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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

MASSMUTUAL ASCEND LIFE INSURANCE COMPANY

NAIC Group Code 0435 (Current) 0435 (Prior) NAIC Company Code 63312 Employer's ID Number 13-1935920

Organized under the Laws of Ohio, State of Domicile or Port of Entry OH

Country of Domicile United States of America

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

Incorporated/Organized 12/29/1961 Commenced Business 08/13/1963

Statutory Home Office 191 Rosa Parks Street (Street and Number), Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code)

Main Administrative Office 191 Rosa Parks Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Mail Address Post Office Box 5420 (Street and Number or P.O. Box), Cincinnati, OH, US 45201 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 191 Rosa Parks Street (Street and Number)

Cincinnati, OH, US 45202 (City or Town, State, Country and Zip Code), 513-361-9000 (Area Code) (Telephone Number)

Internet Website Address www.massmutualascend.com

Statutory Statement Contact Robert Mayhew Earle II (Name), 513-361-9077 (Area Code) (Telephone Number)

rearle@mmascend.com (E-mail Address), 513-345-9484 (FAX Number)

OFFICERS

President	Dominic Lusean Blue	Treasurer	Brian Patrick Sponaugle
Secretary	John Paul Gruber	Appointed Actuary	Isaac Cezar Hall

OTHER

Donna Marie Carrelli, Michael Harrison Haney

DIRECTORS OR TRUSTEES

Dominic Lusean Blue	Susan Marie Cicco	Geoffrey James Craddock
Roger William Crandall	Mary Jane Fortin	Vy Ho
Paul Anthony LaPiana	Sears Andrew Merritt	Michael James O'Connor
Eric William Partlan		

State of Ohio
County of Hamilton SS

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

Dominic Lusean Blue	John Paul Gruber	Brian Patrick Sponaugle
President	Secretary	Treasurer

Subscribed and sworn to before me this 12th day of August 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.....

NOTARIAL SEAL STATE OF OHIO

Kelly Buller
Notary Public, State of Ohio
My Commission Expires:
October 14, 2028

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	40,760,811,366		40,760,811,366	40,391,510,239
2.	Stocks:				
	2.1 Preferred stocks	1,037,818,397		1,037,818,397	1,027,038,714
	2.2 Common stocks	553,464,478		553,464,478	523,222,389
3.	Mortgage loans on real estate:				
	3.1 First liens	6,346,508,947		6,346,508,947	6,253,482,258
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)			0	0
	4.2 Properties held for the production of income (less $ encumbrances)			0	0
	4.3 Properties held for sale (less $ encumbrances)			0	0
5.	Cash ($ (53,481,857)), cash equivalents ($ 4,090,792,664) and short-term investments ($ 595,863,512)	4,633,174,318		4,633,174,318	3,792,545,112
6.	Contract loans (including $ premium notes)	23,413,229		23,413,229	24,981,098
7.	Derivatives	992,133,204		992,133,204	856,922,387
8.	Other invested assets	3,381,132,326	22,159,006	3,358,973,320	3,069,669,113
9.	Receivables for securities	20,833,459		20,833,459	41,852,073
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	57,749,289,724	22,159,006	57,727,130,718	55,981,223,383
13.	Title plants less $ charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	484,217,310	4,441,712	479,775,598	509,509,110
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	519,596	3,960	515,636	509,940
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	7,072,500	3,655,546	3,416,954	3,673,662
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	4,213,539		4,213,539	2,760,151
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	136,511,834		136,511,834	140,698,911
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	88,431,474		88,431,474	106,910,134
18.2	Net deferred tax asset	355,210,263		355,210,263	358,093,852
19.	Guaranty funds receivable or on deposit	4,033,308		4,033,308	4,345,278
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($)	2,975,900	2,975,900	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	1,027,788		1,027,788	177,702
24.	Health care ($) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	565,492,636	7,930,163	557,562,473	581,784,502
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	59,398,995,872	41,166,287	59,357,829,585	57,689,686,625
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,902,644,160		1,902,644,160	1,482,629,171
28.	Total (Lines 26 and 27)	61,301,640,032	41,166,287	61,260,473,745	59,172,315,796
	DETAILS OF WRITE-INS				
1101.				0	0
1102.				0	0
1103.				0	0
1198.	Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	0	0	0	0
2501.	Admitted Disallowed IMR	277,318,312		277,318,312	305,176,912
2502.	Company-owned life insurance	241,211,602		241,211,602	237,257,580
2503.	Accrued contractual fee income	27,315,388		27,315,388	28,895,444
2598.	Summary of remaining write-ins for Line 25 from overflow page	19,647,334	7,930,163	11,717,171	10,454,566
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	565,492,636	7,930,163	557,562,473	581,784,502

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 44,692,426,877 less $ included in Line 6.3 (including $ 464,151 Modco Reserve)	44,692,426,877	43,122,633,782
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	57,046,320	56,383,530
3.	Liability for deposit-type contracts (including $ Modco Reserve)	553,773,296	564,129,198
4.	Contract claims:		
	4.1 Life	287,768,807	183,294,191
	4.2 Accident and health	752,164	522,202
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		0
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 21,712 accident and health premiums	146,552	129,101
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 $ 652,251 assumed and $ 1,686 ceded	653,937	1,807,123
	9.4 Interest Maintenance Reserve		0
10.	Commissions to agents due or accrued-life and annuity contracts $ 3,753,868 , accident and health $ and deposit-type contract funds $	3,753,868	4,635,896
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	66,529,395	72,567,832
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		0
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,884,883	2,133,825
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	257,571	254,388
17.	Amounts withheld or retained by reporting entity as agent or trustee	6,428,297	986,392
18.	Amounts held for agents' account, including $ 2,503,623 agents' credit balances	2,503,623	1,846,089
19.	Remittances and items not allocated	72,959,204	52,429,099
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	836,475,563	727,536,180
	24.02 Reinsurance in unauthorized and certified ($) companies		0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers		
	24.04 Payable to parent, subsidiaries and affiliates	509,634	540,917
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	5,034,413,749	5,693,945,312
	24.08 Derivatives	532,068,106	473,963,627
	24.09 Payable for securities	643,681,677	466,239,352
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	2,201,922,055	1,879,836,734
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	54,995,955,578	53,305,814,770
27.	From Separate Accounts Statement	1,902,644,160	1,482,629,171
28.	Total liabilities (Lines 26 and 27)	56,898,599,738	54,788,443,941
29.	Common capital stock	1,894,844	1,894,844
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes		
33.	Gross paid in and contributed surplus	2,148,400,344	2,148,400,344
34.	Aggregate write-ins for special surplus funds	277,318,312	305,176,912
35.	Unassigned funds (surplus)	1,934,260,507	1,928,399,755
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)	4,359,979,163	4,381,977,011
38.	Totals of Lines 29, 30 and 37	4,361,874,007	4,383,871,855
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	61,260,473,745	59,172,315,796
	DETAILS OF WRITE-INS		
2501.	Derivative collateral	2,150,220,171	1,824,666,458
2502.	Unclaimed property	37,681,990	39,948,064
2503.	Accounts payable	7,929,130	9,131,448
2598.	Summary of remaining write-ins for Line 25 from overflow page	6,090,764	6,090,764
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	2,201,922,055	1,879,836,734
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page	0	0
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	0	0
3401.	Admitted Disallowed IMR	277,318,312	305,176,912
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page	0	0
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	277,318,312	305,176,912

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,322,320,894	5,055,943,621	9,586,581,369
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	1,503,384,376	1,267,333,974	2,945,216,878
4.	Amortization of Interest Maintenance Reserve (IMR)	(18,375,538)	(20,623,655)	(40,946,687)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	(10,770,626)	(13,731,838)	103,408,246
7.	Reserve adjustments on reinsurance ceded		0	
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts	3,885,746	4,058,778	7,847,441
	8.3 Aggregate write-ins for miscellaneous income	32,915,262	28,186,185	70,690,067
9.	Totals (Lines 1 to 8.3)	4,833,360,114	6,321,167,065	12,672,797,314
10.	Death benefits	10,048,291	7,148,791	13,939,150
11.	Matured endowments (excluding guaranteed annual pure endowments)	15,115	10,783	17,460
12.	Annuity benefits	600,488,566	488,790,783	946,399,483
13.	Disability benefits and benefits under accident and health contracts	2,589,693	2,599,410	5,229,583
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	2,259,847,306	1,551,810,081	3,479,230,584
16.	Group conversions	0	0	
17.	Interest and adjustments on contract or deposit-type contract funds	63,582,121	63,378,818	123,069,801
18.	Payments on supplementary contracts with life contingencies			
19.	Increase in aggregate reserves for life and accident and health contracts	1,570,455,885	3,714,843,199	6,635,703,211
20.	Totals (Lines 10 to 19)	4,507,026,977	5,828,581,865	11,203,589,272
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	205,766,022	223,107,660	459,538,093
22.	Commissions and expense allowances on reinsurance assumed	185,844	226,608	474,506
23.	General insurance expenses and fraternal expenses	93,732,370	87,225,156	185,941,919
24.	Insurance taxes, licenses and fees, excluding federal income taxes	8,598,365	6,632,617	17,966,693
25.	Increase in loading on deferred and uncollected premiums	(198,714)	(214,610)	(113,994)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	409,283,620	117,184,350	467,068,197
27.	Aggregate write-ins for deductions	0	0	0
28.	Totals (Lines 20 to 27)	5,224,394,484	6,262,743,646	12,334,464,686
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(391,034,370)	58,423,419	338,332,628
30.	Dividends to policyholders and refunds to members	2,161	3,801	10,272
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(391,036,531)	58,419,618	338,322,356
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(89,676,734)	8,841,772	(133,034,430)
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)	(301,359,797)	49,577,846	471,356,786
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 91,636,112 (excluding taxes of $ 4,768,953 transferred to the IMR)	(61,716,887)	(21,595,418)	(61,810,913)
35.	Net income (Line 33 plus Line 34)	(363,076,684)	27,982,428	409,545,873
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,383,871,855	4,226,276,293	4,226,276,293
37.	Net income (Line 35)	(363,076,684)	27,982,428	409,545,873
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 83,752,581	414,016,109	(170,014,631)	(104,053,479)
39.	Change in net unrealized foreign exchange capital gain (loss)	(89,443,436)	211,247,380	196,422,734
40.	Change in net deferred income tax	80,868,991	(14,320,853)	(60,064,350)
41.	Change in nonadmitted assets	1,990,249	62,709,524	85,863,459
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			0
44.	Change in asset valuation reserve	(108,939,383)	(13,405,338)	(91,200,196)
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			219,844
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	0	0	0
	51.2 Transferred to capital (stock dividend)			(219,844)
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			(175,000,000)
53.	Aggregate write-ins for gains and losses in surplus	42,586,306	8,511,648	(103,918,479)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(21,997,848)	112,710,158	157,595,562
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,361,874,007	4,338,986,451	4,383,871,855
	DETAILS OF WRITE-INS			
08.301.	Contractual rider fee income	27,597,408	22,595,233	50,204,726
08.302.	Interest on company-owned life insurance	3,954,022	3,594,151	7,427,796
08.303.	Reinsurance experience refund	489,688	490,444	1,019,247
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	874,144	1,506,357	12,038,298
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	32,915,262	28,186,185	70,690,067
2701.				0
2702.			0	0
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	0	0	0
5301.	Correction of error, net of tax	42,586,306	8,511,648	21,339,023
5302.	Reinsurance agreement amortization			(125,257,502)
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	42,586,306	8,511,648	(103,918,479)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	3,322,785,067	5,056,453,742	9,586,982,581
2.	Net investment income	1,946,661,933	1,588,157,744	3,658,252,703
3.	Miscellaneous income	23,527,173	16,448,380	40,015,982
4.	Total (Lines 1 to 3)	5,292,974,173	6,661,059,866	13,285,251,266
5.	Benefit and loss related payments	2,766,703,890	1,953,994,781	4,409,623,650
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	316,427,038	325,990,954	650,781,240
8.	Dividends paid to policyholders	2,161	3,801	10,272
9.	Federal and foreign income taxes paid (recovered) net of $ 96,405,065 tax on capital gains (losses)	(11,750,328)	103,259,433	206,192,279
10.	Total (Lines 5 through 9)	3,071,382,761	2,383,248,969	5,266,607,441
11.	Net cash from operations (Line 4 minus Line 10)	2,221,591,412	4,277,810,897	8,018,643,825
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	4,047,480,213	3,481,924,195	7,659,059,007
	12.2 Stocks	144,631,756	87,933,030	206,594,364
	12.3 Mortgage loans	776,448,931	506,043,937	1,192,469,420
	12.4 Real estate	0	0	0
	12.5 Other invested assets	98,645,384	317,107,522	519,603,147
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	481,977
	12.7 Miscellaneous proceeds	80,944,982	71,027,095	157,239,784
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	5,148,151,266	4,464,035,780	9,735,447,699
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	4,466,882,386	5,453,576,954	10,925,672,184
	13.2 Stocks	169,275,300	303,914,430	512,773,721
	13.3 Mortgage loans	860,599,099	903,672,957	2,359,470,830
	13.4 Real estate	0	0	0
	13.5 Other invested assets	313,946,071	256,635,598	544,180,648
	13.6 Miscellaneous applications	545,765,291	553,722,522	1,095,785,713
	13.7 Total investments acquired (Lines 13.1 to 13.6)	6,356,468,147	7,471,522,461	15,437,883,096
14.	Net increase/(decrease) in contract loans and premium notes	(1,567,869)	(1,500,958)	(2,543,377)
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,206,749,012)	(3,005,985,723)	(5,699,892,020)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(67,200,962)	(264,829,970)	(337,689,974)
	16.5 Dividends to stockholders	0	0	175,000,000
	16.6 Other cash provided (applied)	(107,012,232)	(585,526,689)	(1,424,748,422)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(174,213,194)	(850,356,659)	(1,937,438,396)
	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)	840,629,206	421,468,515	381,313,409
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,792,545,112	3,411,231,702	3,411,231,702
	19.2 End of period (Line 18 plus Line 19.1)	4,633,174,317	3,832,700,217	3,792,545,112

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

20.0001.	Bond conversions and refinancing	281,639,300	60,785,517	353,982,686
20.0002.	Common stock conversions	1,060,972	4,727,453	4,874,999
20.0003.	Preferred stock conversions	266,469	13,382,543	13,382,543
20.0004.	Transfer preferred stock to bond		0	0
20.0005.	BA asset contribution from parent		0	0
20.0006.	Net investment income payment-in-kind for bonds	7,407,599	3,315,467	8,120,883
20.0007.	Bonds transferred to preferred stock			385,746,918
20.0008.	Bonds transferred to other invested assets		247,688,664	249,305,692
20.0009.	Mortgage transferred to bond			42,569,623
20.0010.	Bonds transferred to preferred Stocks		385,746,918	

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	8,436,647	8,979,319	18,102,237
2.	Group life		(426)	(426)
3.	Individual annuities	3,329,248,691	5,061,228,717	9,596,542,428
4.	Group annuities	1,874,396	2,702,713	4,462,099
5.	Accident & health	2,167,799	2,191,922	4,289,587
6.	Fraternal			0
7.	Other lines of business			0
8.	Subtotal (Lines 1 through 7)	3,341,727,533	5,075,102,245	9,623,395,925
9.	Deposit-type contracts	4,269,706	3,923,633	9,240,987
10.	Total (Lines 8 and 9)	3,345,997,239	5,079,025,878	9,632,636,912

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices

The financial statements of the MassMutual Ascend Life Insurance Company ("MMALIC" or "the Company") are presented on the basis of accounting practices prescribed or permitted by the Ohio Department of Insurance. The Company was formerly known as Great American Life Insurance Company.

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

In 2021 the Ohio Department of Insurance promulgated Ohio Administrative Code Section 3901-1-67, Alternative Derivative and Reserve Accounting Practices (OAC 3901-1-67), which constitutes a prescribed practice as contemplated by the NAIC SAP. The prescribed practice allows Ohio-domiciled insurance companies to utilize certain alternative derivative and reserve accounting practices for eligible derivative instruments and indexed products, respectively, in order to better align the measurement of indexed product reserves and the derivatives that hedge them. Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 to its derivative instruments hedging equity indexed annuity products and equity indexed reserve liabilities.

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

Net Income	SSAP #	F/S Page	F/S Line #	06/30/2026	12/31/2025
(1) State basis	XXX	XXX	XXX	$ (363,076,684)	$ 409,545,873
(2) State prescribed practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX		
OAC 3901-1-67:					
Derivative instruments	86	4	7, 3	(44,848,239)	(43,631,849)
Reserves for fixed indexed annuities	51	4	1, 19	96,976,545	146,292,657
Tax impact	101	4	18.2, 32	1,274,980	1,200,225
(3) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ (416,479,970)	$ 305,684,840
Surplus					
(5) Statutory surplus state basis	XXX	XXX	XXX	$ 4,361,874,007	$ 4,383,871,855
(6) State prescribed practices that increase/(decrease) NAIC SAP					
OAC 3901-1-67:					
Derivative instruments	86	2, 4	7, 3	(806,904,511)	(722,667,128)
Reserves for fixed indexed annuities	51	3, 4	1, 19	806,123,554	709,147,009
Tax impact	101	2, 4	18.2, 32	15,144,171	17,819,395
(7) State permitted practices that increase/(decrease) NAIC SAP	XXX	XXX	XXX	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 4,347,510,793	$ 4,379,572,579

B, C & D – No significant changes.

Note 2 – Accounting Changes and Corrections of Errors

In 2026, the Company recorded a correction of error related to prior years, net of tax, which resulted in an increase of statutory capital and surplus of $42,586,306. The correction of error resulted in adjustments to investment activity related to prior years.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

Not applicable.

Note 5 – Investments

A, B & C – No significant changes.

D. Asset-Backed Securities

(1) The Company uses dealer-modeled prepayment assumptions for mortgage-backed and asset-backed securities at the date of purchase to determine the effective yields; significant changes in estimated cash flows from the original purchase assumptions are accounted for on a prospective basis.

(2) The Company does not currently hold any aggregate asset-backed securities with a recognized other-than-temporary impairment ("OTTI") in which the Company has the intent to sell or the inability or lack of intent to retain the investment in the security for a period of time to recover the amortized cost basis.

(3) The following table shows each security with a credit-related OTTI charge recognized during the period:

CUSIP	Amortized Cost Before OTTI	Present Value of Projected Cash Flows	OTTI Charge Recognized in Income Statement	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date Reported
86744VAB7	$ 7,947,889	$ 6,611,135	$ 1,336,754	$ 6,611,135	$ 6,505,537	03/31/2026
617526AD0	2,024,860	2,026,641	(1,781)	2,026,641	1,971,670	03/31/2026
25150MAC0	657,376	657,410	(34)	657,410	651,903	03/31/2026
643529AC4	502,519	503,717	(1,198)	503,717	423,010	03/31/2026
			$ 1,333,741			

NOTES TO FINANCIAL STATEMENTS

(4) The following table shows all asset-backed securities with an unrealized loss:

a. The aggregate amount of unrealized losses:

1. Less than 12 months	$	36,125,928
2. 12 Months or longer		298,509,710

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

1. Less than 12 months	$	2,710,937,654
2. 12 Months or longer		2,885,418,095

(5) Based on cash flow projections received from independent sources (which reflect loan to collateral values, subordination, vintage and geographic concentration), implied cash flows inherent in security ratings and analysis of historical payment data, management believes that the Company will recover its cost basis in all securities with unrealized losses. The Company has the intent to hold securities in an unrealized loss position until they recover in value or mature.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable.

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

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable.

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

J. Real Estate – No significant change.

K. Low Income Housing Tax Credits – Not applicable.

L. Restricted Assets

(1) Restricted Assets (including pledged):

	Gross (Admitted & Nonadmitted) Restricted							Percentage						
	Current Year							Current Year						
	1	2	3	4	5	6	7	8	9	10	11	12	13	14
Restricted Asset Category	Total General Account (GA)	G/A Supporting Separate Account (S/A) Activity (a)	Total S/A Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Quarterly - Amount Reported in General Interrogatories	N/A for Quarterly - Difference from Note and GI	N/A for quarterly - GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%	XXX	XXX	XXX
b. Collateral held under security lending agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	25.04+25.05
c. Subject to repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.21
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.22
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.23
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.24
g. Placed under option contracts	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	56,160,722	-	-	-	56,160,722	62,959,685	(6,798,963)	-	56,160,722	0.1%	0.1%	-	-	26.26
i. FHLB capital stock	33,586,800	-	-	-	33,586,800	33,657,400	(70,600)	-	33,586,800	0.1%	0.1%	-	-	26.27
j. On deposit with states	7,621,647	-	-	-	7,621,647	7,545,521	76,126	-	7,621,647	0.0%	0.0%	-	-	26.28
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-	-	-	0%	0%	-	-	26.29
l. Pledged as collateral to FHLB (including assets backing funding agreements)	1,368,675,153	-	-	-	1,368,675,153	1,271,770,828	96,904,325	-	1,368,675,153	2.2%	2.2%	-	-	29.31
m. Pledged as collateral not captured in other categories	159,683,733	-	-	-	159,683,733	197,561,771	(37,878,038)	-	159,683,733	0.3%	0.3%	-	-	29.30
n. Other restricted assets	-	-	-	-	-	-	-	-	-	0%	0%	-	-	29.32
o. Collateral assets received and on balance sheet	-	-	-	-	-	-	-	-	-	0%	0%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	464,151	-	-	-	464,151	456,866	7,285	-	464,151	0.0%	0%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	5,010,770,814	-	-	-	5,010,770,814	5,673,523,794	(662,752,980)	-	5,010,770,814	8%	8%	XXX	XXX	XXX
r. Total restricted assets (Sum of a though q)	$ 6,636,963,019	$ -	$ -	$ -	$ 6,636,963,019	$ 7,247,475,864	$ (610,512,845)	$ -	$ 6,636,963,019	11%	11%	XXX	XXX	XXX

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

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories (Contracts that Share Similar Characteristics, Such as Reinsurance and Derivatives Are Reported in the Aggregate):

	Gross (Admitted & Nonadmitted) Restricted								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	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 Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivatives	$ 126,693,905	$ -	$ -	$ -	$ 126,693,905	$ 165,605,666	$ (38,911,761)	$ 126,693,905	0.2%	0.2%
Futures	32,989,827	-	-	-	32,989,827	31,956,105	1,033,723	32,989,827	0.1%	0.1%
Total (c)	$ 159,683,733	$ -	$ -	$ -	$ 159,683,733	$ 197,561,771	$ (37,878,038)	$ 159,683,733	0.3%	0.3%
Amount of Total pledged under derivative contracts	$ 159,683,733	$ -	$ -	$ -	$ 159,683,733	$ 197,561,771	$ (37,878,038)	$ 159,683,733	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	XXX	XXX

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

(3) Detail of Other Restricted Assets – Not applicable.

NOTES TO FINANCIAL STATEMENTS

(4) Collateral Received and Reflected as assets Within the Reporting Entity's Financial Statements:

	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
									Book/Adjusted Carrying Value (BACV)	Related Party Code					
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 **	FWH including Modco	1	2	3	4	5	6
General Account:															
a. Cash, Cash Equivalents and Short-Term Investments	$ -	$ 464,151	$ 190,614,523	$ -	$ 464,151	$ 190,614,523	0%	0%	$ 191,078,674	$ -	$ -	$ -	$ -	$ -	$ 191,078,674
b. Schedule D, Part 1, Section 1	-	-	3,565,853,155	-	-	3,188,371,193	6%	6%	4,041,053,002	-	-	71,006,572	-	-	3,970,046,430
c. Schedule D, Part 1, Section 2	-	-	475,199,847	-	-	447,969,954	1%	1%	-	-	-	-	-	-	-
d. Schedule D, Part 2, Section 1	-	-	44,430,683	-	-	46,685,570	0%	0%	44,430,683	-	-	-	-	-	44,430,683
e. Schedule D, Part 2, Section 2	-	-	15,381,492	-	-	15,381,492	0%	0%	15,381,492	-	-	-	-	-	15,381,492
f. Schedule B	-	-	443,990,047	-	-	438,269,746	1%	1%	443,990,047	-	-	7,140,012	-	-	436,850,034
g. Schedule A	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
h. Schedule BA, Part 1	-	-	275,301,067	-	-	267,019,181	0%	0%	275,301,067	-	-	19,504,610	-	-	255,796,458
i. Schedule DL, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
j. Other	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ -	$ 464,151	$ 5,010,770,814	$ -	$ 464,151	$ 4,594,311,658	8%	8%	$ 5,011,234,965	$ -	$ -	$ 97,651,194	$ -	$ -	$ 4,913,583,771
l. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	100%	0%	0%	2%	0%	0%	98%
Separate Account:															
m. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Schedule D, Part 1, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
o. Schedule D, Part 1, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
p. Schedule D, Part 2, Section 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
q. Schedule D, Part 2, Section 2	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
r. Schedule B	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
s. Schedule A	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
t. Schedule BA, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
u. Schedule DL, Part 1	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
v. Other	-	-	-	-	-	-	0%	0%	-	-	-	-	-	-	-
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ -	$ -	$ -	$ -	$ -	$ -	0%	0%	$ -	$ -	$ -	$ -	$ -	$ -	$ -
x. Percentage of Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	0%	0%	0%	0%	0%	0%	0%

* k = Column 1 divided by Asset Page, Line 26 (Column 1)
w = Column 1 divided by Asset Page, Line 27 (Column 1)
** k = Column 1 divided by Asset Page, Line 26 (Column 3)
w = Column 1 divided by Asset Page, Line 27 (Column 3)
*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o
**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p
w (Modco BACV) should equal Note 5L(1) Column 2, Line p
***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q
w (FWH BACV) should equal Note 5L(1) Column 2, Line q

	1	2
	Amount	% of Liability to Total Liabilities *
y. Recognized Obligation to Return Collateral Asset (General Account)	$ 2,350,995,643	4.3%
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	0.0%
aa. Recognized Obligation for Modco Assets (General Account)	$ -	0.0%
bb. Recognized Obligation for Modco Assets (Seperate Account)	$ -	0.0%
cc. Recognized Obligation FWH (excluding Modco) Assets (General Account)	$ 5,034,413,749	9.2%
dd. Recognized Obligation FWH (excluding Modco) Assets (Seperate Account)	$ -	0.0%

* y + aa + cc = Column 1 divided by Liability Page, line 26 (Column 1)
z + bb + dd = Column 1 divided by Liability Page, line 27 (Column 1)

(5) Assets Held as Collateral Under Reinsurance Pledged for Other Purposes not for the Benefit of the Reinsurer – Not applicable.

M. Working Capital Finance Investments – Not applicable.

N. Offsetting and Netting of Assets and Liabilities – Not applicable.

O. 5GI Securities – No significant change.

P. Short Sales – Not applicable.

Q. Prepayment Penalties and Acceleration Fees – Not applicable.

R. Share of Cash Pool by Asset Type – Not applicable.

S. Aggregate Collateral Loans by Qualifying Investment Collateral - Not applicable.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

The Company's derivative strategy employs a variety of derivative financial instruments, including options, interest rate and currency swaps, forward contracts and financial futures. Investment risk is assessed on a portfolio basis and individual derivative financial instruments are not generally designated in hedging relationships; therefore as allowed by statutory accounting practices, the Company intentionally has not applied hedge accounting.

The Company uses equity options purchased in either the over-the-counter market or on the Chicago Board Options Exchange as economic hedging transactions for financial accounting, regulatory and tax purposes for the associated liabilities of its indexed annuity products. Under the indexed annuity products, the crediting rate is linked to changes in the equity indices or Exchanged Traded Funds (ETF) for specified periods and participation rates. The prices of the options purchased are calculated with reference to the underlying index or ETF, participation rates, caps, floors, durations and notional amounts of the underlying contracts. The Company pays cash at the beginning of the contract and may pay or receive cash at expiration of the option as calculated in the option contract. The credit exposure is represented by the fair value of the contracts at the reporting date.

Effective January 1, 2022, the Company elected to apply OAC 3901-1-67 (Refer to Note 1) to the equity index call options hedging the fixed-indexed annuity ("FIA") products. Under OAC 3901-1-67, FIA options are carried at amortized cost. The settlement gains or losses are recorded through net investment income along with the amortization of the FIA options. The company recognized settlement gains on FIA options of $695,751,802 and amortization expense of $445,698,292 through net investment income during the period.

OAC 3901-1-67 was not elected for options hedging the registered indexed-linked annuity ("RILA") products. RILA options are carried at fair value. The settlement gains or losses are recorded through net realized capital gains or losses while the change in fair value is recognized as an unrealized gain or loss through surplus. The Company recognized an unrealized gain on RILA options of $349,942,228 during the period.

NOTES TO FINANCIAL STATEMENTS

The Company uses interest rate swaps to partially hedge the risk of a significant increase in interest rates on the fair value of the Company's investment portfolio. The credit exposure is represented by the fair value of the contracts at the reporting date. The Company recognized an unrealized loss of $55,869,832 during the period on these swaps.

The Company uses currency swaps for the purpose of managing currency exchange risks in its assets and liabilities. The Company recognized an unrealized gain of $29,051,263 during the period. The Company utilizes certain other agreements including forward contracts and financial futures. Currency forwards are contracts in which the Company agrees with other parties to exchange specified amounts of identified currencies at a specific future date. Typically, the exchange rate is agreed upon at the time of the contract. The Company recognized an unrealized gain on currency forwards of $74,454,963 during the period. The Company's futures contracts are exchange traded and have credit risk. Margin requirements are met with the deposit of securities. Futures contracts are generally settled with offsetting transactions. Forward contracts and financial futures are used by the Company to reduce exposures to various risks including interest rates and currency rates. The Company utilizes equity futures contracts to manage exposure to changes in equity markets. The Company recognized an unrealized loss of $1,303,963 on equity futures during the period. The Company recognized an unrealized gain of $351,555 on financial futures during the period. Counterparties to financial instruments expose the Company to credit-related losses in the event of nonperformance. With most counterparties, the Company holds collateral to secure the performance by the counterparty. The Company does not expect any counterparties to fail to meet their obligations.

The Company has no derivative instruments with financing premiums.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

A. The Company has no capital notes or reverse repurchase agreements outstanding.

B. Federal Home Loan Bank Agreements

(1) The Company became a member of the Federal Home Loan Bank ("FHLB") on August 14, 2009. Through its association with the FHLB and by purchasing a set amount of FHLB stock, the Company can enter into deposit contracts. The Company owned $33,586,800 of FHLB stock at June 30, 2026 and $33,657,400 at December 31, 2025. The Company also posted collateral to the FHLB of assets with a fair value of approximately $1,329,171,412 as of June 30, 2026. The Company's FHLB borrowing capacity is based on the Company's estimate of collateral eligible to be pledged with the FHLB. The deposit-type contract liabilities and related assets are accounted for in the Company's general account.

(2) FHLB Capital Stock

a. The Company held 200,000 shares of Class B membership stock at June 30, 2026 and December 31, 2025. The Company held 135,868 shares of activity and excess stock at June 30, 2026 and 136,574 at December 31, 2025.

b. The Company has no membership stock eligible for redemption.

(3) Collateral Pledged to FHLB

a. The amount of collateral pledged to the FHLB at June 30, 2026 was $1,329,171,412 (fair value) and $1,368,675,153 (carrying value). The total aggregate borrowing from the FHLB at June 30, 2026 was $300,000,000.

b. The maximum amount of collateral pledged to the FHLB during the period was $1,329,171,412 (fair value) and $1,368,675,153 (carrying value) at June 30, 2026. The amount borrowed from the FHLB at the time of maximum collateral was $300,000,000.

(4) Borrowing from FHLB

a. The Company has accessed a total of $300,000,000 as part of the funding agreement with the FHLB.

b. The maximum amount of borrowings from the FHLB during the period was $300,000,000.

c. The current borrowings related to fixed rate funding agreements are subject to prepayment penalties

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

No significant change.

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

No significant change.

Note 14 – Contingencies

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

The Company has no reportable transactions.

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

Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

Not applicable.

Note 20 – Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

The Company has categorized its assets and liabilities measured at fair value into the three-level fair value hierarchy as reflected in the following table. See item (4) below for a discussion of each of these three levels.

	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Assets at fair value					
Bonds:					
Issuer credit obligations	$ -	$ 10,258,796	$ 60,075,855	$ -	$ 70,334,651
Asset-backed securities	-	6,964,130	3,488,757	-	10,452,886
Total bonds	$ -	$ 17,222,926	$ 63,564,612	$ -	$ 80,787,538
Non-affiliated preferred stock	$ 149,767,062	$ 502,422,842	$ 72,396,838	$ -	$ 724,586,741
Non-affiliated common stock	175,763,723	43,450	98,342,193	-	274,149,365
Currency swaps	-	12,650,995	-	-	12,650,995
Currency forwards	-	53,205,023	-	-	53,205,023
Interest rate swaps	-	98,776,724	-	-	98,776,724
Financial futures	4,219	-	-	-	4,219
Separate account assets	16,320,078	1,886,324,081	-	-	1,902,644,159
Total assets at fair value	$ 341,855,082	$ 2,570,646,040	$ 234,303,643	$ -	$ 3,146,804,765
Liabilities at fair value					
Currency swaps	$ -	$ 72,940,243	$ -	$ -	$ 72,940,243
Currency forwards	-	1,091,346	-	-	1,091,346
Interest rate swaps	-	107,472,930	-	-	107,472,930
Financial Futures	59,820	-	-	-	59,820
Separate account liabilities	16,320,078	1,886,324,081	-	-	1,902,644,159
Total liabilities at fair value	$ 16,379,898	$ 2,067,828,600	$ -	$ -	$ 2,084,208,498

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

	Beginning Balance at 3/31/2026	Transfers into Level 3	Transfers out of Level 3	Total Gains and (losses) included in Net Income	Total Gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Other Adjustments	Ending Balance at 6/30/2026
Bonds: issuer credit obligations	$ 62,259,096	$ 1,272,881	$ -	$ (4,564,831)	$ 4,614,574	$ (1,047,488)	$ (967)	$ -	$ (410,199)	$ (2,047,211)	$ 60,075,855
Asset backed securities	-	2,800,339	-	13,827	322,214	688,418	-	-	(336,041)	-	3,488,757
Non-affiliated preferred stock	72,421,930	-	-	-	2,430,870	-	266,469	-	(2,722,431)	-	72,396,838
Non-affiliated common stock	102,542,110	-	(1,145,650)	(1,112,591)	(10,845,609)	9,203,006	(6,354)	(39,179)	(70,600)	(182,940)	98,342,193
Total	$ 237,223,136	$ 4,073,220	$ (1,145,650)	$ (5,663,595)	$ (3,477,951)	$ 8,843,936	$ 259,148	$ (39,179)	$ (3,539,271)	$ (2,230,151)	$ 234,303,643

(3) Fair Value Recognition of Transfers Between Levels

The Company recognizes and records the transfer of securities into and out of Level 3 due to changes in availability of market observable inputs. All transfers are reflected in the table above at fair value as of the end of the reporting period.

(4) Inputs and Techniques Used in Estimating Fair Value

Level 1 - Quoted prices for identical assets or liabilities in active markets (markets in which transactions occur with sufficient frequency and volume to provide pricing information on an ongoing basis). The Company's Level 1 financial instruments consist primarily of publicly traded equity securities for which quoted market prices in active markets are available.

Level 2 - Quoted prices for similar instruments in active markets; quoted prices for identical or similar assets or liabilities in inactive markets (markets in which there are few transactions, the prices are not current, price quotations vary substantially over time or among market makers, or in which little information is released publicly); and valuations based on other significant inputs that are observable in active markets. Level 2 inputs include benchmark yields, reported trades, corroborated broker/dealer quotes, issuer spreads and benchmark securities. When non-binding broker quotes can be corroborated by comparison to similar securities priced using observable inputs, they are classified as Level 2.

Level 3 - Valuations derived from market valuation techniques generally consistent with those used to estimate the fair value of Level 2 financial instruments in which one or more significant inputs are unobservable or when the market for a security exhibits significantly less liquidity relative to markets supporting Level 2 fair value measurements. The unobservable inputs may include management's own assumptions about the assumptions market participants would use based on the best information available in the circumstances. The Company's Level 3 is comprised of financial instruments whose fair value is estimated based on non-binding broker quotes or internally developed using significant inputs not based on, or corroborated by, observable market information.

The Company's investment manager, Barings LLC ("Barings") is responsible for the valuation process and uses data from outside sources (including nationally recognized pricing services and broker/dealers) in establishing fair value. Valuation techniques utilized by pricing services and prices obtained from external sources are reviewed by Barings internal investment professionals who are familiar with the securities being priced and the markets in which they trade to ensure the fair value determination is representative of an exit price. To validate the appropriateness of the prices obtained, the investment manager considers widely published indices (as benchmarks), recent trades, changes in interest rates, general economic conditions and the credit quality of the specific issuers. In addition, Barings communicates directly with the pricing service regarding the methods and assumptions used in pricing, including verifying, on a test basis, the inputs used by the service to value specific securities.

(5) Derivative Assets and Liabilities

a. The Company's derivative assets/liabilities are reported on a gross basis (see 20-A-(1)).

b. The Company has no gross or net derivative assets/liabilities measured at fair value in the Level 3 category.

B. The Company has no additional fair value disclosures.

NOTES TO FINANCIAL STATEMENTS

C. The Company has categorized all the financial assets in the financial statements into the three-level fair value hierarchy as reflected in the following table. See item (4) above for a discussion of each of these three levels.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial assets:							
Bonds:							
Issuer credit obligations	$ 23,779,505,964	$ 24,719,516,308	$ -	$ 16,579,938,435	$ 7,199,567,529	$ -	$ -
Asset-backed securities	15,674,739,356	16,041,295,059	-	11,397,903,926	4,276,835,430	-	-
Total bonds	$ 39,454,245,320	$ 40,760,811,367	$ -	$ 27,977,842,361	$ 11,476,402,959	$ -	$ -
Non affiliated preferred stock	1,031,466,082	1,037,818,397	365,584,862	510,884,522	154,996,698	-	-
Non affiliated common stock	274,149,365	274,149,365	175,763,723	43,450	98,342,193	-	-
Mortgage loans	6,249,313,896	6,346,508,947	-	-	6,249,313,896	-	-
Currency forwards	53,205,023	53,205,023	-	53,205,023	-	-	-
Fixed-indexed annuity options	1,283,896,988	827,496,244	650,403,455	633,493,533	-	-	-
Interest rate swaps	98,776,724	98,776,724	-	98,776,724	-	-	-
Currency swaps	12,650,995	12,650,995	-	12,650,995	-	-	-
Financial Futures	4,219	4,219	4,219	-	-	-	-
Separate account assets	1,902,644,159	1,902,644,159	16,320,078	1,886,324,081	-	-	-
Cash, cash equivalents and short-term investments	4,633,174,318	4,633,174,318	4,633,174,318	-	-	-	-
Policy loans	23,413,229	23,413,229	-	-	23,413,229	-	-
Total financial assets	$ 55,016,940,318	$ 55,970,652,988	$ 5,841,250,655	$ 31,173,220,689	$ 18,002,468,974	$ -	$ -
Financial liabilities:							
Currency swaps	$ 72,940,243	$ 72,940,243	$ -	$ 72,940,243	$ -	$ -	$ -
Currency forwards	1,091,346	1,091,346	-	1,091,346	-	-	-
Interest rate swaps	107,472,930	107,472,930	-	107,472,930	-	-	-
Fixed-indexed annuity options	-	350,503,767	-	-	-	-	-
Financial Futures	59,820	59,820	59,820	-	-	-	-
Separate account liabilities	1,902,644,159	1,902,644,159	16,320,078	1,886,324,081	-	-	-
Total financial liabilities	$ 2,084,208,498	$ 2,434,712,265	$ 16,379,898	$ 2,067,828,600	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value – The Company has no financial instruments that fall under this classification.

E. NAV Practical Expedient Investments – The Company has no financial investments that fall under this classification.

Note 21 – Other Items

A. – I. No significant change.

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

1. Net negative (disallowed) IMR

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 277,318,312	$ 277,318,312	$ -	$ -

2. Negative (disallowed) IMR admitted

Total	General Account	Insulated Separate Account	Non-Insulated Separate Account
$ 277,318,312	$ 277,318,312	$ -	$ -

3. Calculated adjusted capital and surplus

	Total
a. Prior period general account capital and surplus from prior period SAP financials	$ 4,359,846,913
b. Net positive goodwill (admitted)	-
c. EDP equipment and operating system software (admitted)	-
d. Net DTAs (admitted)	316,374,037
e. Net negative (disallowed) IMR (admitted)	288,635,565
f. Adjusted capital and surplus (a-(b+c+d+e))	$ 3,754,837,311

4. Percentage of adjusted capital and surplus

	Total
Percentage of total net negative (disallowed) IMR admitted in general account or recognized in separate account to adjusted capital and surplus	7%

5. Allocated gains/losses to IMR from derivatives

	Gains	Losses
1. Unamortized fair value derivative gains and losses realized to IMR – prior period	$ 2,365,471	$ (20,186,530)
2. Fair value derivative gains and losses realized to IMR – added in current period	31,676,337	(8,466,252)
3. Fair value derivative gains and losses amortized over current period	2,747,696	(6,192,070)
4. Unamortized fair value derivative gains and losses realized to IMR – current period total	31,294,113	(22,460,713)

NOTES TO FINANCIAL STATEMENTS

Note 22 – Events Subsequent/Other items

No significant change.

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

Reserves on accident and health contracts for incurred and loss adjustment expenses attributable to insured events of prior years developed as anticipated during the period. Original estimates are increased or decreased as additional information becomes known regarding individual claims. However, no significant trends or unanticipated events were noted. None of the Company's accident and health contracts are subject to retrospective rating or experience refunds.

Note 26 – Intercompany Pooling Arrangements

Not applicable.

Note 27 – Structured Settlements

Not applicable.

Note 28 – Health Care Receivables

Not applicable.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – Reserves for Life Contracts and Annuity Contracts

No significant change.

Note 32 – Analysis of Annuity Actuarial Reserves and Deposit Type Liabilities by Withdrawal Characteristics

No significant change.

Note 33 – Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change.

Note 34 – Premiums and Annuity Considerations Deferred and Uncollected

No significant change.

Note 35 – Separate Accounts

No significant change.

Note 36 – Loss/Claim Adjustment Expenses

No significant 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 [X] N/A [ ]
If yes, attach an explanation.
.....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2025

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. 12/31/2021

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). 05/23/2023

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

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
Barings LLC	Charlotte, NC	NO	NO	NO	YES
Baring International Investment Limited	London, UK	NO	NO	NO	YES
Baring Securities, LLC	Charlotte, NC	NO	NO	NO	YES
MML Distributors, LLC	Springfield, MA	NO	NO	NO	YES
MML Investment Advisers, LLC	Springfield, MA	NO	NO	NO	YES
MML Investors Services, LLC	Springfield, MA	NO	NO	NO	YES
MML Strategic Distributors, LLC	Springfield, MA	NO	NO	NO	YES
MassMutual Private Wealth & Trust, FSB	Windsor, CT	NO	YES	NO	NO
Flourish Financial, LLC	New York, NY	NO	NO	NO	YES
Artemis Real Estate Partners, LLC	Chevy Chase, MD	NO	NO	NO	YES
MM Ascend Life Investor Services, LLC	Cincinnati, OH	NO	NO	NO	YES
Jefferies Finance, LLC	New York, NY	NO	NO	NO	YES
Counterpointe Investment Management, LLC	Stamford, CT	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 472,651

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
Letter stock or securities restricted as to sale - excluding FHLB Capital Stock, On deposit with states, pledged as collateral - excluding collateral pledged to an FHLB and Pledged as collateral to FHLB - inclding asets backing funding agreements. .....

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $ 577,685,764

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	$ 1,099,776,372	$ 1,159,949,339
13.22	Preferred Stock	$ 0	$
13.23	Common Stock	$ 268,886,592	$ 279,315,112
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 0	$
13.26	All Other	$ 1,580,789,390	$ 1,860,531,810
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 2,949,452,354	$ 3,299,796,262
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. ..... $ 0

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 0

15.3 Total payable for securities lending reported on the liability page. ..... $ 0

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
Bank of New York Mellon	One Wall Street, New York, NY 10286
State Street Bank & Trust Company	JAB2NWN, Quincy, MA 02171

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
Apollo Insurance Solutions Group LP	U
Ares Management LLC	U
Barings LLC	A
Centerbridge Martello Advisors LLC	U
Counterpointe Investment Management LLC	U
Fractal Investments LLC	U
Media Capital Technologies	U
Saybrook Fund Advisors LLC	U
Western Asset Management Company	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
143161	Apollo Insurance Solutions Group LP	SEC	NO
130074	Ares Management LLC	SEC	NO
106006	Barings LLC	SEC	DS
157359	Centerbridge Martello Advisors LLC	SEC	NO
333864	Counterpointe Investment Management LLC	SEC	NO
311767	Fractal Investments LLC	SEC	NO
2707160	Media Capital Technologies	SEC	NO
158634	Saybrook Fund Advisors LLC	SEC	NO
110441	Western Asset Management Company	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:

At 6/30/2026, 35 issues for 27 issuers did not meet the filing requirements of the Purposes & Procedures Manual. The majority of these issues currently lack one or more of the following: Valid Cusip/PPN, audited financials and/or executed legal documentation. Exceptions totaled $206,946,460 or 0.5% of all assets. .....

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

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

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$ 4,542,881,221
1.13	Commercial Mortgages	$ 1,803,627,726
1.14	Total Mortgages in Good Standing	$ 6,346,508,947
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 0
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	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 6,346,508,947
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	$ 0

2. Operating Percentages:

2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	60,577	72,285,719	15,293		72,361,589	
2. Alaska AK	L	2,578	1,453,036			1,455,614	
3. Arizona AZ	L	190,325	61,369,028	11,242		61,570,595	
4. Arkansas AR	L	47,001	17,466,120	674		17,513,795	
5. California CA	L	1,903,341	383,520,975	8,599		385,432,915	749,811
6. Colorado CO	L	75,527	40,369,918	34,906		40,480,351	
7. Connecticut CT	L	136,985	68,797,609	2,672		68,937,266	
8. Delaware DE	L	15,416	10,857,442			10,872,858	
9. District of Columbia DC	L	10,680	2,360,329			2,371,009	
10. Florida FL	L	676,516	327,972,972	102,188		328,751,676	484,936
11. Georgia GA	L	325,141	140,079,024	33,563		140,437,728	
12. Hawaii HI	L	93,356	39,572,220			39,665,576	
13. Idaho ID	L	40,755	13,433,328	5,982		13,480,065	
14. Illinois IL	L	234,467	119,891,201	54,232		120,179,900	
15. Indiana IN	L	65,380	70,602,024	37,143		70,704,547	
16. Iowa IA	L	45,957	24,981,891	44,505		25,072,353	
17. Kansas KS	L	39,753	13,912,487	56,633		14,008,873	
18. Kentucky KY	L	70,714	29,152,574	36,918		29,260,206	
19. Louisiana LA	L	85,009	60,836,404			60,921,413	
20. Maine ME	L	29,339	15,657,153	3,795		15,690,287	
21. Maryland MD	L	205,228	90,643,654	9,022		90,857,904	
22. Massachusetts MA	L	156,807	86,231,482			86,388,289	70,979
23. Michigan MI	L	114,712	95,258,814	1,701		95,375,227	157,168
24. Minnesota MN	L	185,014	44,655,754	5,552		44,846,320	
25. Mississippi MS	L	55,870	20,319,350			20,375,220	
26. Missouri MO	L	115,426	123,925,894	64,087		124,105,407	
27. Montana MT	L	1,462	3,497,017			3,498,479	1,013,985
28. Nebraska NE	L	61,415	17,522,357	31,606		17,615,378	
29. Nevada NV	L	117,440	20,783,786	4,204		20,905,430	
30. New Hampshire NH	L	18,849	16,994,707	21,497		17,035,053	685,881
31. New Jersey NJ	L	222,067	153,364,123	2,056		153,588,246	
32. New Mexico NM	L	62,532	4,970,257			5,032,789	
33. New York NY	N	52,874	17,540,478	10,791		17,604,143	
34. North Carolina NC	L	382,539	139,163,676	669,399		140,215,614	
35. North Dakota ND	L	12,532	3,512,402			3,524,934	
36. Ohio OH	L	151,657	120,739,443	25,937		120,917,037	
37. Oklahoma OK	L	234,638	23,183,515	29,090		23,447,243	
38. Oregon OR	L	41,666	23,739,095	35,410		23,816,171	
39. Pennsylvania PA	L	375,334	182,048,537	6,160		182,430,031	246,905
40. Rhode Island RI	L	32,666	25,568,257	3,030		25,603,953	
41. South Carolina SC	L	140,725	86,345,391	70,779		86,556,895	438,317
42. South Dakota SD	L	10,277	2,888,031	25		2,898,333	
43. Tennessee TN	L	155,236	114,394,976	107,457		114,657,669	
44. Texas TX	L	854,468	156,147,021	51,218		157,052,707	64,489
45. Utah UT	L	31,864	18,693,584	22,126		18,747,574	
46. Vermont VT	L	8,521	8,711,626	5,410		8,725,557	
47. Virginia VA	L	325,271	85,804,239	87,215		86,216,725	
48. Washington WA	L	143,659	56,444,681	76,902		56,665,242	260,906
49. West Virginia WV	L	25,478	18,925,923	3,241		18,954,642	
50. Wisconsin WI	L	105,445	51,355,006	115,833		51,576,284	96,329
51. Wyoming WY	L	7,251	2,371,334			2,378,585	
52. American Samoa AS	N					0	
53. Guam GU	N	32,828				32,828	
54. Puerto Rico PR	L	171	739,738			739,909	
55. U.S. Virgin Islands VI	N	659				659	
56. Northern Mariana Islands MP	N					0	
57. Canada CAN	N					0	
58. Aggregate other alien OT	XXX	19,187	67,489	0	0	86,676	0
59. Subtotal	XXX	8,610,585	3,331,123,091	1,908,093	0	3,341,641,769	4,269,706
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX					0	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	307,011		224,726		531,737	
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	8,917,596	3,331,123,091	2,132,819	0	3,342,173,506	4,269,706
96. Plus reinsurance assumed	XXX	1,130,013	258,070	1,384,216		2,772,299	
97 Totals (all business)	XXX	10,047,609	3,331,381,161	3,517,035	0	3,344,945,805	4,269,706
98. Less reinsurance ceded	XXX	4,987,790	15,040,130	2,132,819		22,160,739	53,000
99. Totals (all business) less reinsurance ceded	XXX	5,059,819	3,316,341,031	1,384,216	0	3,322,785,066	4,216,706
DETAILS OF WRITE-INS							
58001. Other Alien	XXX	19,187	67,489			86,676	
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	19,187	67,489	0	0	86,676	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 51
2. R - Registered - Non-domiciled RRGs..... 0
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state..... 0
4. Q - Qualified - Qualified or accredited reinsurer..... 0
5. N - None of the above - Not allowed to write business in the state..... 6

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

PART 1 – ORGANIZATIONAL CHART

The following entities are general partner level or above of **Massachusetts Mutual Life Insurance Company** (Parent)

	Federal Tax ID	NAIC Co Code	State of Domicile
MASSACHUSETTS MUTUAL LIFE INSURANCE COMPANY (MMLIC)	04-1590850	65935	Massachusetts
Direct & Indirect Owned Subsidiaries:			
C.M. Life Insurance Company	06-1041383	93432	Connecticut
MML Bay State Life Insurance Company	43-0581430	70416	Connecticut
CML Special Situations Investor LLC	None		Delaware
CM Life Mortgage Lending LLC	None		Delaware
CML Global Capabilities LLC	None		Delaware
MM Global Capabilities I LLC	None		Delaware
MassMutual Global Business Services India LLP	None		India
MM Global Capabilities (Netherlands) B.V.	None		Netherlands
MassMutual Global Business Services Romania S.R.L.	None		Romania
MM Global Capabilities II LLC	None		Delaware
MM Global Capabilities III LLC	None		Delaware
MM/Barings Multifamily TEBS 2020 LLC	None		Delaware
Berkshire Way LLC	04-1590850		Delaware
MML Special Situations Investor LLC	None		Delaware
Timberland Forest Holding LLC	47-5322979		Delaware
Lyme Adirondack Forest Company, LLC	None		Delaware
Lyme Adirondack Timberlands I, LLC	None		Delaware
Lyme Adirondack Timberlands II, LLC	None		Delaware
Lyme Adirondack Timber Sales, LLC	None		Delaware
Insurance Road LLC	04-1590850		Delaware
MassMutual Trad Private Equity LLC	04-1590850		Delaware
MassMutual Intellectual Property LLC	04-1590850		Delaware
Trad Investments I LLC	None		Delaware
EM Opportunities LLC	None		Delaware
MassMutual MCAM Insurance Company, Inc.	None		Vermont
MassMutual Ventures US IV GP, LLC*	None		Delaware
MassMutual Ventures US IV, L.P.	None		Delaware
MassMutual Ventures US IV, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, LLC	None		Delaware
MassMutual Ventures Europe/APAC I GP, L.P.	None		Cayman Islands
MassMutual Ventures Europe/APAC I L.P.	None		Cayman Islands
MassMutual Ventures Southeast Asia III LLC	None		Delaware
MMV Digital I LLC	None		Cayman Islands
Counterpointe Sustainable Advisors LLC	None		Delaware
CSA Intermediate Holdco LLC	None		Delaware
Counterpointe Trust Services LLC	None		Delaware
CP PACE LLC	None		Delaware
Counterpointe Titling Trust	None		Delaware
CSA Employee Services Company LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Counterpointe Sustainable Real Estate II LLC	None		Delaware
Counterpointe Energy Solutions II LLC	None		Delaware
Counterpointe Energy Solutions (CA) II LLC	27-0105644		Delaware
Counterpointe Energy Solutions (FL) II LLC	None		Delaware
Counterpointe Energy Solutions (IL) LLC	None		Delaware
Loop-Counterpointe PACE LLC	None		Delaware
Counterpointe Energy Services LLC	None		Delaware
Counterpointe Investment Management LLC	None		Delaware
CSA Incentive Holdco LLC	None		Delaware
Jefferies Finance LLC	27-0105644		Delaware
JFIN GP Adviser LLC	None		Delaware
Jefferies MM Lending LLC	None		Delaware
Jefferies Credit Partners LLC	None		Delaware
Apex Credit Partners LLC	None		Delaware
Green SPE LLC	None		Delaware
Green SPE 2025 LLC	None		Delaware
Apex GP I LLC	None		Delaware
Apex Securitized Income Fund LP	None		Delaware
Apex Credit CLO 13 Ltd.	None		Delaware
Jefferies Credit Partners Investments Holdings LLC	None		Delaware
Jefferies Credit Partners Investments LLC	None		Delaware
Jefferies Credit Management LLC	None		Delaware
JCM GP I LLC	None		Delaware
JCM H-2 Credit Fund GP LLC	None		Delaware
JCP Direct Lending CLO 2022 LLC	None		Delaware
Jefferies Direct Lending Europe SCSp SICAV-RAIF	None		Luxembourg
Jefferies Credit Management Holdings LLC	None		Delaware
JDLF GP (Europe) S.a.r.l	None		Luxembourg
JFAM GP LLC	None		Delaware
JFAM GP LP	None		Delaware
Jefferies Direct Lending Fund C LP	None		Delaware
Jefferies DLF C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund C SPE LLC	None		Delaware
JDLF II GP LLC	None		Delaware
JDLF II GP LP	None		Delaware
Jefferies Direct Lending Fund II C LP	None		Delaware
Jefferies DLF 2 C Holdings LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE LLC	None		Delaware
Jefferies DLF2 C Holdings-2 LLC	None		Delaware
Jefferies Direct Lending Fund II C SPE-2 LLC	None		Delaware
JDLF III GP LLC	None		Delaware
JDLF III GP LP	None		Delaware
Jefferies Direct Lending Fund III C LP	None		Delaware
Jefferies DLF3 C Holdings LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Jefferies Direct Lending Fund III C SPE LLC	None		Delaware
JCP Direct Lending CLO 2023-1 LLC	None		Delaware
JCP Direct Lending CLO 2023 Ltd.	None		Jersey
JCP GP I LLC	None		Delaware
Jefferies M Super Private Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Europe Limited	None		United Kingdom
Jefferies Credit Partners (Luxembourg) GP S.à r.l	None		Luxembourg
Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF	None		Luxembourg
JCP Congaree Credit Fund GP LLC	None		Delaware
JCP Solaris Credit Fund GP LLC	None		Delaware
Jefferies Credit Partners Structured Solutions Fund GP LLC	None		Delaware
JCP Acacia Fund GP LLC	None		Delaware
JCP Funding 2024 LLC	None		Delaware
JFIN Revolver Holdings II LLC	None		Delaware
JFIN Co-Issuer Corporation	None		Delaware
JFIN Europe GP, S.a.r.l.	None		Luxembourg
Jefferies Finance Europe, S.L.P.	None		Luxembourg
Jefferies Finance Europe, SCSp	None		Luxembourg
Jefferies Finance Business Credit LLC	None		Delaware
JFIN Business Credit Fund I LLC	None		Delaware
JFIN Funding 2021 LLC	None		Delaware
JSPCS MM LLC	None		Delaware
JFIN LC Fund LLC	None		Delaware
JFIN Revolver CLO 2017 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2018 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2019-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2020 Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2021-V Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-II Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-III Ltd.	None		Cayman Islands
JFIN Revolver CLO 2022-IV Ltd.	None		Cayman Islands
JFIN Revolver CLO 2024-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-I Ltd.	None		Delaware
JFIN Revolver CLO 2025-II Ltd.	None		Delaware
JFIN Revolver CLO 2026-I Ltd.	None		Delaware
JFIN Revolver CLO 2026-II Holdings LLC	None		Delaware
JFIN Revolver CLO 2026-II LLC	None		Delaware
JFIN Revolver CLO 2022-IV LLC	None		Cayman Islands
JFIN Revolver Fund, L.P.	None		Delaware
JFIN Revolver Funding 2021 Ltd.	None		Delaware
JFIN Revolver Funding 2021-III Ltd.	None		Delaware
JFIN Revolver Funding 2021-IV Ltd.	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
JFIN Revolver Funding 2022-I Ltd.	None		Bermuda
JFIN Revolver SPE1 2022 LLC	None		Delaware
JFIN Revolver SPE3 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 LLC	None		Delaware
JFIN Revolver SPE4 2022 Ltd.	None		Delaware
JCP Private Loan Management GP LLC	None		Delaware
JCP Private Loan Management LP	None		Delaware
JF CEI Holdings 1 LLC	None		Delaware
JF CEI Holdings 2 LLC	None		Delaware
Apex Credit CLO 2024-I Ltd.	None		New York
Apex Credit Holdings LLC	None		Delaware
Custom Ecology Holdco, LLC	None		Delaware
Glidepath Holdings Inc.	86-2294635		Delaware
MassMutual Ascend Life Insurance Company	13-1935920	63312	Ohio
Annuity Investors Life Insurance Company	31-1021738	93661	Ohio
MM Ascend Life Investor Services, LLC	31-1395344		Ohio
MM Ascend Mortgage Lending LLC	04-1590850		Delaware
MM Vine Street LLC	None		Delaware
Counterpointe – Ascend Mortgage Lending LLC	None		Delaware
MALIC 10 Centennial Drive Member LLC	None		Delaware
Manhattan National Holding, LLC	26-3260520		Ohio
Manhattan National Life Insurance Company	45-0252531	67083	Ohio
MassMutual Mortgage Lending LLC	None		Delaware
MM Copper Hill Road LLC	04-1590850		Delaware
MMV CTF I GP LLC	None		Delaware
MassMutual Ventures Climate Technology Fund I LP	None		Delaware
DPI-ACRES Capital LLC	None		Delaware
DPI-ARES Mortgage Lending LLC	None		Delaware
MM Investment Holding	None		Cayman Islands
MMIH Bond Holdings LLC	None		Delaware
MassMutual Asset Finance LLC*	26-0073611		Delaware
MMAF Equipment Finance LLC 2019-B	None		Delaware
MMAF Equipment Finance LLC 2020-A	None		Delaware
MMAF Equipment Finance LLC 2023-A	None		Delaware
MMAF Equipment Finance LLC 2024-A	None		Delaware
Barings Equipment Finance LLC 2025-A	None		Delaware
Barings Equipment Finance LLC 2025-B	None		Delaware
Barings Equipment Finance LLC 2026-A	None		Delaware
MML Management Corporation	04-2443240		Massachusetts
MassMutual International Holding MSC, Inc.	04-3548444		Massachusetts
MassMutual Holding MSC, Inc.	04-3341767		Massachusetts
MML CM LLC	None		Delaware
Flourish Holding Company LLC	None		Delaware
Flourish Insurance Agency LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
SoraFinance, Inc.	None		Delaware
Flourish Financial LLC	None		Delaware
Flourish Technologies LLC	None		Delaware
MML Distributors LLC*	04-3356880		Massachusetts
MML Investment Advisers, LLC	None		Delaware
MML Strategic Distributors, LLC	46-3238013		Delaware
MassMutual Private Wealth & Trust, FSB	06-1563535		Connecticut
MML Private Placement Investment Company I, LLC	04-1590850		Delaware
MML Private Equity Fund Investor LLC	04-1590850		Delaware
MM Private Equity Intercontinental LLC	04-1590850		Delaware
Pioneers Gate LLC	45-2738137		Delaware
MassMutual Holding LLC	04-2854319		Delaware
Fern Street LLC	37-1732913		Delaware
Low Carbon Energy Holding	None		United Kingdom
Sleeper Street LLC	None		Delaware
GASL Holdings LLC	82-2932156		Delaware
Barings Asset-Based Income Fund (US) LP*	36-4868350		Delaware
Barings Perpetual European Direct Lending Fund	None		Luxembourg
Barings Emerging Generation Fund II	88-0916548		Delaware
Babson Capital Global Special Situation Credit Fund 2*	98-1206017		Delaware
Barings Global Real Assets Fund LP*	82-3867745		Delaware
Barings Global Special Situations Credit Fund 3	None		Luxembourg
MassMutual Assignment Company	06-1597528		North Carolina
MassMutual Capital Partners LLC	04-1590850		Delaware
Intermodal Holding II LLC	None		Delaware
MassMutual Ventures Holding LLC	None		Delaware
Crane Venture Partners LLP	None		United Kingdom
MassMutual Ventures Management LLC	None		Delaware
MassMutual Ventures SEA Management Private Limited	None		Singapore
MMV UK/SEA Limited	None		United Kingdom
MassMutual Ventures India Private Limited	None		India
MassMutual Ventures Southeast Asia I LLC	None		Delaware
MassMutual Ventures Southeast Asia II LLC	None		Delaware
MassMutual Ventures UK LLC	None		Delaware
MassMutual Ventures US I LLC	47-1296410		Delaware
MassMutual Ventures US II LLC	None		Delaware
MassMutual Ventures US III LLC	None		Delaware
Crane APAC I LP	None		United Kingdom
MM Catalyst Fund LLC	None		Delaware
MM Catalyst Fund II LLC	None		Delaware
MM Rothesay Holdco US LLC	04-1590850		Delaware
Rothesay Limited	None		United Kingdom
Riverton Home Finance Limited	None		United Kingdom
Rothesay Life Plc	None		United Kingdom

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Rothesay MA No.1 Limited	None		United Kingdom
Rothesay MA No.3 Limited	None		United Kingdom
Rothesay MA No.4 Limited	None		United Kingdom
LT Mortgage Financing Limited	None		United Kingdom
Rothesay Property Partnership 1 LLP*	None		United Kingdom
Rothesay Property Partnership 2 LLP*	None		United Kingdom
Rothesay Property Company 1 Limited	None		United Kingdom
Rothesay Mortgages Partnership 1 LLP*	None		England & Wales
Rothesay Foundation	None		United Kingdom
Rothesay Pensions Management Limited	None		United Kingdom
Rothesay Asset Management UK Limited	None		United Kingdom
Rothesay Asset Management Australia Pty Ltd	None		Australia
Rothesay Asset Management North America LLC	None		Delaware
MML Investors Services, LLC	04-1590850		Massachusetts
MML Insurance Agency, LLC	04-1590850		Massachusetts
LifeScore Labs, LLC	47-1466022		Massachusetts
MM Asset Management Holding LLC	45-4000072		Massachusetts
Barings LLC*	51-0504477		Delaware
Baring Asset Management (Asia) Holdings Limited	98-0524271		Hong Kong
Baring Asset Management (Asia) Limited	98-0457463		Hong Kong
Baring Asset Management Korea Limited	None		Korea, Republic of
Barings Investment Management (Shanghai) Limited	None		Hong Kong
Barings Overseas Investment Fund Management (Shanghai) Limited	None		Hong Kong
Baring SICE (Taiwan) Limited	98-0457707		Taiwan, Republic of China
Barings Singapore Pte. Ltd.	None		Singapore
Barings Real Estate Investment Japan Limited	None		Japan
Barings Japan Limited	98-0236449		Japan
Barings Australia Holding Company Pty Ltd	None		Australia
Barings Australia Pty Ltd	None		Australia
Barings Australia Real Estate Holdings Pty Ltd	None		Australia
Barings Australia Real Estate Pty Ltd	140045656		Australia
Barings Australia Property Holdings Pty Ltd	98-0457456		Australia
Barings Australia Asset Management Pty Ltd	None		Australia
Barings Australia Property Pty Ltd	None		Australia
Barings Australia Structured Finance Holdings Pty Ltd	None		Australia
Barings Australia Structured Finance Pty Ltd	None		Australia
Gryphon Capital Partners Pty Ltd	None		Australia
Gryphon Capital Management Pty Ltd	None		Australia
Gryphon Capital Investments Pty Ltd	None		Australia
Barings Real Estate Holdings LLC	None		Delaware
Artemis Real Estate Partners, LLC	None		Delaware
Artemis Real Estate Advisors, LLC	None		Delaware
Artemis Real Estate Partners Acquisitions I, LLC	None		Delaware
Artemis Industrial Development Member, LLC	None		Delaware

*This entity is owned by another or multiple entities in the group. Please refer to Sch Y Part 1A for the ownership and percentage information.

