-1	OCT53_21-1A	07/15/2026	MBS PAYDOWN		729,744	729,744	729,744	729,744						729,744				27,904	04/17/2034	1.A FE
..67706J-AA-2	OAK HILL CREDIT PARTNERS OAKC_24-18A	07/14/2026	SECURITY CALLED AT 100.00000000		18,450,000	18,450,000	18,451,500	18,451,012		(63)		(63)		18,450,950		(950)	(950)	717,679	04/20/2037	1.A FE
..67706J-AE-4	OAKC_24-18-B1	07/14/2026	SECURITY CALLED AT 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				63,354	04/20/2037	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
..67706J-AJ-3	OAKC_24-18A-C	07/14/2026	SECURITY CALLED AT 100.00000000		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				68,917	04/20/2037	1.F FE
..69144@-AC-4	OXFORD FIN FUNDING IX LLC FUNDED	09/24/2026	SECURITY CALLED AT 100.00000000		9,059,518	9,059,518	9,059,518	6,602,068						9,059,518				276,457	09/15/2034	1.F Z
..69144@-AD-2	OXFORD FINANCE FUNDING IX FUNDED	09/24/2026	SECURITY CALLED AT 100.00000000		1,258,266	1,258,266	1,258,266	907,355						1,258,266				45,741	09/15/2034	2.B Z
..69704A-AA-9	PALMER SQUARE LOAN FUNDING LTD PSTAT_25-	07/15/2026	MBS PAYDOWN		1,406,819	1,406,819	1,406,819	1,406,819						1,406,819				64,343	07/15/2033	1.A FE
..77587A-AE-6	ROMARK CLO LTD RMRK_18-1A	07/20/2026	MBS PAYDOWN		734,049	734,049	734,049	734,049						734,049				29,530	04/21/2031	1.A FE
..77587A-AG-1	ROMARK CLO LTD RMRK_18-1A	07/20/2026	MBS PAYDOWN		789,073	789,073	789,073	789,073						789,073				33,239	04/21/2031	1.A FE
..83610J-AC-0	SOUND POINT CLO LTD SNOPT_18-1A	07/15/2026	MBS PAYDOWN		416,929	416,929	416,929	416,929						416,929				17,271	04/15/2031	1.A FE
..89532U-AN-3	TRESTLES CLO LTD TREST_21-5A	07/02/2026	SECURITY CALLED AT 100.00000000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				177,013	10/20/2034	1.A FE
..89532U-AQ-6	TRESTLES CLO LTD TREST_21-5A	07/02/2026	SECURITY CALLED AT 100.00000000		7,637,000	7,637,000	7,637,000	7,637,000						7,637,000				297,418	10/20/2034	1.C FE
..89532X-AC-1	TREST 2024-7A	09/08/2026	SECURITY CALLED AT 100.00000000		13,365,000	13,365,000	13,354,495	13,357,945		2,973		2,973		13,360,918		4,082	4,082	600,847	10/25/2037	1.A FE
..89532X-AE-7	TREST 2024-7A	09/08/2026	SECURITY CALLED AT 100.00000000		5,346,000	5,346,000	5,346,000	5,346,000						5,346,000				248,316	10/25/2037	1.A FE
..89532X-AG-2	TREST 2024-7A	09/08/2026	SECURITY CALLED AT 100.00000000		9,928,000	9,928,000	9,928,000	9,928,000						9,928,000				478,574	10/25/2037	1.C FE
..90357P-BC-7	US BANK C&I CREDIT-LINKED NOTES SERIES U	09/25/2026	MBS PAYDOWN		749,450	749,450	749,450	749,450						749,450				27,946	02/25/2032	1.D FE
..90357P-BE-3	US BANK C&I CREDIT-LINKED NOTES SERIES U	09/25/2026	MBS PAYDOWN		475,220	475,220	475,220	475,220						475,220				17,613	02/25/2032	1.F FE
..92261L-AA-2	VELOX LIBRI NOTE SPV 2023 (FUNDED)	09/21/2026	SECURITY CALLED AT 100.00000000		92,847,418	92,847,418	93,121,198	33,102,507		(122,575)		(122,575)		92,924,605		(77,187)	(77,187)	2,143,397	08/20/2030	1.A Z
..92261L-AB-0	VELOX LIBRI SPV 2023 (FUNDED)	08/20/2026	SECURITY CALLED AT 100.00000000		5,400,673	5,400,673	5,461,921	2,040,712		(18,906)		(18,906)		5,437,758		(37,084)	(37,084)	142,003	08/20/2030	1.F Z
..92261L-AC-8	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	08/20/2026	SECURITY CALLED AT 100.00000000		2,314,574	2,314,574	2,364,394	882,137		(13,021)		(13,021)		2,348,762		(34,188)	(34,188)	71,561	08/20/2030	2.B Z
..92261L-AD-6	VELOX LIBRI NOTE ISSUER SPV 2023 LLC VLI	08/20/2026	SECURITY CALLED AT 100.00000000		3,664,743	3,664,743	3,608,481	1,653,919		11,404		11,404		3,618,583		46,160	46,160	156,711	08/20/2030	4.B Z
..92331V-AA-6	VENTURE CDO LTD VENTR_18-31A	07/20/2026	MBS PAYDOWN		275,713	275,713	274,872	277,076		(1,363)		(1,363)		275,713				10,527	04/20/2031	1.A FE
..92331V-AC-2	VENTURE CDO LTD VENTR_18-31A	07/20/2026	MBS PAYDOWN		11,220,000	11,220,000	11,220,000	11,220,000						11,220,000				438,599	04/20/2031	1.A FE
..92331V-AE-8	VENTURE CDO LTD VENTR_18-31A	07/20/2026	MBS PAYDOWN		17,879	17,879	17,879	17,879						17,879				740	04/20/2031	1.A FE
..92915C-AS-3	VOYA CLO LTD VOYA_16-1A	07/20/2026	MBS PAYDOWN		1,861,403	1,861,403	1,861,403	1,861,403						1,861,403				74,881	01/21/2031	1.A FE
..92917J-AA-5	VOYA CLO LTD VOYA_18-1A	07/15/2026	MBS PAYDOWN		739,067	739,067	739,067	739,067						739,067				28,092	07/15/2031	1.A FE
..92920H-AA-4	VOYA CLO LTD VOYA_24-2	07/23/2026	SECURITY CALLED AT 100.00000000		31,852,000	31,852,000	31,855,528	31,854,125		(112)		(112)		31,854,014		(2,014)	(2,014)	1,270,584	07/20/2037	1.A FE
..92920H-AE-6	VOYA CLO LTD VOYA_24-2	07/23/2026	SECURITY CALLED AT 100.00000000		6,800,000	6,800,000	6,800,000	6,800,000						6,800,000				288,979	07/20/2037	1.C FE
..92920H-AG-1	VOYA CLO LTD VOYA_24-2	07/23/2026	SECURITY CALLED AT 100.00000000		3,450,000	3,450,000	3,450,000	3,450,000						3,450,000				158,517	07/20/2037	1.F FE
..92920K-AA-7	VOYA CLO LTD VOYA_24-4	08/20/2026	SECURITY CALLED AT 100.00000000		29,020,000	29,020,000	29,020,000	29,020,000						29,020,000				1,247,785	07/20/2037	1.A FE
..92920K-AE-9	VOYA CLO LTD VOYA_24-4	08/20/2026	SECURITY CALLED AT 100.00000000		3,795,000	3,795,000	3,793,782	3,795,000						3,795,000				172,789	07/20/2037	1.C FE
..92920K-AG-4	VOYA CLO LTD VOYA_24-4	08/20/2026	SECURITY CALLED AT 100.00000000		3,795,000	3,795,000	3,793,600	3,795,000						3,795,000				180,801	07/20/2037	1.F FE
..92920L-AN-7	VOYA 2022-4A	08/26/2026	SECURITY CALLED AT 100.00000000		35,364,167	35,364,167	35,521,167	35,512,422		(51,111)		(51,111)		35,461,310		(97,143)	(97,143)	1,599,228	04/20/2037	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92920L-AQ-0	VOYA 2022-4A	08/26/2026	SECURITY CALLED AT 100.00000000		3,795,000	3,795,000	3,795,000	3,795,000						3,795,000				178,152	04/20/2037	1.A FE
..92920L-AS-6	VOYA 2022-4A	08/26/2026	SECURITY CALLED AT 100.00000000		5,727,500	5,727,500	5,727,500	5,727,500						5,727,500				280,708	04/20/2037	1.C FE
..92920L-AU-1	VOYA 2022-4A	08/26/2026	SECURITY CALLED AT 100.00000000		2,352,000	2,352,000	2,352,000	2,352,000						2,352,000				125,400	04/20/2037	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					803,849,912	803,849,912	804,217,341	733,785,167		(150,192)		(150,192)		804,028,490		(178,577)	(178,577)	32,045,020	XXX	XXX
..33883J-AW-1	FLAT 2019-1A	09/25/2026	VARIOUS		7,879,300	7,879,300	7,879,300	7,879,300						7,879,300				358,612	11/16/2034	1.A FE
..33883J-AY-7	FLAT 2019-1A	09/25/2026	SECURITY CALLED AT 100.00000000		11,455,000	11,455,000	11,455,000	11,455,000						11,455,000				518,349	11/16/2034	1.B FE
..33883J-BA-8	FLAT 2019-1A	09/25/2026	SECURITY CALLED AT 100.00000000		3,795,000	3,795,000	3,795,000	3,795,000						3,795,000				184,883	11/16/2034	1.C FE
..33883J-BC-4	FLAT 2019-1A	09/25/2026	SECURITY CALLED AT 100.00000000		3,795,000	3,795,000	3,795,000	3,795,000						3,795,000				217,773	11/16/2034	2.B FE
..36221#-AA-1	GPP PRIVATE DEBT V RS LP	07/17/2026	SECURITY CALLED AT 100.00000000		263,532	263,532	263,532	225,254						263,532				5,687	09/30/2029	2.C PL
..55281G-AQ-1	MCFCL_18-1A-AR	07/10/2026	SECURITY CALLED AT 100.00000000		13,936,917	13,936,917	13,936,917	13,936,917						13,936,917				579,930	04/18/2036	1.A FE
..55281G-AS-7	MCFCL_18-1A-BR	07/10/2026	SECURITY CALLED AT 100.00000000		5,727,500	5,727,500	5,727,500	5,727,500						5,727,500				257,157	04/18/2036	1.C FE
..55281G-AU-2	MCFCL_18-1A-CR	07/10/2026	SECURITY CALLED AT 100.00000000		2,462,200	2,462,200	2,462,200	2,462,200						2,462,200				123,141	04/18/2036	1.F FE
..55281G-AW-8	MCFCL_18-1A-DR	07/10/2026	SECURITY CALLED AT 100.00000000		3,011,000	3,011,000	3,011,000	3,011,000						3,011,000				195,681	04/18/2036	2.C FE
..55281Q-AG-1	MCFCL_18-1A-ER	07/10/2026	SECURITY CALLED AT 100.00000000		932,800	932,800	932,800	932,800						932,800				80,043	04/18/2036	3.C FE
..55293L-AQ-6	MCFCL 2023-1A	07/15/2026	MBS PAYDOWN		34,375	34,375	34,375	34,375						34,375				1,238	04/15/2037	1.A FE
..58039A-AA-8	MCF CLO LLC MCFCL_17-3A	07/20/2026	MBS PAYDOWN		9,100	9,100	9,100	9,100						9,100				341	07/20/2037	1.A FE
..87232C-AA-8	TFLAT 2018-1A	07/29/2026	MBS PAYDOWN		2,711,292	2,711,292	2,711,292	2,711,292						2,711,292				96,183	07/30/2035	1.A FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					56,013,016	56,013,016	56,013,016	55,974,738						56,013,016				2,619,018	XXX	XXX
..00195@-AE-3	APA FINANCE LLC	07/01/2026	VARIOUS		199,443	199,443	199,443	199,443						199,443				4,777	02/29/2056	1.G FE
..00195@-AF-0	APA FINANCE LLC	07/01/2026	VARIOUS		139,607	139,607	139,607	139,607						139,607				4,245	02/29/2056	2.B FE
..02008F-AC-8	ALLYA 2024-1	09/15/2026	MBS PAYDOWN		255,134	255,134	255,097	254,698		437		437		255,134				8,605	12/15/2028	1.A FE
..02158A-AA-1	ALT LOAN ISSUER 2024 A-1 LLC	09/15/2026	MBS PAYDOWN		4,442,365	4,442,365	4,442,365	4,442,365						4,442,365				164,100	11/15/2035	1.D PL
..02158A-AB-9	ALTERNATIVE LOAN ISSUER LLC A	09/15/2026	MBS PAYDOWN		964,639	964,639	964,639	964,639						964,639				40,279	11/15/2035	1.G PL
..02158A-AC-7	ALTERNATIVE LOAN ISSUER LLC ALTLLC_24-A1	09/15/2026	MBS PAYDOWN		747,075	747,075	747,075	747,075						747,075				33,595	11/15/2035	2.C PL
..038370-AA-0	AQUA FINANCE TRUST AQFIT_19-A	09/15/2026	MBS PAYDOWN		26,748	26,748	26,744	26,716		32		32		26,748				559	07/16/2040	1.A FE
..03837D-AA-2	AQUA FINANCE TRUST AQFIT_24-A	08/11/2026	VARIOUS		18,983,747	19,252,111	19,250,515	19,276,831		1,590		1,590		19,278,420		(294,674)	(294,674)	603,400	04/18/2050	1.A FE
..03837D-AB-0	AQFIT_24-A-B	09/17/2026	MBS PAYDOWN		490,278	490,278	490,123	489,545		733		733		490,278				16,562	04/18/2050	1.C FE
..038394-AB-8	AQUA FINANCE TRUST AQFIT_25-A	09/17/2026	MBS PAYDOWN		360,809	360,809	360,744	359,935		874		874		360,809				13,241	12/19/2050	1.D FE
..038413-AA-8	AQUA FINANCE TRUST AQFIT_20-A	09/17/2026	MBS PAYDOWN		93,585	93,585	93,567	93,507		77		77		93,585				1,183	07/17/2046	1.A FE
..038413-AB-6	AQUA FINANCE TRUST AQFIT_20-A	09/17/2026	MBS PAYDOWN		146,028	146,028	139,841	144,643		1,384		1,384		146,028				2,710	07/17/2046	1.B FE
..03842V-AB-3	AQUA FINANCE TRUST AQFIT_2021-A	09/17/2026	MBS PAYDOWN		189,292	189,292	151,433	181,491		7,801		7,801		189,292				3,004	07/17/2046	1.G FE
..04362V-AA-3	ASCNT_24-A-A	09/25/2026	MBS PAYDOWN		172,675	172,675	171,829	171,961		715		715		172,675				7,013	10/25/2050	1.C FE
..05603K-AE-5	BAYVIEW BVABS_23-CAR1	08/25/2026	MBS PAYDOWN		136,453	136,453	135,751	137,050		(597)		(597)		136,453				4,708	10/27/2031	1.A FE
..05608T-AB-7	BXG RECEIVABLES NOTE TRUST BXGNT_20-A	09/28/2026	MBS PAYDOWN		86,333	86,333	86,320	86,174		159		159		86,333				1,425	02/28/2036	1.G FE
..08862J-AA-6	BANKERS HEALTHCARE GROUP SECURITIZATION	09/17/2026	MBS PAYDOWN		1,031,132	1,031,136	1,031,133							1,031,132				4,211	09/17/2037	1.A FE
..08891@-AA-1	BRKFIELD INFRA DEBT FUND IV UNFUND	07/14/2026	SECURITY CALLED AT 100.00000000		100,585	100,585	100,585	85,043						100,585				2,612	12/31/2046	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
12434K-AA-4	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	09/28/2026	MBS PAYDOWN		94,383	94,383	94,362	94,212		171		171		94,383				2,867	09/28/2037	1.A FE
12434K-AB-2	BXG RECEIVABLES NOTE TRUST BXGNT_2022-A	09/28/2026	MBS PAYDOWN		73,408	73,408	73,390	73,251		157		157		73,408				2,482	09/28/2037	1.G FE
17331X-AD-3	CITIZENS AUTO RECEIVABLES TRUST CITZN_24	09/15/2026	MBS PAYDOWN		1,219,412	1,219,412	1,219,242	1,217,333		2,079		2,079		1,219,412				43,051	08/15/2028	1.A FE
193938-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	09/25/2026	MBS PAYDOWN		186,870	186,870	186,833	186,225		645		645		186,870				6,615	05/25/2055	1.A FE
193938-AC-1	COLLEGE AVE STUDENT LOANS LLC CASL_23-A	09/25/2026	MBS PAYDOWN		115,149	115,149	115,126	114,713		436		436		115,149				4,451	05/25/2055	1.C FE
19423D-AB-6	COLLEGE AVE STUDENT LOANS CASL_18-A	09/25/2026	MBS PAYDOWN		138,982	138,982	138,920	138,606		376		376		138,982				3,787	12/26/2047	1.D FE
19423U-AA-0	CASL 2024-B	09/25/2026	MBS PAYDOWN		289,277	289,277	289,189	288,206		1,071		1,071		289,277				10,973	08/25/2054	1.A FE
19424K-AB-9	COLLEGE AVE STUDENT LOANS LLC CASL_21-A	09/25/2026	MBS PAYDOWN		145,565	145,565	145,652	145,453		112		112		145,565				1,545	07/25/2051	1.A FE
19424R-AA-6	CASL 2024-A	09/25/2026	MBS PAYDOWN		598,952	598,952	598,884	596,809		2,143		2,143		598,952				22,085	06/25/2054	1.A FE
19424W-AB-3	COLLEGE AVE STUDENT LOANS LLC CASL_21-C	09/25/2026	MBS PAYDOWN		129,498	129,498	129,423	129,303		196		196		129,498				1,987	07/26/2055	1.A FE
19425A-AB-0	COLLEGE AVE STUDENT LOANS LLC CASL_21-B	09/25/2026	MBS PAYDOWN		111,400	111,400	111,397	111,271		129		129		111,400				1,294	06/25/2052	1.A FE
19425D-AA-6	CASL 2024-1	09/25/2026	MBS PAYDOWN		3,296,360	3,296,360	3,312,753	3,297,759		(1,399)		(1,399)		3,296,360				138,264	04/27/2054	1.A Z
19425D-AB-4	CASL 2024-1	09/25/2026	MBS PAYDOWN		2,052,327	2,052,327	2,062,589	2,053,976		(1,649)		(1,649)		2,052,327				72,800	04/27/2054	1.A Z
19425M-AA-6	COLLEGE AVE STUDENT LOANS LLC CASL_23-B	09/25/2026	MBS PAYDOWN		131,676	131,676	131,707	131,191		485		485		131,676				5,698	06/25/2054	1.A FE
19425M-AC-2	CASL_23-B-B	09/25/2026	MBS PAYDOWN		134,723	134,723	134,005	134,052		671		671		134,723				6,574	06/25/2054	1.C FE
20267T-AA-0	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		61,481	61,481	61,677	61,395		85		85		61,481				1,300	05/25/2040	1.A FE
20267T-AB-8	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		10,583	10,583	10,583	10,583						10,583				416	05/25/2040	1.A FE
20267U-AA-7	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		26,750	26,750	26,810	26,702		48		48		26,750				492	10/25/2040	1.A FE
20267U-AB-5	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		4,720	4,720	4,730	4,730						4,730		(10)	(10)	161	10/25/2040	1.A FE
20267V-AA-5	COMMONBOND STUDENT LOAN TRUST CB	09/25/2026	MBS PAYDOWN		24,510	24,510	24,506	24,469		41		41		24,510				417	05/28/2041	1.A FE
20267W-AA-3	CBSLT_20-AGS-A	09/25/2026	MBS PAYDOWN		46,205	46,205	46,194	46,145		60		60		46,205				608	08/25/2050	1.A FE
20268K-AA-8	CBSLT_17-BGS-A1	09/25/2026	MBS PAYDOWN		58,133	58,133	58,121	58,031		102		102		58,133				1,040	09/25/2042	1.A FE
20268M-AA-4	COMMONBOND STUDEN LOAN TRUST CBSLT_18-BG	09/25/2026	MBS PAYDOWN		183,405	183,405	183,448	183,017		388		388		183,405				4,359	09/25/2045	1.A FE
20268W-AA-2	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	09/25/2026	MBS PAYDOWN		224,760	224,760	224,707	224,582		178		178		224,760				1,790	03/25/2052	1.A FE
20268W-AB-0	COMMONBOND STUDENT LOAN TRUST CBSLT_21-A	09/25/2026	MBS PAYDOWN		14,192	14,192	14,191	14,179		13		13		14,192				127	03/25/2052	1.D FE
20269D-AA-3	CBSLT_18-AGS-A1	09/25/2026	MBS PAYDOWN		281,506	281,506	281,482	280,972		535		535		281,506				5,958	02/25/2044	1.A FE
22671M-AA-1	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		5,468,342	5,468,342	5,533,377	4,056,069		(1,818)		(1,818)		5,504,548		(36,207)	(36,207)	188,916	08/25/2045	1.E PL
22671M-AB-9	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		254,274	254,274	258,769	189,274		(115)		(115)		256,917		(2,643)	(2,643)	9,932	08/25/2045	2.A PL
22671M-AC-7	CRISPI VEHICULUM SPV 2024 FUNDED	09/25/2026	VARIOUS		227,969	227,969	230,191	168,733		47		47		229,316		(1,347)	(1,347)	11,536	08/25/2045	3.A PL
26857E-AA-6	ELFI GRADUATE LOAN PROGRAM ELFI_19-A	09/25/2026	MBS PAYDOWN		90,133	90,133	90,115	89,983		151		151		90,133				1,536	03/25/2044	1.A FE
28166G-AA-3	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	09/25/2026	MBS PAYDOWN		54,583	54,583	54,574	54,455		128		128		54,583				1,289	11/25/2038	1.A FE
28166L-AA-2	EDVESTINU PRIVATE EDUCATION LOAN TRUST E	09/25/2026	MBS PAYDOWN		206,181	206,181	205,954	205,937		244		244		206,181				2,456	11/27/2045	1.A FE
28627L-AA-5	ELFI 2024-A	09/25/2026	MBS PAYDOWN		565,438	565,438	565,258	563,399		2,039		2,039		565,438				20,900	08/25/2049	1.A FE
29281L-AA-0	ENFIN 2024-1A	09/20/2026	MBS PAYDOWN		43,156	43,156	42,853	42,994		161		161		43,156				1,906	02/20/2055	3.C FE
34964M-AA-2	FORTI_21-1-A	09/20/2026	MBS PAYDOWN		613,993	613,993	613,958	613,389		604		604		613,993				11,045	03/20/2057	1.A FE
34964Y-AA-6	FORTI_2023-1A-A	09/20/2026	MBS PAYDOWN		505,275	505,275	481,519	501,959		3,316		3,316		505,275				22,642	09/20/2059	1.A FE
34966J-AA-7	FORTI 2024-1A	09/20/2026	MBS PAYDOWN		448,393	448,393	448,511	446,890		1,503		1,503		448,393				19,233	09/20/2060	1.A FE
349941-AA-2	FFIN 2024-1A	09/15/2026	MBS PAYDOWN		62,742	62,742	62,735	62,612		130		130		62,742				2,292	12/15/2049	1.A FE
349941-AB-0	FFIN 2024-1A	09/15/2026	MBS PAYDOWN		58,008	58,008	58,008	57,877		131		131		58,008				2,292	12/15/2049	1.D FE
35042A-AA-1	FFIN 2023-1A	09/15/2026	MBS PAYDOWN		224,769	224,769	223,295	224,080		689		689		224,769				8,461	12/15/2043	1.A FE
35042R-AA-4	FFIN 23-2A	09/15/2026	MBS PAYDOWN		156,741	156,741	156,721	156,361		380		380		156,741				6,843	06/15/2049	1.A FE
35042R-AB-2	FFIN 2023-2A	09/15/2026	MBS PAYDOWN		81,537	81,537	81,515	81,322		215		215		81,537				3,800	06/15/2049	1.D FE
35042U-AA-7	FOUNDATION FINANCE TRUST FFIN_26-1A	09/15/2026	MBS PAYDOWN		629,259	629,259	629,242			1,199		1,199		629,259				4,474	02/18/2053	1.A FE
38150Y-AA-1	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	09/25/2026	MBS PAYDOWN		86,185	86,185	85,243	85,578		607		607		86,185				2,560	06/25/2052	1.A FE
38150Y-AB-9	GOLDMAN HOME IMPROVEMENT TRUST GHIT_22-G	09/25/2026	MBS PAYDOWN		87,111	87,111	85,246	86,098		1,013		1,013		87,111				3,047	06/25/2052	1.B FE
381935-AA-3	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		504,464	504,464	504,452	503,081		1,383		1,383		504,464				18,085	10/22/2046	1.G FE
381951-AA-0	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		2,506,583	2,506,583	2,506,119			6,915		6,915		2,506,583				48,052	12/20/2049	1.G FE
381951-AB-8	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		45,765	45,765	45,753			146		146		45,765				1,237	12/20/2049	2.B FE
38217K-AA-2	GOODGREEN	09/15/2026	MBS PAYDOWN		33,940	33,940	33,923	33,898		42		42		33,940				555	10/15/2052	1.A FE
38217V-AA-8	GOODG_17-1A	09/15/2026	MBS PAYDOWN		125,212	125,212	125,154	125,034		178		178		125,212				2,369	10/15/2052	1.A FE
38218D-AA-7	GOODG_19-1	09/15/2026	MBS PAYDOWN		49,770	49,770	49,755	49,697		73		73		49,770				972	10/15/2054	1.C FE
38218E-AA-5	GOODGREEN TRUST GOODG_19-2A	09/15/2026	MBS PAYDOWN		87,751	87,751	87,880	87,673		78		78		87,751				1,225	04/15/2055	1.A FE
38218G-AA-0	GOODGREEN TRUST GOODG_18-1	09/15/2026	MBS PAYDOWN		126,951	126,951	126,938	126,762		189		189		126,951				2,519	10/15/2053	1.A FE
38218J-AA-4	GOODGREEN TRUST GOODG_22-1	09/15/2026	MBS PAYDOWN		285,174	285,174	285,079	284,759		415		415		285,174				5,566	10/16/2056	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
38218Q-AA-8	GOODGREEN TRUST GOODG_17-2A	09/15/2026	MBS PAYDOWN		41,024	41,024	41,020	40,976		48		48		41,024				676	10/15/2053	1.A FE
382371-AA-0	GOOD_21-3CS	09/20/2026	MBS PAYDOWN		219,411	219,411	219,309	219,171		240		240		219,411				3,075	05/20/2048	1.D FE
382371-AB-8	GOOD_21-3CS	09/20/2026	MBS PAYDOWN		31,544	31,544	31,536	31,505		39		39		31,544				474	05/20/2048	1.G FE
38237E-AA-2	GDLP_25-1	09/20/2026	MBS PAYDOWN		868,948	868,948	868,845	866,546		2,401		2,401		868,948				31,190	02/22/2049	1.G FE
38237F-AA-9	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		1,160,263	1,160,263	1,160,153	1,157,271		2,993		2,993		1,160,263				38,041	10/20/2049	1.G FE
38237F-AB-7	GOODLEAP HOME IMPROVEMENT SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		885,048	885,048	884,938	882,505		2,544		2,544		885,048				32,035	10/20/2049	2.B FE
38237G-AA-7	GOOD_21-4GS-A	09/20/2026	MBS PAYDOWN		235,939	235,939	235,899	235,703		236		236		235,939				3,041	07/20/2048	1.F FE
38237G-AB-5	GOOD_21-4GS-B	08/20/2026	MBS PAYDOWN		4,395	4,395	4,395	4,390		5		5		4,395				69	07/20/2048	2.B FE
38237H-AA-5	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		104,907	104,907	104,892	104,782		125		125		104,907				1,593	10/20/2048	1.F FE
38237H-AB-3	GOODLEAP SUSTAINABLE HOME SOLUTIONS TRUS	09/20/2026	MBS PAYDOWN		1,476	1,476	1,475	1,474		2		2		1,476				28	10/20/2048	2.C FE
38237J-AA-1	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	09/20/2026	MBS PAYDOWN		289,538	289,538	289,469	289,133		405		405		289,538				5,172	01/20/2049	1.F FE
38237K-AA-8	GOODLEAP SUSTAINABLE HOME IMPROVEMENT LO	09/20/2026	MBS PAYDOWN		186,183	186,183	183,296	183,296						183,296		2,887	2,887	4,972	04/20/2049	2.C FE
39571M-AC-2	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	VARIOUS		7,094,654	7,036,410	7,036,317	7,035,206		1,908		1,908		7,037,114		57,540	57,540	246,391	06/25/2059	1.A FE
39571M-AF-5	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		472,516	472,516	472,484	470,716		1,800		1,800		472,516				18,358	06/25/2059	1.C FE
39571N-AE-6	GSKY 2025-1A	09/25/2026	MBS PAYDOWN		662,535	662,535	662,395	660,202		2,333		2,333		662,535				23,625	03/25/2060	1.D FE
39571X-AC-8	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		421,493	421,493	421,353	420,057		1,436		1,436		421,493				14,422	10/27/2059	1.A FE
39571X-AD-6	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		205,328	205,328	205,311	204,656		672		672		205,328				7,025	10/27/2059	1.A FE
39571X-AE-4	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/25/2026	MBS PAYDOWN		135,790	135,790	135,781	135,324		465		465		135,790				4,745	10/27/2059	1.C FE
39572B-AE-1	GREENSKY HOME IMPROVEMENT ISSUER TRUST G	09/15/2026	MBS PAYDOWN		1,720,253	1,720,253	1,719,929			3,383		3,383		1,720,253				6,632	12/15/2070	1.A FE
40468#-AA-7	ECON 101_17-1	07/11/2026	MBS PAYDOWN		410,600	410,600	410,600	410,600						410,600				8,551	05/11/2043	1.F Z
40472Q-AB-3	HINTT_24-A-B	09/15/2026	MBS PAYDOWN		64,762	64,762	64,759	64,621		140		140		64,762				2,500	03/16/2043	1.F FE
40486J-AB-3	HIN TIMESHARE TRUST HINTT_22-A	09/15/2026	MBS PAYDOWN		43,917	43,917	43,916	43,839		78		78		43,917				1,350	05/15/2041	1.F FE
42770L-AA-1	HERO_15-1A	09/20/2026	MBS PAYDOWN		209,542	209,542	209,448	209,154		389		389		209,542				7,976	09/21/2040	1.A FE
42770Q-AA-0	HERO_14-2A	09/20/2026	MBS PAYDOWN		118,218	118,218	117,304	118,131		86		86		118,218				3,406	09/21/2040	1.A FE
42770R-AA-8	HERO_14-1A-A	09/20/2026	MBS PAYDOWN		300,272	300,272	300,269	299,539		733		733		300,272				14,263	09/20/2038	1.A FE
42770U-AA-1	HERO FUNDING TRUST HERO_15-2A	09/20/2026	MBS PAYDOWN		139,918	139,918	139,902	139,654		264		264		139,918				5,548	09/20/2040	1.A FE
42770V-AA-9	HERO FUNDING TRUST HERO_16-1	09/20/2026	MBS PAYDOWN		251,327	251,327	251,304	250,854		472		472		251,327				10,073	09/20/2041	1.A FE
42770W-AA-7	HERO FUNDING TRUST HERO_16-2A	09/20/2026	MBS PAYDOWN		175,740	175,740	175,683	175,400		340		340		175,740				6,390	09/20/2041	1.A FE
42770X-AA-5	HERO FUNDING TRUST HERO_16-3A	09/20/2026	MBS PAYDOWN		79,508	79,508	79,501	79,381		126		126		79,508				2,205	09/20/2042	1.A FE
42771A-AB-2	HERO FUNDING TRUST HERO_17-3A	09/20/2026	MBS PAYDOWN		33,919	33,919	35,286	33,984		(65)		(65)		33,919				1,279	09/21/2048	1.A FE
42771T-AA-3	HERO FUNDING TRUST HERO_15-3A	09/20/2026	MBS PAYDOWN		303,516	303,516	303,495	302,887		629		629		303,516				13,093	09/20/2041	1.A FE
42771X-AA-4	HERO FUNDING TRUST HERO_17-1A	09/20/2026	MBS PAYDOWN		383,088	383,088	382,934	382,355		733		733		383,088				13,632	09/20/2047	1.A FE
42806M-AE-9	HERTZ VEHICLE FINANCING LLC HERTZ_21-2	09/25/2026	MBS PAYDOWN		10,325,000	10,325,000	10,323,392	10,314,148		10,852		10,852		10,325,000				115,640	12/27/2027	1.A FE
42806M-AF-6	HERTZ VEHICLE FINANCING LLC HERTZ_21-2	09/25/2026	MBS PAYDOWN		605,500	605,500	605,212	604,678		822		822		605,500				8,558	12/27/2027	1.F FE
43283G-AA-0	HILTON GRAND VACATIONS TRUST HGVT_22-2A	09/25/2026	MBS PAYDOWN		26,557	26,557	26,552	26,490		67		67		26,557				757	01/26/2037	1.A FE
43283G-AB-8	HILTON GRAND VACATIONS TRUST HGVT_22-2A	09/25/2026	MBS PAYDOWN		24,166	24,166	24,160	24,098		68		68		24,166				759	01/26/2037	1.F FE
43283N-AB-3	HGVT 2024-3A	08/11/2026	VARIOUS		2,764,644	2,761,324	2,760,610	2,769,069		53		53		2,769,122		(4,479)	(4,479)	91,495	08/27/2040	1.G FE
43283Y-AB-9	HGVT 2024-1B	09/15/2026	MBS PAYDOWN		30,641	30,641	30,636	30,574		67		67		30,641				1,209	09/15/2039	1.F FE
43285H-AA-6	HILTON GRAND VACATIONS TRUST HGVT_20-AA	09/25/2026	MBS PAYDOWN		28,809	28,809	28,807	28,757		52		52		28,809				530	02/25/2039	1.A FE
43285H-AB-4	HILTON GRAND VACATIONS TRUST HGVT_20-AA	09/25/2026	MBS PAYDOWN		18,606	18,606	18,606	18,554		51		51		18,606				527	02/25/2039	1.F FE
43340J-AB-8	HINTT 2025-A	09/15/2026	MBS PAYDOWN		423,788	423,788	423,742	422,916		872		872		423,788				15,378	03/15/2044	1.G FE
45038#-AA-5	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	09/24/2026	VARIOUS		181,779	181,779	181,779	59,499						181,779				5,890	10/15/2038	2.B Z
45038#-AB-3	ISQ GLOBAL INFRASTRUCTURE CREDIT FUND II	09/24/2026	VARIOUS		24,237	24,237	24,237	7,933						24,237				993	10/15/2038	3.B Z
46616P-AA-1	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		122,371	122,371	122,339	122,151		220		220		122,371				3,833	10/15/2056	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLES LLC HE	09/15/2026	MBS PAYDOWN		39,410	39,410	39,387	39,335		75		75		39,410				1,312	09/15/2056	1.A FE
46616V-AA-8	321 HENDERSON RECEIVABLES LLC HE	09/15/2026	MBS PAYDOWN		35,883	35,883	35,875	35,825		58		58		35,883				986	02/16/2065	1.A FE
48730P-AC-4	KEENAN DEV ASSOC OF TENN	07/15/2026	SINKING FUND REDEMPTION		178,252	178,252	179,589	178,254		(1)		(1)		178,252				8,948	07/15/2028	1.C FE
50625B-AA-3	MRQI_26-HI1A	09/01/2026	MBS PAYDOWN		467,880	467,880	464,987			199		199		467,880				15,217	02/25/2048	1.A PL
50625B-AB-1	MRQI_26-HI1A	08/25/2026	MBS PAYDOWN		51,542	51,542	51,364			202		202		51,542				1,494	02/25/2048	1.C PL
51888R-AC-4	LAUREL ROAD PRIME STUDENT LOAN TRUST LRB	09/25/2026	MBS PAYDOWN		183,393	183,393	183,345	182,945		448		448		183,393				4,508	05/26/2043	1.A FE
51889C-AB-8	LAUREL ROAD PRIME STUDENT LOAN TRUST LRK	09/25/2026	MBS PAYDOWN		130,513	130,513	130,465	130,573		(60)		(60)		130,513				1,203	11/25/2050	1.A FE
53946W-AA-3	LAI II SERIES 2021-1	09/08/2026	MBS PAYDOWN		7,273,048	7,273,048	7,273,048	7,273,048						7,273,048				143,159	05/12/2033	1.F PL
53946Y-AA-9	LAI_23-1-A	09/12/2026	MBS PAYDOWN		3,617,653	3,617,653	3,617,653	3,617,653						3,617,653				130,230	07/12/2034	1.B PL
53946Y-AB-7	LAI_23-1-B	09/12/2026	MBS PAYDOWN		847,887	847,887	847,887	847,887						847,887				35,995	07/12/2034	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
53946Y-AC-5	LAI_23-1-C	09/12/2026	MBS PAYDOWN		395,681	395,681	395,681	395,681						395,681				18,707	07/12/2034	2.C PL
53946Y-AD-3	LAI_23-1-D	09/12/2026	MBS PAYDOWN		339,155	339,155	339,155	339,155						339,155				18,754	07/12/2034	3.B PL
53946Y-AE-1	LAI_23-1-E	09/12/2026	MBS PAYDOWN		294,371	294,371	294,371	294,371						294,371				19,121	07/12/2034	4.A PL
53947L-AA-6	LAI II SERIES 2020-1	09/08/2026	MBS PAYDOWN		3,533,000	3,533,000	3,533,000	3,533,000						3,533,000				81,109	03/12/2030	1.A PL
53948Q-AA-4	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	09/20/2026	MBS PAYDOWN		149,295	149,295	149,283	149,123		172		172		149,295				2,199	03/20/2048	1.D FE
53948Q-AB-2	LOANPAL SOLAR LOAN LTD LPSLT_21-2GS	07/20/2026	MBS PAYDOWN		28,052	28,052	28,049	28,011		41		41		28,052				457	03/20/2048	1.G FE
53948T-AA-8	LAI II SERIES 2022-1	07/12/2026	MBS PAYDOWN		1,674,306	1,674,306	1,674,306	1,674,306						1,674,306				43,538	01/12/2034	1.G Z
53948T-AB-6	LAI II SERIES 2022-1	09/12/2026	VARIOUS		3,833,182	3,833,182	3,833,182	3,833,182						3,833,182				201,865	01/12/2034	2.C PL
59008*-AA-6	MERITIZE EDUCATION LOAN TRUST MRTZE_23-A	09/15/2026	MBS PAYDOWN		375,090	375,090	367,309	372,345		2,745		2,745		375,090				19,711	08/15/2050	1.F PL
595481-AA-0	MID-STATE TRUST	08/01/2026	MBS PAYDOWN		13,499	13,499	13,469	13,403		96		96		13,499				470	01/15/2040	1.E FE
59548P-AA-7	MID-STATE TRUST	09/01/2026	MBS PAYDOWN		122,322	122,322	119,587	122,015		308		308		122,322				4,759	10/15/2040	1.E FE
608934-AA-3	MOMNT TECHNOLOGIES TRUST MMNT_23-1	09/20/2026	MBS PAYDOWN		209,712	209,710	209,695	217,834		(8,122)		(8,122)		209,712				9,701	03/20/2045	2.B FE
618934-AA-1	MSAIC_23-4A-A	09/20/2026	MBS PAYDOWN		101,430	101,430	101,408	101,096		334		334		101,430				4,333	05/20/2053	1.D FE
61945H-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	09/20/2026	MBS PAYDOWN		100,259	100,259	100,243	99,942		317		317		100,259				4,040	08/22/2050	1.G FE
61945H-AB-8	MOSAIC SOLAR LOAN TRUST MSAIC_25-1	09/20/2026	MBS PAYDOWN		118,077	118,077	117,634	117,636		440		440		118,077				5,535	08/22/2050	2.B FE
61945V-AA-9	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	09/20/2026	MBS PAYDOWN		13,205	13,205	13,144	13,167		39		39		13,205				467	06/20/2053	1.F FE
61945V-AB-7	MOSAIC SOLAR LOAN TRUST MSAIC_23-1	09/20/2026	MBS PAYDOWN		1,960	1,960	1,959	1,953		7		7		1,960				90	06/20/2053	2.C FE
61945W-AA-7	MSAIC 2023-2A	09/20/2026	MBS PAYDOWN		111,106	111,106	109,663	110,715		390		390		111,106				3,951	09/22/2053	1.G FE
61946K-AA-2	MSAIC_22-3	09/20/2026	MBS PAYDOWN		233,191	233,191	233,181	232,458		733		733		233,191				9,362	06/20/2053	1.G FE
61946T-AA-3	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	09/20/2026	MBS PAYDOWN		88,974	88,974	87,348	87,348						87,348		1,625	1,625	849	06/20/2052	1.B FE
61946T-AB-1	MOSAIC SOLAR LOAN TRUST MSAIC_21-3	09/20/2026	MBS PAYDOWN		29,054	29,054	28,857	29,010		44		44		29,054				369	06/20/2052	1.G FE
61946U-AA-0	MOSAIC SOLAR LOAN TRUST MSAIC_22-2	09/20/2026	MBS PAYDOWN		19,737	19,737	19,524	19,524						19,524		213	213	574	01/21/2053	1.D FE
61947D-AA-7	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	09/20/2026	MBS PAYDOWN		227,872	227,872	222,215	222,215						222,215		5,657	5,657	2,284	12/20/2046	1.B FE
61947D-AB-5	MOSAIC SOLAR LOANS LLC MSAIC_21-1A	09/20/2026	MBS PAYDOWN		97,189	97,189	96,581	97,035		154		154		97,189				1,323	12/20/2046	1.E FE
62848P-AB-6	MVW OWNER TRUST MVWOT_23-1	09/20/2026	MBS PAYDOWN		69,625	69,625	69,624	69,439		187		187		69,625				2,509	10/22/2040	1.F FE
62949Y-AB-5	NYLIMAC 2010-SS-1	09/15/2026	MBS PAYDOWN		311,293	311,293	311,229	310,619		674		674		311,293				11,483	02/15/2048	1.F PLGI
63940Q-AD-5	NAVIENT STUDENT LOAN TRUST NAVSL_2018-BA	09/15/2026	MBS PAYDOWN		567,553	567,553	556,313			1,714		1,714		567,553				5,864	12/15/2059	1.A FE
63940Y-AB-2	NAVIENT STUDENT LOAN TRUST NAVSL_19-CA	09/15/2026	MBS PAYDOWN		271,522	271,522	269,089	269,897		1,626		1,626		271,522				5,688	02/15/2068	1.A FE
63941B-AB-1	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	08/15/2026	MBS PAYDOWN		62,449	62,449	62,421	65,410		(2,961)		(2,961)		62,449				1,267	01/15/2043	1.A FE
63941B-AC-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-A	08/15/2026	MBS PAYDOWN		21,802	21,802	21,802	21,802						21,802				645	01/15/2043	1.A FE
63941C-AB-9	NAVIENT STUDENT LOAN TRUST NAVSL_19-D	09/15/2026	MBS PAYDOWN		389,094	389,094	388,921	388,644		449		449		389,094				7,789	12/15/2059	1.A FE
63941G-AB-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-BA	09/15/2026	MBS PAYDOWN		142,961	142,961	142,811	142,826		135		135		142,961				2,028	01/15/2069	1.A FE
63941H-AA-0	NAVIENT STUDENT LOAN TRUST NAVSL_20-DA	09/15/2026	MBS PAYDOWN		218,561	218,561	218,538	218,420		142		142		218,561				2,454	05/15/2069	1.A FE
63941L-AB-9	NAVSL_19-BA-A2A	09/15/2026	MBS PAYDOWN		294,336	294,336	294,321	293,954		382		382		294,336				6,600	12/15/2059	1.A FE
63941M-AB-7	NAVIENT STUDENT LOAN TRUST NAVSL_19-EA	09/15/2026	MBS PAYDOWN		177,211	177,211	177,149	177,040		172		172		177,211				3,099	05/15/2068	1.A FE
63942C-AD-4	NAVSL 2021-DA	09/15/2026	MBS PAYDOWN		325,038	325,038	306,146	322,047		2,991		2,991		325,038				8,580	04/15/2060	2.B FE
63942P-AA-1	NAVIENT PRIVATE EDUCATION LOAN TRUST NAV	09/15/2026	MBS PAYDOWN		58,414	58,414	58,404	58,323		91		91		58,414				1,621	10/15/2070	1.A FE
63942T-AA-3	NAVSL 2023-BA	09/15/2026	MBS PAYDOWN		69,318	69,318	69,318	69,150		168		168		69,318				2,989	03/15/2072	1.A FE
64033X-AD-6	NSLT 2025-AA	09/15/2026	MBS PAYDOWN		791,326	791,326	791,033	789,789		1,537		1,537		791,326				26,542	03/15/2057	1.A FE
669899Q-AA-6	NOVATION_10-A	09/15/2026	MBS PAYDOWN		1,842,487	1,842,487	1,842,129	1,839,026		3,461		3,461		1,842,487				55,318	06/15/2051	1.F PLGI
67079#-AA-9	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	VARIOUS		575,417	575,417	575,417	282,547						575,417				17,053	08/06/2035	1.G PL
67079#-AB-7	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	VARIOUS		255,741	255,741	255,741	125,577						255,741				9,360	08/06/2035	2.C PL
67079#-AC-5	NUVEEN ENERGY & POWER INFRASTRUCTURE CRE	09/18/2026	VARIOUS		210,986	210,986	210,986	103,601						210,986				9,821	08/06/2035	3.C PL
675958-AA-0	OCTANE RECEIVABLES TRUST OCTL_26-RVM1	09/20/2026	MBS PAYDOWN		414,143	414,143	414,124			1,060		1,060		414,143				2,830	06/20/2047	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
69376B-AA-4	PACEF_20-1A-A	09/20/2026	MBS PAYDOWN		286,747	286,747	289,232	286,838		(86)		(86)		286,752		(5)	(5)	7,785	09/20/2055	1.A FE
69410T-AA-3	PACEWELL 8 TRUST CPACE_23-1	09/10/2026	MBS PAYDOWN		1,749,811	1,749,811	1,674,588	1,746,418		3,393		3,393		1,749,811				60,203	02/10/2062	1.A FE
73758*-AA-9	POTENTIA LUDIS SPV LLC OCTL_25-1	09/01/2026	MBS PAYDOWN		13,236,002	13,236,002	13,395,404	11,986,081		(42,418)		(42,418)		13,236,002				437,864	10/20/2033	1.A PL
73940M-AA-9	POWERPAY ISSUANCE TRUST PWRP_25-1	09/18/2026	MBS PAYDOWN		1,043,092	1,043,092	1,043,079	1,040,574		2,519		2,519		1,043,092				35,147	11/18/2041	1.D FE
73940M-AB-7	POWERPAY ISSUANCE TRUST PWRP_25-1	09/18/2026	MBS PAYDOWN		272,287	272,287	272,231	271,583		703		703		272,287				10,489	11/18/2041	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
..745934-AA-7	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		135,203,001	135,203,001	135,425,471	36,631,647						135,398,702		(195,701)	(195,701)	2,302,467	01/23/2032	1.A PL
..745934-AB-5	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		5,937,545	5,937,545	5,962,985	2,936,976						5,960,807		(23,262)	(23,262)	141,887	01/23/2032	1.C PL
..745934-AC-3	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		14,390,427	14,390,427	14,374,457	4,054,444						14,371,942		18,485	18,485	271,225	01/23/2032	1.F PL
..745934-AD-1	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		7,147,563	7,147,563	7,168,131	2,018,945						7,167,016		(19,453)	(19,453)	144,837	01/23/2032	2.B PL
..745934-AE-9	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		8,386,474	8,386,474	8,455,512	2,369,237						8,454,600		(68,127)	(68,127)	229,635	01/23/2032	3.B PL
..745934-AF-6	PUNCTUM VENDITIONIS NOTE ISSUER SPV 2023	09/25/2026	SECURITY CALLED AT 100.00000000		10,673,694	10,673,694	9,970,765	2,810,497						9,981,292		692,402	692,402	292,651	01/23/2032	4.C PL
..75973F-AA-9	RENEW_18-1-A	09/20/2026	MBS PAYDOWN		303,097	303,097	303,102	302,524		573		573		303,097				11,129	09/22/2053	1.A FE
..75973H-AA-5	RENEW_23-1A-A	09/20/2026	MBS PAYDOWN		428,596	428,596	403,133	425,497		3,099		3,099		428,596					11/20/2058	1.A FE
..75973K-AA-8	RENEW_17-2A-A	09/20/2026	MBS PAYDOWN		279,867	279,867	269,074	278,574		1,293		1,293		279,867				8,102	09/22/2053	1.A FE
..75973L-AA-6	RENEW_17-1A	09/20/2026	MBS PAYDOWN		372,156	372,156	356,491	369,551		2,605		2,605		372,156				12,240	09/20/2052	1.A FE
..75973V-AA-4	RENEW LTD RENEW_24-1	09/20/2026	MBS PAYDOWN		9,064	9,064	8,902	9,034		30		30		9,064				287	11/20/2059	1.A FE
..75975B-AA-6	RENEW FINANCIAL RENEW_21-1	09/20/2026	MBS PAYDOWN		217,035	217,035	216,983	216,804		231		231		217,035				2,274	11/20/2056	1.A FE
..77930#-AA-7	RT 28 TITLING TRUST_13	09/15/2026	MBS PAYDOWN		326,374	326,374	326,374	326,374						326,374				10,115	06/15/2029	1.D
..78448Y-AJ-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_21-	09/15/2026	MBS PAYDOWN		100,185	100,185	100,178	100,144		41		41		100,185				712	01/15/2053	1.A FE
..78449C-AA-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		119,747	119,747	119,745	119,546		200		200		119,747				3,594	05/16/2050	1.A FE
..78449D-AB-2	SMB 2020-PTB	09/25/2026	MBS PAYDOWN		355,974	355,974	356,640	356,110		(135)		(135)		355,974				3,789	09/15/2054	1.A FE
..78449H-AA-5	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		1,745,290	1,745,290	1,745,055	1,741,982		3,308		3,308		1,745,290				57,927	10/16/2056	1.A FE
..78449H-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		1,461,264	1,461,264	1,461,264	1,461,264						1,461,264				51,844	10/16/2056	1.A FE
..78449H-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		1,188,795	1,188,795	1,188,377	1,186,178		2,617		2,617		1,188,795				45,866	10/16/2056	1.C FE
..78449L-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	09/15/2026	MBS PAYDOWN		303,360	303,360	303,286	302,941		418		418		303,360				7,224	01/15/2037	1.A FE
..78449L-AC-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_18-	09/15/2026	MBS PAYDOWN		50,906	50,906	45,497	46,259		4,647		4,647		50,906				1,511	01/15/2037	1.A FE
..78449T-AB-7	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	09/15/2026	MBS PAYDOWN		287,035	287,035	286,946	286,663		372		372		287,035				6,554	07/15/2036	1.A FE
..78449U-AB-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	09/15/2026	MBS PAYDOWN		439,580	439,580	439,566	439,205		375		375		439,580				6,530	09/15/2037	1.A FE
..78449X-AA-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_20-	09/15/2026	MBS PAYDOWN		272,627	272,627	272,573	272,493		134		134		272,627				2,322	07/15/2053	1.A FE
..78450P-AA-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		392,573	392,573	392,527	391,656		917		917		392,573				16,138	09/15/2053	1.A FE
..78450P-AB-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		377,163	377,163	377,163	377,163						377,163				13,102	09/15/2053	1.A FE
..78450P-AC-9	SMB PRIVATE EDUCATION LOAN TRUST SMB_23-	09/15/2026	MBS PAYDOWN		256,582	256,582	256,459	255,896		687		687		256,582				11,961	09/15/2053	1.C FE
..78450X-AA-6	SMB 2024-E	09/15/2026	MBS PAYDOWN		170,798	170,798	170,731	170,466		332		332		170,798				5,800	10/16/2056	1.A FE
..78454X-AA-2	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		561,616	561,616	561,536	560,477		1,140		1,140		561,616				20,064	10/15/2058	1.A FE
..78454X-AB-0	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		468,600	468,600	468,600	468,600						468,600				16,610	10/15/2058	1.A FE
..78454X-AC-8	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		148,841	148,841	148,629	148,487		354		354		148,841				6,090	10/15/2058	1.C FE
..78454X-AD-6	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		29,930	29,930	29,740	29,853		77		77		29,930				1,310	10/15/2058	1.G FE
..78454X-AE-4	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		141,545	141,545	139,167	141,106		438		438		141,545				6,864	10/15/2058	2.C FE
..78471H-AB-4	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_19	09/15/2026	MBS PAYDOWN		179,554	179,554	181,761	180,569		(1,015)		(1,015)		179,554				4,497	06/15/2048	1.A FE
..78474E-AA-0	SOL INVICTUS SPV 2022-1 FUNDED	09/20/2026	MBS PAYDOWN		3,646,001	3,646,001	3,442,538	3,624,827		21,174		21,174		3,646,001				122,057	06/23/2049	1.F PL
..78490D-AB-0	SOCIAL PROFESSIONAL LOAN PROGRAM SOFI_18	09/25/2026	MBS PAYDOWN		441,627	441,627	441,413	440,585		1,042		1,042		441,627				10,579	01/25/2048	1.A FE
..80600H-AA-6	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	09/20/2026	MBS PAYDOWN		2,337,875	2,337,875	2,289,595	2,328,166		9,709		9,709		2,337,875				77,151	09/20/2051	1.A PL
..80600H-AB-4	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	09/20/2026	MBS PAYDOWN		584,469	584,469	592,484	584,375		94		94		584,469				20,956	09/20/2051	1.A PL
..80600H-AH-1	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	09/20/2026	MBS PAYDOWN		2,516,212	2,516,212	2,393,664	2,451,070		9,038		9,038		2,516,212				64,312	09/20/2052	1.A PL
..80600H-AJ-7	SCANDERE SUPRA NOTE ISSUER SPV 2023 LLC	09/20/2026	MBS PAYDOWN		590,442	590,442	580,807	588,791		1,651		1,651		590,442				18,248	09/20/2052	1.A PL
..82650D-AB-8	SRFC 2024-2A	09/20/2026	MBS PAYDOWN		322,654	322,654	322,605	321,803		851		851		322,654				11,241	06/20/2041	1.F FE
..82650T-AB-3	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	09/20/2026	MBS PAYDOWN		15,898	15,898	15,895	15,863		35		35		15,898				529	06/20/2040	1.F FE
..82653B-AB-9	SIERRA TIMESHARE RECEIVABLES FUNDING LLC	09/20/2026	MBS PAYDOWN		107,042	107,042	107,038	106,775		267		267		107,042				3,519	08/20/2041	1.F FE
..826935-AB-4	SRFC 2024-1A	09/20/2026	MBS PAYDOWN		155,065	155,065	155,043	154,655		410		410		155,065				5,453	01/20/2043	1.F FE
..83192C-AB-3	SMB PRIVATE EDUCATION LOAN TRUST SMB_19-	09/15/2026	MBS PAYDOWN		634,091	634,091	634,051	633,427		664		664		634,091				11,932	06/15/2037	1.A FE
..83192C-AC-1	SMB_19-B	09/15/2026	MBS PAYDOWN		65,356	65,356	56,860	61,586		3,770		3,770		65,356				2,030	06/15/2037	1.A FE
..83206N-AC-1	SMB PRIVATE EDUCATION LOAN TRUST SMB_22-	09/15/2026	MBS PAYDOWN		164,521	164,521	156,687	163,980		541		541		164,521				4,983	02/16/2055	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
83207Q-AA-7	SMB 2024-D	09/15/2026	MBS PAYDOWN		176,544	176,544	176,485	176,181		363		363		176,544				6,347	07/15/2053	1.A FE
83401C-AB-0	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-C	09/15/2026	MBS PAYDOWN		138,488	138,488	138,450	138,366		122		122		138,488				2,177	11/16/2048	1.A FE
83404W-AB-3	SOFI PROFESSIONAL LOAN PROGRAM SOFI_19-B	09/15/2026	MBS PAYDOWN		222,775	222,775	222,762	222,511		264		264		222,775				4,552	08/17/2048	1.A FE
83406T-AB-8	SOCIAL PROFESSIONAL LOAN PROGRAM LLC SOF	09/15/2026	MBS PAYDOWN		170,990	170,990	168,308	170,263		726		726		170,990				2,900	05/15/2046	1.A FE
83409W-AA-0	SOL VIRTUS NOTE ISSUER SPV 2022-1	09/20/2026	MBS PAYDOWN		2,980,795	2,980,795	3,104,609	2,987,691		(6,896)		(6,896)		2,980,795				123,303	11/20/2053	1.C PL
83409W-AB-8	SOL VIRTUS NOTE ISSUER SPV 2022-1	09/20/2026	MBS PAYDOWN		771,813	771,813	803,607	773,584		(1,771)		(1,771)		771,813				35,758	11/20/2053	1.G Z
83411*-AA-7	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		4,985,341	4,985,341	4,935,720	4,967,743		17,598		17,598		4,985,341				183,011	10/20/2050	1.C Z
83411*-AB-5	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		672,668	672,668	648,368	668,119		4,549		4,549		672,668				26,938	10/20/2050	1.F Z
83411*-AC-3	SOL TESSELLATUS SPV 2024-1 LLC FUNDED	09/20/2026	MBS PAYDOWN		597,609	597,609	522,284	587,576		10,033		10,033		597,609				25,927	10/20/2050	2.B Z
83411V-AA-8	SOL INVICTUS SPV 2021-1 FUNDED	09/20/2026	MBS PAYDOWN		4,990,736	4,990,736	4,552,055	4,952,030		38,707		38,707		4,990,737		(1)	(1)	74,769	10/20/2048	1.F PL
83411V-AB-6	SOL INVICTUS SPV 2021-1 FUNDED	08/20/2026	MBS PAYDOWN		336,198	336,198	305,144	335,446		752		752		336,198				5,805	10/20/2048	3.B PL
83412L-AA-9	SOL INVICTUS SPV 20231-LLC SOLINV_23-1	09/20/2026	MBS PAYDOWN		3,103,073	3,103,073	3,067,338	3,122,952		(19,879)		(19,879)		3,103,073				138,287	12/20/2049	1.D PL
83423*-AA-3	SOLIS QUANTUM NOTE ISSUER SPV_23-1	09/20/2026	MBS PAYDOWN		888,677	888,677	888,677	888,677						888,677				29,358	04/21/2053	1.D PL
83423*-AB-1	SOLIS QUANTUM NOTE ISSUER SPV_23-1	09/20/2026	MBS PAYDOWN		721,666	721,666	721,666	721,666						721,666				30,310	04/21/2053	2.C PL
86324E-AA-5	STREAM INNOVATIONS ISSUER TRUST STRE_24-	09/15/2026	MBS PAYDOWN		41,024	41,024	41,015	40,943		81		81		41,024				1,426	02/15/2045	1.G FE
86365R-AA-6	STRUCTURED ASSET FUNDING SECURIT	09/18/2026	MBS PAYDOWN		110,794	110,794	110,781	110,593		201		201		110,794				2,962	02/18/2060	1.F FE
866974-AA-6	SUNNOVA HELIOS XIV ISSUER LLC SNVA_24-B	09/20/2026	MBS PAYDOWN		334,377	334,377	327,154	332,804		1,574		1,574		334,377				13,719	05/22/2051	1.F FE
86744T-AA-4	SUNNOVA SOL ISSUER LLC SNVA_21-B	09/20/2026	MBS PAYDOWN		224,984	224,984	224,968	224,795		190		190		224,984				2,433	07/20/2048	1.C FE
86744T-AB-2	SUNNOVA SOL ISSUER LLC SNVA_21-B	09/20/2026	MBS PAYDOWN		176,104	176,104	176,033	175,920		184		184		176,104				2,361	07/20/2048	2.C FE
86745A-AB-2	SUNNOVA HELIOS VIII ISSUER LLC SNVA_22-A	09/20/2026	MBS PAYDOWN		183,998	183,998	179,888	183,166		832		832		183,998				3,843	02/22/2049	3.B FE
86745R-AA-7	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	09/20/2026	MBS PAYDOWN		38,221	38,221	38,205	38,180		41		41		38,221				523	10/20/2048	1.C FE
86745R-AB-5	SUNNOVA HELIOS ISSUER LLC SNVA_2021-C	09/20/2026	MBS PAYDOWN		24,519	24,519	24,512	24,489		30		30		24,519				385	10/20/2048	3.A FE
86745Y-AA-2	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	09/20/2026	MBS PAYDOWN		176,322	176,322	168,863	174,694		1,628		1,628		176,322				6,129	08/22/2050	1.G FE
86745Y-AB-0	SUNNOVA HELIOS XII ISSUER LLC SNVA_23-B	09/20/2026	MBS PAYDOWN		55,170	55,170	51,489	54,450		719		719		55,170				2,026	08/22/2050	4.A FE
86746A-AA-3	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	09/20/2026	MBS PAYDOWN		142,808	142,808	139,142	141,785		1,024		1,024		142,808				5,021	05/20/2050	1.G FE
86746A-AB-1	SUNNOVA HELIOS ISSUER XI ISSUER LLC SNVA	09/20/2026	MBS PAYDOWN		70,934	70,934	67,170	70,076		858		858		70,934				2,635	05/20/2050	4.B FE
86746B-AA-1	SNVA 2023-GRID1	09/20/2026	MBS PAYDOWN		37,546	37,546	37,048	37,416		130		130		37,546				1,436	12/20/2050	1.B FE
86746E-AA-5	SUNNOVA HELIOS ISSUER LLC SNVA_21-A	09/20/2026	MBS PAYDOWN		123,028	123,028	123,027	122,913		115		115		123,028				1,460	02/20/2048	2.B FE
86746F-AA-2	SNVA 2024-GRID1	09/20/2026	MBS PAYDOWN		37,036	37,036	37,035	36,928		108		108		37,036				1,423	07/20/2051	1.B FE
86805V-AA-5	STRONG 2025-A	09/20/2026	MBS PAYDOWN		651,761	651,761	651,741	649,674		2,087		2,087		651,761				27,365	06/21/2055	1.D FE
86805V-AB-3	STRONG 2025-A	09/20/2026	MBS PAYDOWN		144,504	144,504	141,510	143,835		670		670		144,504				6,448	06/21/2055	1.G FE
87252D-AA-1	TIC HOME IMPROVEMENT TRUST TIC_24-A	09/15/2026	MBS PAYDOWN		415,731	415,731	415,677	414,707		1,024		1,024		415,731				18,510	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			881,557	881,557	881,557	406,182						881,557				29,038	03/31/2035	2.C FE
88576N-AB-4	321 HENDERSON RECEIVABLES I LL	09/15/2026	MBS PAYDOWN		92,082	92,082	92,035	91,886		196		196		92,082				3,559	03/15/2047	1.A FE
88576N-AC-2	321 HENDERSON RECEIVABLES I LL	09/15/2026	MBS PAYDOWN		16,596	16,596	16,596	16,596						16,596				398	06/15/2041	1.A FE
88576N-AD-0	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		58,814	58,814	58,760	58,681		133		133		58,814				2,356	06/15/2047	1.B FE
88576N-AE-8	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		44,018	44,018	44,018	44,018						44,018				1,156	09/15/2041	1.A FE
88576N-AF-5	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		105,914	105,914	105,858	105,687		227		227		105,914				3,785	09/15/2047	1.D FE
88576N-AH-1	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		139,816	139,816	139,786	139,525		290		290		139,816				5,299	12/15/2047	1.D FE
88576N-AJ-7	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		10,383	10,383	9,221	10,368		15		15		10,383				263	03/15/2042	1.A FE
88576N-AK-4	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		40,449	40,449	40,425	40,362		86		86		40,449				1,506	03/15/2048	1.E FE
88576N-AM-0	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		23,731	23,731	23,714	23,675		56		56		23,731				997	06/15/2048	1.E FE
88576P-AD-5	321 HENDERSON RECEIVABLES I LL	09/15/2026	MBS PAYDOWN		107,913	107,913	107,906	107,684		229		229		107,913				4,085	09/15/2045	1.A FE
88576P-AF-0	321 HENDERSON RECEIVABLES I LL	09/15/2026	MBS PAYDOWN		88,291	88,291	88,230	88,102		189		189		88,291				3,362	11/15/2046	1.B FE
88576U-AA-0	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		42,180	42,180	42,163	42,079		101		101		42,180				1,774	11/15/2037	1.A FE
88576V-AA-8	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		28,416	28,416	25,752	28,125		291		291		28,416				1,521	06/15/2045	1.A FE
88576V-AE-0	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		228	228	217	227		2		2		228				12	06/15/2045	1.A FE
88576X-AA-4	321 HENDERSON RECEIVABLES LLC	09/15/2026	MBS PAYDOWN		160,836	160,836	160,794	160,494		342		342		160,836				6,139	07/15/2059	1.A FE
897919-AA-4	TRUST 2024-DPP1 RCKT_24-1	08/01/2026	VARIOUS		5,792,805	5,792,805	5,792,805	5,792,920						5,792,920		(115)	(115)	217,501	09/17/2032	1.B PL
897919-AB-2	TRUST 2024-DPP1 RCKT_24-1	09/01/2026	MBS PAYDOWN		8,349,456	8,349,456	8,349,456	8,349,456						8,349,456				389,654	09/17/2032	1.G Z
91824X-AW-0	VCP RRL ABS LTD VCRRL_22-1	07/20/2026	MBS PAYDOWN		453,567	453,567	453,476	452,175		1,392		1,392		453,567				20,649	07/20/2035	1.F FE
91824X-AY-6	VCP RRL ABS LTD VCRRL_22-1	07/20/2026	MBS PAYDOWN		249,791	249,791	249,791	249,791						249,791				15,615	07/20/2035	2.B FE
91825D-AA-1	VCP RRL ABS LTD VCRRL_24-1A	07/20/2026	MBS PAYDOWN		235,284	235,284	235,284	235,284						235,284				11,139	04/20/2034	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
..91825D-AC-7	VCP RRL ABS LTD VCRRL_24-1A	07/20/2026	MBS PAYDOWN		201,649	201,649	201,649	201,649						201,649				10,617	04/20/2034	1.F FE
..91825N-AE-1	VCRRL 2025-1A	07/20/2026	MBS PAYDOWN		197,213	197,213	197,213	197,213						197,213				9,113	04/20/2035	1.F 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
..92347W-AA-6	VERITAS DOCTRINA NOTE ISSUER VRTDC_22	09/25/2026	MBS PAYDOWN		1,750,242	1,750,242	1,691,293	1,741,084		9,158		9,158		1,750,242				26,377	03/25/2052	1.G PL
..BNLQJZ-1H-0	NOVATION FUNDING LLC	07/15/2026	MBS PAYDOWN		11,912	11,912	11,912	11,912						11,912				278	12/15/2052	1.F PLGI
..BNLONT-BH-8	NV FUNDING LLC	09/15/2026	MBS PAYDOWN		32,761	32,761	32,761	32,761						32,761				988	01/15/2053	1.F PLGI
..G7743*-AA-8	SLF VL HOLDINGS LP HPS_25-1	07/15/2026	MBS PAYDOWN		1,615,000	1,615,000	1,615,000	1,615,000						1,615,000				73,953	02/01/2033	1.G PL
..G7743*-AB-6	SLF VL HOLDINGS LP HPS_25-1	07/15/2026	MBS PAYDOWN		151,406	151,406	151,406	151,406						151,406				8,371	02/01/2033	2.C PL
..G7743@-AA-6	SLF VL HOLDINGS LP HPS_25-1	07/15/2026	MBS PAYDOWN		1,870,000	1,870,000	1,870,000	1,870,000						1,870,000				85,636	02/01/2033	1.G PL
..G7743@-AB-4	SLF VL HOLDINGS LP HPS_25-1	07/15/2026	MBS PAYDOWN		175,313	175,313	175,313	175,313						175,313				9,693	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)					383,924,569	384,131,371	382,743,936	241,462,999		193,718		193,718		383,791,779		132,785	132,785	9,867,681	XXX	XXX
..53948N-AA-1	LOANPAL SOLAR LOAN 2020-3 LTD LPSLT_20-3	09/20/2026	MBS PAYDOWN		106,716	106,716	88,441			235		235		106,716				220	12/20/2047	1.D FE
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					106,716	106,716	88,441			235		235		106,716				220	XXX	XXX
..00192E-AA-5	AWAS AVIATION CAPITAL LTD MSN 36044	07/29/2026	SINKING FUND REDEMPTION		1,060,288	1,060,288	1,060,288	1,060,288						1,060,288				32,007	04/29/2027	1.E PLGI
..00244G-AA-8	AWAS AVIATION CAPITAL LTD MSN 34498	07/29/2026	MATURITY at 100.0000		10,440,000	10,440,000	10,440,000	10,440,000						10,440,000				285,836	07/29/2026	1.E PLGI
..00774P-AF-5	AERBORNE FUNDING LTD MSN 41608 MSN 416	09/25/2026	MBS PAYDOWN		207,484	207,484	207,484	207,484						207,484				5,708	01/25/2030	1.G PL
..00774P-AK-4	AERBORNE FUNDING LTD MSN 38766 MSN 387	09/25/2026	MBS PAYDOWN		619,356	619,356	619,356	619,356						619,356				17,039	01/25/2030	1.G PL
..00774P-AM-0	AERBORNE FUNDING LIMITED MSN 6482	09/25/2026	MBS PAYDOWN		222,968	222,968	222,968	222,968						222,968				6,241	01/25/2030	1.G PL
..00776A-AA-7	AERBORNE FUNDING II LIMITED	09/25/2026	VARIOUS		877,741	877,741	877,741	877,741						877,741				24,934	05/25/2030	1.E PL
..00776T-AB-4	AERBORNE FUNDING III LIMITED MSN 7094	09/25/2026	VARIOUS		129,223	129,223	129,223	129,222						129,222				3,389	05/30/2032	1.E PL
..00776T-AD-0	AERBORNE FUNDING III LIMITED MSN 9152	09/25/2026	VARIOUS		147,057	147,057	147,057	147,057						147,057				3,857	01/30/2032	1.E PL
..042688-AA-9	PROJECT CORDELL	09/09/2026	VARIOUS		14,904,487	14,624,655	14,624,655	14,624,655						14,624,655				968,436	07/15/2034	2.B PL
..05389L-AB-9	AVOLON AEROSPACE AALL_16-1 MSN 62712	09/15/2026	SINKING FUND REDEMPTION		549,043	549,043	549,043	549,043						549,043				12,909	07/15/2028	1.F PL
..05389L-AD-5	AVOLON AEROSPACE AALL_16-1 MSN 7231	09/15/2026	SINKING FUND REDEMPTION		255,786	255,786	255,786	255,786						255,786				5,884	08/15/2028	1.F PL
..05389L-AH-6	AVOLON AEROSPACE AALL_16-2 MSN 7260	09/15/2026	SINKING FUND REDEMPTION		264,785	264,785	264,785	264,785						264,785				6,090	08/15/2028	1.F PL
..05389L-AK-9	AVOLON AEROSPACE AALL_16-4 MSN 60491	09/15/2026	SINKING FUND REDEMPTION		275,974	275,974	275,974	275,974						275,974				6,242	10/15/2028	1.F PL
..05400F-AA-9	AVOLON AEROSPACE AALL_17-1	09/20/2026	SINKING FUND REDEMPTION		185,689	185,689	185,689	185,689						185,689				5,072	11/20/2028	1.F PL
..05400F-AC-5	AVOLON AEROSPACE AALL_17-1 MSN 60492	09/20/2026	SINKING FUND REDEMPTION		221,161	221,161	221,161	221,161						221,161				6,218	12/20/2028	1.F PL
..05400F-AE-1	AVOLON AEROSPACE AALL_17-1 MSN 7590	09/20/2026	SINKING FUND REDEMPTION		237,443	237,443	237,443	237,443						237,443				6,641	12/20/2028	1.F PL
..10004*-AA-3	BORROWED SUNSHINE LLC/BORROWED SUNSHINE	08/20/2026	MBS PAYDOWN		82,333	82,333	82,333	82,333						82,333				2,523	01/13/2040	2.B PL
..143274-AA-6	CARMEL FIN 2015 LLC MSN 17000493	07/21/2026	MBS PAYDOWN		202,642	202,642	202,642	202,642						202,642				5,884	07/21/2027	2.A PL
..143274-AB-4	CARMEL FIN 2015 LLC MSN 17000493	07/21/2026	MBS PAYDOWN		50,660	50,660	50,660	50,660						50,660				1,756	07/21/2027	3.A PL
..143274-AC-2	CARMEL FIN 2015 LLC SER MSN 17000496	07/21/2026	MBS PAYDOWN		201,888	201,888	201,888	201,888						201,888				5,733	07/21/2027	2.A PL
..143274-AD-0	CARMEL FIN 2015 LLC SER MSN 17000496	07/21/2026	MBS PAYDOWN		50,473	50,473	50,473	50,473						50,473				1,717	07/21/2027	3.A PL
..143274-AE-8	CARMEL FIN 2015 LLC SER MSN 17000498	08/17/2026	MBS PAYDOWN		201,170	201,170	201,170	201,170						201,170				5,589	08/17/2027	2.A PL
..143274-AF-5	CARMEL FIN 2015 LLC SER MSN 17000498	08/17/2026	MBS PAYDOWN		50,292	50,292	50,292	50,292						50,292				1,680	08/17/2027	3.A PL
..143274-AG-3	CARMEL FIN 2015 LLC SER MSN 17000502	08/27/2026	MBS PAYDOWN		200,138	200,138	200,138	200,138						200,138				5,385	08/27/2027	2.A PL
..143274-AH-1	CARMEL FIN 2015 LLC SER MSN 17000502	08/27/2026	MBS PAYDOWN		50,035	50,035	50,035	50,035						50,035				1,628	08/27/2027	3.A PL
..143274-AJ-7	CARMEL FIN 2015 LLC SER MSN 17000509	07/08/2026	MBS PAYDOWN		200,367	200,367	200,367	200,367						200,367				5,546	10/08/2027	2.A PL
..143274-AK-4	CARMEL FIN 2015 LLC SER MSN 17000509	07/08/2026	MBS PAYDOWN		50,092	50,092	50,092	50,092						50,092				1,950	10/08/2027	3.A PL
..143274-AL-2	CARMEL FIN 2015 LLC SER MSN 17000510	07/08/2026	MBS PAYDOWN		200,367	200,367	200,367	200,367						200,367				5,546	10/08/2027	2.A PL
..143274-AM-0	CARMEL FIN 2015 LLC SER MSN 17000510	07/08/2026	MBS PAYDOWN		50,092	50,092	50,092	50,092						50,092				1,950	10/08/2027	3.A PL
..143274-AN-8	CARMEL FIN 2015 LLC SER MSN 17000512	08/06/2026	MBS PAYDOWN		200,934	200,934	200,934	200,934						200,934				5,665	11/06/2027	2.A PL
..143274-AP-3	CARMEL FIN 2015 LLC SER MSN 17000512	08/06/2026	MBS PAYDOWN		50,234	50,234	50,234	50,234						50,234				1,981	11/06/2027	3.A PL
..143274-AQ-1	CARMEL FIN 2015 LLC SER MSN 17000518	08/17/2026	MBS PAYDOWN		201,058	201,058	201,058	201,058						201,058				5,691	11/17/2027	2.A PL
..143274-AR-9	CARMEL FIN 2015 LLC SER MSN 17000518	08/17/2026	MBS PAYDOWN		50,264	50,264	50,264	50,264						50,264				1,988	11/17/2027	3.A PL
..143274-AS-7	CARMEL FIN 2015 LLC SER MSN 17000520	09/03/2026	MBS PAYDOWN		200,258	200,258	200,258	200,258						200,258				5,523	12/03/2027	2.A PL
..143274-AT-5	CARMEL FIN 2015 LLC SER MSN 17000520	09/03/2026	MBS PAYDOWN		50,064	50,064	50,064	50,064						50,064				1,944	12/03/2027	3.A PL
..18504A-AA-8	CLS 2026-1A	07/30/2026	MBS PAYDOWN		162,735	162,735	160,867			913		913		162,735				3,019	04/30/2053	1.G FE
..233254-AA-9	PROJECT PHOEBUS	09/30/2026	MBS PAYDOWN		2,021,848	2,021,848	2,021,848	2,021,848						2,021,848				70,967	09/30/2040	2.C PL
..55026C-AA-5	BREN_2022-1-A	07/30/2026	MBS PAYDOWN		32,607	32,607	32,601	32,483		125		125		32,607				1,193	07/31/2062	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
55026N-AA-1	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	07/30/2026	MBS PAYDOWN		27,840	27,840	27,832	27,711		129		129		27,840				1,226	01/30/2065	1.G FE
55026N-AB-9	LUMINACE ABS-2022 ISSUER LLC BREN_24-1	07/30/2026	MBS PAYDOWN		9,315	9,315	9,041	9,243		73		73		9,315				486	01/30/2065	2.C
61947B-AA-1	MOSAIC SOLAR LOAN TRUST MSAIC_24-2	09/20/2026	MBS PAYDOWN		343,085	343,085	331,506	341,143		1,941		1,941		343,085				13,457	04/22/2052	1.G FE
628900-AB-1	NMEF 2023-A	07/15/2026	MBS PAYDOWN		48,880	48,880	48,880	50,593		(1,713)		(1,713)		48,880				1,873	06/17/2030	1.A FE
628900-AC-9	NMEF 2023-A	09/15/2026	MBS PAYDOWN		257,111	257,111	257,095	256,444		667		667		257,111				12,083	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		63,124	63,124	59,378	62,252		872		872		63,124				2,661	01/30/2063	2.C FE
69464#-AA-0	PRC EQUIPMENT FUNDING SPE 2024 LLC	09/15/2026	MBS PAYDOWN		2,030,774	2,030,774	2,030,774	2,030,774						2,030,774				68,685	04/15/2033	1.A Z
757204-AA-0	REDAPTIVE EAAS ISSUER 2025-1 LLC	09/25/2026	MBS PAYDOWN		358,883	358,883	358,860	357,494		1,389		1,389		358,883				14,533	03/25/2042	1.F FE
757204-AB-8	REDAPTIVE EAAS ISSUER 2025-1 LLC	09/25/2026	MBS PAYDOWN		220,246	220,246	220,238	219,186		1,060		1,060		220,246				11,111	03/25/2042	2.C FE
78433X-AA-8	STONEPEAK AVIATION LOAN TRUST SALT_21-1	09/15/2026	MBS PAYDOWN		327,722	327,722	327,713	327,433		289		289		327,722				4,798	02/28/2033	1.C FE
78433X-AB-6	STONEPEAK AVIATION LOAN TRUST SALT_21-1	09/15/2026	MBS PAYDOWN		533,041	533,041	532,511	532,342		699		699		533,041				9,074	02/28/2033	1.F FE
78475C-AA-3	SSI 2025-1	07/30/2026	MBS PAYDOWN		83,029	83,029	83,089	40,105		194		194		83,029				3,173	07/27/2065	1.G FE
78517M-AA-1	PALMET 2025-2A	07/31/2026	MBS PAYDOWN		84,898	84,898	84,407	84,855		43		43		84,898				2,747	04/30/2061	1.G FE
78517Q-AA-2	PALMET 2025-1A	07/30/2026	MBS PAYDOWN		407,324	407,324	402,562	406,968		356		356		407,324				19,185	11/01/2060	1.G FE
78518C-AA-2	SABAL ISSUER LLC PALMET_26-1	07/30/2026	MBS PAYDOWN		74,497	74,497	74,389			357		357		74,497				1,896	05/02/2061	1.G FE
830848-AA-5	SKYLINE AIRCRAFT FINANCE LLC SKYAF_21-2	09/17/2026	MBS PAYDOWN		283,957	283,957	283,957	283,957						283,957				4,991	08/17/2033	1.F PL
85236#-AA-1	SUNNOVA RAYS I ISSUER LLC	07/30/2026	VARIOUS		181,889	181,889	181,889	181,889						181,889				6,753	04/30/2044	1.F PL
86744#-AA-6	SUNNOVA SOL IX ISSUER LLC SNVA_25-P1	07/30/2026	MBS PAYDOWN		150,919	150,919	143,995	149,704		1,216		1,216		150,919				7,108	01/30/2060	1.G PL
86744V-AA-9	HELIOS ISSUER LLC SNVA_22-B	09/20/2026	MBS PAYDOWN		242,122	242,122	240,444	241,307		814		814		242,122				8,070	08/20/2049	3.C FE
86744Y-AA-3	SNVA 2024-1A	07/30/2026	MBS PAYDOWN		44,711	44,711	42,629	44,353		358		358		44,711				1,895	01/30/2059	1.G FE
86745B-AA-2	SNVA 2024-2A	07/30/2026	MBS PAYDOWN		75,067	75,067	73,163	74,550		517		517		75,067				3,705	07/30/2059	1.G FE
86745L-AA-0	HELIOS ISSUER LLC SNVA_19-AA	09/20/2026	MBS PAYDOWN		258,881	258,881	258,808	258,376		505		505		258,881				6,468	06/20/2046	1.F FE
86745N-AA-6	SUNNOVA SOL ISSUER LLC SNVA_20-1A	07/30/2026	MBS PAYDOWN		696,115	696,115	690,685	694,315		1,800		1,800		696,115				17,497	02/01/2055	1.D FE
86745P-AA-1	SNVA 2020-2	07/30/2026	MBS PAYDOWN		103,756	103,756	84,204	102,195		1,561		1,561		103,756				2,124	11/01/2055	1.F FE
86745Q-AA-9	HELIOS ISSUER LLC SNVA_21-1	07/31/2026	MBS PAYDOWN		451,719	451,719	451,522	451,710		10		10		451,719				5,925	04/28/2056	1.D FE
86745X-AA-4	SUNNOVA SOL V ISSUER LLC SNVA_23-1	07/30/2026	MBS PAYDOWN		280,655	280,655	266,598	277,692		2,963		2,963		280,655				11,399	04/30/2058	1.G FE
86745X-AB-2	SUNNOVA SOL V ISSUER LLC SNVA_23-1	07/30/2026	MBS PAYDOWN		10,546	10,546	9,320	10,339		208		208		10,546				582	04/30/2058	2.B FE
86746C-AA-9	HELIOS ISSUER LLC SNVA_20-AA	09/20/2026	MBS PAYDOWN		122,266	122,266	122,258	122,077		189		189		122,266				2,439	06/20/2047	2.A FE
86771B-AA-9	SUNRN 2024-2A	07/30/2026	MBS PAYDOWN		75,116	75,116	74,772	74,715		401		401		75,116				3,521	07/30/2059	1.E FE
86771B-AB-7	SUNRN 2024-2A	07/30/2026	MBS PAYDOWN		335,084	335,084	329,057	333,200		1,884		1,884		335,084				15,707	07/30/2059	1.E FE
86771P-AB-6	SUNRN 2025-1A	07/30/2026	MBS PAYDOWN		105,224	105,224	105,231	104,739		485		485		105,224				5,059	04/30/2060	1.F FE
86772D-AA-4	SUNRN_18-1-A	07/30/2026	MBS PAYDOWN		515,192	515,192	506,209	512,708		2,484		2,484		515,192				20,518	04/30/2049	1.E FE
86772H-AA-5	SUNRUN DEMETER ISSUER LLC SUNRN_2021-2A	07/30/2026	MBS PAYDOWN		144,967	144,967	135,783	143,249		1,718		1,718		144,967				2,468	01/30/2057	1.F FE
86772J-AA-1	SUNRUN CALLISTO ISSUER LLC SUNRN_23-1A	07/30/2026	MBS PAYDOWN		43,401	43,401	42,910	43,130		271		271		43,401				2,148	01/30/2059	1.G FE
86772R-AA-3	SUNRUN DEMETER ISSUER LLC SUNRN_22-1	07/30/2026	MBS PAYDOWN		50,190	50,190	49,782	49,966		224		224		50,190				1,788	07/30/2057	1.G FE
86772Y-AA-8	SUNRUN DEMETER ISSUER LLC SUNRN_23-1	07/30/2026	MBS PAYDOWN		53,560	53,560	52,533	53,231		329		329		53,560				2,310	01/30/2059	1.G FE
86773A-AB-7	SUNRN_24-3A-A2	07/30/2026	MBS PAYDOWN		12,898	12,898	12,074	12,767		131		131		12,898				569	10/30/2059	1.E FE
86773H-AA-4	SUNRN 2025-3A	07/30/2026	MBS PAYDOWN		103,468	103,468	103,416	102,956		512		512		103,468				4,772	01/31/2061	1.G FE
86773P-AA-6	SUNRUN CALLISTO SUNRN_19-1	09/30/2026	MBS PAYDOWN		192,637	192,637	178,651	190,953		1,684		1,684		192,637				5,834	06/30/2054	1.D FE
86773Q-AA-4	SUNRUN VULCAN ISSUER LLC SUNRN_21-1A	07/30/2026	MBS PAYDOWN		528,593	528,593	526,347	527,252		1,341		1,341		528,593				13,003	01/30/2052	1.F FE
867976-AA-0	STRONG 2025-1	09/28/2026	MBS PAYDOWN		639,110	639,110	636,891	636,149		2,960		2,960		639,110				25,157	12/28/2055	1.E FE
867976-AB-8	STRONG 2025-1	09/28/2026	MBS PAYDOWN		600,243	600,243	591,121	596,790		3,453		3,453		600,243				23,627	12/28/2055	1.E FE
87252X-AA-7	TIPS_25-1	09/25/2026	MBS PAYDOWN		91,366	91,366	91,333	90,978		387		387		91,366				3,994	10/25/2055	1.G FE
87252X-AB-5	TIPS_25-1	09/25/2026	MBS PAYDOWN		9,058	9,058	8,986	9,002		56		56		9,058				536	10/25/2055	2.C FE
87253P-AA-3	TIP SOLAR ABS ISSUER LLC TIP_26-1	09/25/2026	MBS PAYDOWN		249,572	249,572	249,048			1,047		1,047		249,572				7,624	03/27/2056	1.G FE
87253P-AB-1	TIP SOLAR ABS ISSUER LLC TIP_26-1	09/25/2026	MBS PAYDOWN		17,821	17,821	17,594			116		116		17,821				821	03/27/2056	2.C FE
887921-AA-2	TIP SOLAR ABS ISSUER LLC TIP_25-2	09/25/2026	MBS PAYDOWN		138,229	138,229	138,178	137,679		551		551		138,229				6,240	12/27/2055	1.G FE
887921-AB-0	TIP SOLAR ABS ISSUER LLC TIP_25-2	09/25/2026	MBS PAYDOWN		13,504	13,504	13,377	13,421		83		83		13,504				857	12/27/2055	2.C FE
90389*-AA-0	PROJECT ULTRALIGHT II	07/20/2026	MBS PAYDOWN		245,399	245,399	245,399	245,399						245,399				7,909	07/18/2042	2.B PL
90390#-AA-5	PROJECT ULTRALIGHT	07/20/2026	MBS PAYDOWN		167,966	167,966	167,966	167,966						167,966				6,114	12/31/2040	2.B PL
92854#-AA-0	PROJECT GALILEO	07/31/2026	VARIOUS		1,228,174	1,228,174	1,228,174	1,228,174						1,228,174				43,435	10/31/2039	2.B PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..92854V-AA-3	VIVINT SOLAR FINANCING LLC VSLR_18-1A	08/26/2026	SECURITY CALLED AT 100.00000000		30,542,099	30,542,099	30,534,376	30,543,907		(134)		(134)		30,543,773		(1,674)	(1,674)	1,187,816	04/30/2048	1.G FE
..92854V-AB-1	VIVINT SOLAR FINANCING LLC VSLR_18-1A	08/26/2026	SECURITY CALLED AT 100.00000000		491,661	491,661	491,619	491,661						491,661				29,794	04/30/2048	3.C FE
..92855H-AA-3	VIVINT SOLAR FINANCING LLC VSLR 20_1A	07/30/2026	MBS PAYDOWN		410,857	410,857	410,785	410,143		714		714		410,857				9,080	07/31/2051	1.G FE
..92855H-AB-1	VIVINT SOLAR FINANCING LLC VSLR 20_1A	07/30/2026	MBS PAYDOWN		56,919	56,919	56,906	56,775		144		144		56,919				1,833	07/31/2051	2.B FE
..94988P-AD-5	AVIANCA_14-3 MSN 37503	08/26/2026	SECURITY CALLED AT 100.00000000		1	1	1	1						1					11/25/2026	6. *
..94988Y-AG-9	AVIANCA_15-VIII MSN 37508	08/26/2026	SECURITY CALLED AT 100.00000000		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)					81,212,970	80,933,138	80,792,849	80,351,515		38,376		38,376		80,934,811		(1,674)	(1,674)	3,263,576	XXX	XXX
..00115B-AB-3	AEPTC_19-1	08/01/2026	MBS PAYDOWN		555,641	555,641	555,640	555,641						555,641				12,746	08/01/2031	1.A FE
..006346-AW-0	ADMSO 2023-1	07/20/2026	SECURITY CALLED AT 100.00000000		26,235,200	26,235,200	26,234,148	26,235,200						26,235,200				1,411,464	07/15/2053	1.G FE
..02158Q-AA-6	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		7,553,201	7,553,201	7,553,201	7,553,201						7,553,201				263,708	05/15/2036	1.D PL
..02158Q-AB-4	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		1,782,271	1,782,271	1,782,271	1,782,271						1,782,271				67,966	05/15/2036	1.G PL
..02158Q-AC-2	ALTERNATIVE LOAN ISSUER 2025 A-1 LLC ALI	09/15/2026	MBS PAYDOWN		1,419,588	1,419,588	1,419,588	1,419,588						1,419,588				61,895	05/15/2036	2.C PL
..037680-AB-1	APPALACHIAN CONSUMER RATE RELIEF FUNDING	08/01/2026	MBS PAYDOWN		1,887,543	1,887,543	1,998,368	1,900,780		(13,237)		(13,237)		1,887,543				71,202	08/01/2031	1.A FE
..038779-AB-0	ARBYS_20-1	09/11/2026	VARIOUS		11,616,313	11,616,313	11,641,600	11,628,997		(1,205)		(1,205)		11,627,792		(11,480)	(11,480)	324,726	08/01/2050	2.C FE
..05551C-AA-3	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	07/07/2026	MBS PAYDOWN		803,246	803,246	803,246	803,246						803,246				21,085	01/07/2030	1.G FE
. 08866T-AA-0	BIB MERCHANT VOUCHER RECEIVABLES	07/07/2026	MBS PAYDOWN		781,288	781,288	781,288	781,288						781,288				23,907	04/07/2027	1.G FE
. 08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD BIB	07/07/2026	SINKING FUND REDEMPTION		1,006,910	1,006,910	1,006,910	1,006,910						1,006,910				31,567	04/07/2028	1.G FE
..08891*-AA-3	BROOKFIELD INFRA DEBT FUND III FUN	07/14/2026	SECURITY CALLED AT 100.00000000		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		629,825	629,825	629,682	626,807		3,018		3,018		629,825				31,448	04/30/2040	1.G Z
..12809*-AA-6	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		13,009,978	13,009,978	13,009,978	13,009,978						13,009,978				467,637	09/18/2035	1.A Z
..12809*-AB-4	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		1,830,396	1,830,396	1,830,396	1,830,396						1,830,396				68,777	09/18/2035	1.C Z
..12809*-AC-2	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		1,248,345	1,248,345	1,248,345	1,248,345						1,248,345				49,460	09/18/2035	1.F Z
..12809*-AD-0	CF SOFI TRUST VFN2501 SOFI_25-1	09/15/2026	MBS PAYDOWN		1,280,894	1,280,894	1,280,894	1,280,894						1,280,894				56,765	09/18/2035	2.B Z
..12814#-AA-5	CF PL TRUST 2502 SOFI_25-2	09/01/2026	VARIOUS		2,169,280	2,169,280	2,169,280	2,169,280						2,169,280				63,710	12/30/2035	1.A Z
..12814#-AB-3	CF PL TRUST 2502 SOFI_25-2	09/01/2026	VARIOUS		1,267,123	1,267,123	1,267,123	1,267,123						1,267,123				37,673	12/30/2035	1.C Z
..12814#-AC-1	CF PL TRUST 2502 SOFI_25-2	09/01/2026	VARIOUS		2,323,140	2,323,140	2,323,140	2,323,140						2,323,140				74,651	12/30/2035	1.F Z
..12814#-AD-9	CF PL TRUST 2502 SOFI_25-2	09/01/2026	VARIOUS		842,172	842,172	842,172	842,172						842,172				33,633	12/30/2035	2.B Z
..14054*-AA-4	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	SECURITY CALLED AT 100.00000000		2,682,357	2,682,357	2,713,425	1,525,809		(147)		(147)		2,713,268		(30,911)	(30,911)	76,176	05/20/2060	1.C Z
..14054*-AB-2	CAPITALE HAM SPV LLC 2025-1 CHAM_25-1	09/21/2026	SECURITY CALLED AT 100.00000000		312,508	312,508	315,449	177,259		(14)		(14)		315,435		(2,927)	(2,927)	9,165	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		234,381	234,381	241,289	135,156		(23)		(23)		241,263		(6,882)	(6,882)	7,720	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		217,019	217,019	228,423	124,808		(19)		(19)		228,401		(11,382)	(11,382)	9,089	05/20/2060	3.B Z
..233046-AF-8	DB MASTER FINANCE LLC DNKN_17-1A	08/20/2026	MBS PAYDOWN		35,125	35,125	34,114	35,003		122		122		35,125				1,062	11/20/2047	2.B FE
..233046-AL-5	DB MASTER FINANCE LLC DNKN_19-1A	08/20/2026	MBS PAYDOWN		21,000	21,000	21,000	21,000						21,000				685	05/20/2049	2.B FE
..233046-AQ-4	DB MASTER FINANCE LLC DNKN_21-1A	08/20/2026	MBS PAYDOWN		45,093	45,093	45,093	45,093						45,093				843	11/20/2051	2.B FE
..233046-AS-0	DB MASTER FINANCE LLC DNKN_21-1A	08/20/2026	MBS PAYDOWN		62,613	62,613	62,613	62,613						62,613				1,311	11/20/2051	2.B FE
..25756*-AA-1	DOMUS EFFICIENTIAM SPV LLC 2026-1 GDLP_2	09/21/2026	SECURITY CALLED AT 100.00000000		4,232,957	4,232,957	4,106,942			647		647		4,107,589		125,368	125,368	39,498	12/21/2048	1.F Z
..26209X-AA-9	DRIVEN BRANDS FUNDING LLC HONK_20-1A	07/20/2026	MBS PAYDOWN		8,798	8,798	8,904	8,844		(46)		(46)		8,798				250	07/20/2050	2.C FE
..26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK_20-2A	07/20/2026	MBS PAYDOWN		81,250	81,250	81,250	81,250						81,250				1,973	01/20/2051	2.C FE
..26209X-AH-4	HONK 2024-1A	07/20/2026	MBS PAYDOWN		46,753	46,753	46,776	27,228		24		24		46,753				1,612	10/20/2054	2.C FE
..26209X-AK-7	HONK 2025-1A	07/20/2026	MBS PAYDOWN		55,288	55,288	54,988	48,263		29		29		55,288				2,010	10/20/2055	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
..269517-AD-0	EAGLE FORD ENERGY ASSET ISSUER LLC	09/15/2026	MBS PAYDOWN		950,212	950,212	950,212							950,212				19,111	04/25/2051	1.F PL
..29476Q-AB-2	EQV ABS ISSUER I LLC EQV_25-1A	09/15/2026	MBS PAYDOWN		690,950	690,950	690,950	690,950						690,950				27,038	12/15/2040	1.G FE
..300188-AA-7	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/25/2026	SECURITY CALLED AT 100.00000000		1,388,422	1,388,422	1,540,189			(3,628)		(3,628)		1,536,560		(148,138)	(148,138)	19,218	03/30/2046	1.G PL
..300188-AB-5	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/25/2026	SECURITY CALLED AT 100.00000000		132,367	132,367	146,285			(612)		(612)		145,673		(13,307)	(13,307)	1,832	03/30/2046	2.C PL
..300188-AC-3	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/25/2026	SECURITY CALLED AT 100.00000000		125,701	125,701	129,287			(231)		(231)		129,056		(3,355)	(3,355)	1,740	03/30/2046	3.C PL
..300188-AD-1	EVERGREEN BORROWER TRUST 2026-1 WTRC_26-	09/25/2026	SECURITY CALLED AT 100.00000000		51,423	51,423	50,389			37		37		50,426		997	997	712	03/30/2046	4.B PL
..302704-AA-9	FLYWH_24-1-A	09/25/2026	MBS PAYDOWN		2,026,497	2,026,497	2,026,497	2,026,497						2,026,497				97,095	08/25/2044	1.F PL
..302704-AB-7	FLYWH_24-1-B	09/25/2026	MBS PAYDOWN		660,315	660,315	660,315	660,315						660,315				35,756	08/25/2044	2.B PL
..315969-AB-1	FF ASSET SECURITIZATION LLC FFAST_26-1	09/21/2026	SECURITY CALLED AT 100.00000000		3,340,286	3,340,286	3,340,286							3,340,286				29,364	06/17/2032	1.G Z
..33766Q-AC-1	FEOH_13-1	07/15/2026	MBS PAYDOWN		487,250	487,250	483,610	486,552		698		698		487,250				16,810	01/15/2036	1.A FE
..380241-AA-7	GDRD 2022-1	07/30/2026	MBS PAYDOWN		55,555	55,555	55,555	55,555						55,555				2,860	10/30/2052	2.C FE
..380241-AC-3	GODDARD FUNDING LLC GDRD_24-1	07/30/2026	MBS PAYDOWN		58,015	58,015	58,015	58,015						58,015				2,974	10/30/2054	2.C FE
..389470-AA-3	GRAYROCK FUND IV ABS ISSUER 2026-2	09/15/2026	MBS PAYDOWN		426,014	426,014	426,014							426,014				10,945	02/15/2041	2.B PL
..45029*-AA-0	ISPC FINANCING TRUST ISPC_25-1	09/15/2026	MBS PAYDOWN		359,620	359,620	359,576	358,831		789		789		359,620				13,810	10/17/2044	1.F PL
..466365-AE-3	JACK IN THE BOX FUNDING LLC JACK_22-1A	08/25/2026	MBS PAYDOWN		153,000	153,000	133,080			1,302		1,302		153,000				3,164	02/26/2052	2.C FE
..466365-AH-6	JACK IN THE BOX FUNDING SERIES LLC JACK_	08/25/2026	MBS PAYDOWN		66,808	66,808	66,808							66,808				877	05/25/2056	2.C FE
..476681-AD-3	JERSEY MIKES FUNDING LLC JMIKE_24-1	08/15/2026	MBS PAYDOWN		46,500	46,500	46,500	46,500						46,500				1,966	02/16/2055	2.B FE
..47760Q-AC-7	JIMMY JOHNS FUNDING LLC JIMMY_22-1	07/20/2026	SECURITY CALLED AT 100.00000000		17,472,000	17,472,000	17,472,000	17,472,000						17,472,000				514,463	04/30/2052	2.B FE
..53949B-AA-6	LAIPW_23-NG-1B-A	09/25/2026	MBS PAYDOWN		3,308,378	3,308,378	3,308,378	3,308,378						3,308,378				159,243	08/25/2048	1.F Z
..53949B-AB-4	LAIPW_23-NG-1B-B	07/25/2026	MBS PAYDOWN		136,111	136,111	136,111	136,111						136,111				6,440	08/25/2048	2.B Z
..54627R-AH-3	LOUISIANA LCL GOVT ENVRNMNTL FAC	08/01/2026	MBS PAYDOWN		77,974	77,974	77,954	77,974						77,974				2,230	08/01/2028	1.A FE
..54627R-AK-6	LOUISIANA LCL GOVT ENVRNMNTL FAC	08/01/2026	MBS PAYDOWN		1,013,914	1,013,914	1,024,316	1,036,334		(22,420)		(22,420)		1,013,914				32,851	08/01/2028	1.A FE
..553214-AC-1	MP ENVIRONMENTAL FUND	07/15/2026	SINKING FUND REDEMPTION		230,764	230,764	230,764	230,764						230,764				12,605	07/15/2028	1.A FE
..553214-AD-9	MP ENVIRONMENTAL FUND	07/15/2026	SINKING FUND REDEMPTION		187,680	187,680	187,261	187,279		400		400		187,680				10,365	07/15/2028	1.A FE
..55429B-AA-3	MSP 2025-1 MSP_25-1	09/25/2026	MBS PAYDOWN		7,346,186	7,346,186	7,355,907	7,347,154		(969)		(969)		7,346,186				256,714	02/25/2055	1.A Z
..55429B-AB-1	MSP 2025-1 MSP_25-1	09/25/2026	MBS PAYDOWN		1,761,445	1,761,445	1,763,776	1,761,669		(225)		(225)		1,761,445				57,198	02/25/2055	1.A Z
..55977*-AA-1	MAGUIRE LEVERED BORROWER LLC SMB_25-MAG	09/25/2026	SECURITY CALLED AT 100.00000000		111,353	111,353	111,353	37,759						111,353				3,886	11/22/2032	2.B PL
..59564V-AC-9	MIDCON II ENERGY ASSET ISSUER LLC 2026-1	09/25/2026	VARIOUS		6,937,857	6,937,857	6,937,857							6,937,857				56,804	07/25/2051	1.F PL
..62481@-AA-4	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		1,850,348	1,850,348	1,852,532			(57)		(57)		1,852,476		(2,128)	(2,128)	48,701	02/26/2046	1.A PL
..62481@-AB-2	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		344,547	344,547	345,102			(133)		(133)		344,970		(422)	(422)	8,914	02/26/2046	1.A PL
..62481@-AC-0	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		16,348	16,348	16,370			(1)		(1)		16,369		(21)	(21)	548	02/26/2046	1.C PL
..62481@-AD-8	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		1,084,723	1,084,723	1,086,102			(57)		(57)		1,086,046		(1,323)	(1,323)	32,637	02/26/2046	1.F PL
..62481@-AE-6	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		760,124	760,124	761,257			(43)		(43)		761,214		(1,091)	(1,091)	25,206	02/26/2046	2.B PL
..62481@-AF-3	MSP 2026-1 CASL_26-1	09/29/2026	SECURITY CALLED AT 100.00000000		453,586	453,586	454,146			(16)		(16)		454,130		(543)	(543)	20,817	02/26/2046	3.B PL
..62481@-AG-1	MSP 2026-1 CASL_26-1	09/29/2026	VARIOUS		268,906	268,906	269,281			(7)		(7)		269,274		(368)	(368)	16,548	02/26/2046	4.B PL
..69336N-AD-1	PE ENVIRONMENTAL FUND	07/15/2026	SINKING FUND REDEMPTION		253,183	253,183	252,546	252,639		544		544		253,183				13,982	07/15/2028	1.A FE
..69363P-AC-4	PUBLIC SERVICE NEW HAMPSHIRE FUNDING LLC	08/01/2026	MBS PAYDOWN		192,528	192,528	192,523	192,528						192,528				7,343	02/01/2035	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..69464#-AA-8	PRC EQUIPMENT FUNDING SPE 2025 PRC_25-2	09/15/2026	SECURITY CALLED AT 100.00000000		1,290,524	1,290,524	1,290,524	398,657						1,290,524				29,617	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		153,629	153,629	153,629	47,459						153,629				3,860	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		709,844	709,844	720,570			(80)		(80)		720,490		(10,646)	(10,646)	1,701	01/22/2036	1.A PL
..741011-AC-4	PRESIDIO FINANCE LLC PRESID_26-1	09/25/2026	MBS PAYDOWN		261,599	261,599	261,599							261,599				3,222	12/25/2041	1.G PL
..74166Y-AC-4	PRIMROSE SCHOOLS PROSE_22-1	07/30/2026	MBS PAYDOWN		5,000	5,000	5,000	5,000						5,000				214	04/30/2052	2.B FE
..74166Y-AE-0	PROSE_25-1A-A2	07/30/2026	MBS PAYDOWN		23,355	23,355	23,355	23,355						23,355				1,132	07/30/2055	2.B FE
..74628A-AA-2	PUREWEST ABS ISSUER LLC 2025-1	09/05/2026	MBS PAYDOWN		356,023	356,023	356,023	356,023						356,023				13,480	04/05/2040	1.G PL
..78518E-AA-8	SABAL ISSUER LLC PALMET_26-2	07/31/2026	MBS PAYDOWN		177,343	177,343	173,770			25		25		177,343					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		2,253,339	2,253,339	2,299,978	1,264,510		(2,211)		(2,211)		2,297,584		(44,245)	(44,245)	70,657	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		141,637	141,637	144,116	79,010		(108)		(108)		143,984		(2,348)	(2,348)	4,397	09/22/2053	1.A PL
..80589@-AC-3	SCANDERE SUPRA II SPV LLC SCSPRA_25-1	08/20/2026	SECURITY CALLED AT 100.00000000		29,744	29,744	30,594	17,208		(19)		(19)		30,571		(827)	(827)	1,056	09/22/2053	1.B PL
..817743-AJ-6	SERVPRO MASTER ISSUER LLC SPRO_22-1	07/25/2026	MBS PAYDOWN		13,050	13,050	13,050	13,050						13,050				604	01/25/2054	2.C FE
..83546D-AG-3	SONIC CAPITAL LLC SONIC_20-1A	08/14/2026	VARIOUS		8,663,333	8,663,333	9,131,810	8,759,058		(55,710)		(55,710)		8,703,348		(40,015)	(40,015)	216,499	01/20/2050	2.B FE
..83546D-AN-8	SONIC CAPITAL LLC SONIC_21-1	09/20/2026	MBS PAYDOWN		32,205	32,205	32,205	32,205						32,205				470	08/21/2051	2.B FE
..83546D-AQ-1	SONIC CAPITAL LLC SONIC_21-1	09/20/2026	MBS PAYDOWN		34,973	34,973	34,698	34,948		24		24		34,973				615	08/21/2051	2.B FE
..864300-AA-6	SUBWAY 2024-1A	07/30/2026	MBS PAYDOWN		32,875	32,875	32,875	32,875						32,875				1,486	07/30/2054	2.B FE
..864300-AC-2	SUBWAY 2024-1A	07/30/2026	MBS PAYDOWN		31,948	31,948	32,128	31,959		(12)		(12)		31,948				1,502	07/30/2054	2.B FE
..864300-AG-3	SUBWAY 2024-3A	09/30/2026	MBS PAYDOWN		117,693	117,693	117,693	117,693						117,693				3,087	07/30/2054	2.B FE
..864300-AJ-7	SUBWAY 2024-3A	07/30/2026	MBS PAYDOWN		72,693	72,693	72,693	72,693						72,693				3,035	07/30/2054	2.B FE
..898912-AA-8	TSC SPV FUNDING LLC TROP_24-1	08/20/2026	MBS PAYDOWN		52,173	52,173	52,173	52,173						52,173				2,462	08/20/2054	2.B FE
..90319T-AA-1	UOG ABS ISSUER I LLC URBAN_23	09/05/2026	MBS PAYDOWN		321,844	321,844	321,785	321,552		293		293		321,844				17,954	06/05/2040	2.A Z
..92861W-AA-2	VITAL_25-1A-A2	07/30/2026	MBS PAYDOWN		42,065	42,065	42,102	35,100						42,065				1,569	01/31/2056	2.C FE
..92892D-AA-7	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		10,759,974	10,759,974	11,363,094	10,861,000		(101,026)		(101,026)		10,759,974				529,554	09/01/2065	1.A PL
..92892D-AB-5	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		1,117,919	1,117,919	1,163,725	1,125,593		(7,674)		(7,674)		1,117,919				55,019	09/01/2065	1.C PL
..92892D-AC-3	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		978,179	978,179	998,696	981,614		(3,435)		(3,435)		978,179				48,141	09/01/2065	1.G PL
..92892D-AD-1	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		593,895	593,895	594,473	594,549		(655)		(655)		593,895				29,229	09/01/2065	2.C PL
..92892D-AE-9	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		244,545	244,545	195,874	234,883		9,662		9,662		244,545				12,035	09/01/2065	3.C PL
..92892D-AF-6	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		104,805	104,805	62,985	96,711		8,094		8,094		104,805				5,158	09/01/2065	4.B PL
..92892D-AG-4	WAMMT25-RN1 LLC WAMMT_25-RN1	09/25/2026	MBS PAYDOWN		160,701	160,701	64,437	141,349		19,352		19,352		160,701				7,909	09/01/2065	6. *
..94978*-CL-3	GCAT_25-33	09/30/2026	SECURITY CALLED AT 100.00000000		1,777,205	1,777,205	1,777,205							1,777,205				39,342	03/25/2029	2.B PL
..94978*-CM-1	GCAT 2025-34 LLC GCAT_25-34	09/25/2026	SECURITY CALLED AT 100.00000000		671,306	671,306	671,306							671,306				10,832	03/25/2029	2.B PL
..95058X-AE-8	WENDYS FUNDING LLC WEN_18-1A	09/15/2026	MBS PAYDOWN		44,284	44,284	44,284	44,284						44,284				1,290	03/16/2048	2.B FE
..95058X-AH-1	WENDYS FUNDING LLC WEN_19-1A	09/15/2026	MBS PAYDOWN		22,102	22,102	22,102	22,102						22,102				676	06/15/2049	2.B FE
..95058X-AK-4	WENDYS FUNDING LLC WEN_21-1A	09/15/2026	MBS PAYDOWN		53,210	53,210	53,146	53,203		7		7		53,210				946	06/15/2051	2.B FE
..95058X-AM-0	WENDYS FUNDING LLC WEN_22-1	09/15/2026	MBS PAYDOWN		47,195	47,195	47,195	47,195						47,195				1,499	03/15/2052	2.B FE
..95058X-AP-3	WENDYS FUNDING LLC WEN_22-1	09/15/2026	MBS PAYDOWN		47,661	47,661	47,661	47,661						47,661				1,621	03/15/2052	2.B FE
..977701-AE-1	WOLF ENERGY ASSET ISSUER 2025-1	09/25/2026	MBS PAYDOWN		2,125,806	2,125,806	2,125,806	2,125,806						2,125,806				80,836	07/25/2050	1.F PL
..977701-AG-6	WOLF ENERGY ASSET ISSUER 2025-1	09/25/2026	MBS PAYDOWN		121,433	121,433	121,433	121,433						121,433				5,357	07/25/2050	2.B PL
..98920M-AA-0	ZAXBY_21-1A	07/30/2026	MBS PAYDOWN		67,294	67,294	67,294	67,294						67,294				1,634	07/31/2051	2.B FE
..G6433V-AA-6	NB PD V HOLDINGS LP NBPDV_26-1	09/22/2026	SECURITY CALLED AT 100.00000000		1,449,231	1,449,231	1,449,231							1,449,231				2,000	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)					176,924,651	176,924,651	178,132,181	145,791,421		(168,445)		(168,445)		177,098,052		(173,403)	(173,403)	6,130,769	XXX	XXX
..00255J-AA-8	APOLLO AVIATION SECURITIZATION EQUITY TR	09/16/2026	MBS PAYDOWN		643,618	643,618	643,597	641,974		1,644		1,644		643,618				26,849	05/17/2049	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
00255J-AB-6	APOLLO AVIATION SECURITIZATION EQUITY TR	09/16/2026	MBS PAYDOWN		894,910	894,910	902,434	895,463		(553)		(553)		894,910				37,332	05/17/2049	1.G FE
01627A-AA-6	ADC_21-1A	07/27/2026	SECURITY CALLED AT 100.00000000		20,710,000	20,710,000	20,585,693	20,688,139		20,078		20,078		20,708,217		1,783	1,783	248,492	08/15/2046	1.G FE
01627A-AD-0	ALIGNED DATA CENTERS LLC ADC_23-1	07/27/2026	SECURITY CALLED AT 100.00000000		43,276,000	43,276,000	42,278,661	42,711,997		115,801		115,801		42,827,797		448,203	448,203	1,637,606	08/17/2048	1.G FE
07359B-AA-5	BEACN_2021-1-A	09/20/2026	MBS PAYDOWN		196,750	196,750	196,664	196,521		229		229		196,750				2,951	10/22/2046	1.F FE
12510H-AB-6	CAPITAL AUTOMOTIVE REIT CAUTO_20-1A	09/15/2026	MBS PAYDOWN		12,101	12,101	12,099	12,087		14		14		12,101				245	02/15/2050	1.A FE
12510H-AL-4	CAPITAL AUTOMOTIVE REIT CAUTO_21-1A	09/15/2026	MBS PAYDOWN		32,536	32,536	32,560	32,513		23		23		32,536				496	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	5,894,783	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		18,250	18,250	18,249	18,227		23		23		18,250				409	03/15/2052	1.A FE
12510H-AQ-3	CAPITAL AUTOMOTIVE REIT CAUTO_22-1	09/15/2026	MBS PAYDOWN		9,125	9,125	9,124	9,112		13		13		9,125				226	03/15/2052	1.E FE
12510H-AS-9	CAPITAL AUTOMOTIVE REIT CAUTO_23-1	09/15/2026	MBS PAYDOWN		3,526	3,526	3,433	3,505		21		21		3,526				136	09/15/2053	1.A FE
12510H-AT-7	CAPITAL AUTOMOTIVE REIT CAUTO_23-1	09/15/2026	MBS PAYDOWN		6,875	6,875	6,648	6,846		29		29		6,875				299	09/15/2053	1.E FE
12510H-AV-2	CAUTO 2024-2A	09/15/2026	MBS PAYDOWN		4,000	4,000	3,884	3,976		24		24		4,000				131	05/15/2054	1.A FE
12510H-AX-8	CAUTO 2024-2A	09/15/2026	MBS PAYDOWN		2,350	2,350	2,268	2,335		15		15		2,350				82	05/15/2054	1.E FE
12510H-AZ-3	CAUTO 2024-3A	09/15/2026	MBS PAYDOWN		11,250	11,250	11,061	11,213		37		37		11,250				331	10/15/2054	1.A FE
12510H-BA-7	CAUTO 2024-3A	09/15/2026	MBS PAYDOWN		11,250	11,250	10,858	11,193		57		57		11,250				342	10/15/2054	1.E FE
12563L-AN-7	CLI FUNDING LLC CLIF_20-1A	09/18/2026	MBS PAYDOWN		336,600	336,600	336,518	336,323		277		277		336,600				4,668	09/18/2045	1.F FE
12563L-AP-2	CLI FUNDING LLC CLIF_20-1A	09/18/2026	MBS PAYDOWN		38,363	38,363	38,360	38,298		65		65		38,363				926	09/18/2045	2.B FE
12563L-AQ-0	CLI FUNDING LLC CLIF_20-2	09/18/2026	MBS PAYDOWN		539,125	539,125	538,999	538,616		509		509		539,125				7,296	09/18/2045	1.F FE
12563L-AR-8	CLI FUNDING LLC CLIF_20-2	09/18/2026	MBS PAYDOWN		19,000	19,000	18,994	18,969		31		31		19,000				451	09/18/2045	2.B FE
12563L-AS-6	CLI FUNDING LLC CLIF_20-3	09/18/2026	MBS PAYDOWN		593,250	593,250	588,727	591,791		1,459		1,459		593,250				8,187	10/18/2045	1.F FE
12565K-AA-5	CLI FUNDING LLC CLIF_21-1A	09/18/2026	MBS PAYDOWN		881,261	881,261	881,244	880,588		673		673		881,261				9,649	02/18/2046	1.F FE
12565K-AE-7	CLI FUNDING LLC CLIF_2022-1A	09/18/2026	MBS PAYDOWN		360,000	360,000	359,819	359,545		455		455		360,000				6,528	01/18/2047	1.F FE
12565K-AF-4	CLI FUNDING LLC CLIF_2022-1A	09/18/2026	MBS PAYDOWN		32,000	32,000	31,992	31,954		46		46		32,000				666	01/18/2047	2.B FE
12571W-AA-1	CLI FUNDING LLC CLIF_24-1A	09/20/2026	VARIOUS		25,961,310	25,969,219	25,965,778	25,980,735		1,918		1,918		25,982,652		(21,343)	(21,343)	941,903	07/20/2049	1.C FE
12571W-AG-8	CLI FUNDING LLC CLIF_25-1	09/20/2026	MBS PAYDOWN		400,275	400,275	397,515	399,041		1,234		1,234		400,275				14,276	06/21/2050	1.C FE
12807C-AA-1	CAI 2020-1A	09/25/2026	MBS PAYDOWN		1,247,225	1,247,225	1,235,704	1,243,252		3,973		3,973		1,247,225				18,459	09/25/2045	1.F FE
14576A-AA-0	CAPITAL AUTOMOTIVE LP CARM_20-1A	09/15/2026	MBS PAYDOWN		13,500	13,500	13,494	13,489		11		11		13,500				181	12/15/2050	1.A FE
14576A-AC-6	CARS MTI1 LP CARM_20-1	09/15/2026	MBS PAYDOWN		12,313	12,313	11,366	2,801		196		196		12,313				205	12/15/2050	1.F FE
14855U-AA-8	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	09/15/2026	MBS PAYDOWN		489,416	489,416	489,410			998		998		489,416				7,402	04/17/2051	1.F FE
148924-AA-1	CASTLELAKE AIRCRAFT SECURITIZATION TRUST	09/15/2026	MBS PAYDOWN		173,517	173,517	173,516			337		337		173,517				3,912	03/15/2051	1.F FE
25532G-AB-4	DIVERSIFIED RESIDENTIAL 2024-SFR1 DRN_24	08/15/2026	MBS PAYDOWN		77,739	77,739	70,548	76,560		1,179		1,179		77,739				1,943	02/15/2029	1.A Z
30332Y-AA-9	FIP MASTER FUNDING LLC FI_23-1	09/15/2026	MBS PAYDOWN		5,339	5,339	4,987	5,281		58		58		5,339				203	10/15/2053	1.C FE
30332Y-AC-5	FIP MASTER FUNDING LLC FI_24-1	08/11/2026	VARIOUS		10,605,581	10,750,000	10,745,785	10,747,022		588		588		10,747,610		(142,029)	(142,029)	345,353	10/15/2054	1.A FE
30332Y-AD-3	FIP MASTER FUNDING LLC FI_24-1	09/15/2026	MBS PAYDOWN		2,222	2,222	2,222	2,218		4		4		2,222				76	10/15/2054	1.C FE
30332Y-AG-6	FIP MASTER FUNDING LLC FI_25-1	09/15/2026	MBS PAYDOWN		9,889	9,889	9,888	9,869		20		20		9,889				340	10/15/2055	1.A FE
30332Y-AJ-0	FIP MASTER FUNDING LLC FI_25-1	09/15/2026	MBS PAYDOWN		4,062	4,062	4,060	4,054		8		8		4,062				144	10/15/2055	1.C FE
33767T-AA-8	FIRSTKEY HOMES TRUST FKH_2021-SFR2	09/01/2026	MBS PAYDOWN		7,258,163	7,258,163	7,257,940	7,257,929		234		234		7,258,163				74,709	09/17/2038	1.A FE
33767T-AC-4	FIRSTKEY HOMES TRUST FKH_2021-SFR2	09/01/2026	MBS PAYDOWN		13,900,000	13,900,000	13,899,730	13,899,730		270		270		13,900,000				167,530	09/17/2038	1.D FE
33767T-AE-0	FIRSTKEY HOMES TRUST FKH_2021-SFR2	09/01/2026	MBS PAYDOWN		7,800,000	7,800,000	7,799,747	7,799,747		254		254		7,800,000				99,860	09/17/2038	1.G FE
33767W-AA-1	FIRSTKEY HOMES TRUST FKH_2021-SFR1	08/01/2026	MBS PAYDOWN		16,409,076	16,409,076	16,408,979	16,408,974		102		102		16,409,076				168,103	08/19/2038	1.A FE
33767W-AC-7	FIRSTKEY HOMES TRUST FKH_2021-SFR1	08/01/2026	MBS PAYDOWN		6,525,000	6,525,000	6,524,751	6,524,751		249		249		6,525,000				77,778	08/19/2038	1.D FE
33767W-AE-3	FIRSTKEY HOMES TRUST FKH_2021-SFR1	08/01/2026	MBS PAYDOWN		5,220,000	5,220,000	5,219,750	5,219,750		250		250		5,220,000				65,702	08/19/2038	1.G FE
35563C-AJ-7	FMMH BONDS RESEC TRUST_15-R1	09/25/2026	MBS PAYDOWN		95,350	95,350	100,919	95,353		(3)		(3)		95,350				2,706	10/25/2052	1.B
35563C-AS-7	FMMHR BONDS RESEC TRUST_15-R1	09/25/2026	MBS PAYDOWN		441,711	441,711	456,019	441,711						441,711				13,597	11/25/2052	1.B
361528-AA-0	GBX LEASING GBXL_2022-1	09/20/2026	MBS PAYDOWN		276,233	276,233	276,100	275,822		411		411		276,233				5,286	02/20/2052	1.C FE
361528-AE-2	GBX LEASING GBXL_26-1	09/20/2026	MBS PAYDOWN		20,929	20,929	20,923			56		56		20,929				591	02/22/2056	1.C FE
36166V-AA-3	GCI FUNDING I LLC GCI_2020	09/18/2026	MBS PAYDOWN		352,903	352,903	346,219	351,824		1,079		1,079		352,903				6,655	10/18/2045	1.F FE
36166V-AE-5	GCI FUNDING I LLC GCI_21-1	09/18/2026	MBS PAYDOWN		336,337	336,337	331,216	335,646		691		691		336,337				5,344	06/18/2046	1.F FE
36173X-AA-0	GGAMMT_25-1A-A	09/15/2026	MBS PAYDOWN		199,688	199,688	199,681	199,236		452		452		199,688				7,888	09/30/2060	1.G FE
36185P-AA-3	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	09/01/2026	MBS PAYDOWN		318,664	318,664	321,075	318,766		(103)		(103)		318,664				11,795	08/10/2038	2.C FE
361862-AA-3	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		90,740	90,740	92,578	90,764		(24)		(24)		90,740				3,819	04/10/2037	1.D FE
361863-AA-1	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		99,846	99,846	101,821	99,872		(27)		(27)		99,846				4,018	08/10/2042	1.G