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Finance LLC	80-0875475		Delaware
BCF Europe Funding Limited	None		Ireland
BCF Senior Funding I LLC	None		Delaware
BCF Senior Funding I Designated Activity Company	None		Ireland
Barings Real Estate Acquisitions LLC	None		Delaware
Barings Securities LLC	04-3238351		Delaware
Barings Guernsey Limited	98-0437588		Guernsey
Barings Europe Limited	None		United Kingdom
Barings Asset Management Spain SL	None		Spain
Baring France SAS	None		France
Baring International Fund Managers (Ireland) Limited	None		Ireland
Barings GmbH	None		Germany
Barings Italy S.r.l.	None		Italy
Barings Sweden AB	None		Sweden
Barings Netherlands B.V.	None		Netherlands
Barings (U.K.) Limited	98-0432153		United Kingdom
Barings Switzerland Sàrl	None		Switzerland
Baring Asset Management Limited	98-0241935		United Kingdom
Baring International Investment Limited	98-0457328		United Kingdom
Baring Fund Managers Limited	98-0457586		United Kingdom
BCGSS 2 GP LLP	None		United Kingdom
Baring Investment Services Limited	98-0457578		United Kingdom
Barings Core Fund Feeder I GP S.à.r.l.	None		Luxembourg
Barings Investment Fund (LUX) GP S.à. r.l .	None		Luxembourg
Barings BME GP S.à.r.l.	None		United Kingdom
Barings GPC GP S.à. r.l .	None		Luxembourg
Barings European Core Property Fund GP Sàrl	None		United Kingdom
Barings Umbrella Fund (LUX) GP S.à.r.l.	None		Luxembourg
GPLF4(S) GP S.à r. l	None		Luxembourg
PREIF Holdings Limited Partnership	None		United Kingdom
BMC Holdings DE LLC	None		Delaware
Barings Real Estate Advisers Inc.	04-3238351		California
Remington L & W Holdings LLC	81-4065378		Delaware
Aland Royalty GP, LLC	6887128		Delaware
Alaska Future Fund GP, LLC	None		Delaware
BAI Funds SLP, LLC	None		Delaware
BAI GP, LLC	6972999		Delaware
Baring Asset-Based Income Fund (US) GP, LLC	None		Delaware
Barings Infiniti Fund Management LLC	None		Delaware
Barings Infrastructure CLO Equity Partnership GP LLC	None		Delaware
Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	None		Delaware
Barings NAPLF IV Rated Feeder, L.P.	None		Delaware
Barings New Jersey Emerging Manager Program GP, LLC	None		Delaware
Barings New Jersey Emerging Manager Program II GP, LLC	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Blue Ridge Fund GP LLC	None		Delaware
Barings Blue Ridge Fund, L.P.	None		Delaware
Barings Specialty Asset Based Finance Fund GP LLC	None		Delaware
Barings Hotel Opportunity Venture I GP, LLC	None		Delaware
Barings Hotel Opportunity Venture II GP, LLC	None		Delaware
Baring Investment Series LLC	None		Delaware
Barings Emerging Generation Fund GP, LLC	None		Delaware
Barings Emerging Generation Fund GP II, LLC	None		Delaware
Barings ERS PE Emerging Manager III GP, LLC	None		Delaware
Barings FC III LLC	None		Delaware
Barings Global Investment Funds (U.S.) Management LLC	04-1590850		Delaware
Barings CLO Investment Partners GP, LLC	None		Delaware
Barings CLO Investment Partners (Cayman) LP	None		Cayman Islands
Barings CLO Investment Partners (Mini-Master) LP	None		Delaware
Barings Core Property Fund GP LLC	None		Delaware
Barings Direct Lending GP Ltd.	None		Cayman Islands
Barings Direct Investments LLC	None		Delaware
Barings Diversified Residential Fund GP LLC	None		Delaware
Barings Global Energy Infrastructure Advisors, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership GP, LLC	None		Delaware
Barings Centre Street CLO Equity Partnership L.P.	88-3792609		Delaware
Barings Global Real Assets Fund GP, LLC	None		Delaware
Barings GPSF LLC	None		Delaware
Barings North American Private Loan Fund Management, LLC	None		Delaware
Barings North American Private Loan Fund II Management, LLC	None		Delaware
Barings North American Private Loan Fund III Management, LLC	None		Delaware
Barings North American Private Loan Fund IV (Cayman)-A, L.P.	None		Cayman Islands
Barings North American Private Loan Fund IV Management, LLC	None		Delaware
Barings Portfolio Finance Investment Grade Fund GP LLC	None		Delaware
Barings Portfolio Finance IG Issuer I, LLC	None		Delaware
Barings Real Asset Special Servicer LLC	None		Delaware
Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	None		Delaware
Barings - MM Revolver Fund GP LLC	None		Delaware
Barings Real Estate European Value Add Fund II Feeder LLC	None		Cayman Islands
Barings SBIC II GP, LLC	None		Delaware
Barings SEM GP LLC	None		Delaware
BMT RE Debt Fund GP LLC	None		Delaware
Barings Small Business Fund LLC	84-5063008		Delaware
Barings TYIDF2 Rated Feeder GP LLC	None		Delaware
Barings TYIDF2 Rated Feeder, L.P.	None		Delaware
Barings Active Passive Equity Direct EAFE LLC	None		Delaware
BCLF GP LLC	None		Delaware
BDAE Private Fund GP	None		Delaware
BDAE Private Fund, LP	None		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Benton Street Advisors, Inc.	98-0536233		Cayman Islands
BHOVI Incentive LLC	None		Delaware
BIG Real Estate Incentive I LLC	None		Delaware
BIG Real Estate Incentive II LLC	None		Delaware
BRECS VII GP LLC	None		Delaware
BREDIF GP LLC	None		Delaware
CPF Springing Member, LLC	None		Delaware
CREA-MA Reorganization Trust	None		Delaware
CREF X GP LLC	None		Delaware
Lake Jackson LLC	None		Delaware
Martello Re GP LLC	None		Delaware
Barings Emerging Markets Blended Fund I GP, LLC	None		Delaware
Barings Emerging Generation Fund III GP, LLC	None		Delaware
Barings Emerging Generation Fund III, LP	None		Delaware
Barings EPLF4 Rated Feeder GP LLC	None		Delaware
Mezzco III LLC	41-2280126		Delaware
Mezzco IV LLC	80-0920285		Delaware
Mezzco Australia II LLC	None		Delaware
NAPLF (Cayman)-A Senior Funding IV LLC	None		Delaware
RECSA-NY GP LLC	None		Delaware
Terrapin Middle Market Infrastructure Fund, L.P.	None		Delaware
Barings CLO 2022-I	98-1624360		Cayman Islands
Barings CLO 2022-II	None		Cayman Islands
Amherst Long Term Holdings, LLC	None		Delaware
Enroll Confidently, Inc.	None		Delaware
Imbiba Growth LLP	None		United Kingdom
Yunfeng Financial Group Limited	None		Hong Kong
Yingda Taihe Life Insurance Co., Ltd.	None		China
MassMutual External Benefits Group LLC	27-3576835		Delaware
Stillings Street LLC	None		Delaware
Eclipse Business Capital LLC	None		Delaware
Port 51 Lending Holdings LLC	None		Delaware
Port 51 Lending LLC	None		Delaware
Port 51 Commercial LLC	None		Delaware
Counterpointe – MM Mortgage Lending LLC	None		Delaware
LNL MM, LLC	None		Delaware
LNL MM D Core, LLC	None		Delaware
LNL MM D, LLC	None		Delaware
Corten Real Estate Credit Fund I LLC*	None		Delaware
CapSec LLC	None		Delaware
LNL MM 2, LLC	None		Delaware
Other Affiliates & Funds:			
100 w. 3rd Street LLC	04-1590850		Delaware
300 South Tryon Hotel LLC	82-2432216		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Almack Mezzanine Fund II Unleveraged LP	None		United Kingdom
Barings Affordable Housing Mortgage Fund I LLC	82-3468147		Delaware
Barings Affordable Housing Mortgage Fund II LLC	61-1902329		Delaware
Barings Affordable Housing Mortgage Fund III LLC	85-3036663		Delaware
Barings Capital Solutions Perpetual Fund (CA), L.P.	None		Cayman Islands
Barings Construction Lending Fund LP	None		Delaware
12-18 West 55th Street Predevelopment, LLC	None		Delaware
21 West 86th LLC	None		Delaware
Barings Diversified Residential Fund LP	None		Delaware
Barings Emerging Generation Fund II LP	None		Delaware
Barings Emerging Generation Fund, LP	84-3784245		Delaware
Barings Emerging Markets Corporate Bond Fund	None		Ireland
Barings Small Business Fund II, L.P.	99-4893321		Delaware
Barings Euro CLO 2025-1 DAC	None		Ireland
Barings Hotel Opportunity Venture I LP	None		Delaware
Barings Hotel Opportunity Venture II LP	None		Delaware
Barings Miller Investment Trust	None		Australia
Barings Real Estate Debt Income Fund LP	85-3449260		Delaware
Barings Real Estate European Value Add I SCSp*	None		United Kingdom
Barings Real Estate European Value Add Fund 3 SCSp	04-1590850		Luxembourg
Barings Small Business Fund, L.P.	None		Delaware
Barings Storage Operations Trust*	04-1590850		Australia
Barings U.S. Core Bond Fund	None		Delaware
Barings-MM Revolver Fund LP*	None		Delaware
Barings Australia Storage Trust*	04-1590850		Australia
Beauty Brands Acquisition LLC	None		Delaware
Beauty Brands Acquisition Intermediate LLC	None		Delaware
Forma Brands, LLC	None		Delaware
Cornerstone Permanent Mortgage Fund LLC	45-2632610		Massachusetts
CREA Ridge Apartments, LLC	None		Delaware
Euro Real Estate Holdings Herleshausen LLC	None		Delaware
London Office JV Holdings LLC	None		Delaware
MALIC AsiaPac LP Investor LLC	None		Delaware
MALIC BAM LLC	None		Delaware
MALIC Elco Yards D Member LLC	None		Delaware
MALIC Maret LLC	None		Delaware
End-to-End JPM Affordable Housing Fund LLC	None		Delaware
MM BAM LLC	None		Delaware
MM Maret LLC	None		Delaware
MM New Albany Industrial LLC	None		Delaware
MM One Harbor Shore Member	None		Delaware
MALIC Australia BSOT LLC	None		Delaware
Riverwalk MM Member, LLC	None		Delaware
Aland Royalty Holdings LP	83-0560183		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Chassis Acquisition Holding LLC	81-2244465		Delaware
EIP Holdings I, LLC	None		Delaware
Validus Holding Company LLC	46-0687392		Delaware
SBNP SIA III LLC	None		Delaware
MM Speedway El Paso Member LLC*	None		Delaware
MM Speedway El Paso Member II LLC*	04-1590850		Delaware
Barings European Real Estate Debt Income Fund	None		Luxembourg
Martello Member New Albany Industrial LLC	13-1935920		North Carolina
Barings US High Yield Bond Fund	None		Ireland
Barings US High Yield Fund*	None		Delaware
Barings US Core Bond Fund	39-3814745		North Carolina
Barings Infrastructure Secondaries & Solutions Fund II LLC	04-1590850		North Carolina
Capital Solutions DE Rated Feeder	39-3891881		North Carolina
Babson CLO Ltd. 2015-I	None		Cayman Islands
Barings CLO 2019-II	98-1473665		Cayman Islands
Barings CLO 2019-III	None		Cayman Islands
Barings CLO 2019-IV	None		Cayman Islands
Barings CLO 2020-I	None		Cayman Islands
Barings CLO 2020-III	None		Cayman Islands
Barings CLO 2020-IV	None		Cayman Islands
Barings CLO 2021-II	None		Cayman Islands
Barings CLO 2021-III	None		Cayman Islands
Barings CLO 2024-II	None		Cayman Islands
Babson Euro CLO 2015-I BV	None		Netherlands
Barings Euro CLO 2019-I BV	3603726OH		Ireland
Barings Euro CLO 2019-II BV	None		Ireland
Barings Euro CLO 2020-I DAC	None		Ireland
Barings Euro CLO 2021-I DAC	3715576VH		Ireland
Barings Euro CLO 2021-II DAC	3750378QH		Ireland
Barings Euro CLO 2021-III DAC	None		Ireland
Barings Euro CLO 2023-II DAC	None		Ireland
Barings Euro CLO 2024-II	4278301GH		Ireland
Barings CLO 2025 - IV	None		Cayman Islands
Barings Global Energy Infrastructure Fund I LP	98-1332384		Cayman Islands
Barings Joondalup Trust*	None		Australia
Barings Construction Lending Fund	93-4219244		Delaware
Barings Liquidity Investment Strategy	None		Delaware
Artemis Real Estate Income and Growth Fund II LP	82-4059427		Delaware
Artemis EM Strategy Sponsor Investor, LLC	99-1828090		Delaware
Barings Global Special Situations Credit 4 Delaware*	85-1465973		Delaware
Barings Global Special Situations Credit 4 LUX*	98-1570693		Luxembourg
Barings Europe Select Fund	None		Ireland
Barings Hotel Opportunity Venture	87-0977058		Connecticut
Barings Innovations & Growth Real Estate Fund*	86-3661023		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Middle Market CLO 2017-I Ltd & LLC	None		Cayman Islands
Barings Middle Market CLO Ltd 2021-I	98-1612604		Cayman Islands
Barings Middle Market CLO Ltd 2023-I	None		Bermuda
Barings Middle Market CLO Ltd 2023-II	None		Bermuda
Barings Euro Middle Market CLO 2024-1 DAC	None		Ireland
Barings Middle Market Loan Partners 1	None		Cayman Islands
Barings Middle Market Loan Partners 2	None		Cayman Islands
Barings Loan Partners 5	None		Cayman Islands
Barings Loan Partners 4	None		Cayman Islands
Barings RE Credit Strategies VII LP	98-1332384		Delaware
Barings Target Yield Infrastructure Debt Fund	98-1567942		Luxembourg
Barings CLO Investment Partners LP	81-0841854		Delaware
Barings Euro Value Add II (BREEVA II)*	None		Luxembourg
Barings Transportation Fund LP*	87-1262754		Delaware
Braemar Energy Ventures I, L.P.*	None		Delaware
Barings European Core Property Fund SCSp*	None		Luxembourg
Barings European Private Loan Fund III A	46-5001122		Luxembourg
Benchmark 2018-B2 Mortgage Trust	38-4059932		New York
Benchmark 2018-B4	None		New York
Benchmark 2018-B8	38-4096530		New York
Barings Core Property Fund LP	20-5578089		Delaware
DPI Acres Capital SPV LLC	04-1590850		Delaware
DPI-ARES Mortgage Lending SPV, LLC	04-1590850		Delaware
E2E Affordable Housing Debt Fund LLC	None		Delaware
GIA EU Holdings - Emerson JV Sarl	98-1607033		Luxembourg
JPMCC Commercial Mortgage Securities Trust 2017-JP7	38-4041011		New York
JPMDB Commercial Mortgage Securities Trust 2017-C5	38-4032059		New York
Martello Re Feeder LP	None		Delaware
Martello Re LP	None		Delaware
Martello Re Holding Limited LLC	None		Delaware
Martello Re Limited	None		Bermuda
Martello Re Services Company	None		Bermuda
Miami Douglas Three MM, LLC	04-1590850		Delaware
MM BIG Peninsula Co-Invest Member LLC*	87-4021641		Delaware
MML Mezzanine Investor III LLC	None		Delaware
Red Lake Ventures LLC	None		Delaware
Tamiami Citrus LLC	None		Delaware
MALIC Member New Albany Industrial LLC	13-1935920		North Carolina
MM AsiaPac LP Investor LLC	13-1935920		Japan
MM Elco Yards A Member LLC	04-1590850		Delaware
MM Elco Yards D Member LLC	04-1590850		Delaware
MM New Albany Industrial Member LLC	04-1590850		North Carolina
MM CM Holding LLC	None		Delaware
MM Debt Participations LLC	81-3000420		Delaware

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Capital Solutions Perpetual Fund (DE) LP	92-3857084		Delaware
Barings Capital Solutions Perpetual Fund (LUX)	None		Luxembourg
Barings Income Navigator Fund	None		Ireland
Barings Emerging Market Debt Blended Total Return Fund	None		Ireland
40 Exchange MM Member LLC*	None		Delaware
Barings Global Investment Grade Credit Fund	None		Ireland
MM MD2 Station Member LLC*	04-1590850		Delaware
MM National IOS Program Member LLC	04-1590850		Delaware
MM National Self-Storage Program Member II LLC	None		Delaware
MMV Climate Technology Fund GP*	04-1590850		Delaware
MM REED District Landco Member LLC*	None		Delaware
MM Sedona Vortex Investor LLC*	04-1590850		Delaware
MM SL Willistown LLC*	04-1590850		Delaware
MM Subline Borrower LLC	04-1590850		Delaware
MM The Gilman Member LLC	None		Delaware
MM Tokyo BTR1 LLC*	39-2502808		Delaware
MM Tokyo BTR1 LLC – Project Zeus*	39-2502808		Delaware
MMLIC Australia BAST LLC	None		Delaware
MMLIC Australia BSOT LLC	None		Delaware
SBNP SIA IV LLC	None		Delaware
Washington Pine LLC	04-1590850		Delaware
PDX SW Third Hotel Owner LLC	33-5063019		Delaware
Trailside MM Member LLC*	04-1590850		Delaware
Washington Gateway Two LLC*	83-1325764		Delaware
Washington Gateway Three LLC	32-0574045		Delaware
MALIC Debt Participations LLC	None		Delaware
MALIC Elco Yards A Member LLC	None		Delaware
Invesco Ltd	None		Bermuda
Barings US Loan Fund Series	None		Delaware
Barings Global Private Loan Fund	None		Luxembourg
KKR MM Project Vector LP	None		Delaware
Barings Developed Europe Private Loan Fund 1 SCSp	04-1590850		Luxembourg
Barings Developed Europe Real Estate Debt Fund *	None		North Carolina
Barings Umbrella Fund plc - Barings Global Investment Grade	None		Ireland
Barings CLO LTD 2018-III	None		Cayman Islands
Babson LP-II	None		Cayman Islands
Barings Loan Partners CLO-III	None		Cayman Islands
Barings CLO Ltd 2025-III	None		Cayman Islands
Barings CLO Ltd 2025-VI	None		Cayman Islands
Barings CLO Ltd 2025-VII	None		Cayman Islands
Barings CLO Romeo Warehouse	None		Cayman Islands
Barings Euro CLO 2014-II BV	None		Ireland
Barings Affililates & Funds:			
Barings China Aggregate Bond Private Securities Investment Fund	None		China

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
Barings Global High Yield Fund	47-3790192		Massachusetts
Wood Creek Venture Fund LLC	04-1590850		Delaware
Barings Real Estate Affiliates & Funds:			
Barings California Mortgage Fund IV	None		California
Barings Umbrella Fund LUX SCSp SICAV RAIF*	None		Luxembourg
Cornbrook PRS Holdings LLC	82-3307907		Delaware
Cornerstone California Mortgage Fund I LLC	95-4207717		California
Cornerstone California Mortgage Fund II LLC	95-4207717		California
Cornerstone California Mortgage Fund III LLC	95-4207717		California
Cornerstone Permanent Mortgage Fund II LLC	61-1750537		Massachusetts
Cornerstone Permanent Mortgage Fund III LLC	None		Massachusetts
Cornerstone Permanent Mortgage Fund IV LLC	61-1793735		Massachusetts
Danville Riverwalk Venture, LLC	82-2783393		Delaware
Euro Real Estate Holdings LLC	04-1590850		Delaware
Fan Pier Development LLC*	20-3347091		Delaware
GIA EU Holdings LLC - Avalon Spain	04-1590850		Delaware
GIA EU Holdings LLC- GIA Italy SCSp	04-1590850		Massachusetts
GIA EU Holdings LLC	04-1590850		Delaware
Landmark Manchester Holdings LLC	81-5360103		Delaware
MMLIC Debt Participations LLC	13-1935920		Delaware
MM Brookhaven Member LLC	04-1590850		Delaware
MM Kannapolis Industrial Member LLC*	04-1590850		Delaware
MM DS Investor LLC	None		Delaware
MM East South Crossing Member LLC	04-1590850		Delaware
MM Fremont Member LLC	None		Delaware
MM Horizon Savannah Member LLC*	04-1590850		Delaware
MM Horizon Savannah Member II LLC*	04-1590850		Delaware
MM Ironhead Commerce Center*	04-1590850		Delaware
BRAVA5 MM Investor LLC	13-1935920		Delaware
BRAVA5 MALIC Investor LLC	04-1590850		Delaware
MM Ironhead Commerce Center Member LLC	None		Delaware
MM 425 Montgomery Member LLC*	None		Delaware
MM 550 Corporate Member LLC	None		Delaware
MM Ascend DS Investors LLC	None		Delaware
MM Century Square LLC	None		Delaware
MM Horizon Savannah Member III LLC*	None		Delaware
MM Liberty Centre LLC	None		Delaware
MM National Self-Storage Program Member LLC	04-1590850		Delaware
MM Park City Investor LLC*	None		North Carolina
MM ReDiscover Member LLC*	04-1590850		Delaware
MM Liberty Centre Member LLC	04-1590850		Delaware
MM Century Square Member LLC*	04-1590850		Delaware
MM Stowe Investor LLC	04-1590850		North Carolina
MM Virginian Investor LLC	04-1590850		North Carolina

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

PART 1 – ORGANIZATIONAL CHART

	Federal Tax ID	NAIC Co Code	State of Domicile
MM 10 Centennial Drive Member LLC	None		Delaware
MM 100 Congress Owner LLC	None		Delaware
MM 340 Madison Member LLC*	04-1590850		Delaware
MM 1370 AVE OF AM LLC *	04-1590850		Delaware
MM 1400 E 4th Street Member LLC	04-1590850		Delaware
Miami Douglas Four MM LLC	04-1590850		Delaware
MM Five50West Member LLC*	04-1590850		Delaware
MM Breton Village Member LLC*	04-1590850		Delaware
One Harbor Shore LLC*	80-0948028		Delaware
Salomon Brothers Commercial Mortgage Trust 2001-MM	None		Delaware
Trailside MM Member II LLC	04-1590850		Delaware
Unna, Dortmund Holding LLC	82-3250684		Delaware
Washington Gateway Apartments Venture LLC*	45-5401109		Delaware
West 37th Street Hotel LLC*	88-3861481		Delaware
MassMutual Select Funds:			
MassMutual Select Small Capital Value Equity Fund	02-0769954		Massachusetts
MML Series Investment Funds II:			
MML Series II Dynamic Bond Fund	47-3529636		Massachusetts
MassMutual RetireSMART Funds:			
MassMutual ishares 60/40 Allocation Fund	45-1618046		Massachusetts
MassMutual Blue Chip Growth Fund	04-3556992		Massachusetts
MassMutual Diversified Value Fund	01-0821120		Massachusetts
MassMutual Inflation-Protected and Income Fund	03-0532475		Massachusetts
MassMutual Mid Cap Growth Fund	04-3512596		Massachusetts
MassMutual Premier Diversified Bond Fund	04-3464165		Massachusetts
MassMutual Select Overseas Fund	04-3557000		Massachusetts
MassMutual High Yield Fund	04-3520009		Massachusetts
MML Vip American Funds 80/20 Allocation Fund	41-5125534		Massachusetts
MML Barings Core Bond Fund	04-3277549		Massachusetts

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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 *
0435	Massachusetts Mut Life Ins Co	65935	04-1590850	3848388			Massachusetts Mutual Life Insurance Company (MMLIC)	MA	UIP		Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93432	06-1041383				C.M. Life Insurance Company	CT	IA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	70416	43-0581430				MML Bay State Life Insurance Company	CT	IA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Special Situations Investor LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CM Life Mortgage Lending LLC	DE	NIA	C.M. Life Insurance Company	Ownership	100.000	MMLIC		
0000							CML Global Capabilities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services India LLP	IND	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MM Global Capabilities (Netherlands) B.V.	NLD	NIA	MM Global Capabilities I LLC	Ownership	100.000	MMLIC		
0000							MassMutual Global Business Services Romania S.R.L.	ROU	NIA	MM Global Capabilities (Netherlands) B.V.	Ownership	100.000	MMLIC		
0000							MM Global Capabilities II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Global Capabilities III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM/Barings Multifamily TEBS 2020 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Berkshire Way LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MML Special Situations Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			47-5322979				Timberland Forest Holding LLC	DE	NIA	Wood Creek Capital Management LLC	Management		MMLIC		
0000							Lyme Adirondack Forest Company, LLC	DE	NIA	Timberland Forest Holding LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands I, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timberlands II, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000							Lyme Adirondack Timber Sales, LLC	DE	NIA	Lyme Adirondack Forest Company, LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Insurance Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Trad Private Equity LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Intellectual Property LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							Trad Investments I LLC	DE	NIA	Insurance Road LLC	Ownership	100.000	MMLIC		
0000							EM Opportunities LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual MCAM Insurance Company, Inc.	VT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000							MassMutual Ventures US IV GP, LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	1.000	MMLIC		
0000							MassMutual Ventures US IV, L.P.	DE	NIA	MassMutual Ventures US IV GP, LLC	Management		MMLIC		
0000							MassMutual Ventures US IV, LLC	DE	NIA	MassMutual Ventures US IV, L.P.	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Europe/APAC I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000							MassMutual Ventures Europe/APAC I GP, L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, LLC	Management		MMLIC		

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0000							MassMutual Ventures Europe/APAC I L.P.	CYM	NIA	MassMutual Ventures Europe/APAC I GP, L.P.	Management		MMLIC		
0000							MassMutual Ventures Southeast Asia III LLC	DE	NIA	MassMutual Ventures Europe/APAC I L.P.	Ownership	100.000	MMLIC		
0000							MMV Digital I LLC	CYM	NIA	MassMutual Ventures Southeast Asia III LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Sustainable Advisors LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	80.250	MMLIC		
0000							CSA Intermediate Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Trust Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							CP PACE LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Titling Trust	DE	NIA	CP PACE LLC	Ownership	100.000	MMLIC		
0000							CSA Employee Services Company LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Sustainable Real Estate II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions II LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Counterpointe Energy Solutions (CA) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions (FL) II LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Energy Solutions (IL) LLC	DE	NIA	Counterpointe Energy Solutions II LLC	Ownership	100.000	MMLIC		
0000							Loop-Counterpointe PACE LLC	DE	NIA	Counterpointe Energy Solutions (IL) LLC	Ownership	50.000	MMLIC		
0000							Counterpointe Energy Services LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							Counterpointe Investment Management LLC	DE	NIA	CSA Intermediate Holdco LLC	Ownership	100.000	MMLIC		
0000							CSA Incentive Holdco LLC	DE	NIA	Counterpointe Sustainable Advisors LLC	Ownership	100.000	MMLIC		
0000			27-0105644				Jefferies Finance LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		1
0000							JFIN GP Adviser LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies MM Lending LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Partners LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Green SPE LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Green SPE 2025 LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Apex GP I LLC	DE	NIA	Apex Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Apex Securitized Income Fund LP	DE	NIA	Apex GP I LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 13 Ltd.	DE	NIA	Apex Credit Partners LLC	Ownership	54.340	MMLIC		
0000							Jefferies Credit Partners Investments Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners Investments LLC	DE	NIA	Jefferies Credit Partners Investments Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Management LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCM GP I LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCM H-2 Credit Fund GP LLC	DE	NIA	Jefferies Credit Management LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2022 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Direct Lending Europe SCSp SICAV-RAIF	LUX	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							Jefferies Credit Management Holdings LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	9.900	MMLIC		
0000							JDLF GP (Europe) S.a.r.l	LUX	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JFAM GP LP	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C LP	DE	NIA	JFAM GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund C LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund C SPE LLC	DE	NIA	Jefferies DLF C Holdings LLC	Ownership	100.000	MMLIC		

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0000							JDLF II GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF II GP LP	DE	NIA	JDLF II GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C LP	DE	NIA	JDLF II GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF 2 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE LLC	DE	NIA	Jefferies DLF 2 C Holdings LLC	Ownership	100.000	MMLIC		
0000							Jefferies DLF2 C Holdings-2 LLC	DE	NIA	Jefferies Direct Lending Fund II C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund II C SPE-2 LLC	DE	NIA	Jefferies DLF2 C Holdings-2 LLC	Ownership	100.000	MMLIC		
0000							JDLF III GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JDLF III GP LP	DE	NIA	JDLF III GP LLC	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund III C LP	DE	NIA	JDLF III GP LP	Ownership	100.000	MMLIC		
0000							Jefferies DLF3 C Holdings LLC	DE	NIA	Jefferies Direct Lending Fund III C LP	Ownership	100.000	MMLIC		
0000							Jefferies Direct Lending Fund III C SPE LLC	DE	NIA	Jefferies DLF3 C Holdings LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023-1 LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Direct Lending CLO 2023 Ltd.	JEY	NIA	JCP Direct Lending CLO 2023 Ltd.	Ownership	100.000	MMLIC		
0000							JCP GP I LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies M Super Private Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners Europe Limited	GBR	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners (Luxembourg) GP S.à r.l	LUX	NIA	Jefferies Credit Partners Europe Limited	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners (Luxembourg) S.C.A. SICAV-RAIF	LUX	NIA	Jefferies Credit Partners (Luxembourg) GP S.à r.l	Ownership	100.000	MMLIC		
0000							JCP Congaree Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Solaris Credit Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							Jefferies Credit Partners Structured Solutions Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Acacia Fund GP LLC	DE	NIA	Jefferies Credit Partners LLC	Ownership	100.000	MMLIC		
0000							JCP Funding 2024 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Holdings II LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Co-Issuer Corporation	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Europe GP, S.a.r.l.	LUX	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, S.L.P.	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Europe, SCSp	LUX	NIA	JFIN Europe GP, S.a.r.l.	Ownership	100.000	MMLIC		
0000							Jefferies Finance Business Credit LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Business Credit Fund I LLC	DE	NIA	Jefferies Finance Business Credit LLC	Ownership	100.000	MMLIC		
0000							JFIN Funding 2021 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JSPCS MM LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN LC Fund LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2017 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2018 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2019-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2020 Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2021-V Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-II Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-III Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV Ltd.	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2024-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		

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0000							JFIN Revolver CLO 2025-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2025-II Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2026-I Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2026-II Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2026-II LLC	DE	NIA	JFIN Revolver CLO 2026-II Holdings LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver CLO 2022-IV LLC	CYM	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Fund, L.P.	DE	NIA	Jefferies Finance LLC	Ownership	57.950	MMLIC		
0000							JFIN Revolver Funding 2021 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021-III Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2021-IV Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver Funding 2022-I Ltd.	BMU	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE1 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE3 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JFIN Revolver SPE4 2022 Ltd.	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management GP LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JCP Private Loan Management LP	DE	NIA	JCP Private Loan Management GP LLC	Ownership	100.000	MMLIC		
0000							JF CEI Holdings 1 LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							JF CEI Holdings 2 LLC	DE	NIA	JF CEI Holdings 1 LLC	Ownership	100.000	MMLIC		
0000							Apex Credit CLO 2024-I Ltd.	NY	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Apex Credit Holdings LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000							Custom Ecology Holdco, LLC	DE	NIA	Jefferies Finance LLC	Ownership	100.000	MMLIC		
0000			86-2294635				Glidepath Holdings Inc.	DE	UDP	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	63312	13-1935920				MassMutual Ascend Life Insurance Company	OH	RE	Glidepath Holdings Inc.	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	93661	31-1021738				Annuity Investors Life Insurance Company	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			31-1395344				MM Ascend Life Investor Services, LLC	OH	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Ascend Mortgage Lending LLC	DE	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Vine Street LLC	DE	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							Counterpointe Ascend Mortgage Lending LLC	DE	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC 10 Centennial Drive Member LLC	DE	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			26-3260520				Manhattan National Holding, LLC	OH	DS	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0435	Massachusetts Mut Life Ins Co	67083	45-0252531				Manhattan National Life Insurance Company	OH	DS	Manhattan National Holding, LLC	Ownership	100.000	MMLIC		
0000							MassMutual Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Copper Hill Road LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMV CTF I GP LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Climate Technology Fund I LP	DE	NIA	MMV CTF I GP LLC	Management		MMLIC		
0000							DPI-ACRES Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							DPI-ARES Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Investment Holding	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMIH Bond Holdings LLC	DE	NIA	MM Investment Holding	Ownership	99.610	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.400	MMLIC		
0000			26-0073611				MassMutual Asset Finance LLC	DE	NIA	MM Investment Holding	Ownership	99.600	MMLIC		

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0000							MMAF Equipment Finance LLC 2019-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2020-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2023-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							MMAF Equipment Finance LLC 2024-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Equipment Finance LLC 2025-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Equipment Finance LLC 2025-B	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Equipment Finance LLC 2026-A	DE	NIA	MassMutual Asset Finance LLC	Ownership	100.000	MMLIC		
0000			04-2443240				MML Management Corporation	MA	NIA	MM Investment Holding	Ownership	100.000	MMLIC	YES	
0000			04-3548444				MassMutual International Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000			04-3341767				MassMutual Holding MSC, Inc.	MA	NIA	MML Management Corporation	Ownership	100.000	MMLIC		
0000							MML CM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Flourish Holding Company LLC	DE	NIA	MML CM LLC	Ownership	100.000	MMLIC		
0000							Flourish Insurance Agency LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							SoraFinance, Inc.	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Financial LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000							Flourish Technologies LLC	DE	NIA	Flourish Holding Company LLC	Ownership	100.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-3356880				MML Distributors LLC	MA	NIA	MassMutual Holding LLC	Ownership	1.000	MMLIC		
0000							MML Investment Advisers, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			46-3238013				MML Strategic Distributors, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			06-1563535	2881445			MassMutual Private Wealth & Trust, FSB	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			04-1590850				MML Private Placement Investment Company I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MML Private Equity Fund Investor LLC	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			04-1590850				MM Private Equity Intercontinental LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2738137				Pioneers Gate LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-2854319	2392316			MassMutual Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC	YES	
0000			37-1732913				Fern Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Low Carbon Energy Holding	GBR	NIA	MassMutual Holding LLC	Ownership	32.200	MMLIC		
0000							Sleeper Street LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	MassMutual Holding LLC	Ownership	73.370	MMLIC		
0000			82-2932156				GASL Holdings LLC	DE	NIA	Barings LLC	Board		MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	11.423	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	C.M. Life Insurance Company	Ownership/Influence	1.120	MMLIC		
0000			36-4868350				Barings Asset-Based Income Fund (US) LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	50.535	MMLIC		
0000							Barings Perpetual European Direct Lending Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.632	MMLIC		

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0000			88-0916548				Barings Emerging Generation Fund II	DE	NIA	Barings LLC	Influence		MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	MassMutual Holding LLC	Ownership/Influence	23.875	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	C.M. Life Insurance Company	Ownership	1.520	MMLIC		
0000			98-1206017				Babson Capital Global Special Situation Credit Fund 2	DE	NIA	Barings LLC	Management		MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	32.422	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	C.M. Life Insurance Company	Ownership	6.240	MMLIC		
0000			82-3867745				Barings Global Real Assets Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	15.978	MMLIC		
0000							Barings Global Special Situations Credit Fund 3	LUX	NIA	Barings LLC	Management		MMLIC		
0000			06-1597528				MassMutual Assignment Company	NC	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MassMutual Capital Partners LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Intermodal Holding II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Holding LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Crane Venture Partners LLP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	16.660	MMLIC		
0000							MassMutual Ventures Management LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures SEA Management Private Limited	SGP	NIA	MassMutual Ventures Management LLC	Ownership	100.000	MMLIC		
0000							MMV UK/SEA Limited	GBR	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000							MassMutual Ventures India Private Limited	IND	NIA	MassMutual Ventures SEA Management Private Limited	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures Southeast Asia II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures UK LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000			47-1296410				MassMutual Ventures US I LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US II LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MassMutual Ventures US III LLC	DE	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							Crane APAC I LP	GBR	NIA	MassMutual Ventures Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							MM Catalyst Fund II LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MM Rothesay Holdco US LLC	DE	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000							Rothesay Limited	GBR	NIA	MM Rothesay Holdco US LLC	Ownership	47.600	MMLIC		
0000							Riverton Home Finance Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Life Plc	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay MA No.1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.3 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay MA No.4 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							LT Mortgage Financing Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	99.900	MMLIC		
0000							Rothesay Property Partnership 1 LLP	GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MMLIC		
0000							Rothesay Property Partnership 2 LLP	GBR	NIA	Rothesay Life PLC	Ownership	99.900	MMLIC		
0000							Rothesay Property Partnership 2 LLP	GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MMLIC		
0000							Rothesay Property Company 1 Limited	GBR	NIA	Rothesay Life PLC	Ownership	100.000	MMLIC		
0000							Rothesay Mortgages Partnership 1 LLP	GBR	NIA	Rothesay Life PLC	Ownership	99.900	MMLIC		
0000							Rothesay Mortgages Partnership 1 LLP	GBR	NIA	Rothesay MA No.4 Limited	Ownership	0.100	MMLIC		

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0000							Rothesay Foundation	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Pensions Management Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management UK Limited	GBR	NIA	Rothesay Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management Australia Pty Ltd	AUS	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000							Rothesay Asset Management North America LLC	DE	NIA	Rothesay Asset Management UK Limited	Ownership	100.000	MMLIC		
0000			04-1590850				MML Investors Services, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			04-1590850				MML Insurance Agency, LLC	MA	NIA	MML Investors Services, LLC	Ownership	100.000	MMLIC		
0000			47-1466022				LifeScore Labs, LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			45-4000072				MM Asset Management Holding LLC	MA	NIA	MassMutual Holding LLC	Ownership	100.000	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	MM Asset Management Holding LLC	Ownership	81.500	MMLIC		
0000			51-0504477				Barings LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.500	MMLIC		
0000			98-0524271				Baring Asset Management (Asia) Holdings Limited	HKG	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0457463				Baring Asset Management (Asia) Limited	HKG	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Baring Asset Management Korea Limited	KOR	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Management (Shanghai) Limited	HKG	NIA	Baring Asset Management (Asia) Limited	Ownership	100.000	MMLIC		
0000							Barings Overseas Investment Fund Management (Shanghai) Limited	HKG	NIA	Barings Investment Management (Shanghai) Limited	Ownership	100.000	MMLIC		
0000			98-0457707				Baring SICE (Taiwan) Limited	TWN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Singapore Pte. Ltd.	SGP	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Real Estate Investment Japan Limited	JPN	NIA	Barings Singapore Pte. Ltd.	Ownership	100.000	MMLIC		
0000			98-0236449				Barings Japan Limited	JPN	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Holding Company Pty Ltd	AUS	NIA	Baring Asset Management (Asia) Holdings Limited	Ownership	100.000	MMLIC		
0000							Barings Australia Pty Ltd	AUS	NIA	Barings Australia Holding Company Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Real Estate Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			14-0045656				Barings Australia Real Estate Pty Ltd	AUS	NIA	Barings Australia Real Estate Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000			98-0457456				Barings Australia Property Holdings Pty Ltd	AUS	NIA	Barings Australia Real Estate Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Asset Management Pty Ltd	AUS	NIA	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Property Pty Ltd	AUS	NIA	Barings Australia Property Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Holdings Pty Ltd	AUS	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Australia Structured Finance Pty Ltd	AUS	NIA	Barings Australia Structured Finance Holdings Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Partners Pty Ltd	AUS	NIA	Barings Australia Structured Finance Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Management Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000							Gryphon Capital Investments Pty Ltd	AUS	NIA	Gryphon Capital Partners Pty Ltd	Ownership	100.000	MMLIC		
0000							Barings Real Estate Holdings LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Partners, LLC	DE	NIA	Barings Real Estate Holdings LLC	Ownership	100.000	MMLIC		
0000							Artemis Real Estate Advisors, LLC	DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MMLIC		

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0000							Artemis Real Estate Partners Acquisitions I, LLC	DE	NIA	Artemis Real Estate Partners, LLC	Ownership	100.000	MMLIC		
0000							Artemis Industrial Development Member, LLC	DE	NIA	Artemis Real Estate Partners Acquisitions I, LLC	Ownership	100.000	MMLIC		
0000			80-0875475				Barings Finance LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCF Europe Funding Limited	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I LLC	DE	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							BCF Senior Funding I Designated Activity Company	IRL	NIA	Barings Finance LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate Acquisitions LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351				Barings Securities LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0437588				Barings Guernsey Limited	GGY	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Europe Limited	GBR	NIA	Barings Guernsey Limited	Ownership	100.000	MMLIC		
0000							Barings Asset Management Spain SL	ESP	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring France SAS	FRA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Baring International Fund Managers (Ireland) Limited	IRL	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings GmbH	DEU	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Italy S.r.l.	ITA	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Sweden AB	SWE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Netherlands B.V.	NLD	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0432153				Barings (U.K.) Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000							Barings Switzerland Sàrl	CHE	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0241935				Baring Asset Management Limited	GBR	NIA	Barings Europe Limited	Ownership	100.000	MMLIC		
0000			98-0457328				Baring International Investment Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000			98-0457586				Baring Fund Managers Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BCGSS 2 GP LLP	GBR	NIA	Baring Fund Managers Limited	Ownership	100.000	MMLIC		
0000			98-0457578				Baring Investment Services Limited	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Core Fund Feeder I GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Investment Fund (LUX) GP S.à. r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings BME GP S.à.r.l.	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings GPC GP S.à. r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings European Core Property Fund GP Sàrl	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							Barings Umbrella Fund (LUX) GP S.à.r.l.	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							GPLF4(S) GP S.à r. l	LUX	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							PREIF Holdings Limited Partnership	GBR	NIA	Baring Asset Management Limited	Ownership	100.000	MMLIC		
0000							BMC Holdings DE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			04-3238351	3456895			Barings Real Estate Advisers Inc.	CA	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.180	MMLIC		
0000			81-4065378				Remington L & W Holdings LLC	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Aland Royalty GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Alaska Future Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI Funds SLP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BAI GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Baring Asset-Based Income Fund (US) GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infiniti Fund Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Infrastructure CLO Equity Partnership GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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.0000							Barings Infrastructure Secondaries & Solutions Fund II Managing Member LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings NAPLF IV Rated Feeder, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	43.480	MMLIC		
.0000							Barings New Jersey Emerging Manager Program GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings New Jersey Emerging Manager Program II GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Blue Ridge Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Blue Ridge Fund, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Specialty Asset Based Finance Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Hotel Opportunity Venture I GP, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
.0000							Barings Hotel Opportunity Venture II GP, LLC	DE	NIA	Barings LLC	Ownership	25.000	MMLIC		
.0000							Baring Investment Series LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Emerging Generation Fund GP II, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings ERS PE Emerging Manager III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings FC III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			04-1590850				Barings Global Investment Funds (U.S.) Management LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CLO Investment Partners GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CLO Investment Partners (Cayman) LP	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings CLO Investment Partners (Mini-Master) LP	DE	NIA	Barings LLC	Ownership	99.910	MMLIC		
.0000							Barings Core Property Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Direct Lending GP Ltd.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Direct Investments LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Diversified Residential Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Global Energy Infrastructure Advisors, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings Centre Street CLO Equity Partnership GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	22.957	MMLIC		
.0000			88-3792609				Barings Centre Street CLO Equity Partnership L.P.	DE	NIA	Barings LLC	Management		MMLIC		
.0000							Barings Global Real Assets Fund GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings GPSF LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund II Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund III Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund IV (Cayman)-A, L.P.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
.0000							Barings North American Private Loan Fund IV Management, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		

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0000							Barings Portfolio Finance Investment Grade Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Portfolio Finance IG Issuer I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Real Asset Special Servicer LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Global Special Situations Credit Fund 4 GP (Delaware) LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings - MM Revolver Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Real Estate European Value Add Fund II Feeder LLC	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SBIC II GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings SEM GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BMT RE Debt Fund GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	30.310	MMLIC		
0000			84-5063008				Barings Small Business Fund LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings TYIDF2 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings TYIDF2 Rated Feeder, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Active Passive Equity Direct EAFE LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BCLF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BDAE Private Fund GP	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BDAE Private Fund, LP	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-0536233				Benton Street Advisors, Inc.	CYM	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BHOVI Incentive LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive I LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BIG Real Estate Incentive II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BRECS VII GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							BREDIF GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CPF Springing Member, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREA-MA Reorganization Trust	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							CREF X GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Lake Jackson LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Martello Re GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Markets Blended Fund I GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund III GP, LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund III, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings EPLF4 Rated Feeder GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			41-2280126				Mezzco III LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000			80-0920285				Mezzco IV LLC	DE	NIA	Barings LLC	Ownership	99.300	MMLIC		
0000							Mezzco Australia II LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							NAPLF (Cayman)-A Senior Funding IV LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							RECSA-NY GP LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							Terrapin Middle Market Infrastructure Fund, L.P.	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000			98-1624360				Barings CLO 2022-I	CYM	NIA	Barings LLC	Influence		MMLIC		

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0000							Barings CLO 2022-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Amherst Long Term Holdings, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	24.500	MMLIC		
0000							Enroll Confidently, Inc.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.400	MMLIC		
0000							Imbiba Growth LLP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership	20.000	MMLIC		
0000							Yunfeng Financial Group Limited	HKG	NIA	Massachusetts Mutual Life Insurance Company	Ownership	23.650	MMLIC		
0000							Yingda Taihe Life Insurance Co., Ltd.	CHN	NIA	Massachusetts Mutual Life Insurance Company	Ownership	19.900	MMLIC		
0000			27-3576835				MassMutual External Benefits Group LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Stillings Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Eclipse Business Capital LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Board	7.000	MMLIC		
0000							Port 51 Lending Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000							Port 51 Lending LLC	DE	NIA	Port 51 Lending Holdings LLC	Ownership	100.000	MMLIC		
0000							Port 51 Commercial LLC	DE	NIA	Port 51 Lending Holdings LLC	Ownership	100.000	MMLIC		
0000							Counterpointe MM Mortgage Lending LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							LNL MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	71.250	MMLIC		
0000							LNL MM D Core, LLC	DE	NIA	LNL MM, LLC	Ownership	100.000	MMLIC		
0000							LNL MM D, LLC	DE	NIA	LNL MM, LLC	Ownership	100.000	MMLIC		
0000							Corten Real Estate Credit Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	73.500	MMLIC		
0000							Corten Real Estate Credit Fund I LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	24.500	MMLIC		
0000							CapSec LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							LNL MM 2, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	85.500	MMLIC		
0000			04-1590850				100 w. 3rd Street LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2432216				300 South Tryon Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Almack Mezzanine Fund II Unleveraged LP	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	72.900	MMLIC		
0000			82-3468147				Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-3468147				Barings Affordable Housing Mortgage Fund I LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1902329				Barings Affordable Housing Mortgage Fund II LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			85-3036663				Barings Affordable Housing Mortgage Fund III LLC	DE	NIA	Barings LLC	Management		MMLIC		

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0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership	35.000	MMLIC		
0000							Barings Capital Solutions Perpetual Fund (CA), L.P.	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Construction Lending Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	53.720	MMLIC		
0000							Barings Construction Lending Fund LP	DE	NIA	MassMutual Ascend Life Insurance Company	Management		MMLIC		
0000							12-18 West 55th Street Predevelopment, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.200	MMLIC		
0000							21 West 86th LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.240	MMLIC		
0000							Barings Diversified Residential Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Emerging Generation Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	39.380	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.160	MMLIC		
0000			84-3784245				Barings Emerging Generation Fund, LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000							Barings Emerging Markets Corporate Bond Fund	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			99-4893321				Barings Small Business Fund II, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	42.977	MMLIC		
0000			99-4893321				Barings Small Business Fund II, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro CLO 2025-1 DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	65.000	MMLIC		
0000							Barings Hotel Opportunity Venture I LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Hotel Opportunity Venture II LP	DE	NIA	Barings LLC	Ownership/Influence	50.000	MMLIC		
0000							Barings Miller Investment Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Influence		MMLIC		
0000							Barings Miller Investment Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.210	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	24.619	MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			85-3449260				Barings Real Estate Debt Income Fund LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	43.900	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	C.M. Life Insurance Company	Ownership	4.880	MMLIC		
0000							Barings Real Estate European Value Add I SCSp	GBR	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.466	MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	C.M. Life Insurance Company	Influence		MMLIC		
0000			04-1590850				Barings Real Estate European Value Add Fund 3 SCSp	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Small Business Fund, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	33.600	MMLIC		

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0000			04-1590850				Barings Storage Operations Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.760	MMLIC		
0000			04-1590850				Barings Storage Operations Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Ownership	7.740	MMLIC		
0000							Barings U.S. Core Bond Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	86.000	MMLIC		
0000							Barings-MM Revolver Fund LP	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership/Influence	14.000	MMLIC		
0000			04-1590850				Barings Australia Storage Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.760	MMLIC		
0000			04-1590850				Barings Australia Storage Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Ownership	7.740	MMLIC		
0000							Beauty Brands Acquisition LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	32.630	MMLIC		
0000							Beauty Brands Acquisition Intermediate LLC	DE	NIA	Beauty Brands Acquisition LLC	Ownership	100.000	MMLIC		
0000							Forma Brands, LLC	DE	NIA	Beauty Brands Acquisition Intermediate LLC	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			45-2632610				Cornerstone Permanent Mortgage Fund LLC	MA	NIA	Barings LLC	Management		MMLIC		
0000							CREA Ridge Apartments, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Euro Real Estate Holdings Herleshausen LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.500	MMLIC		
0000							London Office JV Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC AsiaPac LP Investor LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC BAM LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC Elco Yards D Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC Maret LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							End-to-End JPM Affordable Housing Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM BAM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Maret LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM New Albany Industrial LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM One Harbor Shore Member	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC Australia BSOT LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							Riverwalk MM Member, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	26.856	MMLIC		
0000			83-0560183				Aland Royalty Holdings LP	DE	NIA	Barings LLC	Management		MMLIC		
0000			81-2244465				Chassis Acquisition Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.000	MMLIC		
0000							EIP Holdings I, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	29.000	MMLIC		
0000			46-0687392				Validus Holding Company LLC	DE	NIA	Barings LLC	Ownership	40.440	MMLIC		
0000							SBNP SIA III LLC	DE	NIA	Barings LLC	Ownership	100.000	MMLIC		
0000							MM Speedway El Paso Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.600	MMLIC		

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0000							MM Speedway El Paso Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	12.400	MMLIC		
0000			04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.950	MMLIC		
0000			04-1590850				MM Speedway El Paso Member II LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	12.050	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	40.533	MMLIC		
0000							Barings European Real Estate Debt Income Fund	LUX	NIA	Barings LLC	Influence		MMLIC		
0000			13-1935920				Martello Member New Albany Industrial LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	44.820	MMLIC		
0000							Barings US High Yield Bond Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000							Barings US High Yield Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	20.256	MMLIC		
0000							Barings US High Yield Fund	DE	NIA	C.M. Life Insurance Company	Ownership	2.986	MMLIC		
0000							Barings US High Yield Fund	DE	NIA	Barings LLC	Influence		MMLIC		
0000			39-3814745				Barings US Core Bond Fund	NC	NIA	Barings LLC	Influence		MMLIC		
0000			39-3814745				Barings US Core Bond Fund	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Barings Infrastructure Secondaries & Solutions Fund II LLC	NC	NIA	Barings LLC	Influence		MMLIC		
0000			39-3891881				Capital Solutions DE Rated Feeder	NC	NIA	Barings LLC	Influence		MMLIC		
0000							Babson CLO Ltd. 2015-I	CYM	NIA	Barings LLC	Influence		MMLIC		2
0000			98-1473665				Barings CLO 2019-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2019-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2020-IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2021-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2024-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson Euro CLO 2015-I BV	NLD	NIA	Barings LLC	Influence		MMLIC		
0000			36-037260H				Barings Euro CLO 2019-I BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2019-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2020-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-15576VH				Barings Euro CLO 2021-I DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			37-503780H				Barings Euro CLO 2021-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2021-III DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2023-II DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000			42-78301GH				Barings Euro CLO 2024-II	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO 2025 - IV	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings Global Energy Infrastructure Fund I LP	CYM	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.253	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.720	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	MassMutual Ascend Life Insurance Company	Ownership/Influence	9.500	MMLIC		
0000							Barings Joondalup Trust	AUS	NIA	Barings LLC	Influence		MMLIC		
0000			93-4219244				Barings Construction Lending Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			93-4219244				Barings Construction Lending Fund	DE	NIA	Barings LLC	Influence		MMLIC		

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0000							Barings Liquidity Investment Strategy	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	9.821	MMLIC		
0000							Barings Liquidity Investment Strategy	DE	NIA	Barings LLC	Influence		MMLIC		
0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	19.306	MMLIC		
0000			82-4059427				Artemis Real Estate Income and Growth Fund II LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000			99-1828090				Artemis EM Strategy Sponsor Investor, LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	62.070	MMLIC		
0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	DE	NIA	C.M. Life Insurance Company	Ownership	3.270	MMLIC		
0000			85-1465973				Barings Global Special Situations Credit 4 Delaware	DE	NIA	Barings LLC	Management		MMLIC		
0000			98-1570693				Barings Global Special Situations Credit 4 LUX	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.895	MMLIC		
0000			98-1570693				Barings Global Special Situations Credit 4 LUX	LUX	NIA	C.M. Life Insurance Company	Ownership	0.630	MMLIC		
0000			98-1570693				Barings Global Special Situations Credit 4 LUX	LUX	NIA	Barings LLC	Management		MMLIC		
0000							Barings Europe Select Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	49.479	MMLIC		
0000			87-0977058				Barings Hotel Opportunity Venture	CT	NIA	Barings LLC	Management		MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	34.090	MMLIC		
0000			86-3661023				Barings Innovations & Growth Real Estate Fund	DE	NIA	C.M. Life Insurance Company	Ownership	0.430	MMLIC		
0000							Barings Middle Market CLO 2017-I Ltd & LLC	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1612604				Barings Middle Market CLO Ltd 2021-I	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO Ltd 2023-I	BMU	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market CLO Ltd 2023-II	BMU	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro Middle Market CLO 2024-1 DAC	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market Loan Partners 1	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Middle Market Loan Partners 2	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Loan Partners 5	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Loan Partners 4	CYM	NIA	Barings LLC	Influence		MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	30.381	MMLIC		
0000			98-1332384				Barings RE Credit Strategies VII LP	DE	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.484	MMLIC		
0000			98-1567942				Barings Target Yield Infrastructure Debt Fund	LUX	NIA	Baring Asset Management Limited	Management		MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	94.997	MMLIC		
0000			81-0841854				Barings CLO Investment Partners LP	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	25.520	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	C.M. Life Insurance Company	Ownership	2.220	MMLIC		
0000							Barings Euro Value Add II (BREEVA II)	LUX	NIA	Barings LLC	Management		MMLIC		

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0000			87-1262754				Barings Transportation Fund LP	DE	NIA	MassMutual Holding LLC	Ownership/Influence	13.435	MMLIC		
0000			87-1262754				Barings Transportation Fund LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	8.148	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.520	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	C.M. Life Insurance Company	Ownership	1.480	MMLIC		
0000							Braemar Energy Ventures I, L.P.	DE	NIA	Barings LLC	Management		MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	MassMutual Holding LLC	Ownership/Influence	11.410	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	C.M. Life Insurance Company	Ownership	0.732	MMLIC		
0000							Barings European Core Property Fund SCSp	LUX	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			46-5001122				Barings European Private Loan Fund III A	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.036	MMLIC		
0000			38-4059932				Benchmark 2018-B2 Mortgage Trust	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Benchmark 2018-B4	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4096530				Benchmark 2018-B8	NY	NIA	Barings LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	MassMutual Holding LLC	Influence		MMLIC		
0000			20-5578089				Barings Core Property Fund LP	DE	NIA	Barings Real Estate Advisers LLC	Management		MMLIC		
0000			04-1590850				DPI Acres Capital SPV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				DPI-ARES Mortgage Lending SPV, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							E2E Affordable Housing Debt Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	100.000	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	91.988	MMLIC		
0000			98-1607033				GIA EU Holdings - Emerson JV Sarl	LUX	NIA	Barings LLC	Management		MMLIC		
0000			38-4041011				JPMCC Commercial Mortgage Securities Trust 2017-JP7	NY	NIA	Barings LLC	Influence		MMLIC		
0000			38-4032059				JPMDB Commercial Mortgage Securities Trust 2017-C5	NY	NIA	Barings LLC	Influence		MMLIC		
0000							Martello Re Feeder LP	DE	NIA	MassMutual Holding LLC	Ownership	58.050	MMLIC		
0000							Martello Re LP	DE	NIA	Martello Re Feeder LP	Ownership	25.800	MMLIC		
0000							Martello Re Holding Limited LLC	DE	NIA	Martello Re LP	Ownership	100.000	MMLIC		
0000							Martello Re Limited	BMU	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000							Martello Re Services Company	BMU	NIA	Martello Re Holding Limited LLC	Ownership	100.000	MMLIC		
0000			04-1590850				Miami Douglas Three MM, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	26.510	MMLIC		
0000			87-4021641				MM BIG Peninsula Co-Invest Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	0.820	MMLIC		
0000							MML Mezzanine Investor III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.100	MMLIC		
0000							Red Lake Ventures LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	31.500	MMLIC		
0000							Tamiami Citrus LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	15.900	MMLIC		
0000			13-1935920				MALIC Member New Albany Industrial LLC	NC	NIA	MassMutual Ascend Life Insurance Company	Ownership	1.610	MMLIC		
0000			13-1935920				MM AsiaPac LP Investor LLC	JPN	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Elco Yards A Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		

SCHEDULE Y
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0000			04-1590850				MM Elco Yards D Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM New Albany Industrial Member LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.390	MMLIC		
0000							MM CM Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			81-3000420				MM Debt Participations LLC	DE	NIA	Barings LLC	Management		MMLIC		
0000			92-3857084				Barings Capital Solutions Perpetual Fund (DE) LP	DE	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Capital Solutions Perpetual Fund (LUX)	LUX	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Income Navigator Fund	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Emerging Market Debt Blended Total Return Fund	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							40 Exchange MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.350	MMLIC		
0000							40 Exchange MM Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	6.650	MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.904	MMLIC		
0000							Barings Global Investment Grade Credit Fund	IRL	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.000	MMLIC		
0000			04-1590850				MM MD2 Station Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.100	MMLIC		
0000			04-1590850				MM National IOS Program Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM National Self-Storage Program Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				MMV Climate Technology Fund GP	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	1.000	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.800	MMLIC		
0000							MM REED District Landco Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.200	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	76.290	MMLIC		
0000			04-1590850				MM Sedona Vortex Investor LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	18.710	MMLIC		
0000			04-1590850				MM SL Willistown LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	89.670	MMLIC		
0000			04-1590850				MM SL Willistown LLC	DE	NIA	C.M. Life Insurance Company	Ownership	10.330	MMLIC		
0000			04-1590850				MM Subline Borrower LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM The Gilman Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	45.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	30.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC Project Zeus	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	70.000	MMLIC		
0000			39-2502808				MM Tokyo BTR1 LLC Project Zeus	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	30.000	MMLIC		

SCHEDULE Y
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0000							MMLIC Australia BAST LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MMLIC Australia BSOT LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							SBNP SIA IV LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	99.000	MMLIC		
0000			04-1590850				Washington Pine LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			33-5063019				PDX SW Third Hotel Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.590	MMLIC		
0000			04-1590850				Trailside MM Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	7.370	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	66.810	MMLIC		
0000			83-1325764				Washington Gateway Two LLC	DE	NIA	C.M. Life Insurance Company	Ownership	28.190	MMLIC		
0000			32-0574045				Washington Gateway Three LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	83.781	MMLIC		
0000							MALIC Debt Participations LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MALIC Elco Yards A Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							Invesco Ltd	BMU	NIA	MM Asset Management Holding LLC	Ownership	18.200	MMLIC		
0000							Barings US Loan Fund Series	DE	NIA	Barings LLC	Ownership	0.028	MMLIC		
0000							Barings Global Private Loan Fund	LUX	NIA	Barings LLC	Ownership	13.475	MMLIC		
0000							KKR MM Project Vector LP	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				Barings Developed Europe Private Loan Fund 1 SCSp	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							Barings Developed Europe Real Estate Debt Fund	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.671	MMLIC		
0000							Barings Developed Europe Real Estate Debt Fund	NC	NIA	MassMutual Ascend Life Insurance Company	Ownership	31.330	MMLIC		
0000							Barings Umbrella Fund plc - Barings Global Investment Grade	IRL	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.010	MMLIC		
0000							Barings CLO LTD 2018-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Babson LP-II	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Loan Partners CLO-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd 2025-III	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd 2025-VI	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd 2025-VII	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Ltd 2025-VII	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings CLO Romeo Warehouse	CYM	NIA	Barings LLC	Influence		MMLIC		
0000							Barings Euro CLO 2014-II BV	IRL	NIA	Barings LLC	Influence		MMLIC		
0000							Barings China Aggregate Bond Private Securities Investment Fund	CHN	NIA	Barings LLC	Management		MMLIC		
0000			47-3790192				Barings Global High Yield Fund	MA	NIA	Barings LLC	Management		MMLIC		
0000			04-1590850				Wood Creek Venture Fund LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	40.000	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership/Influence	98.942	MMLIC		
0000							Barings California Mortgage Fund IV	CA	NIA	Barings LLC	Influence		MMLIC		

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0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	Massachusetts Mutual Life Insurance Company	Ownership	22.972	MMLIC		
0000							Barings Umbrella Fund LUX SCSp SICAV RAIF	LUX	NIA	C.M. Life Insurance Company	Ownership	1.997	MMLIC		
0000			82-3307907				Cornbrook PRS Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.080	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund I LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund II LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			95-4207717				Cornerstone California Mortgage Fund III LLC	CA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			61-1750537				Cornerstone Permanent Mortgage Fund II LLC	MA	NIA	Barings LLC	Management		MMLIC		
0000							Cornerstone Permanent Mortgage Fund III LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.472	MMLIC		
0000			61-1793735				Cornerstone Permanent Mortgage Fund IV LLC	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			82-2783393				Danville Riverwalk Venture, LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.860	MMLIC		
0000			04-1590850				Euro Real Estate Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	59.150	MMLIC		
0000			20-3347091				Fan Pier Development LLC	DE	NIA	C.M. Life Insurance Company	Ownership	5.850	MMLIC		
0000			04-1590850				GIA EU Holdings LLC - Avalon Spain	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				GIA EU Holdings LLC- GIA Italy SCSp	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				GIA EU Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000			81-5360103				Landmark Manchester Holdings LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			13-1935920				MMLIC Debt Participations LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Brookhaven Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.010	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	87.080	MMLIC		
0000			04-1590850				MM Kannapolis Industrial Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	12.920	MMLIC		
0000							MM DS Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM East South Crossing Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	95.000	MMLIC		
0000							MM Fremont Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	84.270	MMLIC		
0000			04-1590850				MM Horizon Savannah Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.510	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.710	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.690	MMLIC		
0000			04-1590850				MM Horizon Savannah Member II LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	7.600	MMLIC		

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0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	75.210	MMLIC		
0000			04-1590850				MM Ironhead Commerce Center	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	19.790	MMLIC		
0000			13-1935920				BRAVA5 MM Investor LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				BRAVA5 MALIC Investor LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Ironhead Commerce Center Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM 425 Montgomery Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	78.355	MMLIC		
0000							MM 425 Montgomery Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	21.645	MMLIC		
0000							MM 550 Corporate Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Ascend DS Investors LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Century Square LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.710	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.690	MMLIC		
0000							MM Horizon Savannah Member III LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	7.600	MMLIC		
0000							MM Liberty Centre LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM National Self-Storage Program Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	98.000	MMLIC		
0000							MM Park City Investor LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	92.880	MMLIC		
0000							MM Park City Investor LLC	NC	NIA	MassMutual Ascend Life Insurance Company	Ownership	7.120	MMLIC		
0000			04-1590850				MM ReDiscover Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	6.560	MMLIC		
0000			04-1590850				MM ReDiscover Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	88.450	MMLIC		
0000			04-1590850				MM Liberty Centre Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	82.000	MMLIC		
0000			04-1590850				MM Century Square Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	68.560	MMLIC		
0000			04-1590850				MM Century Square Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.120	MMLIC		
0000			04-1590850				MM Stowe Investor LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Virginian Investor LLC	NC	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM 10 Centennial Drive Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000							MM 100 Congress Owner LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	96.721	MMLIC		
0000			04-1590850				MM 340 Madison Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.279	MMLIC		
0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	90.000	MMLIC		
0000			04-1590850				MM 1370 AVE OF AM LLC	DE	NIA	C.M. Life Insurance Company	Ownership	3.330	MMLIC		
0000			04-1590850				MM 1400 E 4th Street Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.100	MMLIC		