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
36186E-AA-7	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	09/10/2026	MBS PAYDOWN		174,364	174,364	175,931	174,382		(19)		(19)		174,364				7,257	10/10/2041	1.F
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORPORATI	09/10/2026	MBS PAYDOWN		161,332	161,332	165,301	161,403		(72)		(72)		161,332				6,505	11/10/2040	2.C FE
36186U-AA-1	GMAC COMMERCIAL MORTGAGE ASSET	09/13/2026	MBS PAYDOWN		101,286	101,286	103,302	101,338		(52)		(52)		101,286				3,805	12/13/2035	1.F
36186W-AA-7	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		30,647	30,647	30,583	30,607		41		41		30,647				1,072	10/10/2050	1.E
36186Y-AA-3	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		195,784	195,784	202,603	195,953		(169)		(169)		195,784				7,166	02/10/2035	2.B
36186Y-AF-2	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		40,569	40,569	40,328	40,505		64		64		40,569				1,652	08/10/2052	2.B
37556T-AA-4	GHOST 2025-1A	09/15/2026	MBS PAYDOWN		376,913	376,913	376,897	376,080		833		833		376,913				14,553	03/15/2050	1.F FE
37959P-AA-5	GLOBAL SC FINANCE SRL SEACO_20-1A	09/17/2026	MBS PAYDOWN		555,925	555,925	555,898	555,398		526		526		555,925				7,986	10/17/2040	1.F FE
37959P-AB-3	GLOBAL SC FINANCE SRL SEACO_20-1A	09/17/2026	MBS PAYDOWN		57,193	57,193	57,210	57,137		57		57		57,193				1,344	10/17/2040	2.A FE
37959P-AC-1	GLOBAL SC FINANCE SRL SEACO_20-2A	09/17/2026	MBS PAYDOWN		599,741	599,741	599,514	599,162		579		579		599,741				8,998	11/19/2040	1.F FE
37959P-AD-9	GLOBAL SC FINANCE SRL SEACO_20-2A	09/17/2026	MBS PAYDOWN		26,655	26,655	26,648	26,616		39		39		26,655				587	11/19/2040	2.A FE
37959P-AE-7	GLOBAL SC FINANCE SRL SEACO_21-1A	09/17/2026	MBS PAYDOWN		965,005	965,005	951,585	962,458		2,547		2,547		965,005				11,769	04/17/2041	1.F FE
37959P-AG-2	GLOBAL SC FINANCE SRL SEACO_21-2	09/17/2026	MBS PAYDOWN		1,277,304	1,277,304	1,277,248	1,276,216		1,088		1,088		1,277,304				16,525	08/19/2041	1.F FE
37961A-AA-4	GLOBAL CONTAINER ASSET LTD GCA_22-1A	09/05/2026	MBS PAYDOWN		1,758,554	1,758,554	1,758,516	1,757,940		613		613		1,758,554				37,814	01/05/2037	1.F FE
37961A-AB-2	GLOBAL CONTAINER ASSET LTD GCA_22-1A	09/05/2026	MBS PAYDOWN		311,323	311,323	311,315	311,196		127		127		311,323				7,825	01/05/2037	2.B FE
38011X-AA-2	GMAC COMMERCIAL MORTGAGE ASSET CORP	09/10/2026	MBS PAYDOWN		166,861	166,861	173,822	166,965		(104)		(104)		166,861				6,995	09/10/2036	1.C
38011Y-AA-0	GMAC COMMERCIAL MORTGAGE ASSET	09/10/2026	MBS PAYDOWN		72,397	72,397	73,897	72,411		(15)		(15)		72,397				3,008	07/10/2044	2.B
40496*-AA-5	HLB LLC HLB_24-1	08/30/2026	MBS PAYDOWN		670,640	670,640	665,173	667,893		2,748		2,748		670,640				25,412	08/28/2029	1.D PL
40496*-AB-3	HLB LLC HLB_24-1	08/30/2026	MBS PAYDOWN		447,093	447,093	443,449	445,187		1,906		1,906		447,093				17,630	08/28/2029	1.G PL
40496*-AE-7	HLB LLC HLB_24-1	08/14/2026	MBS PAYDOWN		412,988	412,988	415,038	413,689		(701)		(701)		412,988				19,802	08/16/2027	1.F PL
40496*-AF-4	HLB LLC HLB_24-1	08/14/2026	MBS PAYDOWN		275,325	275,325	276,692	275,792		(467)		(467)		275,325				14,854	08/16/2027	2.A PL
40496*-AG-2	HLB LLC HLB_24-1	08/09/2026	MBS PAYDOWN		403,370	403,370	405,797	404,094		(724)		(724)		403,370				18,310	11/09/2027	1.F PL
40496*-AH-0	HLB LLC HLB_24-1	08/09/2026	MBS PAYDOWN		268,913	268,913	270,532	269,396		(482)		(482)		268,913				13,736	11/09/2027	2.A PL
40496*-AJ-6	HLB LLC HLB_24-1	07/23/2026	MBS PAYDOWN		46,010	46,010	45,935	45,868		142		142		46,010				1,778	07/18/2029	1.D PL
40496*-AK-3	HLB LLC HLB_24-1	07/23/2026	MBS PAYDOWN		30,674	30,674	30,623	30,572		102		102		30,674				1,272	07/18/2029	1.F PL
40496*-AL-1	HLB LLC HLB_24-1	07/22/2026	MBS PAYDOWN		44,899	44,899	44,834	44,767		132		132		44,899				1,734	01/17/2030	1.D PL
40496*-AM-9	HLB LLC HLB_24-1	07/22/2026	MBS PAYDOWN		29,932	29,932	29,889	29,838		94		94		29,932				1,241	01/17/2030	1.F PL
40496*-AN-7	HLB LLC HLB_24-1	07/27/2026	MBS PAYDOWN		48,036	48,036	47,898	47,854		182		182		48,036				1,837	01/24/2028	1.D PL
40496*-AP-2	HLB LLC HLB_24-1	07/27/2026	MBS PAYDOWN		32,024	32,024	31,932	31,899		126		126		32,024				1,316	01/24/2028	1.F PL
437300-AA-4	HOME PARTNERS OF AMERICA TRUST HPA_21-1	09/01/2026	MBS PAYDOWN		554,695	554,695	554,690	554,694						554,695				6,237	09/19/2041	1.A FE
437301-AA-2	HOME PARTNERS OF AMERICA TRUST HPA_20-2	09/01/2026	MBS PAYDOWN		362,474	362,474	362,471	362,474						362,474		(1)	(1)	3,594	01/17/2041	1.A FE
46651N-AA-2	JOL AIR_19-1	08/15/2026	MBS PAYDOWN		2,102,739	2,102,739	2,102,737	2,126,359		(23,620)		(23,620)		2,102,739				55,417	04/15/2044	1.F FE
46651N-AB-0	JOL AIR_19-1	08/15/2026	MBS PAYDOWN		628,448	628,448	628,433	634,002		(5,554)		(5,554)		628,448				20,730	04/15/2044	2.A FE
46658F-AB-0	JBLU UT LENDING LLC JETBLUE_24-1	07/23/2026	MBS PAYDOWN		56,393	56,393	56,393	56,393						56,393				2,666	04/23/2028	2.A PL
46658F-AC-8	JBLU UT LENDING LLC JETBLUE_24-1	09/20/2026	MBS PAYDOWN		64,451	64,451	64,451	64,451						64,451				2,181	12/20/2027	2.A PL
46658F-AD-6	JBLU UT LENDING LLC JETBLUE_24-1	07/23/2026	MBS PAYDOWN		34,542	34,542	34,542	34,542						34,542				1,633	07/23/2036	2.A PL
46658F-AE-4	JBLU UT LENDING LLC JETBLUE_24-1	09/20/2026	MBS PAYDOWN		34,926	34,926	34,926	34,926						34,926				1,101	06/20/2036	2.A PL
46658F-AF-1	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		34,799	34,799	34,799	34,799						34,799				1,099	05/31/2036	2.A PL
46658F-AG-9	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		36,182	36,182	36,182	36,182						36,182				1,143	05/31/2036	2.A PL
46658F-AH-7	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		33,644	33,644	33,644	33,644						33,644				1,063	05/31/2036	2.A PL
46658F-AJ-3	JBLU UT LENDING LLC JETBLUE_24-1	08/30/2026	MBS PAYDOWN		54,065	54,065	54,065	54,065						54,065				1,708	11/30/2029	2.A PL
46658F-AK-0	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		49,932	49,932	49,932	49,932						49,932				2,412	05/14/2029	2.A PL
46658F-AL-8	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		53,368	53,368	53,368	53,368						53,368				2,568	11/14/2029	2.A PL
46658F-AM-6	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		57,022	57,022	57,022	57,022						57,022				2,740	02/14/2030	2.A PL
46658F-AN-4	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		49,407	49,407	49,407	49,407						49,407				2,371	05/14/2030	2.A PL
46658F-AP-9	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		21,450	21,450	21,450	21,450						21,450				1,017	08/14/2036	2.A PL
46658F-AQ-7	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		20,919	20,919	20,919	20,919						20,919				991	11/14/2036	2.A PL
46658F-AR-5	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		51,617	51,617	51,617	51,617						51,617				2,484	11/14/2029	2.A PL
46658F-AS-3	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		21,491	21,491	21,491	21,491						21,491				1,018	11/14/2036	2.A PL
46658F-AT-1	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		20,890	20,890	20,890	20,890						20,890				991	11/14/2036	2.A PL
46658F-AU-8	JBLU UT LENDING LLC JETBLUE_24-1	08/14/2026	MBS PAYDOWN		31,796	31,796	31,796	31,796						31,796				1,508	11/14/2036	2.A PL
55037L-AA-2	LUNAR_20-1A-A	09/15/2026	MBS PAYDOWN		154,320	154,320	154,318	154,127		193		193		154,320				3,443	02/15/2045	1.F FE
59524E-AB-8	MID-ATLANTIC MILITARY CO	08/01/2026	SINKING FUND REDEMPTION		193,926	193,926	197,679	193,985		(59)		(59)		193,926				10,162	08/01/2050	1.E FE
62954J-AA-2	NPRL_19-1A	09/20/2026	MBS PAYDOWN		68,611	68,611	68,610	72,741		(4,130)		(4,130)		68,611				1,148	09/20/2049	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
63943D-AA-7	NAVIGATOR AIRCRAFT ABS LTD NAVTR_24-1	09/15/2026	MBS PAYDOWN		53,571	53,571	53,471			115		115		53,571				964	08/16/2049	1.F FE
67181D-AJ-0	OAK STREET INVESTMENT GRADE NET LEASE FU	09/20/2026	MBS PAYDOWN		88,817	88,817	88,785	88,710		107		107		88,817				1,410	11/20/2051	1.C FE
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU	09/20/2026	MBS PAYDOWN		104,292	104,292	104,288	104,150		142		142		104,292				1,829	11/20/2051	1.C FE
67190A-AA-4	OAKIG_21-1A-A1	09/20/2026	MBS PAYDOWN		38,651	38,651	38,645	38,630		22		22		38,651				382	01/20/2051	1.C FE
69291V-AA-2	PKAIR 2024-1	09/15/2026	MBS PAYDOWN		2,125,535	2,125,535	2,125,535	2,125,535						2,125,535				67,926	09/15/2039	1.A FE
71711G-AA-3	PHNTOM_26-1-A	09/15/2026	MBS PAYDOWN		242,262	242,262	242,257			487		487		242,262				6,421	01/17/2051	1.F FE
74333F-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	07/01/2026	MBS PAYDOWN		11,000,854	11,000,854	11,000,424	11,000,389		465		465		11,000,854				91,573	07/19/2038	1.A FE
74333F-AB-5	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	07/01/2026	MBS PAYDOWN		4,567,500	4,567,500	4,567,383	4,567,383						4,567,383		117	117	44,175	07/19/2038	1.A FE
74333F-AC-3	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	07/01/2026	MBS PAYDOWN		1,531,250	1,531,250	1,531,184	1,531,184		66		66		1,531,250				16,150	07/19/2038	1.B FE
74333H-AA-3	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6	07/01/2026	MBS PAYDOWN		14,641,347	14,641,347	14,641,094	14,641,094		252		252		14,641,347				130,162	07/19/2038	1.A FE
74333H-AC-9	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6	07/01/2026	MBS PAYDOWN		8,700,000	8,700,000	8,699,636	8,699,636		272		272		8,699,908		92	92	89,016	07/19/2038	1.C FE
74333H-AE-5	PROGRESS RESIDENTIAL TRUST PROG_21-SFR6	07/01/2026	MBS PAYDOWN		3,033,333	3,033,333	3,033,327	3,033,327		6		6		3,033,333				32,823	07/19/2038	1.E FE
74333T-AA-7	PROGRESS RESIDENTIAL MASTER TRUST PROG_2	07/01/2026	MBS PAYDOWN		34,458	34,458	34,456	34,458						34,458				304	10/19/2038	1.A FE
74333W-AA-0	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	09/01/2026	MBS PAYDOWN		3,242	3,242	3,242	3,242						3,242				50	12/19/2040	1.A FE
74333W-AC-6	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	09/01/2026	MBS PAYDOWN		16,942	16,942	16,941	16,942						16,942				300	12/19/2040	1.A FE
74333W-AE-2	PROGRESS RESIDENTIAL TRUST PROG_21-SFR10	09/01/2026	MBS PAYDOWN		4,094	4,094	4,094	4,094						4,094				76	12/19/2040	1.B FE
78449A-AA-0	SLAM LTD SLAM_21-1	09/15/2026	MBS PAYDOWN		403,117	403,117	403,103	402,741		376		376		403,117				6,541	06/15/2046	1.F FE
78487J-AA-4	SVC ABS LLC SVC_23-1A	09/20/2026	MBS PAYDOWN		2,735	2,735	2,633	2,712		23		23		2,735				94	02/20/2053	1.A FE
78487J-AB-2	SVC ABS LLC SVC_23-1A	09/20/2026	MBS PAYDOWN		341	341	319	338		3		3		341				13	02/20/2053	1.C FE
78488J-AA-3	SVC ABS LLC SVC_26-1A	09/20/2026	MBS PAYDOWN		8,104	8,104	8,104			22		22		8,104				190	03/20/2056	1.A FE
82667C-AA-3	SRL SRL_21-1	09/17/2026	MBS PAYDOWN		1,031,632	1,031,632	985,712	1,024,718		6,914		6,914		1,031,632				13,656	08/17/2051	1.C FE
82667C-AC-9	SIGNAL RAIL I LLC SRL_24-1	09/15/2026	MBS PAYDOWN		9,617	9,617	9,612	9,596		21		21		9,617				358	05/18/2054	1.C FE
83438L-AA-9	SOLRR AIRCRAFT LLC SOLRR_21-1	09/15/2026	MBS PAYDOWN		207,790	207,790	207,786	207,580		210		210		207,790				3,842	10/15/2046	1.D FE
85209Q-AA-0	SPRITE LIMITED SPRTE_26-1	09/15/2026	MBS PAYDOWN		492,662	492,662	492,645			989		989		492,662				11,523	03/15/2041	1.F FE
85213F-AA-8	SPUR RAIL I LLC SPUR_26-1	09/17/2026	MBS PAYDOWN		9,147	9,147	9,143			22		22		9,147				162	04/17/2056	1.C FE
86190B-AA-2	STORE MASTER FUNDING LLC STR_21-1A	09/20/2026	MBS PAYDOWN		16,271	16,271	15,141	16,090		181		181		16,271				230	06/20/2051	1.A FE
86190B-AC-8	STORE MASTER FUNDING LLC STR_21-1A	09/20/2026	MBS PAYDOWN		4,530	4,530	4,507	4,521		9		9		4,530				86	06/20/2051	1.C FE
86212V-AB-0	STORE MASTER FUNDING LLC STR_16-	09/20/2026	MBS PAYDOWN		93,809	93,809	93,782	93,599		211		211		93,809				2,703	10/22/2046	1.C FE
86212X-AC-4	STORE MASTER FUNDING LLC STR_19-1	09/20/2026	MBS PAYDOWN		1,644,041	1,644,041	1,643,648	1,644,049		(7)		(7)		1,644,041				41,082	11/22/2049	1.C FE
872480-AA-6	TIF FUNDING II LLC TIF_20-1A	09/20/2026	MBS PAYDOWN		152,631	152,631	150,926	152,269		361		361		152,631				2,126	08/21/2045	1.F FE
87267C-AA-6	TRP_21-1	09/17/2026	MBS PAYDOWN		152,003	152,003	151,971	151,873		130		130		152,003				2,093	06/19/2051	1.F FE
87407R-AA-4	TAL ADVANTAGE LLC TAL_20-1A	09/20/2026	MBS PAYDOWN		776,974	776,974	773,793	775,597		1,376		1,376		776,974				10,619	09/20/2045	1.F FE
87407R-AC-0	TAL ADVANTAGE LLC TAL_20-1A	09/20/2026	MBS PAYDOWN		55,125	55,125	55,113	55,031		94		94		55,125				1,209	09/20/2045	2.B FE
88035K-AC-3	TENET EQUITY FUNDING TENET_25-1	09/20/2026	MBS PAYDOWN		5,591	5,591	5,591	5,577		14		14		5,591				183	10/20/2055	1.C FE
88315L-AE-8	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		87,821	87,821	87,806	87,696		125		125		87,821				1,583	08/21/2045	1.F FE
88315L-AG-3	TEXTAINER MARINE CONTAINERS LTD TCML_20-	09/20/2026	MBS PAYDOWN		552,553	552,553	552,388	551,962		590		590		552,553				7,715	09/20/2045	1.F FE
88315L-AH-1	TEXTAINER MARINE CONTAINERS LTD TCML_20-	09/20/2026	MBS PAYDOWN		68,126	68,126	68,118	68,007		118		118		68,126				1,513	09/20/2045	2.A FE
88315L-AJ-7	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		568,750	568,750	568,522	568,133		617		617		568,750				8,000	09/20/2045	1.F FE
88315L-AK-4	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		68,250	68,250	68,236	68,131		119		119		68,250				1,524	09/20/2045	2.B FE
88315L-AL-2	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		387,100	387,100	386,982	386,765		335		335		387,100				4,335	02/20/2046	1.F FE
88315L-AQ-1	TEXTAINER MARINE CONTAINERS VII LTD TMCL	09/20/2026	MBS PAYDOWN		484,000	484,000	484,094	483,443		557		557		484,000				7,196	04/20/2046	1.F FE
88315L-AS-7	TEXTAINER MARINE CONTAINERS LIMITED TMCL	09/20/2026	MBS PAYDOWN		432,000	432,000	431,925	431,567		433		433		432,000				5,587	08/20/2046	1.F FE
88316A-AA-9	TEXTAINER MARINE CONTAINERS VII TMCL_24-	09/20/2026	MBS PAYDOWN		401,363	401,363	401,205	400,265		1,097		1,097		401,363				14,048	08/20/2049	1.C FE
88655A-AA-8	TIF 2024-1A	09/20/2026	MBS PAYDOWN		120,000	120,000	119,960	119,659		341		341		120,000				4,384	04/20/2049	1.C FE
88655A-AG-5	TIF 2024-2A	09/20/2026	MBS PAYDOWN		140,663	140,663	140,624	140,259		404		404		140,663				5,195	07/20/2049	1.C FE
89613J-AA-8	TRICON AMERICAN HOMES TAH_20-SFR2	09/01/2026	MBS PAYDOWN		170,856	170,856	170,851	170,856						170,856				1,604	11/18/2039	1.A FE
89617F-AA-2	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		241,237	241,237	240,876	241,234		4		4		241,237				8,711	08/19/2044	1.A FE
89617F-AB-0	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		9,374	9,374	9,374	9,374						9,374				368	08/19/2044	1.D FE
89617F-AC-8	TCN 2025-SFR2	09/01/2026	MBS PAYDOWN		10,138	10,138	10,137	10,138						10,138				416	08/19/2044	1.G FE
89656G-AA-2	TRINITY RAIL LEASING LP TRL_21-1A	09/19/2026	MBS PAYDOWN		129,942	129,942	129,932	129,798		144		144		129,942				1,958	07/19/2051	1.C FE
89656G-AC-8	TRL 2024-1A	09/19/2026	MBS PAYDOWN		81,900	81,900	81,884	81,668		232		232		81,900				3,147	05/19/2054	1.C FE
89656R-AA-8	TRINITY RAIL LEASING LP TRL_2022-1A	09/19/2026	MBS PAYDOWN		40,744	40,744	40,743	40,653		91		91		40,744				1,236	05/19/2052	1.F FE
89657M-AA-8	TRINITY RAIL LEASING LP TRL_25-1	09/19/2026	MBS PAYDOWN		113,588	113,588	113,573	113,302		287		287		113,588				3,859	10/19/2055	1.C FE
89679Q-AD-7	TRITON CONTAINER FINANCE LLC TCF_26-1A	09/20/2026	MBS PAYDOWN		370,448	370,448	370,366			1,016		1,016		370,448				5,281	05/22/2051	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
..89679Q-AE-5	TRITON CONTAINER FINANCE LLC TCF_26-1A	09/20/2026	MBS PAYDOWN		204,593	263,344	263,324			490		490		204,593				3,861	05/22/2051	1.F FE
..89680H-AA-0	TRITON CONTAINER FINANCE LLC TCF_20-1	09/20/2026	MBS PAYDOWN		1,774,375	1,774,375	1,774,044	1,772,462		1,913		1,913		1,774,375				24,960	09/20/2045	1.F FE
..89680H-AE-2	TRITON CONTAINER FINANCE LLC TCF_21-1	09/20/2026	MBS PAYDOWN		650,675	650,675	649,449	649,933		742		742		650,675				8,068	03/20/2046	1.F FE
..89683L-AA-8	TRP_21-2-A	09/17/2026	MBS PAYDOWN		286,814	286,814	283,716	286,053		761		761		286,814				4,071	06/20/2051	1.C FE
..90352W-AD-6	USQ RAIL I LLC STEAM_21-1	09/28/2026	MBS PAYDOWN		55,683	55,683	55,682	55,603		80		80		55,683				792	02/28/2051	1.F FE
..912928-AA-6	STEAM 2024-1A	08/11/2026	VARIOUS		25,706,919	26,318,954	26,310,643	26,316,436		693		693		26,317,129		(610,210)	(610,210)	816,945	09/28/2054	1.C FE
..97063R-AA-8	WILLIS ENGINE SECURITIZATION TRUST WESTF	09/15/2026	MBS PAYDOWN		100,507	100,507	100,504	100,293		214		214		100,507				3,718	06/15/2050	1.F FE
..97064F-AA-3	WILLIS ENGINE STRUCTURED TRUST V WESTF_2	09/15/2026	MBS PAYDOWN		128,758	128,758	128,756	128,599		159		159		128,758				2,771	03/15/2045	1.F FE
..97064G-AA-1	WESTF_21-A-A	09/15/2026	MBS PAYDOWN		205,206	205,206	205,232	204,988		217		217		205,206				4,076	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	117,622	117,622						117,622		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		187,500	187,500	187,500	187,500						187,500				8,002	07/15/2027	2.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					273,304,645	274,127,759	272,605,569	271,077,453		156,151		156,151		273,303,039		1,604	1,604	6,107,626	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					2,372,279,985	2,375,159,182	2,379,206,305	2,102,130,268	842	140,156		140,998		2,373,536,122		(1,535,973)	(1,535,973)	72,624,436	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					56,013,016	56,013,016	56,013,016	55,974,738						56,013,016				2,619,018	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					2,428,293,001	2,431,172,198	2,435,219,321	2,158,105,006	842	140,156		140,998		2,429,549,138		(1,535,973)	(1,535,973)	75,243,454	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					2,428,293,001	2,431,172,198	2,435,219,321	2,158,105,006	842	140,156		140,998		2,429,549,138		(1,535,973)	(1,535,973)	75,243,454	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					10,438,569,674	10,631,947,289	10,548,547,866	5,508,841,841	(21,077)	2,539,437	2,504,162	14,199	17,117,453	10,527,263,538	(17,956,384)	(81,711,845)	(99,668,229)	275,689,244	XXX	XXX
4509999997. Total - preferred stocks - Part 4						XXX													XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks						XXX													XXX	XXX
..302ESC-AA-6	EXIDE INT HOLDINGS LP ESCROW	08/27/2026	SECURITIES WRITTEN OFF THE BOOKS	794,487.000																
..302ESC-AD-0	EXIDE INT HOLDINGS LP ESCROW	08/28/2026	SECURITIES WRITTEN OFF THE BOOKS	2,005,438.000																
..747292-10-0	QVC GROUP INC	09/18/2026	STIFEL NICOLAUS & COMPANY INCORPORATED	210,934.000	3,402,914		4,005,303							4,005,303		(602,389)	(602,389)			
..84615Q-10-3	SPACE EXPLORATION TECHNOLOGIES	09/28/2026	VIRTU KNIGHT CAPITAL GROUP LLC	50,653.000	7,048,872		6,461,772							6,461,772		587,100	587,100			
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					10,451,786	XXX	10,467,075							10,467,075		(15,289)	(15,289)		XXX	XXX
..69360B-10-4	PHI GROUP INC	09/08/2026	INSTINET LLC	8,430.000	269,569		65,807	269,760	(203,953)			(203,953)		65,807		203,762	203,762	17,357		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					269,569	XXX	65,807	269,760	(203,953)			(203,953)		65,807		203,762	203,762	17,357	XXX	XXX
5989999997. Total - common stocks - Part 4					10,721,355	XXX	10,532,882	269,760	(203,953)			(203,953)		10,532,882		188,473	188,473	17,357	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					10,721,355	XXX	10,532,882	269,760	(203,953)			(203,953)		10,532,882		188,473	188,473	17,357	XXX	XXX
5999999999. Total - preferred and common stocks					10,721,355	XXX	10,532,882	269,760	(203,953)			(203,953)		10,532,882		188,473	188,473	17,357	XXX	XXX
6009999999 - Totals					10,449,291,029	XXX	10,559,080,748	5,509,111,601	(225,030)	2,539,437	2,504,162	(189,754)	17,117,453	10,537,796,420	(17,956,384)	(81,523,372)	(99,479,756)	275,706,601	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
Warrant	Ascent Holding Co.				09/30/2025	09/30/2032	861,908	1,499,720	1.74													
0159999999. Subtotal - purchased options - hedging other - call options and warrants														XXX							XXX	XXX
BNL1Y2BT7 - 15Y RTR 2.400000 6/29/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	06/27/2022	06/29/2027		100,000,000	2.40/(0.25)	4,202,500			24,797		24,797	(162,591)					N/A	B0311
BNL1YKXQ9 - 20Y RTR 2.400000 3/25/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/27/2022	03/25/2027		40,000,000	2.40/(SOFR)	2,960,000			5,362		5,362	(48,251)					N/A	B0311
BNL1YRNB8 - 20Y RTR 2.350000 6/3/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/03/2022	06/03/2027		40,000,000	2.35/(SOFR)	2,928,000			8,687		8,687	(54,371)					N/A	B0311
BNL1YUX87 - 15Y RTR 2.500000 8/10/2027	Fixed Income Security	D1	Duration	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/10/2027		30,000,000	2.50/(SOFR)	1,935,000			12,317		12,317	(64,699)					N/A	B0311
BNL1YYKR1 - 23Y RTR 2.400000 10/18/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/17/2022	10/18/2027		35,000,000	2.40/(SOFR)	2,936,500			19,307		19,307	(76,429)					N/A	B0311
BNL1Z2WP1 - 22Y RTR 2.500000 9/24/2027	Fixed Income Security	D1	Duration	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	08/24/2022	09/24/2027		30,000,000	2.50/(SOFR)	2,370,000			16,685		16,685	(73,752)					N/A	B0311
BNL1Z2WY2 - 19Y RTR 2.250000 11/17/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/24/2022	11/17/2027		40,000,000	2.25/(SOFR)	2,220,000			20,458		20,458	(65,030)					N/A	B0311
BNL1Z6RN3 - 17Y RTR 2.500000 7/19/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/01/2022	07/19/2027		50,000,000	2.50/(SOFR)	2,967,500			11,059		11,059	(95,981)					N/A	B0311
BNL1ZEQR8 - 18Y RTR 2.500000 9/20/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/20/2022	09/20/2027		40,000,000	2.50/(SOFR)	2,368,000			21,473		21,473	(91,327)					N/A	B0311
BNL1ZLUK2 - 20Y RTR 2.600000 12/7/2027	Fixed Income Security	D1	Duration	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/03/2022	12/07/2027		40,000,000	2.60/(SOFR)	3,012,000			41,174		41,174	(123,604)					N/A	B0311
BNL1ZUZR2 - 20Y RTR 2.750000 10/26/2027	Fixed Income Security	D1	Duration	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	10/24/2022	10/26/2027		60,000,000	2.75/(SOFR)	3,096,000			61,507		61,507	(228,576)					N/A	B0311
BNL1ZXT85 - 25Y RTR 2.500000 10/27/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/27/2022	10/27/2027		50,000,000	2.50/(SOFR)	3,143,750			32,708		32,708	(129,764)					N/A	B0311
BNL1ZYWN6 - 25Y RTR 2.700000 11/2/2027	Fixed Income Security	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/31/2022	11/02/2027		40,000,000	2.70/(SOFR)	2,840,000			41,109		41,109	(159,659)					N/A	B0311
BNL2055W5 - 20Y RTR 2.250000 11/16/2027	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZVO5H2G7GRS05BHJ91	11/16/2022	11/16/2027		50,000,000	2.25/(SOFR)	2,040,000			25,731		25,731	(82,772)					N/A	B0311
BNL20ATF5 - 25Y RTR 2.300000 11/30/2027	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZVO5H2G7GRS05BHJ91	11/28/2022	11/30/2027		40,000,000	2.30/(SOFR)	2,788,000			25,379		25,379	(81,028)					N/A	B0311
BNL20D813 - 20Y RTR 2.300000 12/7/2027	Fixed Income Security	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	12/05/2022	12/07/2027		50,000,000	2.30/(SOFR)	2,910,000			31,847		31,847	(91,361)					N/A	B0311
BNL21N745 - 20Y RTR 2.450000 3/21/2028	Fixed Income Security	D1	Duration	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	03/21/2023	03/21/2028		50,000,000	2.45/(SOFR)	3,030,000			64,557		64,557	(121,548)					N/A	B0311
BNL21UBK8 - 20Y RTR 2.400000 4/10/2028	Fixed Income Security	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/06/2023	04/06/2028		50,000,000	2.40/(SOFR)	3,095,000			64,273		64,273	(112,038)					N/A	B0311
BNL2201P3 - 20Y RTR 2.550000 4/20/2028	Fixed Income Security	D1	Duration	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZVO5H2G7GRS05BHJ91	04/20/2023	04/20/2028		40,000,000	2.55/(SOFR)	2,336,000			71,041		71,041	(124,429)					N/A	B0311
BNL25TN32 - 10Y RTR 2.860000 2/13/2029	Fixed Income Security	D1	Duration	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	02/13/2024	02/13/2029		50,000,000	2.86/(SOFR)	1,410,000			202,360		202,360	(268,089)					N/A	B0311
BNL2AW4G1 - 2Y RTP 6.494000 2/8/2027	Fixed Income Security	D1	Interest Rate	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	02/07/2025	02/08/2027		1,000,000,000	SOFR/(6.49)	1,425,000			209,384		209,384	183,136					N/A	B053
BNL2AWSV2 - 5Y RTP 6.520000 2/10/2027	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/10/2025	02/10/2027		700,000,000	SOFR/(6.52)	1,942,500			511,787		511,787	439,331					N/A	B053