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0000			04-1590850				Miami Douglas Four MM LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-1590850				MM Five50West Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	52.990	MMLIC		
0000			04-1590850				MM Five50West Member LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.720	MMLIC		
0000			04-1590850				MM Breton Village Member LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	81.130	MMLIC		
0000			04-1590850				MM Breton Village Member LLC	DE	NIA	MassMutual Ascend Life Insurance Company	Ownership	18.870	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	86.440	MMLIC		
0000			80-0948028				One Harbor Shore LLC	DE	NIA	C.M. Life Insurance Company	Ownership	8.550	MMLIC		
0000							Salomon Brothers Commercial Mortgage Trust 2001-MM	DE	NIA	Barings Real Estate Advisers LLC	Influence		MMLIC		
0000			04-1590850				Trailside MM Member II LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	47.120	MMLIC		
0000			82-3250684				Unna, Dortmund Holding LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	50.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	91.000	MMLIC		
0000			45-5401109				Washington Gateway Apartments Venture LLC	DE	NIA	C.M. Life Insurance Company	Ownership	4.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	Massachusetts Mutual Life Insurance Company	Ownership	93.800	MMLIC		
0000			88-3861481				West 37th Street Hotel LLC	DE	NIA	C.M. Life Insurance Company	Ownership	6.200	MMLIC		
0000			02-0769954		916053	OQ	MassMutual Select Small Capital Value Equity Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			47-3529636				MML Series II Dynamic Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Influence		MMLIC		
0000			45-1618046		916053	OQ	MassMutual ishares 60/40 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	37.805	MMLIC		
0000			04-3556992		916053	OQ	MassMutual Blue Chip Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	61.909	MMLIC		
0000			01-0821120		916053	OQ	MassMutual Diversified Value Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			03-0532475		916053	OQ	MassMutual Inflation-Protected and Income Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	38.091	MMLIC		
0000			04-3512596		916053	OQ	MassMutual Mid Cap Growth Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3464165		916053	OQ	MassMutual Premier Diversified Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3557000		916053	OQ	MassMutual Select Overseas Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	100.000	MMLIC		
0000			04-3520009		916053	OQ	MassMutual High Yield Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	18.616	MMLIC		
0000			41-5125534			OQ	MML Vip American Funds 80/20 Allocation Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	97.610	MMLIC		
0000			04-3277549		916053	OQ	MML Barings Core Bond Fund	MA	NIA	Massachusetts Mutual Life Insurance Company	Ownership	11.754	MMLIC		

Asterisk	Explanation
1	Massachusetts Mutual Life Insurance Company owns 14.23% of the affiliated debt of Jefferies Finance LLC

Asterisk	Explanation
2	Debt investors own .5% and includes only Great Lakes III, L.P.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

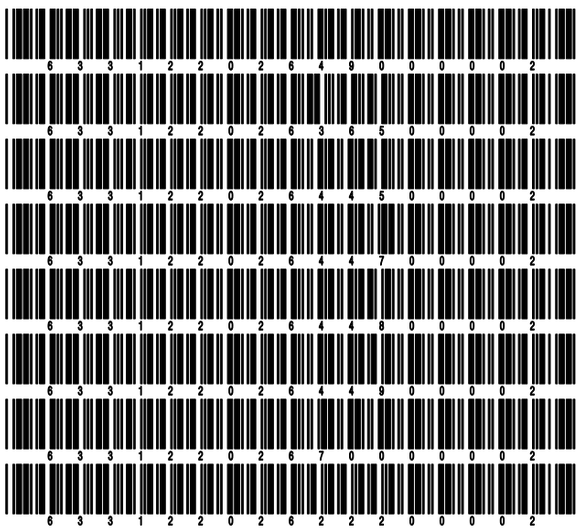
		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required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

Explanation:

1. The data for this supplement is not rquired to be filed.
2. The data for this supplement is not rquired to be filed.
3. The data for this supplement is not rquired to be filed.
5. The data for this supplement is not rquired to be filed.
6. The data for this supplement is not rquired to be filed.
7. The data for this supplement is not rquired to be filed.
8. The data for this supplement is not required to be filed.
9. The data for this supplement is not required to be filed.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]
2. Medicare Part D Coverage Supplement [Document Identifier 365]
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]
6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]
9. Communication of Internal Control Related Matters Noted in Audit (2nd Quarter Only) [Document Identifier 222]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 11

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1104.			0	0
1105.			0	0
1197. Summary of remaining write-ins for Line 11 from overflow page	0	0	0	0

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.			0	0
2505. Accounts receivable	19,647,334	7,930,163	11,717,171	10,454,566
2597. Summary of remaining write-ins for Line 25 from overflow page	19,647,334	7,930,163	11,717,171	10,454,566

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Tax Credit Deferred Gain	6,090,764	6,090,764
2597. Summary of remaining write-ins for Line 25 from overflow page	6,090,764	6,090,764

Additional Write-ins for Summary of Operations Line 8.3

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304. Miscellaneous income	874,144	1,506,357	12,038,298
08.397. Summary of remaining write-ins for Line 8.3 from overflow page	874,144	1,506,357	12,038,298

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	6,253,482,258	5,123,099,533
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	828,482,537	2,141,967,890
	2.2 Additional investment made after acquisition	32,116,562	217,502,940
3.	Capitalized deferred interest and other	16,674,435	21,155,244
4.	Accrual of discount	757,380	10,902,913
5.	Unrealized valuation increase/(decrease)		0
6.	Total gain (loss) on disposals	(2,013,794)	(355,644)
7.	Deduct amounts received on disposals	776,448,931	1,235,333,250
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,234,480	29,765,155
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(5,437,863)	11,569,604
10.	Deduct current year's other than temporary impairment recognized	(130,843)	7,261,817
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	6,346,508,947	6,253,482,258
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	6,346,508,947	6,253,482,258
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)	6,346,508,947	6,253,482,258

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	3,084,734,454	2,805,647,921
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	131,034,624	353,213,450
	2.2 Additional investment made after acquisition	195,411,447	443,802,367
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	577,464	5,744,267
5.	Unrealized valuation increase/(decrease)	137,025,317	111,805,592
6.	Total gain (loss) on disposals	5,509,776	7,100,954
7.	Deduct amounts received on disposals	157,420,833	618,798,155
8.	Deduct amortization of premium, depreciation and proportional amortization	2,247,858	7,444,475
9.	Total foreign exchange change in book/adjusted carrying value	(669,974)	3,805,568
10.	Deduct current year's other than temporary impairment recognized	12,822,091	20,143,035
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	3,381,132,326	3,084,734,454
12.	Deduct total nonadmitted amounts	22,159,006	15,065,342
13.	Statement value at end of current period (Line 11 minus Line 12)	3,358,973,320	3,069,669,112

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	41,941,771,341	38,584,858,466
2.	Cost of bonds and stocks acquired	4,926,532,026	12,247,123,559
3.	Accrual of discount	68,867,652	169,469,635
4.	Unrealized valuation increase/(decrease)	20,730,727	(230,531,972)
5.	Total gain (loss) on disposals	26,441,404	244,890
6.	Deduct consideration for bonds and stocks disposed of	4,500,858,562	8,909,349,853
7.	Deduct amortization of premium	26,959,870	55,709,989
8.	Total foreign exchange change in book/adjusted carrying value	(83,725,323)	181,421,708
9.	Deduct current year's other than temporary impairment recognized	20,705,156	45,755,103
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	42,352,094,241	41,941,771,341
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	42,352,094,241	41,941,771,341

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)	10,586,644,062	3,228,641,115	2,415,151,567	(376,109,527)	10,586,644,062	11,024,024,083	0	10,220,384,475
2.	NAIC 2 (a)	15,814,231,880	17,434,394,261	16,809,893,647	267,496,793	15,814,231,880	16,706,229,287	0	15,863,065,776
3.	NAIC 3 (a)	661,155,154	32,467,153	55,970,112	32,975,808	661,155,154	670,628,003	0	655,214,633
4.	NAIC 4 (a)	426,452,907	81,477,500	33,522,553	(16,667,989)	426,452,907	457,739,865	0	413,370,681
5.	NAIC 5 (a)	328,146,334	10,536,191	44,726,402	133,796	328,146,334	294,089,919	0	302,828,378
6.	NAIC 6 (a)	99,354,598	5,025,122	3,903,801	(6,128,291)	99,354,598	94,347,628	0	108,784,425
7.	Total ICO	27,915,984,934	20,792,541,342	19,363,168,082	(98,299,410)	27,915,984,934	29,247,058,784	0	27,563,648,367
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	14,393,145,823	1,206,299,063	1,280,386,501	105,566,057	14,393,145,823	14,424,624,442	0	14,882,911,527
9.	NAIC 2	1,229,062,969	164,401,855	171,544,893	35,893,559	1,229,062,969	1,257,813,490	0	1,150,359,570
10.	NAIC 3	275,828,652	29,103,346	48,025,889	(20,765,766)	275,828,652	236,140,343	0	261,379,813
11.	NAIC 4	48,802,285	2,359,728	1,809,825	(1,964,999)	48,802,285	47,387,189	0	48,697,499
12.	NAIC 5	73,720,648	0	1,030,578	(7,309,906)	73,720,648	65,380,164	0	92,035,426
13.	NAIC 6	6,371,483	0	264,352	6,520,707	6,371,483	12,627,838	0	6,554,328
14.	Total ABS	16,026,931,860	1,402,163,992	1,503,062,038	117,939,652	16,026,931,860	16,043,973,466	0	16,441,938,162
	PREFERRED STOCK								
15.	NAIC 1	60,451,345	0	0	0	60,451,345	60,451,345	0	60,451,345
16.	NAIC 2	751,037,445	76,116,000	47,485,000	1,005,974	751,037,445	780,674,419	0	739,952,382
17.	NAIC 3	164,945,577	9,563,639	16,914,098	1,598,928	164,945,577	159,194,046	0	185,029,691
18.	NAIC 4	2,259,249	0	0	(309,029)	2,259,249	1,950,220	0	1,585,620
19.	NAIC 5	21,464,677	0	0	3,348,707	21,464,677	24,813,384	0	21,625,754
20.	NAIC 6	13,656,643	543,553	2,722,431	(742,782)	13,656,643	10,734,983	0	18,393,922
21.	Total Preferred Stock	1,013,814,936	86,223,192	67,121,529	4,901,798	1,013,814,936	1,037,818,397	0	1,027,038,714
22.	Total ICO, ABS & Preferred Stock	44,956,731,730	22,280,928,526	20,933,351,649	24,542,040	44,956,731,730	46,328,850,647	0	45,032,625,243

(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 $ 1,034,618,536 ; NAIC 2 $ 3,495,029,966 ; NAIC 3 $; NAIC 4 $ 20,510 ; NAIC 5 $ 551,871 ; NAIC 6 $ 0

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	595,863,512	XXX	591,894,541	743,967	28,380

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	293,430,180	375,953,404
2.	Cost of short-term investments acquired	734,866,956	881,825,627
3.	Accrual of discount	6,975,070	11,746,041
4.	Unrealized valuation increase/(decrease)	0	64,046
5.	Total gain (loss) on disposals	0	1,085
6.	Deduct consideration received on disposals	439,408,694	976,160,024
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	595,863,512	293,430,180
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	595,863,512	293,430,180

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)	383,370,712
2.	Cost paid/(consideration received) on additions	474,811,886
3.	Unrealized valuation increase/(decrease)	47,636,394
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	425,079,529
6.	Considerations received/(paid) on terminations	425,079,529
7.	Amortization	(445,698,293)
8.	Adjustment to the book/adjusted carrying value of hedged item	
9.	Total foreign exchange change in book/adjusted carrying value	
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	460,120,699
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	460,120,699

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				(411,952)
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				356,351
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus		0		
	3.12 Section 1, Column 15, prior year		0	0	
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus		(50,805)		
	3.14 Section 1, Column 18, prior year		(411,952)	361,147	361,147
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus		0		
	3.22 Section 1, Column 17, prior year		0	0	
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus		(50,805)		
	3.24 Section 1, Column 19, prior year plus		(411,952)		
	3.25 SSAP No. 108 adjustments			361,147	361,147
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
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			0	
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
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)				(55,601)
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				(55,601)

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	460,120,699	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	(55,602)	
3.	Total (Line 1 plus Line 2)		460,065,097
4.	Part D, Section 1, Column 6	992,133,204	
5.	Part D, Section 1, Column 7	(532,068,106)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,267,025,211	
8.	Part B, Section 1, Column 13	(50,805)	
9.	Total (Line 7 plus Line 8)		1,266,974,405
10.	Part D, Section 1, Column 9	1,448,533,948	
11.	Part D, Section 1, Column 10	(181,559,542)	
12	Total (Line 9 minus Line 10 minus Line 11)		0

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	93,396,163	
14.	Part B, Section 1, Column 20	446,450	
15.	Part D, Section 1, Column 12	93,842,613	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,550,721,026	2,973,539,949
2.	Cost of cash equivalents acquired	51,764,848,868	97,598,372,483
3.	Accrual of discount	70,300,590	126,422,612
4.	Unrealized valuation increase/(decrease)		0
5.	Total gain (loss) on disposals	3,306	17,030
6.	Deduct consideration received on disposals	51,295,081,126	97,147,631,047
7.	Deduct amortization of premium	0	0
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	4,090,792,664	3,550,721,026
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	4,090,792,664	3,550,721,026

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
NONE								
0399999 - Totals								

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
NONE																			
0399999 - Totals																			

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
NAH0011	St. Helena	CA		04/30/2026	8.610	2,762,500		10,625,000
NAH0021	Vina	CA		04/30/2026	9.360	2,375,000		4,537,500
0199999. Mortgages in good standing - farm mortgages						5,137,500	0	15,162,500
155020IJ1	Various	TX		07/01/2021	3.687	0	36	533,516
0299999. Mortgages in good standing - residential mortgages-insured or guaranteed						0	36	533,516
121836BC3	Various	MI		08/18/2022	7.125		98	164,212
146738ZA0	Various	IL		11/09/2023	9.701		32,034	4,706,159
146738ZJ1	Various	TN		01/11/2024	9.766		105,791	639,485
146738ZK8	Various	FL		01/11/2024	9.825		3,165	3,038,611
BGS277N02	Various	FL		03/07/2024	9.571		446,937	13,159,878
BGS2AZPX2	Various	FL		04/25/2024	9.692		213,906	5,484,618
BGS2DSSB0	Various	FL		05/23/2024	9.279		81,758	2,596,818
BGS2HJZM4	Various	FL		07/25/2024	9.194		27,445	3,310,572
BGS2WI7884	Various	FL		11/21/2024	8.554		122,770	1,702,804
BGS399PC6	Various	NJ		04/10/2025	7.611		404	9,213,125
BGS3RJA30	Various	FL		08/28/2025	6.874		132,000	19,545,254
BGS3SR2S5	Various	TX		09/08/2025	9.189		33,826	726,784
BGS3YD4K4	Various	TX		10/20/2025	9.308		80,405	1,117,217
BGS4004V3	Various	TX		10/30/2025	9.337		80,326	1,879,408
BGS42U635	Various	CA		11/20/2025	7.144		85	18,745,824
BGS436QU5	Various	TX		11/25/2025	8.805		326,092	3,270,014
BGS45MPH8	Various	TX		12/18/2025	8.995		127,409	1,458,058
BGS4864S9	Various	TX		01/15/2026	8.967		368,278	2,022,988
BGS4A3P92	Various	TX		01/29/2026	9.103		390,143	2,742,644
BGS4C65P9	Various	TX		02/13/2026	8.547		174,353	1,241,318
BGS4DH9W5	Various	TX		02/27/2026	8.589		331,476	1,889,036
BGS4GJZ90	Various	TX		03/23/2026	8.559		416,381	2,396,018
BGS4JEKC7	Various	OH		04/09/2026	8.495	3,149,168		3,149,168
BGS4JEKE3	Various	CA		04/09/2026	6.846	22,986,374		21,774,590
BGS4JEKJ2	Various	CA		04/09/2026	7.370	51,139,665		49,555,811
BGS4KALP3	Various	CA		04/16/2026	6.966	6,320,003		6,220,255
BGS4KDP99	Various	TX		04/16/2026	7.240	1,766,497		1,745,454
BGS4LYLG0	Various	TX		04/29/2026	8.636	4,767,284		4,746,735
BGS4LYLJ4	Various	CA		04/29/2026	6.700	27,512,140		26,838,022
BGS4LYLN5	Various	FL		05/05/2026	7.094	23,169,107		22,813,099
BGS4MC9V8	Various	NJ		05/05/2026	6.559	4,685,698		4,631,427
BGS4PWDW4	Various	CA		05/18/2026	6.900	18,604,981		17,953,832
BGS4PWE03	Various	CA		05/22/2026	7.050	23,785,728		23,450,327
BGS4PX261	Various	TX		05/18/2026	8.549	4,289,692		4,289,692
BGS4PX279	Various	NJ		05/20/2026	7.640	540,242		540,496
BGS4PX2B0	Various	CA		05/22/2026	6.850	2,801,954		2,765,871
BGS4RDNE3	Various	TX		05/28/2026	8.570	6,894,920		6,867,410
BGS4RMET0	Various	CA		05/28/2026	6.880	10,861,311		10,714,373
BGS4SWKA1	Various	TX		06/05/2026	8.497	2,411,114		2,411,114
BGS4TJYA4	Various	FL		06/18/2026	6.750	321,468		317,326
BGS4TJYF3	Various	CA		06/11/2026	7.060	20,163,482		19,865,782
BGS4TK9J0	Various	NY		06/11/2026	7.009	43,881,096		43,247,146
BGS4USDZ0	Various	TX		06/18/2026	8.490	2,613,354		2,613,354
BGS4V6Z83	Various	FL		06/24/2026	6.340	63,458,597		62,879,576
BGS4VXH76	Various	NY		06/26/2026	7.020	11,857,261		11,768,368
BGS4VXHB7	Various	CA		06/29/2026	7.310	3,423,677		3,401,905
0399999. Mortgages in good standing - residential mortgages-all other						361,404,813	3,495,082	455,611,978
N236031	New York	NY		07/19/2023	8.470		770,365	16,672,211
N236071	The Woodlands	TX		08/15/2023	7.390		158,833	2,197,213
N236081	Bedford	MA		07/27/2023	8.870		752,227	85,131,049

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
N236101	Lancaster	TX		09/20/2023	8.370		119,282	26,571,427
N23A031	Te Kauwhata	NZL		12/22/2023	8.390		318,807	9,371,612
N246021	Menifee	CA		07/30/2024	8.620		1,161,161	3,500,000
N246081	Darien	CT		06/25/2024	9.120		497,269	3,823,529
N246111	Lakeville	MN		09/12/2024	8.250		101,236	18,181,820
N246231	Green Bay	WI		11/26/2024	9.370		433,164	127,542
N24A011	Melbourne	AUS		09/04/2024	9.510		314,061	3,512,950
N24A031	Wanaka	NZL		03/19/2025	8.390		281,304	5,404,444
N256231	Philadelphia	PA		11/05/2025	8.620		910,899	5,127,435
N256241	New York	NY		12/22/2025	9.120		899,996	10,435,784
N256281	Nashville	TN		01/23/2026	9.320		1,522,897	4,679,997
N256351	Dallas	TX		12/30/2025	5.920		93,503	11,728,594
N256361	Bayonne	NJ		01/16/2026	6.270		20,941	12,999,993
N259051	New York	NY		02/05/2026	5.520		(42,400)	66,724,212
N25A011	Melbourne	AUS		01/30/2025	8.660		1,155,157	2,378,533
N25A031	Melbourne	AUS		01/19/2026	9.140		1,382,239	5,404,769
N25E081	Lliçà De Vall	ESP		05/22/2026	7.860	532,267		2,643,508
N25E082	Lliçà De Vall	ESP		03/05/2026	7.860		235,242	2,370,234
N25E086	Lliçà De Vall	ESP		11/26/2025	7.860		205,564	5,611,632
N264011	Garland	TX		04/20/2026	5.570	8,059,501		14,293,662
N266021	Washington	DC		05/15/2026	8.870	161		6,381,936
N26E031	London	GBR		05/19/2026	6.760	938,322		1,503,189
N26E041	Wakefield	GBR		06/03/2026	6.710	7,251,752		34,822,131
N26E042	Wakefield	GBR		06/03/2026	6.710	639,446		3,070,615
N26E043	Wakefield	GBR		06/03/2026	6.710	6,988,499		33,557,989
NAC0031	New York	NY		12/21/2022	8.870		(948,659)	
NAC0101	North Fort Myers	FL		02/28/2024	8.760		3,356,318	6,400,000
ND24603	Los Angeles	CA		07/11/2024	10.370		365,035	6,874,670
0599999. Mortgages in good standing - commercial mortgages-all other						24,409,948	14,064,441	411,502,680
N226091	Brooklyn	NY		11/16/2022	12.890		535,033	293,999,510
0699999. Mortgages in good standing - mezzanine loans						0	535,033	293,999,510
0899999. Total mortgages in good standing						390,952,261	18,094,592	1,176,810,184
1699999. Total - restructured mortgages						0	0	0
2499999. Total - mortgages with overdue interest over 90 days						0	0	0
3299999. Total - mortgages in the process of foreclosure						0	0	0
3399999 - Totals						390,952,261	18,094,592	1,176,810,184

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					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	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	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
146738ZI3	Various	CA		12/21/2023	05/31/2026	2,755,043					0		2,755,043	2,755,043			0
BGS16BC57	Various	MO		04/20/2021	05/15/2026	28,968,001					0		28,968,001	28,968,001			0
BGS2LDT56	Various	CA		08/22/2024	04/15/2026	766,368					0		766,368	766,368			0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
BGS3JJ0K2	Various	NJ		07/03/2025	06/15/2026	292,402					0		292,402	292,402			0
N216311	Salt Lake City	UT		07/19/2022	04/17/2026	56,704,981		32,222			32,222		56,737,203	56,737,203			0
N226091	Brooklyn	NY		11/16/2022	05/14/2026	46,059,055		22,825		1,844,050	1,866,875		50,180,353	50,180,353			0
N236011	Philadelphia	PA		06/23/2023	05/19/2026	7,686,297		52,321			52,321		7,738,618	7,738,618			0
N23A031	Te Kauwhata	NZL		12/22/2023	06/24/2026	4,238,144		45,929		181,387	227,316	(104,378)	5,354,098	5,065,416	(288,682)		(288,682)
N246021	Menifee	CA		07/30/2024	06/26/2026	14,827,293		(6,333)		698,727	692,394		17,366,537	17,366,537			0
N24A031	Wanaka	NZL		03/19/2025	06/22/2026	3,662,910				105,049	105,049	14,962	4,734,123	4,931,671	197,548		197,548
NAC0081	North Las Vegas	NV		11/13/2023	04/09/2026	12,506,639				1,915,853	1,915,853		12,886,577	12,886,577			0
NAC0091	Lithia Springs	GA		11/13/2023	04/09/2026	29,841,253				2,254,522	2,254,522		30,961,973	30,961,973			0
0199999. Mortgages closed by repayment						208,308,386	0	146,964	0	6,999,588	7,146,552	(89,416)	218,741,296	218,650,162	(91,134)	0	(91,134)
Residential											0		240,995,748	240,345,822		(649,926)	(649,926)
Commercial											0		11,310,225	11,310,225			0
0299999. Mortgages with partial repayments						0	0	0	0	0	0	0	252,305,973	251,656,047	0	(649,926)	(649,926)
0599999 - Totals						208,308,386	0	146,964	0	6,999,588	7,146,552	(89,416)	471,047,269	470,306,209	(91,134)	(649,926)	(741,060)

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	3060 Barings Blue Ridge Fund, L.P.	Charlotte	NC	Barings Blue Ridge Fund GP LLC		05/01/2026	3	500,000	0	0	5,000,000	0.500
000000-00-0	6133 PineBridge Private Credit Feeder LP	WESTPORT	CT	PineBridge Private Credit Gen Part LP		11/28/2018		0	62,468	0	1,566,279	9.987
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated								500,000	62,468	0	6,566,279	XXX
000000-00-0	2556 FSS Software Topco LP	McHenry	IL	Francisco Partners		08/27/2021	2	0	8,707	0	0	0.196
000000-00-0	2558 JFL-NG Continuation Fund	ARLINGTON	VA	J F Lehman & Company		10/27/2021	3	0	23,873	0	1,935,922	1.811
000000-00-0	2584 One Equity Partners VIII LP	New York	NY	One Equity Partners		01/26/2022	3	0	112,526	0	767,077	0.408
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Kennedy Lewis GP III LLC		12/27/2021	3	0	1,030,613	0	0	100.000
000000-00-0	2644 SDC Digital Infrastructure Opportunity Fund III LP	New York	NY	SDC DIOF III GP LP		04/25/2022	1	0	80,666	0	746,372	0.838
000000-00-0	2656 Trident IX LP	Greenwich	CT	Trident Capital IX LP		06/24/2022	1	0	654,775	0	366,564	0.099
000000-00-0	2657 A&M Capital Partners III LP	Greenwich	CT	A&M Capital GP III LP		12/16/2022	3	0	885,584	0	2,514,255	0.240
000000-00-0	2662 Gallant Capital Partners II LP	Los Angeles	CA	Gallant Capital Partners GP I LP		11/02/2022	3	0	13,489	0	3,027,523	2.559
000000-00-0	2692 NexPhase Capital Fund V LP	New York	NY	NexPhase Capital Fund IV GP LP		12/16/2022	3	0	176,329	0	2,030,015	1.014
000000-00-0	2710 Asper DHUK LP	London	GBR	Asper Investment Management		10/21/2022	3	0	60,235	0	2,838,221	1.215
000000-00-0	2733 Capital Z Partners (MGA) L.P.	New York	NY	Capital Z Partners		12/14/2022	3	0	14,487	0	0	1.053
000000-00-0	2748 INDUSTRY VENTURES SECONDARY X LP	San Francisco	CA	INDUSTRY VENTURES MANAGEMENT X LLC		01/02/2024	3	0	300,145	0	1,296,481	0.137
000000-00-0	2756 IPCC Fund LP	Wilmington	DE	IPCC GP LLC		05/25/2023	1	0	20,490	0	0	1.563
000000-00-0	2771 LS Power Fund V Feeder 1 LP	New Castle County	DE	LS Power Fund V GP LLC		12/04/2023	3	0	112,454	0	2,018,487	1.281
000000-00-0	2774 Terramont SC Co-Invest LP	New York	NY	Terramont Infrastructure Partners		08/01/2023	3	0	19,159	0	1,021,277	12.760
000000-00-0	2776 JFL Equity Investors VI LP	New York	NY	JFL GP Investors IV LLC		09/05/2023	3	0	154,949	0	749,004	0.112
000000-00-0	2780 Amulet Capital Fund III LP	Greenwich	CT	Amulet Capital Fund II GP LP		08/01/2023	3	0	17,282	0	1,998,653	0.463
000000-00-0	2783 Long Ridge Equity Partners IV LP	New York	NY	Long Ridge Equity Partners		11/10/2023	3	0	63,663	0	1,876,081	0.486
000000-00-0	2791 Eurazeo Transition Infrastructure Fund SLP	Paris	FRA	Eurazeo Infrastructure Partners		10/03/2023	3	0	325,206	0	1,015,536	0.510
000000-00-0	2792 Hayfin Maritime Yield Fund LP	George Town	CYM	HAYFIN MARITIME YIELD FUND GP LIMITED		10/25/2023	3	0	316,133	0	2,728,163	0.876
000000-00-0	2797 Five Elms VI Q LP	Kansas City	MO	Five Elms Capital LLC		11/29/2023	3	0	177,710	0	1,495,432	0.444
000000-00-0	2800 Blue Ocean Income Fund III LP	New York	NY	Blue Ocean GP LLC		11/07/2023	3	0	34,962	0	48,169	4.394
000000-00-0	2802 Ara USDCF US Co Invest LP	Houston	TX	Ara Infrastructure		02/16/2024	3	0	183,697	0	3,269,646	17.859
000000-00-0	2804 EIV Capital Fund V LP	Houston	TX	EIV Fund Advisors IV LLC		06/03/2024	3	0	134,559	0	3,604,904	1.444
000000-00-0	2805 K6 Private Investors	Manhattan Beach	CA	K5 Capital Advisors LP		02/19/2025	3	0	203,249	0	3,396,751	0.058
000000-00-0	2810 Peak Rock Capital Fund IV LP	Austin	TX	Peak Rock Capital Holdings III LP		03/01/2025	3	0	766,304	0	6,388,149	0.375
000000-00-0	2811 Preservation Capital Partners Fund II LP	London	GBR	Preservation Capital Partners		01/17/2024	3	0	38,711	0	1,866,543	2.528
000000-00-0	2821 TRP Continuation Fund GenOx LP	Birmingham	MI	TRP Capital Partners		02/22/2024	3	0	1,358	0	324,870	1.402
000000-00-0	2826 WHCO INVESTMENTS (DE) PARENT LP	Wilmington	DE	WHCO ADVISORS GP LTD		10/01/2025	3	0	3,062,415	0	0	5.000
000000-00-0	2828 KLAR Partners II SCSp	LUXEMBOURG	LUX	KLAR Partners		05/21/2024	3	0	245,150	0	1,713,402	0.274
000000-00-0	2867 Trive Capital Fund V LP	Dallas	TX	Trive Capital Fund IV GP LLC		02/20/2025	3	0	360,389	0	1,383,467	0.100
000000-00-0	2898 Guardian Halo Continuation Fund LP	Wayne	PA	Guardian Capital Partners III (Q) LP		03/01/2025	3	0	3,750	0	478,467	1.319
000000-00-0	2908 SER Capital Partners II A LP	Houston	TX	Apollo Global Management		07/01/2025	3	0	89,250	0	1,928,703	0.833
000000-00-0	2909 Snowhawk Osprey Coinvest LP	New York	NY	Snowhawk Partners		03/01/2025	3	0	345,795	0	525,000	11.211
000000-00-0	2910 Kayne Private Energy Income Fund III LP	Los Angeles	CA	KPEIF GP LLC		02/01/2025	3	0	900,000	0	6,909,394	0.667
000000-00-0	2920 Snowhawk Capital Digital Opportunities Fund I LP	New York	NY	Snowhawk Partners		04/01/2025	3	0	123,099	0	5,726,135	1.000
000000-00-0	2921 Hull Street Energy Partners III LP	Bethesda	MD	Hull Street Energy LLC		07/01/2025	3	0	98,876	0	3,974,214	0.321
000000-00-0	2922 Eurazeo Transition Infrastructure Co-Investment Fund (ETIX C	Paris	FRA	Eurazeo Infrastructure Partners		04/01/2025	3	0	469,886	0	410,196	23.333
000000-00-0	2923 One Equity Partners IX LP	New York	NY	One Equity Partners		04/01/2025	3	0	76,667	0	851,413	0.284
000000-00-0	2924 Ember Infrastructure Fund II LP	New York	NY	Ember Infrastructure		05/01/2025	3	0	100,279	0	5,613,316	1.154
000000-00-0	2926 NGP DAWGS HOLDINGS LLC	Chicago	IL	NGP DAWGS HOLDINGS LLC		04/15/2026	2	19,150	360	0	0	0.012
000000-00-0	2928 Whitman Peterson Partners V LP	Wilmington	DE	Whitman Peterson		06/01/2025	3	0	48,938	0	3,600,138	0.460
000000-00-0	2930 Sophora Investment No.2 Trust	Brisbane		QIC		01/01/2025	3	2,724,324	(2,724,324)	0	0	1.351
000000-00-0	2933 New Mountain SRC Continuation Fund LP	New York	NY	New Mountain Capital		05/01/2025	3	0	4,877	0	876,918	0.083
000000-00-0	2935 SilverTree Equity VIII LP	St. Helier	JEY	SilverTree		05/01/2025	3	0	13,792	0	749,653	1.213
000000-00-0	2938 Glilot Capital Partners V LP	Toronto	CAN	GCP Investments V Limited Partnership		10/01/2025	1	0	82,500	0	2,790,000	1.113
000000-00-0	2957 Kline Hill Partners LP	Greenwich	CT	Kline Hill Partners LP		02/23/2026	2	31,473	(28,378)	0	0	0.011
000000-00-0	2966 BSU HOLDINGS LLC	New York	NY	BSU HOLDINGS LLC		04/14/2026	2	35,879	0	0	0	0.015
000000-00-0	2971 MIV HOLDCO, LLC	Radnor	PA	MIV Holdco, LLC		12/01/2025	2	12,594	(12,594)	0	0	0.009
000000-00-0	2980 Arrow Credit Opportunities III SCSp SICAV-RAIF	Luxembourg	LUX	Bow Advisers III S.à r.l.		09/09/2025	3	0	550,582	0	0	0.344
000000-00-0	2982 NEWVEST 2024 LP	Wilmington	DE	NewVest 2024 GP LP		10/01/2025	3	0	63,000	0	963,900	0.700
000000-00-0	3000 ARC INTERCO PURCHASER, LLC	Jacksonville	FL	ARC INTERCO PURCHASER, LLC		01/01/2026	2	0	928	0	0	0.020
000000-00-0	3013 GMF Group Holdings LP	Boston	MA	GMF Group Holdings LP		04/02/2026	2	50,000	0	0	0	0.010

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	3036 DIF Infrastructure VIII Coöperatief U.A.	Noord-Holland	NLD	DIF Infrastructure VIII Lux GP S.à r.l		03/01/2026	3	0	174,119	0	2,920,417	0.050
000000-00-0	6015 Bridge Growth Partners LP	New York	NY	Bridge Growth Partners LP		07/15/2014	3	0	59,339	0	82,343	6.437
000000-00-0	6019 Narya Capital Fund I LP	Cincinnati	OH	Narya Capital Fund I LP		03/20/2020		0	125,000	0	215,001	2.091
000000-00-0	6024 Project Senator Holdings LP	New York	NY	Bridge Growth Partners LP		05/11/2016		0	17,690	0	0	3.002
000000-00-0	6030 Snow Phipps II LP	New York	NY	Snow Phipps GP II LP		01/08/2010	3	0	13,325	0	20,640	1.667
000000-00-0	6031 Snow Phipps III LP	New York	NY	Snow Phipps GP III LLC		06/08/2016	3	0	27,429	0	952,198	1.089
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Solamere Capital Fund II GP LP		08/19/2013	3	0	60,267	0	955,592	1.878
000000-00-0	6034 Solamere Capital Fund II-A LP	Cincinnati	OH	Snow Phipps GP III LLC		08/19/2013	3	0	31,658	0	337,630	2.087
000000-00-0	6039 Tritium Partners LLC	Austin	TX	Tritium I GP LLC		06/26/2015		0	381,063	0	709,918	2.070
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	ManchesterStory GP1 LLC		03/23/2017		0	35,838	0	868,340	2.114
000000-00-0	6053 Energy Impact Fund LP	CINCINNATI	OH	Energy Impact Partners LLC		05/11/2017		0	67,884	0	0	1.317
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Rivercrest Capital GP LLC		06/25/2018		0	114,031	0	1,113,117	1.516
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Trilantic Capital Partners Assoc VI LP		07/25/2018		0	313,663	0	552,644	0.467
000000-00-0	6073 Roark Capital Partners Fund V LP	Atlanta	GA	Roark Capital GenPar V LP		11/01/2018		0	11,784	0	559,221	0.142
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Blackstone Tac Opportunities Assoc 3 LLC		02/08/2019		0	24,470	0	0	0.243
000000-00-0	6082 Nutraceutical Investco LP	MADISON	CT	M&S GP LLC		10/18/2019		0	6,978	0	0	1.952
000000-00-0	6083 Tritium Partners II LLC	Austin	TX	Tritium II GP LLC		11/13/2019	3	0	57,653	0	1,033,214	2.050
000000-00-0	6085 Corsair Blade Investors LP	New York	NY	Corsair Blade Management LP		12/16/2019		0	62,305	0	0	15.576
000000-00-0	6089 Bridge Growth Partners II LP	New York	NY	Bridge Growth Partners LP		10/01/2021		0	34,715	0	422,915	5.338
000000-00-0	6095 Greenspring Opportunities VI LP	Owing Mills	MD	Greenspring Opportunities VI LP		01/21/2020		0	50,000	0	0	0.408
000000-00-0	6096 LLR Equity Partners VI LP	Philadelphia	PA	LLR Capital VI LP		05/13/2021		0	125,000	0	0	0.212
000000-00-0	6138 A&M Capital Europe SCSp	Greenwich	CT	A&M Capital Europe-GP LP		06/30/2019		0	40,543	0	0	1.437
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg	LUX	DWS Investment SA		12/16/2019		0	41,791	0	573,015	1.589
000000-00-0	6149 Greylion Capital Fund III LP	New York	NY	Greylion Capital Fund III GP		12/14/2021	3	0	129,361	0	576,251	0.488
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								2,873,420	11,812,458	0	97,710,867	XXX
000000-00-0	2737 Appian Natural Resources Fund III LP	ST HELIER	JEY	Appian Natural Resources Fund GP II Limi		01/13/2023	3	0	157,122	0	1,896,441	0.524
000000-00-0	2849 CP Argo Marina Holdings	New York	NY	Centerbridge Partners LP		06/30/2024	3	0	85,767	0	5,093,858	7.422
000000-00-0	2881 Arrow European Real Estate Opportunities II	Luxembourg	LUX	Bow Advisers REO II S.à r.l. a		02/18/2026	3	1,411,319	7,789,648	0	6,524,495	5.000
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	New York	NY	NB Real Estate Secondary Opp Assoc LP		12/05/2018		0	300,000	0	2,047,691	1.692
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								1,411,319	8,332,537	0	15,562,485	XXX
000000-00-0	2458 Barings Innovations & Growth Real Estate Fund	Springfield	MA	Massachusetts Mutual Life Ins Co		10/06/2021	3	0	0	28,190,153	5,164,638	4.304
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		06/30/2021	3	0	0	2,955,166	0	1.590
000000-00-0	2530 MM Horizon Savannah Member LLC	CHARLOTTE	NC	Massachusetts Mutual Life Ins Co		10/25/2021	3	0	0	6,460,000	0	7.220
000000-00-0	2676 Trailside MM Member II LLC	Hartford	CT	Massachusetts Mutual Life Ins Co		07/26/2022	3	0	0	12,851,709	1,100,404	19.880
000000-00-0	2731 MM Kannapolis Industrial Member LLC	Boston	MA	Massachusetts Mutual Life Ins Co		02/08/2023	3	0	1,225	1,859,525	70,861	12.920
000000-00-0	2831 Barings Real Estate European Value Add Fund 3 SCSp	Springfield	MA	Barings Real Estate European Value Add F		03/31/2025	3	0	127,810	2,033,033	4,793,880	1.300
000000-00-0	2833 Barings Miller Investment Trust	Sydney	AUS	Barings Australia Asset Management Pty		06/28/2024	3	0	0	4,555,658	0	9.240
000000-00-0	2839 MM Speedway El Paso Member LLC	Charlotte	NC	Speedway El Paso JV LLC		03/24/2025	3	0	0	2,004,887	608,935	12.398
000000-00-0	2866 MM Ironhead Commerce Center	Springfield	MA	MassMutual		09/26/2024	3	0	97,421	4,398,332	0	19.790
000000-00-0	2889 Barings Joondalup Trust	Sydney	AUS	Barings Australia Asset Management Pty		05/20/2025	3	0	0	2,438,734	0	9.500
000000-00-0	2902 MM Sedona Vortex Investor LLC	Charlotte	NC	MM Sedona Vortex Investor LLC		12/01/2024	3	0	273,827	5,436,254	0	18.710
000000-00-0	2903 MM 425 Montgomery Member LLC	Charlotte	NC	BDRF 425 Montgomery Member LLC		01/31/2025	3	0	359,100	3,907,121	0	9.743
000000-00-0	2934 Artemis Real Estate Income and Growth Fund II LP	Chevy Chase	MD	Artemis Real Estate Income and Growth		01/27/2026	3	495,908	(495,908)	2,469,914	3,138,144	0.432
000000-00-0	2944 40 Exchange MM Member LLC	Charlotte	NC	MM National IOS Program Member LLC		08/06/2025	3	0	296,857	0	0	6.651
000000-00-0	2945 MM Breton Village Member LLC	Charlotte	NC	MM Breton Village Member LLC		06/01/2025	3	0	0	8,151,840	0	18.870
000000-00-0	2946 MM Tokyo BTR1 LLC	Boston	MA	Tokyo BTR1GK		06/01/2025	3	0	0	1,917,049	0	30.000
000000-00-0	2953 Artemis Real Estate Partners Healthcare Fund III LP	Chevy Chase	MD	Artemis Real Estate Partners Healthcare		01/01/2026	3	0	0	415,346	6,344,196	0.250
000000-00-0	2967 MM National IOS Program Member LLC	Charlotte	NC	MM National IOS Program Member LLC		08/05/2025	3	0	700,000	0	0	18.000
000000-00-0	2979 MM ReDiscover Member LLC	Charlotte	NC	MM ReDiscover Member LLC		09/01/2025	3	0	0	706,416	238,906	6.562
000000-00-0	2988 Barings Australia Storage Trust	Sydney	AUS	Barings Australia Property Pty Ltd		09/01/2025	3	0	1,263,120	2,590,708	0	7.740
000000-00-0	3012 MM Park City Investor LLC	Charlotte	NC	MM Park City Investor LLC		12/16/2025	3	0	67,224	1,410,872	0	7.120
000000-00-0	2530A MM Horizon Savannah Member II LLC	Springfield	MA	Massachusetts Mutual Life Ins Co		03/15/2024	3	0	77,877	1,633,817	0	7.600
000000-00-0	2832A BRAVA 5 MALIC Investor LLC	Sydney	AUS	Barings Australia Asset Management Pty		09/01/2025	3	0	0	41,261	2,310,983	2.270

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	2839A MM Speedway El Paso Member II LLC	Charlotte	NC	Speedway El Paso JV LLC		03/24/2025	3	0	15,715	464,906	608,935	11.745
000000-00-0	2946A MM Tokyo BTR1 LLC	Boston	MA	Tokyo BTR2GK		09/01/2025	3	0	0	7,542,728	0	30.000
000000-00-0	3046A MM Ascend DS Investor LLC	Charlotte	NC	Barings Australia Asset Management Pty		03/01/2026	3	0	0	9,333,764	0	12.000
000000-00-0	3063A MALIC 10 Centennial Drive Member LLC	Charlotte	NC	MM 10 Centennial Drive Member LLC		06/03/2026	3	3,479,524	0	5,886,644	0	16.129
000000-00-0	3064A MALIC Member New Albany Industrial LLC	Charlotte	NC	Investor Member New Albany Industrial LLC		06/01/2026	3	289,478	0	0	0	1.610
000000-00-0	3067A MALIC AsiaPac LP Investor LLC	Charlotte	NC	Barings Real Estate Japan Partners GP Pt		06/01/2026	3	2,551,020	0	0	0	10.000
000000-00-0	3067C MALIC AsiaPac LP Investor LLC	Charlotte	NC	Barings Real Estate Japan Partners GP Pt		06/30/2026	3	1,811,721	0	0	0	10.000
000000-00-0	3071A MALIC Elco Yards D Member LLC	Charlotte	NC	MM Elco Yards D Member LLC		06/23/2026	3	660,144	0	0	0	4.000
000000-00-0	3072A MALIC Maret LLC	Charlotte	NC	Barings Australia Pty Limited		06/22/2026	3	10,815,249	0	0	0	4.000
000000-00-0	3075A MALIC Elco Yards A Member LLC	Charlotte	NC	MM Elco Yards A Member LLC		06/23/2026	3	23,407	0	0	0	4.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								20,126,451	2,784,268	119,655,837	24,379,882	XXX
000000-00-0	2694 Invesco CMI Europe US Insurance SCSP	Luxembourg	LUX	Invesco CMI Europe GP SARL		10/20/2023	3	0	2,196,188	0	14,973,191	4.000
000000-00-0	2954 AREC Debt Fund LP	Wilmington	DE	AREC Debt Fund GP LLC		12/31/2025	3	0	(289,739)	0	0	0.670
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated								0	1,906,449	0	14,973,191	XXX
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Hartford	CT	BREDIF GP LLC		03/24/2021	3	0	63,150	0	0	4.846
000000-00-0	2735 MALIC Debt Participations LLC	Charlotte	NC	MassMutual Ascend Life Insurance Company		02/06/2023	3	0	12,954	0	0	100.000
000000-00-0	2917 COUNTERPOINTE ASCEND MORTGAGE LENDING LLC	Wilmington	DE	COUNTERPOINTE INVESTMENT MANAGEMENT LLC		05/01/2025	3	0	6,073	0	0	100.000
000000-00-0	2918 LNL MM LLC	Wilmington	DE	LNL Capital IA LLC		03/03/2025	3	0	3,372,420	0	7,818,405	23.750
000000-00-0	2955 LNL MM 2 LLC	Wilmington	DE	LNL Capital IA LLC		06/01/2025	3	0	1,832,269	0	4,632,832	0.950
000000-00-0	3005 Barings Developed Europe Real Estate Debt Fund	Charlotte	NC	Barings Umbrella Fund (LUX) GP S.a.r.l.		11/25/2025	3	0	1,297,665	0	11,184,382	31.329
000000-00-0	3031 CORTEN REAL ESTATE CREDIT FUND I LLC	Wilmington	DE	Corten Real Estate Management LLC		02/09/2026	2	0	42,482,188	0	0	24.500
000000-00-0	2895A Barings Construction Lending Fund LP	Springfield	MA	BRECS VII GP LLC		12/12/2024	3	0	891,999	0	80,046,931	8.950
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated								0	49,958,718	0	103,682,550	XXX
000000-00-0	2579 Renovation Parent LLC	West Palm Beach	FL	Comvest Partners		11/15/2021	2	0	5,025	0	0	0.213
000000-00-0	2590 Woodland Parent LLC	Wilmington	DE	Woodland Graham Holdings GP LLC		12/01/2021	2	0	21,338	0	0	0.016
000000-00-0	2601 BSP TS Co-Invest I LLC	New York	NY	Broad Sky Partners LLC		12/10/2021	3	0	20,319	0	0	33.899
000000-00-0	2673 KSL Capital Partners CV I LP	Denver	CO	KSL Capital Partners		05/25/2022	1	0	5,469	0	175,947	0.578
000000-00-0	2742 OceanSound Partners Co-Invest II LP Series F	New York	NY	OceanSound Partners		03/01/2023	3	0	5,005	0	0	2.509
000000-00-0	2778 PROCESS INSIGHTS EQUITY LP	San Francisco	CA	Process Insights General Partner LLC		07/18/2023	2	0	1,446	0	0	0.014
000000-00-0	2793 Preservation Capital Partners Strategic Opportunities I LP	London	GBR	Preservation Capital Partners		11/06/2023	3	0	15,564	0	66,499	1.649
000000-00-0	2857 AIMPERA Waste Coinvest LP	San Francisco	CA	AIMPERA Capital Partners LLC		12/12/2024	3	0	41,925	0	65,319	16.667
000000-00-0	2884 Resurgens Technology Partners III LP	Atlanta	GA	Resurgens Technology Partners		12/01/2024	3	0	67,206	0	990,201	0.151
000000-00-0	2952 ERA Infra Fund II LP	San Francisco	CA	AIMPERA Capital Partners LLC		11/18/2025	3	0	28,441	0	5,799,723	3.441
000000-00-0	2964 Rockland Power Partners V LP	The Woodlands	TX	Rockland Power Partners III GP LLC		03/10/2026	3	0	1,150,103	0	5,053,653	0.583
000000-00-0	2965 Prelude Growth Partners III LP	New York	NY	Prelude Growth Partners GP II LLC		01/13/2026	3	0	19,093	0	2,393,294	0.417
000000-00-0	2969 Ice Lake Capital Fund III Cooperatief U.A.	Amsterdam	NLD	Ice Lake Capital Fund III Cooperatief U.		01/15/2026	3	197,644	(61,871)	0	1,140,753	0.206
000000-00-0	2992 RECON PARENT L.P.	Bethesda	MD	Rotunda Capital Partners		04/13/2026	2	24,665	0	0	0	0.039
000000-00-0	3014 EZ Transition Infra Co-Investment -Terralayr Compartment IVA	Paris	FRA	Eurazeo Infrastructure Partners		02/27/2026	3	0	1,565,132	0	1,553,675	20.800
000000-00-0	3020 Sandbrook Climate Infrastructure Fund II LP	Stamford	CT	Sandbrook Capital Partners		03/01/2026	3	0	57,024	0	3,945,822	0.250
000000-00-0	3048 Surface Finishing Technologies Topco Holdings L.P.	New York	NY	Surface Finishing Technologies		04/08/2026	2	15,054	0	0	0	0.023
000000-00-0	3054 L Squared Capital Partners V-A LP	Newport Beach	CA	L Squared Capital Management LLC		05/01/2026	3	8,750	656	0	1,741,250	0.088
000000-00-0	2963A Stone Ridge Energy Acquisition Fund II LP	Greenwich	CT	Kline Hill Partners LP		07/22/2025	3	0	998,707	0	0	1.000
000000-00-0	3050A Stone Ridge Blackbird Co-Invest LP	New York	NY	Kline Hill Partners LP		04/08/2026	3	3,000,000	0	0	0	0.600
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								3,246,113	3,940,582	0	22,926,136	XXX
US0188-20-A	9121 Allianz SE-SUBORDINATED	Springfield	MA	Allianz SE	1.G FE	04/15/2026		5,000,200	0	0	0	0.000
US9026-13-B	9122 UBS Group AG-UBS 6 7/8 PERP	Springfield	MA	UBS Group AG	2.C FE	06/02/2026		14,431,000	0	0	0	0.000
29452E-AD-3	9123 Equitable Holdings Inc	Springfield	MA	Equitable Holdings Inc	2.B FE	06/30/2026		0	12,500,000	0	0	0.000
534187-CA-5	9124 Lincoln National Corp	Springfield	MA	Lincoln National Corp	2.C FE	06/24/2026		29,200,000	0	0	0	0.000
2999999. Capital notes - unaffiliated								48,631,200	12,500,000	0	0	XXX
000000-00-0	2858 Red Stone Equity- Fund 111 Limited Partnership	New York	NY	Red Stone Equity Fund 84 Limited Partner		07/01/2024		0	6,470,699	0	0	7.800
000000-00-0	2915 Key Community Investment Capital Fund 9 Limited Partnership	Cleveland	OH	KCIC LIHTC Fund 9 GP LLC		05/04/2026		3,872,324	1,849,760	0	24,460,115	24.400
4899999. Qualifying federal tax credit investments - unaffiliated								3,872,324	8,320,459	0	24,460,115	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									
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
US4493-1B-A	7182 ICG US CLO 2015-1 Ltd	Springfield	MA	ICG US CLO 2015-1 Ltd	4.C	06/24/2022		0	477,034	0	0	0.000
03770*-AD-4	7220 Apollo Asset-Backed Finance Lending Company, L.P. BA Residual Tranche	Springfield	MA	Apollo Asset-Backed Finance Lending Co LP	6.	06/28/2024		0	2,180,000	0	0	0.000
87301A-AC-4	7262 TCW Steel City Rated Note Feeder LP	Springfield	MA	TCW Steel City Rated Note Feeder LP	6.	10/31/2025		0	250,334	0	0	0.000
	7264 VCI ASSET HLDGS EQ	Springfield	MA	VCI Asset Holdings 1 LLC	6.	11/20/2025		0	(429,663)	0	0	0.000
PRST00-02-0	7276 Park Sapphire CLO WH, Ltd	Springfield	MA	Park Sapphire CLO WH, Ltd		02/06/2026		0	2,520,000	0	0	0.000
	7282 xAI/ Valor I - VCI Intermediate TopCo 1 LLC	Springfield	MA	VCI Intermediate Topco 1 LLC	6.	11/20/2025		0	429,663	0	0	0.000
09578#-MQ-9	7278 Blue Ocean Income Fund IV LP - Limited Partnership Interest	Springfield	MA	Blue Ocean Income Fund IV LP	6.	06/22/2026		34,267	0	0	0	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								34,267	5,427,368	0	0	XXX
47237*-AE-6	7273 Jefferies Credit Partners Rated Note Feeder 2026 LP - SUBORDINATED DELAYED DRAW NOTES	Springfield	MA	JEFFERIES CREDIT PARTNERS STRUCTURED SOLUTIONS LLC	6.	03/27/2026		0	847,088	0	0	0.000
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated								0	847,088	0	0	XXX
7899999. Total - unaffiliated								60,568,643	52,302,321	0	182,199,073	XXX
7999999. Total - affiliated								20,126,451	53,590,074	119,655,837	128,062,432	XXX
8099999 - Totals								80,695,094	105,892,395	119,655,837	310,261,505	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
36298G-AA-7	9006 RAMC 2007-3W AF6 STEP COUPON 2.638060 MATURITY 20370925	Springfield	MA	Liquidation of Investment	09/21/2010	06/30/2026	0	0	0	0	0	0	0	0	50,738	0	0	0	0
472321-AG-3	9036 GSPA Monetization Trust	Springfield	MA	Liquidation of Investment	12/28/2021	06/30/2026	0	0	0	0	0	0	0	0	310,623	0	0	0	0
57430U-30-1	9037 Maryland Trust 2006-I	Springfield	MA	Liquidation of Investment	12/28/2021	06/30/2026	0	0	0	0	0	0	0	0	764,818	0	396,155	396,155	0
61759X-AC-6	9060 Atreides Funding Trust	Springfield	MA	Liquidation of Investment	06/23/2022	06/30/2026	0	0	0	0	0	0	0	0	1,844,265	0	0	0	0
74928U-AX-5	9096 JMAC 2008-R2 1A3 VARIABLE COUPON 6.000000 MATURITY 20351025	Springfield	MA	Liquidation of Investment	08/26/2008	06/30/2026	0	0	0	0	0	0	0	0	323	0	0	0	0
75971F-AY-9	9097 RBSSP 2009-12 8A2 VARIABLE COUPON 5.793480 MATURITY 20360625	Springfield	MA	Liquidation of Investment	11/02/2009	06/30/2026	0	0	0	0	0	0	0	0	22,668	0	0	0	0
BGS16B-BY-5	9110 Morgan Stanley Re-REMIC -MSRR 2010-R8 1C	Springfield	MA	Liquidation of Investment	12/28/2021	06/30/2026	0	0	0	0	0	0	0	0	5,052	0	0	0	0
0599999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation assigned by the SVO - unaffiliated							0	0	0	0	0	0	0	0	2,998,487	0	396,155	396,155	0
62878H-AA-9	7277 Velocity Commercial Capital Loan Trust 2022-2	Springfield	MA	Liquidation of Investment	04/05/2022	06/30/2026	0	0	0	0	0	0	0	0	11,446	0	0	0	0
70337U-10-0	9077 NATF America 2022-B LLC	Springfield	MA	Liquidation of Investment	05/24/2022	06/30/2026	0	0	0	0	0	0	0	0	(31,252)	0	(31,252)	(31,252)	0

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
	9098 SAILN 2003-3 A FIXED COUPON 7.750000																		
70337Y-10-2	MATURITY 20330427	Springfield	MA	Liquidation of Investment	08/31/2012	06/30/2026	0	0	0	0	0	0	0	0	355	0	0	0	0
70338A-10-3	9112 Patrons' Legacy-PATRNL 5.775 12/23/22	Springfield	MA	Liquidation of Investment	12/28/2021	06/30/2026	0	0	0	0	0	0	0	0	(1,126,375)	0	0	0	0
92259U-AG-3	9114 Patrons' Legacy-PATRNL 5.646 05/17/22	Springfield	MA	Liquidation of Investment	12/28/2021	06/30/2026	0	0	0	0	0	0	0	0	7,053	0	0	0	0
US8038-2S-A	9115 Patrons' Legacy-PATRNL 6.673 12/04/23	Springfield	MA	Liquidation of Investment	12/28/2021	06/30/2026	0	0	0	0	0	0	0	0	(408,906)	0	0	0	0
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated							0	0	0	0	0	0	0	0	(1,547,679)	0	(31,252)	(31,252)	0
000000-00-0	6117 Monarch Capital Partners III LP	New York	NY	Distribution	01/12/2015	06/10/2026	0	0	0	0	0	0	0	0	139,086	0	0	0	0
000000-00-0	6118 Yukon Capital Partners II LP	Minneapolis	MN	Distribution	07/17/2014	04/16/2026	0	0	0	0	0	0	0	0	79,253	0	0	0	0
000000-00-0	6123 NB Private Equity Credit Opportunities Fund LP	New York	NY	Post Sale Income/(Expense)	06/07/2017	03/31/2025	0	0	0	0	0	0	0	0	0	0	0	0	(10,564)
000000-00-0	6125 Monarch Capital Partners IV LP	New York	NY	Distribution	10/30/2017	06/10/2026	0	0	0	0	0	0	0	0	326,999	0	0	0	0
000000-00-0	6133 PineBridge Private Credit Feeder LP	WESTPORT	CT	Distribution	11/28/2018	06/26/2026	0	0	0	0	0	0	0	0	(6,878,489)	0	10	10	0
000000-00-0	6134 Gryphon Mezzanine Partners II Feeder Fund LP	San Francisco	CA	Distribution	12/20/2019	04/08/2026	0	0	0	0	0	0	0	0	104,504	0	0	0	0
000000-00-0	6137 Cyprium Parallel Investors V LP	Cleveland	OH	Distribution	08/15/2019	05/08/2026	0	0	0	0	0	0	0	0	416,007	0	0	0	0
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							0	0	0	0	0	0	0	0	(5,812,640)	0	10	10	(10,564)
000000-00-0	2060 Gryphon Partners IV LP	San Francisco	CA	Distribution	11/25/2015	04/09/2026	0	0	0	0	0	0	0	0	41,115	0	0	0	0
000000-00-0	2242 Gryphon Partners V LP	San Francisco	CA	Distribution	08/29/2018	05/29/2026	0	0	0	0	0	0	0	0	(1,352,927)	0	0	0	0
000000-00-0	2416 Gryphon Partners VI LP	San Francisco	CA	Distribution	11/26/2021	05/22/2026	0	0	0	0	0	0	0	0	71,118	0	0	0	0
000000-00-0	2584 One Equity Partners VIII LP	New York	NY	Distribution	01/26/2022	05/21/2026	0	0	0	0	0	0	0	0	862,184	0	0	0	0
000000-00-0	2624 KLCP Domestic Fund III LP	New York	NY	Distribution	12/27/2021	06/30/2026	0	0	0	0	0	0	0	0	846,112	0	0	0	0
000000-00-0	2656 Trident IX LP	Greenwich	CT	Distribution	06/24/2022	06/22/2026	0	0	0	0	0	0	0	0	19,186	0	0	0	0
000000-00-0	2662 Gallant Capital Partners II LP	Los Angeles	CA	Distribution	11/02/2022	06/08/2026	0	0	0	0	0	0	0	0	43,817	0	0	0	0
000000-00-0	2691 PEP Secure Assets Fund II LP	ST HELIER	JEY	Distribution	12/19/2022	06/03/2026	0	0	0	0	0	0	0	0	31,347	0	0	0	0
000000-00-0	2692 NexPhase Capital Fund V LP	New York	NY	Distribution	12/16/2022	04/01/2026	0	0	0	0	0	0	0	0	24,481	0	0	0	0
000000-00-0	2705 Energy Acquisition Vehicle LP	New York	NY	Distribution	09/22/2022	06/23/2026	0	0	0	0	0	0	0	0	307,927	0	0	0	0
000000-00-0	2713 Rockland Power Partners IV LP	The Woodlands	TX	Distribution	10/20/2022	06/29/2026	0	0	0	0	0	0	0	0	1,301,036	0	0	0	0
000000-00-0	2756 IPCC Fund LP	Wilmington	DE	Distribution	05/25/2023	06/10/2026	0	0	0	0	0	0	0	0	106,455	0	0	0	0
000000-00-0	2557 FSS Content Topco LP	McHenry	IL	Liquidation of Investment	05/25/2023	05/29/2026	0	0	0	0	0	0	0	0	0	0	0	0	(9,947)
000000-00-0	2771 LS Power Fund V Feeder 1 LP	New Castle County	DE	Distribution	12/04/2023	06/30/2026	0	0	0	0	0	0	0	0	178,174	0	0	0	0
000000-00-0	2776 JFL Equity Investors VI LP	New York	NY	Distribution	09/05/2023	06/17/2026	0	0	0	0	0	0	0	0	4,570	0	0	0	0
000000-00-0	2783 Long Ridge Equity Partners IV LP	New York	NY	Distribution	11/10/2023	04/15/2026	0	0	0	0	0	0	0	0	248	0	0	0	0
000000-00-0	2792 Hayfin Maritime Yield Fund LP	George Town	CYM	Distribution	10/25/2023	04/30/2026	0	0	0	0	0	0	0	0	230,775	0	0	0	0
000000-00-0	2802 Ara USDCF US Co Invest LP	Houston	TX	Distribution	02/16/2024	04/28/2026	0	0	0	0	0	0	0	0	276,050	0	0	0	0
000000-00-0	2817 Tiger Infrastructure Partners Fund IV	New York	NY	Distribution	02/24/2025	06/23/2026	0	0	0	0	0	0	0	0	(578,980)	0	0	0	0
000000-00-0	2867 Trive Capital Fund V LP	Dallas	TX	Distribution	02/20/2025	04/02/2026	0	0	0	0	0	0	0	0	26	0	0	0	0
000000-00-0	2908 SER Capital Partners II A LP	Houston	TX	Distribution	07/01/2025	05/15/2026	0	0	0	0	0	0	0	0	1,572,941	0	0	0	0
000000-00-0	2910 Kayne Private Energy Income Fund III LP	Los Angeles	CA	Distribution	02/01/2025	06/30/2026	0	0	0	0	0	0	0	0	70,723	0	0	0	0
000000-00-0	2913 BharCap Partners II LP	Greenwich	CT	Distribution	03/01/2025	06/19/2026	0	0	0	0	0	0	0	0	48,040	0	0	0	0
000000-00-0	2920 Snowhawk Capital Digital Opportunities Fund I LP	New York	NY	Distribution	04/01/2025	05/27/2026	0	0	0	0	0	0	0	0	2,965,166	0	0	0	0
000000-00-0	2921 Hull Street Energy Partners III LP	Bethesda	MD	Distribution	07/01/2025	04/15/2026	0	0	0	0	0	0	0	0	10,212	0	0	0	0
000000-00-0	2923 One Equity Partners IX LP	New York	NY	Distribution	04/01/2025	04/24/2026	0	0	0	0	0	0	0	0	80,164	0	0	0	0
000000-00-0	2930 Sophora Investment No.2 Trust	Brisbane	AUS	Distribution	01/31/2026	05/22/2026	0	0	0	0	0	0	0	0	49,999	4,972	0	4,972	0
000000-00-0	3013 GMF Group Holdings LP	Boston	MA	Distribution	02/01/2026	04/22/2026	0	0	0	0	0	0	0	0	731	0	0	0	0
000000-00-0	3036 DIF Infrastructure VIII Coöperatief U.A.	Noord-Holland	NLD	Distribution	03/01/2026	06/25/2026	0	0	0	0	0	0	0	0	33,905	(480)	0	(480)	0
000000-00-0	6009 LLR Equity Partners IV LP	Philadelphia	PA	Distribution	03/14/2014	04/23/2026	0	0	0	0	0	0	0	0	47,303	0	0	0	0
000000-00-0	6010 NB Secondary Opportunities Fund III LP	New York	NY	Post Sale Income/(Expense)	05/23/2013	03/31/2025	0	0	0	0	0	0	0	0	0	0	0	0	(12,090)