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)
BNL2AWSW0 - 5Y RTP 6.530000 2/10/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	02/10/2025	02/10/2027		700,000,000	SOFR/(6.53)	1,942,500			505,169		505,169	433,776					N/A	B053
BNL2B0MV7 - 2Y RTP 6.500000 2/16/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	02/14/2025	02/16/2027		2,130,000,000	SOFR/(6.50)	2,662,500			513,873		513,873	454,303					N/A	B053
BNL2B3NX6 - 2Y RTP 6.527500 2/24/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	02/20/2025	02/24/2027		1,100,000,000	SOFR/(6.53)	1,375,000			290,381		290,381	258,754					N/A	B053
BNL2B4BH2 - 10Y RTP 6.340000 2/22/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	02/21/2025	02/22/2027		200,000,000	SOFR/(6.34)	948,000			299,501		299,501	149,725					N/A	B053
BNL2C61G9 - 5Y RTP 6.515000 4/26/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	04/24/2025	04/26/2027		500,000,000	SOFR/(6.52)	1,270,000			700,131		700,131	586,648					N/A	B053
BNL2CRYE2 - 2Y RTP 6.250000 5/28/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	05/30/2025	05/28/2027		1,000,000,000	SOFR/(6.25)	1,060,000			1,073,565		1,073,565	985,562					N/A	B053
BNL2GG0R0 - 7Y RTP 5.930000 2/5/2027	Fixed Income Security	D1	Interest Rate	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	02/05/2026	02/05/2027		1,000,000,000	SOFR/(5.93)		399,000		1,973,278		1,973,278	1,574,278					N/A	B053
BNL2GGJB5 - 10Y RTP 6.122000 2/8/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	02/06/2026	02/08/2027		1,000,000,000	SOFR/(6.12)	510,000			1,858,972		1,858,972	1,348,972					N/A	B053
BNL2GGQA9 - 7Y RTP 6.220000 2/9/2027	Fixed Income Security	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	02/09/2026	02/09/2027		1,100,000,000	SOFR/(6.22)	275,000			1,433,636		1,433,636	1,158,636					N/A	B053
BNL2GJ078 - 5Y RTP 5.712000 2/10/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	02/10/2026	02/10/2027		1,100,000,000	SOFR/(5.71)	291,500			2,670,373		2,670,373	2,378,873					N/A	B053
BNL2GKD97 - 10Y RTP 6.090000 2/12/2027	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	02/12/2026	02/12/2027		1,000,000,000	SOFR/(6.09)	450,000			2,059,611		2,059,611	1,609,611					N/A	B053
BNL2GLDE4 - 7Y RTP 5.805000 2/16/2027	Fixed Income Security	D1	Interest Rate	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	02/13/2026	02/16/2027		1,000,000,000	SOFR/(5.81)	310,000			2,664,176		2,664,176	2,354,176					N/A	B053
BNL2GP6G8 - 5Y RTP 6.131000 2/22/2028	Fixed Income Security	D1	Interest Rate	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	02/19/2026	02/22/2028		1,000,000,000	SOFR/(6.13)	1,030,000			6,125,615		6,125,615	5,095,615					N/A	B053
0209999999. Subtotal - purchased options - hedging other - other										67,213,750	3,265,500		23,691,283	XXX	23,691,283	16,756,099					XXX	XXX
0219999999. Subtotal - purchased options - hedging other										67,213,750	3,265,500		23,691,283	XXX	23,691,283	16,756,099					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														XXX							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										67,213,750	3,265,500		23,691,283	XXX	23,691,283	16,756,099					XXX	XXX
0499999999. Total purchased options										67,213,750	3,265,500		23,691,283	XXX	23,691,283	16,756,099					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

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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)
0969999999. Total written options - collars														XXX							XXX	XXX
0979999999. Total written options - other														XXX							XXX	XXX
0989999999. Total written options														XXX							XXX	XXX
BNL21U0Y0 - SWP: OIS 5.124000 6/11/2029 ..	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E 549300LC02FLSSVFFR64	02/14/2008	06/11/2029		38,500,000	5.12/(SOFR+11.45 bps)			379,126			218,222					316,230	N/A	B031
BNL2CPQX3 - SWP: OIS 4.600000 6/3/2030 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/27/2025	06/03/2030		300,000,000	4.60/(SOFR+92.00 bps)	(103,288)		(82,182)	(75,564)		(11,251,589)			15,383		2,876,213	N/A	B037
BNL2FZXB8 - SWP: USD 4.250000 1/9/2031 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	01/05/2026	01/09/2031		650,000,000	4.25/(SOFR+77.53 bps)			(1,126,442)			(33,087,990)					6,723,222	N/A	B037
BNL2G9YN8 - SWP: USD 4.050000 2/2/2029 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	01/26/2026	02/02/2029		700,000,000	4.05/(SOFR+56.85 bps)			(996,498)			(19,695,859)					5,359,922	N/A	B037
BNL2HK058 - SWP: OIS 4.200000 4/20/2029 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/14/2026	04/20/2029		750,000,000	4.20/(SOFR+63.38 bps)			(574,381)			(21,390,462)					5,995,503	N/A	B037
BNL2HQEU5 - SWP: OIS 4.200000 4/20/2029 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/23/2026	04/20/2029		100,000,000	4.20/(SOFR+56.80 bps)			(46,609)			(2,692,214)					799,400	N/A	B037
BNL2L6112 - SWP: OIS 5.200000 9/18/2029 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/15/2026	09/18/2029		800,000,000	5.20/(SOFR+61.20 bps)			205,375			(4,449,814)					6,893,316	N/A	B037
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate										(103,288)		(2,241,611)	(75,564)	XXX	(92,349,706)			15,383		28,963,806	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		38,707,900	5.70/(5.57)			296,685	6,559,411		6,891,326		401,712			414,106	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		42,000,000	4.19/(4.39)			160,259	6,421,057		6,225,356		444,577			257,549	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		66,244,800	4.94/(4.63)			386,246	7,261,622		8,180,874		737,025			847,745	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		9,637,500	4.57/(4.07)			73,877	1,334,688		1,454,972		103,748			95,812	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		33,835,683	5.12/(5.34)			315,482	9,324,325		8,405,093		876,204			268,738	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		14,819,360	4.92/(4.41)			139,954	2,597,620		2,719,862		152,717			111,803	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		54,445,040	5.27/(4.68)			563,533	9,543,432		11,323,561		561,069			734,476	N/A	B023
BNL0LJPC8 - CSWAP: USD/GBP 12/5/2033	G9101*AB8 - 2DWT	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	10/10/2013	12/05/2033		19,128,000	4.71/(4.10)			181,460	3,186,601		3,718,382		199,196			256,385	N/A	B023
BNL0NM8Z7 - CSWAP: USD/GBP 6/15/2029	G1745*AM3 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/10/2014	06/15/2029		11,739,000	4.88/(4.51)			112,924	2,439,850		2,515,602		116,198			96,617	N/A	B023
BNL0NXGP6 - CSWAP: USD/GBP 7/17/2029	G29568AN1 - ABP ACQUISITIONS UK LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	05/09/2014	07/17/2029		37,755,200	4.56/(4.38)			306,853	7,997,921		8,041,400		371,832			315,728	N/A	B023
BNL0P8BM1 - CSWAP: USD/AUD 8/14/2029	Q7794#AF0 - QPH FINANCE CO PTY LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	06/11/2014	08/14/2029		15,206,940	4.55/(6.28)			(33,565)	3,936,599		3,443,025		(467,374)			128,900	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		28,284,300	4.36/(4.09)			249,360	6,364,876		6,639,425		273,894			509,311	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)
BNL0PMG94 - CSWAP: USD/GBP 9/16/2034	G1744#AV0 - CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2034		14,142,150	4.13/(3.87)			119,220	3,182,438		3,216,078		136,947			199,589	N/A	B023
BNL0PMGX1 - CSWAP: USD/GBP 9/16/2044	G1744#AX6 - CADOGAN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/16/2014	09/16/2044		12,427,950	4.64/(4.38)			115,352	2,796,688		3,017,824		120,348			263,456	N/A	B023
BNL0PPQV7 - CSWAP: USD/GBP 10/16/2029	G4622#AJ8 - HOWARD DE WALDEN ESTATES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	07/23/2014	10/16/2029		31,099,825	3.81/(3.58)			230,670	6,855,613		6,781,460		302,944			271,415	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		32,377,900	4.05/(3.79)			257,031	7,137,351		7,173,449		315,394			459,302	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		69,037,560	4.00/(3.54)			584,554	12,445,592		12,795,587		707,146			606,287	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		31,340,000	4.00/(3.43)			243,470	4,771,001		4,805,350		331,993			92,068	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		15,022,114	3.86/(4.88)			(68,350)	1,303,440		1,236,373		(675,251)			64,601	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		62,983,285	3.87/(2.07)			791,173	(2,733,745)		(2,362,572)		2,233,321			643,278	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		10,499,200	4.39/(3.72)			94,002	1,465,740		1,643,171		112,878			104,812	N/A	B023
BNL0UGDD5 - CSWAP: USD/EUR 11/12/2026	G5264#AJ8 - KINGSPAN SECURITIES LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/09/2015	11/12/2026		3,291,500	4.07/(2.43)			39,114	(2,465)		(1,856)		111,942			5,649	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		101,820,450	3.79/(3.37)			629,135	13,146,416		13,393,682		1,108,027			607,659	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		42,679,300	3.72/(3.28)			231,748	4,154,251		4,340,758		481,390			306,098	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		14,717,000	3.83/(3.33)			86,742	1,432,500		1,621,767		165,997			161,309	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		29,641,200	3.35/(2.78)			169,649	2,540,821		2,983,113		338,633			328,847	N/A	B023
BNL0YZJ19 - CSWAP: USD/GBP 9/30/2034	G26860AB4 - THE GREAT ROLLING STOCK COMPANY	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/19/2016	09/30/2034		54,982,600	3.43/(2.36)			440,355	(945,143)		1,475,590		698,846			777,838	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		22,494,000	3.20/(1.31)			315,028	(222,998)		(77,591)		772,012			158,402	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		22,507,980	3.35/(1.50)			305,668	(322,603)		(109,656)		775,872			197,401	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		7,502,660	3.35/(1.50)			101,889	(107,534)		(36,552)		258,624			65,800	N/A	B023
BNL0Z5YB5 - CSWAP: USD/GBP 3/31/2039	G4445*AG3 - HIGH SPEED RAIL FINANCE PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/14/2016	03/31/2039		49,439,959	3.10/(2.30)			243,899	(4,333,179)		(2,158,900)		921,259			874,223	N/A	B023
BNL138C67 - CSWAP: USD/EUR 05/03/2027	81725TG83 - SENSIENT TECHNOLOGIES CORPORATION	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	03/17/2017	05/03/2027		8,963,333	3.95/(1.71)			141,848	(502,083)		(463,002)		321,672			34,396	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		34,765,556	3.69/(0.65)			840,156	9,946,127		10,077,638		61,754			411,955	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		39,735,150	3.75/(1.77)			567,605	(587,522)		(436,595)		1,370,322			186,316	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)
BNL15K145 - CSWAP: USD/EUR 08/17/2029	G7996#AB6 - SEGRO PLC	D1	Currency	UBS AG, LONDON	BFM8T61CT2L1QCEMIK50	05/24/2017	08/17/2029		56,244,825	3.88/(2.00)			756,804	(831,634)		(329,844)		1,939,681			477,435	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		65,729,400	4.00/(2.86)			537,173	(1,490,168)		2,354,648		839,943			805,017	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		21,501,000	3.41/(1.53)			307,935	1,055,701		1,123,683		694,811			126,952	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		11,493,329	3.73/(3.68)			39,058	1,421,133		883,592		360,049			115,874	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		13,824,144	3.84/(3.79)			47,702	1,709,335		852,356		433,066			170,274	N/A	B023
BNL18XVJ8 - CSWAP: USD/GBP 06/05/2028	G26858AG4 - GREAT PORTLAND ESTATES PLC	D1	Currency	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	02/16/2018	06/05/2028		7,717,050	4.10/(2.70)			88,725	410,575		560,824		91,298			50,045	N/A	B023
BNL18XVM1 - CSWAP: USD/GBP 6/5/2030	G26858AH2 - GREAT PORTLAND ESTATES PLC	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	02/16/2018	06/05/2030		7,717,050	4.21/(2.79)			90,224	410,575		734,067		91,298			74,041	N/A	B023
BNL199VL5 - CSWAP: AUD 4/11/2033	Q6518#AH3 - NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2033		20,198,400	4.20/(4.65)			535	2,388,478		2,125,216		(738,567)			258,157	N/A	B023
BNL199VP6 - CSWAP: AUD 4/11/2048	Q6518#AJ9 - NSW PORTS FINANCE CO PTY LTD	D1	Currency	CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	03/14/2018	04/11/2048		43,631,700	4.44/(5.00)			(24,170)	5,159,485		3,888,333		(1,595,419)			1,012,622	N/A	B023
BNL19B9C5 - CSWAP: EUR 9/27/2033	F2000#AE6 - COMPAGNIE DES LEVURES LESAFFRE SA	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	03/16/2018	09/27/2033		29,474,400	4.17/(1.96)			520,463	2,214,002		2,838,507		926,415			389,833	N/A	B023
BNL19FCR9 - CSWAP: GBP 6/27/2036	G4378*AG4 - HEATHROW AIRPORT LIMITED	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/27/2018	06/27/2036		25,887,180	4.09/(2.61)			320,326	1,576,546		4,278,836		303,774			404,121	N/A	B023
BNL19RVB7 - CSWAP: AUD 07/18/2028	Q1629#AS6 - BRISBANE AIRPORT CORPORATION PTY L	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	04/20/2018	07/18/2028		70,855,700	4.15/(4.44)			69,707	6,712,152		6,540,664		(2,659,994)			475,314	N/A	B023
BNL1AM1R4 - CSWAP: 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		122,470,320	4.20/(4.36)			155,768	10,184,326		10,078,243		(4,656,432)			909,395	N/A	B023
BNL1AU1V7 - CSWAP: GBP 9/27/2030	G7898#AA7 - SCOTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		16,846,080	4.20/(2.74)			181,622	(158,079)		695,437		212,476			168,345	N/A	B023
BNL1AU1Y1 - CSWAP: GBP 9/27/2030	G8287#AA4 - SOUTHERN GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/27/2018	09/27/2030		16,714,470	4.20/(2.74)			180,203	(156,844)		690,004		210,816			167,030	N/A	B023
BNL1AU246 - CSWAP: AUD 10/1/2028	G5664#AD6 - LONSDALE FINANCE PTY LTD	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	06/27/2018	10/01/2028		31,130,940	4.29/(4.42)			24,321	1,772,396		1,777,391		(1,217,481)			220,430	N/A	B023
BNL1AUAH8 - CSWAP: USD/GBP 08/28/2048	G9309#AA6 - UNIVERSITY OF DURHAM	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	06/28/2018	08/28/2048		10,462,400	4.16/(2.66)			111,093	(165,200)		2,031,500		132,797			244,952	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		20,222,850	4.33/(2.79)			223,965	(368,124)		2,715,412		257,295			361,835	N/A	B023
BNL1B5XN4 - CSWAP: AUD 10/18/2048	Q7794#AL7 - QPH FINANCE CO PTY LIMITED	D1	Currency	BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	07/18/2018	10/18/2048		31,251,240	4.57/(4.98)			(65,611)	1,823,126		1,591,649		(1,220,366)			734,001	N/A	B023
BNL1BDCQ3 - CSWAP: USD/GBP 11/01/2053	G23168AC0 - CLEVELAND CLINIC UK FINANCING PLC	D1	Currency	JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	08/02/2018	11/01/2053		22,030,840	4.63/(2.94)			262,977	(419,964)		5,346,907		280,534			573,509	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		100,331,500	4.53/(2.97)			1,084,461	(2,623,371)		12,312,610		1,286,474			1,745,907	N/A	B023
BNL1BEJ68 - CSWAP: USD/GBP 09/17/2028	G6970*AM8 - PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		46,692,690	4.44/(2.92)			492,263	(1,530,043)		(237,844)		602,568			327,442	N/A	B023
BNL1BEJC5 - CSWAP: USD/GBP 09/17/2028	G6970*AN6 - PEEL PORT PP FINANCE UNLIMITED	D1	Currency	SOCIETE GENERALE	O2RNE8IBXP4ROTD8PU41	08/08/2018	09/17/2028		23,282,030	4.43/(2.92)			245,017	(762,914)		(119,675)		300,454			163,270	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		9,266,400	4.25/(2.75)			95,079	(298,440)		(27,472)		119,518			67,251	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)
BNL1BEJL5 - CSWAP: USD/GBP 11/07/2033	G41338AF0 - GROSVENOR LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	08/08/2018	11/07/2033		32,689,800	4.47/(2.95)			338,794	(1,052,829)		1,959,427		421,631			435,817	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		28,144,180	4.65/(4.85)			(42,846)	942,307		1,545,866		(1,128,045)			586,346	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		30,663,480	4.73/(4.90)			(39,777)	1,026,656		1,764,948		(1,229,021)			725,098	N/A	B023
BNL1CA5Y9 - CSWAP: USD/GBP 02/06/2029	G03698BB1 - ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/11/2018	02/06/2029		24,343,200	4.31/(2.88)			251,818	(100,279)		622,126		305,434			186,832	N/A	B023
BNL1CA6A0 - CSWAP: USD/GBP 01/10/2031	G66556AB2 - NORTHERN GAS NETWORKS LTD	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/11/2018	01/10/2031		26,454,000	4.40/(2.97)			278,683	(114,999)		1,277,141		331,993			273,712	N/A	B023
BNL1CA6D4 - CSWAP: USD/GBP 01/10/2029	G66556AA4 - NORTHERN GAS NETWORKS LTD	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/11/2018	01/10/2029		21,824,550	4.28/(2.84)			232,060	(94,874)		544,514		273,894			164,851	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		14,861,450	5.03/(3.21)			189,550	(415,724)		3,392,414		190,896			351,170	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		32,490,000	4.19/(1.61)			629,124	118,277		836,958		1,100,117			247,466	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		61,560,000	4.30/(1.83)			1,140,009	224,104		2,476,126		2,084,433			639,791	N/A	B023
BNL1CJB27 - 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		24,244,000	4.75/(2.97)			297,483	(996,549)		5,196,036		315,394			572,559	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		21,823,020	4.50/(2.87)			236,714	(893,474)		(118,389)		283,854			166,904	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		82,534,200	4.49/(2.86)			912,090	(3,150,822)		(1,355,635)		1,070,678			490,662	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		45,105,900	4.60/(2.98)			490,438	(1,721,961)		545,349		585,138			416,860	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		4,176,250	4.56/(3.01)			44,865	(141,212)		259,869		53,949			56,349	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		19,275,000	4.65/(3.11)			205,433	(651,749)		1,381,916		248,995			274,775	N/A	B023
BNL1CWOP5 - CSWAP: USD/EUR 12/13/2027	031100N*7 - AMETEK INC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	11/28/2018	12/13/2027		12,411,300	4.38/(1.71)			245,337	(83,049)		77,307		424,607			68,057	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		7,916,520	4.62/(4.72)			(11,463)	194,249		409,498		(320,238)			140,550	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		16,853,200	4.50/(3.01)			174,041	(416,649)		2,059,092		215,796			299,212	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		82,137,600	4.32/(2.89)			814,124	(2,883,197)		4,613,549		1,062,378			1,122,556	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		75,720,600	4.49/(2.99)			792,765	(2,657,947)		8,600,539		979,380			1,337,169	N/A	B023
BNL1E3TQ4 - CSWAP: USD/GBP 09/16/2042	G8279@AB4 - SOUTH EAST WATER LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/26/2019	09/16/2042		77,044,500	4.67/(3.22)			815,827	(669,822)		12,010,867		971,080			1,539,570	N/A	B023
BNL1EAV69 - CSWAP: USD/AUD 9/18/2032	Q6235#AW2 - MIRVAC GROUP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	03/12/2019	09/18/2032		7,153,830	4.21/(4.19)			(4,974)	127,259		212,967		(291,388)			87,416	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		17,353,350	4.29/(4.31)			(17,542)	308,698		618,063		(706,831)			244,993	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)
BNL1EM8A0 - CSWAP: CHF/USD 10/18/2027	Foreign Liability	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	0.25/(3.22)			(14,284,892)	128,229,626		138,977,387		(41,958,361)			3,330,505	N/A	B021
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		33,044,310	4.21/(4.35)			(11,777)	833,396		1,573,011		(1,335,767)			590,798	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		6,783,600	3.90/(1.50)			120,790	(31,500)		114,618		231,604			55,804	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		7,038,000	3.67/(3.48)			5,748	80,999		137,920		(288,503)			59,286	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		6,615,720	3.77/(3.66)			1,484	76,139		155,243		(271,192)			72,761	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		13,425,600	3.65/(1.18)			245,557	(204,599)		(120,102)		463,207			55,444	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		25,872,560	3.85/(3.64)			35,535	(285,763)		147,181		(1,084,770)			281,553	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		7,030,800	3.77/(1.64)			108,514	(125,055)		198,375		243,184			97,453	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		16,405,200	4.13/(2.14)			232,615	(291,794)		718,119		567,429			300,264	N/A	B023
BNL1F7YU9 - CSWAP: USD/GBP 6/26/2039	G6655@AC0 - NORTHERN GAS NETWORKS LTD	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/22/2019	06/26/2039		23,421,000	4.02/(2.71)			204,980	(1,155,324)		2,052,192		307,094			418,070	N/A	B023
BNL1F81G4 - CSWAP: USD/GBP 01/16/2030	G6970*AP1 - PEEL PORTS PP FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/23/2019	01/16/2030		31,701,300	3.72/(2.54)			245,270	(1,642,794)		(471,839)		416,651			287,882	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		14,132,644	2.97/(0.28)			293,809	4,395,792		4,150,193		24,226			120,250	N/A	B023
BNL1GC3U1 - CSWAP: USD/GBP 02/19/2045	G1737@AH2 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	08/14/2019	02/19/2045		10,251,000	3.79/(2.66)			61,232	(1,040,825)		678,144		141,097			219,876	N/A	B023
BNL1GPBX7 - CSWAP: GBP/USD 12/17/2026	Foreign Liability	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	09/10/2019	12/17/2026		679,800,000	1.25/(2.08)			(3,735,335)	50,847,473		49,595,528		(9,129,813)			1,571,274	N/A	B021
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		89,597,350	3.16/(2.27)			516,803	(3,792,682)		2,091,257		1,166,956			1,279,835	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		52,282,800	3.20/(1.07)			817,986	(1,102,146)		(1,067,764)		1,814,229			80,950	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		28,706,313	3.13/(3.42)			(18,722)	2,152,342		(568,417)		949,221			400,862	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		50,788,091	3.17/(3.46)			(32,219)	3,807,989		(1,338,511)		1,679,391			753,309	N/A	B023
BNL1JDJT2 - CSWAP: EUR/USD 01/23/2027	Foreign Liability	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	01/16/2020	01/23/2027		890,800,000	0.25/(2.27)			(13,459,463)	17,879,938		16,511,129		(30,880,489)			2,500,073	N/A	B021
BNL1JVA79 - CSWAP: USD/AUD 6/16/2040	87124VE*6 - SYDNEY AIRPORT FINANCE COMPANY	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	02/12/2020	06/16/2040		11,468,200	3.20/(3.28)			(20,416)	(358,701)		52,264		(490,454)			212,398	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		26,383,450	3.28/(2.00)			247,889	(309,023)		(527,593)		907,114			255,387	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		29,190,200	3.37/(2.05)			281,773	(341,898)		(595,878)		1,003,616			349,999	N/A	B023
BNL1LZE81 - CSWAP: USD/EUR 12/17/2040	G7996#AJ9 - SEGRO PLC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/17/2020	12/17/2040		56,243,500	3.08/(1.83)			520,096	302,891		(294,099)		1,901,080			1,060,628	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		24,309,000	3.23/(2.77)			75,160	(267,324)		588,779		307,094			367,675	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)
BNL1N08H3 - CSWAP: CHF/USD 09/11/2029	Foreign Liability	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		395,604,396	0.13/(1.40)			(3,727,994)	35,559,147		68,940,864		(23,238,477)			3,397,759	N/A	B021
BNL1N3X55 - 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		17,850,000	2.83/(1.59)			173,220	812,251		575,234		579,009			182,908	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		17,850,000	2.94/(1.66)			178,922	812,251		548,544		579,009			222,280	N/A	B023
BNL1NADM4 - CSWAP: USD/EUR 12/21/2035	N9361#AD7 - VESTEDA FINANCE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	09/22/2020	12/21/2035		46,902,450	2.70/(1.38)			479,650	1,582,038		1,130,331		1,540,164			712,475	N/A	B023
BNL1NFMV3 - CSWAP: USD/EUR 10/29/2032	L96198AA7 - VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2032		20,829,625	2.78/(1.45)			212,021	668,289		450,161		685,161			256,909	N/A	B023
BNL1NFMY7 - CSWAP: USD/EUR 10/29/2035	L96198AB5 - VTG FINANCE SA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/01/2020	10/29/2035		22,589,875	3.09/(1.70)			240,448	724,764		591,301		743,062			340,443	N/A	B023
BNL1NXZV0 - CSWAP: USD/EUR 1/31/2031	53278LB85 - LINAMAR CORPORATION	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/29/2020	01/31/2031		22,230,000	2.78/(1.37)			236,741	648,851		520,406		733,412			231,548	N/A	B023
BNL1NYHK2 - CSWAP: USD/EUR 01/07/2031	03063#AD6 - AMERICOLD REALTY OPERATING PARTNER	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	10/30/2020	01/07/2031		31,701,580	3.07/(1.62)			356,252	920,047		791,669		1,046,077			327,693	N/A	B023
BNL1P6EA6 - CSWAP: USD/EUR 12/08/2040	B1401#AJ6 - BRUSSELS AIRPORT COMPANY NV	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/13/2020	12/08/2040		17,382,750	4.67/(2.94)			236,874	685,756		1,120,853		567,429			327,516	N/A	B023
BNL1P7J92 - CSWAP: USD/EUR 3/10/2028	N3136#AE2 - EVIDES NV	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QEMIK50	11/19/2020	03/10/2028		11,479,950	2.07/(0.79)			111,116	462,206		404,123		374,426			68,971	N/A	B023
BNL1Q0HK3 - CSWAP: GBP/USD 12/14/2028	Foreign Liability	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/07/2021	12/14/2028		881,075,000	0.75/(1.46)			(4,740,374)	(17,582,532)		(27,394,902)		(10,789,780)			6,546,422	N/A	B021
BNL1QXAM4 - CSWAP: USD/GBP 06/16/2061	G5258#AE7 - KINGS COLLEGE LONDON	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	03/16/2021	06/16/2061		9,723,000	3.36/(2.07)			99,969	423,850		2,342,644		116,198			286,516	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		34,055,000	2.70/(2.06)			186,667	1,507,976		1,736,264		406,692			213,902	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		34,055,000	2.72/(2.06)			192,541	1,507,976		1,768,272		406,692			222,815	N/A	B023
BNL1R9N26 - CSWAP: CHF/USD 07/23/2030	Foreign Liability	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		512,129,382	0.13/(2.12)			(7,617,235)	56,766,961		97,220,823		(30,661,879)			5,000,609	N/A	B021
BNL1R9NS9 - CSWAP: CAD/USD 04/17/2028	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZ0031MB27	04/08/2021	04/17/2028		795,544,950	2.00/(1.83)			(260,928)	(91,195,591)		(69,028,109)		(25,178,274)			4,948,944	N/A	B021
BNL1RLWN3 - CSWAP: USD/GBP 11/02/2041	G91608AC2 - UK POWER NETWORKS SERVICES HOLDING	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	05/06/2021	11/02/2041		106,266,150	3.67/(2.66)			868,373	4,639,729		15,206,923		1,269,874			2,064,777	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		25,590,600	3.55/(1.84)			351,125	1,737,752		2,417,735		810,613			491,607	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		37,167,300	3.30/(1.56)			512,511	2,523,877		3,135,238		1,177,319			737,788	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		10,499,250	2.94/(2.34)			56,734	535,875		731,155		124,497			117,192	N/A	B023
BNL1S3RZ1 - CSWAP: USD/EUR 09/23/2031	G1320*AF1 - BREEDON HOLDINGS LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	06/23/2021	09/23/2031		10,770,300	2.95/(1.33)			135,638	547,651		563,660		347,406			120,218	N/A	B023
BNL1SNU00 - CSWAP: USD/GBP 09/23/2036	G66558AD8 - NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	09/23/2036		40,121,500	2.77/(2.02)			251,047	1,596,451		3,658,325		481,390			634,029	N/A	B023
BNL1SNU34 - CSWAP: USD/GBP 06/30/2037	G66558AE6 - NORTHERN GAS NETWORKS LTD	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	06/30/2021	06/30/2037		44,963,750	2.91/(2.10)			302,999	1,789,127		4,485,727		539,489			737,329	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		28,781,018	3.35/(1.89)			331,210	1,161,115		1,074,365		938,632			321,958	N/A	B023
BNL1T36X8 - CSWAP: USD/EUR 10/01/2031	E5444#AJ3 - FUTBOL CLUB BARCELONA	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	08/04/2021	10/01/2031		37,678,265	3.67/(2.07)			476,004	1,520,058		1,580,374		1,228,797			421,487	N/A	B023
BNL1TEFU0 - CSWAP: USD/GBP 12/02/2035	G82798AC2 - SOUTH EAST WATER LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/02/2021	12/02/2035		24,879,600	2.79/(2.04)			151,779	967,501		2,140,857		298,794			376,868	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)
BNL1TRPB2 - CSWAP: EUR/USD 10/04/2028	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/27/2021	10/04/2028		702,300,000	0.25/(1.76)			(8,113,152)	(20,790,047)		(19,533,864)		(23,160,367)			4,982,989	N/A	B021
BNL1TV1Y9 - CSWAP: USD/GBP 11/16/2051	G5744#AA7 - MAGNA HOUSING LIMITED	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	10/05/2021	11/16/2051		7,485,500	3.30/(2.51)			47,306	179,025		997,574		91,298			187,680	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		12,249,000	3.32/(2.51)			79,523	292,950		1,794,197		149,397			336,294	N/A	B023
BNL1TWBD2 - CSWAP: USD/CAD 01/07/2032	763169D85 - RICHARDSON INTERNATIONAL LIMITED	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	10/07/2021	01/07/2032		11,235,060	2.86/(3.19)			1,547	1,303,734		446,759		355,014			129,007	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		33,770,500	2.93/(1.27)			423,094	830,852		1,029,339		1,119,418			383,926	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		8,151,500	3.26/(1.57)			104,094	200,551		370,854		270,204			130,012	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		25,879,500	2.95/(3.54)			(36,462)	3,375,538		29,393		804,446			503,119	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		23,400,500	3.52/(2.84)			132,444	816,851		1,299,406		282,194			240,174	N/A	B023
BNL1UJKB3 - CSWAP: USD/GBP 12/16/2032	G6164#AG3 - MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2032		23,400,500	3.70/(2.97)			142,123	816,851		1,589,838		282,194			291,720	N/A	B023
BNL1UJKE7 - CSWAP: USD/GBP 12/16/2034	G6164#AH1 - MITIE TREASURY MANAGEMENT LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	10/29/2021	12/16/2034		23,400,500	3.80/(3.00)			154,731	816,851		1,952,634		282,194			335,380	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		43,139,200	3.30/(2.64)			207,330	628,802		2,218,545		531,189			584,471	N/A	B023
BNL1URTA8 - CSWAP: USD/GBP 3/31/2043	G9369*AA7 - VIRIDOR ENERGY GROUP LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	11/16/2021	03/31/2043		55,477,566	3.72/(2.90)			374,230	641,874		4,429,912		685,759			1,127,082	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		62,831,400	4.16/(3.23)			447,239	261,407		6,379,207		781,844			1,448,729	N/A	B023
BNL1VG8Z9 - CSWAP: GBP/USD 07/15/2027	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/04/2022	07/15/2027		879,710,000	1.50/(SOFR+55.25 bps)			(18,326,638)	(16,217,532)		(38,768,728)		(10,789,780)			3,907,143	N/A	B020
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		6,518,400	3.38/(2.83)			29,785	141,840		289,646		79,678			78,176	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		7,876,400	3.45/(2.84)			39,961	171,390		449,299		96,278			109,659	N/A	B023
BNL1W0GY7 - CSWAP: USD/CAD 06/30/2051	C68028AA0 - OILERS ENTERTAINMENT GROUP CANADA ES7IP3U3RHIGC71XBU11	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	02/11/2022	06/30/2051		34,032,272	4.05/(4.56)			(15,137)	3,625,555		(1,394,126)		1,054,483			846,788	N/A	B023
BNL1W8G20 - CSWAP: USD/GBP 06/15/2037	G6302*AB1 - MOTO INVESTMENTS LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/24/2022	06/15/2037		39,456,800	3.87/(3.27)			175,551	134,681		2,151,916		491,350			645,787	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		7,293,000	3.32/(1.65)			88,867	(90,024)		(85,156)		250,904			24,218	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		8,976,000	3.50/(1.88)			105,353	(110,799)		(95,785)		308,805			70,160	N/A	B023
BNL1WHRF9 - CSWAP: USD/AUD 7/11/2032	Q0006*AB2 - ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		8,014,200	3.61/(4.64)			(52,859)	291,929		(36,491)		(320,238)			96,367	N/A	B023
BNL1WHRN2 - CSWAP: USD/AUD 7/11/2032	Q0006*AA4 - ALS GROUP FINANCE PTY LTD	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	03/15/2022	07/11/2032		12,057,400	3.61/(4.64)			(79,527)	439,209		(54,900)		(481,799)			144,984	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		13,570,250	3.91/(3.18)			71,736	(112,784)		351,958		170,977			162,750	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)
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		13,333,440	4.03/(2.29)			183,283	(586,401)		(490,973)		645,519			160,366	N/A	B023
BNL1WXWA9 - CSWAP: USD/EUR 05/18/2032	B9754*AC1 - WAREHOUSES DE PAUW NV	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/13/2022	05/18/2032		14,917,800	4.22/(2.60)			163,610	(756,929)		(666,085)		532,688			177,070	N/A	B023
BNL1WZ3Y4 - CSWAP: USD/GBP 10/26/2032	G41338AH6 - GROSVENOR LTD	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	04/14/2022	10/26/2032		45,553,200	4.10/(3.23)			270,302	(676,858)		1,322,787		577,668			561,466	N/A	B023
BNL1X1SA3 - CSWAP: CHF/USD 05/04/2028	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/20/2022	05/04/2028		211,304,808	1.38/(3.68)			(3,234,189)	28,230,495		36,127,656		(12,910,265)			1,334,119	N/A	B021
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		34,624,000	4.46/(2.70)			409,653	(1,723,198)		(1,294,852)		1,235,220			410,177	N/A	B023
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		4,805,100	4.63/(3.12)			46,299	(306,225)		(314,875)		173,703			57,326	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		4,805,100	4.73/(3.27)			43,813	(306,225)		(332,478)		173,703			66,638	N/A	B023
BNL1XVE95 - CSWAP: USD/EUR 12/14/2034	F79088AB6 - ROQUETTE FRERES SA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/14/2022	12/14/2034		8,336,000	4.88/(3.59)			58,107	(750,799)		(878,454)		308,805			119,433	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		9,373,500	4.81/(3.30)			84,833	(849,149)		(871,678)		347,406			77,653	N/A	B023
BNL1Y9VL7 - CSWAP: USD/AUD 10/12/2052	Q9326#AE6 - UNIVERSITY OF MELBOURNE	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/12/2022	10/12/2052		57,392,000	4.37/(5.27)			(515,114)	(1,742,507)		(6,384,793)		(2,452,272)			1,464,679	N/A	B023
BNL1YTWK4 - CSWAP: USD/EUR 08/20/2029	N5269@AF5 - LINEAGE TREASURY EUROPE BV	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/04/2022	08/20/2029		25,532,500	5.27/(3.54)			236,331	(2,863,748)		(2,804,076)		965,015			217,042	N/A	B023
BNL1YTWP3 - CSWAP: USD/EUR 08/20/2032	N5269@AG3 - LINEAGE TREASURY EUROPE BV	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	08/04/2022	08/20/2032		12,255,600	5.35/(3.74)			100,018	(1,374,599)		(1,396,041)		463,207			148,757	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		65,452,300	5.58/(4.17)			328,915	(10,649,645)		(11,340,452)		2,586,241			569,931	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		30,324,000	5.78/(6.31)			(366,143)	(5,012,769)		(6,678,715)		441,551			443,076	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		9,643,050	5.88/(SONIA+217 .00 bps)			(54,739)	(1,117,395)		(1,811,492)		134,457			119,736	N/A	B023
BNL20QYV9 - CSWAP: EUR/USD 01/09/2030	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	01/04/2023	01/09/2030		688,350,000	3.63/(4.77)			(4,782,304)	49,952,450		59,496,082		(25,090,397)			6,232,754	N/A	B021
BNL20VYE6 - CSWAP: USD/JPY 03/08/2035	J2167#AC5 - EQUINIX JAPAN KK	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZVO5H2G7GRS05BHJ91	01/19/2023	03/08/2035		40,124,659	5.43/(2.13)			1,104,916	7,350,297		9,792,610		81,547			582,882	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		11,602,420	5.47/(5.40)			(41,891)	(885,010)		(811,367)		156,037			216,189	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		32,268,000	5.44/(4.32)			181,283	(1,807,498)		(2,375,863)		1,158,018			298,215	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		3,979,720	5.47/(4.44)			19,441	(222,925)		(366,764)		142,822			50,415	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		11,495,000	5.79/(5.61)			(43,905)	(1,125,275)		(1,092,155)		157,697			150,959	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		12,101,720	5.34/(5.48)			(53,614)	(784,245)		(953,455)		161,017			177,644	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		6,362,760	5.42/(5.49)			(20,985)	(412,335)		(458,105)		84,658			110,118	N/A	B023
BNL21YM51 - CSWAP: USD/EUR 06/07/2029	G5264#AX7 - KINGSPAN SECURITIES LTD	D1	Currency	TORONTO DOMINION BANK PT30B789TSUIDF371261	04/18/2023	06/07/2029		65,658,000	5.47/(4.70)			269,299	(2,492,995)		(4,001,320)		2,316,037			538,203	N/A	B023
BNL222Z56 - CSWAP: NOK/USD 05/04/2033	Foreign Liability	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	04/26/2023	05/04/2033		103,871,581	4.35/(4.63)			477,497	10,862,943		10,729,645		5,681,644			1,333,978	N/A	B021
BNL223250 - CSWAP: USD/GBP 07/27/2038	G4378*AR0 - HEATHROW AIRPORT LTD	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZVO5H2G7GRS05BHJ91	04/27/2023	07/27/2038		15,575,000	5.74/(5.94)			(81,790)	(1,030,624)		(1,376,907)		207,496			267,851	N/A	B023