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6011 NB Strategic Co-Investment Partners II LP	New York	NY	Post Sale Income/(Expense)	10/01/2012	03/31/2025	0	0	0	0	0	0	0	0	0	0	0	0	(5,512)
000000-00-0	6012 NB Strategic Co-Investment Partners III LP	New York	NY	Post Sale Income/(Expense)	01/28/2016	03/31/2025	0	0	0	0	0	0	0	0	0	0	0	0	(43,332)
000000-00-0	6013 NB Secondary Opportunities Fund IV LP	New York	NY	Post Sale Income/(Expense)	04/19/2017	03/31/2025	0	0	0	0	0	0	0	0	0	0	0	0	(21,830)
000000-00-0	6015 Bridge Growth Partners LP	New York	NY	Distribution	07/15/2014	06/15/2026	0	0	0	0	0	0	0	0	7,431,423	0	0	0	0
000000-00-0	6016 Channel 51 LLC	MIAMI	FL	Liquidation of Investment	04/29/2016	06/17/2026	(939,430)	(497,821)	0	0	0	(497,821)	0	(1,437,251)	10,823	0	497,637	497,637	10,823
000000-00-0	6022 Patriot Financial Partners II LP	Radnor	PA	Distribution	04/30/2014	05/06/2026	0	0	0	0	0	0	0	0	447,541	0	0	0	0
000000-00-0	6023 Patriot Financial Partners III, L.P.	Radnor	PA	Distribution	07/21/2017	06/19/2026	0	0	0	0	0	0	0	0	1,750,000	0	0	0	0
000000-00-0	6024 Project Senator Holdings LP	New York	NY	Distribution	05/11/2016	06/15/2026	0	0	0	0	0	0	0	0	9,890,845	0	0	0	0
000000-00-0	6026 River Cities Capital Fund IV LP	CINCINNATI	OH	Distribution	09/30/2012	04/28/2026	0	0	0	0	0	0	0	0	104,778	0	0	0	0
000000-00-0	6032 Snow Phipps LP	New York	NY	Distribution	02/06/2007	05/18/2026	0	0	0	0	0	0	0	0	80,613	0	0	0	0
000000-00-0	6033 Solamere Capital Fund II LP	Boston	MA	Distribution	08/19/2013	04/15/2026	0	0	0	0	0	0	0	0	241,746	0	0	0	0
000000-00-0	6034 Solamere Capital Fund II-A LP	Cincinnati	OH	Distribution	08/19/2013	06/25/2026	0	0	0	0	0	0	0	0	67,700	0	0	0	0
000000-00-0	6039 Tritium Partners LLC	Austin	TX	Distribution	06/26/2015	05/27/2026	0	0	0	0	0	0	0	0	2,541,758	0	0	0	0
000000-00-0	6040 Vida Longevity Fund LP	Austin	TX	Distribution	04/01/2015	06/08/2026	0	0	0	0	0	0	0	0	168,353	0	0	0	0
000000-00-0	6048 Gryphon Partners V LP	San Francisco	CA	Distribution	08/29/2018	05/29/2026	0	0	0	0	0	0	0	0	1,352,927	0	0	0	0
000000-00-0	6050 ManchesterStory Venture Fund LP	West Des Moines	IA	Distribution	03/23/2017	06/05/2026	0	0	0	0	0	0	0	0	136,521	0	0	0	0
000000-00-0	6052 Bridge Growth Partners LP Accedian Holdings	New York	NY	Liquidation of Investment	05/19/2017	05/15/2026	585,155	116,794	0	116,795	0	(1)	0	585,154	(1)	0	0	0	0
000000-00-0	6053 Energy Impact Fund LP	CINCINNATI	OH	Distribution	05/11/2017	06/22/2026	0	0	0	0	0	0	0	0	2,160,234	0	0	0	0
000000-00-0	6054 Greenspring Global Partners VIII LP	Owing Mills	MD	Distribution	07/14/2017	05/19/2026	0	0	0	0	0	0	0	0	285,967	0	0	0	0
000000-00-0	6057 LLR Equity Partners V LP	Philadelphia	PA	Distribution	03/31/2017	06/30/2026	0	0	0	0	0	0	0	0	1,143,114	0	0	0	0
000000-00-0	6059 Cintrifuse Syndicate Fund I LLC	Cincinnati	OH	Distribution	04/29/2013	04/03/2026	0	0	0	0	0	0	0	0	61,578	0	0	0	0
000000-00-0	6063 Rivercrest Capital Partners LP	Fort Worth	TX	Distribution	04/02/2018	06/30/2026	0	0	0	0	0	0	0	0	164,035	0	0	0	0
000000-00-0	6066 Corsair V Financial Services Capital Partners LP	New York	NY	Distribution	06/25/2018	06/08/2026	0	0	0	0	0	0	0	0	2,025,202	0	0	0	0
000000-00-0	6068 Trilantic Capital Partners VI LP	New York	NY	Distribution	07/25/2018	05/05/2026	0	0	0	0	0	0	0	0	257,347	0	0	0	0
000000-00-0	6072 Solamere Capital Fund III LP	Boston	MA	Distribution	11/20/2018	04/16/2026	0	0	0	0	0	0	0	0	(80,345)	0	0	0	0
000000-00-0	6073 Roark Capital Partners Fund V LP	Atlanta	GA	Distribution	11/01/2018	06/22/2026	0	0	0	0	0	0	0	0	327,704	0	0	0	0
000000-00-0	6076 Blackstone Tactical Opportunities Fund III LP	New York	NY	Distribution	02/08/2019	05/15/2026	0	0	0	0	0	0	0	0	1,410,200	0	0	0	0
000000-00-0	6077 Bridge Growth Partners LP Accedian Holdings II	New York	NY	Liquidation of Investment	03/08/2019	05/15/2026	(1,617,139)	116,966	0	116,965	0	1	0	(1,617,138)	1	0	0	0	0
000000-00-0	6079 Goldner Hawn Fund VII LP	Minneapolis	MN	Distribution	04/29/2019	04/13/2026	0	0	0	0	0	0	0	0	2,151,362	0	0	0	0
000000-00-0	6083 Tritium Partners II LLC	Austin	TX	Distribution	11/13/2019	05/19/2026	0	0	0	0	0	0	0	0	2,274,929	0	0	0	0
000000-00-0	6085 Corsair Blade Investors LP	New York	NY	Distribution	12/16/2019	06/11/2026	0	0	0	0	0	0	0	0	11,199,300	0	0	0	0
000000-00-0	6086 Gallant Capital Partners I LP	Los Angeles	CA	Distribution	05/29/2020	04/15/2026	0	0	0	0	0	0	0	0	67,665	0	0	0	0
000000-00-0	6089 Bridge Growth Partners II LP	New York	NY	Distribution	10/01/2021	06/15/2026	0	0	0	0	0	0	0	0	3,804,983	0	0	0	0
000000-00-0	6091 CCA Life Settlements Fund II LP	Dublin	IRL	Distribution	12/16/2019	06/30/2026	0	0	0	0	0	0	0	0	248,196	0	0	0	0
000000-00-0	6093 Foresite Capital Fund V LP	LARKSPUR	CA	Distribution	06/08/2020	05/20/2026	0	0	0	0	0	0	0	0	4,696	0	0	0	0
000000-00-0	6098 Dyal V US Investors LP	New York	NY	Distribution	10/01/2021	04/23/2026	0	0	0	0	0	0	0	0	105,426	0	0	0	0
000000-00-0	6099 NB Strategic Capital LP	New York	NY	Post Sale Income/(Expense)	03/05/2020	03/31/2025	0	0	0	0	0	0	0	0	0	0	0	0	(33,053)
000000-00-0	6100 NB Strategic Co-Investment Partners IV LP	New York	NY	Post Sale Income/(Expense)	01/29/2020	03/31/2025	0	0	0	0	0	0	0	0	0	0	0	0	(38,481)
000000-00-0	6104 Vivo Capital Fund IX LP	Palo Alto	CA	Distribution	09/09/2019	06/24/2026	0	0	0	0	0	0	0	0	454,602	0	0	0	0
000000-00-0	6138 A&M Capital Europe SCSp	Greenwich	CT	Distribution	06/30/2019	06/29/2026	0	0	0	0	0	0	0	0	4,576,740	0	0	0	0
000000-00-0	6140 GreyLion Capital II LP	New York	NY	Distribution	02/28/2018	05/11/2026	0	0	0	0	0	0	0	0	10,847	0	0	0	0
000000-00-0	6143 Private Equity Solutions SCSP	Luxembourg	LUX	Distribution	12/16/2019	04/15/2026	0	0	0	0	0	0	0	0	8,432	0	0	0	0
000000-00-0	6149 Greylion Capital Fund III LP	New York	NY	Distribution	12/14/2021	06/29/2026	0	0	0	0	0	0	0	0	34,714	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							(1,971,414)	(264,061)	0	233,760	0	(497,821)	0	(2,469,235)	64,213,854	4,492	497,637	502,129	(153,422)
000000-00-0	2773 Arrow Prince Co-Investment SCSp	Grand Duchy of Luxembourg	LUX	Distribution	07/25/2023	06/25/2026	0	0	0	0	0	0	0	0	867,273	43,229	0	43,229	0
000000-00-0	6107 Lubert-Adler Real Estate Fund VII-B LP	Philadelphia	PA	Distribution	04/07/2017	06/12/2026	0	0	0	0	0	0	0	0	691,746	0	0	0	0

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	6108 NB Real Estate Secondary Opportunities Fund LP	New York	NY	Distribution	12/05/2018	05/22/2026	0	0	0	0	0	0	0	0	711,628	0	0	0	0
000000-00-0	6110 Lubert-Adler Workforce Housing Fund LP	Philadelphia	PA	Distribution	10/01/2021	06/04/2026	0	0	0	0	0	0	0	0	2,500,000	0	0	0	0
000000-00-0	6112 Hillpointe Workforce Housing Partnership II LP	WINTER PARK	FL	Distribution	11/03/2020	04/20/2026	0	0	0	0	0	0	0	0	54,271	0	0	0	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							0	0	0	0	0	0	0	0	4,824,918	43,229	0	43,229	0
000000-00-0	2525 MM BIG Peninsula Co-Invest Member LLC	Hartford	CT	Distribution	06/30/2021	05/15/2026	0	0	0	0	0	0	0	0	66,301	0	0	0	0
000000-00-0	2530 MM Horizon Savannah Member LLC	CHARLOTTE	NC	Distribution	10/25/2021	05/12/2026	0	0	0	0	0	0	0	0	2,719,743	0	0	0	0
000000-00-0	2676 Trailside MM Member II LLC	Hartford	CT	Distribution	07/26/2022	05/18/2026	0	0	0	0	0	0	0	0	52,679	0	0	0	0
000000-00-0	2866 MM Ironhead Commerce Center	Springfield	MA	Distribution	09/26/2024	06/15/2026	0	0	0	0	0	0	0	0	1,690,950	0	0	0	0
000000-00-0	2934 Artemis Real Estate Income and Growth Fund II LP	Chevy Chase	MD	Distribution	01/27/2026	06/10/2026	0	0	0	0	0	0	0	0	18,266	0	0	0	0
000000-00-0	2967 MM National IOS Program Member LLC	Charlotte	NC	Distribution	08/05/2025	05/19/2026	0	0	0	0	0	0	0	0	110,758	0	0	0	0
000000-00-0	2832A BRAVA 5 MALIC Investor LLC	Sydney	AUS	Distribution	09/01/2025	06/25/2026	0	0	0	0	0	0	0	0	747,828	0	0	0	0
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated							0	0	0	0	0	0	0	0	5,406,525	0	0	0	0
000000-00-0	2954 AREC Debt Fund LP	Wilmington	DE	Distribution	12/31/2025	06/15/2026	0	0	0	0	0	0	0	0	316,007	0	0	0	0
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							0	0	0	0	0	0	0	0	316,007	0	0	0	0
000000-00-0	2461 Barings Real Estate Debt Income Fund LP	Hartford	CT	Distribution	03/24/2021	06/30/2026	0	0	0	0	0	0	0	0	1,394,410	0	0	0	0
000000-00-0	2918 LNL MM LLC	Wilmington	DE	Distribution	03/03/2025	06/30/2026	0	0	0	0	0	0	0	0	858,631	0	0	0	0
000000-00-0	3005 Barings Developed Europe Real Estate Debt Fund	Charlotte	NC	Distribution	11/25/2025	06/30/2026	0	0	0	0	0	0	0	0	0	(8,113)	0	(8,113)	0
000000-00-0	3031 CORTEN REAL ESTATE CREDIT FUND I LLC	Wilmington	DE	Distribution	02/09/2026	06/15/2026	0	0	0	0	0	0	0	0	753,728	0	0	0	0
000000-00-0	2461A Barings Real Estate Debt Income Fund LP Martello Reinsurance	Hartford	CT	Distribution	12/09/2021	06/30/2026	0	0	0	0	0	0	0	0	353,191	0	0	0	0
000000-00-0	2895A Barings Construction Lending Fund LP	Springfield	MA	Distribution	12/12/2024	05/19/2026	0	0	0	0	0	0	0	0	174,496	0	0	0	0
2499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - affiliated							0	0	0	0	0	0	0	0	3,534,456	(8,113)	0	(8,113)	0
000000-00-0	2636 ZB Parent LLC	Austin	TX	Post Sale Income/(Expense)	02/09/2022	01/29/2026	0	0	0	0	0	0	0	0	0	0	0	0	5,631
000000-00-0	2687 ASC Communications Holdings LLC	Charlotte	NC	Distribution	07/15/2022	04/24/2026	0	0	0	0	0	0	0	0	984	0	0	0	0
000000-00-0	2698 Exos Collaterized SPAC Holdings Fund LP	New York	NY	Distribution	11/14/2022	05/12/2026	0	0	0	0	0	0	0	0	8,118	0	0	0	0
000000-00-0	2707 TSS Co-Invest Holdings LP	Beverly Hills	CA	Distribution	09/09/2022	06/30/2026	0	0	0	0	0	0	0	0	12,096	0	0	0	0
000000-00-0	2747 KLCC FEEDER FUND I LP	Wilmington	DE	Distribution	03/31/2023	06/10/2026	0	0	0	0	0	0	0	0	26,148	0	0	0	0
000000-00-0	2765 Energy Acquisition Vehicle II LP	Wilmington	DE	Distribution	06/01/2023	06/10/2026	0	0	0	0	0	0	0	0	124,415	0	0	0	0
000000-00-0	2790 BharCap Acquisition II LP	Greenwich	CT	Distribution	09/08/2023	06/19/2026	0	0	0	0	0	0	0	0	256,456	0	0	0	0
000000-00-0	2838 Coduet Royalty Holdings LLC	Charlotte	NC	Distribution	01/30/2026	06/23/2026	0	0	0	0	0	0	0	0	60,029	0	0	0	0
000000-00-0	2857 AIMPERA Waste Coinvest LP	San Francisco	CA	Distribution	12/12/2024	05/07/2026	0	0	0	0	0	0	0	0	9,204,010	0	0	0	0
000000-00-0	2869 TW WTG Co Invest LP	Dallas	TX	Distribution	12/19/2024	04/20/2026	0	0	0	0	0	0	0	0	135,109	0	0	0	0
000000-00-0	2952 ERA Infra Fund II LP	San Francisco	CA	Distribution	11/18/2025	05/07/2026	0	0	0	0	0	0	0	0	1,535,842	0	0	0	0
000000-00-0	3020 Sandbrook Climate Infrastructure Fund II LP	Stamford	CT	Distribution	03/01/2026	04/30/2026	0	0	0	0	0	0	0	0	440,190	0	0	0	0
000000-00-0	6147 Monza Energy LLC	Houston	TX	Distribution	04/17/2018	05/05/2026	0	0	0	0	0	0	0	0	75,142	0	0	0	0
000000-00-0	2601A BSP TS Co-Invest I LLC	New York	NY	Liquidation of Investment	12/10/2021	04/07/2026	0	217,670	0	217,670	0	0	0	0	0	0	0	0	0
000000-00-0	2616A Stork SPV LP	Greenwich	CT	Liquidation of Investment	12/20/2021	04/06/2026	0	(623,416)	0	0	0	(623,416)	0	(623,416)	0	0	623,416	623,416	0
000000-00-0	2963A Stone Ridge Energy Acquisition Fund II LP	Greenwich	CT	Distribution	07/22/2025	06/30/2026	0	0	0	0	0	0	0	0	193,760	0	0	0	0
000000-00-0	3050A Stone Ridge Blackbird Co-Invest LP	New York	NY	Distribution	04/08/2026	06/30/2026	0	0	0	0	0	0	0	0	29,516	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							0	(405,746)	0	217,670	0	(623,416)	0	(623,416)	12,101,815	0	623,416	623,416	5,631
03770*-AD-4	7167 AMMC CLO 16 Ltd	Springfield	MA	Liquidation of Investment	04/10/2015	06/30/2026	0	0	0	0	0	0	0	0	12,834	0	(10,244)	(10,244)	0
87251F-AF-6	7182 ICG US CLO 2015-1 Ltd	Springfield	MA	Liquidation of Investment	06/24/2022	06/30/2026	0	0	0	0	0	0	0	0	2,552	0	0	0	0

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
87301A-AC-4	7202 TCW DIRECT LENDING STRUCTURED SOLUTIONS 2022 LLC - CERTIFICATED SUBORDINATED NOTE DUE 2032	Springfield	MA	Liquidation of Investment	06/01/2023	06/30/2026	0	0	0	0	0	0	0	0	50,452	0	0	0	0
PRST00-02-0	7220 Apollo Asset-Backed Finance Lending Company, L.P. BA Residual Tranche	Springfield	MA	Liquidation of Investment	06/28/2024	06/30/2026	0	0	0	0	0	0	0	0	898,561	0	0	0	0
US0017-6K-A	7262 TCW Steel City Rated Note Feeder LP	Springfield	MA	Liquidation of Investment	10/31/2025	06/30/2026	0	0	0	0	0	0	0	0	122,197	0	0	0	0
US4493-1B-A	7276 Park Sapphire CLO WH, Ltd	Springfield	MA	Liquidation of Investment	02/06/2026	06/30/2026	0	0	0	0	0	0	0	0	2,520,000	0	0	0	0
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							0	0	0	0	0	0	0	0	3,606,596	0	(10,244)	(10,244)	0
000000-00-0	2725 Sprott Private Resource Lending Fund III LP	Toronto	CAN	Distribution	11/29/2022	04/22/2026	0	0	0	0	0	0	0	0	120,471	0	0	0	0
000000-00-0	2848 CB UNI Consumer JV LLC	New York	NY	Distribution	06/30/2024	06/30/2026	0	0	0	0	0	0	0	0	1,305,148	0	0	0	0
6799999. Any other class of assets - unaffiliated							0	0	0	0	0	0	0	0	1,425,619	0	0	0	0
7899999. Total - unaffiliated							(1,971,414)	(669,807)	0	451,430	0	(1,121,237)	0	(3,092,651)	82,126,977	47,721	1,475,722	1,523,443	(158,355)
7999999. Total - affiliated							0	0	0	0	0	0	0	0	8,940,981	(8,113)	0	(8,113)	0
8099999 - Totals							(1,971,414)	(669,807)	0	451,430	0	(1,121,237)	0	(3,092,651)	91,067,958	39,608	1,475,722	1,515,330	(158,355)

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
13057G-AP-4	California Public Financ-REVENUE BONDS	05/13/2026	HJ SIMS		342,698	360,000	10,595	5.B GI
167486-HM-4	City of Chicago IL-GENERAL OBLIGATION UN	06/25/2026	JP MORGAN SECURITIES		354,620	355,000	10,711	2.B FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					697,318	715,000	21,306	XXX
13048V-6W-3	California Municipal Fin-REVENUE BONDS	04/24/2026	WELLS FARGO		237,710	250,000	0	4.B Z
13049Y-GC-9	California Municipal Fin-REVENUE BONDS	05/13/2026	RAYMOND JAMES		750,473	750,000	15,240	3.B FE
36005Y-AE-4	Development Authority fo-REVENUE BONDS	06/17/2026	RAYMOND JAMES		170,192	170,000	0	3.A FE
36005Y-AG-9	Development Authority fo-REVENUE BONDS	06/17/2026	RAYMOND JAMES		100,000	100,000	0	3.A FE
48504M-AB-7	Kansas City Land Clearan-REVENUE BONDS	06/08/2026	STIFEL		224,441	230,000	2,286	3.C Z
650116-BF-2	New York Transportation -REVENUE BONDS	04/15/2026	MORGAN		968,450	1,000,000	10,713	2.B FE
696507-VY-5	Palm Beach County Health-REVENUE BONDS	04/17/2026	HJ SIMS		300,000	300,000	0	2.B FE
696507-VZ-2	Palm Beach County Health-REVENUE BONDS	04/17/2026	HJ SIMS		250,000	250,000	0	2.B FE
739656-AC-0	Prairie Point Community -SPECIAL ASSESSM	05/13/2026	PIPER SANDLER		120,000	120,000	0	4.B Z
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,121,266	3,170,000	28,239	XXX
69393L-AA-1	PR RNO Property Owner 1 -SECURED	06/08/2026	U B S SECURITIES		2,495,325	2,500,000	17,153	3.B FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					2,495,325	2,500,000	17,153	XXX
00115A-AT-6	AEP Transmission Co LLC-SENIOR UNSECURED	05/26/2026	PNC CAPITAL MARKETS		6,997,830	7,000,000	0	1.F FE
00846U-AN-1	Agilent Technologies Inc-SENIOR UNSECURE	04/28/2026	BARCLAYS CAPITAL INC		2,163,000	2,400,000	7,207	2.A FE
02343U-AH-8	Amcor Finance USA Inc-SENIOR UNSECURED	05/20/2026	JP MORGAN SECURITIES		2,523,917	2,527,000	1,895	2.B FE
02344A-AF-5	Amcor Flexibles North Am-SENIOR UNSECURE	05/22/2026	BOFAMLSEC		5,021,050	5,000,000	46,000	2.B FE
023608-AK-8	Ameren Corp-SENIOR UNSECURED	05/06/2026	GOLDMAN		5,753,856	6,027,000	15,235	2.B FE
03040W-BJ-3	American Water Capital C-SENIOR UNSECURE	05/18/2026	BOFAMLSEC		3,498,565	3,500,000	0	2.A FE
031162-CW-8	Amgen Inc-SENIOR UNSECURED	04/28/2026	JP MORGAN SECURITIES		3,174,115	3,500,000	14,311	2.A FE
032095-AP-6	Amphenol Corp-SENIOR UNSECURED	05/12/2026	CITADELEQ		6,750,335	6,630,000	35,342	1.G FE
032095-BA-8	Amphenol Corp-SENIOR UNSECURED	04/28/2026	CITADELEQ		15,736,988	16,250,000	154,488	1.G FE
035240-AQ-3	Anheuser-Busch InBev Wor-SENIOR UNSECURE	05/05/2026	BARCLAYS CAPITAL INC		5,051,500	5,000,000	67,951	1.G FE
03939A-AB-3	Arch Capital Group Ltd-SENIOR UNSECURED	06/02/2026	WELLS FARGO		5,857,060	5,882,000	0	1.G FE
04017#-AE-9	ARES INDUSTRIAL REAL EST Senior Unsecure	04/01/2026	DIRECT		8,100,000	8,100,000	0	2.B Z
045941-AB-7	Asurion LLC/ Asurion Co--SECURED	04/22/2026	VARIOUS		4,050,063	4,050,000	74,863	4.C FE
053015-AK-9	Automatic Data Processin-SENIOR UNSECURE	05/04/2026	BOFAMLSEC		9,508,610	9,574,000	0	1.D FE
05480A-AC-9	Azorra Finance Ltd-SENIOR UNSECURED	06/22/2026	VARIOUS		3,303,034	3,413,000	71,125	3.C FE
05649#-AA-0	BAM PARENT LLC Senior Notes Series A	04/07/2026	DIRECT		9,600,000	9,600,000	0	1.F Z
05649#-AB-8	BAM PARENT LLC Senior Notes Series B	04/07/2026	DIRECT		9,400,000	9,400,000	0	1.F Z
05649#-AC-6	BAM PARENT LLC Senior Notes Series C	04/07/2026	DIRECT		10,300,000	10,300,000	0	1.F Z
067316-AF-6	Bacardi Ltd-SENIOR UNSECURED	05/14/2026	BOFAMLSEC		10,004,000	10,000,000	0	2.C FE
12505B-AM-2	CBRE Services Inc-SENIOR UNSECURED	04/27/2026	WELLS FARGO		14,842,050	15,000,000	0	2.A FE
12636Y-AC-6	CRH America Finance Inc-SENIOR UNSECURED	05/22/2026	BOFAMLSEC		2,969,580	3,000,000	17,117	2.A FE
12636Y-AJ-1	CRH America Finance Inc-SENIOR UNSECURED	05/21/2026	BOFAMLSEC		9,706,300	10,000,000	143,056	2.A FE
12662P-AJ-7	CVR Energy Inc-SENIOR UNSECURED	06/16/2026	VARIOUS		4,012,469	4,000,000	104,969	4.A FE
136375-DX-7	Canadian National Railwa-SENIOR UNSECURE	05/12/2026	VARIOUS		22,403,003	22,425,000	906	1.F FE
13645R-AY-0	Canadian Pacific Railway-SENIOR UNSECURE	05/22/2026	BOFAMLSEC		1,913,273	1,931,000	37,547	2.A FE
14115D-AA-2	Carbon Revolution Ltd-SECURED	04/02/2026	VARIOUS		585,280	585,280	0	1.E PL
142339-AM-2	Carlisle Cos Inc-SENIOR UNSECURED	05/06/2026	WELLS FARGO		5,014,450	5,000,000	40,083	2.B FE
14627*-AF-1	CARTER MACHINERY CO INC Senior Secured N	05/28/2026	DIRECT		3,100,000	3,100,000	0	2.B Z
14627*-AG-9	CARTER MACHINERY CO INC Senior Secured N	05/28/2026	DIRECT		1,200,000	1,200,000	0	2.B Z
15135U-BB-4	Cenovus Energy Inc-SENIOR UNSECURED	05/21/2026	MORGAN		14,819,700	15,000,000	139,500	2.B FE
156700-AT-3	CenturyLink Inc-SENIOR UNSECURED NOTE	06/16/2026	VARIOUS		1,891,604	2,000,000	34,510	5.A FE
164110-AX-9	Cheniere Energy Partners-SENIOR UNSECURE	05/26/2026	BOFAMLSEC		9,951,100	10,000,000	0	2.B FE
17275R-AF-9	Cisco Systems Inc-BOND	05/06/2026	BARCLAYS CAPITAL INC		2,597,991	2,529,000	43,274	1.D FE
19828A-AB-3	CPGX 6.042 08/15/28-SENIOR UNSECURED	05/12/2026	MORGAN		10,294,300	10,000,000	147,693	2.B FE
210518-EA-0	Consumers Energy Co-FIRST LIEN	04/30/2026	JP MORGAN SECURITIES		9,990,000	10,000,000	0	1.D Z
219023-AC-2	INGREDION INC-SENIOR UNSECURED NOTE	04/29/2026	AMHERSTSECS		10,744,711	9,805,000	27,066	2.B FE
227047-C*-6	CRODA INTERNATIONAL PLC Senior Unsecured	05/28/2026	DIRECT		3,361,750	3,361,751	0	1.F Z
227047-C@-4	CRODA INTERNATIONAL PLC Senior Unsecured	05/28/2026	DIRECT		4,079,950	4,079,948	0	1.F Z
23292N-AB-4	Cyprium Corp / Cyprium H-SENIOR UNSECURE	05/04/2026	BOFAMLSEC		3,789,000	3,789,000	31,536	3.B FE
233331-BQ-9	DTE Energy Co-DTE 6.2 07/01/58	06/09/2026	JP MORGAN SECURITIES		30,769,000	30,769,000	0	2.C FE
233758-AA-5	DH MASI FINANCE INC Senior Unsecured Not	05/21/2026	DIRECT		1,394,470	1,394,470	0	1.F 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
233758-AD-9	DH MASI FINANCE INC Senior Unsecured Not	05/21/2026	DIRECT		2,915,710	2,915,711	0	1.F Z
233758-AE-7	DH MASI FINANCE INC Senior Unsecured Not	05/21/2026	DIRECT		16,987,180	16,987,184	0	1.F Z
242247-AA-2	Deako Inc-SECURED	06/15/2026	PIK NOTE BUY UP		1,049,135	1,049,135	0	1.F PL
25179M-BK-8	Devon Energy Corp-SENIOR UNSECURED	06/25/2026	EXCHANGE OFFER		9,375,613	9,500,000	115,451	2.A FE
25381M-AA-5	Digicel International Fi-FIRST LIEN	05/26/2026	VARIOUS		2,617,380	2,518,000	61,714	4.B FE
25461L-AE-2	Directv Financing LLC / -SECURED	05/14/2026	U B S SECURITIES		2,009,000	2,009,000	0	4.A FE
254948-AR-3	Discovery Global Holding-SENIOR UNSECURE	05/29/2026	EXCHANGE OFFER		2,887,267	4,000,000	41,522	3.B FE
25746U-EB-1	Dominion Energy Inc-SENIOR UNSECURED	06/03/2026	CITIGROUP GLOBAL MAR		9,968,400	10,000,000	0	2.B FE
25746U-EC-9	Dominion Energy Inc-D 6.15 12/15/56	06/08/2026	WELLS FARGO		30,000,000	30,000,000	0	2.C FE
278058-DW-9	Eaton Corp-SENIOR UNSECURED	05/12/2026	VARIOUS		9,880,034	10,000,000	73,514	1.G FE
27965#-BE-1	EDENS LP Senior Notes due 2033	06/03/2026	DIRECT		2,400,000	2,400,000	0	2.A Z
27965#-BF-8	EDENS LP Senior Notes due 2034	06/03/2026	DIRECT		600,000	600,000	0	2.A Z
28370T-AD-1	KINDER MORGAN ENER PART-SENIOR UNSECURED	05/22/2026	JP MORGAN SECURITIES		3,540,840	3,040,000	6,967	2.A FE
29359U-AF-6	Enstar Group Ltd-ESGR 6.693 07/15/37	06/23/2026	WELLS FARGO		21,429,000	21,429,000	0	2.C FE
29364W-AX-6	Entergy Louisiana LLC-SECURED	04/23/2026	BARCLAYS CAPITAL INC		1,725,080	1,844,000	22,341	1.F FE
29379V-AG-8	ENTERPRISE PRODUCTS OPER-NOTE	04/23/2026	MORGAN		4,154,880	3,855,000	5,903	1.G FE
29736R-AS-9	Estee Lauder Cos Inc/The-SENIOR UNSECURE	05/14/2026	BOFAMLSEC		2,229,691	2,229,000	0	1.G FE
30212P-BM-6	Expedia Group Inc-SENIOR UNSECURED	04/08/2026	CITIGROUP GLOBAL MAR		3,914,736	3,939,000	0	2.B FE
30231G-BF-8	Exxon Mobil Corp-SENIOR UNSECURED	04/23/2026	MORGAN		2,744,340	3,000,000	12,329	1.D FE
30251B-AC-2	FMR LLC-SR UNSECURED	05/06/2026	BARCLAYS CAPITAL INC		11,000,800	10,000,000	258,194	1.E FE
30303M-AG-7	Meta Platforms Inc-SENIOR UNSECURED	04/30/2026	CITIGROUP GLOBAL MAR		9,996,300	10,000,000	0	1.D FE
30303M-AJ-1	Meta Platforms Inc-SENIOR UNSECURED	05/21/2026	BARCLAYS CAPITAL INC		9,873,200	10,000,000	31,000	1.D FE
335934-AY-1	First Quantum Minerals L-SENIOR UNSECURE	04/29/2026	VARIOUS		4,923,457	5,000,000	56,667	4.B FE
341081-HC-4	Florida Power & Light Co-FIRST LIEN	05/26/2026	BNY CAPITAL		8,772,000	8,772,000	0	1.D FE
36140*-AA-3	GA CONCORD INVESTCO LLC Hold Co Note	06/12/2026	DIRECT		2,000,000	2,000,000	0	2.B Z
36147A-AA-3	GB AIT Buyer Inc-SENIOR UNSECURED	06/10/2026	VARIOUS		2,326,908	2,327,000	5,689	5.A FE
36212*-AA-6	GC EE HOLDINGS I LLC Senior Secured Fixe	06/03/2026	DIRECT		300,172	301,681	0	2.A Z
36264F-AL-5	Haleon US Capital LLC-SENIOR UNSECURED	05/05/2026	BARCLAYS CAPITAL INC		6,951,087	7,150,000	28,153	2.A FE
36274F-AA-7	Gabx Leasing LLC-SENIOR UNSECURED	04/23/2026	BARCLAYS CAPITAL INC		3,976,200	4,000,000	21,583	2.A FE
37331N-AW-1	Georgia-Pacific LLC-SENIOR UNSECURED	05/20/2026	VARIOUS		14,477,984	14,518,000	7,731	1.G FE
373334-JR-3	GEORGIA POWER COMPANY-SENIOR UNSECURED	04/23/2026	MORGAN		5,465,351	5,395,000	115,723	1.G FE
373334-LE-9	Georgia Power Co-SENIOR UNSECURED	05/19/2026	MIZUHO SECURITIES		9,996,200	10,000,000	0	1.F FE
375558-CK-7	Gilead Sciences Inc-SENIOR UNSECURED	05/14/2026	CITIGROUP GLOBAL MAR		9,998,100	10,000,000	0	1.G FE
38141G-F4-1	Goldman Sachs Group Inc/-SENIOR UNSECURE	05/27/2026	GOLDMAN		3,750,000	3,750,000	0	2.A FE
38528U-AE-6	Grand Canyon University-UNSECURED	06/25/2026	WELLS FARGO		683,155	690,000	8,349	3.A FE
40390D-AE-5	HLF Financing Sarl LLC /-SECURED	05/20/2026	SMBC NIKKO SECURITIE		2,972,810	2,984,000	14,133	3.B FE
404119-DJ-5	HCA Inc-SENIOR UNSECURED	04/27/2026	BOFAMLSEC		2,995,680	3,000,000	0	2.C FE
404119-DK-2	HCA Inc-SENIOR UNSECURED	04/27/2026	BARCLAYS CAPITAL INC		2,494,500	2,500,000	0	2.C FE
422418-AH-2	HEARST COMMUNICATIONS IN Guaranteed Seni	06/04/2026	DIRECT		29,565,900	30,000,000	120,800	1.G
43475R-AR-7	Amrize Finance US LLC-SENIOR UNSECURED	04/15/2026	BOFAMLSEC		3,406,893	3,354,000	4,151	2.A FE
437076-AU-6	Home Depot Inc/The-SR UNSECURED	05/06/2026	BARCLAYS CAPITAL INC		4,747,108	4,658,000	36,332	1.F FE
442851-BF-7	Howard University-UNSECURED	06/11/2026	MORGAN		4,527,796	5,200,000	46,929	2.C FE
443510-AP-7	Hubbell Inc-SENIOR UNSECURED	06/02/2026	JP MORGAN SECURITIES		6,945,400	7,000,000	0	2.A FE
449568-AA-8	IE US HARDWARE 3 LLC Senior Secured Loan	05/14/2026	DIRECT		6,250,000	6,250,000	0	1.F Z
45662N-B*-3	INFINEON TECHNOLOGIES AG Senior Unsecure	04/01/2026	DIRECT		12,800,000	12,800,000	0	2.A FE
477921-AA-8	Johnson Controls Interna-SENIOR UNSECURE	05/05/2026	JP MORGAN SECURITIES		10,312,500	10,000,000	25,972	2.A FE
478165-AG-8	JOHNSON (S.C.) & SON INC-SENIOR UNSECURE	06/10/2026	GOLDMAN		18,878,359	20,231,000	207,080	2.A FE
48121@-AM-3	JRD HOLDINGS LLC 2.5% Senior Note, Serie	05/13/2026	IN-KIND TRANSFER		7,000,000	7,000,000	91,896	2.B PL
501968-AA-5	LCN North American Fund Corp Bond	06/22/2026	DIRECT		28,806	28,806	0	1.F PL
50540R-AZ-5	Laboratory Corp of Ameri-SENIOR UNSECURE	04/23/2026	WELLS FARGO		6,476,210	6,500,000	18,065	2.B FE
527298-CQ-4	Level 3 Financing Inc-SENIOR UNSECURED	06/24/2026	U B S SECURITIES		1,882,186	1,757,000	75,502	4.C FE
53219L-BA-6	LifePoint Health Inc-SECURED	05/19/2026	VARIOUS		5,972,520	6,077,000	5,322	4.B FE
532457-DK-1	ELI LILLY & CO - LLY 4.15 05/20/29	05/06/2026	CITIGROUP GLOBAL MAR		14,991,150	15,000,000	0	1.D FE
55903V-BW-2	Discovery Global Holding-SENIOR UNSECURE	04/24/2026	VARIOUS		2,884,040	4,000,000	21,883	3.B FE
589400-AC-4	Mercury General Corp-SENIOR UNSECURED	06/09/2026	BOFAMLSEC		4,157,166	4,167,000	0	2.C FE
60871R-AT-7	Molson Coors Beverage Co-SENIOR UNSECURE	05/21/2026	CITADELEQ		9,969,300	10,000,000	0	2.B FE
609207-AM-7	Mondelez International I-SENIOR UNSECURE	05/22/2026	WELLS FARGO		1,688,950	1,700,000	3,701	2.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 Admini-strative Symbol
615369-AP-0	Moody's Corp-SENIOR UNSECURED	05/05/2026	BARCLAYS CAPITAL INC		2,480,120	2,483,000	27,848	2.A FE
620076-BL-2	Motorola Solutions Inc-SENIOR UNSECURED	05/05/2026	BARCLAYS CAPITAL INC		1,474,928	1,471,000	13,721	2.B FE
62886H-BR-1	NCL Corp Ltd-SENIOR UNSECURED	05/04/2026	MORGAN		2,962,500	3,000,000	52,875	4.C FE
62886H-BZ-3	NCL Corp Ltd-SENIOR UNSECURED	06/05/2026	VARIOUS		3,515,547	3,712,000	43,764	4.C FE
631005-BL-8	Narragansett Electric Co-SENIOR UNSECURE	05/21/2026	CITADELEQ		9,935,300	10,000,000	6,667	1.G FE
640695-AD-4	Neptune Bidco US Inc-FIRST LIEN	05/01/2026	VARIOUS		4,130,093	4,149,000	94,020	4.C FE
651229-AX-4	NEWELL BRANDS INC-SENIOR UNSECURED	04/22/2026	VARIOUS		3,184,595	3,250,000	14,648	4.A FE
65719*-AA-3	NORTH AMERICAN TRANSMISS Senior Secured	05/13/2026	DIRECT		20,500,000	20,500,000	0	2.A Z
65719*-AB-1	NORTH AMERICAN TRANSMISS Senior Secured	05/13/2026	DIRECT		1,323,500	1,323,500	0	2.A Z
67066G-AT-1	NVIDIA Corp-SENIOR UNSECURED	06/17/2026	HSBC SECURITIES INC		3,925,598	3,930,000	0	1.C FE
67077M-BH-0	Nutrien Ltd-SENIOR UNSECURED	05/26/2026	JP MORGAN SECURITIES		7,997,520	8,000,000	0	2.B FE
67103H-AL-1	O'Reilly Automotive Inc-SENIOR UNSECURED	04/15/2026	BARCLAYS CAPITAL INC		3,014,160	3,000,000	47,392	2.B FE
680223-AN-4	Old Republic Internation-SENIOR UNSECURE	05/13/2026	MORGAN		7,997,920	8,000,000	0	2.B FE
68268N-AG-8	ONEOK PARTNERS LP-SENIOR UNSECURED NOTE	05/19/2026	MORGAN		4,783,488	4,750,000	88,089	2.B FE
682691-AN-0	OneMain Finance Corp-SENIOR UNSECURED	05/18/2026	CITIGROUP GLOBAL MAR		2,954,620	3,046,000	36,552	3.B FE
68902V-AL-1	Otis Worldwide Corp-SENIOR UNSECURED	05/06/2026	GOLDMAN		7,737,177	9,985,000	70,778	2.B FE
68902V-AP-2	OTIS 5 1/4 08/16/28	05/12/2026	MORGAN		10,176,000	10,000,000	126,875	2.B FE
68902V-AT-4	Otis Worldwide Corp-SENIOR UNSECURED	05/04/2026	MORGAN		11,765,000	11,765,000	0	2.B FE
714295-AA-0	PERRIGO FINANCE PLC-SR UNSECURED	05/20/2026	MORGAN		1,444,000	2,000,000	42,467	4.A FE
72650R-BE-1	PLAINS ALL AMER PIPELINE-SENIOR UNSECURE	05/21/2026	TRADEWEB		4,255,050	5,000,000	102,486	2.B FE
73349A-AA-2	PORT ARTHUR LNG LLC Senior Secured Note	04/07/2026	DIRECT		6,300,000	6,300,000	0	2.B Z
743820-AA-0	Providence St Joseph Hea-UNSECURED	05/14/2026	JP MORGAN SECURITIES		5,590,740	6,000,000	18,568	1.F FE
74834L-AQ-3	Quest Diagnostics Inc-SENIOR NOTE	05/06/2026	GOLDMAN		10,178,461	9,940,000	154,001	2.A FE
74834L-BH-2	Quest Diagnostics Inc-SENIOR UNSECURED	04/27/2026	GOLDMAN		9,875,100	10,000,000	0	2.A FE
74949L-AC-6	RELX Capital Inc-SENIOR UNSECURED	05/05/2026	BARCLAYS CAPITAL INC		4,936,750	5,000,000	26,667	1.G FE
75968N-AD-3	RenaissanceRe Holdings L-SENIOR UNSECURE	05/13/2026	AMHERSTSECS		9,039,972	9,300,000	26,970	1.G FE
785712-AK-6	Sable International Fina-SECURED	04/30/2026	MORGAN		4,000,000	4,000,000	12,667	3.C FE
79588T-AG-5	Sammons Financial Group -SENIOR UNSECURE	06/02/2026	WELLS FARGO		4,950,950	5,000,000	0	2.A FE
806854-AP-0	Schlumberger Investment -SENIOR UNSECURE	04/30/2026	HSBC SECURITIES INC		4,986,500	5,000,000	0	1.F FE
8426EP-AL-2	Southern Co Gas Capital -SO 6.05 09/15/5	05/20/2026	BARCLAYS CAPITAL INC		10,909,000	10,909,000	0	2.B FE
857477-CN-1	State Street Corp-SENIOR UNSECURED	05/05/2026	BARCLAYS CAPITAL INC		10,037,000	10,000,000	95,633	1.D FE
86177C-AB-5	Stonebriar ABF Issuer LLC-STONEB 7 08/15	06/29/2026	RBC CAPITAL MARKETS		2,447,000	2,447,000	0	3.B FE
863667-BK-6	Stryker Corp-SENIOR UNSECURED	05/04/2026	BOFAMLSEC		10,059,600	10,000,000	110,972	2.A FE
87264A-CA-1	T-Mobile USA Inc-FIRST LIEN	05/04/2026	BOFAMLSEC		2,405,877	2,505,000	11,412	2.A FE
87301A-AB-6	TCW Steel City Rated Note Feeder LP - CI	05/12/2026	DIRECT		312,917	312,917	0	2.C PL
874054-AK-5	Take-Two Interactive Sof-SENIOR UNSECURE	05/05/2026	BARCLAYS CAPITAL INC		10,072,600	10,000,000	52,250	2.B FE
874060-AW-6	Takeda Pharmaceutical Co-SENIOR UNSECURE	05/12/2026	CITADELEQ		5,057,350	5,000,000	115,972	2.A FE
87422V-AP-3	Talen Energy Supply LLC-SENIOR UNSECURED	06/10/2026	VARIOUS		3,154,259	3,161,000	5,586	4.A FE
87817A-AB-3	Team Health Holdings Inc-TMH 13 1/2 06/3	05/03/2026	VARIOUS		142,815	169,135	0	5.A
88738T-AA-8	Timken Co/The-SENIOR UNSECURED	05/20/2026	JP MORGAN SECURITIES		2,816,606	2,707,000	49,628	2.B FE
89352H-BK-4	TransCanada PipeLines Lt-TRPCN 6 1/8 10/	04/14/2026	CITIGROUP GLOBAL MAR		4,706,000	4,706,000	0	2.C FE
92332Y-AH-4	Venture Global LNG Inc-SECURED	06/01/2026	JP MORGAN SECURITIES		2,172,000	2,172,000	0	4.A FE
92343V-HP-2	Verizon Communications I-VZ 6.05 05/14/5	05/11/2026	MIZUHO SECURITIES		4,255,000	4,255,000	0	2.B FE
92845V-AA-5	Vita Inclinata Technolog-SECURED	04/01/2026	PIK NOTE BUY UP		227,502	227,502	0	1.G PL
931142-FT-5	Walmart Inc-SENIOR UNSECURED	04/27/2026	CITIGROUP GLOBAL MAR		997,860	1,000,000	0	1.C FE
931142-FV-0	Walmart Inc-SENIOR UNSECURED	04/27/2026	CITIGROUP GLOBAL MAR		9,993,700	10,000,000	0	1.C FE
963320-BG-0	Whirlpool Corp-SECURED	06/02/2026	CITIGROUP GLOBAL MAR		58,000	58,000	0	3.A FE
980236-AQ-6	Woodside Finance Ltd-SENIOR UNSECURED	05/14/2026	AMHERSTSECS		3,784,990	3,800,000	33,725	2.A FE
000000-00-0	AMERICAN AIRLINES INC Class A EETC Certi	05/28/2026	DIRECT		9,400,000	9,400,000	0	1.D Z
000000-00-0	NATIONAL FOOTBALL LEAGUE Football Club T	06/11/2026	DIRECT		13,102,922	13,400,000	289,641	1.F Z
000000-00-0	NATIONAL FOOTBALL LEAGUE Football Club T	06/11/2026	DIRECT		4,986,933	5,100,000	110,237	1.F Z
000000-00-0	AP BALEINE 3 UK LIMITED Senior Secured N	06/18/2026	DIRECT		1,900,000	1,900,000	0	1.F Z
BGS213-75-4	CRANEMERE UK HLDGS I 12.50 PIK 6/30/24	06/18/2026	PIK NOTE BUY UP		423,747	423,747	0	4.C Z
BGS3JQ-UL-1	CRANEMERE UK HOLDINGS I LTD	05/13/2026	EXCHANGE OFFER		3,903,418	3,903,418	0	6. *
000000-00-0	AMERICAN AIRLINES INC Class B EETC Certi	05/28/2026	DIRECT		6,111,000	6,111,000	0	2.A Z
C2100*-AC-6	CANDO RAIL AND TERMINALS Senior Secured	04/27/2026	DIRECT		1,100,000	1,100,000	0	1.F PL
D9000#-AA-1	THYSSENGAS HOLDING GMBH Senior Unsecured	04/23/2026	DIRECT		10,063,720	10,063,717	0	2.A Z

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

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D9000#-AB-9	THYSSENGAS HOLDING GMBH Senior Unsecured	04/23/2026	DIRECT		5,499,940	5,499,939	0	2.A Z
D9000#-AC-7	THYSSENGAS HOLDING GMBH Senior Unsecured	04/23/2026	DIRECT		3,744,640	3,744,639	0	2.A Z
E8188#-AA-6	PREMIUMFIBER S L U Senior Secured Notes	04/09/2026	DIRECT		16,746,730	16,746,731	0	2.B Z
F4596*-AC-0	GROUPE PETIT FORESTIER S Senior Unsecure	06/10/2026	DIRECT		3,000,000	3,000,000	0	2.B Z
F4596*-AD-8	GROUPE PETIT FORESTIER S Senior Unsecure	06/10/2026	DIRECT		2,000,000	2,000,000	0	2.B Z
G2283#-AK-9	COLOMBO BIDCO LTD Senior Secured Notes U	05/13/2026	DIRECT		3,900,000	3,900,000	0	2.B Z
G2558#-AA-9	CRANEMERE UK HLDGS I LTD EUR LN	06/18/2026	VARIOUS		917,768	917,768	0	5.C Z
G5383*-AJ-8	LAST MILE INFRASTRUCTURE Senior Secured	04/30/2026	DIRECT		1,629,360	1,629,361	0	2.B Z
G5383*-AK-5	LAST MILE INFRASTRUCTURE Senior Secured	04/30/2026	DIRECT		1,357,800	1,357,801	0	2.B Z
G5791#-AB-7	MANCHESTER UNITED FOOTBA Senior Secured	06/03/2026	DIRECT		9,600,000	9,600,000	0	1.F Z
G6302*-AC-9	MOTO STATES PLC Senior Secured Notes due	04/01/2026	DIRECT		11,071,370	11,071,376	0	2.B PL
J0835#-AT-4	COSTCO WHOLESALE JAPAN L Senior Secured	06/03/2026	DIRECT		6,867,304	6,867,304	0	1.D Z
J0835#-AU-1	COSTCO WHOLESALE JAPAN L Senior Secured	06/03/2026	DIRECT		2,442,653	2,442,653	0	1.D Z
L2967*-AA-2	ELL BIDCO SARL PP Notes Series A	05/19/2026	DIRECT		12,384,669	12,384,670	0	2.B Z
L2967*-AB-0	ELL BIDCO SARL PP Notes Series B	05/19/2026	DIRECT		11,990,031	11,990,032	0	2.B Z
L3551#-AW-0	FERRERO INTERNATIONAL SA Senior Unsecure	04/09/2026	DIRECT		5,186,700	5,186,698	0	2.A Z
T6228*-AB-8	ITALO NUOVO TRASPORTO VI Senior Secured	06/22/2026	DIRECT		4,815,300	4,815,299	0	2.A Z
T6228*-AE-2	ITALO NUOVO TRASPORTO VI Senior Secured	06/04/2026	DIRECT		7,554,950	7,554,951	0	2.A Z
X5151*-AQ-3	LANDSVIRKJUN LT GTD Sr Unsecured Floatin	05/28/2026	DIRECT		2,800,000	2,800,000	0	1.F Z
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,115,616,998	1,124,793,124	4,682,381	XXX
74368C-CE-2	Protective Life Global F-SECURED	04/08/2026	CITIGROUP GLOBAL MAR		5,000,000	5,000,000	0	1.D FE
76209P-AB-9	RGA Global Funding-SECURED	05/05/2026	BARCLAYS CAPITAL INC		2,335,204	2,460,000	19,926	1.E FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					7,335,204	7,460,000	19,926	XXX
04020E-AN-7	Ares Strategic Income Fu-SENIOR UNSECURE	06/01/2026	EXCHANGE OFFER		1,987,965	2,000,000	26,422	2.C FE
04020E-AW-7	Ares Strategic Income Fu-SENIOR UNSECURE	06/01/2026	EXCHANGE OFFER		3,142,156	3,187,000	22,601	2.C FE
09580*-AA-7	BLUE OCEAN INCOME FUND III LP - Class A	06/22/2026	BANK LOANS BARINGS		198,132	198,132	0	1.G PL
40440V-BD-6	HPS Corporate Lending Fu-SENIOR UNSECURE	04/15/2026	EXCHANGE OFFER		3,906,318	4,000,000	129,589	2.C FE
74340X-CU-3	Prologis LP-SENIOR UNSECURED	04/20/2026	BOFAMLSEC		4,961,550	5,000,000	0	1.F FE
74340X-CV-1	Prologis LP-SENIOR UNSECURED	04/20/2026	BOFAMLSEC		9,882,500	10,000,000	0	1.F FE
74464A-AF-8	Public Storage Operating-SENIOR UNSECURE	04/01/2026	JP MORGAN SECURITIES		5,950,920	6,000,000	0	1.F FE
862123-AD-8	Store Capital LLC-SENIOR UNSECURED	05/29/2026	EXCHANGE OFFER		5,158,279	5,161,000	76,641	2.B FE
90265E-AT-7	UDR Inc-SENIOR UNSECURED	04/28/2026	BOFAMLSEC		59,597	70,000	359	2.A FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					35,247,417	35,616,132	255,612	XXX
06763A-AH-4	Barings Private Credit C-SENIOR UNSECURE	06/09/2026	EXCHANGE OFFER		29,812,536	30,000,000	589,375	2.C FE
0179999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (affiliated)					29,812,536	30,000,000	589,375	XXX
00463@-AA-6	Accuserve Solutions, Inc. - Term Loan	06/15/2026	VARIOUS		10,040	28,832	0	4.C PL
00463@-AB-4	Accuserve Solutions Inc - 2024 Increment	06/16/2026	VARIOUS		30,716	30,978	0	4.A PL
18685N-AC-7	CLIFFWATER ENHANCED LEND Revolving Facil	05/29/2026	BANK LOANS BARINGS		9,523,810	9,523,810	0	1.D PL
27884*-AA-2	ECLIPSE BUSINESS CAP SPV LLC 4TH AMEND I	05/27/2026	BANK LOANS BARINGS		341,880	341,880	0	4.A Z
48290*-AA-6	KKR OSPREY INVESTOR LP PIK Loan	04/21/2026	VARIOUS		185,434	185,434	0	1.F PL
48633#-AB-6	KAVEH VENTURES LLC SR SECD TERM LN	04/20/2026	BANK LOANS BARINGS		2,646	2,646	0	3.A
67008*-AA-9	NOVIPAK BUYER LLC INITIAL TERM LN	04/30/2026	VARIOUS		823	823	0	3.B PL
68144#-AB-6	Olympia Acquisition, Inc-2022 2nd Amendm	04/08/2026	BANK LOANS BARINGS		268	268	0	5.A PL
73112@-AB-6	Policy Services Company, 1L PIK Toggle T	06/22/2026	PIK NOTE BUY UP		214,448	214,448	0	5.B GI
73112@-AC-4	Policy Services Company, 1L PIK Toggle D	06/22/2026	PIK NOTE BUY UP		94,540	94,540	0	5.B GI
81272*-AB-7	Seattle Soccer LLC - 2023 Multi Draw Ter	06/26/2026	PIK NOTE BUY UP		252,661	252,661	0	2.A PL
81272*-AC-5	SEATTLE SOCCER LLC Senior Term Loa	06/30/2026	VARIOUS		344,821	344,821	0	2.A PL
92843Z-A#-0	Visual Edge Technology, Inc./Last Out T	06/30/2026	VARIOUS		115,113	115,113	0	5.C PL
96329V-AB-9	WHEELS UP CLASS B-1 LOAN Senior Secured	05/21/2026	BANK LOANS BARINGS		24,210,000	24,210,000	0	2.B Z
000000-00-0	ABACUS PF BORROWER A LLC Term Loan	06/04/2026	BANK LOANS BARINGS		3,465,000	3,500,000	0	2.B Z
000000-00-0	PREMIUMFIBER HOLDCO HoldCo Term Loa	05/06/2026	BANK LOANS BARINGS		1,404,348	1,409,279	0	3.A Z
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					40,196,548	40,255,533	0	XXX
00244*-AE-6	AWP GROUP HLDGS INC INITIAL TERM LN	05/18/2026	VARIOUS		2,116,092	2,132,037	0	4.C Z
00285#-AB-8	ARC INTERCO PURCHASER LL DDTL	06/30/2026	BANK LOANS BARINGS		125,525	125,525	0	4.C Z
01441#-AE-1	ALDINGER COMPANY DDTL-A	04/16/2026	BANK LOANS BARINGS		34,759	34,759	0	4.C IF

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01632*-AA-2	Align Precision Group, LLC - Term Loan A	04/23/2026	PIK NOTE BUY UP		6,132	6,132	0	3.C PL
01632*-AB-0	Align Precision Group, LLC./Delayed Draw	05/15/2026	BANK LOANS BARINGS		19	19	0	3.C PL
03201@-AA-7	ARLINGTON INDUSTRIES INC Term Loan	04/01/2026	BANK LOANS BARINGS		2,193,675	2,204,698	0	4.C Z
03768#-AR-3	APEX SERVICE PARTNERS LL DDTL 2025	06/29/2026	BANK LOANS BARINGS		652,481	652,481	0	4.C PL
04250#-AA-3	Armstrong Transport Group - Term Loan	04/14/2026	BANK LOANS BARINGS		73,969	75,325	0	5.B Z
04250*-AA-7	Armstrong Transport Group - 2020 Increme	04/14/2026	BANK LOANS BARINGS		2,861	2,914	0	5.B
04250*-AB-5	ARMSTRONG TRANS GROUP LLC TERM C LOAN	04/14/2026	BANK LOANS BARINGS		84,434	85,981	0	5.B
05657@-AA-1	BCTS PARENT LLC CAD Term Loan	04/01/2026	BANK LOANS BARINGS		885,350	894,293	0	4.C Z
10170*-AD-5	Bounteous - Incremental Term Loan	04/10/2026	BANK LOANS BARINGS		49,223	49,426	0	3.A PL
10170*-AE-3	Bounteous	04/10/2026	BANK LOANS BARINGS		80,473	80,804	0	3.A PL
10170*-AF-0	BOUNTEOUS INC Incremental DDT	05/12/2026	BANK LOANS BARINGS		22,249	22,249	0	4.C Z
10947U-AC-2	BrightSign - Term Loan	04/14/2026	BANK LOANS BARINGS		110,296	110,296	0	3.A PL
10956#-AB-5	BRIGHTSIGN BUYER LLC 4TH AMEND INCREM TE	05/08/2026	BANK LOANS BARINGS		441,448	448,170	0	4.C Z
12881#-AD-7	CALDWELL & GREGORY LLC 1L DDTL	06/30/2026	BANK LOANS BARINGS		26,231	26,231	0	4.C
15645#-AB-1	Centric Brands Inc. - 2024 Term Loan A2	05/06/2026	PIK NOTE BUY UP		76,070	76,070	0	5.B PL
16117L-CB-3	Charter Communications I TL B-4 due Dece	06/15/2026	BANK LOANS BARINGS		3,845,900	3,846,939	0	2.C FE
000000-00-0	Wilbur Ellis TL	06/30/2026	VARIOUS		63,182	63,182	0	5.B GI
000000-00-0	DISA HOLDINGS CORP Incremental DDT	06/11/2026	BANK LOANS BARINGS		63,755	65,113	0	4.C Z
21257@-AC-8	Convey Health Solutions Inc./Term Loan	06/30/2026	PIK NOTE BUY UP		12,947	12,947	0	3.B PL
22415#-AB-5	CPH INTER HLDGS LLC DDTL	05/27/2026	BANK LOANS BARINGS		18,094	18,094	0	4.C Z
26869@-AA-1	Standard Elevator Systems - Term Loan	05/12/2026	VARIOUS		8,418	55,336	0	6. *
26869@-AB-9	Standard Elevator Systems - Delayed Draw	05/12/2026	VARIOUS		11,130	26,455	0	6. *
28622@-AB-3	ELEVATION SERVICES PARENT HOLDINGS LLC	05/05/2026	BANK LOANS BARINGS		30	30	0	3.C PL
29766@-AC-5	ETHOS RISK SVCS LLC 8TH AMEND DDTL	05/01/2026	BANK LOANS BARINGS		27,943	27,943	0	4.C Z
38012@-AA-3	GME SUPPLY LLC DDTL	05/01/2026	BANK LOANS BARINGS		94,589	94,589	0	4.C Z
40494#-AD-7	HXSG INTERMEDIARY 2 LLC 2025 DDTL	06/09/2026	BANK LOANS BARINGS		37,312	37,312	0	4.C Z
40507@-AD-4	HS ADVISORY BUYER LLC SPECIFIED TRANCHE	05/12/2026	BANK LOANS BARINGS		17,755	17,755	0	4.C
42258@-AA-7	HEAVY CONSTR SYS SPECIALISTS LLC INITIAL	04/10/2026	BANK LOANS BARINGS		246,129	246,129	0	5.A
42258@-AC-3	Heavy Construction Sys 2024 New Term Ln	04/10/2026	BANK LOANS BARINGS		124,654	124,654	0	4.B Z
42746#-AA-5	DF Fund IV Herman Loan - Delayed Draw Te	04/14/2026	PIK NOTE BUY UP		597,823	597,823	0	2.C PL
44961*-AC-9	Implus Footcare, LLC/Liquidity Facility	06/30/2026	VARIOUS		108,564	108,564	0	3.C Z
45249#-AA-0	Image Intl Holdco Initial Term Ln	04/10/2026	PIK NOTE BUY UP		(967)	(967)	0	6. *
45321*-AB-3	Implus Footcare, LLC - 2025 4th Amendmen	06/30/2026	VARIOUS		21,839	21,839	0	3.C Z
45322*-AA-4	IMS SVCS ENTERPRISES LLC INITIAL TERM LO	04/01/2026	BANK LOANS BARINGS		558,947	564,593	0	4.C Z
45839@-AA-8	INTEGRATED PRECISION SYS LLC INITIAL TER	05/08/2026	BANK LOANS BARINGS		622,787	629,078	0	4.C Z
48773#-AF-7	Kellermeyer Bergensons Services, LLC - 2	04/30/2026	VARIOUS		54,724	54,724	0	4.C PL
48773#-AH-3	Kellermeyer Bergensons Services, LLC - 2	04/30/2026	VARIOUS		147,742	147,742	0	4.C PL
49868*-AB-4	KLINE HILL PARTNERS LP DDTL	06/30/2026	PIK NOTE BUY UP		98,045	98,045	0	5.B GI
50512*-AA-4	LA SPECIALTY PRODUCE CO Term Loan	04/01/2026	BANK LOANS BARINGS		783,531	791,445	0	4.C Z
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19	06/30/2026	VARIOUS		12,573	12,573	0	4.B Z
50541#-AB-3	Laboratories Bidco LLC/Second Amendment	06/30/2026	PIK NOTE BUY UP		1,239	1,239	0	4.A PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT	04/27/2026	PIK NOTE BUY UP		1,441	1,441	0	4.A PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL	06/30/2026	VARIOUS		37,572	37,572	0	4.A PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE	04/28/2026	PIK NOTE BUY UP		497	497	0	4.A PL
53174L-AB-8	CHAMPIONS GROUP HOLDINGS Term Loan	04/02/2026	BANK LOANS BARINGS		1,111,558	1,117,144	0	4.C Z
55440@-AB-6	MIV BUYER LLC DDTL	05/15/2026	BANK LOANS BARINGS		11,191	11,191	0	4.C Z
56629@-AA-9	MARCONE YELLOWSTONE BUYER INC. - TERM LO	04/02/2026	PIK NOTE BUY UP		3,567	3,567	0	4.A PL
56629@-AB-7	MARCONE YELLOWSTONE BUYER INC. - DELAYED	04/02/2026	PIK NOTE BUY UP		1,185	1,185	0	4.A PL
57681*-AA-4	MIDWEST PRODUCTS AND ENG Senior Term Loa	04/01/2026	BANK LOANS BARINGS		138,415	139,813	0	4.C Z
59568#-AA-4	Midco Holding, LLC/2025 Takeback Term Lo	05/11/2026	PIK NOTE BUY UP		2,321	2,321	0	5.B PL
59568#-AB-2	Midco Holding, LLC/Amendment No. 10 Dela	05/11/2026	BANK LOANS BARINGS		6,112	6,112	0	5.B PL
59568#-AC-0	Midco Holding, LLC/Amendment No. 10 Dela	05/26/2026	BANK LOANS BARINGS		6,112	6,112	0	5.B PL
62931*-AA-2	NMC Skincare Intermediate Holdings II L	04/10/2026	PIK NOTE BUY UP		2,628	2,628	0	3.C PL
62931*-AC-8	NMC Skincare Intermediate Holdings II L	04/10/2026	PIK NOTE BUY UP		886	886	0	3.C PL
63877#-AA-2	NATIONWIDE LEGAL SVCS LLC INITIAL TERM L	05/26/2026	BANK LOANS BARINGS		2,116,031	2,137,405	0	4.C Z
63942#-AA-3	NAW BUYER LLC DELAYED DRAW TERM LN	04/01/2026	BANK LOANS BARINGS		19,403	19,403	0	4.C
66703*-AB-7	NORTHSTAR RECYCLING COMP Senior Term Loa	04/15/2026	BANK LOANS BARINGS		269,240	269,240	0	4.B

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66703*-AC-5	NORTHSTAR RECYCLING COMP DDTL	04/15/2026	BANK LOANS BARINGS		67,821	67,821	0	4.B
66703*-AD-3	NORTHSTAR RECYCLING COMP Incremental Ter	04/15/2026	BANK LOANS BARINGS		22,607	22,607	0	4.B
67116#-AG-1	2nd AMENDMENT DELAYED DRAW TERM LN	05/15/2026	BANK LOANS BARINGS		10,862	10,862	0	5.A
67583@-AB-8	OCTANE PURCHASER INC DDTL	04/01/2026	BANK LOANS BARINGS		757,576	757,576	0	4.B Z
67583@-AD-4	OFFICE ALLY (OA TOPCO LP Incremental TL	04/01/2026	BANK LOANS BARINGS		349,483	351,240	0	4.B Z
68144#-AC-4	Olympia Acquisition, Inc - 2022 2nd Amen	04/08/2026	BANK LOANS BARINGS		1,846	1,846	0	5.A PL
68144#-AD-2	Olympia Acquisition, Inc-2022 Rolled Ter	04/08/2026	VARIOUS		(45,758)	(22,142)	0	5.A PL
68144#-AE-0	Olympia Acquisition, Inc - 2023 First Ou	04/08/2026	BANK LOANS BARINGS		203	203	0	5.A PL
69451*-AC-3	PPW AERO BUYER INC INCREMENTAL DDTL	05/08/2026	BANK LOANS BARINGS		116,834	116,834	0	4.C
73943V-AD-0	PPW AERO BUYER INC 2025 DDTL	06/04/2026	BANK LOANS BARINGS		60,827	60,827	0	4.C Z
73949*-AA-9	ENERGYCO DDTL	06/17/2026	BANK LOANS BARINGS		25,079	25,079	0	5.B GI
74276G-AC-0	Process Insights - Term Loan	05/29/2026	PIK NOTE BUY UP		3,350	3,350	0	5.A
74276G-AD-8	PROCESS INSIGHTS ACQUISI DDTL	06/09/2026	PIK NOTE BUY UP		354	354	0	5.A
74309#-AJ-8	Production Resource Group, L.L.C./Tranch	06/10/2026	PIK NOTE BUY UP		3,836	3,836	0	4.B PL
74309#-AK-5	Production Resource Group, L.L.C./Tranch	04/13/2026	PIK NOTE BUY UP		94,803	94,803	0	4.B Z
74309#-AL-3	Production Resource Group, L.L.C./ Secon	06/30/2026	VARIOUS		124,932	130,036	0	4.B Z
74309#-AM-1	Production Resource Group, L.L.C./ First	04/30/2026	PIK NOTE BUY UP		3,698	3,698	0	4.B Z
74309#-AN-9	PRODUCTION RESOURCE GROUP LLC 3RD AMENDM	05/01/2026	BANK LOANS BARINGS		212,711	212,711	0	4.B Z
75279*-AB-2	RANDYS HLDGS INC DELAYED DRAW TERM LOAN	04/10/2026	BANK LOANS BARINGS		13,789	13,789	0	3.C PL
78029#-AJ-8	ROYAL HOLDCO CORP DDTL - 2025	06/30/2026	BANK LOANS BARINGS		511,104	511,104	0	2.C PL
78459@-AA-8	SEI HLDG I CORP CLOSING DT TERM LOAN	04/14/2026	BANK LOANS BARINGS		265,984	267,052	0	4.B
78459@-AB-6	SEI HLDG I CORP 1ST AMEND DDTL	05/01/2026	BANK LOANS BARINGS		73,187	73,629	0	4.B
78459@-AC-4	SEI HLDG I CORP/SINGER EQUITIES INC CLOS	04/14/2026	BANK LOANS BARINGS		38,514	38,668	0	4.B
78502W-AB-4	SWOOPCOM INC Senior Term Loa	05/12/2026	BANK LOANS BARINGS		588,669	588,669	0	3.A PL
78522@-AC-7	NAVIA BENEFIT SOLUTIONS DDTL 2025	05/22/2026	BANK LOANS BARINGS		239,256	239,256	0	4.C Z
78642#-AA-4	SAFE HOME SECURITY INC. - TERM LOAN	06/30/2026	VARIOUS		16,023	16,023	0	2.B Z
78642#-AB-2	SAFE HOME SECURITY INC. - DELAYED DRAW T	06/30/2026	VARIOUS		1,267	1,267	0	2.B Z
80586#-AA-8	Scaled Agile Inc. - 2021 Delayed Draw Te	04/16/2026	PIK NOTE BUY UP		287	287	0	3.A PL
816307-A@-1	SelectQuote Inc./Term Loan 10/19	04/15/2026	PIK NOTE BUY UP		(18,560)	(18,560)	0	3.C PL
85253@-AA-1	STAGE 3 HOLDCO LLC INITIAL TERM LN	06/10/2026	BANK LOANS BARINGS		1,102,014	1,115,963	0	4.C Z
86822@-AA-1	SUPERJET BUYER LLC INITIAL TERM LN	05/19/2026	BANK LOANS BARINGS		149,367	152,415	0	5.A
86822@-AC-7	SUPERJET BUYER LLC 3RD AMEND TERM LN	05/19/2026	BANK LOANS BARINGS		464,857	474,344	0	5.A
86822@-AD-5	SUPERJET BUYER LLC DELAYED DRAW TERM LN	05/21/2026	BANK LOANS BARINGS		478,901	492,714	0	5.A
86822@-AE-3	SUPERJET BUYER LLC 5TH AMEND TERM LN	05/21/2026	BANK LOANS BARINGS		1,948,248	1,977,917	0	4.C Z
86877*-AA-7	SURFACE FINISHING TECHNOLOGIES INC TERM	04/10/2026	BANK LOANS BARINGS		558,131	563,768	0	4.C Z
87300*-AK-0	HILB GROUP LLC DDTL	06/15/2026	BANK LOANS BARINGS		43,424	43,424	0	4.A PL
87475*-AA-1	TALLMAN EQUIPMENT CO INC Term Loan B	06/01/2026	BANK LOANS BARINGS		916,485	928,086	0	4.C Z
88033#-AF-9	TENCARVA MACHINERY COMPA DDTL 2024	04/07/2026	BANK LOANS BARINGS		17,423	17,423	0	4.C
89617*-AB-4	Trident Maritime Systems Inc. - 2021 Ter	06/30/2026	VARIOUS		215,970	305,683	0	3.C PL
90286#-AB-8	UHY LLP DDTL	06/30/2026	BANK LOANS BARINGS		169,920	169,920	0	5.B GI
91839*-AE-6	VPROP OPERATING LLC - TRANCHE A	06/01/2026	PIK NOTE BUY UP		6,748	6,748	0	4.B PL
91839*-AF-3	VPROP OPERATING LLC - TRANCHE B LOAN	06/01/2026	VARIOUS		8,566	8,566	0	4.B PL
91839*-AG-1	VPROP OPERATING LLC - TRANCHE C LOAN	06/01/2026	VARIOUS		38,937	38,937	0	4.B PL
91839*-AH-9	VPROP Operating, LLC-2024 Delayed Draw T	06/01/2026	VARIOUS		6,155	6,155	0	4.B Z
92837*-AA-4	VISTA ACQUISITION LLC INITIAL TERM LN	05/12/2026	BANK LOANS BARINGS		678,907	685,765	0	4.C Z
92974*-AJ-8	WSHP FC Acquisition LLC - 2025 PIK Term	06/30/2026	PIK NOTE BUY UP		39,585	39,585	0	3.C Z
92974*-AK-5	WSHP FC Acquisition LLC - 2025 Fixed PIK	06/30/2026	PIK NOTE BUY UP		58,816	58,816	0	3.C Z
93279#-AA-3	WALNUT PARENT INC. - INITIAL TERM LOAN	06/30/2026	VARIOUS		13,690	13,690	0	3.C PL
000000-00-0	Tech 8 SASU Reinstated EUR	04/05/2026	BANK LOANS BARINGS		13,595	13,595	0	6. *
000000-00-0	SANOPTIS AG CAF 4	06/29/2026	BANK LOANS BARINGS		817,993	817,993	0	5.B GI
000000-00-0	FINAXYS SAS DDTL	06/30/2026	BANK LOANS BARINGS		693,784	693,784	0	5.B GI
000000-00-0	SWOOP INTERMEDIATE III I DDTL	05/12/2026	BANK LOANS BARINGS		588,669	588,669	0	4.C Z
000000-00-0	Canopy Healthcare Group - 2025 NZD Delay	06/26/2026	BANK LOANS BARINGS		40,227	40,227	0	5.B GI
000000-00-0	DURARE BIDCO LLC DDTL	06/22/2026	BANK LOANS BARINGS		183,765	183,765	0	4.C Z
000000-00-0	ACCREDITED LABS DDTL-B	04/10/2026	BANK LOANS BARINGS		(398,244)	(402,267)	0	4.C Z
000000-00-0	ONSITE DEALER SERVICES DDTL - Specifie	06/30/2026	BANK LOANS BARINGS		255,249	255,249	0	4.C Z
000000-00-0	TECHONE ACF 2025	06/30/2026	BANK LOANS BARINGS		33,587	33,587	0	4.B Z