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BNL227W02 - 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		32,535,640	5.09/(4.27)			152,006	(1,312,688)		(2,234,418)		1,150,298			313,901	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		25,438,940	5.22/(4.39)			119,331	(1,026,363)		(2,241,527)		899,394			329,874	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		29,693,360	5.62/(5.97)			(180,218)	(2,056,594)		(2,960,491)		396,732			424,789	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		71,271,400	6.14/(5.96)			161,512	2,879,077		(1,423,488)		2,444,810			926,077	N/A	B023
BNL22JFT9 - CSWAP: NOK/USD 06/16/2031	Foreign Liability	D1	Currency	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/07/2023	06/16/2031		136,116,152	4.66/(4.99)			623,049	20,340,011		19,111,741		7,747,696			1,477,398	N/A	B021
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		11,281,500	5.51/(6.02)			(76,445)	(674,550)		(1,092,187)		149,397			149,619	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		11,281,500	5.59/(6.05)			(72,126)	(674,550)		(1,114,147)		149,397			169,557	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		22,108,609	5.67/(1.37)			736,610	1,743,954		4,019,473		50,670			287,912	N/A	B023
BNL233EF4 - CSWAP: USD/GBP 10/26/2043	G9421#AC5 - WALES AND WEST UTILITIES LIMITED	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3OPILB75	07/25/2023	10/26/2043		61,593,600	5.80/(5.98)			(205,021)	(2,171,998)		(3,437,403)		796,784			1,272,850	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		48,479,200	5.62/(4.38)			372,267	(1,498,197)		(2,214,974)		1,698,427			480,791	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		70,460,000	5.90/(4.46)			644,273	(3,370,245)		(4,506,729)		2,509,040			1,055,612	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		30,853,620	5.65/(1.50)			984,152	2,215,821		6,293,261		71,254			461,252	N/A	B023
BNL23FEL4 - CSWAP: USD/JPY 09/06/2043	883556B@0 - THERMO FISHER SCIENTIFIC INC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	08/24/2023	09/06/2043		13,712,720	5.95/(2.02)			418,554	984,810		4,198,267		31,669			282,239	N/A	B023
BNL23L9G8 - CSWAP: AUD/USD 09/19/2028	Foreign Liability	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/12/2023	09/19/2028		289,215,000	5.35/(5.44)			1,229,565	23,850,039		22,725,387		12,982,616			2,031,003	N/A	B021
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		60,498,900	5.74/(5.83)			(234,429)	(3,930,923)		(4,632,689)		805,084			810,132	N/A	B023
BNL23ULR0 - CSWAP: GBP/USD 10/03/2033	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/26/2023	10/03/2033		121,850,000	5.25/(5.53)			130,616	10,994,995		9,726,860		(1,659,966)			1,613,500	N/A	B021
BNL23V2H1 - CSWAP: USD/GBP 10/19/2043	G31228AK4 - ESPUG FINANCE LIMITED	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	10/04/2023	10/19/2043		18,778,250	7.27/(6.91)			(40,737)	(1,812,724)		(1,354,325)		257,295			387,840	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		1,101,780	6.62/(6.32)			(1,901)	(93,825)		(83,532)		14,940			15,369	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		2,815,660	6.72/(6.39)			(4,476)	(239,775)		(195,887)		38,179			44,041	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		2,374,514	SOFR+348.50 bps/(SONIA+325.00 bps)			(3,250)	(218,518)		(211,979)		456,368			17,757	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		9,811,119	6.31/(1.84)			334,817	456,106		2,583,159		23,276			170,727	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		2,422,746	6.44/(2.12)			80,175	112,630		800,154		5,748			50,115	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		4,226,400	7.09/(5.22)			47,958	(317,000)		(354,321)		154,402			110,100	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		31,410,720	6.51/(4.71)			320,392	(2,324,023)		(2,289,328)		1,146,438			228,111	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)
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		42,352,000	6.77/(5.00)			410,315	(3,081,997)		(3,116,514)		1,544,024			573,913	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		15,882,000	6.87/(5.11)			151,424	(1,155,749)		(1,197,230)		579,009			242,756	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		33,674,280	6.33/(3M NZDBBRFRA+186.00 bps)			489,175	1,040,392		212,135		604,006			450,152	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		21,323,160	6.43/(3M NZDBBRFRA+198.00 bps)			307,319	658,795		(33,992)		382,468			322,466	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		52,357,760	7.06/(5.19)			540,144	(3,980,396)		(3,845,810)		1,914,590			530,701	N/A	B023
BNL24CH37 - CSWAP: USD/GBP 4/2/2044	G1737@AN9 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	11/08/2023	04/02/2044		24,540,000	7.02/(6.55)			(11,991)	(2,028,999)		(966,028)		331,993			513,552	N/A	B023
BNL24HON0 - CSWAP: USD/AUD 2/12/2039	74726MA#6 - QANTAS AIRWAYS LTD	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZVO5H2G7GRS05BHJ91	11/14/2023	02/12/2039		39,467,000	6.67/(7.63)			(566,399)	(2,970,705)		(5,414,897)		(1,759,866)			694,274	N/A	B023
BNL24SQL2 - CSWAP: GBP/USD 12/7/2029	Foreign Liability	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	11/30/2023	12/07/2029		631,500,000	4.95/(5.08)			630,487	32,724,976		32,144,602		(8,299,830)			5,638,628	N/A	B021
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		5,448,100	5.94/(5.50)			6,724	(264,235)		20,483		71,379			113,879	N/A	B023
BNL259SY3 - CSWAP: USD/CHF 4/15/2036	116794C#3 - BRUKER CORPORATION	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/10/2024	04/15/2036		15,255,500	5.89/(2.62)			357,910	(314,295)		(1,976,582)		839,167			235,696	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		71,583,500	6.15/(2.71)			1,770,806	(1,286,778)		(10,681,580)		3,937,631			1,267,854	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		40,920,870	6.09/(5.84)			(30,975)	(1,988,063)		(828,892)		536,169			857,428	N/A	B023
BNL25GEM8 - CSWAP: EUR/USD 1/30/2031	Foreign Liability	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	01/23/2024	01/30/2031		706,030,000	3.45/(4.97)			(6,763,869)	32,272,450		33,823,333		(25,090,397)			7,351,690	N/A	B021
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		16,705,920	5.71/(5.47)			(20,639)	(829,619)		(457,479)		219,116			293,976	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		10,804,000	6.01/(4.29)			118,045	(554,499)		(497,058)		386,006			226,574	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		28,846,680	6.05/(4.29)			325,132	(1,480,513)		(1,323,451)		1,030,636			759,543	N/A	B023
BNL260M84 - CSWAP: USD/EUR 3/20/2031	25455XA*5 - DIPLOMA PLC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	02/28/2024	03/20/2031		8,664,000	5.81/(4.18)			87,829	(422,799)		(430,905)		308,805			91,601	N/A	B023
BNL260ME1 - CSWAP: USD/EUR 3/20/2034	25455XA@3 - DIPLOMA PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	02/28/2024	03/20/2034		13,537,500	5.89/(4.27)			135,245	(660,624)		(693,686)		482,508			185,048	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		22,743,000	6.00/(4.38)			226,049	(1,109,848)		(1,176,805)		810,613			350,063	N/A	B023
BNL264ZM1 - CSWAP: USD/JPY 03/19/2034	001055A*3 - AFLAC INCORPORATED	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	03/07/2024	03/19/2034		29,578,794	5.48/(1.60)			884,649	1,712,310		4,371,848		69,335			404,247	N/A	B023
BNL26D1D8 - CSWAP: USD/GBP 07/03/2034	G9851#AC4 - YORKSHIRE WATER SERVICES LIMITED	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC OZVO5H2G7GRS05BHJ91	03/26/2024	07/03/2034		36,236,620	6.07/(5.68)			15,130	(1,889,894)		(1,144,306)		476,410			504,771	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		99,789,000	5.83/(4.08)			1,108,560	(5,277,118)		(4,005,101)		3,570,556			1,766,645	N/A	B023
BNL26GUS6 - CSWAP: USD/EUR 4/30/2034	40637CE*7 - HALMA PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/04/2024	04/30/2034		21,472,200	5.72/(3.94)			249,420	(960,836)		(811,688)		762,362			295,707	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		34,591,830	6.16/(5.75)			21,513	(1,674,854)		(386,672)		453,171			613,276	N/A	B023
BNL26MYV2 - CSWAP: CHF/USD 5/7/2032	Foreign Liability	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	04/17/2024	05/07/2032		428,220,000	1.88/(5.56)			(10,963,453)	38,873,838		58,298,708		(25,175,017)			5,069,246	N/A	B021

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)
BNL26NYR9 - CSWAP: USD/EUR 05/07/2032	F6101#AA3 - M FINANCE	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	04/18/2024	05/07/2032		7,462,000	6.64/(4.65)			89,781	(488,949)		(392,478)		270,204			88,335	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		11,726,000	6.68/(4.69)			140,265	(768,349)		(577,638)		424,607			161,690	N/A	B023
BNL26RNA9 - CSWAP: GBP/USD 04/30/2031	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	04/23/2024	04/30/2031		497,720,000	4.88/(5.34)			(401,969)	33,659,980		26,113,020		(6,639,864)			5,327,907	N/A	B021
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		25,677,600	6.17/(4.26)			309,762	(1,582,798)		(1,181,087)		926,415			355,088	N/A	B023
BNL26RNN1 - CSWAP: USD/EUR 05/23/2039	G7742#AE7 - SG FINANCE & TREASURY LTD	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	04/23/2024	05/23/2039		32,097,000	6.39/(4.48)			382,814	(1,978,498)		(1,290,227)		1,158,018			570,841	N/A	B023
BNL26RNX9 - CSWAP: USD/GBP 05/23/2039	G7742#AH0 - SG FINANCE & TREASURY LTD	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	04/23/2024	05/23/2039		24,888,000	6.43/(6.01)			(4,222)	(1,680,999)		(805,762)		331,993			442,630	N/A	B023
BNL26S707 - CSWAP: EUR/USD 05/03/2034	Foreign Liability	D1	Currency	CITIBANK, N.A. E570DZWZ7FF32TWEFA76	04/24/2024	05/03/2034		106,960,000	3.63/(5.43)			(1,222,812)	6,624,992		4,987,470		(3,860,061)			1,473,810	N/A	B021
BNL278DN3 - CSWAP: USD/EUR 6/15/2044	L9619@AJ8 - VTG FINANCE SA	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/30/2024	06/15/2044		15,434,175	6.54/(4.70)			180,063	(751,686)		(585,017)		550,059			324,857	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		46,590,500	5.68/(4.00)			503,647	(2,251,047)		(2,065,970)		1,659,826			647,279	N/A	B023
BNL278E69 - CSWAP: USD/EUR 6/18/2036	G2037*AP1 - CHANEL LIMITED	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	05/30/2024	06/18/2036		12,460,250	5.79/(4.10)			135,063	(602,024)		(528,435)		443,907			194,269	N/A	B023
BNL279SS4 - CSWAP: EUR/USD 6/7/2034	Foreign Liability	D1	Currency	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	06/03/2024	06/07/2034		542,600,000	3.63/(5.22)			(5,888,067)	25,324,961		24,014,408		(19,300,305)			7,523,580	N/A	B021
BNL27DUQ6 - CSWAP: USD/CAD 7/10/2034	C58648AN9 - MULLEN GROUP LTD	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	06/06/2024	07/10/2034		14,792,625	6.57/(5.93)			88,064	529,551		(10,528)		509,860			206,314	N/A	B023
BNL27RCT9 - CSWAP: USD/EUR 6/27/2045	L0175#AH5 - ALPHA TRAINS FINANCE SA	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I30PILB75	06/27/2024	06/27/2045		10,724,000	6.20/(4.67)			99,068	(634,499)		(946,524)		386,006			232,203	N/A	B023
BNL27RCX0 - CSWAP: USD/EUR 6/27/2050	L0175#AG7 - ALPHA TRAINS FINANCE SA	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/27/2024	06/27/2050		24,986,920	6.14/(4.63)			227,741	(1,478,383)		(2,132,954)		899,394			608,935	N/A	B023
BNL27SVM1 - CSWAP: EUR/USD 07/09/2027	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	07/02/2024	07/09/2027		536,700,000	EURIBOR3M+45.00 bps/(SOFR+67.15 bps)			(6,268,436)	31,224,961		31,123,056		(19,300,305)			2,358,738	N/A	B020
BNL280ZM7 - CSWAP: AUD/USD 07/24/2029	Foreign Liability	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/17/2024	07/24/2029		185,240,000	5.10/(4.84)			725,790	6,077,524		6,732,226		7,933,821			1,554,372	N/A	B021
BNL281027 - CSWAP: AUD/USD 07/24/2029	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/17/2024	07/24/2029		151,560,000	AUDBBRBBSW3M+110.00 bps/(SOFR+102.85 bps			867,249	4,972,519		5,469,906		6,491,308			1,271,759	N/A	B020
BNL2864B2 - CSWAP: USD/NOK 10/3/2034	W3569*AC6 - GOLDCUP 101311 AB PUBL	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	07/25/2024	10/03/2034		39,472,802	6.00/(5.52)			(96,497)	(6,273,592)		(6,534,761)		(2,250,078)			558,707	N/A	B023
BNL2864H9 - CSWAP: USD/SEK 10/3/2034	W3569*AA0 - GOLDCUP 101311 AB PUBL	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/25/2024	10/03/2034		34,029,953	6.06/(4.45)			272,076	(2,958,044)		(3,525,580)		3,112,497			481,668	N/A	B023
BNL288UN3 - CSWAP: USD/EUR 8/15/2031	G7738@AF2 - SH EURO FINANCE LP	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/31/2024	08/15/2031		27,100,000	5.42/(3.93)			244,115	(1,296,248)		(1,457,918)		965,015			299,228	N/A	B023
BNL288V02 - CSWAP: USD/EUR 8/15/2034	G7738@AH8 - SH EURO FINANCE LP	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	07/31/2024	08/15/2034		6,937,600	5.60/(4.11)			61,657	(331,840)		(397,301)		247,044			97,370	N/A	B023
BNL28ZZP3 - CSWAP: USD/GBP 12/12/2036	G6970*BG0 - PEEL PORTS PP FINANCE LIMITED ..	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL77OXOHC3ZE78	09/24/2024	12/12/2036		1,873,620	5.48/(5.66)			(1,851)	13,790		(10,186)		23,240			29,931	N/A	B023
BNL28ZZS7 - CSWAP: USD/GBP 3/6/2040	G6970*BH8 - PEEL PORTS PP FINANCE LIMITED ..	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	09/24/2024	03/06/2040		37,204,740	5.57/(5.72)			(29,990)	273,831		(156,959)		461,471			682,002	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		24,837,740	5.90/(4.53)			235,005	(491,713)		(926,964)		860,794			342,920	N/A	B023
BNL291836 - CSWAP: USD/EUR 5/14/2037	F9863#AE7 - XPFIBRE GROUPE	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	09/26/2024	05/14/2037		16,595,620	6.09/(4.70)			159,013	(328,544)		(689,269)		575,149			270,506	N/A	B023
BNL292C88 - CSWAP: NOK/USD 9/29/2034	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	09/30/2024	09/29/2034		95,000,000	4.41/(4.55)			296,185	9,304,109		10,681,432		5,165,131			1,343,733	N/A	B021