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000000-00-0	APIAM ANIMAL HEALTH LTD DDTL	06/29/2026	BANK LOANS BARINGS		19,070	19,070	0	4.C Z
000000-00-0	HEMASOURCE INC Tranche A-2 DDT	06/18/2026	BANK LOANS BARINGS		32,242	32,242	0	4.C Z
000000-00-0	HEMASOURCE INC Tranche A-4 DDT	06/18/2026	BANK LOANS BARINGS		32,242	32,242	0	4.C Z
000000-00-0	HEMASOURCE INC Tranche A-3 DDT	06/18/2026	BANK LOANS BARINGS		32,242	32,242	0	4.C Z
000000-00-0	ACHRONITE BIDCO LTD Senior Term Loa	06/29/2026	BANK LOANS BARINGS		1,190,830	1,215,132	0	4.C Z
000000-00-0	EKOSCAN SAS PIK	06/30/2026	PIK NOTE BUY UP		3,304	3,304	0	5.B GI
000000-00-0	HIPP TECHNOLOGY GROUP CAF	06/17/2026	BANK LOANS BARINGS		31,739	31,739	0	4.C Z
000000-00-0	IMS LEGAL STRATEGIES LLC DDTL	06/24/2026	BANK LOANS BARINGS		34,682	34,682	0	4.C Z
000000-00-0	AMERICAN ROLLER COMPANY Incremental DDT	06/30/2026	BANK LOANS BARINGS		195,511	195,511	0	4.C Z
000000-00-0	TRIDENT MOTION TECHNOLOG 2026 Incrementa	05/04/2026	BANK LOANS BARINGS		90,258	91,170	0	4.C Z
000000-00-0	STANDARD ELEVATOR SYSTEM Takeback TL	05/12/2026	BANK LOANS BARINGS		1,089,528	1,089,528	0	6. *
000000-00-0	LEARFIELD COMMUNICATIONS Term Loan	06/24/2026	BANK LOANS BARINGS		1,204,275	1,216,439	0	4.C Z
000000-00-0	ARMSTRONG TRANSPORT GROU Term Loan	06/23/2026	BANK LOANS BARINGS		1,524,362	1,543,657	0	4.C Z
000000-00-0	AMERICAN ROLLER COMPANY Term Loan	06/30/2026	BANK LOANS BARINGS		968,454	980,713	0	4.C Z
000000-00-0	PACE GROUP CAF	06/26/2026	BANK LOANS BARINGS		36,506	36,506	0	4.C Z
000000-00-0	EB DEVELOPMENT DDTL USD	06/25/2026	BANK LOANS BARINGS		402,487	402,487	0	4.C Z
000000-00-0	EB DEVELOPMENT DDTL 2026	06/25/2026	BANK LOANS BARINGS		155,301	155,301	0	4.C Z
000000-00-0	EB DEVELOPMENT DDTL USD	06/25/2026	BANK LOANS BARINGS		137,812	137,812	0	4.C Z
000000-00-0	ACCELEVATION LLC Incr. TL	06/25/2026	BANK LOANS BARINGS		356,614	362,045	0	4.C Z
000000-00-0	GOLDEN CYPRESS HOME LLC Class A	06/23/2026	BANK LOANS BARINGS		40,491,000	40,900,000	0	1.F Z
000000-00-0	SANOPTIS AG CAF 4 CHF	06/29/2026	BANK LOANS BARINGS		1,327,335	1,327,335	0	4.B Z
000000-00-0	SAPPHIRE BIDCO SARL CAF	06/29/2026	BANK LOANS BARINGS		63,935	63,935	0	4.C Z
000000-00-0	CHERRY BEKAERT LLP Incr. TL	06/30/2026	BANK LOANS BARINGS		419,877	424,118	0	4.C Z
D9000*-AA-5	UNA 658 EQUITY MGMT GMBH FACILITY B2 TER	06/03/2026	BANK LOANS BARINGS		504,593	512,277	0	4.C Z
F2865#-AB-6	EZ SMBO BIDCO EUR FACILITY B2	06/30/2026	VARIOUS		49,425	49,425	0	5.B GI
F3005@-AB-7	ENDRIX SA DDTL	04/17/2026	BANK LOANS BARINGS		489,219	489,219	0	4.C Z
F8237*-AA-0	TRACE ONE SA 2025 Senior Ter	04/22/2026	BANK LOANS BARINGS		308,382	312,761	0	5.B GI
G0508K-A*-6	VILLAGE VET LTD Barings DDTL Tr	06/02/2026	BANK LOANS BARINGS		42,834	42,834	0	5.B GI
G5275#-AC-0	KITE BIDCO LTD GBP UNITRANCHE FAC LN	05/26/2026	BANK LOANS BARINGS		903,679	917,441	0	4.C Z
G6969#-AC-9	PEBBLE BIDCO LTD GBP ACQ CAPEX FAC 1	06/18/2026	BANK LOANS BARINGS		133,990	133,990	0	5.B GI
G7258*-AA-5	PROJECT THIRTY 2 BIDCO LTD FACILITY B TE	06/10/2026	BANK LOANS BARINGS		621,904	631,374	0	4.C Z
G7315*-AC-2	QIMA Fin Ltd USD Acq/CAPEX INCREM FAC LN	04/30/2026	BANK LOANS BARINGS		76,807	76,807	0	4.C Z
G8589#-AB-7	OBSEQUIO GROUP LTD CAF	05/22/2026	BANK LOANS BARINGS		392,371	392,371	0	4.C Z
L6030@-AA-4	TOTALMOBILE LTD Term Loan (GBP	05/01/2026	BANK LOANS BARINGS		290,300	293,232	0	4.C Z
L6030@-AB-2	TOTALMOBILE LTD TLB (EUR Tranch	05/01/2026	BANK LOANS BARINGS		124,187	125,442	0	4.C Z
N4857#-AC-1	NAFINCO BV DDTL	06/15/2026	BANK LOANS BARINGS		43,208	43,208	0	5.B GI
Q7327@-AC-5	PANTHER BIDCO PTY LTD / JR ADVENTURES GR	04/09/2026	BANK LOANS BARINGS		(176)	(1,759,127)	0	4.B Z
21079#-AA-6	Continental Acquisition Holdings Inc	04/24/2026	VARIOUS		25,349	25,349	0	3.A Z
21079#-AB-4	Continental Acquisition Holdings Inc	04/24/2026	VARIOUS		9,347	9,347	0	3.A Z
000000-00-0	SelectQuote, Inc.	04/15/2026	VARIOUS		724,794	724,794	0	4.C Z
000000-00-0	SelectQuote, Inc.	04/15/2026	VARIOUS		706,198	706,198	0	4.C Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					86,259,501	85,398,501	0	XXX
89834M-AD-8	Trust 7401-SENIOR UNSECURED	05/15/2026	EXCHANGE OFFER		812,300	761,000	18,364	2.C FE
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					812,300	761,000	18,364	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,291,781,877	1,300,669,290	5,042,981	XXX
0499999999. Total - issuer credit obligations (affiliated)					29,812,536	30,000,000	589,375	XXX
0509999997. Total - issuer credit obligations - Part 3					1,321,594,413	1,330,669,290	5,632,356	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,321,594,413	1,330,669,290	5,632,356	XXX
06747U-AF-5	Barclays Mortgage Loan T-BARC 2026-NQM5	05/18/2026	BARCLAYS CAPITAL INC		7,899,947	7,900,000	32,950	1.D FE
24380Y-AM-7	Deephaven Residential Mo-DRMT 2026-CES1	04/27/2026	GOLDMAN		4,999,994	5,000,000	25,561	1.A Z
26847B-AJ-6	EFMT 2026-NQM5-EFMT 2026-NQM5 A2	05/19/2026	BARCLAYS CAPITAL INC		7,546,877	7,547,000	31,123	1.C FE
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2	04/01/2026	PAYUP		59	59	0	1.A FM
67124H-AH-5	OBX 2026-NQM7 Trust-OBX 2026-NQM7 A2	05/07/2026	BMO CAPITAL MARKETS		5,999,970	6,000,000	37,187	1.C FE
69393J-AE-8	PRKCM 2026-AFC3 Trust-PRKCM 2026-AFC3 A1	04/29/2026	MIZUHO SECURITIES		2,999,977	3,000,000	15,255	1.A FE

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69393J-AF-5	PRKCM 2026-AFC3 Trust-PRKCM 2026-AFC3 A2	04/29/2026	MIZUHO SECURITIES		4,999,943	5,000,000	26,142	1.C FE
Q3R74H-AA-8	FIRSTMAC MORTGAGE FUNDING TRUST NO - B	04/02/2026	JPMSECAUS		2,535,290	2,535,289	0	1.C FE
Q3R74H-AC-4	FIRSTMAC MORTGAGE FUNDING TRUST NO - A2	04/02/2026	JPMSECAUS		4,584,360	4,584,358	0	1.A FE
Q744JQ-AC-1	PERPETUAL CORP TST LTD ATF MA MONEY RES	05/29/2026	NATIONAL AUSTRALIA B		4,733,957	4,733,957	0	1.C FE
Q744JQ-AD-9	PERPETUAL CORP TST LTD ATF MA MONEY RES	05/29/2026	NATIONAL AUSTRALIA B		3,594,500	3,594,500	0	1.F FE
Q744JQ-AJ-6	PERPETUAL CORP TST LTD ATF MA MONEY RES	05/29/2026	NATIONAL AUSTRALIA B		2,749,793	2,749,793	0	2.B FE
Q7S0E9-AB-8	PERPETUAL TRUSTEE CO LTD ATF PROGRESS WH	06/24/2026	PERPLTD		3,043,782	3,043,783	0	1.A Z
Q7S0E9-AC-6	PERPETUAL TRUSTEE CO LTD ATF PROGRESS WH	06/24/2026	PERPLTD		3,892,728	3,892,729	0	1.D Z
Q7S0E9-AE-2	PERPETUAL TRUSTEE CO LTD ATF PROGRESS WH	06/24/2026	PERPLTD		745,416	745,416	0	2.B Z
Q7S0E9-AG-7	PERPETUAL TRUSTEE CO LTD ATF PROGRESS WH	06/24/2026	PERPLTD		3,230,136	3,230,137	0	1.F Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					63,556,729	63,557,021	168,218	XXX
05620Q-AC-5	BX Commercial Mortgage T-BX 2026-AHP B	05/19/2026	WELLS FARGO		25,000,000	25,000,000	0	1.D Z
10804A-AC-8	Bridge Commercial Mortga-BCMT1 2026-MF B	05/27/2026	WELLS FARGO		7,000,000	7,000,000	0	1.D FE
123915-AA-8	BX Trust 2026-CLS-BX 2026-CLS A	05/01/2026	GOLDMAN		20,000,000	20,000,000	0	1.A FE
123915-AC-4	BX Trust 2026-CLS-BX 2026-CLS B	05/01/2026	GOLDMAN		6,000,000	6,000,000	0	1.D FE
44989V-AA-2	INCREF 2026-FL2 LLC-INCREF 2026-FL2 A	05/29/2026	CITIGROUP GLOBAL MAR		7,500,000	7,500,000	0	1.A FE
44989V-AC-8	INCREF 2026-FL2 LLC-INCREF 2026-FL2 AS	05/29/2026	CITIGROUP GLOBAL MAR		13,500,000	13,500,000	0	1.A Z
44989V-AE-4	INCREF 2026-FL2 LLC-INCREF 2026-FL2 B	05/29/2026	CITIGROUP GLOBAL MAR		7,500,000	7,500,000	0	1.D Z
45000L-AC-2	INCREF 2026-FI3 LLC-INCREF 2026-FL3 AS	06/12/2026	WELLS FARGO		3,540,000	3,540,000	0	1.A FE
45000L-AE-8	INCREF 2026-FI3 LLC-INCREF 2026-FL3 B	06/12/2026	WELLS FARGO		3,600,000	3,600,000	0	1.D FE
481948-AA-5	JW Commercial Mortgage T-JW 2026-MRCO A	04/30/2026	WELLS FARGO		3,000,000	3,000,000	0	1.A FE
481948-AC-1	JW Commercial Mortgage T-JW 2026-MRCO B	04/30/2026	WELLS FARGO		9,000,000	9,000,000	0	1.D FE
48269A-AA-0	KSL Commercial Mortgage -KSL 2026-HT3 A	05/21/2026	WELLS FARGO		1,000,000	1,000,000	0	1.A FE
48269A-AC-6	KSL Commercial Mortgage -KSL 2026-HT3 B	05/21/2026	WELLS FARGO		1,500,000	1,500,000	0	1.D FE
54300C-AA-5	LONG Trust 2026-ISL-LONG 2026-ISL A	06/09/2026	NOMURA SECURITIES IN		9,000,000	9,000,000	0	1.A FE
55292M-AS-1	MLTITrust 2026-MLTI-MLTI 2026-MLTI A2	06/12/2026	GOLDMAN		6,750,000	6,750,000	0	1.A FE
55292M-AU-6	MLTITrust 2026-MLTI-MLTI 2026-MLTI B2	06/12/2026	GOLDMAN		2,820,000	2,820,000	0	1.D FE
69292D-AA-1	PFP 2026-14 Ltd-PFP 2026-14 A	05/15/2026	MORGAN		11,500,000	11,500,000	0	1.A FE
693436-AA-5	PLP Trust 2020-1-PLP 2020-1A A	05/15/2026	VARIOUS		100,517	113,048	0	1.D Z
90355P-AR-7	US Bank NA-USCLN 2026-SUP1 B1	06/05/2026	U. S. BANCORP		20,000,000	20,000,000	0	1.D FE
91835Y-AA-3	VMC Finance 2026-FL6 LLC-VMC 2026-FL6 A	05/04/2026	WELLS FARGO		17,500,000	17,500,000	0	1.A FE
91835Y-AC-9	VMC Finance 2026-FL6 LLC-VMC 2026-FL6 AS	05/04/2026	WELLS FARGO		17,500,000	17,500,000	0	1.A FE
92263D-AA-8	Velocity Commercial Capi-VCC 2026-2 A	05/07/2026	BARCLAYS CAPITAL INC		4,998,702	5,000,000	31,792	1.A FE
L6256K-AA-8	Maslow Kensington Investments S.A.R.L -	06/08/2026	DIRECT		814,127	814,127	0	1.F PL
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					199,123,346	199,137,175	31,792	XXX
00901U-AQ-6	AIMCO CLO 22 Ltd-AIMCO 2024-22A CR	05/06/2026	NOMURA SECURITIES IN		1,450,000	1,450,000	0	1.F FE
03332Q-AY-1	Anchorage Capital Clo 29-ANCHC 2024-29A	04/29/2026	CIBC OPPENHEIMER		3,400,000	3,400,000	0	1.D Z
03332Q-BA-2	Anchorage Capital Clo 29-ANCHC 2024-29A	04/29/2026	CIBC OPPENHEIMER		1,400,000	1,400,000	0	1.F Z
03333M-AS-2	Anchorage Capital Clo 32-ANCHC 2025-32AR	06/25/2026	CITIGROUP GLOBAL MAR		4,500,000	4,500,000	0	1.F Z
03770Q-AQ-7	Apidos CLO XLVII Ltd-APID 2024-47A BR	04/02/2026	BNP PARIBAS		1,900,000	1,900,000	0	1.C FE
03770Q-AS-3	Apidos CLO XLVII Ltd-APID 2024-47A C1R	04/02/2026	BNP PARIBAS		1,300,000	1,300,000	0	1.F FE
04020R-AL-2	Ares Direct Lending CLO -ARESDL 2024-1AR	06/26/2026	BNP PARIBAS		3,600,000	3,600,000	0	1.D Z
04039J-AC-9	Arini US CLO VI Ltd-ARIN 6A B	04/22/2026	JP MORGAN SECURITIES		3,650,000	3,650,000	0	1.D Z
04039J-AE-5	Arini US CLO VI Ltd-ARIN 6A C	04/22/2026	JP MORGAN SECURITIES		1,850,000	1,850,000	0	1.F Z
05557N-AA-3	BCC MIDDLE MARKET CLO-BCMM 2026-2A A1	06/10/2026	SCOTIA CAPITAL MARKE		10,000,000	10,000,000	0	1.A FE
05766N-AY-8	Balboa Bay Loan Funding -BOBA 2024-1AR B	06/04/2026	CIBC OPPENHEIMER		1,800,000	1,800,000	18,371	1.C FE
08182Y-AL-2	Benefit Street Partners -BSP 2024-35AR B	05/21/2026	JP MORGAN SECURITIES		10,000,000	10,000,000	0	1.D Z
08187W-AC-1	Benefit Street Partners -BSP 2026-50A B	05/01/2026	SCOTIA CAPITAL MARKE		3,500,000	3,500,000	0	1.C FE
08187W-AE-7	Benefit Street Partners -BSP 2026-50A C	05/01/2026	SCOTIA CAPITAL MARKE		1,250,000	1,250,000	0	1.F FE
09077T-AS-4	Birch Grove CLO 8 Ltd-BGCLO 2024-8A BR	04/02/2026	JP MORGAN SECURITIES		1,400,000	1,400,000	0	1.C FE
09581E-AC-1	Blue Owl Bsl Clo 2026-1 -BOBSL 2026-1A A	06/11/2026	SCOTIA CAPITAL MARKE		5,000,000	5,000,000	0	1.A Z
09581E-AE-7	Blue Owl Bsl Clo 2026-1 -BOBSL 2026-1A B	06/11/2026	SCOTIA CAPITAL MARKE		5,000,000	5,000,000	0	1.D Z
09581E-AG-2	Blue Owl Bsl Clo 2026-1 -BOBSL 2026-1A C	06/11/2026	SCOTIA CAPITAL MARKE		5,000,000	5,000,000	0	1.F Z
12517D-AA-0	CBAMR 2020-13 Ltd-CBAMR 2020-13A A1R	04/16/2026	BNP PARIBAS		5,000,000	5,000,000	0	1.A FE
12555Q-BA-3	CIFC Funding 2020-I Ltd-CIFC 2020-1A A2R	05/01/2026	CITIGROUP GLOBAL MAR		1,400,000	1,400,000	0	1.A FE
12555Q-BC-9	CIFC Funding 2020-I Ltd-CIFC 2020-1A BR2	05/01/2026	CITIGROUP GLOBAL MAR		2,860,000	2,860,000	0	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
12555Q-BE-5	CIFC Funding 2020-I Ltd-CIFC 2020-1A CR2	05/01/2026	CITIGROUP GLOBAL MAR		2,600,000	2,600,000	0	1.F FE
12570X-AN-2	CIFC Funding 2024-I Ltd-CIFC 2024-1AR CR	06/16/2026	BARCLAYS CAPITAL INC		2,275,000	2,275,000	0	1.F Z
12719V-AE-8	CTM CLO 2026-4 LTD-CTM 2026-4A B	06/25/2026	RBC CAPITAL MARKETS		3,600,000	3,600,000	0	1.D Z
13887A-AS-7	Canyon CLO 2023-2 Ltd-CANYC 2023-2AR BR	05/22/2026	MITSUBISHI UFJ SEC I		5,000,000	5,000,000	0	1.D Z
142940-AE-5	Carlyle Global Market St-CGMS 2026-4A B	06/18/2026	BOFAMLSEC		6,100,000	6,100,000	0	1.D Z
142940-AG-0	Carlyle Global Market St-CGMS 2026-4A C	06/18/2026	BOFAMLSEC		5,150,000	5,150,000	0	1.F Z
15675A-AM-1	Cerberus Loan Funding XL-CERB 2023-1A BR	04/14/2026	NATIXIS CAP MKT		1,850,000	1,850,000	0	1.B Z
25255U-AS-1	Diameter Capital Clo 6 L-DCLO 2024-6A BR	04/08/2026	BARCLAYS CAPITAL INC		2,800,000	2,800,000	0	1.C FE
25255U-AU-6	Diameter Capital Clo 6 L-DCLO 2024-6A CR	04/08/2026	BARCLAYS CAPITAL INC		2,300,000	2,300,000	0	1.F FE
25256X-AC-9	Diameter Capital CLO 14 -DCLO 2026-14A B	05/29/2026	JP MORGAN SECURITIES		3,000,000	3,000,000	0	1.D Z
25256X-AE-5	Diameter Capital CLO 14 -DCLO 2026-14A C	05/29/2026	JP MORGAN SECURITIES		2,000,000	2,000,000	0	1.F Z
29001B-AQ-6	Elmwood CLO 25 Ltd-ELM25 2024-1A BR	05/08/2026	MORGAN		8,000,000	8,000,000	0	1.C FE
29244R-AN-5	Empower CLO 2024-1 Ltd-EMPWR 2024-1A A1R	04/23/2026	GOLDMAN		5,000,000	5,000,000	0	1.A Z
36321U-AE-9	Galaxy 37 CLO Ltd-GALXY 2026-37A B	06/11/2026	BOFAMLSEC		3,000,000	3,000,000	0	1.C FE
38140G-AG-0	GoldenTree Loan Manageme-GLM 2026-30A B	05/27/2026	BOFAMLSEC		7,000,000	7,000,000	0	1.D Z
46604K-AN-8	Ivy Hill Middle Market C-IVYH 2024-22AR	05/20/2026	SG COWEN SECURITIES		3,500,000	3,500,000	0	1.D Z
59803H-AS-6	MidOcean Credit CLO XIX-MIDO 2025-19AR A	05/28/2026	BOFAMLSEC		5,750,000	5,750,000	0	1.A Z
59803H-AU-1	MidOcean Credit CLO XIX-MIDO 2025-19AR B	05/28/2026	BOFAMLSEC		5,750,000	5,750,000	0	1.D Z
70020B-AC-8	Park Blue CLO 2026-XI Lt-PKBLU 2026-11A	06/05/2026	AMHERSTSECS		10,000,000	10,000,000	0	1.A FE
70020B-AG-9	Park Blue CLO 2026-XI Lt-PKBLU 2026-11A	06/05/2026	AMHERSTSECS		7,500,000	7,500,000	0	1.C FE
70020B-AJ-3	Park Blue CLO 2026-XI Lt-PKBLU 2026-11A	06/05/2026	AMHERSTSECS		7,500,000	7,500,000	0	1.F FE
720921-AG-0	Pikes Peak Clo 22-PIPK 2026-22A C	05/14/2026	MORGAN		3,004,590	3,000,000	20,922	1.F FE
834926-AE-7	Sona US CLO 1 Ltd-SONAUS 2026-1A B	04/02/2026	JP MORGAN SECURITIES		1,400,000	1,400,000	0	1.D Z
87170B-AY-2	Symphony CLO 43 Ltd-SYMP 2024-43AR BR	05/15/2026	SCOTIA CAPITAL MARKE		10,000,000	10,000,000	0	1.C FE
871987-AQ-6	Symphony CLO 42 Ltd-SYMP 2024-42A A1R	05/08/2026	SCOTIA CAPITAL MARKE		12,000,000	12,000,000	0	1.A FE
871987-AS-2	Symphony CLO 42 Ltd-SYMP 2024-42A A2R	05/08/2026	SCOTIA CAPITAL MARKE		3,000,000	3,000,000	0	1.A FE
871987-AU-7	Symphony CLO 42 Ltd-SYMP 2024-42A BR	05/08/2026	SCOTIA CAPITAL MARKE		1,200,000	1,200,000	0	1.C FE
89531M-BE-1	TRESTLES CLO II LTD-TREST 2018-2A BRR	05/08/2026	SCOTIA CAPITAL MARKE		4,450,000	4,450,000	0	1.C FE
89531M-BG-6	TRESTLES CLO II LTD-TREST 2018-2A CRR	05/08/2026	SCOTIA CAPITAL MARKE		1,600,000	1,600,000	0	1.F FE
89626B-AG-7	Trimaran Cavu 2026-1 Ltd-CAVU 2026-1A C	04/28/2026	BOFAMLSEC		2,400,000	2,400,000	0	1.F Z
92892M-AG-4	VOYA CLO LTD-VOYA 2026-2A C	05/15/2026	SCOTIA CAPITAL MARKE		10,000,000	10,000,000	0	1.F Z
96467K-BG-3	Whitebox CLO IV Ltd-WBOX 2023-4AR BR2	06/18/2026	NOMURA SECURITIES IN		9,250,000	9,250,000	0	1.C FE
97718U-AC-6	Wise Clo 2026-1 Ltd-WYZE 2026-1A B1	06/17/2026	BOFAMLSEC		3,600,000	3,600,000	0	1.C FE
97988M-AQ-6	Woodmont 2021-8 Trust-WDMNT 2021-8A A1R	06/26/2026	CITIGROUP GLOBAL MAR		9,975,000	10,000,000	101,213	1.A FE
000000-00-0	RRE 29 Loan Management D-RRME 29A A2	05/20/2026	BARCLAYS CAPITAL INC		6,964,200	6,964,201	0	1.D Z
000000-00-0	RRE 29 Loan Management D-RRME 29A B	05/20/2026	BARCLAYS CAPITAL INC		14,160,540	14,160,541	0	1.F Z
000000-00-0	Penta CLO 10 DAC-PENTA 2021-10A AR	05/07/2026	JEFFERIES INTL LTD		3,528,000	3,528,001	0	1.A FE
000000-00-0	Canyon Euro Clo 2026-1 D-CANYE 2026-1A B	04/24/2026	BNP PARIBAS		1,640,660	1,640,660	0	1.D Z
000000-00-0	Canyon Euro Clo 2026-1 D-CANYE 2026-1A C	04/24/2026	BNP PARIBAS		2,812,560	2,812,560	0	1.F Z
000000-00-0	Elmwood European CLO 2 D-ELME 2026-2A B	05/29/2026	BOFAMLSEC		10,154,640	10,154,642	0	1.D Z
000000-00-0	Elmwood European CLO 2 D-ELME 2026-2A C	05/29/2026	BOFAMLSEC		7,528,440	7,528,442	0	1.F Z
000000-00-0	CVC Cordatus Loan Fund X-CORDA 23A CRR	05/07/2026	HSBC SECURITIES INC		5,880,000	5,880,001	17,640	1.F FE
000000-00-0	Neuberger Berman Loan Ad-NEUBE 2026-9A A	05/15/2026	JP MORGAN SECURITIES		11,630,000	11,630,003	0	1.A Z
000000-00-0	Neuberger Berman Loan Ad-NEUBE 2026-9A B	05/15/2026	JP MORGAN SECURITIES		7,559,500	7,559,502	0	1.D Z
000000-00-0	Neuberger Berman Loan Ad-NEUBE 2026-9A C	05/15/2026	JP MORGAN SECURITIES		5,020,680	5,020,678	0	1.F Z
000000-00-0	Armada Euro CLO-ARMDA 1AR ARR	06/05/2026	JEFFERIES INTL LTD		11,532,000	11,532,004	0	1.A FE
000000-00-0	CVC Cordatus Loan Fund-CORDA 9AR BRR	06/26/2026	CITIGROUP GLOBAL MAR		5,638,050	5,638,051	0	1.D Z
000000-00-0	CVC Cordatus Loan Fund-CORDA 9AR CRR	06/26/2026	CITIGROUP GLOBAL MAR		7,061,800	7,061,801	0	1.F Z
000000-00-0	RRE 31 Loan Management D-RRME 31A A2	06/25/2026	GOLDMAN		4,094,640	4,094,641	0	1.D Z
000000-00-0	RRE 31 Loan Management D-RRME 31A B	06/25/2026	GOLDMAN		3,753,420	3,753,421	0	1.F Z
000000-00-0	CIFC Funding 2021-VI Ltd-CIFC 2021-6A CR	05/08/2026	MIZUHO SECURITIES		4,285,000	4,285,000	0	1.F FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					360,058,720	360,079,149	158,146	XXX
067935-AC-0	Barings Infrastructure C-BARIF 2026-1A A	06/05/2026	MORGAN		31,000,000	31,000,000	0	1.A Z
067935-AE-6	Barings Infrastructure C-BARIF 2026-1A A	06/05/2026	MORGAN		3,000,000	3,000,000	0	1.A Z
067935-AG-1	Barings Infrastructure C-BARIF 2026-1A B	06/05/2026	MORGAN		7,700,000	7,700,000	0	1.D Z
067935-AJ-5	Barings Infrastructure C-BARIF 2026-1A C	06/05/2026	MORGAN		7,700,000	7,700,000	0	1.F Z

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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
067939-AL-2	Barings CLO Ltd 2026-II-BABSN 2026-2A C	06/04/2026	DEUTSCHE BANK SECURI		3,000,000	3,000,000	0	1.F Z
000000-00-0	Barings Euro Middle Mark-BEMMC 2024-1A A	06/25/2026	IN-KIND TRANSFER		13,814,221	13,814,216	93,909	1.A FE
000000-00-0	Barings Euro Middle Mark-BEMMC 2024-1A B	06/25/2026	IN-KIND TRANSFER		4,430,400	4,430,398	36,047	1.B FE
000000-00-0	Barings Euro Middle Mark-BEMMC 2024-1A C	06/25/2026	IN-KIND TRANSFER		4,089,600	4,089,599	37,023	1.E FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					74,734,221	74,734,213	166,979	XXX
00091J-AB-4	AB Issuer LLC-AUTHB 2026-1A A2	05/08/2026	DIRECT		5,624,953	5,625,000	0	2.B FE
00165W-AC-4	AMAPS 3 Class B Notes	06/29/2026	PRIVATE		100,000,000	100,000,000	2,710,819	2.B Z
00224C-AA-1	ARRA FINANCE AUTOMOBILE Series 26-1 Clas	06/17/2026	GOLDMAN		11,929,980	11,931,000	0	1.D Z
00224C-AB-9	ARRA FINANCE AUTOMOBILE Series 26-1 Clas	06/17/2026	GOLDMAN		3,498,293	3,500,000	0	1.F Z
03776#-AA-0	Apollo Asset-Backed Finance Lending Part	05/01/2026	VARIOUS		48,860,000	48,860,000	0	1.G PL
03776#-AB-8	Apollo Asset-Backed Finance Lending Part	05/01/2026	VARIOUS		6,980,000	6,980,000	0	2.B PL
03776#-AC-6	Apollo Asset-Backed Finance Lending Part	05/01/2026	VARIOUS		6,980,000	6,980,000	0	3.B PL
038394-AC-6	Aqua Finance Issuer Trus-AQFIT 2025-A C	06/02/2026	APOLLOGS		1,268,449	1,262,531	3,260	1.F FE
04525S-AB-2	ASP WHCO Funding 3k, L.P. Class A Loans	06/23/2026	BANK LOANS BARINGS		17,664,474	17,664,474	0	3.D Z
04525S-AC-0	ASP WHCO Funding 3k, L.P. Class B Loans	06/23/2026	BANK LOANS BARINGS		10,598,684	10,598,684	0	1.F Z
04525S-AD-8	ASP WHCO Funding 3k, L.P. Class C Loans	06/23/2026	BANK LOANS BARINGS		3,532,895	3,532,895	0	3.C Z
04525S-AE-6	ASP WHCO Funding 3k, L.P. Class D Loans	06/23/2026	BANK LOANS BARINGS		1,766,447	1,766,447	0	4.A Z
04941*-AA-2	Atlas Securitized Products Funding 1 LP	06/26/2026	IN-KIND TRANSFER		37,604,510	37,783,929	0	1.C PL
04941*-AC-8	Atlas Securitized Products Funding 1 LP	06/26/2026	IN-KIND TRANSFER		37,604,511	37,783,930	0	1.F PL
09580#-AA-3	Blue Ocean Income Fund IV LP - Class A N	06/22/2026	DIRECT		179,903	179,903	0	2.B Z
09580#-AB-1	Blue Ocean Income Fund IV LP - Class B N	06/22/2026	DIRECT		42,834	42,834	0	3.C Z
09580#-AC-9	Blue Ocean Income Fund IV LP - Class C N	06/22/2026	DIRECT		28,556	28,556	0	4.C Z
09794#-AA-5	Bondlt LLC - Revolving Loan Facility	04/14/2026	DIRECT		(634,285)	(634,285)	0	3.B Z
23292P-A*-4	DIVERSIFIED ENERGY COMPA Class A	05/08/2026	DIRECT		8,718,400	8,718,400	0	1.F Z
29251@-AB-9	Encina Business Credit SPV LLC Revolving	06/29/2026	BANK LOANS BARINGS		10,388,000	10,388,000	0	2.B PL
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term	06/26/2026	BANK LOANS BARINGS		20,049,400	20,049,400	0	2.A PL
36275K-AC-1	GCM CLO 2026-1 Ltd-GCM 2026-1A B	04/29/2026	BOFAMLSEC		3,000,000	3,000,000	0	1.D Z
46127*-AA-9	Invesco Private Credit Opportunities Hol	04/28/2026	BANK LOANS BARINGS		3,100,000	3,100,000	0	1.G PL
46500T-AD-6	ISQ GLOBAL INFRASTRUCTUR Class A	04/28/2026	BANK LOANS BARINGS		4,629,916	4,629,916	0	1.G PL
46500T-AE-4	ISQ GLOBAL INFRASTRUCTUR Class B	04/28/2026	BANK LOANS BARINGS		1,157,479	1,157,479	0	2.B PL
50246*-AF-6	LVNV Funding LLC/ Term Loan 10/2023	05/13/2026	IN-KIND TRANSFER		3,750,000	3,750,000	0	1.F PL
50246*-AG-4	LVNV Funding LLC - 1st Lien	05/22/2026	IN-KIND TRANSFER		1,250,000	1,250,000	0	1.F PL
60510M-A#-5	MISSION LANE CREDIT MAST Mission Lane 20	06/16/2026	BANK LOANS BARINGS		1,257,568	1,257,568	0	2.B PL
60510M-A@-7	MISSION LANE CREDIT MAST Mission Lane 20	06/16/2026	BANK LOANS BARINGS		11,889,730	11,889,730	0	1.E PL
60510M-B*-8	MISSION LANE CREDIT MAST Mission Lane 20	06/16/2026	BANK LOANS BARINGS		952,703	952,703	0	3.A PL
63940Q-AD-5	Navient Private Educatio-NAVSL 2018-BA B	05/14/2026	GOLDMAN		9,447,811	9,634,479	0	1.B FE
640987-AE-3	Neuberger Berman Loan Ad-NEUB 2026-64A B	04/30/2026	BOFAMLSEC		3,700,000	3,700,000	0	1.D Z
640987-AL-7	Neuberger Berman Loan Ad-NEUB 2026-64A C	04/30/2026	BOFAMLSEC		1,150,000	1,150,000	0	1.F Z
67579M-AE-1	OCP CLO 2026-50 Ltd-OCP 2026-50A B	04/30/2026	BNP PARIBAS		5,000,000	5,000,000	0	1.D Z
69144B-AA-5	Oxford Finance Funding T-OXFIN 2025-1A A	04/28/2026	BARCLAYS CAPITAL INC		5,000,000	5,000,000	10,525	1.F FE
72305@-AA-7	PINEBRIDGE PRIVATE CREDIT III HOLDINGS L	06/25/2026	BANK LOANS BARINGS		2,333,333	2,333,333	0	1.G PL
74934#-AC-6	RCC REAL ESTATE SPE 9 LLC -Series 2022-2	05/20/2026	BANK LOANS BARINGS		678,811	678,811	0	1.F PL
86774#-AA-7	SUNRUN BRUTUS HOLDINGS 2 Sunrun Brutus P	04/30/2026	BANK LOANS BARINGS		9,561,613	9,689,245	0	1.G PL
87301A-AA-8	TCW Steel City Rated Note Feeder LP - A	05/12/2026	DIRECT		688,418	688,418	0	1.G PL
L4807*-AA-2	HL SCOPE MASTER SICAV-RAIF SCSp - Senior	05/27/2026	BANK LOANS BARINGS		45,884,917	45,884,917	0	1.E PL
L9714*-AG-0	PROJECT PLATINUM Tranche G EUR	05/08/2026	BANK LOANS BARINGS		753,344	753,344	0	1.E PL
L9714*-AH-8	PROJECT PLATINUM EUR DDTL Tranch	05/08/2026	BANK LOANS BARINGS		753,344	753,344	0	1.E PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					448,624,991	449,294,985	2,724,604	XXX
47235#-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC	06/12/2026	BANK LOANS BARINGS		1,700,957	1,700,957	0	2.C PL
47236#-AA-1	JEFFERIES DIRECT LENDING OFFSHORE FD II	06/12/2026	BANK LOANS BARINGS		536,700	536,700	0	2.C PL
47236*-AA-5	JEFFERIES DIRECT LENDING OFFSHORE FUND I	06/12/2026	BANK LOANS BARINGS		82,388	82,388	0	2.C PL
47236@-AA-3	JEFFERIES DIRECT LENDING FD II C SPE LLC	06/12/2026	BANK LOANS BARINGS		297,412	297,412	0	2.C PL
47237#-AA-0	JEFFERIES DIRECT LENDING OFFSHORE FUND I	06/12/2026	BANK LOANS BARINGS		382,335	382,335	0	2.G PL
47241#-AA-4	JEFFERIES DIRECT LENDING Brady III #1 02	06/22/2026	BANK LOANS BARINGS		2,203,915	2,203,915	0	1.G PL
47242*-AA-7	JEFFERIES DIRECT LENDING Brady III #5	06/22/2026	BANK LOANS BARINGS		325,897	325,897	0	1.E PL
47245#-AA-0	JEFFERIES DIRECT LENDING Brady III #2 02	06/22/2026	BANK LOANS BARINGS		712,028	712,028	0	1.G PL

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
47249#-AA-6	JEFFERIES DIRECT LENDING Jeffries Direct	06/22/2026	BANK LOANS BARINGS		475,578	475,578	0	1.E PL
4724M#-AA-1	JEFFERIES DIRECT LENDING Brady III #3	06/22/2026	BANK LOANS BARINGS		2,260,511	2,260,511	0	1.G PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					8,977,721	8,977,721	0	XXX
00287*-AA-2	AP Iverson Holdings LLC Senior Secured N	06/01/2026	DIRECT		25,000,000	25,000,000	0	1.F PL
09263R-AA-1	Blackstone Cooper Asset Holdco LLC-Delay	04/16/2026	BANK LOANS BARINGS		1,071,429	1,071,429	0	1.G PL
12690K-AA-3	BDI DEFAULT ISSUER DDTL Class A	06/11/2026	BANK LOANS BARINGS		8,085,628	8,085,628	0	1.G PL
12690K-AB-1	BDI DEFAULT ISSUER DDTL Class B	06/11/2026	BANK LOANS BARINGS		1,403,926	1,403,926	0	2.C PL
19459K-A*-2	COLLER CREDIT BACKED LOANS & NOTES II LT	06/24/2026	BANK LOANS BARINGS		13,723,375	13,723,375	0	1.G PL
19459K-A@-0	COLLER CREDIT BACKED LOANS & NOTES II LT	06/24/2026	BANK LOANS BARINGS		5,489,350	5,489,350	0	2.C PL
239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Clas	06/24/2026	BANK LOANS BARINGS		2,000,000	2,000,000	0	1.G PL
239426-AF-6	DAWSON RATED FUND 6-R1 LP - Secured Clas	06/24/2026	BANK LOANS BARINGS		500,000	500,000	0	2.C PL
30034@-AA-3	EVERLAKE PRIVATE FUND BORROWER, LLC - Se	04/29/2026	BANK LOANS BARINGS		571,429	571,429	0	2.A PL
62879K-AB-9	NB SOF V ISPV 2022 LLC - Class A Term Lo	06/22/2026	BANK LOANS BARINGS		436,228	436,228	0	1.G PL
70294@-AA-5	PROJECT PATAGONIA Class A Loans	06/04/2026	BANK LOANS BARINGS		1,920,000	1,920,000	0	1.G PL
88681*-AA-9	TIKEHAU GREEN DIAMOND II Term Loan A DDT	05/05/2026	BANK LOANS BARINGS		740,937	740,937	0	1.F PL
88681*-AB-7	TIKEHAU GREEN DIAMOND II Term Loan B DDT	05/05/2026	BANK LOANS BARINGS		277,851	277,851	0	2.B PL
G2272#-AA-4	COLLER PRIVATE EQUITY BACKED NOTES & LOA	06/24/2026	BANK LOANS BARINGS		3,293,387	3,293,387	0	1.G PL
G2272#-AB-2	COLLER PRIVATE EQUITY BACKED NOTES & LOA	06/24/2026	BANK LOANS BARINGS		2,283,964	2,283,964	0	2.B PL
G3166*-AB-3	CIP VIII Holdings SPV L.P - Term Loan	04/30/2026	BANK LOANS BARINGS		40,000,000	40,000,000	0	1.F PL
G6765#-AA-9	17CAPITAL STRATEGIC LEND DDTL	04/28/2026	BANK LOANS BARINGS		29,056,152	29,056,152	0	1.G PL
L5447@-AB-1	INVESCO GLOBAL PROPERTY Zeppelin	06/10/2026	BANK LOANS BARINGS		2,168,182	2,168,182	0	1.G PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					138,021,838	138,021,838	0	XXX
47237*-AA-4	Jefferies Credit Partners Rated Note Fee	06/16/2026	DIRECT		2,541,264	2,541,264	0	1.G PL
47237*-AB-2	Jefferies Credit Partners Rated Note Fee	06/16/2026	DIRECT		1,129,450	1,129,450	0	2.C PL
47237*-AC-0	Jefferies Credit Partners Rated Note Fee	06/16/2026	DIRECT		564,725	564,725	0	3.C PL
47237*-AD-8	Jefferies Credit Partners Rated Note Fee	06/16/2026	DIRECT		564,725	564,725	0	4.B PL
1329999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (affiliated)					4,800,164	4,800,164	0	XXX
34411J-AA-8	FNA 9 LLC-FNH 2026-1 A	05/04/2026	CANTOR		10,015,625	10,000,000	42,848	1.F FE
74890F-AA-2	RAM LLC-RAM 2026-1 A	04/30/2026	CANTOR		10,000,000	10,000,000	0	1.F FE
78403D-AZ-3	SBA Tower Trust-SECURED	05/05/2026	BOFAMLSEC		3,854,582	3,800,000	14,628	1.F FE
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					23,870,207	23,800,000	57,476	XXX
13801I-AA-9	Canon Music Issuer Trust-CANON 2026-1A A	04/23/2026	ACADEMY		4,999,803	5,000,000	0	1.F FE
89679Q-AD-7	Triton Container Finance-TCF 2026-1A A	05/06/2026	WELLS FARGO		4,998,899	5,000,000	0	1.C FE
89679Q-AE-5	Triton Container Finance-TCF 2026-1A B	05/06/2026	WELLS FARGO		9,999,257	10,000,000	0	1.F FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					19,997,959	20,000,000	0	XXX
22228#-AK-2	CounterpointeSRE CPACE 2024-MM100-1 SUBI	06/30/2026	DIRECT		9,438,310	9,438,310	0	1.F PL
22228#-AM-8	CounterpointeSRE CPACE 2024-MM100-1 SUBI	04/01/2026	DIRECT		991,667	991,667	0	1.F Z
22228#-AP-1	2025-MA-1 SUBI Certificate Subclass 4	05/28/2026	DIRECT		373,333	373,333	0	1.F Z
22228#-AQ-9	CounterpointeSRE CPACE 2024-MM100-1 SUBI	06/01/2026	DIRECT		4,024,490	4,024,490	0	1.F Z
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)					14,827,800	14,827,800	0	XXX
12510H-AT-7	CARS-DB7 LP-CAUTO 2023-1A A2	05/20/2026	DEUTSCHE BANK SECURI		1,713,847	1,706,979	1,849	1.E FE
58862@-AA-1	Merchants Mobility Funding LLC / Series	05/14/2026	DIRECTCOMMIT		613,581	613,581	0	2.B PL
86773L-AB-3	Sunrun Prometheus Issuer-SUNRN 2026-1A A	04/28/2026	DIRECT		19,329,251	19,600,000	0	1.G FE
G2973@-AA-8	AP Takeoff Senior Notes	04/08/2026	DIRECT		24,000,000	24,000,000	0	1.G PL
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					45,656,679	45,920,560	1,849	XXX
62947A-AF-0	NP SPE X LP-NPRL 2021-1A A1	06/05/2026	PAYUP		(86,383)	(86,383)	0	1.F FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					(86,383)	(86,383)	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,298,824,086	1,299,724,345	3,142,085	XXX
1899999999. Total - asset-backed securities (affiliated)					103,339,906	103,339,898	166,979	XXX
1909999997. Total - asset-backed securities - Part 3					1,402,163,992	1,403,064,243	3,309,064	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,402,163,992	1,403,064,243	3,309,064	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,723,758,405	2,733,733,533	8,941,420	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
10924B-AA-5	Brighthouse Holdings LLC-BHF 6 1/2 PERP	06/11/2026	SEAPORT GROUP	10,000,000.000	8,525,000	0	0	3.A FE
19075Q-AC-6	CoBank ACB-COBKAC 6 1/4 PERP	04/08/2026	SEAPORT GROUP	0.000	20,116,000	0	0	2.B FE
48128B-AR-2	JPMorgan Chase & Co-JPM 6.1 PERP	04/30/2026	JP MORGAN SECURITIES	20,000,000.000	20,000,000	0	0	2.A FE
808513-CM-5	Charles Schwab Corp/The-SCHW 6.1 PERP	04/20/2026	CITIGROUP GLOBAL MAR	20,000,000.000	20,000,000	0	0	2.C FE
86765K-AE-9	Sunoco LP-SUN 7 7/8 PERP	05/19/2026	VARIOUS	1,000,000.000	1,038,639	0	0	3.C FE
89832Q-AK-5	Truist Financial Corp-TFC 6 1/4 PERP	05/12/2026	SUNTRUST CAPITAL MAR	16,000,000.000	16,000,000	0	0	2.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					85,679,639	XXX	0	XXX
BGS4MH-S4-6	STANDARD ELEVATOR SYSTEMS DBA HYPERION S	05/12/2026	RESTRUCTURE	543,553.000	543,553	0	0	6. *
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					543,553	XXX	0	XXX
4509999997. Total - preferred stocks - Part 3					86,223,192	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					86,223,192	XXX	0	XXX
03674X-10-6	ANTERO RESOURCES CORP-COMMON STOCK	05/01/2026	BLOOMBERG TRADEBOOK	2,100.000	81,098		0	
03676B-10-2	ANTERO RESOURCES MIDSTRE-COMMON STOCK	04/28/2026	BLOOMBERG TRADEBOOK	14,600.000	320,017		0	
149123-10-1	Caterpillar Inc-COMMON STOCK	06/18/2026	BLOOMBERG TRADEBOOK	900.000	888,571		0	
16411R-20-8	CHENIERE ENERGY INC-COMMON STOCK	05/20/2026	GOLDMAN SACHS	1,400.000	343,617		0	
165167-73-5	Expand Energy Corp-COMMON STOCK	05/01/2026	BLOOMBERG TRADEBOOK	800.000	80,398		0	
25179M-10-3	DEVON ENERGY CORP-COMMON STOCK	05/08/2026	MERGER	4,486.000	167,979		0	
26884L-10-9	EQT CORP-COMMON STOCK	05/01/2026	BLOOMBERG TRADEBOOK	1,300.000	77,180		0	
29273V-10-0	ENERGY TRANSFER EQUITY L P LTD PARTNERSH	05/20/2026	VARIOUS	42,261.000	855,626		0	
497266-10-6	Kirby Corp-COMMON STOCK	05/01/2026	BLOOMBERG TRADEBOOK	2,200.000	322,538		0	
67077M-10-8	NUTRIEN LTD-COMMON STOCK	04/21/2026	BLOOMBERG TRADEBOOK	6,500.000	472,096		0	
75281A-10-9	RANGE RESOURCES CORP-COMMON STOCK	05/01/2026	BLOOMBERG TRADEBOOK	1,900.000	81,459		0	
86765K-10-9	SUNOCO LP COMMON STK	05/20/2026	GOLDMAN SACHS	14,545.000	1,027,435		0	
87612G-10-1	TARGA RES CORP COMMON STK	05/20/2026	VARIOUS	6,654.000	1,705,546		0	
969457-10-0	WILLIAMS COS INC COMMON STK	05/14/2026	GOLDMAN SACHS	8,027.000	613,398		0	
H8817H-10-0	TRANSOCEAN LTD-COMMON STOCK	05/01/2026	BLOOMBERG TRADEBOOK	48,000.000	322,020		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					7,358,978	XXX	0	XXX
BGS1T2-2L-8	Pacificco Inc	05/07/2026	BARINGSLLC	0.000	(6,354)		0	
BGS4EN-ZS-1	PRETIUM PKG HOLDINGS INC - Common Equity	04/17/2026	RESTRUCTURE	2,336.000	46,720		0	
BGS4MH-SH-7	STANDARD ELEVATOR SYSTEMS DBA HYPERION S	05/12/2026	RESTRUCTURE	1,408,169.000	703,006		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					743,372	XXX	0	XXX
5989999997. Total - common stocks - Part 3					8,102,350	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					8,102,350	XXX	0	XXX
5999999999. Total - preferred and common stocks					94,325,542	XXX	0	XXX
6009999999 - Totals					2,818,083,947	XXX	8,941,420	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
..12585#-AA-4	CHP (Fresno Ca) Trust Certificate	06/15/2026	SINKING PAYMENT		427,338	427,338	427,338	427,338	0	0	0	0	0	427,338	0	0	0	5,682	02/15/2028	1.D
..12795*-AA-2	CGA Capital Corp Pass Thru Ctfs Series 2	06/10/2026	SINKING PAYMENT		271,393	271,393	271,393	271,393	0	0	0	0	0	271,393	0	0	0	2,813	03/10/2031	1.A IF
. 16877#-AA-0	Childress Klien-Cambridg Senior Secured	06/05/2026	SINKING PAYMENT		211,967	211,967	212,233	212,111	0	(144)	0	(144)	0	211,967	0	0	0	3,227	01/05/2036	1.A
..23316#-AA-5	DEA (Nashville TN) LLC Pass-Thru Certifi	06/05/2026	SINKING PAYMENT		97,939	97,939	97,939	97,939	0	0	0	0	0	97,939	0	0	0	1,318	08/05/2040	1.A
..24023#-AA-7	DC Department of Correct Pass-Thru Certi	06/15/2026	SINKING PAYMENT		106,953	106,953	106,953	107,070	0	(117)	0	(117)	0	106,953	0	0	0	2,852	03/15/2033	1.B PL
..30292*-AA-2	FBI Bronx Control Trust Pass-Thru Certif	06/15/2026	SINKING PAYMENT		160,194	160,194	160,194	160,194	0	0	0	0	0	160,194	0	0	0	2,615	07/15/2033	1.B PL
..31307#-AA-9	FDL-CC LLC Senior Note Tranche A-1	06/15/2026	SINKING PAYMENT		37,736	37,736	37,742	37,739	0	(3)	0	(3)	0	37,736	0	0	0	714	02/15/2035	1.A
..31307#-AC-5	FDL-CC LLC Senior Note Tranche A-3	06/15/2026	SINKING PAYMENT		21,595	21,595	21,596	21,596	0	(1)	0	(1)	0	21,595	0	0	0	408	06/15/2037	1.A
..35824#-AA-4	Fresno County (Rowell Bu Trust Certifica	06/15/2026	SINKING PAYMENT		4,090	4,090	4,127	4,119	0	(29)	0	(29)	0	4,090	0	0	0	56	05/15/2040	1.D
..35826#-AA-4	County of Fresno CA Trust Certificates	06/15/2026	SINKING PAYMENT		116,597	116,597	117,760	117,438	0	(841)	0	(841)	0	116,597	0	0	0	2,275	06/15/2038	1.D
..36248#-AA-0	GSA (Anchorage AK) CTL P Pass-Thru Certi	06/15/2026	SINKING PAYMENT		385,589	385,589	389,059	386,889	0	(1,300)	0	(1,300)	0	385,589	0	0	0	5,625	11/15/2030	1.C
..36249#-AA-1	GSA Gth I US Government Lease-Backed Pas	06/15/2026	SINKING PAYMENT		104,972	104,972	104,972	104,973	0	(2)	0	(2)	0	104,972	0	0	0	1,443	05/15/2038	1.A
..75086#-AA-3	Rainier Gsa Portfolio I US Govt Lease Ba	06/15/2026	SINKING PAYMENT		33,757	33,757	33,757	33,757	0	0	0	0	0	33,757	0	0	0	746	07/15/2036	2.C
..85235*-AA-6	St Louis County Control Trust Certificat	06/15/2026	SINKING PAYMENT		380,453	380,453	380,453	380,453	0	0	0	0	0	380,453	0	0	0	6,011	12/15/2036	1.A
..89441#-AA-4	Traverse City Control Tr Trust Certifica	06/15/2026	SINKING PAYMENT		108,280	108,280	109,363	109,994	0	(1,713)	0	(1,713)	0	108,280	0	0	0	2,082	11/15/2039	1.A
..90378#-AA-1	U.S. Department of Agric Trust Certifica	06/15/2026	SINKING PAYMENT		49,500	49,500	49,500	49,500	0	0	0	0	0	49,500	0	0	0	710	04/15/2038	1.A
..91841#-AA-8	Virginia (Lafayette, IN) Trust Certifica	06/15/2026	SINKING PAYMENT		82,794	82,794	82,794	82,794	0	0	0	0	0	82,794	0	0	0	1,272	08/15/2036	1.A
..91855*-AA-3	VA (Ponce, PR) CTL Trust Certificate	06/15/2026	SINKING PAYMENT		61,862	61,862	61,862	61,862	0	0	0	0	0	61,862	0	0	0	1,122	08/15/2042	1.A
..96928*-DA-2	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		237,805	237,805	240,367	238,655	0	(850)	0	(850)	0	237,805	0	0	0	5,324	08/15/2031	1.A
..96928*-DJ-3	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		166,579	166,579	166,579	166,579	0	0	0	0	0	166,579	0	0	0	4,522	09/15/2031	1.A
..96928*-EN-3	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		131,069	131,069	132,480	131,658	0	(589)	0	(589)	0	131,069	0	0	0	2,273	02/15/2034	1.A
..96928*-FK-8	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		161,027	161,027	161,027	161,034	0	(7)	0	(7)	0	161,027	0	0	0	3,977	11/15/2032	1.C
..96928*-FQ-5	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		165,310	165,310	165,310	165,310	0	0	0	0	0	165,310	0	0	0	2,763	09/15/2033	1.A
..96928*-FX-0	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		261,714	261,714	261,714	261,715	0	0	0	0	0	261,714	0	0	0	4,375	02/15/2036	1.B
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					3,786,513	3,786,513	3,796,512	3,792,110	0	(5,596)	0	(5,596)	0	3,786,513	0	0	0	64,205	XXX	XXX
..057507-HU-2	Bakersfield City School -GENERAL OBLIGAT	05/01/2026	MATURITY		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	2,744	05/01/2026	1.E FE
..60416Q-FW-9	Minnesota Housing Financ-REVENUE BONDS	05/01/2026	CALL 100		17,162	17,162	16,733	16,861	0	4	0	4	0	16,864	0	298	298	193	09/01/2041	1.B FE
..60416Q-GK-4	Minnesota Housing Financ-REVENUE BONDS	05/01/2026	CALL 100		17,343	17,343	17,343	17,343	0	0	0	0	0	17,343	0	0	0	210	08/01/2046	1.B FE
..60416Q-GM-0	Minnesota Housing Financ-REVENUE BONDS	06/01/2026	CALL 100		5,112	5,112	4,457	4,563	0	6	0	6	0	4,569	0	543	543	50	10/01/2046	1.B FE
..60416Q-HA-5	Minnesota Housing Financ-REVENUE BONDS	05/01/2026	CALL 100		155,866	155,866	155,866	155,866	0	0	0	0	0	155,866	0	0	0	2,049	03/01/2048	1.B FE
..60416Q-HE-7	Minnesota Housing Financ-REVENUE BONDS	05/01/2026	CALL 100		70,714	70,714	70,714	70,714	0	0	0	0	0	70,714	0	0	0	1,046	09/01/2048	1.B FE
..60416Q-HG-2	Minnesota Housing Financ-REVENUE BONDS	05/01/2026	CALL 100		21,577	21,577	21,577	21,577	0	0	0	0	0	21,577	0	0	0	341	11/01/2048	1.B FE
..60416Q-HJ-6	Minnesota Housing Financ-REVENUE BONDS	05/01/2026	CALL 100		11,169	11,169	11,169	11,169	0	0	0	0	0	11,169	0	0	0	168	01/01/2049	1.B FE
..60416Q-HL-1	Minnesota Housing Financ-REVENUE BONDS	05/01/2026	CALL 100		16,740	16,740	16,740	16,740	0	0	0	0	0	16,740	0	0	0	240	03/01/2049	1.B FE
..60416Q-HN-7	Minnesota Housing Financ-REVENUE BONDS	06/01/2026	CALL 100		4,186	4,186	4,186	2,136	0	0	0	0	0	4,186	0	0	0	291	06/01/2049	1.B FE
..60416Q-HS-6	Minnesota Housing Financ-REVENUE BONDS	06/01/2026	CALL 100		100,260	100,260	100,260	100,260	0	0	0	0	0	100,260	0	0	0	3,082	12/01/2049	1.B FE
..686053-GG-8	Oregon School Boards Ass-GENERAL OBLIGAT	06/30/2026	SINKING PAYMENT		1,869,131	1,869,131	2,068,081	1,913,708	0	(44,577)	0	(44,577)	0	1,869,131	0	0	0	0	06/30/2028	1.C FE
..92812U-Q3-5	Virginia Housing Develop-REVENUE BONDS	05/26/2026	CALL 100		20,949	20,949	20,949	20,937	0	0	0	0	0	20,937	0	12	12	437	12/25/2043	1.A FE
..92812U-Q4-3	Virginia Housing Develop-REVENUE BONDS	05/26/2026	VARIOUS		162,204	162,204	162,204	162,204	0	0	0	0	0	162,204	0	0	0	2,791	10/25/2037	1.A FE
..92812U-Q6-8	Virginia Housing Develop-REVENUE BONDS	05/26/2026	CALL 100		63,240	63,240	63,240	63,230	0	0	0	0	0	63,230	0	10	10	948	06/25/2041	1.A FE
..92812U-Q7-6	Virginia Housing Develop-REVENUE BONDS	05/26/2026	CALL 100		123,471	123,471	123,471	123,471	0	0	0	0	0	123,471	0	0	0	(1,889)	10/25/2049	1.A FE
..92812U-Q8-4	Virginia Housing Develop-REVENUE BONDS	05/26/2026	CALL 100		92,027	92,027	92,027	92,027	0	0	0	0	0	92,027	0	0	0	1,200	12/25/2049	1.A FE
..92813T-EE-6	Virginia Housing Develop-REVENUE BONDS	05/26/2026	CALL 100		101,889	101,889	101,889	101,845	0	1	0	1	0	101,846	0	43	43	1,643	08/25/2042	1.B FE
..97689Q-EL-6	Wisconsin Housing & Econ-REVENUE BONDS	04/09/2026	CALL 100		125,000	125,000	123,751	123,927	0	10	0	10	0	123,937	0	1,063	1,063	2,200	09/01/2046	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					3,103,040	3,103,040	3,299,657	3,143,578	0	(44,556)	0	(44,556)	0	3,101,071	0	1,969	1,969	17,744	XXX	XXX
..13057P-AA-7	CALIFORNIA PUB FIN AUTH SOLID WASTE DISP	06/15/2026	CALL 100		110,000	110,000	110,000	110,000	0	0	0	0	0	110,000	0	0	0	4,950	12/15/2028	3.B PL
..130795-Z6-7	California Statewide Com-REVENUE BONDS	05/15/2026	CALL 100		330,000	330,000	456,638	419,855	0	(1,599)	0	(1,599)	0	418,257	0	(88,257)	(88,257)	12,458	05/15/2040	1.C FE
..196479-F9-5	Colorado Housing and Fin-REVENUE BONDS	06/01/2026	CALL 100		46,762	46,762	48,155	46,998	0	(49)	0	(49)	0	46,949	0	(187)	(187)	632	03/01/2048	1.B FE
..196479-V4-8	Colorado Housing and Fin-REVENUE BONDS	05/01/2026	CALL 100		179,816	179,816	185,094	181,127	0	(115)	0	(115)	0	181,012	0	(1,196)	(1,196)	3,038	11/01/2048	1.B FE
..196479-XM-6	Colorado Housing and Fin-REVENUE BONDS	05/01/2026	CALL 100		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	1,779	11/01/2027	1.A FE
..196480-EX-1	Colorado Housing and Fin-REVENUE BONDS	05/01/2026	CALL 100		172,019	172,019	172,019	172,019	0	0	0	0	0	172,019	0	0	0	1,783	01/01/2050	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
..20281P-BQ-4	Commonwealth Financing A-REVENUE BONDS	06/01/2026	CALL 100		660,000	660,000	769,342	673,734	0	(3,936)	0	(3,936)	0	669,798	0	(9,798)	(9,798)	28,692	06/01/2027	1.D FE
..34074M-ND-9	Florida Housing Finance -REVENUE BONDS	05/01/2026	CALL 100		77,996	77,996	77,996	77,996	0	0	0	0	0	77,996	0	0	0	1,062	07/01/2037	1.A FE
..45201Y-YL-5	ILLINOIS ST HSG DEV AUTH REV PROG SER B	06/01/2026	CALL 100		59,474	59,474	57,630	58,146	0	19	0	19	0	58,165	0	1,309	1,309	834	06/01/2043	1.B FE
..452227-JN-2	State of Illinois-REVENUE BONDS	06/15/2026	SINKING PAYMENT		2,002,000	2,002,000	2,081,040	2,044,568	0	(42,568)	0	(42,568)	0	2,002,000	0	0	0	46,246	06/15/2038	1.F FE
..472904-P3-9	Jefferson County School -REVENUE BONDS	06/01/2026	MATURITY		11,825,000	11,825,000	11,706,700	11,820,278	0	4,722	0	4,722	0	11,825,000	0	0	0	274,931	06/01/2026	1.D FE
..57583U-XX-1	Massachusetts Developmen-REVENUE BONDS	05/07/2026	CALL 102.561		3,076,830	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	76,830	76,830	69,589	12/01/2028	1.F FE
..57604T-AC-0	Commonwealth of Massachu-REVENUE BONDS	06/01/2026	SINKING PAYMENT		2,588,237	2,588,237	2,918,047	2,695,029	0	(106,792)	0	(106,792)	0	2,588,237	0	0	0	72,872	06/01/2030	1.A FE
..592041-WJ-2	Metropolitan Government -REVENUE BONDS	05/04/2026	CALL 100		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	265,095	07/01/2026	1.F FE
..60636Y-HL-8	Missouri Housing Develop-REVENUE BONDS	04/07/2026	VARIOUS		30,000	(145,000)	(145,000)	0	0	0	0	0	0	(145,000)	0	175,000	175,000	562	07/01/2028	1.B FE
..60636Y-MJ-7	Missouri Housing Develop-REVENUE BONDS	05/01/2026	CALL 100		8,112	8,112	8,112	8,112	0	0	0	0	0	8,112	0	0	0	136	01/01/2040	1.B FE
..60637B-FA-3	MISSOURI ST HSG DEV COMM-TAXABLE-REF-SPL	06/01/2026	CALL 100		14,036	14,036	14,036	14,036	0	0	0	0	0	14,036	0	0	0	163	08/01/2036	1.B FE
..60637B-ML-1	Missouri Housing Develop-REVENUE BONDS	05/01/2026	CALL 100		144,622	144,622	139,922	141,227	0	38	0	38	0	141,265	0	3,357	3,357	1,486	06/01/2044	1.B FE
..647200-2G-8	New Mexico Mortgage Fina-REVENUE BONDS	05/01/2026	CALL 100		22,340	22,340	22,341	22,340	0	0	0	0	0	22,340	0	0	0	254	08/01/2035	1.B FE
..647200-4S-0	New Mexico Mortgage Fina-REVENUE BONDS	06/01/2026	CALL 100		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	521	09/01/2040	1.B FE
..64972B-R2-3	New York City Housing De-REVENUE BONDS	05/01/2026	SINKING PAYMENT		700,000	700,000	700,000	700,000	0	0	0	0	0	700,000	0	0	0	13,860	05/01/2028	1.C FE
..64972B-R4-9	New York City Housing De-REVENUE BONDS	05/01/2026	SINKING PAYMENT		930,000	930,000	932,790	930,577	0	(577)	0	(577)	0	930,000	0	0	0	17,577	05/01/2028	1.C FE
..64972C-FR-9	New York City Housing De-REVENUE BONDS	05/01/2026	VARIOUS		664,371	664,371	664,371	664,371	0	0	0	0	0	664,371	0	0	0	14,655	11/01/2029	1.C FE
..64972C-M6-7	New York City Housing De-REVENUE BONDS	05/01/2026	CALL 100		73,960	73,960	73,960	74,039	0	(1)	0	(1)	0	74,039	0	(79)	(79)	767	10/01/2046	1.B FE
. 67178K-AA-8	Oak Ridge Industrial Dev-REVENUE BONDS	06/15/2026	SINKING PAYMENT		51,088	51,088	47,931	49,599	0	1,490	0	1,490	0	51,088	0	0	0	1,476	12/15/2032	1.D FE
..677377-2P-7	Ohio Housing Finance Age-REVENUE BONDS	05/01/2026	CALL 100		200,000	200,000	200,000	200,000	0	0	0	0	0	200,000	0	0	0	2,330	11/01/2041	1.A FE
..783186-NJ-4	Rutgers The State Univer-REVENUE BONDS	05/01/2026	CALL 100		668,623	668,623	806,754	703,652	0	(3,270)	0	(3,270)	0	700,382	0	(31,759)	(31,759)	18,589	05/01/2029	1.E FE
..795681-GM-1	Salt Lake County Municip-REVENUE BONDS	04/20/2026	CALL 100		315,000	315,000	383,796	334,792	0	401	0	401	0	335,193	0	(20,193)	(20,193)	0	12/01/2029	1.B FE
..88275F-NJ-9	Texas Department of Hous-REVENUE BONDS	06/01/2026	CALL 100		35,000	35,000	35,000	35,005	0	(2)	0	(2)	0	35,003	0	(3)	(3)	681	09/01/2039	1.B FE
..88275F-PA-1	Texas Department of Hous-REVENUE BONDS	05/01/2026	CALL 100		18,128	18,128	17,097	17,287	0	7	0	7	0	17,294	0	834	834	247	09/01/2047	1.B FE
..914455-JZ-4	University of Michigan-REVENUE BONDS	04/01/2026	CALL 100		35,000	35,000	44,181	37,773	0	(150)	0	(150)	0	37,623	0	(2,623)	(2,623)	965	04/01/2030	1.A FE
..91754R-PR-2	Utah State Board of Rege-REVENUE BONDS	06/11/2026	VARIOUS		3,429,891	3,380,000	4,529,200	3,660,319	0	(142,472)	0	(142,472)	0	3,517,847	0	(87,956)	(87,956)	137,676	04/01/2029	1.C FE
..93978X-EQ-9	Washington State Housing-REVENUE BONDS	05/01/2026	CALL 100		40,000	40,000	40,000	39,984	0	(15)	0	(15)	0	39,969	0	31	31	541	09/01/2040	1.A FE
..93978X-ER-7	Washington State Housing-REVENUE BONDS	06/01/2026	CALL 100		150,000	150,000	149,325	150,000	0	0	0	0	0	150,000	0	0	0	1,681	05/01/2041	1.A FE
..95639D-DV-9	West Virginia State Scho-REVENUE BONDS	06/15/2026	MATURITY		5,000,000	5,000,000	2,592,650	4,894,717	0	105,283	0	105,283	0	5,000,000	0	0	0	0	06/15/2026	1.D FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					41,843,305	41,541,584	41,024,127	42,162,580	0	(189,586)	0	(189,586)	0	41,827,995	0	15,310	15,310	998,128	XXX	XXX
..00274#-AB-1	AMRC 2025 PV-BESS FIN LLC Sr Sec Nt, Ser	05/19/2026	CA_CASH_CLOSE		42,588	42,588	42,162	0	0	2	0	2	0	42,164	0	424	424	798	09/30/2045	2.B Z
..83416W-AB-9	SOLAR STAR FUNDING LLC-SECURED	06/30/2026	SINKING PAYMENT		108,346	108,346	108,346	108,337	0	9	0	9	0	108,346	0	0	0	0	06/30/2035	2.B FE
..855244-AK-5	Starbucks Corp-SENIOR UNSECURED	06/15/2026	MATURITY		5,000,000	5,000,000	4,751,850	4,940,327	0	59,673	0	59,673	0	5,000,000	0	0	0	61,250	06/15/2026	2.A FE
..83416W-AA-1	Solar Star Funding LLC	06/30/2026	SINKING PAYMENT		93,206	0	0	0	0	0	0	0	0	93,206	0	0	0	0	06/30/2035	2.B FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					5,244,140	5,150,934	4,902,358	5,048,664	0	59,684	0	59,684	0	5,243,716	0	424	424	62,048	XXX	XXX
..00162G-AA-6	ALLEGIANT AIR LLC Senior Secured Notes	05/14/2026	SINKING PAYMENT		716,204	716,204	716,204	716,204	0	0	0	0	0	716,204	0	0	0	21,229	09/30/2039	1.G PL
..00184@-AA-4	Amazon (Euclid Oh) Trust Certificate	06/30/2026	SINKING PAYMENT		40,226	40,226	40,226	40,208	0	18	0	18	0	40,226	0	0	0	823	06/30/2039	1.D
..00191#-AA-3	Amazon (Tucson Az) Trust Certificate	06/30/2026	SINKING PAYMENT		44,357	44,357	44,357	44,324	0	33	0	33	0	44,357	0	0	0	908	08/31/2039	1.D
..00191@-AA-5	Amazon (Oklahoma City Ok Trust Certifica	06/30/2026	SINKING PAYMENT		84,979	84,979	84,979	84,970	0	9	0	9	0	84,979	0	0	0	1,798	09/30/2039	1.D
..00193*-AA-5	Amazon (Tulsa Ok) Trust Certificate	06/30/2026	SINKING PAYMENT		88,851	88,851	88,851	88,848	0	4	0	4	0	88,851	0	0	0	1,880	09/30/2039	1.D
..00195#-AA-9	Amazon (Toledo Oh) Trust Certificate	06/30/2026	SINKING PAYMENT		144,144	144,144	144,144	144,144	0	0	0	0	0	144,144	0	0	0	2,953	10/31/2040	1.D
..00225#-AA-3	Amazon (Grand Rapids, M Trust Certifica	06/30/2026	SINKING PAYMENT		41,486	41,486	41,486	41,458	0	28	0	28	0	41,486	0	0	0	991	09/30/2039	1.D
..00262@-AA-9	AIP ITALY LP Senior Secured Notes Class	05/14/2026	SINKING PAYMENT		416,667	416,667	416,667	416,667	0	0	0	0	0	416,667	0	0	0	12,651	08/14/2036	1.G PL
..00652X-AB-4	Adani Transmission Ltd-FIRST LIEN	05/21/2026	SINKING PAYMENT		33,360	33,360	30,417	31,004	0	2,356	0	2,356	0	33,360	0	0	0	709	05/21/2036	2.C FE
. 00776A-AA-7	Aerborne Funding II Limi Senior Secured	06/25/2026	VARIOUS		1,308,181	1,307,096	1,288,000	1,291,471	0	3,619	0	3,619	0	1,295,091	0	13,090	13,090	22,213	05/25/2030	1.E PL
..00830Y-AC-5	Africa Finance Corp-SENIOR UNSECURED	04/17/2026	MATURITY		4,000,000	4,000,000	3,790,000	3,979,377	0	20,623	0	20,623	0	4,000,000	0	0	0	87,500	04/17/2026	1.F Z
..009098-A*-5	Air Cargo Logistics Ft W Lease-Collatera	06/10/2026	SINKING PAYMENT		34,666	34,666	34,666	34,666	0	0	0	0	0	34,666	0	0	0	649	11/10/2039	1.D
..00910G-A*-4	Air Cargo Logistics Ctl Trust Certificat	06/10/2026	SINKING PAYMENT		47,591	47,591	47,591	47,591	0	0	0	0	0	47,591	0	0	0	899	03/10/2041	1.E
..00981@-AA-9	Akron Childrens Hospital Trust Certifica	06/15/2026	SINKING PAYMENT		36,440	36,440	36,805	36,762	0	(322)	0	(322)	0	36,440	0	0	0	562	08/15/2050	1.E
..023135-BX-3	Amazon.com Inc-SENIOR UNSECURED	05/12/2026	MATURITY		15,000,000	15,000,000	13,424,750	14,783,109	0	216,891	0	216,891	0	15,000,000	0	0	0	75,000	05/12/2026	1.D FE
..04016*-AA-2	Arglass Yamamura SE Senior Secured Notes	06/30/2026	SINKING PAYMENT		277,490	277,490	277,490	277,490	0	0	0	0	0	277,490	0	0	0	9,755	06/30/2035	2.B PL
..04016@-AA-0	Arglass V-F2 LLC Senior Secured Notes	06/30/2026	SINKING PAYMENT		1,140,939	1,140,939	1,140,939	1,140,939	0	0	0	0	0	1,140,939	0	0	0	42,872	01/31/2036	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
05279@-AA-9	Autoliv ASP, Inc. Trust Certificate Tran	06/15/2026	SINKING PAYMENT		86,126	86,126	86,126	86,126	0	0	0	0	0	86,126	0	0	0	763	05/15/2034	2.A
05401A-AG-6	Avolon Holdings Funding -SENIOR UNSECURE	05/01/2026	MATURITY		15,000,000	15,000,000	15,389,550	15,017,389	0	(17,389)	0	(17,389)	0	15,000,000	0	0	0	328,125	05/01/2026	2.B FE
05586*-AA-9	BGS Spartanburg 2017 Trust Certificate	06/15/2026	SINKING PAYMENT		138,464	138,464	138,464	138,464	0	0	0	0	0	138,464	0	0	0	2,291	07/15/2032	2.A
05587*-AA-8	BGS Fedex Series 2017A Trust Certificate	06/15/2026	SINKING PAYMENT		112,141	112,141	112,141	112,144	0	(3)	0	(3)	0	112,141	0	0	0	2,257	03/15/2037	1.E PL
05588*-AA-7	BGS Huntersville 2017 Trust Certificate	06/15/2026	SINKING PAYMENT		118,121	118,121	118,121	118,121	0	0	0	0	0	118,121	0	0	0	2,624	05/15/2038	2.B YE
05590#-AA-9	BPHQ 2017 Trust Certificate BP Corp Nort	06/15/2026	SINKING PAYMENT		60,313	60,313	60,313	60,313	0	0	0	0	0	60,313	0	0	0	890	11/15/2032	1.F
05593P-AG-1	BG BETA I LTD Senior Secured Notes Class	04/01/2026	SINKING PAYMENT		107,500	107,500	107,500	107,500	0	0	0	0	0	107,500	0	0	0	3,100	07/01/2054	1.F PL
06424@-AA-1	Bank Of America (Houston Pass-Thru Certi	06/15/2026	SINKING PAYMENT		107,744	107,744	108,406	108,030	0	(286)	0	(286)	0	107,744	0	0	0	1,554	12/31/2029	1.B
06979*-AD-6	BASEL US ACQUISITION CO Senior Secured N	05/14/2026	CA_CASH_CLOSE		16,275,735	15,372,000	15,372,000	15,372,000	0	0	0	0	0	15,372,000	0	903,735	903,735	589,574	06/24/2030	2.B PL
06979*-AE-4	BASEL US ACQUISITION CO Senior Secured N	05/14/2026	CA_CASH_CLOSE		21,327,461	19,428,000	19,428,000	19,428,000	0	0	0	0	0	19,428,000	0	1,899,461	1,899,461	793,975	06/24/2032	2.B PL
09260M-AA-5	Blackstone Diversified A-SECURED	05/15/2026	SINKING PAYMENT		2,048,900	2,048,900	2,048,900	2,048,900	0	0	0	0	0	2,048,900	0	0	0	53,186	05/15/2029	1.E FE
09260M-AC-1	Blackstone Diversified A-SECURED	05/15/2026	CALL 100		460,425	460,425	460,425	460,425	0	0	0	0	0	460,425	0	0	0	29,956	05/15/2029	2.A FE
110122-CN-6	Bristol-Myers Squibb Co-SENIOR UNSECURED	06/15/2026	MATURITY		5,550,000	5,550,000	5,333,495	5,520,290	0	29,710	0	29,710	0	5,550,000	0	0	0	88,800	06/15/2026	1.F FE
11135F-BZ-3	Broadcom Inc-AVGO 5.05 07/12/27	06/15/2026	CALL 101.01211		2,789,954	2,762,000	2,805,198	2,784,645	0	(7,008)	0	(7,008)	0	2,777,637	0	12,317	12,317	129,020	07/12/2027	1.G FE
11271L-AA-0	BROOKFIELD FINANCE INC-SENIOR UNSECURED	06/02/2026	MATURITY		2,000,000	2,000,000	1,994,520	1,998,511	0	1,489	0	1,489	0	2,000,000	0	0	0	42,500	06/02/2026	1.G
11750*-AA-7	Bryan Health (Kearney NE Senior Secured	06/15/2026	SINKING PAYMENT		80,524	80,524	80,524	80,524	0	0	0	0	0	80,524	0	0	0	1,279	12/15/2046	1.E
12694*-AA-4	CVS (New Albany, IN) Trust Certificate	06/15/2026	SINKING PAYMENT		52,358	52,358	52,358	52,358	0	0	0	0	0	52,358	0	0	0	1,160	01/15/2041	2.B
12697#-AA-7	Cric KY HQ LLC Senior Secured Note	06/15/2026	SINKING PAYMENT		50,712	50,712	50,712	50,713	0	(1)	0	(1)	0	50,712	0	0	0	964	03/15/2042	1.D PL
12707*-AA-9	CVS (NC SC PA & VA) Con Trust Certifica	06/15/2026	SINKING PAYMENT		122,925	122,925	122,925	122,925	0	0	0	0	0	122,925	0	0	0	2,501	01/15/2044	2.B
127097-AG-8	Coterra Energy Inc-SENIOR UNSECURED	06/25/2026	EXCHANGE OFFER		9,898,641	10,000,000	9,497,298	9,830,369	0	58,272	0	58,272	0	9,888,641	0	10,000	10,000	238,333	05/15/2027	2.A FE
127097-AK-9	Coterra Energy Inc-SENIOR UNSECURED	06/25/2026	EXCHANGE OFFER		9,385,113	9,500,000	9,241,220	9,355,302	0	20,311	0	20,311	0	9,375,613	0	9,500	9,500	323,264	03/15/2029	2.A FE
12724@-AA-6	CVS (Clawson & Richmond Trust Certificat	06/15/2026	SINKING PAYMENT		137,712	137,712	139,038	138,601	0	(889)	0	(889)	0	137,712	0	0	0	2,325	01/15/2035	2.B
12733#-AA-3	CTL Pass-Thru Trust Seri Trust Certifica	06/15/2026	SINKING PAYMENT		94,072	94,072	94,072	94,072	0	0	0	0	0	94,072	0	0	0	1,675	10/15/2043	1.D
12762*-AA-1	CDI Tuscany Intermediate Senior Secured	06/30/2026	SINKING PAYMENT		57,828	57,828	57,828	57,828	0	0	0	0	0	57,828	0	0	0	2,492	06/30/2040	2.A PL
13177*-AA-8	Camargo Investments I LL Senior Note	05/31/2026	MATURITY		571,382	571,382	571,382	571,382	0	0	0	0	0	571,382	0	0	0	38,998	05/31/2026	5.B GI
14040H-BK-0	Capital One Financial Co-SUBORDINATED	06/29/2026	CALL 100		4,500,000	4,500,000	4,283,100	4,462,916	0	31,695	0	31,695	0	4,494,611	0	5,389	5,389	155,156	07/28/2026	2.B FE
14913Q-AA-8	Caterpillar Financial Se-SENIOR UNSECURE	05/15/2026	MATURITY		11,479,000	11,479,000	11,197,932	11,436,146	0	42,854	0	42,854	0	11,479,000	0	0	0	249,668	05/15/2026	1.E FE
14989@-AA-2	CEAMER FINANCE II LLC Senior Secured Not	05/15/2026	CA_CASH_CLOSE		3,005,724	3,005,724	3,005,724	3,005,724	0	0	0	0	0	3,005,724	0	0	0	106,224	11/15/2037	2.B PL
14990@-AA-9	CEAMER FINANCE III LLC 6.79% Senior Secu	05/15/2026	SINKING PAYMENT		1,255,239	1,255,239	1,255,239	1,255,239	0	0	0	0	0	1,255,239	0	0	0	84,223	11/15/2039	2.B PL
15089Q-AN-4	Celanese US Holdings LLC-SENIOR UNSECURE	04/27/2026	VARIOUS		28,318,371	27,000,000	27,312,214	27,171,839	0	(15,519)	0	(15,519)	0	27,156,320	0	1,162,051	1,162,051	1,468,054	07/15/2029	3.B FE
16372#-AA-0	Chemical Bank Pass-Thru Certificate	06/10/2026	SINKING PAYMENT		69,713	69,713	69,713	69,713	0	0	0	0	0	69,713	0	0	0	1,865	06/10/2044	2.A YE
165167-DG-9	Chesapeake Energy Corp-SENIOR UNSECURED	04/17/2026	CALL 100		2,000,000	2,000,000	2,145,000	2,003,305	0	(3,305)	0	(3,305)	0	2,000,000	0	0	0	83,556	02/01/2029	2.C FE
172967-NA-5	Citigroup Inc-SENIOR UNSECURED	06/09/2026	CALL 100		11,485,000	11,485,000	9,663,479	10,870,675	0	182,522	0	182,522	0	11,053,196	0	431,804	431,804	83,955	06/09/2027	1.G FE
20039F-AA-7	Cometa Energia SA de CV-SECURED	04/24/2026	SINKING PAYMENT		7,436	7,436	7,592	7,525	0	(89)	0	(89)	0	7,436	0	0	0	237	04/24/2035	2.C FE
22160@-AA-6	Costco (Monterey Park C Trust Certifica	06/20/2026	SINKING PAYMENT		34,801	34,801	34,801	34,797	0	4	0	4	0	34,801	0	0	0	567	06/20/2043	1.C
22163#-AA-1	Costco (Oceanside NY) Le Trust Certifica	06/15/2026	SINKING PAYMENT		83,824	83,824	83,824	83,824	0	0	0	0	0	83,824	0	0	0	1,097	11/30/2041	1.C
22960*-AA-0	CTL PASS THRU TR SER 2013 (OCHSNER SLIDE	06/15/2026	SINKING PAYMENT		272,745	272,745	272,745	272,748	0	(3)	0	(3)	0	272,745	0	0	0	5,981	12/15/2028	1.G
22965@-AA-3	WAG (Edina, Minnesota) C Trust Certifica	06/15/2026	SINKING PAYMENT		53,643	53,643	54,179	53,970	0	(327)	0	(327)	0	53,643	0	0	0	958	07/15/2037	4.A
22970*-AA-8	BNSF (Dayton, Texas) Con Trust Certifica	06/01/2026	SINKING PAYMENT		216,801	216,801	216,801	216,806	0	(5)	0	(5)	0	216,801	0	0	0	3,689	05/15/2034	1.D PL
22973@-AA-3	Great West Casualty Comp Trust Certifica	06/15/2026	SINKING PAYMENT		105,779	105,779	106,134	106,037	0	(258)	0	(258)	0	105,779	0	0	0	2,036	12/15/2037	1.C PL
22977@-AA-9	CTL Pass-Thru Trust Seri Trust Certifica	06/15/2026	SINKING PAYMENT		91,158	91,158	91,158	91,158	0	0	0	0	0	91,158	0	0	0	1,471	12/15/2038	1.E
25461L-AA-0	DTV 5 7/8 08/15/27-SECURED	05/27/2026	CALL 100.32		8,513,155	8,486,000	8,266,189	8,339,801	0	30,710	0	30,710	0	8,370,511	0	142,644	142,644	390,533	08/15/2027	4.A FE
25466A-AJ-0	Discover Bank-SENIOR UNSECURED	04/27/2026	CALL 100		5,000,000	5,000,000	4,628,250	4,936,241	0	35,410	0	35,410	0	4,971,652	0	28,348	28,348	129,375	07/27/2026	2.A FE
255123-A*-2	Diversified ABS Phase VIII Senior Secure	06/30/2026	SINKING PAYMENT		539,786	539,786	539,786	539,786	0	0	0	0	0	539,786	0	0	0	19,115	05/31/2044	1.F FE
255123-A@-0	Diversified ABS Phase VIII Senior Secure	06/30/2026	SINKING PAYMENT		7,758	7,758	7,758	7,758	0	0	0	0	0	7,758	0	0	0	298	05/31/2044	2.A FE
26067*-AA-3	Dow (Midland Mi) Control Trust Certifica	06/15/2026	SINKING PAYMENT		182,823	182,823	183,645	183,234	0	(412)	0	(412)	0	182,823	0	0	0	3,948	03/15/2034	2.C
26443@-AA-6	Dulles Discovery 1 Contr Pass-Thru Certi	06/05/2026	SINKING PAYMENT		158,152	158,152	158,152	158,152	0	0	0	0	0	158,152	0	0	0	1,954	06/05/2037	1.A
26847@-AA-8	Edx/Ge Inventory Supply Pass-Thru Certif	04/15/2026	SINKING PAYMENT		77,743	77,743	77,743	77,743	0	0	0	0	0	77,743	0	0	0	1,263	04/15/2028	2.A
26848#-AA-5	EDX/GE Inventory Supply Pass-Thru Certif	04/15/2026	SINKING PAYMENT		114,939	114,939	114,939	114,940	0	(1)	0	(1)	0	114,939	0	0	0	2,529	01/15/2029	2.A
26848*-AA-9	EDX/GE Inventory Supply Pass-Thru Certif	04/15/2026	SINKING PAYMENT		42,784	42,784	42,784	42,784	0	0	0	0	0	42,784	0	0	0	704	01/15/2030	2.A
286181-AH-5	Element Fleet Management-SENIOR UNSECURE	05/26/2026	CALL 100		6,741,000	6,756,504	6,744,018	6,744,018	0	(3,018)	0	(3,018)	0	6,741,000	0	0	0	176,137	06/26/2026	2.A FE
29280M-AA-9	Energy Asset Issuer Trus Senior Secured	06/25/2026	SINKING PAYMENT		1,538,200	1,538,200	1,538,200	1,538,200	0	0	0	0	0	1,538,200	0	0	0	57,679	03/25/2049	1.F PL
30260L-AA-3	FEL Energy VI Sarl-SECURED	06/01/2026	SINKING PAYMENT		29,196	29,196	26,277	27,201	0	1,996	0	1,996	0	29,196	0	0	0	839	12/01/2040	2.C FE
302704-AA-9	FLYWHEEL ENERGY ASSET IS Class A Note	06/25/2026	SINKING PAYMENT		970,425	970,425	970,425	970,425	0	0	0	0	0	970,425	0	0	0	34,024	09/25/2033	1.F PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
302704-AB-7	FLYWHEEL ENERGY ASSET IS Class B Note	06/25/2026	SINKING PAYMENT		231,160	231,160	231,160	231,160	0	0	0	0	0	231,160	0	0	0	9,270	08/25/2034	2.B PL
31429#-AA-2	Fedex Chino Control Pass Trust Certifica	06/15/2026	SINKING PAYMENT		260,385	260,385	260,385	260,385	0	0	0	0	0	260,385	0	0	0	3,788	10/15/2035	2.B
335720-AB-4	First National of Nebras-SUBORDINATED	04/01/2026	CALL 100		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	459,967	04/01/2028	2.B FE
33803W-AA-7	Fishers Lane Associates -SECURED	06/05/2026	SINKING PAYMENT		276,170	276,170	276,170	276,170	0	0	0	0	0	276,170	0	0	0	4,222	08/05/2030	1.A
33972P-AA-7	FLNG LIQUEFACTION 2 LLC-FIRST LIEN	06/30/2026	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	2,341	03/31/2038	2.B FE
347466-AE-4	Fort Irwin Land LLC-UNSECURED	06/15/2026	SINKING PAYMENT		252,285	252,285	237,258	244,641	0	7,644	0	7,644	0	252,285	0	0	0	6,686	12/15/2035	1.F FE
36198#-AA-0	GE Huntsville 2020A Leas Trust Certifica	06/15/2026	SINKING PAYMENT		73,821	73,821	73,821	73,821	0	0	0	0	0	73,821	0	0	0	1,403	04/15/2046	1.G
36200#-AA-8	GE Huntsville 2020B Leas Trust Certifica	06/15/2026	SINKING PAYMENT		17,423	17,423	17,423	17,423	0	0	0	0	0	17,423	0	0	0	353	04/15/2046	2.A
36321P-AE-0	Galaxy Pipeline Assets B-SECURED	06/30/2026	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	296	09/30/2040	1.C FE
36850#-AA-9	Geisinger (Jenkins Towns Trust Certifica	06/15/2026	SINKING PAYMENT		163,452	163,452	163,452	163,452	0	0	0	0	0	163,452	0	0	0	2,284	12/15/2033	1.F YE
40485#-AA-4	HC2 STATION GRP 11.45 08/15/2025	05/28/2026	DIRECT		24,544,348	30,680,435	30,680,435	30,680,435	0	0	0	0	0	30,680,435	0	(6,136,087)	(6,136,087)	15,933,302	09/30/2026	5.B GI
42249#-AA-7	HealthPartners, Inc. Senior Note Series	05/15/2026	CA_CASH_CLOSE		1,100,432	1,100,432	1,100,432	1,100,432	0	51	0	51	0	1,100,483	0	(51)	(51)	50,730	05/15/2030	1.F
428291-AN-8	HEXCEL CORP-SENIOR UNSECURED	05/28/2026	CALL 100.086		5,004,300	5,000,000	4,977,950	4,996,927	0	962	0	962	0	4,997,889	0	6,411	6,411	165,083	02/15/2027	3.A FE
437076-BM-3	Home Depot Inc/The-SENIOR UNSECURED	04/01/2026	MATURITY		2,000,000	2,000,000	1,907,660	1,992,546	0	7,454	0	7,454	0	2,000,000	0	0	0	30,000	04/01/2026	1.F FE
437076-CZ-3	Home Depot Inc/The-SENIOR UNSECURED	06/25/2026	MATURITY		10,000,000	10,000,000	10,013,200	10,003,218	0	(3,218)	0	(3,218)	0	10,000,000	0	0	0	257,500	06/25/2026	1.F FE
43722#-AA-1	Home Depot (Monterey Par Trust Certifica	06/15/2026	SINKING PAYMENT		71,540	71,540	71,540	71,540	0	0	0	0	0	71,540	0	0	0	1,102	06/15/2038	1.F
43722*-AA-5	Home Depot South Windsor Pass-Thru Certi	06/15/2026	SINKING PAYMENT		63,792	63,792	63,792	63,792	0	0	0	0	0	63,792	0	0	0	888	10/15/2040	1.F
46658F-AB-0	JETBLUE AIRWAYS CORPORATION - NT MSN 541	04/23/2026	SINKING PAYMENT		19,006	19,006	19,006	19,006	0	0	0	0	0	19,006	0	0	0	340	04/23/2028	2.A PL
46658F-AC-8	JETBLUE AIRWAYS CORPORATION - NT MSN 534	06/20/2026	SINKING PAYMENT		21,841	21,841	21,841	21,841	0	0	0	0	0	21,841	0	0	0	683	12/20/2027	2.A PL
46658F-AD-6	JETBLUE AIRWAYS CORPORATION - NT MSN 101	04/23/2026	SINKING PAYMENT		11,383	11,383	11,383	11,383	0	0	0	0	0	11,383	0	0	0	188	07/25/2036	2.A PL
46658F-AE-4	JETBLUE AIRWAYS CORPORATION - NT MSN 113	06/20/2026	SINKING PAYMENT		11,960	11,960	11,960	11,960	0	0	0	0	0	11,960	0	0	0	374	06/20/2036	2.A PL
46658F-AF-1	JETBLUE AIRWAYS CORPORATION - NT MSN 113	05/31/2026	SINKING PAYMENT		11,918	11,918	11,918	11,918	0	0	0	0	0	11,918	0	0	0	578	05/31/2036	2.A PL
46658F-AG-9	JETBLUE AIRWAYS CORPORATION - NT MSN 115	05/31/2026	SINKING PAYMENT		12,392	12,392	12,392	12,392	0	0	0	0	0	12,392	0	0	0	390	05/31/2036	2.A PL
46658F-AH-7	JETBLUE AIRWAYS CORPORATION - NT MSN 118	05/31/2026	SINKING PAYMENT		11,303	11,303	11,303	11,303	0	0	0	0	0	11,303	0	0	0	356	05/31/2036	2.A PL
46658F-AJ-3	JETBLUE AIRWAYS CORPORATION - NT MSN 635	05/31/2026	SINKING PAYMENT		18,351	18,351	18,351	18,351	0	0	0	0	0	18,351	0	0	0	580	11/30/2029	2.A PL
46658F-AK-0	JETBLUE AIRWAYS CORPORATION - NT MSN 578	05/14/2026	SINKING PAYMENT		16,737	16,737	16,737	16,737	0	0	0	0	0	16,737	0	0	0	527	05/14/2029	2.A PL
46658F-AL-8	JETBLUE AIRWAYS CORPORATION - NT MSN 603	05/14/2026	SINKING PAYMENT		17,860	17,860	17,860	17,860	0	0	0	0	0	17,860	0	0	0	562	11/14/2029	2.A PL
46658F-AM-6	JETBLUE AIRWAYS CORPORATION - NT MSN 613	05/14/2026	SINKING PAYMENT		19,067	19,067	19,067	19,067	0	0	0	0	0	19,067	0	0	0	600	02/14/2030	2.A PL
46658F-AN-4	JETBLUE AIRWAYS CORPORATION - NT MSN 618	05/14/2026	SINKING PAYMENT		16,507	16,507	16,507	16,507	0	0	0	0	0	16,507	0	0	0	519	05/14/2030	2.A PL
46658F-AP-9	JETBLUE AIRWAYS CORPORATION - NT MSN 550	05/14/2026	SINKING PAYMENT		6,977	6,977	6,977	6,977	0	0	0	0	0	6,977	0	0	0	220	08/14/2036	2.A PL
46658F-AQ-7	JETBLUE AIRWAYS CORPORATION - NT MSN 552	05/14/2026	SINKING PAYMENT		6,719	6,719	6,719	6,719	0	0	0	0	0	6,719	0	0	0	330	11/14/2036	2.A PL
46658F-AR-5	JETBLUE AIRWAYS CORPORATION - NT MSN 596	05/14/2026	SINKING PAYMENT		17,274	17,274	17,274	17,274	0	0	0	0	0	17,274	0	0	0	543	11/14/2029	2.A PL
46658F-AS-3	JETBLUE AIRWAYS CORPORATION - NT MSN 552	05/14/2026	SINKING PAYMENT		7,023	7,023	7,023	7,023	0	0	0	0	0	7,023	0	0	0	221	11/14/2036	2.A PL
46658F-AT-1	JETBLUE AIRWAYS CORPORATION - NT MSN 551	05/14/2026	SINKING PAYMENT		6,786	6,786	6,786	6,786	0	0	0	0	0	6,786	0	0	0	213	11/14/2036	2.A PL
46658F-AU-8	JETBLUE AIRWAYS CORPORATION - NT MSN 924	05/14/2026	SINKING PAYMENT		10,328	10,328	10,328	10,328	0	0	0	0	0	10,328	0	0	0	510	11/14/2036	2.A PL
476920-AA-1	JetBlue Airways Corp / J-SECURED	05/13/2026	GOLDMAN		449,528	500,000	534,115	528,578	0	(2,540)	0	(2,540)	0	526,038	0	(76,510)	(76,510)	19,750	09/20/2031	4.B FE
48121#-AP-6	JPD Holdings LLC Senior Note Series 2021	05/13/2026	IN-KIND TRANSFER		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	91,896	10/14/2033	2.B PL
487836-BP-2	Kellogg Co-SENIOR UNSECURED	04/01/2026	MATURITY		8,669,000	8,669,000	8,511,831	8,639,166	0	29,834	0	29,834	0	8,669,000	0	0	0	140,871	04/01/2026	1.F FE
501968-AA-5	LCN North American Fund Corp Bond	06/22/2026	CA_CASH_CLOSE		45,681	45,681	45,681	45,681	0	0	0	0	0	45,681	0	0	0	3,964	07/26/2034	1.F PL
50220P-AB-9	LSEGA Financing PLC-SENIOR UNSECURED	04/06/2026	MATURITY		6,780,000	6,780,000	6,327,977	6,710,060	0	69,940	0	69,940	0	6,780,000	0	0	0	46,613	04/06/2026	1.G FE
502438-AA-8	LVCVA (Las Vegas NV) Rec Trust Certifica	06/15/2026	SINKING PAYMENT		328,112	328,112	328,112	328,112	0	0	0	0	0	328,112	0	0	0	16,127	12/15/2039	3.C
517834-AE-7	Las Vegas Sands Corp-SENIOR UNSECURED	06/23/2026	CALL 100		10,000,000	10,000,000	10,035,600	10,001,704	0	(2,385)	0	(2,385)	0	9,999,319	0	681	681	296,528	08/18/2026	2.C FE
53229K-AA-7	Lightning Power LLC-SECURED	04/29/2026	CALL 101.375		4,288,163	4,230,000	4,378,800	4,343,110	0	(9,380)	0	(9,380)	0	4,333,731	0	(45,568)	(45,568)	216,376	08/15/2032	3.C FE
53636C-AA-2	LiquiGlide Inc-SECURED	05/19/2026	MATURITY		(7,840,000)	(7,840,000)	(7,693,899)	(7,750,695)	0	(89,305)	0	(89,305)	0	(7,840,000)	0	0	0	0	02/24/2026	1.F PL
548661-EP-8	Lowe's Cos Inc-SENIOR UNSECURED	04/01/2026	MATURITY		10,000,000	10,000,000	9,864,200	9,983,281	0	16,719	0	16,719	0	10,000,000	0	0	0	240,000	04/01/2026	2.A FE
55903V-BW-2	Discovery Global Holding-SENIOR UNSECURE	05/29/2026	EXCHANGE OFFER		2,897,267	4,000,000	2,884,040	0	0	3,227	0	3,227	0	2,887,267	0	10,000	10,000	41,522	03/15/2042	3.B FE
58278L-A*-7	MCREIF SubREIT LLC-SENIOR SECURED NOTES	04/14/2026	CA_CASH_CLOSE		35,677	35,677	19,266	15,056	4,210	0	0	4,210	0	19,266	0	16,411	16,411	183	09/30/2026	6. *
592838-AA-4	Mexico Generadora de Ene-SECURED	06/06/2026	SINKING PAYMENT		31,227	31,227	31,676	31,400	0	(173)	0	(173)	0	31,227	0	0	0	859	12/06/2032	2.B FE
60687Y-BP-3	Mizuho Financial Group I-SENIOR UNSECURE	05/22/2026	CALL 100		19,092,000	19,092,000	16,351,534	18,185,199	0	249,303	0	249,303	0	18,434,503	0	657,497	657,497	117,798	05/22/2027	1.G FE
60688H-AA-3	MMcapS Funding XVIII Ltd-SECURED	04/06/2026	SINKING PAYMENT		44,413	44,413	34,171	35,177	0	9,236	0	9,236	0	44,413	0	0	0	983	12/26/2039	1.A FE
607120-FQ-0	Airbus SE Senior Secured Notes	05/09/2026	SINKING PAYMENT		228,143	228,143	228,143	228,143	0	0	0	0	0	228,143	0	0	0	5,852	11/09/2042	1.F
62922L-AD-0	NGL Energy Operating LLC-SECURED	05/05/2026	WELLS FARGO		2,720,550	2,591,000	2,584,335	2,584,692	0	321	0	321	0	2,585,013	0	135,537	135,537	103,073	02/15/2032	4.A FE
63946T-AA-9	NB Direct Access Insuran Senior Secured	06/23/2026	VARIOUS		1,365,879	1,365,879	1,365,879	1,365,879	0	0	0	0	0	1,365,879	0	0	0	55,467	06/23/2026	2.A PL
66415*-AA-8	Northeast Energy Center Senior Secured N	06/30/2026	SINKING PAYMENT		199,753	199,753	199,753	199,753	0	0	0	0	0	199,753	0	0	0	4,946	12/31/2038	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..677071-AF-9	Ohana Military Communiti-UNSECURED	04/01/2026	SINKING PAYMENT		143,194	143,194	144,922	143,286	0	(92)	0	(92)	0	143,194	0	0	0	4,063	10/01/2026	1.D FE
..677071-AM-4	Ohana Military Communiti-UNSECURED	04/01/2026	SINKING PAYMENT		93,706	93,706	96,462	93,872	0	(166)	0	(166)	0	93,706	0	0	0	2,559	10/01/2026	1.D FE
..690470-AB-8	Ovintiv Inc-SENIOR UNSECURED	04/20/2026	CALL 102.911		15,436,650	15,000,000	14,880,330	14,936,973	0	7,860	0	7,860	0	14,944,832	0	491,818	491,818	364,896	05/15/2028	2.C FE
..69357V-AA-3	PMHC II Inc-SENIOR UNSECURED	06/30/2026	RESTRUCTURE		0	0	0	0	0	0	0	0	0	0	0	0	0	1,000	02/15/2030	5.C FE
..70215#-AA-8	Partstat (Varian 2020 I Pass-Thru Certif	06/15/2026	SINKING PAYMENT		160,420	160,420	160,420	160,420	0	0	0	0	0	160,420	0	0	0	2,607	03/15/2030	1.F
..703481-AB-7	Patterson-UTI Energy Inc-SENIOR UNSECURE	06/04/2026	CALL 100		1,000,000	1,000,000	896,920	945,375	0	10,500	0	10,500	0	955,874	0	44,126	44,126	33,246	02/01/2028	2.C FE
..709599-BM-5	Penske Truck Leasing Co -SENIOR UNSECURE	06/15/2026	MATURITY		1,000,000	1,000,000	876,360	982,609	0	17,391	0	17,391	0	1,000,000	0	0	0	8,500	06/15/2026	2.B FE
..709599-BU-7	Penske Truck Leasing Co -SENIOR UNSECURE	05/24/2026	MATURITY		2,500,000	2,500,000	2,508,975	2,501,584	0	(1,584)	0	(1,584)	0	2,500,000	0	0	0	71,875	05/24/2026	2.B FE
..71953*-AA-6	PIBB MEMBER LLC Senior Secured Note	06/20/2026	SINKING PAYMENT		234,517	234,517	234,517	234,517	0	0	0	0	0	234,517	0	0	0	7,516	09/20/2036	2.B PL
..72303#-AA-7	Pinebridge Private Credi Term Loan FAC	04/24/2026	VARIOUS		4,518,155	80,142	80,142	80,142	0	0	0	0	0	4,518,155	0	0	0	5,984	12/31/2031	1.E PL
..74338*-AA-6	Project Axis Garner NC C Trust Certifcat	06/15/2026	SINKING PAYMENT		134,766	134,766	134,766	134,768	0	(2)	0	(2)	0	134,766	0	0	0	3,172	11/15/2039	1.D
..743518-AA-6	Project Arrow Oak Creek Trust Certifcate	06/10/2026	SINKING PAYMENT		143,829	143,829	143,829	143,829	0	0	0	0	0	143,829	0	0	0	2,438	07/10/2040	1.D
..750038-AA-5	Renewable Energy Alterna Senior Secured	06/30/2026	SINKING PAYMENT		44,849	44,849	44,849	44,849	0	0	0	0	0	44,849	0	0	0	857	12/31/2046	2.C PL
..75458*-AB-5	Rayburn Country Electric Senior Secured	06/30/2026	SINKING PAYMENT		345,510	345,510	345,510	345,510	0	0	0	0	0	345,510	0	0	0	0	12/30/2042	2.A FE
..784448-AA-6	SIP HoldCo LLC Senior Secured Notes	06/15/2026	SINKING PAYMENT		179,928	179,928	179,928	179,928	0	0	0	0	0	179,928	0	0	0	3,023	12/15/2046	2.B PL
..785592-AS-5	Sabine Pass Liquefaction-FIRST LIEN	06/25/2026	CALL 100.133547		5,006,677	5,000,000	5,037,150	5,013,805	0	(9,650)	0	(9,650)	0	5,004,155	0	2,522	2,522	194,444	03/15/2027	2.A FE
..82340*-AA-5	Shepherds Flat Funding T Trust A-1-A Cer	04/30/2026	SINKING PAYMENT		52,166	52,166	53,294	53,104	0	(938)	0	(938)	0	52,166	0	0	0	1,813	04/30/2032	2.B FE
..82817*-AA-9	Silver Spring Metro Cent Senior Note Tra	06/05/2026	SINKING PAYMENT		139,515	139,515	139,515	139,515	0	0	0	0	0	139,515	0	0	0	2,216	01/05/2029	1.A
..82817@-AA-7	Silver Spring Metro Cent Senior Note Tra	06/05/2026	SINKING PAYMENT		69,641	69,641	69,640	69,641	0	0	0	0	0	69,641	0	0	0	1,129	01/07/2029	1.A
..86275#-AA-1	Strategic Credit Opportu Senior Note Ser	04/01/2026	MATURITY		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	212,500	04/01/2026	2.B
..87301A-AB-6	TCW Steel City Rated Note Feeder LP - Cl	05/13/2026	CAPDECR		152,746	0	152,746	0	0	0	0	0	0	152,746	0	0	0	0	01/01/9999	2.C PL
..87817A-AB-3	Team Health Holdings Inc-TMH 13 1/2 06/3	05/06/2026	PIK BOND		0	0	0	0	0	6,899	0	6,899	0	0	0	0	0	(7,280)	06/30/2028	5.A
..87819#-AA-2	TD Bank (Miami, FL) CTL Trust Certificat	06/15/2026	SINKING PAYMENT		50,474	50,474	50,474	50,474	0	0	0	0	0	50,474	0	0	0	797	01/15/2038	1.E
..89236T-MD-4	Toyota Motor Credit Corp-SENIOR UNSECURE	05/15/2026	MATURITY		7,000,000	7,000,000	7,012,600	7,002,226	0	(2,226)	0	(2,226)	0	7,000,000	0	0	0	182,000	05/15/2026	1.E FE
..89680Y-AA-3	Triton Container Interna-FIRST LIEN	04/15/2026	MATURITY		17,779,000	17,779,000	15,544,784	17,567,012	0	211,988	0	211,988	0	17,779,000	0	0	0	182,235	04/15/2026	2.C FE
..90272*-AA-0	UHC (Senior Note) CTL Pa Trust Certifica	06/15/2026	SINKING PAYMENT		69,375	69,375	69,375	69,362	0	13	0	13	0	69,375	0	0	0	1,014	05/15/2033	1.F
..90319#-AA-1	UOA Fayetteville (Univer Senior Secured	06/15/2026	SINKING PAYMENT		123,221	123,221	124,453	124,226	0	(1,006)	0	(1,006)	0	123,221	0	0	0	1,721	03/15/2041	1.C
..90915U-AB-4	Uniquify Inc-SECURED	04/14/2026	IN-KIND TRANSFER		14,337	14,337	14,337	12,600	1,737	0	0	1,737	0	14,337	0	0	0	0	08/15/2026	6. *
..90985F-AG-1	United Community Banks I-SUBORDINATED	04/30/2026	CALL 100		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	310,165	01/30/2028	2.B FE
..91845#-AA-2	VZ (Senior Note) CTL Pas Trust Certifica	06/15/2026	SINKING PAYMENT		120,016	120,016	120,016	120,019	0	(2)	0	(2)	0	120,016	0	0	0	1,911	05/15/2035	2.A
..91854*-AA-4	VZ (Irving TX)(Senior No Trust Certifica	06/15/2026	SINKING PAYMENT		110,340	110,340	110,340	110,341	0	0	0	0	0	110,340	0	0	0	1,998	08/15/2036	2.A
..92343V-ER-1	Verizon Communications I-SENIOR UNSECURE	06/20/2026	CALL 100		6,268,000	6,268,000	6,292,296	2,543,025	0	(2,844)	0	(2,844)	0	6,291,476	0	(23,476)	(23,476)	202,753	09/21/2028	2.A FE
..929089-AB-6	Voya Financial Inc-SENIOR UNSECURED	06/15/2026	MATURITY		12,317,000	12,317,000	12,196,786	12,302,663	0	14,337	0	14,337	0	12,317,000	0	0	0	224,785	06/15/2026	2.A FE
..92981#-AA-4	WEC 99J-73 LLC Senior Secured Note	06/15/2026	CA_CASH_CLOSE		37,869	37,869	38,676	38,510	0	(10)	0	(10)	0	38,500	0	(631)	(631)	537	09/15/2039	2.B
..92981@-AA-6	WEC 99J-58 LLC Senior Secured Note	06/15/2026	SINKING PAYMENT		35,475	35,475	36,231	35,869	0	(394)	0	(394)	0	35,475	0	0	0	629	09/15/2030	2.B
..92982#-AA-3	WEC 99J-22 LLC Senior Secured Note	06/15/2026	CA_CASH_CLOSE		33,008	33,008	33,711	33,567	0	(9)	0	(9)	0	33,558	0	(550)	(550)	468	09/15/2039	2.B
..92982*-AA-7	WEC 99J-27 LLC Senior Secured Note	06/15/2026	CA_CASH_CLOSE		35,608	35,608	36,367	36,211	0	(10)	0	(10)	0	36,202	0	(593)	(593)	505	09/15/2039	2.B
..92982@-AA-5	Wec 2000B-CSF-11 LLC Senior Secured Note	06/15/2026	SINKING PAYMENT		36,483	36,483	37,260	36,888	0	(405)	0	(405)	0	36,483	0	0	0	646	09/15/2030	2.B
..92983*-AA-6	WEC 99J-4 LLC Senior Secured Note	06/15/2026	SINKING PAYMENT		21,794	21,794	22,258	22,113	0	(319)	0	(319)	0	21,794	0	0	0	386	09/15/2034	2.B
..92983@-AA-4	WEC 99J-72 LLC Senior Secured Note	06/15/2026	CA_CASH_CLOSE		34,026	34,026	34,750	34,602	0	(9)	0	(9)	0	34,593	0	(567)	(567)	483	09/15/2039	2.B
..931142-FA-6	Walmart Inc-SENIOR UNSECURED	04/15/2026	MATURITY		2,400,000	2,400,000	2,336,976	2,392,068	0	7,932	0	7,932	0	2,400,000	0	0	0	48,000	04/15/2026	1.C FE
..96042@-AA-4	Westkin Portfolio (LAS & Trust Certifica	06/15/2026	SINKING PAYMENT		100,984	100,984	101,994	101,767	0	(783)	0	(783)	0	100,984	0	0	0	2,547	11/15/2038	1.D PL
..963320-BG-0	Whirlpool Corp-SECURED	06/03/2026	CITIGROUP GLOBAL MAR		58,290	58,000	58,000	0	0	0	0	0	0	58,000	0	290	290	0	07/01/2034	3.A FE
..96928*-CR-6	William Blair & Company, Trust Certifcat	06/15/2026	SINKING PAYMENT		60,392	60,392	60,392	60,392	0	0	0	0	0	60,392	0	0	0	1,632	05/15/2034	4.A Z
..96928*-CX-3	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		151,019	151,019	152,540	151,750	0	(732)	0	(732)	0	151,019	0	0	0	3,898	01/15/2035	1.F
..96928*-EZ-6	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		179,158	179,158	179,158	179,158	0	0	0	0	0	179,158	0	0	0	4,506	09/15/2033	1.G
..96928*-FV-4	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		68,258	68,258	68,258	68,258	0	0	0	0	0	68,258	0	0	0	1,204	09/15/2044	1.E YE
..96928*-FY-8	William Blair & Company, Trust Certifica	06/15/2026	SINKING PAYMENT		96,673	96,673	96,673	96,673	0	0	0	0	0	96,673	0	0	0	1,818	01/15/2035	4.A
..96930@-AA-9	William Blair & Company Trust Certificat	06/15/2026	SINKING PAYMENT		74,629	74,629	74,629	74,629	0	0	0	0	0	74,629	0	0	0	1,360	08/15/2035	4.A
..BGS213-75-4	CRANEMERE UK HLDGS I 12.50 PIK 6/30/24	06/18/2026	VARIOUS		423,747	423,747	423,747	0	0	0	0	0	0	423,747	0	0	0	0	06/30/2026	5.B GI
..BGS3JQ-UL-1	CRANEMERE UK HOLDINGS I LTD	06/29/2026	CA_CASH_CLOSE		713,761	3,903,418	3,903,418	0	0	0	0	0	0	3,903,418	0	(3,189,657)	(3,189,657)	868,294	12/31/2027	6. *
..E5706X-AS-7	Grifols SA-SECURED	05/05/2026	CALL 100		4,679,600	4,679,600	4,284,769	4,639,534	0	4,335	0	4,335	(341,194)	4,302,674	326,569	50,356	376,925	353,640	05/01/2030	4.A
..E7S1A4-AA-6	Lorca Telecom Bondco SA-SECURED	06/15/2026	CALL 100		95,053	95,053	69,796	91,254	0	1,233	0	1,233	(14,244)	78,242	13,209	3,602	16,811	2,833	09/18/2027	3.A FE
..G1001#-AB-2	Artis LoanCo 1 PLC Senior Secured Fixed	06/09/2026	CA_CASH_CLOSE		714,758	714,758	112,574	112,574	0	0	0	0	0	112,574	0	602,184	602,184	0	09/02/2027	6. *