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)
BNL295V80 - CSWAP: USD/EUR 10/23/2034	L9753#AA1 - MERILUX SARL	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	10/08/2024	10/23/2034		32,388,050	5.90/(4.39)			315,338	(1,119,523)		(1,421,604)		1,138,718			459,993	N/A	B023
BNL29D8D8 - CSWAP: USD/GBP 10/20/2044	G7178*AH7 - PORTERBROOK RAIL FINANCE LIMITED	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	10/23/2024	10/20/2044		71,274,500	6.04/(5.99)			(92,696)	(1,790,247)		(1,498,597)		912,981			1,514,834	N/A	B023
BNL29D8G1 - CSWAP: USD/GBP 11/14/2039	G03698BJ4 - ANGLIAN WATER SERVICES FINANCING P	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	10/23/2024	11/14/2039		64,760,000	6.09/(6.05)			(85,211)	(1,662,498)		(1,423,163)		829,983			1,173,368	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		15,828,000	5.91/(4.03)			179,811	(1,209,749)		(1,027,959)		579,009			196,752	N/A	B023
BNL29ZVU5 - CSWAP: USD/EUR 07/09/2035	592688E#8 - METTLER-TOLEDO INTERNATIONAL INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	12/10/2024	07/09/2035		4,105,530	5.70/(3.80)			49,261	(324,285)		(239,439)		150,542			60,819	N/A	B023
BNL29ZW42 - CSWAP: USD/GBP 12/18/2029	57169*BY2 - MARS INCORPORATED	D1	Currency	TORONTO DOMINION BANK PT3QB789TSUIDF371261	12/10/2024	12/18/2029		12,757,000	5.20/(5.21)			(24,335)	(527,500)		(568,641)		165,997			114,443	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		7,654,200	5.43/(5.42)			(13,639)	(316,500)		(339,040)		99,598			102,848	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		3,827,100	5.71/(5.73)			(8,352)	(158,250)		(169,774)		49,799			66,905	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		24,497,550	5.76/(5.71)			(29,928)	(1,075,112)		(1,136,500)		319,543			279,976	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		157,045,208	5.83/(1.47)			4,963,605	(11,387,994)		(15,847,817)		9,078,066			3,789,066	N/A	B023
BNL2ABV51 - CSWAP: EUR/USD 01/15/2032	Foreign Liability	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	01/08/2025	01/15/2032		617,940,000	3.20/(5.12)			(7,565,197)	63,569,953		52,692,619		(23,160,367)			7,110,265	N/A	B021
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		54,163,700	6.01/(3.99)			619,194	(5,752,383)		(5,220,839)		2,036,182			494,716	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		10,920,000	6.07/(4.04)			136,694	(1,006,424)		(819,522)		405,306			129,460	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		12,480,000	5.87/(3.83)			159,091	(1,150,199)		(1,000,820)		463,207			115,937	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		4,160,000	6.02/(4.03)			48,644	(383,400)		(287,087)		154,402			60,471	N/A	B023
BNL2ANF61 - CSWAP: USD/EUR 03/12/2037	87656XE@6 - TATE & LYLE INTERNATIONAL FINANCE	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/23/2025	03/12/2037		2,080,000	6.12/(4.13)			24,186	(191,700)		(134,532)		77,201			33,627	N/A	B023
BNL2AU491 - CSWAP: USD/JPY 2/18/2036	G2956@BE0 - ABP ACQUISITIONS UK LIMITED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	02/04/2025	02/18/2036		6,586,301	5.99/(2.25)			185,820	79,794		795,423		16,189			100,922	N/A	B023
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		44,741,125	7.43/(7.38)			(130,354)	(2,750,961)		(3,042,615)		593,438			1,189,401	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		2,860,250	6.12/(4.36)			25,732	(268,990)		(286,958)		264,024			42,936	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		4,633,890	6.32/(4.57)			40,449	(435,791)		(493,574)		430,358			83,591	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		13,966,017	6.21/(5.07)			110,458	(143,213)		(23,109)		506,572			347,501	N/A	B023
BNL2B7269 - CSWAP: USD/JPY 03/12/2038	G8287#AN6 - SOUTHERN GAS NETWORKS PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	02/26/2025	03/12/2038		49,120,050	6.01/(2.65)			1,276,868	2,344,984		7,316,525		116,382			831,232	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)
BNL2BMNY2 - CSWAP: GBP/USD 04/22/2040	G1608*AA5 - BROMFORD FLAGSHIP LIMITED	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	03/25/2025	04/22/2040		22,006,500	5.71/(6.06)			(92,259)	(577,149)		(1,335,864)		282,194			405,330	N/A	B023
BNL2BTTB1 - CSWAP: USD/EUR 05/14/2040	F9863#AJ6 - XPFIBRE GROUPE	D1	Currency	SOCIETE GENERALE O2RNE8IBXP4ROTD8PU41	04/02/2025	05/14/2040		35,830,750	6.27/(4.84)			314,153	(1,765,882)		(2,855,040)		1,277,680			661,418	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		37,598,290	7.84/(5.82)			579,113	1,658		723,142		1,277,680			958,926	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		47,992,329	5.72/(2.32)			1,292,921	3,528,651		7,023,449		110,631			706,391	N/A	B023
BNL2CJ8D1 - CSWAP: USD/JPY 05/29/2040	001055C#9 - AFLAC INCORPORATED	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	05/16/2025	05/29/2040		16,383,252	5.97/(2.65)			434,797	1,204,584		3,206,880		37,766			302,882	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		45,211,650	5.99/(AUDBBRBBS W3M+199.00 bps)			(279,076)	(3,835,206)		(7,843,727)	(777,778)	(2,033,943)			748,816	N/A	B023
BNL2CMW54 - CSWAP: USD/CAD 07/10/2037	C58648#A02 - MULLEN GROUP LTD.	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/22/2025	07/10/2037		34,612,080	7.00/(6.04)			269,532	803,311		273,706		1,208,557			568,302	N/A	B023
BNL2CSJL1 - CSWAP: EUR/USD 06/08/2035	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	06/02/2025	06/08/2035		570,850,000	3.63/(5.29)			(7,282,774)	(2,925,039)		(8,240,346)		(19,300,305)			8,415,513	N/A	B021
BNL2CTC36 - CSWAP: USD/JPY 06/17/2045	59156R*C4 - METLIFE INC	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	06/04/2025	06/17/2045		90,753,000	6.34/(3.29)			2,302,596	8,021,591		20,284,128		205,845			1,963,604	N/A	B023
BNL2CWA72 - CSWAP: CAD/USD 06/17/2032	Foreign Liability	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	06/10/2025	06/17/2032		730,700,000	4.00/(5.04)			(6,289,776)	(26,350,643)		(16,898,927)		(25,178,274)			8,736,227	N/A	B021
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		1,700,000	5.39/(5.43)			585	39,438		32,598		20,750			20,432	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		6,120,000	5.77/(5.83)			1,554	141,975		130,296		74,698			100,473	N/A	B023
BNL2D24T6 - CSWAP: USD/CAD 06/27/2030	C8665*AV8 - TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	06/20/2025	06/27/2030		2,038,884	5.52/(4.52)			16,979	66,706		42,102		70,499			19,722	N/A	B023
BNL2D24W9 - CSWAP: USD/CAD 06/27/2032	C8665*AW6 - TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	06/20/2025	06/27/2032		2,184,519	5.88/(4.94)			17,257	71,471		34,915		75,535			26,181	N/A	B023
BNL2D2508 - CSWAP: USD/CAD 06/27/2034	C8665*AX4 - TFORCE HOLDINGS INC.	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL77OXOHC3ZE78	06/20/2025	06/27/2034		11,505,133	6.23/(5.33)			88,599	376,414		160,161		397,817			160,095	N/A	B023
BNL2DK224 - CSWAP: USD/JPY 07/30/2040	084670F*4 - BERKSHIRE HATHAWAY INC.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGCO3JS6CEU02	07/17/2025	07/30/2040		33,125,060	5.80/(2.71)			811,464	1,801,676		5,148,861		77,936			616,186	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		6,922,650	5.73/(5.07)			39,448	231,331		(17,380)		239,194			114,053	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		4,590,810	5.83/(5.24)			21,956	153,409		(42,134)	8,140	158,623			77,744	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		33,520,200	5.94/(5.33)			164,584	1,120,130		(338,740)	7,009	1,158,201			637,633	N/A	B023
BNL2DVCW6 - CSWAP: USD/GBP 11/04/2030	G5600#AS1 - LONDONMETRIC PROPERTY PLC	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	08/05/2025	11/04/2030		7,641,750	4.98/(5.22)			(17,800)	3,163		(83,364)		95,448			77,354	N/A	B023
BNL2DVD05 - CSWAP: USD/GBP 11/04/2032	G5600#AU6 - LONDONMETRIC PROPERTY PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	08/05/2025	11/04/2032		4,651,500	5.28/(5.51)			(10,697)	1,925		(66,509)		58,099			57,448	N/A	B023
BNL2DZFV6 - CSWAP: GBP/USD 12/11/2040	G4378*BA6 - HEATHROW AIRPORT LIMITED	D1	Currency	BANK OF MONTREAL NQQ6HPCNCCU6TUTQYE16	08/13/2025	12/11/2040		92,343,600	5.78/(6.09)			(147,261)	1,876,158		(518,100)		1,130,437			1,740,390	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)
BNL2E71D2 - CSWAP: AUD/USD 09/05/2030	Foreign Liability	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	08/28/2025	09/05/2030		162,750,000	AUDBBRBBSW3M+95.00 bps/(SOFR+88.40 bps)			1,248,410	11,175,022		11,966,282		7,212,565			1,614,068	N/A	B020
BNL2E71U4 - CSWAP: AUD/USD 09/05/2030	Foreign Liability	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32130PILB75	08/28/2025	09/05/2030		260,400,000	4.45/(SOFR+85.90 bps)			796,662	17,880,035		4,842,782		11,540,103			2,582,509	N/A	B020
BNL2EFP55 - CSWAP: USD/EUR 09/25/2030	40495*AD0 - HGIT PROPERTIES LP	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	09/12/2025	09/25/2030		4,570,800	5.28/(4.06)			45,748	140,985		82,102		150,542			45,645	N/A	B023
BNL2EFPB2 - CSWAP: USD/EUR 09/25/2032	40495*AE8 - HGIT PROPERTIES LP	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/12/2025	09/25/2032		6,094,400	5.55/(4.34)			61,142	187,980		72,588		200,723			74,590	N/A	B023
BNL2ELQC6 - CSWAP: USD/CHF 10/14/2037	G1746#AK2 - CADENT FINANCE PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QCEMIK50	09/23/2025	10/14/2037		59,964,000	5.67/(1.86)			1,735,850	3,074,366		(49,199)		3,066,188			996,493	N/A	B023
BNL2EMFQ5 - CSWAP: USD/CHF 10/15/2035	G7898#AM1 - SCOTLAND GAS NETWORKS PLC	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/24/2025	10/15/2035		62,416,640	5.63/(1.91)			1,756,226	3,011,885		(153,044)		3,201,746			938,669	N/A	B023
BNL2EVP76 - CSWAP: USD/GBP 03/31/2045	G9369*AC3 - VIRIDOR ENERGY GROUP LIMITED	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	10/09/2025	03/31/2045		106,760,865	5.97/(6.48)			(336,489)	515,853		(4,073,847)		1,342,032			2,296,744	N/A	B023
BNL2F3EB0 - CSWAP: USD/GBP 11/12/2030	G6164#AP3 - MITIE TREASURY MANAGEMENT LTD.	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	10/27/2025	11/12/2030		4,998,750	5.09/(5.38)			(12,908)	17,063		(50,872)		62,249			50,735	N/A	B023
BNL2F3EF1 - CSWAP: USD/GBP 11/12/2032	G6164#AQ1 - MITIE TREASURY MANAGEMENT LTD.	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	10/27/2025	11/12/2032		3,999,000	5.35/(5.63)			(9,958)	13,650		(56,499)		49,799			49,478	N/A	B023
BNL2F75E5 - CSWAP: USD/GBP 10/20/2044	G7178*AL8 - PORTERBROOK RAIL FINANCE LIMITED	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/05/2025	10/20/2044		38,740,450	5.83/(6.05)			1,860,420	(780,936)		(1,610,510)	(564,149)	493,840			823,371	N/A	B023
BNL2F7RG6 - CSWAP: USD/EUR 12/04/2036	N9354#AB0 - VITENS NV	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/06/2025	12/04/2036		63,437,000	5.54/(4.18)			656,318	965,254		(74,084)	(511,922)	2,123,034			1,012,327	N/A	B023
BNL2FCVB1 - CSWAP: USD/CHF 12/11/2035	G8287#AQ9 - SOUTHERN GAS NETWORKS PLC	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	11/18/2025	12/11/2035		52,856,246	5.58/(1.90)			1,473,747	2,434,065		(445,373)		2,717,611			801,724	N/A	B023
BNL2FDEK8 - CSWAP: USD/EUR 12/04/2037	D2002*AC4 - DFMG HOLDING GMBH	D1	Currency	MUFG SECURITIES EMEA PLC U7M81AY481YLIOR75625	11/19/2025	12/04/2037		36,138,980	5.89/(4.56)			378,920	586,877		(225,620)		1,208,199			604,351	N/A	B023
BNL2FDEP7 - CSWAP: USD/EUR 12/04/2040	D2002*AD2 - DFMG HOLDING GMBH	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/19/2025	12/04/2040		40,411,000	6.09/(4.72)			436,278	656,253		(390,984)		1,351,021			761,108	N/A	B023
BNL2FE0G0 - CSWAP: GBP/USD 12/11/2032	G6992#AA4 - PD PORTS ACQUISITIONS UK LTD .	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/20/2025	12/11/2032		6,422,920	5.60/(5.94)			(21,654)	(86,485)		(225,433)		81,338			79,982	N/A	B023
BNL2FE0M7 - CSWAP: GBP/USD 12/11/2037	G6992#AC0 - PD PORTS ACQUISITIONS UK LTD .	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/20/2025	12/11/2037		46,795,560	6.07/(6.42)			(165,436)	(630,103)		(2,054,610)		592,608			783,231	N/A	B023
BNL2FG1P4 - CSWAP: USD/EUR 12/10/2035	F7908@AH3 - ROQUETTE FRERES SA	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	11/25/2025	12/10/2035		20,808,000	5.72/(4.47)			200,424	362,701		(151,180)		694,811			315,569	N/A	B023
BNL2FG1S8 - CSWAP: USD/EUR 12/10/2037	F7908@AJ9 - ROQUETTE FRERES SA	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	11/25/2025	12/10/2037		20,808,000	5.83/(4.55)			204,418	362,701		(194,448)		694,811			348,227	N/A	B023
BNL2FZVN4 - CSWAP: CHF/USD 01/23/2034	Foreign Liability	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/23/2034		251,540,000	1.38/(4.87)			(7,522,413)	(12,004,698)		1,178,317		(12,004,698)			3,402,897	N/A	B021
BNL2FZWL7 - CSWAP: GBP/USD 12/15/2032	Foreign Liability	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	01/05/2026	12/15/2032		807,600,000	4.75/(4.56)			3,328,492	(10,530,029)		376,115		(10,530,029)			10,065,640	N/A	B021
BNL2G8EN2 - CSWAP: USD/SEK 10/03/2035	W6447@AF8 - NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/22/2026	10/03/2035		9,281,943	5.57/(4.43)			102,683	871,591		598,421		871,591			139,335	N/A	B023
BNL2G8FH4 - CSWAP: USD/SEK 10/03/2039	W6447@AG6 - NORDIQUS INFRASTRUCTURE AB	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	01/22/2026	10/03/2039		9,281,943	5.83/(4.67)			105,114	871,591		548,457		871,591			167,438	N/A	B023
BNL2GKCG2 - CSWAP: EUR/USD 02/26/2041	F8158#AF0 - SAVENCIA SA	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	02/12/2026	02/26/2041		20,793,500	5.94/(4.61)			37,461	916,126		472,266		916,126			394,792	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)
BNL2GN9U9 - CSWAP: USD/NZD 03/18/2038	Q7161#AE8 - ORION NEW ZEALAND LTD	D1	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/18/2026	03/18/2038		20,870,500	5.31/(3M NZDBBRFRA+159.00 bps)			(235,447)	1,109,495		(1,031,876)		1,109,495			353,434	N/A	B023
BNL2GP4R6 - CSWAP: USD/CHF 03/03/2041	883556E*9 - THERMO FISHER SCIENTIFIC INC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QEMIK50	02/19/2026	03/03/2041		39,561,856	5.77/(2.01)			657,213	2,793,187		(164,553)		2,793,187			751,490	N/A	B023
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		30,623,000	5.77/(6.06)			(426,000)	600,031		(137,703)		600,031			654,341	N/A	B023
BNL2GTFA3 - CSWAP: USD/CAD 04/07/2033	C2577*AA4 - COLLIERS MACAULAY NICOLLS INC	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE .. 21GI19DL770X0HC3ZE78	02/27/2026	04/07/2033		18,523,942	5.48/(4.73)			(56,109)	703,903		191,762		703,903			236,557	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		2,585,000	5.82/(6.13)			(8,397)	(71,900)		(125,425)		(71,900)			31,537	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		29,727,500	6.05/(6.40)			(104,840)	(826,849)		(1,684,986)		(826,849)			444,757	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		21,579,800	5.76/(4.57)			419,445	339,406		(327,612)		339,406			333,118	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		17,425,400	5.83/(4.63)			340,315	274,066		(325,896)		274,066			295,866	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		7,459,200	5.54/(6.03)			132,152	19,880		(146,933)		19,880			79,489	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		43,689,600	6.25/(6.70)			781,088	116,442		(1,532,970)		116,442			742,336	N/A	B023
BNL2HGPU5 - CSWAP: USD/EUR 04/23/2036	N7660#BH9 - SHV NEDERLAND BV	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	04/09/2026	04/23/2036		31,187,265	5.77/(4.59)			268,602	871,431		(67,468)		871,431			482,392	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		71,955,000	6.06/(4.88)			562,812	2,100,230		(115,335)		2,100,230			1,116,153	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		71,955,000	6.21/(5.01)			566,733	2,100,230		(454,886)		2,100,230			1,226,651	N/A	B023
BNL2HLY75 - CSWAP: USD/CHF 4/30/2036	G8279#AJ5 - SOUTH WEST WATER LIMITED	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QEMIK50	04/16/2026	04/30/2036		41,480,536	5.73/(2.03)			336,724	2,556,050		289,161		2,556,050			642,247	N/A	B023
BNL2HJA30 - CSWAP: CAD/USD 05/09/2033	Foreign Liability	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	04/30/2026	05/09/2033		808,229,246	4.20/(4.94)			(2,565,183)	(33,444,950)		(10,137,063)		(33,444,950)			10,390,508	N/A	B021
BNL2J4RV6 - CSWAP: USD/CHF 06/03/2038	233758AD9 - DH MASI FINANCE INC.	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	05/21/2026	06/03/2038		32,953,105	6.05/(2.25)			547,819	1,813,516		(232,526)		1,813,516			563,156	N/A	B023
BNL2J4RY0 - CSWAP: USD/CHF 06/03/2041	233758AE7 - DH MASI FINANCE INC.	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4ROTD8PU41	05/21/2026	06/03/2041		32,953,105	6.25/(2.38)			556,153	1,813,516		(758,426)		1,813,516			631,397	N/A	B023
BNL2J7T62 - CSWAP: USD/JPY 06/10/2036	G03696BK1 - ANGLIAN WATER SERVICES FINANCING P	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	05/27/2026	06/10/2036		90,583,401	6.21/(4.04)			110,993	(1,311,466)		(3,766,542)		(1,311,466)			1,410,702	N/A	B023
BNL2JBRN5 - CSWAP: USD/GBP 08/25/2041	G0132#AA8 - AFFINITY WATER FINANCE PLC	D1	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I30QPILB75	05/28/2026	08/25/2041		42,681,960	6.20/(6.56)			663,142	437,252		(978,993)		437,252			824,114	N/A	B023
BNL2JBRZ8 - CSWAP: USD/GBP 06/24/2031	227047C*6 - CRODA INTERNATIONAL PLC	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	05/28/2026	06/24/2031		1,676,125	5.24/(5.47)			(26,768)	15,563		(4,953)		15,563			18,235	N/A	B023
BNL2JBSB0 - CSWAP: USD/EUR 06/24/2033	227047C@4 - CRODA INTERNATIONAL PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	05/28/2026	06/24/2033		7,268,125	5.42/(4.00)			(124,494)	169,063		103,655		169,063			94,325	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		63,768,750	6.02/(6.40)			926,701	667,377		(1,214,343)		667,377			1,100,465	N/A	B023
BNL2JBYZ3 - CSWAP: USD/GBP 09/24/2036	G17378AT6 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/03/2026	09/24/2036		12,759,450	5.95/(6.32)			(159,384)	139,175		(206,076)		139,175			201,662	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		33,012,160	6.12/(4.76)			(303,044)	754,022		196,030		754,022			515,058	N/A	B023
BNL2JEYT1 - CSWAP: HKD/USD 01/19/2029	Foreign Liability	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/09/2026	01/19/2029		63,820,282	3.66/(SOFR+48.75 bps)			31,220	(99,633)		(1,267,033)		88,356			484,661	N/A	B020

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)
BNL2JXKS6 - CSWAP: USD/EUR 10/01/2036 ...	E5444#AP9 - FUTBOL CLUB BARCELONA	D1	Currency.....	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/09/2026	10/01/2036	.....	50,296,400	6.57/(5.14)	.....	.....	176,956	319,003	.....	(549,910)	.....	319,003	.....	.....	795,692	N/A	B023 .....
BNL2JZ4T7 - CSWAP: USD/GBP 06/30/2032 ...	G6683*AB0 - NSWE JERSEY HOLDINGS LIMITED	D1	Currency.....	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	07/13/2026	06/30/2032	.....	6,830,940	6.33/(6.56)	.....	.....	(55,820)	55,845	.....	(36,005)	.....	55,845	.....	.....	81,924	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	.....	14,733,400	7.14/(7.55)	.....	.....	(124,637)	120,451	.....	(414,006)	.....	120,451	.....	.....	343,674	N/A	B023 .....
BNL2L3EV9 - CSWAP: GBP/USD 10/22/2027 ...	Foreign Liability	D1	Currency.....	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/10/2026	10/22/2027	.....	337,750,000	SONIA+37.00 bps/(SOFR+32.75 bps)	.....	.....	3,393,650	(5,637,512)	.....	(5,670,382)	.....	(5,637,512)	.....	.....	1,738,899	N/A	B020 .....
1019999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - foreign exchange												(52,734,068)	616,539,419	XXX	834,126,061	(1,838,701)	(251,813,014)			278,329,976	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										(103,288)		(54,975,679)	616,463,855	XXX	741,776,355	(1,838,701)	(251,813,014)	15,383		307,293,782	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
BNL0DMYC0 - SWP: USD 3.975000 09/11/2036 .	Fixed Income Security	D1	Interest Rate.....	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	07/26/2011	09/11/2036	.....	31,250,000	.US3MLIB/(3.98)	.....	.....	(1,035)	2,904,549	.....	2,904,549	2,542,173	.....	.....	.....	493,022	N/A	B0311 .....
BNL0DMZJ4 - SWP: USD 4.147500 09/28/2036 .	Fixed Income Security	D1	Interest Rate.....	HSBC BANK USA, N.A. 1IE8VN30JCEQV1H4R804	07/27/2011	09/28/2036	.....	19,500,000	.US3MLIB/(4.15)	.....	.....	(26,036)	1,554,714	.....	1,554,714	1,618,964	.....	.....	.....	308,364	N/A	B0311 .....
BNL1TRPP1 - SWP: USD 1.760000 10/4/2028 ..	MTN Liability	D1	Interest Rate.....	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/27/2021	10/04/2028	.....	292,625,000	1.76/(SOFR+67.25 bps)	.....	.....	(5,718,305)	(20,251,966)	.....	(20,251,966)	(3,077,344)	.....	.....	.....	2,076,245	N/A	B037 .....
BNL1XTKE2 - SWP: OIS 2.778000 12/31/2043 .	Fixed Income Security	D1	Duration.....	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/09/2022	12/31/2043	.....	63,119,287	2.78/(SOFR+(8.75) bps)	.....	.....	(268,167)	(22,363,714)	.....	(22,363,714)	(7,088,213)	.....	.....	.....	1,311,265	N/A	B0311 .....
BNL1Y5XF6 - SWP: OIS 2.005000 12/31/2040 .	Fixed Income Security	D1	Duration.....	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/05/2022	12/31/2040	.....	22,658,202	2.01/(SOFR+(83.70) bps)	.....	.....	(121,799)	(6,561,568)	.....	(6,561,568)	(2,168,250)	.....	.....	.....	427,859	N/A	B0311 .....
BNL1Y5XN9 - SWP: OIS 2.002000 12/31/2035 .	Fixed Income Security	D1	Duration.....	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/05/2022	12/31/2035	.....	16,990,510	2.00/(SOFR+(77.40) bps)	.....	.....	(99,885)	(3,347,087)	.....	(3,347,087)	(1,387,007)	.....	.....	.....	258,478	N/A	B0311 .....
BNL1Y7D31 - SWP: OIS 2.812500 12/31/2038 .	Fixed Income Security	D1	Duration.....	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/07/2022	12/31/2038	.....	38,043,562	2.81/(SOFR+(7.20) bps)	.....	.....	(156,179)	(9,580,629)	.....	(9,580,629)	(3,745,499)	.....	.....	.....	666,041	N/A	B0311 .....
BNL1Y91C0 - SWP: OIS 2.00527 12/29/2045 ...	Fixed Income Security	D1	Duration.....	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	06/28/2022	12/29/2045	.....	62,286,009	2.01/(SOFR+(110.50) bps)	.....	.....	(207,702)	(21,402,575)	.....	(21,402,575)	(6,838,785)	.....	.....	.....	1,366,758	N/A	B0311 .....
BNL1YAZ14 - SWP: OIS 2.788554 12/31/2043 .	Fixed Income Security	D1	Duration.....	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	07/13/2022	12/31/2043	.....	63,242,837	2.79/(SOFR+(6.75) bps)	.....	.....	(275,823)	(22,421,297)	.....	(22,421,297)	(7,080,482)	.....	.....	.....	1,313,831	N/A	B0311 .....
BNL1YF8M7 - FSWP: OIS 2.690000 7/22/2031 ..	Fixed Income Security	D1	Duration.....	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/19/2022	07/22/2031	.....	68,000,000	SOFR/(2.69)	.....	.....	517,880	6,117,223	.....	6,117,223	3,304,915	.....	.....	.....	745,753	N/A	B0311 .....
BNL1YHCX4 - SWP: OIS 2.491000 7/26/2028 ..	Fixed Income Security	D1	Duration.....	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/22/2022	07/26/2028	.....	50,000,000	SOFR/(2.49)	.....	.....	455,455	1,926,140	.....	1,926,140	900,392	.....	.....	.....	337,446	N/A	B0311 .....
BNL1YK028 - SWP: OIS 2.541000 8/15/2033 ...	Fixed Income Security	D1	Duration.....	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/26/2022	08/15/2033	.....	250,000,000	SOFR/(2.54)	.....	.....	2,183,620	33,407,850	.....	33,407,850	14,871,221	.....	.....	.....	3,278,589	N/A	B0311 .....
BNL1Z08E7 - SWP: OIS 2.600000 8/26/2032 ..	Fixed Income Security	D1	Duration.....	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/22/2022	08/26/2032	.....	150,000,000	SOFR/(2.60)	.....	.....	1,321,405	17,242,492	.....	17,242,492	8,238,037	.....	.....	.....	1,823,223	N/A	B0311 .....
BNL1Z08Z0 - FSWP: OIS 2.614000 8/23/2027 ..	Fixed Income Security	D1	Duration.....	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/22/2022	08/23/2027	.....	250,000,000	SOFR/(2.61)	.....	.....	2,176,273	4,153,557	.....	4,153,557	1,151,883	.....	.....	.....	1,183,144	N/A	B0311 .....
BNL1Z2WQ9 - SWP: OIS 2.851000 8/16/2029 ..	Fixed Income Security	D1	Duration.....	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/24/2022	08/16/2029	.....	200,000,000	SOFR/(2.85)	.....	.....	1,383,451	10,479,683	.....	10,479,683	6,692,798	.....	.....	.....	1,696,895	N/A	B0311 .....

SCHEDULE DB - PART A - SECTION 1

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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)
BNL1Z3439 - SWP: OIS 2.797500 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	08/25/2022	12/31/2043		69,921,526	2.80/(SOFR+(11.00) bps)			(282,222)	(24,285,284)		(24,285,284)	(7,862,332)				1,452,577	N/A	B0311
BNL1Z5H97 - SWP: OIS 2.820568 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	08/30/2022	12/31/2043		37,545,900	2.82/(SOFR+(5.00) bps)			(161,039)	(13,205,055)		(13,205,055)	(4,214,799)				779,993	N/A	B0311
BNL1Z65L1 - SWP: OIS 2.877137 12/31/2044	Fixed Income Security	D1	Duration	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	08/31/2022	12/31/2044		38,537,768	2.88/(SOFR+4.10 bps)			(172,478)	(14,412,519)		(14,412,519)	(4,438,392)				823,522	N/A	B0311
BNL1Z6TL5 - SWP: OIS 2.920275 12/31/2043	Fixed Income Security	D1	Duration	SOCIETE GENERALE	02RNE8IBXP4ROTD8PU41	09/01/2022	12/31/2043		43,116,168	2.92/(SOFR+(9.30) bps)			(132,819)	(14,436,481)		(14,436,481)	(4,979,064)				895,712	N/A	B0311
BNL1Z8YK7 - SWP: OIS 2.954200 9/6/2029	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	09/07/2022	09/06/2029		400,000,000	SOFR/(2.95)			2,465,011	20,270,490		20,270,490	13,922,373				3,427,528	N/A	B0311
BNL202833 - SWP: OIS 4.081000 9/1/2027	Real Estate	Schedule A	Interest Rate	BANK OF AMERICA NA REAL ESTATE	B4TYDEB6GKMZO031MB27	11/09/2022	09/01/2027		225,000,000	SOFR/(4.08)			(17,006)	628,233		628,233	3,615,409				1,079,383	N/A	B023
BNL20BRM0 - SWP: OIS 3.031000 6/5/2034	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	12/01/2022	06/05/2034		75,000,000	SOFR/(3.03)			394,146	8,709,293		8,709,293	5,109,261				1,039,564	N/A	B0311
BNL21TVZ6 - SWP: OIS 5.330000 9/28/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E	549300HN4UKV1E2R3U73	09/26/2006	09/28/2036		19,500,000	5.33/(SOFR+26.16 bps)			214,759	219,660		219,660	(1,863,329)				308,364	N/A	B0311
BNL21TWP7 - SWP: OIS 5.550000 9/11/2036	Fixed Income Security	D1	Interest Rate	Chicago Mercantile E	549300HN4UKV1E2R3U73	09/07/2006	09/11/2036		31,250,000	5.55/(SOFR+26.16 bps)			370,037	889,086		889,086	(3,048,157)				493,022	N/A	B0311
BNL21U632 - SWP: OIS 2.364000 4/13/2027	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E	549300LC02FLSSVFFR64	03/17/2015	04/13/2027		8,500,000	2.36/(SOFR+42.83 bps)			(114,193)	(104,164)		(104,164)	50,026				31,064	N/A	B031
BNL22HXL0 - SWP: OIS 3.632000 6/13/2028	MTN Liability	D1	Interest Rate	Chicago Mercantile E	549300HN4UKV1E2R3U73	06/06/2023	06/13/2028		500,000,000	3.63/(SOFR)			(504,126)	(8,603,613)		(8,603,613)	(12,217,414)				3,263,539	N/A	B037
BNL23AGW9 - SWP: OIS 3.745600 8/18/2040 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	08/16/2023	08/18/2040		100,000,000	SOFR/(3.75)			(10,077)	12,536,650		12,536,650	9,352,757				1,863,676	N/A	B0311
BNL2543K1 - SWP: OIS 2.652000 8/26/2047	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	12/26/2023	08/26/2047		150,000,000	SOFR/(2.65)	14,912,071		1,229,754	46,569,508		46,569,508	13,563,009				3,430,199	N/A	B0311
BNL25HUT3 - SWP: OIS 3.758500 1/29/2037 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	01/25/2024	01/29/2037		37,500,000	SOFR/(3.76)				3,456,290		3,456,290	2,998,987				602,915	N/A	B0311
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
BNL25R1P1 - SWP: OIS 3.766200 2/13/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	02/09/2024	02/13/2036		100,000,000	3.77/(SOFR)				(6,218,872)		(6,218,872)	(4,704,694)				1,531,183	N/A	B0311
BNL25R1S5 - FSWP: OIS 3.834900 2/13/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	02/09/2024	02/13/2038		100,000,000	3.83/(SOFR)				(5,858,261)		(5,858,261)	(3,373,561)				1,686,774	N/A	B0311
BNL25T4J8 - SWP: OIS 3.800100 2/14/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	02/12/2024	02/14/2039		100,000,000	3.80/(SOFR)				(8,607,471)		(8,607,471)	(5,541,900)				1,759,514	N/A	B0311
BNL25TMT6 - SWP: OIS 3.876000 2/15/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E	549300HN4UKV1E2R3U73	02/13/2024	02/15/2039		50,000,000	3.88/(SOFR)				(4,038,333)		(4,038,333)	(2,784,340)				879,854	N/A	B0311

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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)
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
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
BNL25VE60 - FSWP: OIS 3.919300 2/21/2038 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/16/2024	02/21/2038		150,000,000	3.92/(SOFR)				(8,179,953)		(8,179,953)	(5,078,930)				2,532,596	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
BNL25YCB5 - SWP: USD 3.910600 2/21/2036 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/21/2024	02/21/2036		250,000,000	3.91/(SOFR)				(9,736,681)		(9,736,681)	(6,935,865)				3,832,427	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
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
BNL263MK1 - SWP: OIS 3.598000 3/5/2034 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/05/2024	03/05/2034		100,000,000	SOFR/(3.60)				5,102,690		5,102,690	3,780,722				1,363,165	N/A	B0311
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
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
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

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)
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
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
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
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
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
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
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
BNL26K8D5 - SWP: OIS 4.020800 4/12/2039 SOF	Fixed Income Security	D1	Duration	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/10/2024	04/12/2039		100,000,000	4.02/(SOFR)				(5,019,990)		(5,019,990)	(2,870,821)				1,770,574	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
BNL291VU0 - SWP: OIS 3.387850 10/1/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/27/2024	10/01/2026		105,000,000	3.39/(SOFR)			(278,209)	(1,586)		(1,586)	115,190				27,480	N/A	B031
BNL29VZX4 - SWP: OIS 3.800000 12/5/2029 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/02/2024	12/05/2029		650,000,000	3.80/(SOFR)	54,912		454,812	(18,846,564)		(18,846,564)	(28,243,778)		(8,196)		5,798,825	N/A	B037
BNL29YMW4 - SWP: OIS 3.830000 12/13/2027 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/06/2024	12/13/2027		300,000,000	3.83/(SOFR)	3,445		276,410	(2,709,892)		(2,709,892)	(5,522,328)		(853)		1,645,042	N/A	B037
BNL2B1E85 - SWP: OIS 4.153400 11/20/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/18/2025	11/20/2026		141,000,000	SOFR/(4.15)			(468,354)	(16,655)		(16,655)	808,661				263,529	N/A	B031
BNL2BKNS9 - SWP: OIS 3.823300 12/24/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/20/2025	12/24/2026		99,000,000	SOFR/(3.82)			(90,933)	69,846		69,846	430,054				238,874	N/A	B031
BNL2BQDA6 - SWP: OIS 3.742200 4/2/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/31/2025	04/02/2027		65,000,000	3.74/(SOFR)			13,550	(177,085)		(177,085)	(458,197)				230,752	N/A	B031
BNL2CGNG3 - SWP: OIS 3.867950 2/16/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/14/2025	02/16/2027		130,000,000	SOFR/(3.87)			(165,290)	172,957		172,957	834,419				401,120	N/A	B031
BNL2CZXY1 - SWP: OIS 3.847900 12/20/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/17/2025	12/20/2026		37,000,000	SOFR/(3.85)			(40,663)	22,616		22,616	163,912				87,150	N/A	B031