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
..G2558#-AA-9	CRANEMERE UK HLDGS I LTD EUR LN	06/18/2026	EXCHANGE OFFER		3,903,418	3,903,418	3,903,418	0	0	0	0	0	0	3,903,418	0	0	0	0	07/30/2026	5.B GI
..G2964#-AA-7	AP Grange Holdings LLC Senior Secured No	04/10/2026	CA_CASH_CLOSE		54,271,678	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,448,197	0	3,823,481	3,823,481	5,128,410	03/20/2045	2.A PL
..G3934#-AA-2	Global Ports Group Finan Senior Secured	06/30/2026	SINKING PAYMENT		3,924	3,924	3,998	0	0	(74)	0	(74)	0	3,924	0	0	0	154	03/31/2040	2.C PL
..G4640#-AA-5	Holman Leasing Ltd Senior Guaranteed Not	05/15/2026	SINKING PAYMENT		2,016,450	2,016,449	1,906,800	2,017,800	0	0	0	0	(111,000)	1,906,800	109,650	0	109,650	55,090	05/15/2029	2.A
..G76311-AH-5	Rolls-Royce PLC-SENIOR UNSECURED	06/18/2026	MATURITY		669,800	669,800	536,271	662,664	0	9,945	0	9,945	(66,591)	606,018	63,782	0	63,782	22,310	06/18/2026	3.A FE
..G7682#-AC-5	Royal Bank of Scotland I Senior Notes Se	04/05/2026	MATURITY		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	631,214	04/05/2026	1.F FE
..G8655*-AA-2	TPG Partner Holdings, L. Senior Note Ser	04/09/2026	CA_CASH_CLOSE		736,615	736,615	736,615	736,615	0	0	0	0	0	736,615	0	0	0	10,939	09/30/2030	1.D PL
..N4857#-AB-3	KEYSTONE BIDCO BV EUR REVOLVING CREDIT F	06/15/2026	CA_CASH_CLOSE		43,208	43,208	37,987	42,912	0	0	0	0	(4,925)	37,987	5,221	0	5,221	1,790	06/16/2031	5.B GI
..P4900*-AA-4	Gran Americas Usme Provi Senior Secured	05/31/2026	SINKING PAYMENT		226,727	226,727	226,727	226,727	0	0	0	0	0	226,727	0	0	0	4,731	03/31/2031	2.C PL
..P4900*-AB-2	Gran Americas Usme Provi Senior Secured	05/31/2026	SINKING PAYMENT		20,163	20,163	20,163	20,163	0	0	0	0	0	20,163	0	0	0	508	03/31/2031	2.C PL
..T3420#-AE-1	CRIF SpA Senior Unsecured Notes	05/07/2026	SINKING PAYMENT		1,468,000	1,467,999	1,346,250	1,467,000	0	0	0	0	(120,750)	1,346,250	121,750	0	121,750	38,470	05/07/2034	2.C
..U2203C-AF-8	Coty Inc-SECURED	04/15/2026	MATURITY		210,607	210,607	174,076	208,737	0	831	0	831	(26,442)	183,127	27,480	0	27,480	4,083	04/15/2026	2.C FE
..X0971F-AB-1	Canpack SA / Canpack US -SENIOR UNSECURE	04/27/2026	CALL 100		938,080	938,080	697,316	886,794	0	8,775	0	8,775	(111,376)	784,193	110,640	43,247	153,887	10,892	11/01/2027	3.B FE
..Y5008*-AA-2	Knausen Holding LLC Senior Secured Notes	04/15/2026	SINKING PAYMENT		752,400	752,400	752,400	752,400	0	0	0	0	0	752,400	0	0	0	10,703	07/15/2027	2.B FE
..29452E-AD-3	Equitable Holdings Inc	06/30/2026	DIRECT		12,500,000	0	0	0	0	0	0	0	0	12,500,000	0	0	0	0	03/28/2055	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					526,642,547	511,161,912	497,797,634	491,967,841	5,947	1,198,193	0	1,204,140	(796,522)	524,831,433	778,301	1,032,812	1,811,113	33,610,507	XXX	XXX
..06763A-AC-5	BARPCC 5 3/4 02/06/29	06/09/2026	EXCHANGE OFFER		29,812,536	30,000,000	29,793,600	0	0	18,936	0	18,936	0	29,812,536	0	0	0	589,375	02/06/2029	2.C FE
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					29,812,536	30,000,000	29,793,600	0	0	18,936	0	18,936	0	29,812,536	0	0	0	589,375	XXX	XXX
..009088-AA-3	AIR CANADA 2015-2AA PTT-FIRST LIEN	06/15/2026	SINKING PAYMENT		168,775	168,775	168,775	168,779	0	(5)	0	(5)	0	168,775	0	0	0	3,165	12/15/2027	1.E FE
..009088-AB-1	Air Canada 2015-2 Class -2ND LIEN	06/15/2026	SINKING PAYMENT		108,422	108,422	108,422	108,430	0	(9)	0	(9)	0	108,422	0	0	0	2,236	12/15/2027	2.B FE
..02377A-AA-6	American Airlines 2014-1-SECURED NOTE	06/22/2026	VARIOUS		3,952,180	3,952,180	3,952,180	3,952,227	0	(47)	0	(47)	0	3,952,180	0	0	0	104,446	10/01/2026	2.B FE
..023945-AA-6	AMERICAN AIRLS PASS THRU TR 2024-1B(R) T	06/22/2026	SINKING PAYMENT		688,785	688,785	688,785	688,785	0	0	0	0	0	688,785	0	0	0	64,715	12/22/2029	2.C FE
..126650-AW-0	CVS Pass-Through Trust-FIRST LIEN	06/10/2026	SINKING PAYMENT		61,939	61,939	61,939	61,939	0	0	0	0	0	61,939	0	0	0	1,368	01/11/2027	2.B
..126650-BQ-2	CVS HEALTH CORP PASS THRU CTF 30/360	06/10/2026	SINKING PAYMENT		120,019	120,019	140,928	126,736	0	(6,716)	0	(6,716)	0	120,019	0	0	0	3,475	01/10/2030	2.B FE
..126650-BY-5	CVS PASS-THROUGH TRUST-SENIOR SECURED NO	06/10/2026	SINKING PAYMENT		12,890	12,890	15,233	13,971	0	(1,082)	0	(1,082)	0	12,890	0	0	0	318	01/10/2034	2.C FE
..359064-AD-4	FRONTIER AIRLINES INC Pass Through Certi	04/30/2026	SINKING PAYMENT		268,400	268,400	268,400	268,400	0	0	0	0	0	268,400	0	0	0	8,845	04/30/2034	2.A PL
..45082D-AA-5	Iberia, Lineas Aereas De Senior Secured	04/15/2026	SINKING PAYMENT		195,603	195,603	195,603	195,603	0	0	0	0	0	195,603	0	0	0	4,685	10/15/2037	1.F PL
..45082E-AA-3	Iberia, Lineas Aereas De Senior Secured	04/15/2026	SINKING PAYMENT		127,505	127,505	127,505	127,505	0	0	0	0	0	127,505	0	0	0	3,749	04/15/2034	1.G PL
..46849L-SQ-5	Jackson National Life GI-SECURED	04/29/2026	MATURITY		3,123,000	3,123,000	2,905,952	3,100,527	0	22,473	0	22,473	0	3,123,000	0	0	0	47,626	04/29/2026	1.F FE
..64952W-ED-1	New York Life Global Fun-SECURED	06/09/2026	MATURITY		7,720,000	7,720,000	7,041,721	7,643,011	0	76,989	0	76,989	0	7,720,000	0	0	0	44,390	06/09/2026	1.B FE
..76029#-AA-1	Republic Airways Holding Senoir Secured	06/15/2026	SINKING PAYMENT		281,250	281,250	281,250	281,250	0	0	0	0	0	281,250	0	0	0	11,250	12/15/2028	2.B PL
..86909#-AA-5	Susquehanna (18 Properti Trust Certifica	06/23/2026	SINKING PAYMENT		53,935	53,935	53,935	53,935	0	0	0	0	0	53,935	0	0	0	2,078	12/23/2036	1.G
..90253#-AA-1	UA (Portland OR) CTL Pas Trust Certifica	06/15/2026	SINKING PAYMENT		313,590	313,590	316,688	314,978	0	(1,388)	0	(1,388)	0	313,590	0	0	0	6,367	02/15/2032	4.A
..90783X-AA-9	Union Pacific Railroad C-FIRST LIEN	04/22/2026	SINKING PAYMENT		180,427	180,427	180,427	180,427	0	0	0	0	0	180,427	0	0	0	17,025	01/02/2031	1.C FE
..90932P-AA-6	United Airlines 2014-1 C-SECURED NOTE	04/11/2026	SINKING PAYMENT		2,573,445	2,573,445	2,573,445	2,573,445	0	0	0	0	0	2,573,445	0	0	0	51,469	10/11/2027	1.G FE
..92838*-AA-3	Vista Malta Finance P.L. Pass Through Ce	04/05/2026	SINKING PAYMENT		2,638,469	2,638,469	2,638,469	2,638,469	0	0	0	0	0	2,638,469	0	0	0	90,368	04/05/2032	1.G PL
..96038#-AA-8	Westin (St Louis MO) Lea Trust Certifica	06/15/2026	SINKING PAYMENT		33,971	33,971	33,971	33,971	0	0	0	0	0	33,971	0	0	0	631	07/15/2047	1.D PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					22,622,605	22,622,605	21,753,628	22,532,388	0	90,215	0	90,215	0	22,622,605	0	0	0	468,206	XXX	XXX
..038923-AW-8	Arbor Realty Trust Inc-SENIOR UNSECURED	04/30/2026	MATURITY		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	187,500	04/30/2026	1.F PL
..04020E-AK-3	Ares Strategic Income Fu-SENIOR UNSECURE	06/01/2026	EXCHANGE OFFER		1,987,965	2,000,000	1,987,580	0	0	385	0	385	0	1,987,965	0	0	0	84,422	09/09/2030	2.C FE
..04020E-AU-1	Ares Strategic Income Fu-SENIOR UNSECURE	06/01/2026	EXCHANGE OFFER		3,142,156	3,187,000	3,140,549	0	0	1,607	0	1,607	0	3,142,156	0	0	0	59,942	04/15/2031	2.C FE
..31575*-AA-8	First Eagle DCF-A Funding LLC - Revolvin	04/17/2026	CA_CASH_CLOSE		120,384	120,384	120,384	120,384	0	0	0	0	0	120,384	0	0	0	24,968	07/31/2031	3.A PL
..40440V-AS-4	HPS Corporate Lending Fu-SENIOR UNSECURE	04/15/2026	EXCHANGE OFFER		3,906,318	4,000,000	3,904,125	0	0	2,193	0	2,193	0	3,906,318	0	0	0	129,589	11/15/2030	2.C FE
..44106M-AW-2	Service Properties Trust-SENIOR UNSECURE	05/02/2026	CALL 100.216		1,254,704	1,252,000	1,238,904	1,250,163	0	495	0	495	0	1,250,658	0	4,046	4,046	44,243	02/15/2027	5.B FE
..691205-AE-8	Owl Rock Technology Fina-SENIOR UNSECURE	06/17/2026	MATURITY		5,000,000	5,000,000	4,966,600	4,996,862	0	3,138	0	3,138	0	5,000,000	0	0	0	93,750	06/17/2026	2.C FE
. 81761L-AB-8	Service Properties Trust-SENIOR UNSECURE	04/17/2026	CALL 101.598		3,047,940	3,000,000	2,887,500	2,920,293	0	11,117	0	11,117	0	2,931,410	0	116,530	116,530	55,917	12/15/2027	5.A FE
..862123-AC-0	Store Capital LLC-SENIOR UNSECURED	05/29/2026	EXCHANGE OFFER		5,158,279	5,161,000	5,158,523	0	0	(244)	0	(244)	0	5,158,279	0	0	0	76,641	02/11/2031	2.B FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					31,117,746	31,220,384	30,904,165	16,787,702	0	18,691	0	18,691	0	30,997,170	0	120,576	120,576	756,972	XXX	XXX
..00463#-AA-6	Accuserve Solutions, Inc. - Term Loan	06/15/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	275	08/11/2029	4.C PL
..02124T-AA-1	Qatar Airways Senior Term Loa	05/15/2026	CA_CASH_CLOSE		620,384	620,384	617,910	617,910	0	0	0	0	0	617,910	0	2,474	2,474	9,149	05/06/2031	1.C PL
..05634#-AB-7	BSI3 Hold Teal Inc. - First Lien Term Lo	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	703	08/21/2028	2.C PL
..05650#-AA-8	BGREEN III RSPV PORTFOLI Senior Secured	04/30/2026	CA_CASH_CLOSE		375,219	375,219	375,219	375,219	0	0	0	0	0	375,219	0	0	0	8,020	01/31/2056	1.G PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..18685N-AC-7	CLIFFWATER ENHANCED LEND Revolving Facil	06/30/2026	CA_CASH_CLOSE		8,963,585	8,963,585	8,963,585	0	0	0	0	0	0	8,963,585	0	0	0	113,264	08/23/2030	1.D PL
..29097#-AA-7	EMERALD STORAGE HOLDINGS Term Loan A	06/30/2026	CA_CASH_CLOSE		220,000	220,000	219,120	219,120	0	0	0	0	0	219,120	0	880	880	5,528	07/28/2027	2.C
..38050*-AA-7	GOJO Industries Inc. - Term Loan	04/01/2026	CA_CASH_CLOSE		9,434,118	9,434,118	9,182,288	9,182,288	0	0	0	0	0	9,182,288	0	251,830	251,830	866,769	10/26/2028	4.C
..40489#-AA-2	HPS Mezzanine Partners 2019, L.P., MP 20	06/05/2026	CA_CASH_CLOSE		4,487,805	4,487,805	4,487,805	4,487,805	0	0	0	0	0	4,487,805	0	0	0	135,933	07/15/2030	1.F PL
..48633#-AB-6	KAVEH VENTURES LLC SR SECD TERM LN	05/05/2026	CA_CASH_CLOSE		12,614,096	12,614,096	12,614,096	12,414,344	0	0	0	0	0	12,614,096	0	0	0	289,863	01/25/2027	3.A
..65658#-AB-0	NORTH HAVEN FALCON BUYER LLC - DELAYED	04/17/2026	BANK LOANS BARINGS		(39,097)	0	0	0	0	0	0	0	0	0	0	(39,097)	(39,097)	1,652	05/19/2027	4.A PL
..68144#-AB-6	Olympia Acquisition, Inc-2022 2nd Amendm	04/16/2026	VARIOUS		33,987	33,987	13,300	13,032	0	0	0	0	0	13,300	0	20,688	20,688	230	02/26/2027	5.A PL
. 76711*-AE-0	RIO GRANDE LNG LLC Senior Term Loa	06/17/2026	CA_CASH_CLOSE		5,005,537	5,005,537	4,955,482	4,955,482	0	0	0	0	0	4,955,482	0	50,055	50,055	126,398	07/12/2030	2.C
..81272*-AB-7	Seattle Soccer LLC - 2023 Multi Draw Ter	06/15/2026	CA_CASH_CLOSE		196,874	196,874	196,874	196,874	0	0	0	0	0	196,874	0	0	0	(3,139)	12/23/2029	2.A PL
..928432-A#-0	Visual Edge Technology, Inc./Last Out T	04/10/2026	PIK NOTE BUY UP		0	0	0	0	0	0	0	0	0	0	0	0	0	1,134	12/31/2028	5.C PL
..96222#-AA-4	WHLP IV (RP), LP Senior Secured	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	23,436	03/31/2026	1.G PL
. 000000-00-0	CyrusOne LP - Term Loan	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	1	02/18/2027	2.B Z
. 000000-00-0	PRETIUM PKG HOLDINGS INC DIP/Exit FLFO T	06/30/2026	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	223	08/03/2026	5.B GI
..G9359#-AB-3	VIDA Finance PLC EUR Pass-Through Loan S	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	3,293,838	04/03/2026	2.B PL
..BGS3H4-94-4	Blue Owl GP Stakes V Issuer B	05/19/2026	CA_CASH_CLOSE		41,900,000	0	0	0	0	0	0	0	0	41,900,000	0	0	0	0	06/20/2028	1.E PL
0189999999. Subtotal - issuer credit obligations - bank loans - issued (unaffiliated)					83,812,508	41,951,605	41,625,679	32,462,074	0	0	0	0	0	83,525,679	0	286,830	286,830	4,873,277	XXX	XXX
..00228*-AA-4	AMERICAN TECHNOLOGIES LLC - TERM LOAN	06/30/2026	CA_CASH_CLOSE		228,307	228,307	228,307	228,307	0	0	0	0	0	228,307	0	0	0	13,003	07/31/2026	2.B PL
..00228*-AB-2	ATI RESTORATION LLC - INITIAL DDTL	06/23/2026	CA_CASH_CLOSE		79,154	79,154	79,154	79,154	0	0	0	0	0	79,154	0	0	0	3,951	07/31/2026	2.B PL
..00233#-AA-3	ATL II MRO Holdings Inc. - Senior Term L	06/30/2026	CA_CASH_CLOSE		3,183	3,183	3,103	3,103	0	0	0	0	0	3,103	0	80	80	144	11/01/2028	4.B
..00233#-AB-1	ATL II MRO HLDGS INC 1ST AMEND TERM LN	06/30/2026	CA_CASH_CLOSE		4,925	4,925	4,802	4,802	0	0	0	0	0	4,802	0	123	123	169	11/01/2028	4.B
..00233#-AC-9	ATL II MRO HLDGS INC 2ND AMEND INCREM TE	06/30/2026	CA_CASH_CLOSE		4,667	4,667	4,597	4,597	0	0	0	0	0	4,597	0	70	70	210	11/01/2028	4.B
..00233#-AD-7	AERO ACCESSORIES INC Senior Term Loa	06/30/2026	CA_CASH_CLOSE		950	950	936	936	0	0	0	0	0	936	0	14	14	43	11/01/2028	4.B
..00242*-AD-0	AIRX CLIMATE SOLUTIONS Incremental DDT	06/30/2026	CA_CASH_CLOSE		246	246	246	246	0	0	0	0	0	246	0	0	0	11	11/07/2029	4.C
..00452*-AA-7	Accommodations Plus Technologies LLC/Ter	06/30/2026	PIK NOTE BUY UP		0	0	0	0	0	0	0	0	0	0	0	0	0	(4)	07/10/2026	4.B PL
..00453#-AB-6	Accurus Aerospace Corporation - 2022 A-1	06/30/2026	CA_CASH_CLOSE		10,007	10,007	9,857	9,857	0	0	0	0	0	9,857	0	150	150	449	04/05/2028	5.A
..00463#-AA-4	Accelevation LLC - Unitranche Term Loan	04/01/2026	CA_CASH_CLOSE		395	395	389	389	0	0	0	0	0	389	0	6	6	11	01/02/2031	4.C
..00463#-AB-2	ACCELEVATION LLC DDTL	06/30/2026	CA_CASH_CLOSE		95	95	95	95	0	0	0	0	0	95	0	0	0	5	01/02/2031	4.C
..01441#-AE-1	ALDINGER COMPANY DDTL-A	06/30/2026	CA_CASH_CLOSE		119	119	119	119	0	0	0	0	0	119	0	0	0	6	10/18/2030	4.C
..01632*-AB-0	Align Precision Group, LLC./Delayed Draw	05/15/2026	CA_CASH_CLOSE		80	80	80	0	0	0	0	0	0	80	0	0	0	0	07/03/2030	3.C PL
..03768#-AU-6	APEX SVC PARTNERS LLC 3RD AMEND INCREMEN	06/30/2026	CA_CASH_CLOSE		1,118	1,118	1,107	0	0	0	0	0	0	1,107	0	11	11	42	11/21/2032	4.C Z
..04025@-AA-9	ARGUS LOGISTICS LLC Term Loan	06/30/2026	CA_CASH_CLOSE		1,193	1,193	1,181	1,181	0	0	0	0	0	1,181	0	12	12	52	12/19/2031	4.C Z
..04250#-AA-3	Armstrong Transport Group - Term Loan	06/23/2026	CA_CASH_CLOSE		75,325	75,325	73,969	0	0	0	0	0	0	73,969	0	1,356	1,356	1,264	04/30/2027	4.C Z
..04250#-AC-9	ARMSTRONG TRANS GROUP LLC / MAXFR8 LLC T	06/23/2026	CA_CASH_CLOSE		1,636,323	1,636,323	1,599,575	1,599,575	0	0	0	0	0	1,599,575	0	36,748	36,748	302,841	12/31/2026	5.B
..04250*-AA-7	Armstrong Transport Group - 2020 Increme	06/23/2026	CA_CASH_CLOSE		2,914	2,914	2,861	0	0	0	0	0	0	2,861	0	52	52	49	12/31/2026	5.B
..04250*-AB-5	ARMSTRONG TRANS GROUP LLC TERM C LOAN	06/23/2026	CA_CASH_CLOSE		85,981	85,981	84,434	0	0	0	0	0	0	84,434	0	1,548	1,548	1,442	12/31/2026	5.B
..0554M@-AA-8	BKF ENGINEERS Senior Term Loa	06/30/2026	CA_CASH_CLOSE		709	709	694	694	0	0	0	0	0	694	0	14	14	36	08/23/2030	4.C
..05649*-AA-4	BUSKE LOGISTICS INC Term Loan	06/30/2026	CA_CASH_CLOSE		807	807	798	798	0	0	0	0	0	798	0	8	8	36	10/31/2031	4.C Z
. 07016#-AA-1	BASIN INNOVATION GROUP LLC INITIAL TERM	06/30/2026	CA_CASH_CLOSE		1,868	1,868	1,840	1,840	0	0	0	0	0	1,840	0	28	28	108	12/06/2030	3.B PL
..07016#-AB-9	BASIN INNOVATION GROUP, LLC DDTL	06/30/2026	CA_CASH_CLOSE		283	283	283	283	0	0	0	0	0	283	0	0	0	13	12/06/2030	3.B PL
..09147#-AB-7	BISHOP STREET UNDERWRITE DDTL	06/30/2026	CA_CASH_CLOSE		606	606	606	606	0	0	0	0	0	606	0	0	0	22	07/31/2031	3.B PL
..09173@-AB-6	BITLY INC Senior TL 2025	06/30/2026	CA_CASH_CLOSE		12,028	12,028	11,908	11,908	0	0	0	0	0	11,908	0	120	120	439	11/14/2031	4.C Z
..10947U-AC-2	BrightSign - Term Loan	06/30/2026	CA_CASH_CLOSE		5,868	5,868	5,868	0	0	0	0	0	0	5,868	0	0	0	141	10/14/2027	3.A PL
..10956#-AA-7	BRIGHTSIGN BUYER LLC 3RD AMEND INCREM TE	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	2	10/14/2027	5.A
..11150@-AA-1	BROADWAY BUYER LLC INITIAL TERM LN	06/30/2026	CA_CASH_CLOSE		762	762	755	755	0	0	0	0	0	755	0	8	8	32	12/01/2032	4.C Z
..11150@-AB-9	BROADWAY BUYER LLC DELAYED DRAW TERM LN	06/30/2026	CA_CASH_CLOSE		88	88	88	88	0	0	0	0	0	88	0	0	0	4	12/01/2032	4.C Z
..12787*-AA-2	CCFF BUYER, LLC INITIAL TERM LN	04/01/2026	CA_CASH_CLOSE		380	380	373	373	0	0	0	0	0	373	0	8	8	9	02/26/2030	3.B PL
..12787*-AB-0	CALIFORNIA CUSTOM FRUITS DDTL	04/01/2026	CA_CASH_CLOSE		207	207	207	207	0	0	0	0	0	207	0	0	0	6	02/26/2030	3.B PL
..12881#-AC-9	CALDWELL & GREGORY LLC 1L Term Loan	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	60	09/30/2030	4.C
..12881#-AD-7	CALDWELL & GREGORY LLC 1L DDTL	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	10	09/30/2030	4.C
..14741@-AA-1	Cascade Services - Term Loan	06/30/2026	CA_CASH_CLOSE		1,084	1,084	1,057	1,057	0	0	0	0	0	1,057	0	27	27	54	09/30/2029	5.A
..14741@-AB-9	Cascade Services - Delayed Draw Term Loa	06/30/2026	CA_CASH_CLOSE		1,604	1,604	1,604	1,604	0	0	0	0	0	1,604	0	0	0	60	09/30/2029	5.A
..14741@-AD-5	Cascade Services - 2025 Term Loan	06/30/2026	CA_CASH_CLOSE		1,165	1,165	1,148	1,148	0	0	0	0	0	1,148	0	17	17	58	10/04/2029	5.B IF
..15645#-AA-3	Centric Brands Inc. - 2024 Term Loan A1	05/06/2026	CA_CASH_CLOSE		451,979	451,979	451,979	451,979	0	0	0	0	0	451,979	0	0	0	21,208	02/06/2031	5.B PL
..16117L-CB-3	Charter Communications I TL B-4 due Dece	06/15/2026	CA_CASH_CLOSE		86,556	86,556	87,109	(121,176)	0	0	0	0	0	87,109	0	(553)	(553)	(210)	12/07/2030	2.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	Wilbur Ellis TL	04/28/2026	CA_CASH_CLOSE		10,577	10,577	10,577	10,161	416	0	0	416	0	10,577	0	0	0	365	06/24/2030	5.B GI
000000-00-0	Wilbur Ellis DDTL	06/30/2026	CA_CASH_CLOSE		1,923	1,923	1,923	1,923	0	0	0	0	0	1,923	0	0	0	197	06/24/2030	5.B GI
18914D-AC-2	CLOVER HOLDINGS 2 LLC 7.750% Fixed Ra	04/30/2026	CA_CASH_CLOSE		7,185	7,185	7,185	7,185	0	0	0	0	0	7,185	0	0	0	278	11/01/2031	4.B FE
18920#-AA-5	CLOUD ONE Senior Term Loa	06/30/2026	CA_CASH_CLOSE		5,371	5,371	5,303	5,303	0	0	0	0	0	5,303	0	67	67	237	08/05/2031	4.B
19076*-AA-7	COBALT BUYER SUB INC. - CLOSING DATE TE	06/30/2026	CA_CASH_CLOSE		938	938	938	938	0	0	0	0	0	938	0	0	0	68	10/02/2028	3.B PL
19076*-AB-5	COBALT BUYER SUB INC. - DELAYED DRAW TE	06/30/2026	CA_CASH_CLOSE		313	313	313	313	0	0	0	0	0	313	0	0	0	23	10/02/2028	3.B PL
20470*-AB-5	Comply365 - 2023 Incremental Term Loan	04/02/2026	CA_CASH_CLOSE		459	459	450	450	0	0	0	0	0	450	0	9	9	10	12/21/2029	4.C
20475#-AA-0	COMPLY365 LLC DDTL	04/20/2026	CA_CASH_CLOSE		1,117	1,117	1,117	1,117	0	0	0	0	0	1,117	0	0	0	18	12/21/2029	4.C
20824#-AC-4	CONNEXUS RESOURCE GROUP INC / ROI SOLUTI	05/08/2026	CA_CASH_CLOSE		9,437	9,437	9,272	9,272	0	0	0	0	0	9,272	0	165	165	422	10/03/2029	4.B
21257#-AC-8	Convey Health Solutions Inc./Term Loan	06/30/2026	CA_CASH_CLOSE		9,210	9,210	9,210	9,210	0	0	0	0	0	9,210	0	0	0	450	09/04/2026	3.B PL
23345U-AF-6	DISA HOLDINGS CORP Incremental DDT	04/01/2026	CA_CASH_CLOSE		515	515	515	515	0	0	0	0	0	515	0	0	0	23	09/09/2028	3.B PL
23927#-AA-6	DAWGS INTER HLDG CO TERM LN A	06/30/2026	CA_CASH_CLOSE		959	959	950	950	0	0	0	0	0	950	0	10	10	60	03/31/2031	5.B GI
25478#-AB-4	DISCOVERY BUYER LP DELAYED DRAW TERM LN	04/02/2026	CA_CASH_CLOSE		643	643	643	643	0	0	0	0	0	643	0	0	0	11	02/06/2032	5.B GI
26869#-AA-1	Standard Elevator Systems - Term Loan	05/12/2026	VARIOUS		1,751,880	2,347,307	2,254,550	2,092,570	154,127	0	0	154,127	0	2,255,115	0	(503,235)	(503,235)	56,731	12/02/2027	6. *
26869#-AB-9	Standard Elevator Systems - Delayed Draw	05/12/2026	BANK LOANS BARINGS		578,048	773,826	712,968	668,487	33,351	0	0	33,351	0	712,968	0	(134,920)	(134,920)	18,961	12/02/2027	6. *
28622#-AA-5	ELEVATION SERVICES PARENT HOLDINGS LLC	06/30/2026	CA_CASH_CLOSE		600	600	600	600	0	0	0	0	0	600	0	0	0	32	12/18/2026	3.C PL
28622#-AB-3	ELEVATION SERVICES PARENT HOLDINGS LLC	06/30/2026	CA_CASH_CLOSE		801	801	801	801	0	0	0	0	0	801	0	0	0	42	12/18/2026	3.C PL
30319*-AC-7	FSS BUYER LLC 2025 REFINANCING TERM LN	06/30/2026	CA_CASH_CLOSE		16,303	16,303	16,303	16,303	0	0	0	0	0	16,303	0	0	0	796	08/31/2031	4.C
34559*-AA-2	Forest Buyer LLC - Term Loan	04/01/2026	CA_CASH_CLOSE		2,783	2,783	2,755	2,755	0	0	0	0	0	2,755	0	28	28	124	03/15/2030	4.C
34559*-AB-0	FOREST BUYER LLC DELAYED DRAW TERM LN	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	19	03/15/2030	4.C
34559*-AC-8	FOREST BUYER LLC 1ST AMEND TERM LN	04/01/2026	CA_CASH_CLOSE		8,070	8,070	7,989	7,989	0	0	0	0	0	7,989	0	81	81	362	03/15/2030	4.C
36152#-AA-4	GB EAGLE BUYER INC INITIAL TERM LN	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	108	12/01/2028	4.C
36152#-AF-3	GB EAGLE BUYER INC DDTL	06/18/2026	CA_CASH_CLOSE		2,223,772	2,223,772	2,223,772	2,223,772	0	0	0	0	0	2,223,772	0	0	0	103,147	11/29/2030	4.C
36267#-AA-8	GME SUPPLY LLC Term Loan	06/30/2026	CA_CASH_CLOSE		2,573	2,573	2,541	2,541	0	0	0	0	0	2,541	0	32	32	190	09/09/2031	4.C
36457#-AH-4	GALWAY BORROWER LLC - Term Loan	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	5,281	09/29/2028	4.C PL
38011*-AA-5	GMF PARENT INC TERM A LN	06/30/2026	CA_CASH_CLOSE		2,022	2,022	2,002	2,002	0	0	0	0	0	2,002	0	20	20	85	12/20/2032	4.C Z
38012O-AA-3	GME SUPPLY LLC DDTL	06/30/2026	CA_CASH_CLOSE		236	236	236	0	0	0	0	0	0	236	0	0	0	1	09/09/2031	4.C Z
40481#-AA-8	HH - STELLA INC. - INITIAL TERM LOAN	06/30/2026	CA_CASH_CLOSE		1,605	1,605	1,605	1,605	0	0	0	0	0	1,605	0	0	0	118	04/24/2028	3.B PL
40481#-AB-6	HH - STELLA INC. - DELAYED DRAW TERM LO	06/30/2026	VARIOUS		284	284	284	284	0	0	0	0	0	284	0	0	0	20	04/24/2028	3.B PL
40494#-AA-3	HXSG Intermediary 2 LLC - Term Loan	06/30/2026	CA_CASH_CLOSE		3,113	3,113	3,051	3,051	0	0	0	0	0	3,051	0	62	62	110	11/28/2029	4.C
40494#-AB-1	HXSG INTERMEDIARY 2 LLC INITIAL DDTL	04/01/2026	CA_CASH_CLOSE		1,473	1,473	1,473	1,473	0	0	0	0	0	1,473	0	0	0	43	11/28/2029	4.C
40497#-AA-0	HV Eden LLC - Fixed Delayed Draw Term Lo	06/12/2026	CA_CASH_CLOSE		175,785	175,785	175,785	(552,559)	0	0	0	0	0	175,785	0	0	0	10,979	09/27/2032	1.G PL
40506#-AA-1	Hanley Wood LLC - 2021 Delayed Draw Term	05/06/2026	CA_CASH_CLOSE		2,488	2,488	2,488	2,488	0	0	0	0	0	2,488	0	0	0	129	05/10/2027	5.A
40506#-AC-7	Hanley Wood LLC - 2021 Incremental Term	05/06/2026	CA_CASH_CLOSE		42,487	42,487	41,637	41,647	0	0	0	0	0	41,647	0	840	840	1,485	05/10/2027	5.A
40507#-AA-0	HS Advisory Buyer LLC - Initial Term Loa	06/30/2026	CA_CASH_CLOSE		599	599	590	590	0	0	0	0	0	590	0	9	9	37	03/20/2030	4.C
40507#-AB-8	HS ADVISORY BUYER LLC DDTL	06/30/2026	CA_CASH_CLOSE		1,585	1,585	1,585	1,585	0	0	0	0	0	1,585	0	0	0	63	03/20/2030	4.C
40507#-AC-6	HS ADVISORY BUYER LLC SPECIFIED TRANCHE	06/30/2026	CA_CASH_CLOSE		296	296	296	296	0	0	0	0	0	296	0	0	0	14	03/20/2030	4.C
40507#-AD-4	HS ADVISORY BUYER LLC SPECIFIED TRANCHE	06/30/2026	CA_CASH_CLOSE		4	4	4	4	0	0	0	0	0	4	0	0	0	0	03/20/2030	4.C
42117#-AA-8	HAYSTACKID HOLDINGS LLC Senior Term Loa	04/02/2026	CA_CASH_CLOSE		1,248	1,248	1,235	1,235	0	0	0	0	0	1,235	0	12	12	27	01/31/2028	4.B IF
42117#-AC-4	HAYSTACKID HOLDINGS LLC DDTL	04/08/2026	CA_CASH_CLOSE		(1,248)	(1,248)	(1,248)	0	0	0	0	0	0	(1,248)	0	0	0	(14)	01/31/2028	4.B Z
42258#-AA-7	HEAVY CONSTR SYS SPECIALISTS LLC INITIAL	06/30/2026	CA_CASH_CLOSE		636	636	636	0	0	0	0	0	0	636	0	0	0	0	11/16/2028	5.A
42258#-AC-3	Heavy Construction Sys 2024 New Term Ln	06/30/2026	CA_CASH_CLOSE		318	318	318	0	0	0	0	0	0	318	0	0	0	0	09/21/2028	3.A PL
42746#-AA-5	DF Fund IV Herman Loan - Delayed Draw Te	06/11/2026	CA_CASH_CLOSE		109,063	109,063	109,063	109,063	0	0	0	0	0	109,063	0	0	0	8,594	12/31/2026	2.C PL
42981#-AA-9	HIGH STREET BUYER INC. - DELAYED DRAW T	06/30/2026	CA_CASH_CLOSE		1,250	1,250	1,250	1,250	0	0	0	0	0	1,250	0	0	0	69	04/14/2028	3.B PL
42981#-AB-7	HIGH STREET BUYER INC DDTL	06/30/2026	CA_CASH_CLOSE		411	411	411	411	0	0	0	0	0	411	0	0	0	40	07/18/2032	4.C
42983#-AA-7	HIGH STREET BUYER INC. - TERM LOAN B	06/30/2026	CA_CASH_CLOSE		933	933	933	933	0	0	0	0	0	933	0	0	0	59	04/14/2028	3.B PL
42983#-AB-5	HIGH STREET BUYER INC. - DELAYED DRAW T	06/30/2026	CA_CASH_CLOSE		540	540	540	540	0	0	0	0	0	540	0	0	0	33	04/14/2028	3.B PL
42983#-AC-3	HIGH STREET BUYER INC. - DELAYED DRAW T	06/30/2026	CA_CASH_CLOSE		1,228	1,228	1,228	1,228	0	0	0	0	0	1,228	0	0	0	73	04/14/2028	3.B PL
44879#-AA-2	Hydratech Hldgs 1st Amendment DDTL	06/30/2026	CA_CASH_CLOSE		831	831	831	831	0	0	0	0	0	831	0	0	0	38	09/30/2030	4.C
44879#-AB-0	Hydratech Hldgs 1st Amendment Increm Ter	06/30/2026	CA_CASH_CLOSE		747	747	736	736	0	0	0	0	0	736	0	11	11	34	09/30/2030	4.C
44879#-AD-6	TIPCO TECHNOLOGIES Incremental Ter	06/30/2026	CA_CASH_CLOSE		88	88	87	87	0	0	0	0	0	87	0	1	1	5	09/30/2030	4.C Z
44961*-AB-1	Implus Footcare LLC/Initial Term Loan 0	06/30/2026	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	19,250	04/03/2026	3.C Z
44961*-AC-9	Implus Footcare, LLC/Liquidity Facility	04/09/2026	VARIOUS		0	0	0	0	0	0	0	0	0	0	0	0	0	5,076	07/31/2028	3.C Z
45054@-AA-6	ITI Intermodal - Term Loan	05/07/2026	CA_CASH_CLOSE		9,648	9,648	9,441	9,443	0	0	0	0	0	9,443	0	206	206	576	12/20/2027	3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
45054@-AB-4	ITI Intermodal INC - Delayed Draw Term L	05/07/2026	CA_CASH_CLOSE		1,396	1,396	1,396	1,396	0	0	0	0	0	1,396	0	0	0	83	12/21/2027	3.A PL
45054@-AD-0	ITI Intermodal Inc. - 2023 Incremental T	05/07/2026	CA_CASH_CLOSE		2,852	2,852	2,767	2,767	0	0	0	0	0	2,767	0	86	86	174	12/20/2027	3.A PL
45054@-AE-8	ITI Intermodal Inc. - 2023 Columbia Dela	05/07/2026	CA_CASH_CLOSE		2,005	2,005	2,005	2,005	0	0	0	0	0	2,005	0	0	0	105	12/21/2027	3.A PL
48238#-AA-7	KAMC HOLDINGS INC Senior Term Loa	06/30/2026	CA_CASH_CLOSE		1,699	1,699	1,673	1,673	0	0	0	0	0	1,673	0	25	25	77	08/01/2031	4.C
48773#-AH-3	Kellermeyer Bergensons Services, LLC - 2	04/30/2026	CA_CASH_CLOSE		1,035	1,035	1,035	1,035	0	0	0	0	0	1,035	0	0	0	0	11/06/2028	4.B Z
49375@-AA-0	DistroKid Senior Term Loa	06/30/2026	CA_CASH_CLOSE		17,414	17,414	17,065	17,080	0	0	0	0	0	17,080	0	334	334	885	10/01/2029	5.A
49868*-AA-6	KLINE HILL PARTNERS LP INITIAL TERM LN	06/30/2026	CA_CASH_CLOSE		3,442	3,442	3,408	3,408	0	0	0	0	0	3,408	0	34	34	210	06/30/2032	5.B GI
50197*-AD-0	LEAF HOME Unitranche	06/30/2026	CA_CASH_CLOSE		23,809	23,809	23,451	23,451	0	0	0	0	0	23,451	0	357	357	906	09/04/2031	4.B
50541#-AA-5	Laboratories Bidco LLC/Term Loan 9/19	06/30/2026	VARIOUS		1,566	1,566	1,566	1,566	0	0	0	0	0	1,566	0	0	0	(3)	07/23/2029	4.B Z
50541#-AB-3	Laboratories Bidco LLC/Second Amendment	04/28/2026	VARIOUS		2	2	2	2	0	0	0	0	0	2	0	0	0	118	07/23/2029	4.A PL
50541#-AC-1	LABORATORIES BIDCO LLC - THIRD AMENDMENT	06/30/2026	VARIOUS		1,544	1,544	1,544	1,544	0	0	0	0	0	1,544	0	0	0	903	07/23/2029	4.A PL
50541#-AD-9	LABORATORIES BIDCO LLC - TL	06/30/2026	VARIOUS		7,306	7,306	7,306	7,306	0	0	0	0	0	7,306	0	0	0	1,387	07/23/2027	4.A PL
50541#-AE-7	LABORATORIES BIDCO LLC - DELAYED DRAW TE	04/28/2026	VARIOUS		4	4	4	4	0	0	0	0	0	4	0	0	0	175	07/23/2027	4.A PL
52172*-AB-9	LeadsOnline LLC - Amendment No 6 Term Ln	04/01/2026	CA_CASH_CLOSE		1,873	1,873	1,864	1,864	0	0	0	0	0	1,864	0	9	9	79	02/07/2028	4.C
52179*-AB-2	LEADSONLINE - WEATHERBY Incremental Ter	06/30/2026	CA_CASH_CLOSE		538	538	535	535	0	0	0	0	0	535	0	3	3	26	02/07/2028	4.C Z
53987#-AD-4	LOCKMASTERS SEC INTER INC 5TH AMEND TERM	06/30/2026	CA_CASH_CLOSE		1,327	1,327	1,317	1,317	0	0	0	0	0	1,317	0	10	10	88	09/01/2027	4.C
55183*-AC-7	Lynx Franchising LLC - 2021-09 Increment	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	177	12/23/2026	4.C
55183*-AF-0	EMPOWER BRANDS FRANCHISI Term Loan TL US	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	72	12/18/2026	4.C
55183*-AH-6	EMPOWER BRANDS FRANCHISI Oct-25 DDTL	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	52	12/23/2027	3.B PL
5526B@-AA-3	MB PURCHASER LLC INITIAL TERM LOAN	06/30/2026	CA_CASH_CLOSE		2,644	2,644	2,591	2,591	0	0	0	0	0	2,591	0	53	53	77	01/03/2030	4.C
5526B@-AB-1	MB PURCHASER LLC DDTL	06/30/2026	CA_CASH_CLOSE		2,203	2,203	2,203	2,203	0	0	0	0	0	2,203	0	0	0	64	01/03/2030	4.C IF
5526B@-AD-7	MP PURCHASER LLC 1st AMEND TERM LN	04/10/2026	CA_CASH_CLOSE		3,297	3,297	3,264	3,264	0	0	0	0	0	3,264	0	33	33	26	01/03/2030	4.C IF
5528M*-AA-9	ARMSTRONG TRANSPORT GROU 2025 Senior Ter	06/23/2026	CA_CASH_CLOSE		134,982	134,982	133,632	133,632	0	0	0	0	0	133,632	0	1,350	1,350	7,063	12/31/2026	5.B
55343@-AC-2	MJX VENTURE SENIOR TL L+1.682 04/30/2031	04/20/2026	CA_CASH_CLOSE		1,347,533	1,347,533	1,347,533	1,347,675	0	0	0	0	0	1,347,675	0	(141)	(141)	121,575	04/30/2031	1.C PL
55343@-AF-5	MJX Venture Mgmt III LLC Senior TL	04/30/2026	CA_CASH_CLOSE		1,665,106	1,665,106	1,665,106	1,665,106	0	0	0	0	0	1,665,106	0	0	0	49,838	07/30/2032	1.C PL
55343@-AG-3	MJX Venture Mgmt III LLC Senior TL	04/20/2026	CA_CASH_CLOSE		1,414,049	1,414,049	1,414,049	1,413,921	0	0	0	0	0	1,413,921	0	128	128	113,634	10/15/2031	1.C PL
55343@-AH-1	MJX VENTURE 41 SENIOR L+3.19 1/11/2034	04/20/2026	CA_CASH_CLOSE		871,701	871,701	871,701	871,701	0	0	0	0	0	871,701	0	0	0	28,494	01/11/2034	5.B GI
55440@-AA-8	MERCHANT INDUSTRY LLC Senior Term Loa	06/30/2026	CA_CASH_CLOSE		836	836	826	826	0	0	0	0	0	826	0	10	10	56	09/19/2031	5.B GI
55440@-AB-6	MIV BUYER LLC DDTL	06/30/2026	CA_CASH_CLOSE		124	124	124	124	0	0	0	0	0	124	0	0	0	5	09/19/2031	4.C Z
60878*-AA-1	MOMENTUM TEXTILES LLC	06/30/2026	CA_CASH_CLOSE		1,031	1,031	1,020	1,020	0	0	0	0	0	1,020	0	10	10	72	03/28/2029	4.C
60878*-AC-7	MOMENTUM GROUP Term Loan 2025	06/30/2026	CA_CASH_CLOSE		400	400	396	396	0	0	0	0	0	396	0	4	4	27	03/28/2029	4.C
62903@-AA-4	NAW Buyer LLC - Term Loan	06/30/2026	CA_CASH_CLOSE		2,143	2,143	2,089	2,089	0	0	0	0	0	2,089	0	54	54	153	09/13/2029	4.C
62907@-AB-8	NEFCO Holding Company, LLC - Delayed Dra	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	183	08/05/2028	4.C
62993@-AA-5	NCP-MSI BUYER INC INITIAL TERM LN	06/30/2026	CA_CASH_CLOSE		1,563	1,563	1,544	1,544	0	0	0	0	0	1,544	0	20	20	45	03/24/2031	5.B GI
62993@-AB-3	MSI EXPRESS INC DDTL 2025	06/30/2026	CA_CASH_CLOSE		53	53	53	53	0	0	0	0	0	53	0	0	0	2	03/24/2031	4.C Z
62994*-AA-6	NF Holdco LLC - Term Loan	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	37	04/02/2029	4.C
63942#-AA-3	NAW BUYER LLC DELAYED DRAW TERM LN	06/30/2026	CA_CASH_CLOSE		295	295	295	295	0	0	0	0	0	295	0	0	0	19	09/13/2029	4.C
65343@-AA-5	NEXT HOLDCO LLC CLOSING DT TERM LN	06/30/2026	CA_CASH_CLOSE		3,761	3,761	3,724	3,724	0	0	0	0	0	3,724	0	38	38	170	11/09/2030	3.B PL
65716*-AA-6	NORTH AMERICAN SCIENCE ASSOCIATES INC.	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	131	09/15/2027	2.C PL
65716*-AB-4	North American Science Associates, Inc.	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	1,484	09/15/2027	2.C PL
65716@-AA-4	NORTH AMERICAN SCIENCE ASSOCIATES INC.	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	539	09/15/2027	2.C PL
65716@-AB-2	NORTH AMERICAN SCIENCE ASSOCIATES INC.	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	77	09/15/2027	2.C PL
66703*-AB-7	NORTHSTAR RECYCLING COMP Senior Term Loa	06/30/2026	CA_CASH_CLOSE		5,492	5,492	5,462	2,375	0	0	0	0	0	5,462	0	30	30	102	12/16/2030	4.B
66703*-AC-5	NORTHSTAR RECYCLING COMP DDTL	06/30/2026	CA_CASH_CLOSE		1,373	1,373	1,373	1,373	0	0	0	0	0	1,373	0	0	0	58	12/23/2030	4.B
66703*-AD-3	NORTHSTAR RECYCLING COMP Incremental Ter	06/30/2026	CA_CASH_CLOSE		582	320	320	0	0	0	0	0	0	582	0	0	0	0	12/23/2030	4.B
67115#-AE-7	OSP LAKESIDE INTER HLDGS 2 LLC INITIAL T	06/30/2026	CA_CASH_CLOSE		3,991	3,991	3,931	3,931	0	0	0	0	0	3,931	0	60	60	219	10/31/2031	4.C IF
67115E-AC-4	Omega Holdings - Senior Term Loan	04/01/2026	CA_CASH_CLOSE		1,015	1,015	995	995	0	0	0	0	0	995	0	20	20	23	03/31/2029	4.C
67116#-AG-1	2nd AMENDMENT DELAYED DRAW TERM LN	06/30/2026	CA_CASH_CLOSE		491	491	491	491	0	0	0	0	0	491	0	0	0	27	12/28/2029	5.A
67126*-AA-6	AUTOMATED FINANCIAL SYST Senior Term Loa	06/30/2026	CA_CASH_CLOSE		1,012	1,012	999	999	0	0	0	0	0	999	0	13	13	44	10/24/2031	4.B
68144#-AC-4	Olympia Acquisition, Inc - 2022 2nd Amen	04/08/2026	CA_CASH_CLOSE		127,668	127,668	50,482	48,635	0	0	0	0	0	50,482	0	77,186	77,186	853	02/26/2027	5.A PL
68144#-AD-2	Olympia Acquisition, Inc-2022 Rolled Ter	04/08/2026	CA_CASH_CLOSE		5,578	788,041	308,407	302,146	0	0	0	0	0	308,407	0	(302,828)	(302,828)	5,325	02/26/2027	5.A PL
68144#-AE-0	Olympia Acquisition, Inc - 2023 First Ou	04/08/2026	VARIOUS		203	203	203	0	0	0	0	0	0	203	0	0	0	1,940	02/26/2027	5.A PL
691210-A*-9	OWL ACQ LLC SR SECD INITIAL TERM LOAN	06/30/2026	CA_CASH_CLOSE		1,105	1,105	1,091	1,091	0	0	0	0	0	1,091	0	14	14	49	04/17/2032	4.C
69124#-AA-0	OWL ACQUISITION LLC DDTL	06/30/2026	CA_CASH_CLOSE		18	18	18	18	0	0	0	0	0	18	0	0	0	1	04/19/2032	5.B GI