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)
BNL2CZY12 - SWP: OIS 3.775330 3/20/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/17/2025	03/20/2027		48,000,000	SOFR/(3.78)			(27,162)	112,162		112,162	334,457				164,272	N/A	B031
BNL2E5HC1 - SWP: OIS 3.646700 11/28/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/26/2025	11/28/2026		27,000,000	SOFR/(3.65)			13,408	19,111		19,111	61,970				54,277	N/A	B031
BNL2E5HF4 - SWP: OIS 3.477000 5/28/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/26/2025	05/28/2027		21,000,000	SOFR/(3.48)			35,668	121,539		121,539	156,650				85,143	N/A	B031
BNL2EMHD2 - SWP: OIS 3.532300 12/26/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/24/2025	12/26/2026		38,000,000	SOFR/(3.53)			48,708	55,120		55,120	88,713				92,761	N/A	B031
BNL2EMHG5 - SWP: OIS 3.405200 6/26/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/24/2025	06/26/2027		24,000,000	SOFR/(3.41)			53,746	177,224		177,224	198,949				103,017	N/A	B031
BNL2EQ7C6 - SWP: OIS 3.630170 10/2/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/30/2025	10/02/2026		80,000,000	SOFR/(3.63)			64,157	1,615		1,615	55,925				29,609	N/A	B031
BNL2ER3G9 - SWP: OIS 3.276250 10/3/2028 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	10/01/2025	10/03/2028		55,000,000	3.28/(SOFR)			(191,542)	(1,521,707)		(1,521,707)	(1,454,620)				389,973	N/A	B031
BNL2F5TM5 - SWP: OIS 3.585910 12/4/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	10/31/2025	12/04/2026		67,000,000	SOFR/(3.59)			62,972	58,382		58,382	132,068				141,369	N/A	B031
BNL2FGMU0 - SWP: USD 3.537270 11/1/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	11/26/2025	11/01/2026		105,000,000	SOFR/(3.54)			138,340	33,686		33,686	126,753				155,449	N/A	B031
BNL2FYF05 - SWP: USD 3.460680 11/10/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/30/2025	11/10/2026		71,000,000	SOFR/(3.46)			127,057	44,414		44,414	38,447				118,980	N/A	B031
BNL2FYF39 - SWP: USD 3.402900 1/26/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/30/2025	01/26/2027		76,000,000	SOFR/(3.40)			164,467	188,710		188,710	181,938				216,062	N/A	B031
BNL2GN970 - SWP: OIS 3.563800 10/9/2026 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/18/2026	10/09/2026		44,800,000	SOFR/(3.56)			33,628	4,363		4,363	4,363				35,174	N/A	B031
BNL2GN9A3 - SWP: OIS 3.421590 3/15/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/18/2026	03/15/2027		42,800,000	SOFR/(3.42)			67,705	160,559		160,559	160,559				144,318	N/A	B031
BNL2GN9D7 - SWP: OIS 3.324370 8/15/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/18/2026	08/15/2027		126,300,000	SOFR/(3.32)			271,853	1,249,658		1,249,658	1,249,658				590,367	N/A	B031
BNL2GN9K1 - SWP: OIS 3.295460 11/20/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/18/2026	11/20/2027		96,600,000	SOFR/(3.30)			233,080	1,377,769		1,377,769	1,377,769				515,641	N/A	B031
BNL2H2LB2 - SWP: OIS 3.586500 5/18/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/16/2026	05/18/2027		24,000,000	SOFR/(3.59)			10,145	114,885		114,885	114,885				95,257	N/A	B031
BNL2H2LE6 - SWP: OIS 3.551500 8/18/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/16/2026	08/18/2027		54,000,000	SOFR/(3.55)			33,559	433,941		433,941	433,941				253,598	N/A	B031
BNL2H2LH9 - SWP: OIS 3.523370 11/18/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/16/2026	11/18/2027		91,000,000	SOFR/(3.52)			76,722	1,053,648		1,053,648	1,053,648				484,580	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)
BNL2H2LL0 - SWP: OIS 3.502000 2/18/2028 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/16/2026	02/18/2028		65,000,000	SOFR/(3.50)			62,403	993,793		993,793	993,793				382,659	N/A	B031
BNL2HTFP9 - SWP: USD 3.736270 5/1/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/29/2026	05/01/2027		31,900,000	SOFR/(3.74)			(9,011)	111,408		111,408	111,408				121,844	N/A	B031
BNL2HTFS3 - SWP: USD 3.741210 10/1/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/29/2026	10/01/2027		42,300,000	SOFR/(3.74)			(12,495)	325,995		325,995	325,995				211,790	N/A	B031
BNL2HTFV6 - SWP: USD 3.733200 3/1/2028 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	04/29/2026	03/01/2028		20,200,000	SOFR/(3.73)			(5,442)	253,313		253,313	253,313				120,321	N/A	B031
BNL2HUZC3 - SWP: OIS 3.686500 2/5/2029 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/01/2026	02/05/2029		75,000,000	3.69/(SOFR)			5,373	(1,769,394)		(1,769,394)	(1,769,394)				575,283	N/A	B031
BNL2J9SD4 - SWP: OIS 3.762760 3/2/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/29/2026	03/02/2027		154,000,000	SOFR/(3.76)			(43,789)	280,425		280,425	280,425				498,529	N/A	B031
BNL2J9SG7 - SWP: OIS 3.828300 9/2/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	05/29/2026	09/02/2027		46,000,000	SOFR/(3.83)			(24,370)	279,282		279,282	279,282				221,002	N/A	B031
BNL2JEZJ2 - SWP: OIS 3.979470 7/16/2030 SOF	MTN Liability	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/09/2026	07/16/2030		80,000,000	3.98/(SOFR)			73,270	(2,228,688)		(2,228,688)	(2,228,688)				779,181	N/A	B037
BNL2JP006 - SWP: OIS 4.047720 9/25/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/23/2026	09/25/2027		31,000,000	SOFR/(4.05)			(30,913)	144,284		144,284	144,284				153,935	N/A	B031
BNL2JP030 - SWP: OIS 4.051500 12/25/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/23/2026	12/25/2027		32,000,000	SOFR/(4.05)			(32,269)	211,203		211,203	211,203				177,853	N/A	B031
BNL2JP063 - SWP: OIS 4.051000 3/25/2028 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/23/2026	03/25/2028		50,000,000	SOFR/(4.05)			(50,352)	436,496		436,496	436,496				304,644	N/A	B031
BNL2JP097 - SWP: OIS 4.048100 6/25/2028 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	06/23/2026	06/25/2028		80,000,000	SOFR/(4.05)			(79,932)	878,262		878,262	878,262				527,179	N/A	B031
BNL2KMKE9 - SWP: OIS 4.035200 8/21/2028 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/19/2026	08/21/2028		100,000,000	SOFR/(4.04)			(35,266)	1,236,469		1,236,469	1,236,469				687,959	N/A	B031
BNL2KMKH2 - SWP: OIS 4.034990 2/21/2029 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/19/2026	02/21/2029		96,000,000	SOFR/(4.03)			(33,832)	1,540,675		1,540,675	1,540,675				743,188	N/A	B031
BNL2KV118 - SWP: OIS 4.031000 2/27/2028 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/25/2026	02/27/2028		18,000,000	SOFR/(4.03)			(5,154)	147,968		147,968	147,968				106,905	N/A	B031
BNL2KV142 - SWP: OIS 4.006500 8/27/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/25/2026	08/27/2027		27,000,000	SOFR/(4.01)			(7,088)	117,290		117,290	117,290				128,559	N/A	B031
BNL2KV1H3 - SWP: OIS 4.021270 11/27/2027 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/25/2026	11/27/2027		43,000,000	SOFR/(4.02)			(11,906)	270,099		270,099	270,099				231,453	N/A	B031
BNL2KV1W0 - SWP: OIS 4.040500 5/27/2028 SOF	Fixed Income Portfolio	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/25/2026	05/27/2028		130,000,000	SOFR/(4.04)			(38,425)	1,330,905		1,330,905	1,330,905				836,844	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)
1119999999. Subtotal - swaps - hedging other - interest rate										14,970,428		5,128,054	(124,253,686)	XXX	(124,253,686)	(58,591,769)		(9,049)		101,405,954	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		9,230,550	4.77/(4.61)			56,454	1,435,777		1,435,777	(210,189)	97,938			112,455	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		15,175,650	5.13/(5.01)			94,166	2,482,857		2,482,857	(375,186)	161,017			250,969	N/A	B023
BNL0PEYH4 - CSWAP: USD/GBP 6/29/2029	G0566*AC3 - ARQIVA PP FINANCING PLC	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QEMIK50	06/27/2014	06/29/2029		14,223,311	5.08/(SONIA+237.66 bps)			36,761	2,804,338		2,804,338	(267,988)	(417,193)			117,889	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		31,469,450	3.97/(3.37)			233,156	4,006,892		4,006,892	(297,186)	344,443			151,863	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		34,188,000	3.35/(2.59)			131,272	(2,416,040)		(2,416,040)	(410,676)	464,791			250,687	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		19,283,250	3.32/(1.53)			249,616	(486,877)		(486,877)	(215,548)	675,511			139,310	N/A	B023
BNL1C05D0 - 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		19,208,640	4.85/(5.04)			(35,384)	1,289,892		1,289,892	(1,034,112)	(761,647)			401,321	N/A	B023
BNL1EM9C5 - CSWAP: CHF/USD 10/18/2027	Foreign Liability	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	04/09/2019	10/18/2027		650,260,104	0.01/(0.01)			(988)	6,979		6,979	(4,953)	(10,702)			3,330,505	N/A	B021
BNL1HLEE4 - CSWAP: USD/GBP 02/27/2045	G9385#AC9 - VIVID HOUSING LTD	D1	Currency	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	11/26/2019	02/27/2045		18,781,440	3.59/(2.54)			127,521	2,013,765		2,013,765	(332,201)	242,355			403,087	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		51,713,280	3.71/(2.64)			372,502	5,836,687		5,836,687	(932,087)	667,306			1,132,173	N/A	B023
BNL1N08M2 - CSWAP: CHF/USD 09/11/2029	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	09/02/2020	09/11/2029		39,560	100.00/(100.00)			3,211	28,312		28,312	(12,515)	(2,324)			340	N/A	B021
BNL1R9P08 - CSWAP: CHF/USD 07/23/2030	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/08/2021	07/23/2030		51,213	100.00/(100.00)			4,408	53,953		53,953	(19,037)	(3,066)			500	N/A	B021
BNL1X2RF1 - CSWAP: CHF/USD 05/04/2028	Foreign Liability	D1	Currency	SOCIETE GENERALE .. O2RNE8IBXP4R0TD8PU41	04/20/2022	05/04/2028		21,130	100.00/(100.00)			2,988	10,761		10,761	(6,098)	(1,291)			133	N/A	B021
BNL26MYY6 - CSWAP: CHF/USD 05/07/2032	Foreign Liability	D1	Currency	UBS AG, LONDON BFM8T61CT2L10QEMIK50	04/17/2024	05/07/2032		51,386	100.00/(100.00)			(1,793)	17,378		17,378	(10,418)	(2,518)			608	N/A	B021
BNL2CMWA3 - CSWAP: USD/EUR 06/28/2030	Fixed Income Securities	D1	Currency	BANK OF MONTREAL .. NQQ6HPCNCCU6TUTQYE16	05/22/2025	06/28/2030		44,346,120	6.09/(4.29)			559,655	32,501		32,501	(619,148)	1,517,004			429,105	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		459,200	6.20/(4.52)			5,881	5,959		5,959	(6,361)	15,440			4,447	N/A	B023
BNL2DWVJ2 - CSWAP: USD/CAD 09/25/2029	Fixed Income Securities	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	08/07/2025	09/25/2029		14,332,805	5.30/(4.51)			90,115	206,621		206,621	(245,265)	496,390			123,899	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		55,134,750	6.58/(6.96)			(1,281,949)	(1,187,129)		(1,187,129)	338,979	676,436			1,565,243	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		31,030,511	SOFR+318.85 bps/(3M STIBOR+295.00 bps)			801,865	2,023,935		2,023,935	178,238	2,402,532			311,154	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		20,478,900	7.34/(5.75)			264,012	(169,701)		(169,701)	(689,272)	683,231			529,758	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		49,566,435	SOFR+259.70 bps/(SONIA+270.00 bps)			(85,055)	(601,512)		(601,512)	5,503	625,645			437,989	N/A	B031
BNL2FKRD4 - CSWAP: USD/EUR 02/04/2038	D59368AE2 - OAK CREDIT AGRICOLE CIB HOLDINGS 2 GMBH	D1	Currency	1VUV7VQFKUOQSJ21A208	12/03/2025	02/04/2038		75,790,000	5.90/(4.63)			1,687,011	(109,299)		(109,299)	(2,386,369)	2,509,040			1,277,020	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)
BNL2FREL5 - CSWAP: USD/EUR 12/22/2028	Foreign Commercial Mortgage Loans	B	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	12/16/2025	12/22/2028		35,288,169	SOFR+311.10 bps/(EURIBOR3M+ 290.00 bps)			480,337	1,392,226		1,392,226	37,957	1,154,164			263,490	N/A	B031
BNL2FSZ71 - CSWAP: USD/EUR 12/27/2029	Foreign Commercial Mortgage Loans	B	Currency	MORGAN STANLEY BANK, N.A. G1MLHISON32I3QPILB75	12/18/2025	12/27/2029		27,879,346	SOFR+282.70 bps/(EURIBOR3M+ 260.00 bps)			368,727	902,366		902,366	37,367	918,217			251,063	N/A	B031
BNL2FZW11 - CSWAP: CHF/USD 01/23/2034	Foreign Liability	D1	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/05/2026	01/23/2034		251,540	10.00/(11.75)			(3,859)	(3,593)		(3,593)	8,412	(12,005)			3,403	N/A	B021
BNL2G4378 - CSWAP: USD/EUR 01/21/2031	Foreign Commercial Mortgage Loans	B	Currency	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	01/14/2026	01/21/2031		75,233,277	SOFR+294.10 bps/(EURIBOR3M+ 270.00 bps)			854,971	1,954,291		1,954,291	71,839	1,882,451			781,153	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		35,857,765	SOFR+260.20 bps/(SONIA+270. 00 bps)			(40,867)	227,602		227,602	(33,656)	261,258			372,314	N/A	B031
BNL2G8G26 - CSWAP: USD/GBP 12/20/2045	Fixed Income Securities	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/22/2026	12/20/2045		41,904,140	5.78/(5.91)				(341,425)		(341,425)	(930,771)	589,347			918,925	N/A	B023
BNL2G97S7 - CSWAP: USD/GBP 12/20/2045	Fixed Income Securities	D1	Currency	NOMURA GLOBAL FINANCIAL PRODUCTS INC 0ZV05H2G7GRS05BHJ91	01/23/2026	12/20/2045		42,068,970	5.77/(5.94)				(462,362)		(462,362)	(1,216,538)	754,177			922,539	N/A	B023
BNL2GPNW4 - CSWAP: USD/GBP 03/28/2030	Fixed Income Securities	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	02/20/2026	03/28/2030		25,650,218	5.26/(5.48)			(238,680)	132,308		132,308	(232,194)	364,502			239,701	N/A	B023
BNL2GOGZ3 - CSWAP: USD/EUR 12/22/2028	Foreign Commercial Mortgage Loans	B	Currency	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	02/23/2026	12/22/2028		11,698,705	SOFR+311.10 bps/(EURIBOR3M+ 290.00 bps)			167,129	455,778		455,778	16,159	439,619			87,352	N/A	B031
BNL2H5K75 - CSWAP: USD/EUR 04/30/2030	Fixed Income Securities	D1	Currency	MIZUHO CAPITAL MARKETS LLC RBOPEZSDGC03JS6CEU02	03/20/2026	04/30/2030		46,421,887	5.66/(4.50)			589,388	120,356		120,356	(625,598)	745,954			439,390	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		61,363,873	SOFR+273.55 bps/(EURIBOR3M+ 250.00 bps)			636,609	1,768,040		1,768,040	89,174	1,678,867			577,478	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		38,173,152	SOFR+313.55 bps/(EURIBOR3M+ 290.00 bps)			178,064	1,554,402		1,554,402	91,919	1,462,483			360,208	N/A	B031
BNL2HR384 - CSWAP: USD/CAD 10/29/2031	Fixed Income Securities	D1	Currency	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/24/2026	10/29/2031		7,123,548	5.38/(4.65)				(177,723)		(177,723)	(433,865)	256,142			80,296	N/A	B023
BNL2J4SB9 - CSWAP: USD/CHF 06/04/2046	23375@AF4 - DH MASI FINANCE INC.	D1	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	05/21/2026	06/04/2046		82,382,763	6.47/(2.51)			1,416,076	(4,429,742)		(4,429,742)	(8,963,532)	4,533,790			1,827,821	N/A	B023
BNL2JBYW0 - CSWAP: USD/GBP 09/24/2033	G17370AS8 - BUUK INFRASTRUCTURE ISSUER PLC	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/03/2026	09/26/2033		8,730,150	5.72/(6.02)			(108,951)	(74,927)		(74,927)	(170,152)	95,225			115,444	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		3,891,570	SOFR+311.10 bps/(EURIBOR3M+ 290.00 bps)			29,828	152,799		152,799	6,560	146,239			29,058	N/A	B031
BNL2JSR43 - CSWAP: USD/EUR 11/3/2031	Fixed Income Security	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
BNL2K2NF7 - CSWAP: CAD/USD 05/9/2033	Foreign Liability	D1	Currency	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	07/20/2026	05/09/2033		170,733,442	4.20/(5.21)			(33,983)	842,799		842,799	2,532,396	(1,689,597)			2,194,931	N/A	B021
BNL2KL094 - CSWAP: USD/GBP 08/20/2031	Foreign Commercial Mortgage Loans	B	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/17/2026	08/20/2031		64,189,319	SOFR+248.20 bps/(SONIA+255. 00 bps)			218,463	1,418,209		1,418,209	95,520	1,322,688			709,750	N/A	B031
BNL2KLOV5 - CSWAP: USD/CAD 06/25/2031	Fixed Income Security	D1	Currency	CANADIAN IMPERIAL BANK OF COMMERCE 2IGI19DL770XOHC3ZE78	08/17/2026	06/25/2031		41,521,269	5.74/(4.70)			139,959	474,455		474,455	(483,335)	957,789			451,847	N/A	B023
BNL2KWZ35 - CSWAP: USD/GBP 07/28/2031	Fixed Income Security	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

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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		54,239,413	SOFR+242.90 bps/(SONIA+250.00 bps)			90,417	901,333		901,333	43,418	857,915			455,793	N/A	B031
BNL2KYZR8 - CSWAP: USD/CHF 07/27/2029	Foreign Commercial Mortgage Loans	B	Currency	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	09/02/2026	07/27/2029		8,550,945	SOFR+294.60 bps/(SARON+250.00 bps)			71,036	248,413		248,413	21,569	226,844			71,857	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		44,418,488	SOFR/(EURIBOR3M)			84,262	987,710		987,710	85,469	902,242			373,264	N/A	B031
BNL2L3EG2 - CSWAP: USD/CHF 12/10/2041	Fixed Income Security	D1	Currency	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	09/10/2026	12/10/2041		112,329,608	6.60/(2.27)			(4,156,595)	(4,156,595)		(6,934,733)	2,778,138				2,190,102	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		46,264,997	SOFR+307.65 bps/(SONIA+315.00 bps)			(287,667)	597,300		597,300	41,609	555,691			516,265	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		15,866,016	SOFR+290.15 bps/(EURIBOR3M+260.00 bps)			(81,735)	50,441		50,441	(4,544)	54,985			177,436	N/A	B031
BNL2LCZN4 - CSWAP: USD/EUR 10/27/2033	Fixed Income Security	D1	Currency	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/30/2026	10/27/2033		9,876,240	6.60/(4.97)				(10,647)		(10,647)	(4,993)	(5,654)			131,390	N/A	B023
BNL2LCZR5 - CSWAP: USD/EUR 05/28/2030	Fixed Income Security	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2026	05/28/2030		46,517,328	SOFR+239.10 bps/(EURIBOR6M+199.00 bps)				210,074		210,074	203,929	6,145			444,981	N/A	B023
BNL2LD0B6 - CSWAP: USD/EUR 05/28/2030	Fixed Income Security	D1	Currency	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	09/30/2026	05/28/2030		19,964,518	SOFR+239.10 bps/(EURIBOR6M+199.00 bps)				100,503		100,503	97,866	2,638			190,979	N/A	B023
BNL2LD0E0 - CSWAP: USD/EUR 10/27/2033	Fixed Income Security	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/30/2026	10/27/2033		9,876,240	6.63/(EURIBOR6M+139.00 bps)				(10,993)		(10,993)	(5,339)	(5,654)			131,390	N/A	B023
BNL2LD0K6 - CSWAP: USD/EUR 12/18/2033	Fixed Income Security	D1	Currency	MIZUHO CAPITAL MARKETS LLC RB0PEZSDGC03JS6CEU02	09/30/2026	12/18/2033		19,752,480	6.66/(EURIBOR6M+139.00 bps)				(10,568)		(10,568)	740	(11,309)			265,410	N/A	B023
1139999999. Subtotal - swaps - hedging other - foreign exchange												7,718,992	23,080,927	XXX	23,080,927	(24,292,817)	32,769,259			27,746,643	XXX	XXX
BNL2L38B0 - TRSWAP: LQD US EQUITY	Fixed Income Portfolio	D1	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	09/09/2026	10/07/2026		88,460,400	./(SOFR+(25.00) bps)			(2,809,110)	8,567		8,567	8,567				61,252	N/A	B031
1149999999. Subtotal - swaps - hedging other - total return												(2,809,110)	8,567	XXX	8,567	8,567				61,252	XXX	XXX
BNL0D9WC1 - SWP: IFS 2.86 12/31/2043	Liability Hedge	Exhibit 5	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/20/2010	12/31/2043		3,000,000	CPI_1/(CPI_1)			50,645	(182,445)		(182,445)	15,972				62,323	N/A	B070
BNL0DAMP0 - SWP: IFS 2.67 12/31/2043	Liability Hedge	Exhibit 5	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	07/19/2010	12/31/2043		4,000,000	CPI_1/(CPI_1)			79,737	(159,986)		(159,986)	(24,048)				83,098	N/A	B070
BNL0DB9Z1 - SWP: IFS 2.30250000 12/31/2028	Liability Hedge	Exhibit 5	Interest Rate	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/19/2010	12/31/2028		4,000,000	CPI_1/(CPI_1)			101,882	(26,021)		(26,021)	(41,968)				30,032	N/A	B070
BNL0DG5X9 - SWP: IFS 2.98 12/31/2043	Liability Hedge	Exhibit 5	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	02/23/2011	12/31/2043		14,000,000	CPI_1/(CPI_1)			214,444	(1,119,375)		(1,119,375)	135,260				290,841	N/A	B070
BNL0DHZE6 - SWP: IFS 2.95 12/31/2043	Liability Hedge	Exhibit 5	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	05/05/2011	12/31/2043		10,000,000	CPI_1/(CPI_1)			156,348	(789,210)		(789,210)	85,796				207,744	N/A	B070
BNL0DKB96 - SWP: IFS 2.88 12/31/2033	Liability Hedge	Exhibit 5	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	06/17/2011	12/31/2033		9,000,000	CPI_1/(CPI_1)			143,982	(318,298)		(318,298)	82,194				121,229	N/A	B070
BNL0M9WD9 - SWP: IFS 2.778 12/31/43	Liability Hedge	Exhibit 5	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4ROTD8PU41	12/11/2013	12/31/2043		50,000,000	CPI_1/(CPI_1)			879,682	(3,180,290)		(3,180,290)	(115,557)				1,038,720	N/A	B070
BNL0MABX5 - SWP: IFS 2.78892 12/31/43	Liability Hedge	Exhibit 5	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	12/12/2013	12/31/2043		50,000,000	CPI_1/(CPI_1)			868,757	(3,273,558)		(3,273,558)	(92,237)				1,038,720	N/A	B070
BNL0MAUT3 - SWP: IFS 2.7975 12/31/43	Liability Hedge	Exhibit 5	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	12/13/2013	12/31/2043		55,000,000	CPI_1/(CPI_1)			953,420	(3,619,928)		(3,619,928)	(79,052)				1,142,592	N/A	B070
BNL0MBG67 - SWP: IFS 2.8125 12/31/38	Liability Hedge	Exhibit 5	Interest Rate	NATWEST MARKETS PLC RR3QWICWWIPCS8A4S074	12/16/2013	12/31/2038		30,000,000	CPI_1/(CPI_1)			513,920	(1,598,552)		(1,598,552)	(2,594)				525,220	N/A	B070

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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)
BNL0MBHR0 - SWP: IFS 2.82094 12/31/2043	Liability Hedge	Exhibit 5	Interest Rate	UBS AG, LONDON BFM8T61CT2L1QCEMIK50	12/16/2013	12/31/2043		29,500,000	CPI_1/(CPI_1)			499,540	(2,032,970)		(2,032,970)	(9,819)				612,845	N/A	B070
BNL0MBRY4 - SWP: IFS 2.79 12/31/2033	Liability Hedge	Exhibit 5	Interest Rate	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	12/17/2013	12/31/2033		5,700,000	CPI_1/(CPI_1)			99,421	(198,237)		(198,237)	19,486				76,778	N/A	B070
BNL0MC450 - SWP: IFS 2.689012 1/31/2028	Liability Hedge	Exhibit 5	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	12/18/2013	12/31/2028		7,700,000	CPI_1/(CPI_1)			144,884	(110,715)		(110,715)	(33,821)				57,812	N/A	B070
BNL0MC4F8 - SWP: IFS 2.865 12/31/2039	Liability Hedge	Exhibit 5	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	12/18/2013	12/31/2039		3,000,000	CPI_1/(CPI_1)			49,206	(195,315)		(195,315)	(252)				54,622	N/A	B070
BNL0XFZC2 - SWP: IFS 1.99 12/31/2030	Liability Hedge	Exhibit 5	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/23/2016	12/31/2030		10,000,000	CPI_1/(CPI_1)			279,300	(14,124)		(14,124)	(165,932)				103,136	N/A	B070
BNL0XFZG3 - SWP: IFS 0.00 12/31/2035	Liability Hedge	Exhibit 5	Interest Rate	JP MORGAN CHASE 7H6GLXDRUGQFU57RNE97	03/22/2016	12/31/2035		15,000,000	CPI_1/(CPI_1)			416,941	(23,274)		(23,274)	(365,211)				228,196	N/A	B070
BNL0XFZL2 - SWP: IFS 2.005 12/31/2040	Liability Hedge	Exhibit 5	Interest Rate	BANK OF AMERICA, NA B4TYDEB6GKMZO031MB27	03/22/2016	12/31/2040		20,000,000	CPI_1/(CPI_1)			555,276	(195,323)		(195,323)	(688,890)				377,664	N/A	B070
BNL0XFZR9 - SWP: IFS 2.005 12/31/2045	Liability Hedge	Exhibit 5	Interest Rate	SOCIETE GENERALE 02RNE8IBXP4R0TD8PU41	03/22/2016	12/31/2045		55,000,000	CPI_1/(CPI_1)			1,521,089	(1,101,032)		(1,101,032)	(2,240,255)				1,207,051	N/A	B070
BNL120HC7 - SWP: IFS 2.8775 12/31/44 LCH	Liability Hedge	Exhibit 5	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/17/2013	12/31/2044		31,000,000	CPI_1/(CPI_1)			503,307	(2,511,142)		(2,511,142)	21,972				662,446	N/A	B070
BNL120HF0 - SWP: IFS 2.810 12/31/2029 LCH	Liability Hedge	Exhibit 5	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/18/2013	12/31/2029		1,000,000	CPI_1/(CPI_1)			17,129	(21,628)		(21,628)	(962)				9,017	N/A	B070
BNL120HJ2 - SWP: IFS 2.855 12/31/2034 LCH	Liability Hedge	Exhibit 5	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	12/18/2013	12/31/2034		2,000,000	CPI_1/(CPI_1)			33,069	(89,924)		(89,924)	6,322				28,736	N/A	B070
BRS9EAAD4 - SWP: IFS 3.0625 12/31/2033	Liability Hedge	Exhibit 5	Interest Rate	GOLDMAN SACHS INTERNATIONAL BFM8T61CT2L1QCEMIK50	01/06/2010	12/31/2033		4,500,000	CPI_1/(CPI_1)			59,395	(212,074)		(212,074)	76,965				60,594	N/A	B070
1159999999. Subtotal - swaps - hedging other - other												8,141,374	(20,973,421)	XXX	(20,973,421)	(3,416,631)				8,019,416	XXX	XXX
1169999999. Subtotal - swaps - hedging other										14,970,428		18,179,310	(122,137,613)	XXX	(122,137,613)	(86,292,650)	32,769,259	(9,049)		137,233,265	XXX	XXX
BNL1WP9D6 - SWP: OIS 2.152500 3/10/2032	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/24/2022	03/10/2032		200,000,000	2.15/(SOFR)			(2,295,296)			(24,853,120)					2,333,790	N/A	B031
BNL21U6Q1 - SWP: OIS 1.390000 8/31/2031	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/26/2021	08/31/2031		100,000,000	1.39/(SOFR+26.16 bps)			(1,937,365)			(15,953,764)					1,109,115	N/A	B031
BNL2DDMJ4 - SWP: OIS 3.856000 7/10/2035 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	07/08/2025	07/10/2035		225,000,000	SOFR/(3.86)	212,281		(217,980)	186,138		16,339,692			(15,860)		3,333,651	N/A	B031
BNL2DWVB9 - SWP: OIS 3.640000 8/8/2034 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/07/2025	08/08/2034		267,000,000	SOFR/(3.64)			186,776			21,085,107					3,742,830	N/A	B031
BNL2E1XA6 - SWP: OIS 3.726400 8/21/2034 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/19/2025	08/21/2034		208,000,000	SOFR/(3.73)			9,797			15,325,412					2,922,361	N/A	B031
BNL2E9NQ5 - SWP: OIS 3.660000 9/4/2034 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/02/2025	09/04/2034		163,000,000	SOFR/(3.66)			91,461			12,774,985					2,295,675	N/A	B031
BNL2EB309 - SWP: OIS 3.454550 9/8/2032 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/04/2025	09/08/2032		155,000,000	SOFR/(3.45)			328,914			10,825,968					1,889,666	N/A	B031
BNL2ECEP0 - SWP: OIS 3.171880 9/10/2029 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/08/2025	09/10/2029		207,000,000	SOFR/(3.17)			883,320			9,050,983					1,777,052	N/A	B031
BNL2ED909 - SWP: OIS 3.421300 9/11/2033 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/09/2025	09/11/2033		44,500,000	SOFR/(3.42)			105,758			3,695,071					586,718	N/A	B031

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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)
BNL2EE0U0 - SWP: OIS 3.320000 9/12/2032 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/10/2025	09/12/2032		213,000,000	SOFR/(3.32)			672,172			16,378,770					2,599,160	N/A	B031
BNL2EF0Z6 - SWP: OIS 3.250000 9/15/2031 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/11/2025	09/15/2031		245,000,000	SOFR/(3.25)			901,396			16,615,454					2,728,657	N/A	B031
BNL2EH1T5 - SWP: OIS 3.330000 9/18/2032 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/16/2025	09/18/2032		90,000,000	SOFR/(3.33)			276,784			6,895,444					1,099,751	N/A	B031
BNL2EHS90 - SWP: OIS 3.525300 9/19/2035 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/17/2025	09/19/2035		75,000,000	SOFR/(3.53)			120,335			7,350,612					1,123,458	N/A	B031
BNL2EJJG0 - SWP: OIS 3.526600 6/22/2034 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/18/2025	06/22/2034		135,000,000	SOFR/(3.53)			178,096			11,480,491					1,876,877	N/A	B031
BNL2EL1U3 - SWP: OIS 3.430000 9/23/2032 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/22/2025	09/23/2032		65,000,000	SOFR/(3.43)			150,735			4,650,174					795,175	N/A	B031
BNL2EMJ40 - SWP: OIS 3.550000 3/26/2034 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/24/2025	03/26/2034		480,000,000	SOFR/(3.55)			504,537			38,949,055					6,568,468	N/A	B031
BNL2EN857 - SWP: OIS 3.630000 12/29/2034 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/25/2025	12/29/2034		185,000,000	SOFR/(3.63)			98,495			15,442,326					2,657,191	N/A	B031
BNL2EQ744 - SWP: OIS 3.570000 4/2/2034 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/30/2025	04/02/2034		112,000,000	SOFR/(3.57)			100,118			8,970,200					1,534,603	N/A	B031
BNL2GR567 - SWP: OIS 3.490000 3/26/2034 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	02/24/2026	03/26/2034		171,000,000	SOFR/(3.49)			189,880			14,515,135					2,340,017	N/A	B031
BNL2GU669 - SWP: OIS 3.350000 4/4/2031 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/02/2026	04/04/2031		87,000,000	SOFR/(3.35)			163,470			5,064,381					924,038	N/A	B031
BNL2GWRG0 - SWP: USD 3.420000 1/9/2031 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	03/05/2026	01/09/2031		321,000,000	SOFR/(3.42)			476,940			16,900,843					3,320,237	N/A	B031
BNL2JWU57 - SWP: USD 6.044000 7/10/2031 SR1	CLO Replication Program	D1	Interest Rate	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	07/08/2026	07/10/2031		8,222,870	6.04/(SR1M+195.00 bps)			4,970			(261,537)					89,871	N/A	B031
BNL2KF1U9 - SWP: OIS 4.090000 2/10/2032 SOF	Floating Rate Bond Replication	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	08/06/2026	02/10/2032		235,000,000	SOFR/(4.09)			(129,480)			7,852,133					2,722,129	N/A	B031
BNL2KZP05 - SWP: USD 4.216950 9/8/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/03/2026	09/08/2029		382,000,000	4.22/(SOFR)			107,552			(5,826,058)					3,276,341	N/A	B031
BNL2L2JH7 - SWP: USD 4.274480 9/10/2029 SOF	CLO Replication Program	D1	Interest Rate	Chicago Mercantile E 549300HN4UKV1E2R3U73	09/08/2026	09/10/2029		121,000,000	4.27/(SOFR)			34,259			(1,654,781)					1,038,760	N/A	B031
1179999999. Subtotal - swaps - replication - interest rate										212,281		1,005,644	186,138	XXX	211,612,976			(15,860)		54,685,591	XXX	XXX
Z96ZAV0E1 - ICE: (CDX.NA.IG.44.V1)	CDS Replication program	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL 549300HN4UKV1E2R3U73	09/02/2025	06/20/2030		959,500,000	1.00	16,257,953		8,024,819	11,879,691		17,793,928			(2,388,185)		959,500,000	N/A	B053
Z96ZAVOJ0 - ICE: (CDX.NA.IG.44.V1)	Fixed Income Security	D1	Interest Rate	GOLDMAN SACHS INTERNATIONAL 549300HN4UKV1E2R3U73	05/06/2025	06/20/2035		729,500,000	1.00	(2,280,124)		5,877,181	(1,955,680)		5,045,222			167,682		729,500,000	N/A	B053

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)
Z978T5JT4 - ICE: (CDX.NA.IG.45.V1)	CDS Replication program	D1	Interest Rate.....	GOLDMAN SACHS INTERNATIONAL 549300HN4UKV1E2R3U73	12/30/2025	12/20/2030		195,000,000	1.00	4,296,591		1,691,287	3,585,610		3,796,455			(635,218)		195,000,000	N/A	B053 .....
Z978T5JX5 - ICE: (CDX.NA.IG.45.V1)	CDS Replication program	D1	Interest Rate.....	GOLDMAN SACHS INTERNATIONAL 549300HN4UKV1E2R3U73	12/17/2025	12/20/2035		410,000,000	1.00	2,741,589		3,052,222	2,442,845		2,360,780			(202,120)		410,000,000	N/A	B053 .....
Z97J5BG58 - ICE: (CDX.NA.IG.46.V1)	CDS Replication program	D1	Interest Rate.....	GOLDMAN SACHS INTERNATIONAL 549300HN4UKV1E2R3U73	05/18/2026	06/20/2031		342,000,000	1.00		6,817,928	1,643,389	6,259,016		6,700,464			(558,911)		342,000,000	N/A	B053 .....
Z97J5BG90 - ICE: (CDX.NA.IG.46.V1)	CDS Replication program	D1	Interest Rate.....	GOLDMAN SACHS INTERNATIONAL 549300HN4UKV1E2R3U73	05/12/2026	06/20/2036		348,000,000	1.00		962,033	1,704,611	922,438		1,526,328			(39,595)		348,000,000	N/A	B053 .....
Z97SYLTG6 - ICE: (CDX.NA.IG.47.V1)	CDS Replication program	D1	Interest Rate.....	GOLDMAN SACHS INTERNATIONAL 549300HN4UKV1E2R3U73	09/29/2026	12/20/2031		211,000,000	1.00		3,943,777	6,972	3,939,223		3,849,695			(4,554)		211,000,000	N/A	B053 .....
1189999999. Subtotal - swaps - replication - credit default										21,016,009	11,723,738	22,000,481	27,073,143	XXX	41,072,872			(3,660,901)		3,195,000,000	XXX	XXX
1229999999. Subtotal - swaps - replication										21,228,290	11,723,738	23,006,125	27,259,281	XXX	252,685,848			(3,676,761)		3,249,685,591	XXX	XXX
1289999999. Subtotal - swaps - income generation														XXX							XXX	XXX
1349999999. Subtotal - swaps - other														XXX							XXX	XXX
1359999999. Total swaps - interest rate										15,079,421		3,892,087	(124,143,112)	XXX	(4,990,416)	(58,591,769)		(9,526)		185,055,351	XXX	XXX
1369999999. Total swaps - credit default										21,016,009	11,723,738	22,000,481	27,073,143	XXX	41,072,872			(3,660,901)		3,195,000,000	XXX	XXX
1379999999. Total swaps - foreign exchange												(45,015,076)	639,620,346	XXX	857,206,989	(26,131,518)	(219,043,755)			306,076,619	XXX	XXX
1389999999. Total swaps - total return												(2,809,110)	8,567	XXX	8,567	8,567				61,252	XXX	XXX
1399999999. Total swaps - other												8,141,374	(20,973,421)	XXX	(20,973,421)	(3,416,631)				8,019,416	XXX	XXX
1409999999. Total swaps										36,095,430	11,723,738	(13,790,244)	521,585,524	XXX	872,324,591	(88,131,351)	(219,043,755)	(3,670,427)		3,694,212,638	XXX	XXX
BNL2JGH08 - CAD/USD .	Net Investment in Foreign Operations ...	D22	Currency.....	BNP PARIBAS ROMUWSFPU8MPRO8K5P83	06/11/2026	12/18/2026		40,306,592	/()				851,912		704,492	851,912				93,759	N/A	B022 .....
BNL2L67C2 - CAD/USD .	Net Investment in Foreign Operations ...	D22	Currency.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/16/2026	03/16/2027		34,008,641	/()				894,892		621,772	894,892				115,019	N/A	B022 .....
1419999999. Subtotal - forwards - hedging effective excluding variable annuity guarantees under SSAP No.108													1,746,804	XXX	1,326,264	1,746,804				208,778	XXX	XXX
BNL2HFPA1 - EUR/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	MORGAN STANLEY BANK, N.A. G1MLHISON32I3OPILB75	04/08/2026	01/21/2031		47,726	/()				560		560	(3,178)	3,738			496	N/A	B031 .....
BNL2JAPS1 - GBP/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	CITIBANK, N.A. E57ODZIWZ7FF32TIWEFA76	06/01/2026	11/13/2029		73,432	/()			93	93		93	(528)	621			649	N/A	B031 .....
BNL2JBZB5 - EUR/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/02/2026	01/21/2031		75,236	/()			1,120	1,120		1,120	(5,044)	6,165			781	N/A	B031 .....
BNL2JSQT9 - EUR/USD .	Fixed Income Portfolio	D1	Currency.....	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/01/2026	11/10/2026		228,943	/()			1,406	1,406		1,406	(737)	2,143			384	N/A	B023 .....
BNL2KOS82 - GBP/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	MORGAN STANLEY BANK, N.A. G1MLHISON32I3OPILB75	07/16/2026	11/13/2029		161,574	/()			613	613		613	(1,223)	1,836			1,428	N/A	B031 .....
BNL2K68U2 - EUR/USD .	Fixed Income Portfolio	D1	Currency.....	MORGAN STANLEY BANK, N.A. G1MLHISON32I3OPILB75	07/27/2026	11/10/2026		228,416	/()			(882)	(882)		(882)	734	(1,616)			383	N/A	B023 .....
BNL2KFXU4 - EUR/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	08/10/2026	01/21/2031		157,766	/()			1,379	1,379		1,379	(10,436)	11,815			1,638	N/A	B031 .....
BNL2KL607 - INR/USD .	Fixed Income Portfolio	D1	Currency.....	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/18/2026	11/19/2026		14,963,358	/()			(21,240)	(21,240)		(21,240)	58,636	(79,875)			27,691	N/A	B031 .....
BNL2KPGQ0 - GBP/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/24/2026	11/13/2029		41,650	/()			605	605		605	(382)	987			368	N/A	B031 .....
BNL2KYYS7 - EUR/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/02/2026	10/27/2026		325,787	/()											443	N/A	B031 .....
BNL2L1UV5 - INR/USD .	Fixed Income Portfolio	D1	Currency.....	MORGAN STANLEY BANK, N.A. G1MLHISON32I3OPILB75	09/08/2026	12/04/2026		30,405,016	/()				355,325		355,325	161,790	193,535			64,154	N/A	B031 .....
BNL2L1VR3 - GBP/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/08/2026	11/13/2029		135,745	/()			1,458	1,458		1,458	(1,169)	2,628			1,200	N/A	B031 .....
BNL2L8VS6 - INR/USD .	Fixed Income Portfolio	D1	Currency.....	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/22/2026	12/10/2026		18,713,431	/()				75,365		75,365	113,888	(38,522)			41,267	N/A	B031 .....
BNL2L9FC7 - GBP/USD .	Foreign Equities	BA	Currency.....	TORONTO DOMINION BANK PT30B789TSUIDF371261	09/22/2026	12/03/2026		8,741,766	/()				37,139		37,139	(47,857)	84,996			18,303	N/A	B031 .....
BNL2L9FJ2 - EUR/USD .	Foreign Equities	BA	Currency.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/22/2026	12/02/2026		4,695,775	/()				38,793		38,793	(19,402)	58,195			9,754	N/A	B031 .....

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)
BNL2L9LX4 - AUD/USD .	Foreign Equities	BA	Currency.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 09/23/2026	. 12/03/2026	.....	 983,990	..... /()	.....	.....	.....	 10,417	.....	 10,417	 4,791	 5,626	.....	.....	 2,060	N/A	B031 .....
BNL2L9MO5 - CAD/USD .	Foreign Equities	BA	Currency.....	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	. 09/23/2026	. 12/03/2026	.....	 49,300,698	..... /()	.....	.....	.....	 363,410	.....	 363,410	..... (139,236)	 502,646	.....	.....	 103,221	N/A	B031 .....
BNL2LAXF7 - EUR/USD .	Foreign Investments .	D22	Currency.....	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	. 09/25/2026	. 12/02/2026	.....	 1,608,126	..... /()	.....	.....	.....	 6,496	.....	 6,496	..... (6,626)	 13,122	.....	.....	 3,341	N/A	B031 .....
BNL2LAXK6 - EUR/USD .	Foreign Equities	BA	Currency.....	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	. 09/25/2026	. 12/02/2026	.....	 48,897,468	..... /()	.....	.....	.....	 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	.....	 228,163,127	..... /()	.....	.....	.....	 892,103	.....	 892,103	..... (939,965)	 1,832,068	.....	.....	 473,957	N/A	B031 .....
BNL2LAXU4 - GBP/USD .	Foreign Equities	BA	Currency.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 09/25/2026	. 12/03/2026	.....	 46,783,232	..... /()	.....	.....	.....	..... (121,995)	.....	..... (121,995)	..... (255,634)	 133,639	.....	.....	 97,950	N/A	B031 .....
BNL2LAY09 - GBP/USD .	Foreign Equities	BA	Currency.....	CREDIT AGRICOLE CIB 1VUV7VQFKUOQSJ21A208	. 09/25/2026	. 12/03/2026	.....	 72,054,240	..... /()	.....	.....	.....	..... (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	.....	 518,884,759	..... /()	.....	.....	.....	 1,944,962	.....	 1,944,962	..... (2,137,421)	 4,082,383	.....	.....	 1,077,866	N/A	B031 .....
BNL2LC5X5 - GBP/USD .	Foreign Commercial Mortgage Loans	B	Currency.....	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	. 09/29/2026	. 12/31/2026	.....	 14,068,706	..... /()	.....	.....	.....	 35,316	N/A	B031 .....
1439999999. Subtotal - forwards - hedging other													3,559,572	XXX	3,559,572	(3,824,119)	7,383,691			2,215,083	XXX	XXX
BNL26CW53 - T-FRWD 4.25 02/54 @ 97.848491	Bond Replication	D1	Duration.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 03/25/2024	. 03/25/2027	.....	 70,000,000	..... /()	.....	.....	..... (104,428)	.....	.....	..... (12,228,511)	.....	.....	.....	 243,040	N/A	B0311 .....
BNL2CWAA5 - T-FRWD 4.75 5/55 @ 95.3207 .	Bond Replication	D1	Duration.....	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 06/10/2025	. 06/10/2027	.....	 225,000,000	..... /()	.....	.....	 1,376,796	.....	.....	..... (18,743,974)	.....	.....	.....	 936,626	N/A	B0311 .....
BNL2CZ9T9 - T-FRWD 5.00 05/45 @ 98.2478650	Bond Replication	D1	Duration.....	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 06/16/2025	. 06/16/2027	.....	 86,000,000	..... /()	.....	.....	 651,891	.....	.....	..... (5,414,412)	.....	.....	.....	 362,220	N/A	B0311 .....
BNL2D0VF0 - T-FRWD 4.75 11/53 @ 96.752 .	Bond Replication	D1	Duration.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261	. 06/18/2025	. 12/17/2026	.....	 132,000,000	..... /()	.....	.....	 801,093	.....	.....	..... (12,626,219)	.....	.....	.....	 305,102	N/A	B0311 .....
BNL2D2ZB1 - T-FRWD 5.00 05/45 @ 99.722121	Bond Replication	D1	Duration.....	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 06/23/2025	. 06/23/2027	.....	 78,000,000	..... /()	.....	.....	 638,535	.....	.....	..... (6,027,362)	.....	.....	.....	 332,935	N/A	B0311 .....
BNL2EQ777 - T-FRWD 4.75 08/55 99.314	Bond Replication	D1	Duration.....	MORGAN STANLEY BANK, N.A. G1MLHIS0N32I30PILB75	. 09/30/2025	. 10/05/2026	.....	 124,000,000	..... /()	.....	.....	 834,406	.....	.....	..... (14,861,955)	.....	.....	.....	 72,566	N/A	B0311 .....
BNL2EYB91 - T-FRWD 2.375 05/51 65.736087	Bond Replication	D1	Duration.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	. 10/16/2025	. 10/15/2026	.....	 300,000,000	..... /()	.....	.....	..... (175,027)	.....	.....	..... (28,718,327)	.....	.....	.....	 304,082	N/A	B0311 .....
BNL2F2AC4 - T-FRWD 1.875 11/51 58.644468	Bond Replication	D1	Duration.....	JP MORGAN CHASE ... 7H6GLXDRUGQFU57RNE97	. 10/23/2025	. 10/21/2026	.....	 244,000,000	..... /()	.....	.....	..... (495,477)	.....	.....	..... (23,209,901)	.....	.....	.....	 292,633	N/A	B0311 .....
BNL2GQW58 - T-FRWD 2.375% 05/15/2051 63.446518	Bond Replication	D1	Duration.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 01/07/2026	. 01/07/2027	.....	 200,000,000	..... /()	.....	.....	 76,194	.....	.....	..... (14,453,042)	.....	.....	.....	 520,800	N/A	B0311 .....
BNL2G9831 - T-FRWD 4.75 11/53 97.556769	Bond Replication	D1	Duration.....	TORONTO DOMINION BANK PT3QB789TSUIDF371261	. 01/23/2026	. 01/25/2027	.....	 125,000,000	..... /()	.....	.....	 887,767	.....	.....	..... (13,029,360)	.....	.....	.....	 353,856	N/A	B0311 .....
BNL2GR5A8 - T-FRWD 4.625 2/46 @ 98.984 .	Bond Replication	D1	Duration.....	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	. 02/24/2026	. 02/24/2027	.....	 97,000,000	..... /()	.....	.....	 537,199	.....	.....	..... (11,052,988)	.....	.....	.....	 307,790	N/A	B0311 .....
BNL2GS4Z2 - T-FRWD 4.625 2/46 98.973725	Bond Replication	D1	Duration.....	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 02/25/2026	. 02/25/2027	.....	 82,000,000	..... /()	.....	.....	 486,482	.....	.....	..... (9,336,003)	.....	.....	.....	 261,077	N/A	B0311 .....
BNL2GU693 - T-FRWD 4.625 02/46 98.714 ...	Bond Replication	D1	Duration.....	CITIBANK, N.A. E57ODZWZ7FF32TWEFA76	. 03/02/2026	. 03/02/2027	.....	 89,000,000	..... /()	.....	.....	 520,384	.....	.....	..... (9,908,231)	.....	.....	.....	 288,111	N/A	B0311 .....
BNL2GWRQ8 - T-FRWD 4.625 2/46 97.857	Bond Replication	D1	Duration.....	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 03/05/2026	. 03/08/2027	.....	 90,000,000	..... /()	.....	.....	 505,404	.....	.....	..... (9,264,481)	.....	.....	.....	 297,006	N/A	B0311 .....
BNL2H4V27 - T-FRWD 4.25 2/54 89.990109 .	Bond Replication	D1	Duration.....	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	. 03/19/2026	. 03/18/2027	.....	 230,000,000	..... /()	.....	.....	 795,526	.....	.....	..... (22,465,943)	.....	.....	.....	 782,519	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)
BNL2H6CA5 - T-FRWD 4.875 8/45 98.078939	Bond Replication	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	03/24/2026	03/23/2027		425,000,000	/()			2,045,899			(31,914,953)					1,467,193	N/A	B0311
BNL2JKG67 - T-FRWD 4.75 05/55 96.235391	Bond Replication	D1	Duration	TORONTO DOMINION BANK PT30B789TSUIDF371261	06/17/2026	06/22/2027		137,000,000	/()			303,191			(12,631,448)					583,670	N/A	B0311
BNL2JW3Q1 - T-FRWD 4.75 05/55 94.709195	Bond Replication	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/07/2026	07/13/2027		77,000,000	/()			134,786			(5,965,418)					340,798	N/A	B0311
BNL2JWTX8 - T-FRWD 4.75 02/56 94.298822	Bond Replication	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	07/08/2026	07/08/2027		129,300,000	/()			211,014			(9,450,994)					567,251	N/A	B0311
BNL2KF1X3 - T-FRWD 4.25 05/39 94.373	Bond Replication	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/06/2026	08/10/2027		160,000,000	/()			56,861			(7,166,363)					742,008	N/A	B0311
BNL2L7EA6 - T-FRWD 5.125 08/56 96.945574	Bond Replication	D1	Duration	WELLS FARGO BANK, N.A. KB1H1DSPRFMYMCUFXT09	09/17/2026	09/21/2027		83,800,000	/()						(3,996,979)					413,802	N/A	B0311
BNL2L89J1 - T-FRWD 4.75 02/41 @95.629228	Bond Replication	D1	Duration	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	09/21/2026	09/27/2027		116,000,000	/()						(3,747,709)					577,612	N/A	B0311
1449999999. Subtotal - forwards - replication												10,088,496		XXX	(286,214,573)					10,352,697	XXX	XXX
1479999999. Subtotal - forwards												10,088,496	5,306,376	XXX	(281,328,737)	(2,077,315)	7,383,691			12,776,558	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments														XXX							XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										(103,288)		(54,975,679)	618,210,659	XXX	743,102,619	(91,897)	(251,813,014)	15,383		307,502,560	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - hedging other										82,184,178	3,265,500	18,179,310	(94,886,757)	XXX	(94,886,757)	(73,360,670)	40,152,950	(9,049)		139,448,348	XXX	XXX
1719999999. Subtotal - replication										21,228,290	11,723,738	33,094,621	27,259,281	XXX	(33,528,725)			(3,676,761)		3,260,038,288	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										103,309,180	14,989,238	(3,701,748)	550,583,183	XXX	614,687,137	(73,452,567)	(211,660,064)	(3,670,427)		3,706,989,196	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
0020	Convert Foreign MTN to Floating USD
0021	Convert Foreign MTN to Fixed USD
0022	Hedge Net Investment in Foreign Subsidiary
0023	Convert Foreign Bonds to Fixed USD
0024	Hedge FX Exposure on Equity Investment
0031	Convert Assets to Fixed/Float
0037	Swap Fixed to Floating Liabilities
0070	Hedge inflation Linked Benefits
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
1759999999 - Totals																				XXX	XXX

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Royal Bank of Canada	(241,848)	241,848	
Total Net Cash Deposits	(241,848)	241,848	

(a)

Code	Description of Hedged (c)

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX									
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y			18,353,652	(54,544,856)		26,354,427	(57,204,881)		22,991,043	
BANK OF MONTREAL	NQQ6HPCNCCU6TUTQYE16	Y	Y			4,424,562	(9,544,054)		323,987	(14,253,623)		8,365,238	3,245,747
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y	44,180,000		64,979,157	(6,294,484)	14,504,673	53,811,343	(17,575,408)		11,597,868	11,597,868
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	Y			86,757,923	(140,915,358)		99,614,109	(120,859,080)		29,796,072	
BANK OF AMERICA, NA	B4TYDEB6GKMZO031MB27	Y	N			628,233		628,233	628,233		628,233	1,079,383	1,079,383
CREDIT AGRICOLE CIB	1VUV7VQFKUOQSJ21A208	Y	Y	27,750,000		66,513,066	(19,702,721)	19,060,345	60,673,122	(31,565,759)	1,357,363	30,361,277	30,361,277
CANADIAN IMPERIAL BANK OF COMMERCE	2IGI19DL770XOHC3ZE78	Y	Y			1,706,739	(26,773,442)		903,395	(17,340,017)		9,752,162	
CITIBANK, N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	210,957,624		220,459,592	(11,426,210)		261,148,544	(45,526,511)	4,664,409	27,320,990	25,396,748
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y			32,615,354		32,615,354	31,185,358	(129,497,612)		9,818,533	9,818,533
HSBC BANK USA, N.A.	1IE8VN30JCEQV1H4R804	Y	Y	4,360,000		4,459,263		99,263	4,459,263		99,263	801,386	801,386
JP MORGAN CHASE	7H6GLXDRUGQFU57RNE97	Y	Y	112,370,748		167,836,392	(40,644,858)	14,820,786	194,923,808	(75,669,252)	6,883,808	39,386,067	39,386,067
MUFG SECURITIES EMEA PLC	353800V2V8PUY9TK3E06	Y	Y	8,899,047		6,084,492	(7,242,551)		12,688,911	(5,446,459)		3,921,918	
MORGAN STANLEY BANK, N.A.	G1MLHISON32130PILB75	Y	Y	7,980,000		37,091,453	(7,547,118)	21,564,394	28,809,821	(23,531,149)		8,113,930	8,113,930
MIZUHO CAPITAL MARKETS LLC	RB0PEZSDGC03JS6CEU02	Y	Y	17,590,000		8,350,553	(2,746,759)		19,404,442	(5,539,416)		6,576,715	
NOMURA GLOBAL FINANCIAL PRODUCTS INC	0ZV05H2G7GRS05BHJ91	Y	Y	28,430,000		20,335,535	(6,695,010)		35,040,386	(8,739,897)		5,854,846	
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	21,480,000		45,963,190	(14,098,506)	10,384,683	33,669,291	(15,901,618)		15,250,344	15,250,344
NATWEST MARKETS PLC	RR3QWICWWIPCS8A4S074	Y	Y	4,895,000		6,206,778	(1,598,552)		6,241,126	(1,598,552)		729,743	442,969
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	194,980,000		208,969,853	(183,069,612)		317,916,866	(186,140,115)		46,086,812	
TORONTO DOMINION BANK	PT30B789TSUIDF371261	Y	Y			1,088,214	(5,273,163)		1,088,214	(45,290,017)		2,628,611	
UBS AG, LONDON	BFM8T61CT2L10CEMIK50	Y	Y	47,960,000		55,058,122	(21,791,405)		69,035,372	(20,309,314)	766,057	15,955,729	1,262,446
WELLS FARGO BANK, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	1,240,000		70,611,180	(65,237,505)	4,133,675	72,220,630	(74,114,841)		41,111,675	41,111,675
0299999999. Total NAIC 1 Designation				733,072,419		1,128,493,301	(625,146,164)	117,811,346	1,330,140,650	(896,103,521)	14,399,134	337,500,343	187,868,373
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				203,745,029		232,410,230	(185,174,183)		504,432,002	(323,781,994)		3,369,488,874	3,213,290,646
0999999999 - Gross totals				936,817,448		1,360,903,531	(810,320,346)	117,811,346	1,834,572,653	(1,219,885,515)	14,399,134	3,706,989,217	3,401,159,019
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,360,903,531	(810,320,346)						

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)
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	31,100,000		31,100,000		V
Bank of Montreal	NQ0HPCNCCU6TUTQYE16	Cash		Cash Collateral	11,710,000		11,710,000		V
Bank of America, NA	B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	14,298,702		14,298,702		V
Canadian Imperial Bank of Commerce	2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	17,210,000		17,210,000		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash Collateral	91,770,000		91,770,000		V
Toronto Dominion Bank	PT3QB789TSJIDF371261	Cash		Cash Collateral	40,350,000		40,350,000		V
Merril Lynch Pierce Fenner Smith	549300HN4UKV1E2R3U73	Cash		Cash Collateral	225,905,445		225,905,445		V
RBC Captial Markets	549300LC02FLSSVFFR64	Cash		Cash Collateral	761,714		761,714		V
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	658,532	2,746,300	1,577,733	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	249,716	1,041,400	598,278	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	434,449	1,811,800	1,040,867	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	428,886	1,788,600	1,027,541	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	476,700	1,988,000	1,142,095	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	453,489	1,891,200	1,086,483	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	293,382	1,223,500	702,894	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	234,537	978,100	561,913	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	687,499	2,867,100	1,647,131	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	558,372	2,328,600	1,337,767	02/15/2051	I
Société Générale	O2RNE8IBXP4R0TD8PU41	Treasury	912803-FV-0	TREASURY NOTE	6,883,570	28,706,800	16,491,886	02/15/2051	I
0199999999 - Total					444,464,993	47,371,400	460,320,449	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)
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	44,180,000		XXX		V
Credit Agricole CIB	1VUV7VQFKUOQSJ21A208	Cash		Cash Collateral	27,750,000		XXX		V
Citibank	E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	210,957,624		XXX		V
HSBC Bank USA, N.A.	1IE8VN30JCEQV1H4R804	Cash		Cash Collateral	4,360,000		XXX		V
Morgan Stanley Capital Services, Inc.	G1MLHISON32I3QPILB75	Cash		Cash Collateral	7,980,000		XXX		V
Mizuho Bank	RBOPEZSDGCO3JS6CEU02	Cash		Cash Collateral	17,590,000		XXX		V
Nomura Bank	0ZV05H2G7GRS05BHJ91	Cash		Cash Collateral	28,430,000		XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	21,480,000		XXX		V
NatWest Markets PLC	RR3QWICIWWIPCS8A4SO74	Cash		Cash Collateral	4,895,000		XXX		V
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	194,980,000		XXX		V
UBS AG, London	BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	47,960,000		XXX		V
Wells Fargo Bank	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	1,240,000		XXX		V
Merrill Lynch - Cleared	549300HN4UKV1E2R3U73	Cash		Cash Collateral	203,191,146		XXX		IV
RBC - Cleared	549300LC02FLSSVFFR64	Cash		Cash Collateral	553,883		XXX		IV
JP Morgan Chase	7H6GLXDRUGQFU57RNE97	Treasury	91282C-LW-9	TREASURY NOTE	281,528	301,500	XXX	11/15/2034	V
Mitsubishi UFJ Securities (USA), Inc	353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	520,530	537,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc	353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	499,205	515,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc	353800V2V8PUY9TK3E06	Treasury	912828-5M-8	TREASURY NOTE	269,753	282,000	XXX	11/15/2028	V
Mitsubishi UFJ Securities (USA), Inc	353800V2V8PUY9TK3E06	Treasury	912828-5M-8	TREASURY NOTE	648,556	678,000	XXX	11/15/2028	V
Mitsubishi UFJ Securities (USA), Inc	353800V2V8PUY9TK3E06	Treasury	912828-5M-8	TREASURY NOTE	345,322	361,000	XXX	11/15/2028	V
Mitsubishi UFJ Securities (USA), Inc	353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	328,603	339,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc	353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	865,612	893,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc	353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	773,526	798,000	XXX	10/15/2028	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)
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	525,377	542,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	1,050,754	1,084,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	703,734	726,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	347,990	359,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	758,986	783,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	795,820	821,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	348,959	360,000	XXX	10/15/2028	V
Mitsubishi UFJ Securities (USA), Inc 353800V2V8PUY9TK3E06	Treasury	91282C-PC-9	TREASURY NOTE	116,320	120,000	XXX	10/15/2028	V
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	912810-RX-8	3 Bond 47	131	200	XXX	05/15/2047	I
JP Morgan Chase 7H6GLXDRUGQFU57RNE97	Treasury	36180A-CC-5	GNII SF MA9967	9,881	27,648	XXX	10/20/2054	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Government Bond	BE0000-36-6	KINGDOM OF BELGIUM	1,359,391	1,688,213	XXX	06/22/2036	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Domestic Bond	FR0014-00-Z	CAISSE D'AMORTISSEMENT DE LA DETTE	1,617,696	1,927,780	XXX	09/24/2028	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Government Bond	BE0000-36-4	KINGDOM OF BELGIUM	496,108	666,789	XXX	06/22/2042	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Domestic Bond	FR0014-00-N	CAISSE D'AMORTISSEMENT DE LA DETTE	193,715	226,798	XXX	02/25/2029	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Equities	GB00BM-X8-6	HALEON PLC	3	1	XXX		I
Societe Generale 02RNE8IBXP4R0TD8PU41	Government Bond	JP1400-13-1	JAPAN	1,855,445	5,980,900	XXX	03/20/2060	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Government Bond	FR0013-15-4	FRENCH REPUBLIC	417,309	642,030	XXX	05/25/2036	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Equities	GB00BD-6K-4	COMPASS GROUP PLC	1,855,483	84,006	XXX		I
Societe Generale 02RNE8IBXP4R0TD8PU41	Government Bond	FR0011-46-1	FRENCH REPUBLIC	245,337	356,495	XXX	05/25/2045	I
Societe Generale 02RNE8IBXP4R0TD8PU41	Equities	IT0003-85-6	LEONARDO SPA	1,855,465	56,305	XXX		I
Societe Generale 02RNE8IBXP4R0TD8PU41	Equities	IT0003-15-3	SNAM SPA	418,982	111,430	XXX		I
Societe Generale 02RNE8IBXP4R0TD8PU41	Equities	GB0007-98-0	BP PLC	5	1	XXX		I
Societe Generale 02RNE8IBXP4R0TD8PU41	Equities	GB0007-18-8	RIO TINTO PLC	199,564	4,212	XXX		I
Societe Generale 02RNE8IBXP4R0TD8PU41	Equities	GB0002-63-4	BAE SYSTEMS PLC	1,855,497	142,203	XXX		I
0299999999 - Total				837,108,240	21,414,511	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-NL-8	ALBERTA (PROVINCE OF)		1.C	2,961,242	2,961,242	01/20/2027
05253C-L3-8	AUSTRALIA & NEW ZEALAND BANKING GR		1.C	12,954,240	12,954,240	11/03/2026
22533U-LW-1	CREDIT AGRICOLE CIB (NEW YORK)		1.E	11,922,000	11,922,000	11/30/2026
22533U-QB-2	CREDIT AGRICOLE CIB (NEW YORK)		1.E	7,855,816	7,855,816	03/11/2027
2546R3-K2-9	WALT DISNEY COMPANY		1.E	9,998,933	9,998,933	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	2,483,594	2,483,594	12/03/2026
44881M-L9-2	HYDRO-QUEBEC		1.D	7,966,893	7,966,893	11/09/2026
44881M-MG-5	HYDRO-QUEBEC		1.D	14,879,350	14,879,350	12/16/2026
50213M-KL-2	LOREAL SA		1.D	2,993,999	2,993,999	10/20/2026
63873K-LC-9	NATIXIS (NEW YORK BRANCH)		1.E	1,493,455	1,493,455	11/12/2026
63873K-LJ-4	NATIXIS (NEW YORK BRANCH)		1.E	4,974,400	4,974,400	11/18/2026
63873K-M1-2	NATIXIS (NEW YORK BRANCH)		1.E	21,161,047	21,161,047	12/01/2026
64106H-LW-9	NESTLE FINANCE INTERNATIONAL LTD		1.C	12,916,583	12,916,583	11/30/2026
65558K-MB-7	NORDEA BANK ABP		1.C	9,924,267	9,924,267	12/11/2026
65558K-MG-6	NORDEA BANK ABP		1.C	15,174,676	15,174,676	12/16/2026
69370B-M7-4	PSP CAPITAL INC		1.C	9,929,836	9,929,836	12/07/2026
8010M3-KN-9	SANOFI		1.D	9,977,775	9,977,775	10/22/2026
86563H-M7-2	SUMITOMO MITSUI TRUST BANK LIMITED		1.E	19,855,206	19,855,206	12/07/2026
89233H-KN-3	TOYOTA MOTOR CREDIT CORP.		1.D	3,990,807	3,990,807	10/22/2026
89233H-MB-7	TOYOTA MOTOR CREDIT CORP.		1.D	2,977,339	2,977,339	12/11/2026
9509999999. Subtotal - short-term invested assets (Schedule DA, Part 1)				198,827,125	198,827,125	XXX
05353B-L5-4	AVANGRID INC		2.A	12,950,708	12,950,708	11/05/2026
12636D-M3-9	CRH AMERICA FINANCE INC		2.A	992,913	992,913	12/03/2026
24422D-K6-7	JOHN DEERE FINANCIAL INC		1.E	13,992,533	13,992,533	10/06/2026
24422D-KS-9	JOHN DEERE FINANCIAL INC		1.E	9,475,326	9,475,326	10/26/2026
2546R3-K2-9	WALT DISNEY COMPANY		1.E	2,699,715	2,699,715	10/02/2026
29728Y-KS-3	ESSILORLUXOTTICA SA		1.E	2,692,725	2,692,725	10/26/2026
29728Y-M7-7	ESSILORLUXOTTICA SA		1.E	13,897,862	13,897,862	12/07/2026
29728Y-M9-3	ESSILORLUXOTTICA SA		1.E	7,938,303	7,938,303	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
49177G-KD-9	KENVUE INC		1.E	9,986,967	9,986,967	10/13/2026
63743D-KG-5	NATIONAL RURAL UTILITIES COOP FINA		1.E	12,979,828	12,979,828	10/16/2026
64106H-KK-6	NESTLE FINANCE INTERNATIONAL LTD		1.C	6,986,840	6,986,840	10/19/2026
69370B-M9-0	PSP CAPITAL INC		1.C	5,955,035	5,955,035	12/09/2026
69448X-LC-4	PACIFIC LIFE SHORT TERM		1.D	7,466,750	7,466,750	11/12/2026
84858P-K6-7	SPIRE INC		2.A	8,920,104	8,920,104	10/06/2026
84858P-LA-7	SPIRE INC		2.A	3,981,556	3,981,556	11/10/2026
93114F-L5-1	WALMART INC		1.C	7,970,678	7,970,678	11/05/2026
BNL2LC-YY-1	TRI-PARTY BMO CAPITAL MARKETS	RR	1.E	20,000,000	20,000,000	10/01/2026
BNL2LC-YZ-8	TRI-PARTY SCOTIA CAPITAL (USA) IN	RR	1.D	75,000,000	75,000,000	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	18,548,000	18,548,000	10/01/2026
BNL2LC-Z5-3	TRI-PARTY GOLDMAN SACHS & CO.	RR	1.E	37,500,000	37,500,000	10/01/2026
BNL2LD-M4-8	REP ALS REPO - HSBC SECURITIES INC	RR	1.C	5,336,334	5,336,334	10/01/2026
9709999999. Subtotal - cash equivalents (Schedule E, Part 2)				336,166,912	336,166,912	XXX
	Security Lending Cash			117,627	117,627	09/30/2026
	Due and Accrued for Security Lending			141,801	141,801	09/30/2026
9809999999. Subtotal - other assets				259,428	259,428	XXX
9999999999 - Totals				567,816,558	567,753,465	XXX

General Interrogatories:

1. Total activity for the year — Fair Value $ 9,252,479 — Book/Adjusted Carrying Value $ 9,605,056
2. Average balance for the year — Fair Value $ 559,929,582 — Book/Adjusted Carrying Value $ 559,744,378

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 AMERICA, NA ..... CHICAGO, IL			2,457		968,662	3,040,737	293,457	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					300,055	556,977	313,364	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					2,098,066	160,828	179,173	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					833,663	833,663	833,663	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					361,332	332,825	362,025	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					269,512	366,528	559,174	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					606,454	160,733	234,709	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					3,034,783	1,410,698	1,034,577	..XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY			238,041		12,605,745	12,326,562	15,353,188	..XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY			46,619		4,128,029	4,129,606	4,131,184	..XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY						177,837		..XXX.
BANK OF NEW YORK MELLON ..... NEW YORK, NY			13,582		1,133,798	861,725	943,138	..XXX.
CITIBANK, NA ..... NEW YORK, NY			2,556		104,253	104,460	104,652	..XXX.
ROYAL BANK DISB ..... TORONTO, CANADA					(562,692)	(674,984)	(425,810)	..XXX.
JPMORGAN CHASE BANK, NA (DISB.) ..... NEW YORK, NY					(86,571)	(61,474)	(46,904)	..XXX.
JPMORGAN CHASE BANK, NA (DISB.) ..... NEW YORK, NY					(16,752,076)	(19,239,348)	(18,976,598)	..XXX.
KEY BANK, NA (DISB.) ..... CINCINNATI, OH					(204,157)	(166,079)	(167,930)	..XXX.
JPMORGAN CHASE BANK, NA (DISB.) ..... NEW YORK, NY					(245,102,258)	(226,336,962)	(228,275,562)	..XXX.
JPMORGAN CHASE BANK, NA (DISB.) ..... NEW YORK, NY					(94,191)	(148,775)	(164,597)	..XXX.
JPMORGAN CHASE BANK, NA (DISB.) ..... NEW YORK, NY					(3,390,812)	(3,484,470)	(4,014,213)	..XXX.
JPMORGAN CHASE BANK, NA (DISB.) ..... NEW YORK, NY					(61,154)	(56,075)	(123,318)	..XXX.
FEDERAL HOME LOAN BANK OF NY NEW YORK, NY			25,979		9,402	30,796	27,758	..XXX.
BANK OF AMERICA, NA ..... CHICAGO, IL			74		17,392	17,395	17,397	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			(2,721)					..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			30					..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			24		32,137	35,490	38,106	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			19					..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			142					..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			16,430		131,019	141,849	149,402	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			228					..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			14					..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			9		16,999	20,633	24,056	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			2		271	274	268	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			44					..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					110,580	110,852	110,104	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					24	24	23	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					1	1	1	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			24		(5,822)	1,106	1,560	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			3		1,499	1,525	1,492	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			2		927	1,005	983	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			4		1,839	1,899	1,858	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			35		18,318	(554)	64	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			6		2,195	2,216	2,168	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			4		1,572	1,633	1,597	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			3		1,476	1,527	1,494	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					1	1	1	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					643,007	14,926,983	3,231,890	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					105,034	579,118	554,082	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			2		985	994	869	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			2		1,078	1,088	278	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			1		259	262	222	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					234	237	232	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY						8		..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					58,133	58,133	58,133	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					481,661	1,787,599	5,513,358	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					527,421	545,914	545,914	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					3,917,455	384,490	301,981	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			11,195		622,192	1,000,469	641,363	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					152	315	117,627	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					7,420,374	30,137,178	4,092,297	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					114,149	149,410	115,646	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					470,065	379,403	489,324	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			10,084		539,225	966,257	690,378	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			12,793		446,902	139,103	154,807	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			11,615		799,254	483,884	169,348	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			22,567		1,012,097	300,602	530,410	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			13,558		295,899	247,216	164,389	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			29,079		1,849,667	148,621	158,692	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			30,058		163,283	261,479	360,833	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			11,947		234,587	256,706	195,049	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			11,663		1,391,089	478,136	201,063	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			13,182		324,975	341,493	292,397	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			19,323		658,290	266,774	389,644	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			11,718		249,050	262,142	140,304	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			16,648		(3,256,953)	12,347	3,097	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					45,421	45,421	45,421	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY					144,484	401,669	229,801	..XXX.
JPMORGAN CHASE BANK, NA ..... NEW YORK, NY			10,565		179,164	197,472	928,699	..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
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
JPMORGAN CHASE BANK, NA	NEW YORK, NY			50,871		3,465	1,660	1,162	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			14,128		141,105	176,171	114,410	XXX.
JPMORGAN CHASE	NEW YORK, NY					11,298,000	12,806,000	15,533,000	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			13,346		415,000	137,220	847,605	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					1,238,051	166,687	138,888	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			62,179		2,526,328	2,530,448	2,534,574	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					303,752	303,752	133,487	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			3,609		157,215	207,968	286,647	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			3,781		430,416	(32,244)	865,499	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			74		46,452			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			103		44,100			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			134		48,804			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			223		56,448	(4,387)		XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			386		68,208	(7,897)	4,992	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			7,181		456,876	(79,624)	88,726	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			408		41,748	(18,206)	2,870	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			11		192,843	150,973	34,976	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			3,419		(2,325)	(155,100)	18,535	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			321			(10,090)	2,496	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			388			(9,432)	(29)	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			687			(10,238)	(58)	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			6,235		(13,268)	(154,012)	650,145	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			190			(10,238)		XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			260			(10,238)	(29)	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			427			(13,419)	2,467	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					430,089	472,230	408,356	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					578,865	955,669	514,388	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					698,524	186,618	587,698	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					434,908	913,487	142,535	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					149,135	171,113	158,804	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			1,154		(14,755)			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			1,314		(14,755)	66,114,623		XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			347		(5,525)			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			266		(4,225)			XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			367,716		24,593,344	28,556,734	29,629,675	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			11,179		190,666	161,471	1,085,180	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					140,804	151,821	189,604	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY					987,595	5,987,837	1,998,686	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			97		3,828,250	1,086,933	4,055,080	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			548,223		8,807,442	52,672,206	9,896,603	XXX.
KEY BANK, NA	CINCINNATI, OH			171,484		8,562,972	8,584,370	8,602,814	XXX.
BANK OF NEW YORK MELLON	NEW YORK, NY			2,863		2,228,807	180,911	267,429	XXX.
THE NORTHERN TRUST COMPANY	CHICAGO, IL					100,019	100,021	99,981	XXX.
BLACKROCK LIQUIDITY T-FUND 60	Wilmington, DE					32,024,000	35,505,000	34,883,000	XXX.
ROYAL BANK	TORONTO, CANADA			36,628		803,376	1,180,339	2,597,917	XXX.
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			54,214		1,902,875	100,471	4,764,229	XXX.
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			15,379		121,589	132,688	195,493	XXX.
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			3,523		184,683	221,588	222,178	XXX.
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			53,552		862,972	3,927,212	(5,727,989)	XXX.
RBC INVESTOR SERVICES TRUST	TORONTO, CANADA			446		41,351	38,217	3,355,682	XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			(1,424)					XXX.
JPMORGAN CHASE BANK, NA	NEW YORK, NY			829					XXX.
U.S. BANK, NA	MINNEAPOLIS, MN			52,610		2,450,868	3,918,780	4,391,064	XXX.
U.S. BANK, NA	MINNEAPOLIS, MN			190,896		3,010,833	5,743,476	3,996,168	XXX.
U.S. BANK, NA	MINNEAPOLIS, MN			51,415		1,038,500	556,603	1,259,032	XXX.
U.S. BANK, NA	MINNEAPOLIS, MN			5,427		49,838	71,011	76,422	XXX.
U.S. BANK, NA	MINNEAPOLIS, MN			277,030		1,764,536	2,404,669	6,016,820	XXX.
WELLS FARGO	LOS ANGELES, CA			11,241		521,430	529,443	561,871	XXX.
WELLS FARGO	LOS ANGELES, CA			14,503		992,333	2,085,021	625,600	XXX.
WELLS FARGO	LOS ANGELES, CA			15,644		431,524	609,248	793,834	XXX.
WELLS FARGO	LOS ANGELES, CA			23,481		3,307,372	3,230,505	4,831,574	XXX.
WELLS FARGO	LOS ANGELES, CA			28,741		2,971,707	19,474,742	7,497,782	XXX.
WELLS FARGO	LOS ANGELES, CA			14,414		542,895	423,007	835,481	XXX.
Bank Of America	Charlotte, NC					1,247,698	1,059,593	2,206,746	XXX.
JP Morgan Chase	Dallas, TX					20,698	21,456	21,456	XXX.
Bank Of America	New York, NY					899,682	737,615	556,029	XXX.
US Bank	Saint Louis, MO					81,039	99,083	161,950	XXX.
US Bank	Saint Louis, MO					253,766	54,913	119,014	XXX.
Wells Fargo	Plainfield, NJ					431,793	104,241	52,621	XXX.
Wells Fargo	Plainfield, NJ					389,605	71,416	19,227	XXX.
Bank Of America	Dallas, TX					683,219	555,292	840,872	XXX.
Bank Of America	Atlanta, GA					246,725	1,495,171	395,237	XXX.
PNC Bank	Portland, OR					132,416	82,547	128,838	XXX.
Wells Fargo	Raleigh, NC					1,310,654	1,315,500	1,244,769	XXX.
BMO Harris Bank	Chicago, IL					239,393	269,124	358,989	XXX.
JP Morgan Chase	Dallas, TX					65,589	355,756	41,610	XXX.
Wells Fargo	Raleigh, NC					357,462	522,666	383,882	XXX.
Union Bank	Los Angeles, CA					24,573	23,837	22,368	XXX.
Bank Of America	Tampa, Florida					29,895	21,311	23,420	XXX.
Bank Of America	Dallas, TX					189,315	313,806	1,656,762	XXX.
Union Bank	Los Angeles, CA					37,812	44,128	46,406	XXX.
Bank Of America	Los Angeles, CA					311,088	38,843	181,798	XXX.
PNC Bank	Pittsburgh, PA					84,715	81,253	36,027	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	*
Bank Of America ..... Tampa, FL					62,349	62,411	256,135	XXX.
US Bank ..... Saint Paul, MN					622,760	851,827	799,138	XXX.
Bank Of America ..... Los Angeles, CA					482,994	331,656	293,747	XXX.
Bank Of America ..... Los Angeles, CA					351,134	222,178	276,996	XXX.
Bank Of America ..... Los Angeles, CA					25,942	38,419	22,594	XXX.
US Bank ..... Saint Paul, MN					176,552	165,524	195,711	XXX.
Bank Of America ..... Tampa, FL					14,954	14,248	13,406	XXX.
Bank Of America ..... Tampa, FL					114,528	113,370	112,322	XXX.
Bank Of America ..... Dallas, TX					176,406	22,505	309,460	XXX.
Bank Of America ..... Arlington, VA					385,524	384,656	378,563	XXX.
Bank Of America ..... Arlington, VA					29,834	116,672	23,652	XXX.
Bank Of America ..... Tampa, FL					20,476	9,310	9,296	XXX.
Union Bank ..... Los Angeles, CA					417,693	460,622	508,276	XXX.
Bank Of America ..... New York, NY					310,693	746,220	1,323,848	XXX.
US Bank ..... Minneapolis, MN					232,129	366,363	228,232	XXX.
Union Bank ..... Los Angeles, CA					22,209	24,152	20,327	XXX.
Union Bank ..... Los Angeles, CA					259,925	262,725	257,861	XXX.
Union Bank ..... Los Angeles, CA					129,303	29,290	26,973	XXX.
Union Bank ..... Los Angeles, CA					2,550	850	3,051	XXX.
Union Bank ..... Los Angeles, CA					35,932	65,364	42,674	XXX.
Union Bank ..... Los Angeles, CA					6,847	7,165	7,690	XXX.
Union Bank ..... Los Angeles, CA					131,176	104,720	106,868	XXX.
JP Morgan Chase ..... New York, NY					1,385,228	1,385,798	1,386,386	XXX.
Bank Of America ..... Tampa, FL					178,043	35,667	254,947	XXX.
JP Morgan Chase ..... Tempe, AZ					325,537	101,577	120,655	XXX.
Bank Of America ..... Wilmington, DE					181,862	285,385	181,047	XXX.
PNC Bank ..... Kalamazoo, MI					1,280,312	990,405	1,134,737	XXX.
JP Morgan Chase ..... Columbus, OH					908,034	694,267	434,011	XXX.
PNC Bank ..... Pittsburgh, PA					16,413	683,001	12,890	XXX.
Capital One Bank ..... Glen Allen, VA					75	75	75	XXX.
JP Morgan Chase ..... Tempe, AZ					789,690	857,445	93,887	XXX.
Bank Of America ..... Atlanta, GA					228,887	910,342	392,760	XXX.
JP Morgan Chase ..... New York, NY					576,504	188,157	686,922	XXX.
JP Morgan Chase ..... Tempe, AZ					10,369	3,852	10,497	XXX.
Capital One Bank ..... Melville, NY					37,742,943	37,742,943		XXX.
Capital One Bank ..... Melville, NY					50,812,032	50,812,032		XXX.
Capital One Bank ..... Melville, NY					85,160,905	85,160,905		XXX.
Capital One Bank ..... Melville, NY					155,049,170	155,049,170		XXX.
Capital One Bank ..... Melville, NY					128,758,688	128,758,688		XXX.
JP Morgan Chase ..... New York, NY					100,627	2,930,880	2,562,929	XXX.
First Hawaiian Bank ..... Honolulu, Hawaii					25,000	25,000	25,000	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	2,701,163		376,716,330	570,120,812	(36,071,812)	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	2,701,163		376,716,330	570,120,812	(36,071,812)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX	617	617	618	XXX
0599999. Total	XXX	XXX	2,701,163		376,716,947	570,121,429	(36,071,194)	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		08/28/2026	3.681	10/08/2026	13,788,171		48,548
	TREASURY BILL		09/28/2026	3.837	10/22/2026	152,805,472		215,850
	TREASURY BILL		09/16/2026	3.843	11/27/2026	125,519,214		206,038
	TREASURY BILL		09/15/2026	3.740	10/13/2026	91,180,172		193,468
	TREASURY BILL		09/14/2026	3.968	12/10/2026	1,773,344		3,316
	TREASURY BILL		09/24/2026	3.737	10/20/2026	297,794,150		828,089
	TREASURY BILL		09/30/2026	3.921	11/05/2026	288,446,591		31,413
	TREASURY BILL		09/18/2026	3.893	11/12/2026	4,787,287		6,721
	TREASURY BILL		09/02/2026	3.764	11/19/2026	54,166,299		163,761
	TREASURY BILL		09/18/2026	3.774	10/27/2026	235,516,596		694,398
	TREASURY BILL		09/30/2026	3.818	11/03/2026	140,336,716		76,684
	TREASURY BILL		09/22/2026	3.890	11/10/2026	288,567,683		391,965
	TREASURY BILL		09/08/2026	3.778	10/15/2026	98,091,013		247,581
	TREASURY BILL		09/22/2026	3.907	11/17/2026	96,679,366		99,654
	TREASURY BILL		09/23/2026	3.795	10/29/2026	181,562,035		228,372
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						2,071,014,109		3,435,858
	NATIONAL RURAL UTILITIES COOP FINA		09/30/2026	3.996	10/16/2026	12,979,828		
	ESSILORLUXOTTICA SA		09/08/2026	3.959	12/07/2026	13,897,862		35,062
	MCCORMICK & COMPANY INCORPORATED		09/21/2026	4.171	11/04/2026	3,834,910		4,438
	WALT DISNEY COMPANY		07/13/2026	3.833	10/02/2026	2,699,715		22,800
	JOHN DEERE FINANCIAL INC		07/27/2026	3.869	10/06/2026	13,992,533		98,560
	ESSILORLUXOTTICA SA		07/30/2026	3.915	10/26/2026	2,692,725		17,169
	APPLE INC		09/30/2026	3.891	10/27/2026	3,389,475		366
	REP ALS REPO - HSBC SECURITIES INC	RR	09/30/2026	3.870	10/01/2026	5,336,334	574	
	TRI-PARTY SCOTIA CAPITAL (USA) IN	RR	09/30/2026	3.880	10/01/2026	75,000,000	8,083	
	TRI-PARTY WELLS FARGO SECURITIES	RR	09/30/2026	3.880	10/01/2026	25,000,000	2,694	
	TRI-PARTY JP MORGAN SECURITIES INC	RR	09/30/2026	3.880	10/01/2026	35,000,000	3,772	
	TRI-PARTY TD SECURITIES (USA) LLC	RR	09/30/2026	3.890	10/01/2026	18,548,000	2,004	
	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	39,884,987		
	SPIRE INC		09/29/2026	4.170	11/10/2026	3,981,556		922
	KENVUE INC		09/29/2026	4.013	10/29/2026	8,672,933		1,933
	BOSTON PROPERTIES LP		09/30/2026	4.161	10/22/2026	1,755,739		203
	NISOURCE INC		09/30/2026	4.097	10/15/2026	24,960,236		2,840
	ONE GAS INC		09/30/2026	4.107	10/16/2026	49,920,269		
	TRI-PARTY BMO CAPITAL MARKETS	RR	09/30/2026	3.880	10/01/2026	20,000,000	2,156	
	MCCORMICK & COMPANY INCORPORATED		09/22/2026	4.171	11/05/2026	5,029,625		5,239
	NISOURCE INC		09/22/2026	4.035	10/02/2026	7,999,104		8,060
	CRH AMERICA FINANCE INC		09/24/2026	4.301	12/14/2026	1,744,588		1,458
	HENKEL OF AMERICA INC		09/24/2026	4.067	11/23/2026	9,940,522		7,856
	TAMPA ELECTRIC COMPANY		09/24/2026	4.169	10/13/2026	12,522,611		10,143
	SPIRE INC		09/28/2026	4.190	11/09/2026	14,932,238		5,213
	STANLEY BLACK & DECKER INC		09/16/2026	4.178	10/02/2026	14,998,263		26,063
	CENTERPOINT ENERGY RESOURCES CORP		09/17/2026	4.036	10/01/2026	12,000,000		18,807
	DUKE ENERGY CORP		09/17/2026	4.099	10/07/2026	11,991,820		19,087
	SPIRE INC		09/17/2026	4.244	11/05/2026	4,979,486		8,206
	HOME DEPOT INC		09/18/2026	3.972	10/16/2026	39,934,000		57,200
	MONDELEZ INTERNATIONAL INC		09/21/2026	4.118	10/08/2026	7,993,607		9,133
	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	9,986,967		18,464
	SPIRE INC		09/14/2026	4.138	10/22/2026	11,971,160		23,347
	CRH AMERICA FINANCE INC		09/15/2026	4.187	11/09/2026	19,909,867		36,978
	CRH AMERICA FINANCE INC		09/16/2026	4.201	11/19/2026	9,943,242		17,375
	CANADIAN NATIONAL RAILWAY COMPANY		09/16/2026	4.015	10/20/2026	19,957,778		33,333
	SPIRE INC		08/25/2026	3.967	10/06/2026	8,920,104		34,274

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
	ALIMENTATION COUCHE-TARD		09/14/2026	4.026	10/05/2026	21,990,223		48,647
	CRH AMERICA FINANCE INC		09/09/2026	4.089	12/03/2026	992,913		2,363
	PSP CAPITAL INC		09/09/2026	3.949	12/09/2026	5,955,035		13,685
	ESSILORLUXOTTICA SA		09/14/2026	4.055	12/09/2026	7,938,303		16,528
	BOSTON PROPERTIES LP		09/14/2026	4.174	10/14/2026	5,990,987		11,787
	PARKER HANNIFIN CORP		08/10/2026	3.887	10/13/2026	4,993,567		27,878
	PARKER HANNIFIN CORP		08/10/2026	3.888	10/15/2026	9,984,989		55,756
	PACIFIC LIFE SHORT TERM		08/12/2026	3.837	11/12/2026	7,466,750		38,792
	SHERWIN-WILLIAMS COMPANY (THE)		08/17/2026	3.890	10/27/2026	9,972,122		48,250
	UNILEVER CAPITAL CORP		08/18/2026	3.814	11/10/2026	19,916,000		92,400
	JOHN DEERE FINANCIAL INC		08/25/2026	3.763	10/26/2026	9,475,326		34,543
	AVANGRID INC		08/04/2026	3.944	10/23/2026	1,765,771		11,150
	PARKER HANNIFIN CORP		09/21/2026	4.047	10/06/2026	3,997,756		4,489
	WALMART INC		08/05/2026	3.806	11/05/2026	7,970,678		46,916
	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	12,950,708		73,233
	NESTLE FINANCE INTERNATIONAL LTD		08/10/2026	3.788	10/19/2026	6,986,840		38,018
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						778,099,943	23,325	1,156,600
0489999999. Total - issuer credit obligations (unaffiliated)						2,849,114,052	23,325	4,592,458
0499999999. Total - issuer credit obligations (affiliated)								
0509999999. Total - issuer credit obligations						2,849,114,052	23,325	4,592,458
	BNY MELLON CASH RESERVE USD		09/30/2026	0.300		48,922,891		
	BNY MELLON CASH RESERVE USD - Mortgage Loan Acct		09/30/2026	0.300		430,057		
8109999999. Subtotal - sweep accounts						49,352,948		
09248U-71-8	BLACKROCK T-FUND 30		09/15/2026	0.000		399,801		2,782
261908-10-7	DREYFUS MONEY MARKET		09/21/2026	0.000		16,099,858		10,917
31607A-88-5	FIDELITY TREASURY FUND 2644		09/30/2026	0.000		117,000,100		108,107
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						133,599,759		124,455
38150C-76-2	GS FINANCIAL SQ GOV DREXEL 7278		09/30/2026	0.000		117,990,461		320,459
4812C0-67-0	JPMORGAN US GOVT MM-CP		09/30/2026	0.000		149,512,668		625,747
665278-70-1	NORTHERN INSITUTIONAL GOVERNMENT SELECT		09/30/2026	4.565		400,784		10,078
8309999999. Subtotal - all other money market mutual funds						267,903,913		956,284
8589999999. Total cash equivalents (unaffiliated)						3,299,970,672	23,325	5,673,197
8599999999. Total cash equivalents (affiliated)								
8609999999 - Total cash equivalents						3,299,970,672	23,325	5,673,197