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
69429@-AA-4	PDQ (PDQ TOPCO LP) First Lien Term	04/01/2026	CA_CASH_CLOSE		17,007	17,007	17,007	17,007	0	0	0	0	0	17,007	0	0	0	733	08/27/2027	5.A
69429@-AB-2	PDQ (PDQ TOPCO LP) DDTL	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	193	08/27/2027	5.A
69451*-AA-7	PPW AERO BUYER INC INITIAL TERM LN	06/30/2026	CA_CASH_CLOSE		1,392	1,392	1,392	1,392	0	0	0	0	0	1,392	0	0	0	92	02/15/2029	4.C
69451*-AC-3	PPW AERO BUYER INC INCREMENTAL DDTL	06/30/2026	CA_CASH_CLOSE		8,117	8,117	8,117	7,825	0	0	0	0	0	8,117	0	0	0	513	09/30/2031	4.C
731038-AA-9	Polara - Term Loan	06/30/2026	CA_CASH_CLOSE		3,634	3,634	3,561	3,561	0	0	0	0	0	3,561	0	0	72	72	12/03/2027	4.B
731038-AB-7	Polara - 2022 Incremental Term Loan	06/30/2026	CA_CASH_CLOSE		29,195	29,195	28,611	28,611	0	0	0	0	0	28,611	0	584	584	1,284	12/03/2027	4.B
73943V-AD-0	PPW AERO BUYER INC 2025 DDTL	06/30/2026	CA_CASH_CLOSE		152	152	152	0	0	0	0	0	0	152	0	0	0	1	09/30/2031	4.C Z
74066*-AA-4	PREMIER SPECIALTIES INC. - TERM LOAN	04/30/2026	CA_CASH_CLOSE		(983)	(983)	(983)	(983)	0	0	0	0	0	(983)	0	0	0	(35)	08/20/2027	3.B PL
74140#-AA-0	Project Potter Buyer LLC - Term Loan	06/30/2026	CA_CASH_CLOSE		4,559	4,559	4,559	4,559	0	0	0	0	0	4,559	0	0	0	311	04/23/2027	3.C PL
74140#-AB-8	PROJECT POTTER BUYER LLC - 2020 INCREME	06/30/2026	CA_CASH_CLOSE		1,002	1,002	1,002	1,002	0	0	0	0	0	1,002	0	0	0	68	04/23/2027	3.C PL
74140#-AC-6	PROJECT POTTER BUYER LLC - TERM LOAN	06/30/2026	CA_CASH_CLOSE		1,139	1,139	1,139	1,139	0	0	0	0	0	1,139	0	0	0	78	04/23/2027	3.C PL
74140#-AD-4	PROJECT POTTER BUYER LLC - DELAYED DRAW	06/30/2026	CA_CASH_CLOSE		386	386	386	386	0	0	0	0	0	386	0	0	0	26	04/23/2027	3.C PL
74276G-AC-0	Process Insights - Term Loan	06/30/2026	CA_CASH_CLOSE		2,279	2,279	2,250	1,111	0	0	0	0	0	2,250	0	28	28	29	06/30/2029	6. *
74276G-AD-8	PROCESS INSIGHTS ACQUISI DDTL	06/10/2026	CA_CASH_CLOSE		100	100	100	100	0	0	0	0	0	100	0	0	0	2	07/18/2029	5.A
74309#-AA-7	Production Resource Group, LLC - 2020 De	06/30/2026	PIK NOTE BUY UP		0	0	0	0	0	0	0	0	0	0	0	0	0	(15)	08/21/2029	4.B PL
74309#-AB-5	PRG 9/20 Last Out	06/30/2026	PIK NOTE BUY UP		0	0	0	0	0	0	0	0	0	0	0	0	0	(3,734)	08/21/2029	5.C PL
74363#-AA-0	PROSPECT INTER HLDGS LLC/PROSPECT PHYSIC	06/12/2026	BANK LOANS BARINGS		535,761	535,761	509,187	509,187	0	0	0	0	0	509,187	0	26,574	26,574	0	07/03/2026	4.A PL
74363#-AB-8	PROSPECT INTER HLDGS LLC/PROSPECT PHYSIC	06/12/2026	BANK LOANS BARINGS		44,744	44,744	43,778	43,778	0	0	0	0	0	43,778	0	966	966	(2,273)	07/03/2026	4.A PL
74923@-AB-3	RoadOne IntermodaLogistics - Term Loan	06/30/2026	CA_CASH_CLOSE		3,062	3,062	2,945	2,945	0	0	0	0	0	2,945	0	116	116	156	12/30/2028	4.C PL
74923@-AC-1	R1 HLDGS LLC DELAYED DRAW TERM LN	06/30/2026	CA_CASH_CLOSE		272	272	272	272	0	0	0	0	0	272	0	0	0	14	12/30/2028	4.C PL
75279*-AB-2	RANDYS HLDGS INC DELAYED DRAW TERM LOAN	04/13/2026	CA_CASH_CLOSE		165	165	165	165	0	0	0	0	0	165	0	0	0	11	11/01/2029	3.C PL
75279*-AE-6	RANDYS HLDGS INC 4TH AMENDMENT DELAYED D	04/07/2026	CA_CASH_CLOSE		979	979	969	969	0	0	0	0	0	969	0	10	10	24	11/01/2029	3.C PL
75338@-AA-1	RAPID BUYER LLC INITIAL TERM LN	06/30/2026	CA_CASH_CLOSE		1,431	1,431	1,410	1,410	0	0	0	0	0	1,410	0	21	21	47	10/15/2030	4.C
75623*-AB-5	ONSITE DEALER SERVICES Initial Term Lo	04/01/2026	CA_CASH_CLOSE		1,080	1,080	1,067	0	0	0	0	0	0	1,067	0	14	14	0	10/15/2031	4.C Z
76028@-AA-4	REPAIRIFY INC. - INITIAL TERM LOAN	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	28	06/14/2027	2.A PL
77260*-AA-7	Rock Labor LLC - Term Loan	06/30/2026	CA_CASH_CLOSE		656	656	636	636	0	0	0	0	0	636	0	20	20	26	09/14/2029	5.A
78029*-AJ-8	ROYAL HOLDCO CORP DDTL - 2025	06/30/2026	CA_CASH_CLOSE		395	395	395	395	0	0	0	0	0	395	0	0	0	19	12/30/2030	2.C PL
78029*-AL-3	ROYAL HOLDCO CORP Senior Term Loa	06/30/2026	CA_CASH_CLOSE		8,121	8,121	8,121	8,121	0	0	0	0	0	8,121	0	0	0	337	12/30/2030	2.C PL
78459@-AA-8	SEI HLDG I CORP CLOSING DT TERM LOAN	05/29/2026	CA_CASH_CLOSE		688	688	686	0	0	0	0	0	0	686	0	3	3	7	03/27/2028	4.B
78459@-AB-6	SEI HLDG I CORP 1ST AMEND DDTL	05/29/2026	CA_CASH_CLOSE		173	173	173	0	0	0	0	0	0	173	0	0	0	109	03/27/2028	4.B
78459@-AC-4	SEI HLDG I CORP/SINGER EQUITIES INC CLOS	05/29/2026	CA_CASH_CLOSE		825	825	825	825	0	0	0	0	0	825	0	0	0	34	03/27/2028	4.B
78524@-AA-9	SOLIFI GROUP (UK) LTD First Lien TL	06/30/2026	CA_CASH_CLOSE		4,455	4,455	4,410	4,410	0	0	0	0	0	4,410	0	45	45	285	11/12/2031	4.C
78524@-AB-7	SOLIFI GROUP (UK) LTD DDTL	06/30/2026	CA_CASH_CLOSE		1,197	1,197	1,197	1,197	0	0	0	0	0	1,197	0	0	0	75	11/12/2031	4.C
80586#-AA-8	Scaled Agile Inc. - 2021 Delayed Draw Te	04/17/2026	CA_CASH_CLOSE		425	425	425	425	0	0	0	0	0	425	0	0	0	14	12/15/2028	3.A PL
80586#-AB-6	Scaled Agile Inc. - 2021 Unitranche Term	04/10/2026	CA_CASH_CLOSE		8,740	8,740	8,740	8,740	0	0	0	0	0	8,740	0	0	0	137	12/16/2028	3.A PL
816307-A@-1	SelectQuote Inc./Term Loan 10/19	04/16/2026	VARIOUS		27,833	(18,560)	(18,560)	(16,894)	0	0	0	0	0	(18,420)	0	46,253	46,253	28,859	09/30/2027	3.C PL
816307-B@-0	SelectQuote Inc. - Term Loan	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	18,222	09/30/2027	3.C PL
84724#-AB-1	Sparus Holdings LLC - Delayed Draw Term	05/07/2026	CA_CASH_CLOSE		9,133	9,133	9,133	9,133	0	0	0	0	0	9,133	0	0	0	0	03/19/2027	4.C
84724#-AD-7	SPARUS HOLDINGS LLC Inc Term Loan 2	05/07/2026	CA_CASH_CLOSE		11,998	11,998	11,938	11,938	0	0	0	0	0	11,938	0	60	60	431	05/31/2028	4.C IF
84724@-AA-5	Spatial Business Systems - Senior Term L	04/15/2026	CA_CASH_CLOSE		985,156	985,156	960,527	960,527	0	0	0	0	0	960,527	0	24,629	24,629	46,341	09/30/2028	5.A
84724@-AB-3	Spatial Business Systems - Delayed Draw	04/15/2026	CA_CASH_CLOSE		1,222,656	1,222,656	1,222,656	1,222,656	0	0	0	0	0	1,222,656	0	0	0	57,512	10/03/2028	5.A
84724@-AC-1	SPATIAL BUSINESS SYS LLC 2ND AMEND INCRE	04/15/2026	CA_CASH_CLOSE		246,691	246,691	242,991	242,991	0	0	0	0	0	242,991	0	3,700	3,700	11,604	10/03/2028	5.A
84724@-AD-9	SPATIAL BUSINESS SYSTEMS 2025 Term Loan	04/15/2026	CA_CASH_CLOSE		2,127,434	2,127,434	2,106,159	2,106,159	0	0	0	0	0	2,106,159	0	21,274	21,274	102,651	10/03/2028	4.C IF
84724@-AE-7	SPATIAL BUSINESS SYSTEMS Term Loan 4	04/15/2026	CA_CASH_CLOSE		160,420	160,420	158,816	0	0	0	0	0	0	158,816	0	1,604	1,604	3,861	10/03/2028	4.C Z
84729#-AA-8	SPATCO ENERGY SOLUTIONS INC CLOSING DT T	04/23/2026	CA_CASH_CLOSE		3,686	3,686	3,612	3,612	0	0	0	0	0	3,612	0	74	74	163	07/23/2030	4.C
84729#-AB-6	SPATCO ENERGY SOLUTIONS Tranche A DDTL	05/29/2026	CA_CASH_CLOSE		590	590	590	590	0	0	0	0	0	590	0	0	0	22	07/23/2030	4.C
84729#-AC-4	SPATCO ENERGY SOLUTIONS DDTL B	06/30/2026	CA_CASH_CLOSE		597	597	597	597	0	0	0	0	0	597	0	0	0	25	07/23/2030	4.C
86662#-AA-2	SUN ACQUIRER CORP	06/30/2026	CA_CASH_CLOSE		3,312	3,312	3,312	3,312	0	0	0	0	0	3,312	0	0	0	162	09/08/2028	3.C PL
86662#-AB-0	SUN ACQUIRER CORP	06/30/2026	CA_CASH_CLOSE		2,243	2,243	2,243	2,243	0	0	0	0	0	2,243	0	0	0	114	09/08/2028	3.C PL
86822@-AA-1	SUPERJET BUYER LLC INITIAL TERM LN	06/30/2026	CA_CASH_CLOSE		1,947	1,947	1,908	1,908	0	0	0	0	0	1,908	0	39	39	77	05/23/2030	5.A
86822@-AC-7	SUPERJET BUYER LLC 3RD AMEND TERM LN	06/30/2026	CA_CASH_CLOSE		1,207	1,207	1,183	0	0	0	0	0	0	1,183	0	24	24	3	05/23/2030	5.A
86822@-AD-5	SUPERJET BUYER LLC DELAYED DRAW TERM LN	06/30/2026	CA_CASH_CLOSE		274	274	274	0	0	0	0	0	0	274	0	0	0	3	05/23/2030	5.A
87300*-AJ-3	HILB GROUP LLC Term Loan TL	06/30/2026	CA_CASH_CLOSE		1,357	1,357	1,343	1,343	0	0	0	0	0	1,343	0	14	14	68	10/31/2031	4.A PL
87300*-AK-0	HILB GROUP LLC DDTL	06/30/2026	CA_CASH_CLOSE		225	225	225	225	0	0	0	0	0	225	0	0	0	12	10/31/2031	4.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..87338*-AA-8	TSYL Corp Buyer Inc Initial Term Ln A	05/29/2026	CA_CASH_CLOSE		619	619	607	607	0	0	0	0	0	607	0	12	12	26	12/19/2028	5.B GI
..87338*-AB-6	TSYL Corp Buyer Inc Initial Term Ln B	05/29/2026	CA_CASH_CLOSE		41	41	40	40	0	0	0	0	0	40	0	1	1	2	12/19/2028	5.B GI
..87338*-AC-4	Technosylva - Delayed Draw Term Loan	05/29/2026	CA_CASH_CLOSE		1,760	1,760	1,760	1,760	0	0	0	0	0	1,760	0	0	0	72	12/19/2028	5.B GI
..87338*-AE-0	TECHNOSYLVA TSYL TA Term Loan TL US	05/29/2026	CA_CASH_CLOSE		2,636	2,636	2,609	2,609	0	0	0	0	0	2,609	0	26	26	109	12/08/2031	5.B GI
..87338*-AF-7	TECHNOSYLVA TSYL TA Senior Term Loa	05/29/2026	CA_CASH_CLOSE		3,079	3,079	3,048	3,048	0	0	0	0	0	3,048	0	31	31	127	12/04/2029	5.B GI
..87338*-AK-6	TSYL CORPORATE BUYER INC 7TH AMEND DDTL	05/29/2026	CA_CASH_CLOSE		2,903	2,903	2,903	2,903	0	0	0	0	0	2,903	0	0	0	140	12/08/2031	5.B GI
..87583F-AN-8	Tank Holding Corp. - 2022 Term Loan	06/30/2026	CA_CASH_CLOSE		11,846	11,846	11,579	11,579	0	0	0	0	0	11,579	0	267	267	761	03/31/2028	4.C PL
. 87607*-AB-0	TAPCO BUYER LLC DELAYED DRAW TERM LN	06/30/2026	CA_CASH_CLOSE		140	140	140	140	0	0	0	0	0	140	0	0	0	5	11/15/2030	3.A PL
..87607*-AC-8	TAPCO BUYER LLC	06/30/2026	CA_CASH_CLOSE		827	827	817	817	0	0	0	0	0	817	0	10	10	24	11/15/2030	4.C Z
. 87607*-AF-1	TAPCO BUYER LLC 1ST AMENDMENT 2025-1 DDT	06/30/2026	CA_CASH_CLOSE		2,068	2,068	2,068	0	0	0	0	0	0	2,068	0	0	0	17	11/15/2030	4.C Z
..87909@-AA-5	TEIG HLDGS LLC INITIAL TERM LN	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	7	03/04/2032	4.C
..88033#-AA-0	Tencarva Machinery Company - Senior Term	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	134	12/20/2027	4.C
..88033#-AB-8	Tencarva Machinery Company	06/30/2026	CA_CASH_CLOSE		1,007	1,007	1,007	1,007	0	0	0	0	0	1,007	0	0	0	44	12/20/2027	4.C
..88033#-AD-4	Tencarva Machinery Company LLC - 2024 In	06/30/2026	CA_CASH_CLOSE		4,099	4,099	4,017	4,017	0	0	0	0	0	4,017	0	82	82	269	12/20/2027	4.C
..88033#-AE-2	Tencarva Machinery Company LLC - 2024-2	06/30/2026	CA_CASH_CLOSE		121	121	119	119	0	0	0	0	0	119	0	2	2	8	12/20/2027	4.C
..88033#-AF-9	TENCARVA MACHINERY COMPA DDTL 2024	04/08/2026	CA_CASH_CLOSE		(139)	(139)	(139)	(139)	0	0	0	0	0	(139)	0	0	0	(3)	12/20/2027	4.C
..88233F-AK-6	Vistra Operations Co LLC-VST TL B3 1L US	04/28/2026	VARIOUS		7,934,420	7,934,420	7,295,454	7,481,595	0	0	0	0	0	7,481,595	0	452,825	452,825	175,186	12/20/2030	2.C FE
..89617*-AB-4	Trident Maritime Systems Inc. - 2021 Ter	06/05/2026	CA_CASH_CLOSE		429,858	429,858	424,215	370,556	0	0	0	0	0	424,215	0	5,643	5,643	24,610	02/26/2027	3.C PL
..90286#-AA-0	UHY Advisors Inc. - Term Loan	06/30/2026	CA_CASH_CLOSE		834	834	826	826	0	0	0	0	0	826	0	8	8	36	11/21/2031	5.B GI
..90286#-AB-8	UHY LLP DDTL	06/30/2026	CA_CASH_CLOSE		100	100	100	100	0	0	0	0	0	100	0	0	0	8	11/22/2030	5.B GI
..91539*-AA-7	UNOSQUARE LLC Term Loan	06/30/2026	CA_CASH_CLOSE		868	868	855	855	0	0	0	0	0	855	0	13	13	44	06/02/2031	4.C
..91839*-AH-9	VPROP Operating, LLC-2024 Delayed Draw T	04/10/2026	BANK LOANS BARINGS		(2,274)	(2,274)	(2,274)	(2,274)	0	0	0	0	0	(2,274)	0	0	0	192	11/06/2026	4.B PL
..92846*-AB-1	VITAL BUYER LLC 2023 INCREMENTAL TERM LO	06/30/2026	CA_CASH_CLOSE		12,500	12,500	12,125	12,125	0	0	0	0	0	12,125	0	375	375	520	06/01/2028	4.C
..92846*-AC-9	VITALSOURCE TECHNOLOGIES 2025 TL	06/30/2026	CA_CASH_CLOSE		6,469	6,469	6,404	6,404	0	0	0	0	0	6,404	0	65	65	269	06/03/2030	4.C
..93000#-AA-9	WWEC Holdings II Corp - Term Loan	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	98	10/03/2028	4.C
..93006*-AA-7	WC ORS BUYER INC 1st AMEND TERM LN	06/30/2026	CA_CASH_CLOSE		308	308	304	304	0	0	0	0	0	304	0	5	5	20	08/07/2031	5.B GI
..94683K-AA-0	WC ORS BUYER INC DDTL	06/30/2026	CA_CASH_CLOSE		296	296	291	291	0	0	0	0	0	291	0	4	4	20	08/07/2031	5.B GI
..94683K-AB-8	WC ORS BUYER INC INITIAL TERM LOAN	06/30/2026	CA_CASH_CLOSE		732	732	725	0	0	0	0	0	0	725	0	7	7	23	08/07/2031	5.B GI
..95483#-AA-0	WEST NR ACQUISITIONCO LLC 2ND AMEND TERM	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	17	12/27/2027	4.C
..95483#-AB-8	Warner Pacific Insurance Services - Dela	04/02/2026	CA_CASH_CLOSE		1,297	1,297	1,297	1,297	0	0	0	0	0	1,297	0	0	0	85	12/27/2027	4.C
..95483#-AC-6	WARNER PACIFIC INSURANCE Senior Term Loa	04/07/2026	CA_CASH_CLOSE		2,367	2,367	2,356	1,078	0	0	0	0	0	2,356	0	11	11	63	12/27/2027	4.C Z
. 000000-00-0	SWOOP INTERMEDIATE III I DDTL	05/13/2026	CA_CASH_CLOSE		588,669	588,669	588,669	0	0	0	0	0	0	588,669	0	0	0	3,557	04/12/2032	4.C Z
. 000000-00-0	ACCREDITED LABS DDTL-B	04/10/2026	BANK LOANS BARINGS		(402,267)	(402,267)	(398,244)	0	0	0	0	0	0	(398,244)	0	(4,023)	(4,023)	0	09/30/2030	4.C Z
. 000000-00-0	VIBRANTZ TECHNOLOGIES IN Term Loan FLTO-	06/25/2026	BANK LOANS BARINGS		93,061	776,376	221,267	0	0	0	0	0	0	221,267	0	(128,206)	(128,206)	17,503	04/30/2030	6. *
..D9000*-AA-5	UNA 658 EQUITY MGMT GMBH FACILITY B2 TER	06/22/2026	CA_CASH_CLOSE		100,963	100,963	100,919	0	0	0	0	0	0	100,919	(1,470)	1,514	44	0	05/28/2033	4.C Z
..F8237*-AA-0	TRACE ONE SA 2025 Senior Ter	04/24/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	2,795	04/16/2032	5.B GI
..Y0019*-AD-0	Acclime Holdings HK Limited USD Fac D L	06/29/2026	CA_CASH_CLOSE		2,500,000	2,500,000	2,427,545	2,427,545	0	0	0	0	0	2,427,545	0	72,455	72,455	180,370	08/04/2027	5.B GI
..Y0019*-AE-8	Acclime Holdings HK Limi-2024 TERM LOAN	06/29/2026	CA_CASH_CLOSE		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	171,327	08/06/2027	5.B GI
..BGS3R2-N3-3	ASC Communications LLC	04/09/2026	CA_CASH_CLOSE		31,582	0	0	0	0	0	0	0	0	31,582	0	0	0	0	07/15/2027	4.B
..BGS3GQ-FB-3	Bishop Street Underwriters MIV LLC	06/30/2026	CA_CASH_CLOSE		909	0	0	0	0	0	0	0	0	909	0	0	0	0	07/31/2031	3.B PL
..BGS48V-LF-3	BKF Engineers	06/30/2026	CA_CASH_CLOSE		509	0	0	0	0	0	0	0	0	509	0	0	0	0	08/23/2030	4.C Z
..BGS48N-ZH-2	Ethos Risk Services LLC	06/30/2026	CA_CASH_CLOSE		545	0	0	0	0	0	0	0	0	545	0	0	0	0	01/31/2031	4.C Z
..BGS3UP-4Z-8	PPW AERO BUYER INC	06/30/2026	CA_CASH_CLOSE		421	0	0	0	0	0	0	0	0	421	0	0	0	0	09/30/2031	4.C
..BGS3HS-R2-5	SCP Medical Products LLC	06/30/2026	CA_CASH_CLOSE		3,164	0	0	0	0	0	0	0	0	3,164	0	0	0	0	06/30/2031	4.C Z
. 000000-00-0	SelectQuote, Inc.	04/15/2026	CA_CASH_CLOSE		726,815	0	0	0	0	0	0	0	0	726,815	0	0	0	0	05/15/2025	4.C Z
. 000000-00-0	SelectQuote, Inc.	04/15/2026	CA_CASH_CLOSE		660,149	0	0	0	0	0	0	0	0	660,149	0	0	0	0	09/15/2025	4.C Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					34,071,394	34,857,627	32,754,211	30,884,451	187,894	0	0	187,894	0	34,365,455	(1,470)	(292,592)	(294,062)	1,766,044	XXX	XXX
..898324-AB-4	TRUST F/1401-SENIOR UNSECURED 144A	05/15/2026	EXCHANGE OFFER		812,300	761,000	817,542	0	0	(5,242)	0	(5,242)	0	812,300	0	0	0	18,364	01/30/2044	2.C FE
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					812,300	761,000	817,542	0	0	(5,242)	0	(5,242)	0	812,300	0	0	0	18,364	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					753,056,098	696,157,204	678,675,513	648,781,388	193,841	1,121,803	0	1,315,644	(796,522)	751,113,937	776,831	1,165,329	1,942,160	42,635,495	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					29,812,536	30,000,000	29,793,600	0	0	18,936	0	18,936	0	29,812,536	0	0	0	589,375	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					782,868,634	726,157,204	708,469,113	648,781,388	193,841	1,140,739	0	1,334,580	(796,522)	780,926,473	776,831	1,165,329	1,942,160	43,224,870	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
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					782,868,634	726,157,204	708,469,113	648,781,388	193,841	1,140,739	0	1,334,580	(796,522)	780,926,473	776,831	1,165,329	1,942,160	43,224,870	XXX	XXX
..36179X-NF-9	Ginnie Mae II Pool-POOL #MA8490	06/01/2026	PAYDOWN		690,354	690,354	691,325	691,270	0	(916)	0	(916)	0	690,354	0	0	0	16,371	12/01/2052	1.A
..36179X-QW-9	Ginnie Mae II Pool-POOL #MA8569	06/01/2026	PAYDOWN		777,276	777,276	782,862	782,544	0	(5,269)	0	(5,269)	0	777,276	0	0	0	18,330	01/01/2053	1.A
..36179Y-AS-3	Ginnie Mae II Pool-POOL #MA9017	06/01/2026	PAYDOWN		1,093,651	1,093,651	1,083,141	1,083,526	0	10,125	0	10,125	0	1,093,651	0	0	0	24,657	07/01/2053	1.A
..36179Y-DK-7	Ginnie Mae II Pool-POOL #MA9106	06/01/2026	PAYDOWN		1,934,601	1,934,601	1,917,194	1,917,901	0	16,699	0	16,699	0	1,934,601	0	0	0	40,905	08/01/2053	1.A
..38375B-4Z-2	Government National Mort-GNR 2013-H16 FI	06/01/2026	PAYDOWN		0	0	38,005	207,719	0	28,070	0	28,070	0	0	0	0	0	1,806	07/01/2063	1.A
..38375U-BQ-2	Government National Mort-GNR 2013-H24 BI	06/01/2026	PAYDOWN		0	0	21,245	376,566	0	36,453	0	36,453	0	0	0	0	0	4,643	09/01/2063	1.A
..38375U-CG-3	Government National Mort-GNR 2014-H02 AI	06/01/2026	PAYDOWN		0	0	34,618	148,975	0	17,452	0	17,452	0	0	0	0	0	1,606	12/01/2063	1.A
..38375U-DC-1	Government National Mort-GNR 2014-H01 AI	06/01/2026	PAYDOWN		0	0	103,476	263,652	0	10,227	0	10,227	0	0	0	0	0	6,205	01/01/2064	1.A
..38375U-EF-3	Government National Mort-GNR 2014-H03 IS	06/01/2026	PAYDOWN		0	0	6,283	9,439	0	78	0	78	0	0	0	0	0	434	02/01/2064	1.A
..38375U-MV-9	Government National Mort-GNR 2014-H16 BI	06/01/2026	PAYDOWN		0	0	231,165	291,800	0	8,206	0	8,206	0	0	0	0	0	11,853	07/01/2064	1.A
..38375U-NQ-9	Government National Mort-GNR 2014-H17 DI	06/01/2026	PAYDOWN		0	0	141,623	228,139	0	8,581	0	8,581	0	0	0	0	0	6,560	08/01/2064	1.A
..38375U-PT-1	Government National Mort-GNR 2014-H19 EI	06/01/2026	PAYDOWN		0	0	89,371	192,246	0	10,346	0	10,346	0	0	0	0	0	5,708	09/01/2064	1.A
..38375U-RD-4	Government National Mort-GNR 2014-H23 AI	06/01/2026	PAYDOWN		0	0	168,616	388,238	0	14,217	0	14,217	0	0	0	0	0	13,287	11/01/2064	1.A
..38375U-UY-4	Government National Mort-GNR 2015-H08 BI	06/01/2026	PAYDOWN		0	0	55,462	239,260	0	19,212	0	19,212	0	0	0	0	0	4,973	03/01/2065	1.A
..38382A-3P-8	Government National Mort-GNR 2019-140 SE	06/20/2026	PAYDOWN		0	0	35,859	52,043	0	(2,884)	0	(2,884)	0	0	0	0	0	1,849	11/20/2049	1.A
..38382C-K5-9	Government National Mort-GNR 2020-17 PS	06/20/2026	PAYDOWN		0	0	50,258	64,936	0	(4,368)	0	(4,368)	0	0	0	0	0	2,975	01/20/2050	1.A
..38382C-M3-2	Government National Mort-GNR 2020-17 QS	06/20/2026	PAYDOWN		0	0	23,825	29,211	0	(1,654)	0	(1,654)	0	0	0	0	0	1,256	01/20/2050	1.A
..38382C-YR-6	Government National Mort-GNR 2020-18 SW	06/20/2026	PAYDOWN		0	0	75,931	104,398	0	(6,399)	0	(6,399)	0	0	0	0	0	3,735	02/20/2050	1.A
..38382D-UT-4	Government National Mort-GNR 2020-31 ST	06/20/2026	PAYDOWN		0	0	41,487	56,631	0	(3,545)	0	(3,545)	0	0	0	0	0	2,101	03/20/2050	1.A
..38382D-VF-3	Government National Mort-GNR 2020-31 HS	06/20/2026	PAYDOWN		0	0	8,864	3,237	0	(435)	0	(435)	0	0	0	0	0	630	05/20/2046	1.A
..38382F-BU-7	Government National Mort-GNR 2020-77 SU	06/20/2026	PAYDOWN		0	0	41,930	39,057	0	(2,364)	0	(2,364)	0	0	0	0	0	1,736	09/20/2047	1.A
..38382F-BW-3	Government National Mort-GNR 2020-77 SQ	06/20/2026	PAYDOWN		0	0	33,744	54,502	0	(3,879)	0	(3,879)	0	0	0	0	0	1,909	08/20/2049	1.A
..38382F-NZ-3	Government National Mort-GNR 2020-62 JS	06/20/2026	PAYDOWN		0	0	89,654	77,762	0	(3,863)	0	(3,863)	0	0	0	0	0	3,167	05/20/2050	1.A
..38382G-BE-1	Government National Mort-GNR 2020-86 US	06/20/2026	PAYDOWN		0	0	37,170	65,564	0	(4,052)	0	(4,052)	0	0	0	0	0	2,160	01/20/2050	1.A
..38382G-BH-4	Government National Mort-GNR 2020-86 KS	06/20/2026	PAYDOWN		0	0	70,509	78,492	0	(1,673)	0	(1,673)	0	0	0	0	0	1,789	06/20/2050	1.A
..38382G-CT-7	Government National Mort-GNR 2020-86 SK	06/20/2026	PAYDOWN		0	0	98,428	104,590	0	(6,145)	0	(6,145)	0	0	0	0	0	3,588	06/20/2050	1.A
..38382H-YB-0	Government National Mort-GNR 2020-116 EI	06/01/2026	PAYDOWN		0	0	40,027	33,937	0	(1,100)	0	(1,100)	0	0	0	0	0	3,226	08/01/2050	1.A
..38382K-WV-1	Government National Mort-GNR 2020-146 LI	06/01/2026	PAYDOWN		0	0	66,857	56,655	0	(2,193)	0	(2,193)	0	0	0	0	0	5,216	10/01/2050	1.A
..38382L-JB-8	Government National Mort-GNR 2020-176 SQ	06/20/2026	PAYDOWN		0	0	11,049	9,204	0	(527)	0	(527)	0	0	0	0	0	441	11/20/2050	1.A
..38382L-R7-8	Government National Mort-GNR 2020-185 YI	06/01/2026	PAYDOWN		0	0	88,446	70,836	0	(1,876)	0	(1,876)	0	0	0	0	0	5,891	12/01/2050	1.A
..38382M-CJ-6	Government National Mort-GNR 2020-189 SN	06/20/2026	PAYDOWN		0	0	15,951	16,402	0	(347)	0	(347)	0	0	0	0	0	372	12/20/2050	1.A
..38382M-E8-8	Government National Mort-GNR 2021-9 DI	06/01/2026	PAYDOWN		0	0	70,304	57,227	0	(1,736)	0	(1,736)	0	0	0	0	0	5,454	01/01/2051	1.A
..38382M-Z6-9	Government National Mort-GNR 2021-15 SQ	06/20/2026	PAYDOWN		0	0	43,650	45,884	0	(885)	0	(885)	0	0	0	0	0	951	10/20/2050	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					4,495,882	4,495,882	6,308,329	7,841,843	0	123,556	0	123,556	0	4,495,882	0	0	0	205,784	XXX	XXX
..83190A-AB-9	Small Business Administr-SBA 523402	05/06/2026	MATURITY		0	0	0	0	0	0	0	0	0	0	0	0	0	(21,444)	05/15/2025	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					0	0	0	0	0	0	0	0	0	0	0	0	0	(21,444)	XXX	XXX
..312931-A6-5	Freddie Mac Gold Pool-FG A84529	06/01/2026	PAYDOWN		156	156	158	156	0	(1)	0	(1)	0	156	0	0	0	3	02/01/2039	1.A
..3132DQ-AG-1	Freddie Mac Pool-FR SD2707	06/01/2026	PAYDOWN		563,078	563,078	554,016	554,455	0	8,623	0	8,623	0	563,078	0	0	0	13,408	04/01/2053	1.A
..3132DQ-B9-6	Freddie Mac Pool-FR SD2764	06/01/2026	PAYDOWN		461,386	461,386	453,456	453,724	0	7,662	0	7,662	0	461,386	0	0	0	10,411	04/01/2053	1.A
..313398-P7-8	Freddie Mac REMICS-FHR 2334 TD	06/01/2026	PAYDOWN		1,107	1,107	1,158	1,113	0	(6)	0	(6)	0	1,107	0	0	0	30	07/01/2031	1.A
..313399-B9-7	Freddie Mac REMICS-FHR 2344 SN	06/15/2026	PAYDOWN		0	0	9,666	0	0	0	0	0	0	0	0	0	0	3	08/15/2031	1.A
..31339G-HQ-7	Freddie Mac REMICS-FHR 2367 SA	06/15/2026	PAYDOWN		0	0	16,212	0	0	0	0	0	0	0	0	0	0	13	06/15/2031	1.A
..3133JL-UE-7	Freddie Mac Pool-FREDDIE MAC POOL-FR QU7	06/01/2026	PAYDOWN		580,429	580,429	584,963	584,074	0	(3,646)	0	(3,646)	0	580,429	0	0	0	4,213	03/01/2051	1.A
..3133KP-Q2-7	Freddie Mac Pool-FR RA7673	06/01/2026	PAYDOWN		255,524	255,524	250,693	251,018	0	4,506	0	4,506	0	255,524	0	0	0	5,721	07/01/2052	1.A
..3133KQ-VY-9	Freddie Mac Pool-FR RA8731	06/01/2026	PAYDOWN		414,938	414,938	407,006	407,379	0	7,559	0	7,559	0	414,938	0	0	0	11,889	04/01/2053	1.A
..3133KR-BN-3	Freddie Mac Pool-FR RA9045	06/01/2026	PAYDOWN		862,567	862,567	849,089	849,818	0	12,749	0	12,749	0	862,567	0	0	0	23,658	05/01/2053	1.A
..3133KR-MX-9	Freddie Mac Pool-FR RA9374	06/01/2026	PAYDOWN		589,606	589,606	577,538	578,076	0	11,530	0	11,530	0	589,606	0	0	0	17,530	07/01/2053	1.A
..3133KS-C6-7	Freddie Mac Pool-FR RA9993	06/01/2026	PAYDOWN		2,469,270	2,469,270	2,426,830	2,431,867	0	37,404	0	37,404	0	2,469,270	0	0	0	70,777	10/01/2053	1.A
..3133N3-U9-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2026	PAYDOWN		19,196	19,196	19,516	19,326	0	(130)	0	(130)	0	19,196	0	0	0	279	11/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3133N3-VG-6	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2026	PAYDOWN		13,910	13,910	14,112	13,997	0	(87)	0	(87)	0	13,910	0	0	0	203	09/01/2049	1.A
3133N3-X3-3	Freddie Mac Pool-FREDDIE MAC POOL-FR RE6	06/01/2026	PAYDOWN		226,321	226,321	231,767	230,770	0	(4,449)	0	(4,449)	0	226,321	0	0	0	2,437	05/01/2051	1.A
3133TC-HE-1	Freddie Mac REMICS-FHR 2018 PG	06/01/2026	PAYDOWN		541	541	571	543	0	(2)	0	(2)	0	541	0	0	0	14	01/01/2028	1.A
3133TD-3A-2	Freddie Mac REMICS-FHR 2037 HB	06/01/2026	PAYDOWN		1,202	1,202	1,314	1,212	0	(11)	0	(11)	0	1,202	0	0	0	45	03/01/2028	1.A
3133TH-S8-1	Freddie Mac REMICS-FHR 2118 PE	06/01/2026	PAYDOWN		4,138	4,138	4,344	4,163	0	(25)	0	(25)	0	4,138	0	0	0	111	01/01/2029	1.A
3133TK-EB-2	Freddie Mac REMICS-FHR 2145 S	06/15/2026	PAYDOWN		0	0	41,513	0	0	0	0	0	0	0	0	0	0	44	04/15/2029	1.A
3133TR-YA-7	Freddie Mac REMICS-FHR 2292 SI	06/15/2026	PAYDOWN		0	0	10,334	0	0	0	0	0	0	0	0	0	0	4	11/15/2030	1.A
3133TS-F2-4	Freddie Mac REMICS-FHR 2303 CK	06/01/2026	PAYDOWN		2,061	2,061	2,128	2,074	0	(13)	0	(13)	0	2,061	0	0	0	52	04/01/2031	1.A
3133TU-HJ-0	Freddie Mac REMICS-FHR 2322 SC	06/15/2026	PAYDOWN		0	0	7,899	0	0	0	0	0	0	0	0	0	0	20	05/15/2031	1.A
3133TU-S7-4	Freddie Mac REMICS-FHR 2357 QH	06/01/2026	PAYDOWN		757	757	794	767	0	(10)	0	(10)	0	757	0	0	0	21	09/01/2031	1.A
31359N-2W-0	Fannie Mae REMICS-FNR 1997-19 PG	06/01/2026	PAYDOWN		420	420	453	421	0	0	0	0	0	420	0	0	0	12	04/01/2027	1.A
31359V-GF-4	Fannie Mae REMICS-FNR 1999-1 PJ	06/01/2026	PAYDOWN		3,661	3,661	3,893	3,689	0	(28)	0	(28)	0	3,661	0	0	0	98	02/01/2029	1.A
3136AC-FK-2	Fannie Mae REMICS-FNR 2013-4 GI	06/01/2026	PAYDOWN		0	0	22,264	3,038	0	(651)	0	(651)	0	0	0	0	0	831	02/01/2043	1.A
31371K-LU-3	Fannie Mae Pool-POOL #254239	06/01/2026	PAYDOWN		123	123	143	130	0	(6)	0	(6)	0	123	0	0	0	4	03/01/2032	1.A
3137A9-6Y-7	Freddie Mac REMICS-FHR 3850 LS	06/01/2026	PAYDOWN		0	0	93,529	10,125	0	(929)	0	(929)	0	0	0	0	0	1,891	05/01/2039	1.A
3137AC-TN-9	Freddie Mac REMICS-FHR 3897 LI	06/01/2026	PAYDOWN		0	0	13,569	5,021	0	(310)	0	(310)	0	0	0	0	0	594	01/01/2037	1.A
3137FA-NH-7	Freddie Mac REMICS-FHR 4709 WI	06/01/2026	PAYDOWN		0	0	17,628	23,621	0	(1,624)	0	(1,624)	0	0	0	0	0	2,475	10/01/2038	1.A
3137FW-WC-0	Freddie Mac REMICS-FHR 5020 AI	06/01/2026	PAYDOWN		0	0	22,896	18,555	0	(530)	0	(530)	0	0	0	0	0	2,269	09/01/2050	1.A
31388T-QZ-9	Fannie Mae Pool-POOL #614372	06/01/2026	PAYDOWN		508	508	581	529	0	(21)	0	(21)	0	508	0	0	0	15	01/01/2032	1.A
313921-JK-5	Fannie Mae REMICS-FNR 2001-57 PD	06/01/2026	PAYDOWN		1,777	1,777	1,873	1,801	0	(24)	0	(24)	0	1,777	0	0	0	48	10/01/2031	1.A
31392B-SC-1	Fannie Mae REMICS-FNR 2002-6 L	06/01/2026	PAYDOWN		364	364	379	368	0	(4)	0	(4)	0	364	0	0	0	9	02/01/2032	1.A
31392C-EM-2	Fannie Mae REMIC Trust 2-FNW 2002-W2 AF5	06/01/2026	PAYDOWN		2,494	2,494	2,395	2,419	0	74	0	74	0	2,494	0	0	0	81	06/01/2032	1.A
31392E-PC-8	Fannie Mae REMICS-FNR 2002-58 PG	06/01/2026	PAYDOWN		9,243	9,243	9,742	9,376	0	(133)	0	(133)	0	9,243	0	0	0	232	09/01/2032	1.A
31392H-FC-2	Fannie Mae REMICS-FNR 2002-97 SR	06/25/2026	PAYDOWN		0	0	29,152	0	0	0	0	0	0	0	0	0	0	43	01/25/2033	1.A
31392K-5C-6	Freddie Mac REMICS-FHR 2455 GK	06/01/2026	PAYDOWN		17,346	17,346	18,446	17,662	0	(316)	0	(316)	0	17,346	0	0	0	405	05/01/2032	1.A
31392M-5R-9	Freddie Mac REMICS-FHR 2448 TX	06/01/2026	PAYDOWN		5,813	5,813	6,106	5,884	0	(71)	0	(71)	0	5,813	0	0	0	145	05/01/2032	1.A
31393Y-ED-3	Fannie Mae REMICS-FNR 2004-28 SB	06/25/2026	PAYDOWN		0	0	5,101	862	0	(125)	0	(125)	0	0	0	0	0	122	05/25/2034	1.A
31396W-BR-6	Fannie Mae REMICS-FNR 2007-56 SN	06/25/2026	PAYDOWN		0	0	32,492	0	0	0	0	0	0	0	0	0	0	97	06/25/2037	1.A
31397W-F3-4	Freddie Mac REMICS-FHR 3457 ES	06/15/2026	PAYDOWN		0	0	4,358	0	0	0	0	0	0	0	0	0	0	7	06/15/2038	1.A
31398M-EL-6	Fannie Mae REMICS-FNR 2010-14 SJ	06/25/2026	PAYDOWN		0	0	31,848	686	0	(263)	0	(263)	0	0	0	0	0	179	03/25/2040	1.A
3140HN-LY-6	Fannie Mae Pool-POOL #BK8442	06/01/2026	PAYDOWN		173,550	173,550	173,984	173,891	0	(341)	0	(341)	0	173,550	0	0	0	1,438	01/01/2051	1.A
3140JS-EP-0	Fannie Mae Pool-POOL #BN9141	06/01/2026	PAYDOWN		407,178	407,178	405,778	405,983	0	1,194	0	1,194	0	407,178	0	0	0	3,033	04/01/2051	1.A
3140JX-EE-4	Fannie Mae Pool-POOL #B02832	06/01/2026	PAYDOWN		8,597	8,597	8,780	8,658	0	(61)	0	(61)	0	8,597	0	0	0	127	09/01/2049	1.A
3140K0-EL-8	Fannie Mae Pool-POOL #B04638	06/01/2026	PAYDOWN		16,930	16,930	16,959	16,939	0	(10)	0	(10)	0	16,930	0	0	0	254	11/01/2049	1.A
3140K2-LK-8	Fannie Mae Pool-POOL #B06629	06/01/2026	PAYDOWN		1,562,597	1,562,597	1,570,165	1,568,865	0	(6,268)	0	(6,268)	0	1,562,597	0	0	0	12,941	04/01/2051	1.A
3140K2-PV-0	Fannie Mae Pool-POOL #B06735	06/01/2026	PAYDOWN		630,288	630,288	631,716	631,435	0	(1,147)	0	(1,147)	0	630,288	0	0	0	5,356	05/01/2051	1.A
3140QB-N5-3	Fannie Mae Pool-POOL #CA4011	06/01/2026	PAYDOWN		19,780	19,780	20,092	19,893	0	(113)	0	(113)	0	19,780	0	0	0	315	08/01/2049	1.A
3140QC-DT-0	Fannie Mae Pool-POOL #CA4613	06/01/2026	PAYDOWN		32,720	32,720	33,238	32,926	0	(206)	0	(206)	0	32,720	0	0	0	507	11/01/2049	1.A
3140QC-PN-0	Fannie Mae Pool-POOL #CA4928	06/01/2026	PAYDOWN		14,540	14,540	14,858	14,690	0	(150)	0	(150)	0	14,540	0	0	0	217	01/01/2050	1.A
3140QH-NJ-0	Fannie Mae Pool-POOL #CA9392	06/01/2026	PAYDOWN		1,018,254	1,018,254	1,028,119	1,026,235	0	(7,981)	0	(7,981)	0	1,018,254	0	0	0	7,812	03/01/2051	1.A
3140QM-4N-1	Fannie Mae Pool-POOL #CB2628	06/01/2026	PAYDOWN		222,701	222,701	188,600	190,047	0	32,654	0	32,654	0	222,701	0	0	0	2,766	01/01/2052	1.A
3140QR-EJ-8	Fannie Mae Pool-POOL #CB5536	06/01/2026	PAYDOWN		416,798	416,798	421,552	421,278	0	(4,480)	0	(4,480)	0	416,798	0	0	0	10,399	01/01/2053	1.A
3140QS-QC-8	Fannie Mae Pool-POOL #CB6750	06/01/2026	PAYDOWN		1,503,923	1,503,923	1,454,744	1,456,798	0	47,125	0	47,125	0	1,503,923	0	0	0	42,511	07/01/2053	1.A
3140QS-TZ-4	Fannie Mae Pool-POOL #CB6867	06/01/2026	PAYDOWN		1,201,639	1,201,639	1,161,721	1,163,290	0	38,349	0	38,349	0	1,201,639	0	0	0	38,913	08/01/2053	1.A
3140XL-W6-1	Fannie Mae Pool-POOL #FS5168	06/01/2026	PAYDOWN		299,928	299,928	294,585	294,774	0	5,153	0	5,153	0	299,928	0	0	0	7,556	06/01/2053	1.A
31416K-WP-9	Fannie Mae Pool-POOL #AA2453	06/01/2026	PAYDOWN		132	132	134	133	0	(1)	0	(1)	0	132	0	0	0	2	02/01/2039	1.A
31418D-JW-3	Fannie Mae Pool-POOL #MA3876	06/01/2026	PAYDOWN		28,813	28,813	28,885	28,837	0	(24)	0	(24)	0	28,813	0	0	0	438	12/01/2049	1.A
31418D-YS-5	Fannie Mae Pool-POOL #MA4320	06/01/2026	PAYDOWN		262,102	262,102	267,180	266,309	0	(4,208)	0	(4,208)	0	262,102	0	0	0	2,796	04/01/2051	1.A
31418E-T6-7	Fannie Mae Pool-POOL #MA5072	06/01/2026	PAYDOWN		1,007,492	1,007,492	1,000,172	1,001,246	0	6,246	0	6,246	0	1,007,492	0	0	0	27,446	07/01/2053	1.A
31418E-XU-9	Fannie Mae Pool-POOL #MA5190	06/01/2026	PAYDOWN		1,136,179	1,136,179	1,129,033	1,129,961	0	6,217	0	6,217	0	1,136,179	0	0	0	30,418	11/01/2053	1.A
91743P-DD-4	Utah Housing Corp-REVENUE BONDS	05/21/2026	CALL 100		6,242	6,242	6,516	6,482	0	(2)	0	(2)	0	6,480	0	(237)	(237)	103	02/21/2050	1.B FE
91743P-DE-2	Utah Housing Corp-REVENUE BONDS	06/23/2026	VARIOUS		58,449	58,376	60,538	60,272	0	(20)	0	(20)	0	60,252	0	(1,803)	(1,803)	976	03/21/2050	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)					16,536,768	16,536,695	16,699,274	16,407,661	0	188,618	0	188,618	0	16,538,809	0	(2,040)	(2,040)	366,767	XXX	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..25477P-NF-8	District of Columbia Hou-REVENUE BONDS	05/01/2026	CALL 100		13,897	13,897	13,897	13,897	0	0	0	0	0	13,897	0	0	0	(445)	06/15/2045	1.B FE
..86746B-AA-1	Helios Issuer LLC-SNVA 2023-GRID1 1A	06/20/2026	PAYDOWN		198,348	198,348	195,495	195,704	0	2,644	0	2,644	0	198,348	0	0	0	4,716	12/20/2050	1.B FE
..86746F-AA-2	Sunnova Hestia II Issuer-SNVA 2024-GRID1	06/20/2026	PAYDOWN		124,016	124,016	124,288	124,283	0	(268)	0	(268)	0	124,016	0	0	0	2,865	07/20/2051	1.B FE
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					336,261	336,261	333,680	333,884	0	2,376	0	2,376	0	336,261	0	0	0	7,136	XXX	XXX
..00077B-4W-0	ABN Amro Mortgage Corp-AMAC 2002-9 A30	06/01/2026	PAYDOWN		271	271	274	265	0	7	0	7	0	271	0	0	0	6	12/01/2032	1.A FM
..000780-NL-6	ABN Amro Mortgage Corp-AMAC 2003-12 2A	06/01/2026	PAYDOWN		76	76	77	75	0	1	0	1	0	76	0	0	0	2	12/01/2033	1.A FM
..00112D-AA-4	ACHM Trust 2024-HE2-ACHM 2024-HE2 A	06/25/2026	PAYDOWN		360,226	360,226	358,134	358,429	0	1,797	0	1,797	0	360,226	0	0	0	7,833	10/25/2039	1.A FE
..00249Y-AC-0	ADMT 2024-NQM6-ADMT 2024-NQM6 A1	06/01/2026	PAYDOWN		407,957	407,957	407,953	407,955	0	2	0	2	0	407,957	0	0	0	9,620	01/01/2070	1.A
..00249Y-AD-8	ADMT 2024-NQM6-ADMT 2024-NQM6 A2	06/01/2026	PAYDOWN		181,314	181,314	181,313	181,314	0	0	0	0	0	181,314	0	0	0	4,467	01/01/2070	1.B
..00250A-AD-6	A&D Mortgage Trust 2025---ADMT 2025-NQM5	06/01/2026	PAYDOWN		325,725	325,725	325,724	0	0	1	0	1	0	325,725	0	0	0	8,997	12/01/2070	1.B
..00250A-AE-4	A&D Mortgage Trust 2025---ADMT 2025-NQM5	06/01/2026	PAYDOWN		271,679	271,679	271,676	0	0	2	0	2	0	271,679	0	0	0	7,721	12/01/2070	1.E
..002939-AD-8	A&D Mortgage Trust 2024---ADMT 2024-NQM4	06/01/2026	PAYDOWN		342,536	342,536	342,533	342,534	0	2	0	2	0	342,536	0	0	0	7,474	08/01/2069	1.A
..002939-AE-6	A&D Mortgage Trust 2024---ADMT 2024-NQM4	06/01/2026	PAYDOWN		685,072	685,072	685,063	685,067	0	5	0	5	0	685,072	0	0	0	15,488	08/01/2069	1.B
..002941-AD-4	A&D Mortgage Trust 2025---ADMT 2025-NQM4	06/01/2026	PAYDOWN		46,936	46,936	46,994	0	0	(59)	0	(59)	0	46,936	0	0	0	1,253	10/01/2070	1.E
..00703Q-AD-4	Adjustable Rate Mortgage-ARMT 2006-3 4A1	06/25/2026	PAYDOWN		54,590	54,590	24,336	24,798	0	29,793	0	29,793	0	54,590	0	0	0	337	08/25/2036	1.A FM
..02146P-AF-2	Alternative Loan Trust 2-CWALT 2006-HY12	06/01/2026	PAYDOWN		12,816	12,816	8,221	10,996	0	1,820	0	1,820	0	12,816	0	0	0	250	08/01/2036	1.A FM
..02146T-AL-1	Alternative Loan Trust 2-CWALT 2006-24CB	06/01/2026	PAYDOWN		6,340	5,393	2,657	2,683	0	3,050	0	3,050	0	6,340	0	0	0	119	08/01/2036	1.A FM
..02147W-AT-6	Alternative Loan Trust 2-CWALT 2006-26CB	06/01/2026	PAYDOWN		47,762	55,135	37,965	29,973	0	23,033	0	23,033	0	47,762	0	0	0	1,845	09/01/2036	4.B FM
..02147X-AR-8	Alternative Loan Trust 2-CWALT 2006-32CB	06/01/2026	PAYDOWN		5,016	5,001	2,485	2,531	0	2,485	0	2,485	0	5,016	0	0	0	102	11/01/2036	1.A FM
..02150V-AA-3	Alternative Loan Trust 2-CWALT 2007-HY7C	06/25/2026	PAYDOWN		10,369	9,999	8,079	9,219	0	860	0	860	0	10,369	0	0	0	212	08/25/2037	1.A FM
..02152A-AS-8	Alternative Loan Trust 2-CWALT 2007-16CB	06/25/2026	PAYDOWN		60,386	60,185	36,660	37,561	0	22,705	0	22,705	0	60,386	0	0	0	969	08/25/2037	1.A FM
..02660L-AA-8	American Home Mortgage A-AHMA 2006-4 1A1	06/25/2026	PAYDOWN		509	509	382	276	0	233	0	233	0	509	0	0	0	9	10/25/2046	1.A FM
..02660T-AR-4	American Home Mortgage I-AHM 2004-1 4A	06/01/2026	PAYDOWN		136,074	136,074	134,543	136,074	0	0	0	0	0	136,074	0	0	0	2,155	04/01/2044	5.B FM
..02660T-EK-5	American Home Mortgage I-AHM 2005-2 1A1	06/25/2026	PAYDOWN		25,136	25,136	23,526	24,459	0	676	0	676	0	25,136	0	0	0	473	09/25/2045	1.A FM
..02660V-AE-8	American Home Mortgage A-AHMA 2005-1 3A1	06/25/2026	PAYDOWN		630	630	514	624	0	6	0	6	0	630	0	0	0	14	11/25/2035	1.A FM
..026929-AA-7	American Home Mortgage I-AHM 2006-3 11A1	06/25/2026	PAYDOWN		7,138	7,138	5,465	6,084	0	1,054	0	1,054	0	7,138	0	0	0	133	12/25/2046	1.A FM
..03464B-AB-4	Angel Oak Mortgage Trust-AOMT 2022-1 A2	06/01/2026	PAYDOWN		391,990	391,990	391,986	391,986	0	3	0	3	0	391,990	0	0	0	5,245	12/01/2066	1.A
..03464B-AC-2	Angel Oak Mortgage Trust-AOMT 2022-1 A3	06/01/2026	PAYDOWN		391,990	391,990	391,983	391,984	0	6	0	6	0	391,990	0	0	0	5,501	12/01/2066	1.A
..03464P-AB-3	Angel Oak Mortgage Trust-AOMT 2022-2 A2	06/01/2026	PAYDOWN		262,474	262,474	262,068	262,127	0	347	0	347	0	262,474	0	0	0	4,237	01/01/2067	1.A
..03464P-AC-1	Angel Oak Mortgage Trust-AOMT 2022-2 A3	06/01/2026	PAYDOWN		262,474	262,474	261,814	261,908	0	566	0	566	0	262,474	0	0	0	4,352	01/01/2067	1.A
..03464T-AA-7	Angel Oak Mortgage Trust-AOMT 2022-3 A1	06/01/2026	PAYDOWN		198,067	198,067	195,947	197,278	0	789	0	789	0	198,067	0	0	0	3,186	01/01/2067	1.A
..03464T-AB-5	Angel Oak Mortgage Trust-AOMT 2022-3 A2	06/01/2026	PAYDOWN		132,049	132,049	129,231	130,183	0	1,865	0	1,865	0	132,049	0	0	0	2,627	01/01/2067	1.B
..04285E-AC-1	Arroyo Mortgage Trust 20-ARRW 2022-2 A2	06/01/2026	PAYDOWN		181,571	181,571	175,791	178,427	0	3,143	0	3,143	0	181,571	0	0	0	4,027	07/01/2057	1.B
..04285E-AD-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A3	06/01/2026	PAYDOWN		181,571	181,571	174,044	177,464	0	4,107	0	4,107	0	181,571	0	0	0	4,027	07/01/2057	1.B
..04285E-AM-9	Arroyo Mortgage Trust 20-ARRW 2022-2 A1	06/01/2026	PAYDOWN		175,594	175,594	173,470	175,594	0	0	0	0	0	175,594	0	0	0	3,897	07/01/2057	1.A
..05532E-CE-3	BCAP LLC 2009-RR10 Trust-BCAP 2009-RR10	06/01/2026	PAYDOWN		16,070	16,070	4,623	9,775	0	6,295	0	6,295	0	16,070	0	0	0	393	06/01/2037	1.A FM
..05533N-AJ-3	BCAP LLC 2010-RR12 Trust-BCAP 2010-RR12	05/01/2026	PAYDOWN		6,582	6,582	5,767	5,439	1,130	13	0	1,143	0	6,582	0	0	0	286	06/01/2037	4.C FM
..058927-AG-9	Banc of America Funding -BAFC 2006-A 3A2	06/01/2026	PAYDOWN		3,994	3,994	3,486	3,945	0	47	0	47	0	3,994	0	0	0	76	02/01/2036	2.G FM
..058931-AD-8	Banc of America Funding -BAFC 2006-3 2A1	06/01/2026	PAYDOWN		9,283	11,080	9,037	8,740	0	2,036	0	2,036	0	9,283	0	0	0	278	03/01/2036	1.A FM
..058931-AT-3	Banc of America Funding -BAFC 2006-3 4A1	06/01/2026	PAYDOWN		1,832	4,825	3,830	4,134	0	326	0	326	0	1,832	0	0	0	116	03/01/2036	2.C FM
..058931-BL-9	Banc of America Funding -BAFC 2006-3 5A8	06/01/2026	PAYDOWN		3,840	3,840	3,897	3,546	0	293	0	293	0	3,840	0	0	0	102	03/01/2036	3.C FM
..058933-AN-2	Banc of America Funding -BAFC 2006-D 5A1	06/01/2026	PAYDOWN		32,236	8,809	7,919	7,928	0	3,837	0	3,837	0	32,236	0	0	0	(195)	05/01/2036	1.A FM
..05946X-XP-3	Banc of America Funding -BAFC 2005-E 3A1	06/01/2026	PAYDOWN		9,624	11,003	10,790	11,127	0	(120)	0	(120)	0	9,624	0	0	0	1,312	05/01/2035	5.B FM
..05946X-Y7-2	Banc of America Funding -BAFC 2005-8 2A8	06/01/2026	PAYDOWN		38,397	39,464	35,328	37,421	0	1,816	0	1,816	0	38,397	0	0	0	1,031	01/01/2036	2.C FM
..05946X-YV-9	Banc of America Funding -BAFC 2005-F 2A1	06/01/2026	PAYDOWN		54,030	5,284	4,923	5,715	0	518	0	518	0	54,030	0	0	0	190	09/01/2035	5.A FM
..05948X-T2-7	Banc of America Mortgage-BOAMS 2004-A 2A	06/01/2026	PAYDOWN		7,492	7,492	7,380	7,492	0	0	0	0	0	7,492	0	0	0	195	02/01/2034	1.A FM
..05949A-H8-6	Banc of America Mortgage-BOAMS 2005-A 2A	06/01/2026	PAYDOWN		5,520	5,520	5,337	5,520	0	0	0	0	0	5,520	0	0	0	110	02/01/2035	1.A FM
..05949A-H9-4	Banc of America Mortgage-BOAMS 2005-A 2A	06/01/2026	PAYDOWN		6,894	6,894	6,713	6,894	0	0	0	0	0	6,894	0	0	0	138	02/01/2035	1.A FM
..05949C-GW-0	Banc of America Mortgage-BOAMS 2005-8 A9	06/01/2026	PAYDOWN		4,126	5,864	5,712	5,624	0	248	0	248	0	4,126	0	0	0	220	09/01/2035	5.C FM
..05949C-HM-1	Banc of America Mortgage-BOAMS 2005-I 1A	06/01/2026	PAYDOWN		5,284	5,284	4,539	4,864	0	420	0	420	0	5,284	0	0	0	166	10/01/2035	1.A FM
..05949C-KS-4	Banc of America Mortgage-BOAMS 2005-J 2A	06/01/2026	PAYDOWN		152	152	148	157	0	(5)	0	(5)	0	152	0	0	0	3	11/01/2035	1.A FM
..05949C-KX-3	Banc of America Mortgage-BOAMS 2005-J 4A	06/01/2026	PAYDOWN		16,121	16,121	13,219	14,152	0	1,969	0	1,969	0	16,121	0	0	0	5,980	11/01/2035	1.A FM
..05949C-PP-5	Banc of America Mortgage-BOAMS 2005-L 4A	06/01/2026	PAYDOWN		16,929	16,929	16,019	17,197	0	(269)	0	(269)	0	16,929	0	0	0	584	01/01/2036	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
05949T-AX-7	Banc of America Funding -BAFC 2006-1 1A2	06/01/2026	PAYDOWN		12,791	12,791	13,961	13,725	0	(934)	0	(934)	0	12,791	0	0	0	308	01/01/2036	1.A FM
05950M-AJ-9	Banc of America Funding -BAFC 2006-G 3A3	06/01/2026	PAYDOWN		40,905	40,905	39,218	40,905	0	0	0	0	0	40,905	0	0	0	895	07/01/2036	1.A FM
05950P-AF-0	Banc of America Funding -BAFC 2006-H 2A3	06/01/2026	PAYDOWN		30,823	31,826	27,878	28,949	0	2,715	0	2,715	0	30,823	0	0	0	1,274	09/01/2046	3.C FM
05950T-AC-9	Banc of America Mortgage-BOAMS 2006-B 2A	06/01/2026	PAYDOWN		38,404	38,404	37,645	31,756	0	0	0	0	0	31,756	0	6,648	6,648	713	11/01/2046	1.A FM
05951F-AB-0	Banc of America Funding -BAFC 2007-1 TA1	06/01/2026	PAYDOWN		719	719	683	572	0	151	0	151	0	719	0	0	0	17	01/01/2037	1.A FM
05951K-AN-3	Banc of America Funding -BAFC 2006-7 1A1	06/01/2026	PAYDOWN		6,554	9,498	7,146	7,922	0	1,175	0	1,175	0	6,554	0	0	0	248	09/01/2036	5.B FM
05951U-AC-5	Banc of America Funding -BAFC 2006-8T2 A	06/01/2026	PAYDOWN		514	514	487	388	0	126	0	126	0	514	0	0	0	11	10/01/2036	1.A FM
05951V-AV-1	Banc of America Funding -BAFC 2006-I 6A1	06/22/2026	PAYDOWN		5,197	5,197	4,285	4,708	0	489	0	489	0	5,197	0	0	0	84	12/20/2046	1.A FM
059522-AU-6	Banc of America Funding -BAFC 2007-C 1A2	06/01/2026	PAYDOWN		84,430	92,886	79,197	83,904	0	5,781	0	5,781	0	84,430	0	0	0	2,407	05/01/2036	1.A FM
059523-AX-8	Banc of America Funding -BAFC 2007-5 7A1	06/01/2026	PAYDOWN		99	19,535	11,398	12,263	0	(373)	0	(373)	0	99	0	0	0	222	07/01/2047	1.A FM
05952G-AT-8	Banc of America Funding -BAFC 2007-D 3A1	06/01/2026	PAYDOWN		2,426	2,426	2,076	2,163	0	258	0	258	0	2,426	0	0	0	44	06/01/2037	1.A FM
05952G-AV-3	Banc of America Funding -BAFC 2007-D 3A3	06/01/2026	PAYDOWN		3,491	3,491	2,993	3,113	0	363	0	363	0	3,491	0	0	0	67	06/01/2037	1.A FM
05953Y-AH-4	Banc of America Funding -BAFC 2007-4 TA1	06/01/2026	PAYDOWN		2,835	2,835	2,477	2,298	0	537	0	537	0	2,835	0	0	0	60	05/01/2037	1.A FM
05954D-AL-0	Banc of America Funding -BAFC 2007-E 6A1	06/01/2026	PAYDOWN		236	236	204	233	0	2	0	2	0	236	0	0	0	4	09/01/2037	4.C FM
05990E-AD-2	Banc of America Funding -BAFC 2012-R6 2A	04/28/2026	PAYDOWN		8,130	8,130	7,075	8,160	0	91	0	91	0	8,130	0	0	0	142	07/26/2036	2.C FM
05990H-AH-6	Banc of America Funding -BAFC 2010-R2 1A	06/01/2026	PAYDOWN		29,732	31,659	20,032	22,719	0	8,197	0	8,197	0	29,732	0	0	0	785	08/01/2037	1.A FM
05990H-AQ-6	Banc of America Funding -BAFC 2010-R2 3A	06/01/2026	PAYDOWN		210,771	210,771	204,909	207,940	0	2,831	0	2,831	0	210,771	0	0	0	5,062	07/01/2035	1.A FM
05990H-AT-0	Banc of America Funding -BAFC 2010-R2 4A	06/01/2026	PAYDOWN		3,990	9,943	6,763	8,225	0	247	0	247	0	3,990	0	0	0	242	08/01/2036	1.A FM
06744D-AA-7	Barclays Mortgage Loan T-BARC 2022-NQM1	06/01/2026	PAYDOWN		60,025	60,025	58,905	59,830	0	195	0	195	0	60,025	0	0	0	968	07/01/2052	1.A
06744D-AB-5	Barclays Mortgage Loan T-BARC 2022-NQM1	06/01/2026	PAYDOWN		59,837	59,837	57,567	59,414	0	423	0	423	0	59,837	0	0	0	965	07/01/2052	1.D
06744D-AC-3	Barclays Mortgage Loan T-BARC 2022-NQM1	06/01/2026	PAYDOWN		168,260	168,260	159,720	166,667	0	1,593	0	1,593	0	168,260	0	0	0	3,339	07/01/2052	1.D
06744W-AA-5	Barclays Mortgage Loan T-BARC 2025-NQM1	06/01/2026	PAYDOWN		146,452	146,452	146,451	146,452	0	1	0	1	0	146,452	0	0	0	3,339	01/01/2065	1.A FE
06744Y-AA-1	Barclays Mortgage Loan T-BARC 2022-INV1	06/01/2026	PAYDOWN		433,293	433,293	433,287	433,293	0	0	0	0	0	433,293	0	0	0	7,596	02/01/2062	1.A
06745V-AA-6	Barclays Mortgage Loan T-BARC 2025-NQM3	06/01/2026	PAYDOWN		428,575	428,575	428,567	428,575	0	0	0	0	0	428,575	0	0	0	9,511	05/01/2065	1.A FE
06745V-AB-4	Barclays Mortgage Loan T-BARC 2025-NQM3	06/01/2026	PAYDOWN		428,575	428,575	428,573	428,575	0	0	0	0	0	428,575	0	0	0	9,769	05/01/2065	1.C FE
06747U-AF-5	Barclays Mortgage Loan T-BARC 2026-NQM5	06/01/2026	PAYDOWN		98,185	98,185	98,184	0	0	1	0	1	0	98,185	0	0	0	473	05/01/2066	1.D FE
07325D-AF-1	Bayview Financial Mortga-BAYV 2006-C 1A5	06/01/2026	PAYDOWN		13,744	13,744	9,027	12,294	0	1,450	0	1,450	0	13,744	0	0	0	198	11/01/2036	1.A FM
07325V-AE-4	Bayview Financial Acquis-BAYV 2007-A 1A4	06/01/2026	PAYDOWN		316,114	316,114	265,536	296,053	0	20,061	0	20,061	0	316,114	0	0	0	11,886	05/01/2037	1.A FM
07384M-4K-5	Bear Stearns ARM Trust 2-BSARM 2004-10 2	06/01/2026	PAYDOWN		14,656	14,656	13,667	14,497	0	159	0	159	0	14,656	0	0	0	347	01/01/2035	1.A FM
07384M-Q8-8	Bear Stearns ARM Trust 2-BSARM 2004-3 2A	06/01/2026	PAYDOWN		10,887	10,887	10,921	0	0	(34)	0	(34)	0	10,887	0	0	0	223	07/01/2034	1.A FM
07384M-S7-8	Bear Stearns ARM Trust 2-BSARM 2004-5 2A	06/01/2026	PAYDOWN		8,361	8,361	8,397	8,196	0	164	0	164	0	8,361	0	0	0	248	07/01/2034	1.A FM
07384Y-KF-2	Bear Stearns Asset Backe-BSABS 2003-AC4	06/01/2026	PAYDOWN		37,571	37,571	33,508	33,662	0	3,910	0	3,910	0	37,571	0	0	0	1,019	09/01/2033	1.A FM
07384Y-TL-0	Bear Stearns Asset Backe-BSABS 2004-SD2	06/01/2026	PAYDOWN		41,251	41,251	41,715	42,322	0	(1,071)	0	(1,071)	0	41,251	0	0	0	940	03/01/2044	1.A FM
07386H-PD-7	Bear Stearns ALT-A Trust-BALTA 2004-12 2	06/01/2026	PAYDOWN		3,337	3,337	3,062	3,212	0	125	0	125	0	3,337	0	0	0	72	01/01/2035	1.A FM
07386H-QZ-7	Bear Stearns ALT-A Trust-BALTA 2005-2 2A	06/01/2026	PAYDOWN		50,243	50,243	43,069	44,454	0	5,789	0	5,789	0	50,243	0	0	0	1,251	04/01/2035	1.A FM
07386H-UG-4	Bear Stearns ALT-A Trust-BALTA 2005-5 21	06/01/2026	PAYDOWN		41	41	37	40	0	1	0	1	0	41	0	0	0	1	07/01/2035	1.A FM
07386X-AH-9	Bear Stearns ALT-A Trust-BALTA 2007-1 21	06/01/2026	PAYDOWN		60,794	60,794	28,496	36,466	0	24,328	0	24,328	0	60,794	0	0	0	1,721	01/01/2047	3.B FM
07386Y-AE-4	Bear Stearns ARM Trust 2-BSARM 2007-5 3A	06/01/2026	PAYDOWN		17,176	17,176	15,139	15,194	0	1,981	0	1,981	0	17,176	0	0	0	776	08/01/2047	1.A FM
073870-AG-2	Bear Stearns ALT-A Trust-BALTA 2007-2 2A	06/01/2026	PAYDOWN		1,107	1,107	586	723	0	384	0	384	0	1,107	0	0	0	20	04/01/2037	1.A FM
073879-GN-2	Bear Stearns Asset Backe-BSABS 2004-AC5	06/25/2026	PAYDOWN		21,677	21,677	16,203	19,374	0	2,302	0	2,302	0	21,677	0	0	0	340	10/25/2034	1.A FM
073880-AD-8	Bear Stearns ARM Trust 2-BSARM 2007-1 2A	06/01/2026	PAYDOWN		9,693	14,161	11,343	12,752	0	419	0	419	0	9,693	0	0	0	363	02/01/2047	1.A FM
073880-AG-1	Bear Stearns ARM Trust 2-BSARM 2007-1 3A	05/01/2026	PAYDOWN		4,025	4,025	3,393	3,770	0	264	0	264	0	4,025	0	0	0	616	02/01/2047	3.A FM
07389N-AC-9	Bear Stearns Asset Backe-BSABS 2006-SD4	06/01/2026	PAYDOWN		2,645	2,645	2,077	2,124	0	520	0	520	0	2,645	0	0	0	60	10/01/2036	1.A FM
07401C-AS-2	Bear Stearns ARM Trust 2-BSARM 2007-4 21	06/01/2026	PAYDOWN		19,387	19,387	17,143	17,784	0	1,603	0	1,603	0	19,387	0	0	0	400	06/01/2047	1.A FM
10568K-AA-6	BRAVO Residential Fundin-BRAVO 2022-NQM2	06/01/2026	PAYDOWN		102,303	102,303	102,302	102,303	0	0	0	0	0	102,303	0	0	0	1,690	11/01/2061	1.A
10568K-AB-4	BRAVO Residential Fundin-BRAVO 2022-NQM2	06/01/2026	PAYDOWN		45,735	45,735	45,735	45,735	0	0	0	0	0	45,735	0	0	0	931	11/01/2061	1.A
10569F-AC-2	BRAVO Residential Fundin-BRAVO 2022-NQM1	06/01/2026	PAYDOWN		307,407	307,407	307,174	307,400	0	7	0	7	0	307,407	0	0	0	4,887	09/01/2061	1.A
10569J-AD-2	BRAVO Residential Fundin-BRAVO 2022-NQM3	06/30/2026	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	18,405	07/01/2062	1.F
10570M-AD-2	BRAVO Residential Fundin-BRAVO 2025-NQM6	06/01/2026	PAYDOWN		292,605	292,605	292,603	292,605	0	0	0	0	0	292,605	0	0	0	6,843	06/01/2065	1.B
10571D-AC-3	BRAVO Residential Fundin-BRAVO 2024-NQM8	06/01/2026	PAYDOWN		140,164	140,164	134,834	135,906	0	4,258	0	4,258	0	140,164	0	0	0	2,453	08/01/2053	1.A FE
10571D-AD-1	BRAVO Residential Fundin-BRAVO 2024-NQM8	06/01/2026	PAYDOWN		152,872	152,872	146,658	147,824	0	5,048	0	5,048	0	152,872	0	0	0	2,676	08/01/2053	1.B FE
10571D-AE-9	BRAVO Residential Fundin-BRAVO 2024-NQM8	06/01/2026	PAYDOWN		81,458	81,458	77,829	78,448	0	3,010	0	3,010	0	81,458	0	0	0	1,426	08/01/2053	1.C FE
105925-AB-7	BRAVO Residential Fundin-BRAVO 2024-NQM5	06/01/2026	PAYDOWN		214,932	214,932	214,929	214,932	0	0	0	0	0	214,932	0	0	0	5,373	06/01/2064	1.B
12489W-JQ-8	Credit-Based Asset Servi-CBASS 2004-CB4	06/01/2026	PAYDOWN		315	315	315	310	0	5	0	5	0	315	0	0	0	5	05/01/2035	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
125431-AH-9	CHL Mortgage Pass-Throug-CWHL 2006-HYB4	06/01/2026	PAYDOWN		2,974	2,974	2,909	2,285	0	689	0	689	0	2,974	0	0	0	61	06/01/2036	1.A FM
12543X-AD-8	CHL Mortgage Pass-Throug-CWHL 2006-19 1A	06/01/2026	PAYDOWN		0	(30)	(28)	(17)	0	11	0	11	0	0	0	0	0	(1)	01/01/2037	5.B FM
12544B-AE-3	CHL Mortgage Pass-Throug-CWHL 2007-HY5 3	06/01/2026	PAYDOWN		3,172	3,172	2,468	3,000	0	172	0	172	0	3,172	0	0	0	66	09/01/2037	2.B FM
12544H-BF-6	CHL Mortgage Pass-Throug-CWHL 2007-HY7 A	06/01/2026	PAYDOWN		76	58	72	1	0	75	0	75	0	76	0	0	0	1	11/01/2037	1.A FM
12546Y-AA-9	CHNGE Mortgage Trust-CHNGE 2022-2 A1	06/01/2026	PAYDOWN		880,686	880,686	880,679	880,686	0	0	0	0	0	880,686	0	0	0	14,773	03/01/2067	1.A FE
12558M-AG-7	CIT Home Equity Loan Tru-CITHE 2002-1 AF	06/01/2026	PAYDOWN		350	350	359	349	0	1	0	1	0	350	0	0	0	9	02/01/2030	1.A FM
12564E-AA-0	CIM Trust 2021-J2-CIM 2021-J2 A1	06/01/2026	PAYDOWN		608,728	608,728	615,576	614,588	0	(5,860)	0	(5,860)	0	608,728	0	0	0	5,986	04/01/2051	1.A
12564K-AA-6	CIM Trust 2021-J1-CIM 2021-J1 A1	06/01/2026	PAYDOWN		181,123	181,123	185,877	185,254	0	(4,131)	0	(4,131)	0	181,123	0	0	0	1,864	03/01/2051	1.A
12566U-AE-4	CitiMortgage Alternative-CMALT 2007-A2 1	06/01/2026	PAYDOWN		27,698	33,615	27,347	29,449	0	3,195	0	3,195	0	27,698	0	0	0	3	02/01/2037	1.A FM
12566U-AN-4	CitiMortgage Alternative-CMALT 2007-A2 1	06/01/2026	PAYDOWN		18,606	21,503	16,389	18,438	0	2,231	0	2,231	0	18,606	0	0	0	471	02/01/2037	1.A FM
12566V-AE-2	CitiMortgage Alternative-CMALT 2007-A4 1	06/01/2026	PAYDOWN		9,096	10,556	9,222	9,785	0	551	0	551	0	9,096	0	0	0	245	04/01/2037	2.C FM
12566X-AM-0	CitiMortgage Alternative-CMALT 2007-A7 2	06/01/2026	PAYDOWN		12,308	14,783	13,832	14,216	0	411	0	411	0	12,308	0	0	0	571	07/01/2037	5.C FM
12569C-AB-7	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1	06/01/2026	PAYDOWN		202,842	202,842	202,380	202,717	0	125	0	125	0	202,842	0	0	0	5,212	06/01/2067	1.A
12569C-AC-5	CHNGE Mortgage Trust 202-CHNGE 2022-NQM1	06/01/2026	PAYDOWN		422,588	422,588	416,577	416,288	0	6,299	0	6,299	0	422,588	0	0	0	10,859	06/01/2067	1.A
12598R-AA-1	COLT 2021-5 Mortgage Loa-COLT 2021-5 A1	06/01/2026	PAYDOWN		100,063	100,063	90,682	93,375	0	6,688	0	6,688	0	100,063	0	0	0	754	11/01/2066	1.A FE
12628L-AD-2	CSAB Mortgage-Backed Tru-CSAB 2006-4 A2A	06/01/2026	PAYDOWN		20,778	20,778	3,212	3,327	0	17,451	0	17,451	0	20,778	0	0	0	55	12/01/2036	1.A FM
12638P-AB-5	CSMC Mortgage-Backed Tru-CSMC 2007-3 1A1	06/01/2026	PAYDOWN		11,973	11,973	2,639	2,787	0	9,186	0	9,186	0	11,973	0	0	0	55	04/01/2037	1.A FM
12640W-AC-4	CSMC Series 2008-3R-CSMC 2008-3R 1A2	06/01/2026	PAYDOWN		8,390	8,390	7,693	8,094	0	296	0	296	0	8,390	0	0	0	261	07/01/2037	5.C FM
126416-AB-2	CSMC 2022-NQM1-CSMC 2022-NQM1 A2	06/01/2026	PAYDOWN		377,002	377,002	376,996	376,996	0	5	0	5	0	377,002	0	0	0	4,188	11/01/2066	1.B
126416-AC-0	CSMC 2022-NQM1-CSMC 2022-NQM1 A3	06/01/2026	PAYDOWN		923,240	923,240	923,237	923,238	0	3	0	3	0	923,240	0	0	0	10,666	11/01/2066	1.C
12641T-AB-2	CSMC Series 2009-5R-CSMC 2009-5R 1A2	06/01/2026	PAYDOWN		151,200	151,200	115,268	123,935	0	27,265	0	27,265	0	151,200	0	0	0	4,059	06/01/2036	1.A FM
12646U-AK-4	CSMC Trust 2013-IVR1-CSMC 2013-IVR1 A2	06/01/2026	PAYDOWN		15,411	15,411	14,409	14,654	0	757	0	757	0	15,411	0	0	0	191	03/01/2043	1.A
12647H-BC-9	CSMC Trust 2013-8R-CSMC 2013-8R 4A2	06/29/2026	PAYDOWN		125,678	66,091	47,970	63,601	0	20,097	0	20,097	0	125,678	0	0	0	1,977	12/27/2036	1.A FM
12647P-AK-4	CSMC Trust 2013-7-CSMC 2013-7 A6	06/01/2026	PAYDOWN		58,473	58,473	56,354	56,518	0	1,955	0	1,955	0	58,473	0	0	0	744	08/01/2043	1.A
12659Y-AC-8	COLT 2022-3 Mortgage Loa-COLT 2022-3 A3	06/01/2026	PAYDOWN		259,603	259,603	259,468	259,554	0	49	0	49	0	259,603	0	0	0	4,056	02/01/2067	1.B FE
12660B-AC-5	Credit Suisse Mortgage C-CSMC 2022-ATH1	06/01/2026	PAYDOWN		765,384	765,384	765,377	765,380	0	4	0	4	0	765,384	0	0	0	11,457	01/01/2067	1.B
12665W-AD-2	CSMC 2022-ATH2-CSMC 2022-ATH2 A2	06/01/2026	PAYDOWN		278,502	278,502	270,495	277,460	0	1,042	0	1,042	0	278,502	0	0	0	6,052	05/01/2067	1.A
126670-JP-4	CHL Mortgage Pass-Throug-CWHL 2005-HYB9	06/01/2026	PAYDOWN		9,833	9,851	7,690	8,760	0	1,088	0	1,088	0	9,833	0	0	0	202	02/01/2036	1.A FM
126673-DR-0	CWABS Asset-Backed Certi-CWL 2004-7 MF2	06/01/2026	PAYDOWN		225,863	225,863	230,945	223,396	0	2,467	0	2,467	0	225,863	0	0	0	3,254	10/01/2034	1.A FM
12667F-4N-2	Alternative Loan Trust 2-CWALT 2005-7CB	06/01/2026	PAYDOWN		73,579	94,750	77,269	78,292	0	12,472	0	12,472	0	73,579	0	0	0	2,199	03/01/2038	1.B FM
12667F-5E-1	Alternative Loan Trust 2-CWALT 2005-6CB	06/01/2026	PAYDOWN		31,733	29,955	25,819	26,542	0	3,631	0	3,631	0	31,733	0	0	0	629	04/01/2035	1.G FM
12667F-EG-6	Alternative Loan Trust 2-CWALT 2004-J2 3	06/01/2026	PAYDOWN		34,677	34,677	34,433	34,635	0	42	0	42	0	34,677	0	0	0	684	04/01/2034	1.A FM
12667F-RG-2	Alternative Loan Trust 2-CWALT 2004-J6 2	06/01/2026	PAYDOWN		233	233	234	233	0	0	0	0	0	233	0	0	0	6	11/01/2031	1.A FM
12667F-VN-2	COUNTRYWIDE ALTERNATIVE -SERIES 2004-24C	06/01/2026	PAYDOWN		198,143	198,143	198,018	197,194	0	949	0	949	0	198,143	0	0	0	4,642	11/01/2034	1.A FM
12667G-AA-1	Alternative Loan Trust 2-CWALT 2005-13CB	06/25/2026	PAYDOWN		163,456	164,883	142,400	139,360	0	25,808	0	25,808	0	163,456	0	0	0	4,135	05/25/2035	1.A FM
12667G-AC-7	Alternative Loan Trust 2-CWALT 2005-13CB	06/01/2026	PAYDOWN		22,513	22,594	18,550	20,307	0	2,335	0	2,335	0	22,513	0	0	0	510	05/01/2035	2.A FM
12668A-4C-6	Alternative Loan Trust 2-CWALT 2005-1M1	06/25/2026	PAYDOWN		17,562	17,562	11,514	5,465	0	12,097	0	12,097	0	17,562	0	0	0	283	01/25/2036	1.A FM
12668A-PC-3	Alternative Loan Trust 2-CWALT 2005-54CB	06/01/2026	PAYDOWN		25,355	23,972	18,348	19,118	0	5,116	0	5,116	0	25,355	0	0	0	626	11/01/2035	1.D FM
12668A-XL-4	Alternative Loan Trust 2-CWALT 2005-63 5	06/01/2026	PAYDOWN		1,943	1,943	1,769	2,142	0	(215)	0	(215)	0	1,943	0	0	0	93	12/01/2035	1.A FM
12668B-YA-5	Alternative Loan Trust 2-CWALT 2006-7CB	06/01/2026	PAYDOWN		0	(27)	(23)	(13)	0	12	0	12	0	0	0	0	0	(1)	05/01/2036	1.A FM
126694-2H-0	CHL Mortgage Pass-Throug-CWHL 2006-10 1A	06/01/2026	PAYDOWN		0	(33)	(22)	(15)	0	1	0	1	0	0	0	0	0	(1)	05/01/2036	2.C FM
126694-4F-2	CHL Mortgage Pass-Throug-CWHL 2006-HYB3	06/01/2026	PAYDOWN		7,225	7,225	6,938	7,275	0	(50)	0	(50)	0	7,225	0	0	0	120	05/01/2036	1.A FM
126694-BE-7	CHL Mortgage Pass-Throug-CWHL 2005-HYB6	06/01/2026	PAYDOWN		3,527	3,527	2,990	3,246	0	281	0	281	0	3,527	0	0	0	67	10/01/2035	1.A FM
126694-D7-0	CHL Mortgage Pass-Throug-CWHL 2006-HYB2	06/01/2026	PAYDOWN		154,806	154,806	141,282	166,651	0	(11,845)	0	(11,845)	0	154,806	0	0	0	2,511	04/01/2036	1.A FM
126694-HP-6	CHL Mortgage Pass-Throug-CWHL 2005-25 A1	06/01/2026	PAYDOWN		18,764	18,677	9,187	8,622	0	10,111	0	10,111	0	18,764	0	0	0	526	11/01/2035	1.A FM
126694-LC-0	CHL Mortgage Pass-Throug-CWHL 2005-24 A3	06/01/2026	PAYDOWN		3,755	3,755	1,914	1,899	0	1,859	0	1,859	0	3,755	0	0	0	273	11/01/2035	1.A FM
126694-MH-8	CHL Mortgage Pass-Throug-CWHL 2005-HYB7	06/01/2026	PAYDOWN		62,316	62,316	49,853	60,248	0	2,068	0	2,068	0	62,316	0	0	0	2,946	11/01/2035	1.A FM
126694-QJ-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB8	06/01/2026	PAYDOWN		102,691	102,691	93,225	102,365	0	388	0	388	0	102,691	0	0	0	2,207	12/01/2035	1.A FM
126694-UJ-5	CHL Mortgage Pass-Throug-CWHL 2005-31 1A	06/01/2026	PAYDOWN		58,326	58,326	47,531	52,542	0	5,784	0	5,784	0	58,326	0	0	0	982	01/01/2036	1.A FM
126694-UM-8	CHL Mortgage Pass-Throug-CWHL 2005-31 2A	06/01/2026	PAYDOWN		10,743	10,743	10,337	10,449	0	295	0	295	0	10,743	0	0	0	235	01/01/2036	1.A FM
126694-UN-6	CHL Mortgage Pass-Throug-CWHL 2005-31 2A	06/01/2026	PAYDOWN		16,594	16,594	15,966	16,134	0	460	0	460	0	16,594	0	0	0	362	01/01/2036	1.A FM
12669D-US-5	CHL Mortgage Pass-Throug-CWHL 2002-39 A1	06/01/2026	PAYDOWN		14,523	14,523	14,470	14,138	0	0	0	0	0	14,138	0	385	385	348	02/01/2033	1.A FM
12669F-A8-6	CHL Mortgage Pass-Throug-CWHL 2004-11 2A	06/01/2026	PAYDOWN		101,369	101,369	82,109	95,402	0	5,966	0	5,966	0	101,369	0	0	0	2,583	07/01/2034	1.A FM
12669F-VH-3	CHL Mortgage Pass-Throug-CWHL 2004-6 2A1	06/01/2026	PAYDOWN		5,580	5,580	5,590	5,488	0	91	0	91	0	5,580	0	0	0	141	05/01/2034	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
12669G-3S-8	CHL Mortgage Pass-Throug-CWHL 2005-16 A2	06/01/2026	PAYDOWN		3,888	3,888	2,865	2,713	0	1,175	0	1,175	0	3,888	0	0	0	89	09/01/2035	5.C FM
12669G-4K-4	CHL Mortgage Pass-Throug-CWHL 2005-J3 1A	06/01/2026	PAYDOWN		64,140	63,833	50,564	49,106	0	14,787	0	14,787	0	64,140	0	0	0	1,684	09/01/2035	2.C FM
12669G-A5-0	CHL Mortgage Pass-Throug-CWHL 2005-HYB3	06/01/2026	PAYDOWN		327	327	298	327	0	0	0	0	0	327	0	0	0	5	06/01/2035	1.A FM
12669G-BY-6	CHL Mortgage Pass-Throug-CWHL 2004-HYB7	06/01/2026	PAYDOWN		7,200	7,200	7,232	7,163	0	38	0	38	0	7,200	0	0	0	158	11/01/2034	1.A FM
12669G-BZ-3	CHL Mortgage Pass-Throug-CWHL 2004-HYB7	06/01/2026	PAYDOWN		20,972	20,972	21,063	20,859	0	112	0	112	0	20,972	0	0	0	461	11/01/2034	1.A FM
12669G-GH-8	CHL Mortgage Pass-Throug-CWHL 2004-HYB8	06/01/2026	PAYDOWN		30,309	30,309	24,778	28,374	0	1,935	0	1,935	0	30,309	0	0	0	541	01/01/2035	1.A FM
12669G-R4-5	CHL Mortgage Pass-Throug-CWHL 2005-15 A8	06/01/2026	PAYDOWN		1,229	1,229	711	687	0	510	0	510	0	1,229	0	0	0	34	08/01/2035	4.B FM
12674H-AB-8	COLT 2025-4 Mortgage Loa-COLT 2025-4 A2	06/01/2026	PAYDOWN		176,009	176,009	176,008	176,009	0	0	0	0	0	176,009	0	0	0	4,083	04/01/2070	1.C FE
152314-KJ-8	Centex Home Equity Loan -CXHE 2004-C AF5	06/01/2026	PAYDOWN		99,169	99,169	98,921	98,301	0	868	0	868	0	99,169	0	0	0	2,207	06/01/2034	1.A FM
161546-CW-4	Chase Funding Trust Seri-CFAB 2002-3 1A5	06/01/2026	PAYDOWN		46,675	46,675	46,211	46,485	0	190	0	190	0	46,675	0	0	0	1,183	06/01/2032	1.A FM
16159W-AC-8	Chase Home Lending Mortg-CHASE 2019-1 A3	06/01/2026	PAYDOWN		23,496	23,496	24,054	24,041	0	(545)	0	(545)	0	23,496	0	0	0	341	03/01/2050	1.A
16159X-AV-4	Chase Home Lending Mortg-CHASE 2024-8 A9	06/01/2026	PAYDOWN		863,312	863,312	859,535	860,623	0	2,690	0	2,690	0	863,312	0	0	0	17,798	08/01/2055	1.A
16162W-PV-5	Chase Mortgage Finance T-CHASE 2005-A2 1	06/01/2026	PAYDOWN		2,897	2,897	2,489	2,555	0	341	0	341	0	2,897	0	0	0	66	01/01/2036	1.A FM
161630-BA-5	Chase Mortgage Finance T-CHASE 2007-A1 1	06/01/2026	PAYDOWN		1,911	1,911	1,850	1,898	0	13	0	13	0	1,911	0	0	0	41	02/01/2037	1.A FM
16165M-AG-3	ChaseFlex Trust Series 2-CFKX 2006-2 A5	06/01/2026	PAYDOWN		14,179	14,179	11,540	11,749	0	2,430	0	2,430	0	14,179	0	0	0	314	09/01/2036	1.A FM
170257-AE-9	CHL Mortgage Pass-Throug-CWHL 2006-16 3A	05/01/2026	PAYDOWN		0	(33)	(16)	(9)	0	5	0	5	0	0	0	0	0	(1)	11/01/2036	1.A FM
17025R-AA-3	COUNTRYWIDE HOME LOANS-SERIES 2007-HY4 C	06/01/2026	PAYDOWN		54,665	54,658	39,483	45,718	0	8,943	0	8,943	0	54,665	0	0	0	1,248	09/01/2047	1.A FM
17030J-AA-4	CHNGE Mortgage Trust 202-CHNGE 2022-1 A1	06/01/2026	PAYDOWN		300,836	300,836	300,834	300,836	0	0	0	0	0	300,836	0	0	0	4,434	01/01/2067	1.A FE
17307G-E8-7	Citigroup Mortgage Loan -CMLTI 2005-8 1A	06/01/2026	PAYDOWN		34,818	34,818	29,512	33,221	0	1,595	0	1,595	0	34,818	0	0	0	722	10/01/2035	1.G FM
17307G-ED-6	Citigroup Mortgage Loan -CMLTI 2004-HYB2	06/01/2026	PAYDOWN		104,054	104,054	93,732	96,429	0	7,625	0	7,625	0	104,054	0	0	0	2,437	03/01/2034	1.A FM
17307G-RE-0	Citigroup Mortgage Loan -CMLTI 2005-2 1A	06/01/2026	PAYDOWN		19,490	19,490	18,144	19,333	0	158	0	158	0	19,490	0	0	0	419	05/01/2035	1.A FM
17307G-TY-4	Citigroup Mortgage Loan -CMLTI 2005-3 2A	06/01/2026	PAYDOWN		12,020	12,020	11,434	10,031	0	1,987	0	1,987	0	12,020	0	0	0	287	08/01/2035	1.A FM
17307G-VN-5	Citigroup Mortgage Loan -CMLTI 2005-WF2	06/01/2026	PAYDOWN		333	333	277	111	0	222	0	222	0	333	0	0	0	7	08/01/2035	1.A FM
17307G-W9-5	Citigroup Mortgage Loan -CMLTI 2005-11 A	06/01/2026	PAYDOWN		723	723	700	716	0	7	0	7	0	723	0	0	0	18	11/01/2035	1.A FM
17309A-AD-1	CitiMortgage Alternative-CMALT 2006-A1 1	06/01/2026	PAYDOWN		27,171	28,825	27,368	27,796	0	1,317	0	1,317	0	27,171	0	0	0	682	04/01/2036	1.B FM
17309A-AF-6	CitiMortgage Alternative-CMALT 2006-A1 1	06/01/2026	PAYDOWN		37,485	39,768	37,697	37,137	0	3,058	0	3,058	0	37,485	0	0	0	3,536	04/01/2036	1.A FM
17309B-AB-3	Citigroup Mortgage Loan -CMLTI 2006-WF2	06/01/2026	PAYDOWN		4,561	4,561	1,630	1,677	0	2,884	0	2,884	0	4,561	0	0	0	35	05/01/2036	1.A FM
17309N-AG-6	Citicorp Residential Mor-CRMSI 2006-1 M1	06/01/2026	PAYDOWN		178,782	178,782	171,296	178,782	0	0	0	0	0	178,782	0	0	0	3,039	07/01/2036	1.A FM
17309V-AH-6	CitiMortgage Alternative-CMALT 2006-A4 1	06/01/2026	PAYDOWN		18,466	22,966	22,100	21,903	0	799	0	799	0	18,466	0	0	0	579	09/01/2036	4.C FM
17312V-AA-6	Citigroup Mortgage Loan -CMLTI 2007-6 1A	06/01/2026	PAYDOWN		671	783	273	592	0	118	0	118	0	671	0	0	0	103	03/01/2037	1.A FM
173140-AD-9	Citigroup Mortgage Loan -CMLTI 2009-11 2	06/01/2026	PAYDOWN		0	1,554	528	374	0	159	0	159	0	0	0	0	0	49	01/01/2036	1.A FM
17315X-AF-8	Citigroup Mortgage Loan -CMLTI 2009-9 2A	06/01/2026	PAYDOWN		9,477	9,477	7,179	8,557	0	920	0	920	0	9,477	0	0	0	208	11/01/2035	2.B FM
17322N-AD-6	Citigroup Mortgage Loan -CMLTI 2014-J1 A	06/01/2026	PAYDOWN		12,761	12,761	12,686	12,514	0	247	0	247	0	12,761	0	0	0	212	06/01/2044	1.A
17323M-AE-5	Citigroup Mortgage Loan -CMLTI 2015-A B3	06/01/2026	PAYDOWN		149,346	149,346	135,718	146,936	0	2,410	0	2,410	0	149,346	0	0	0	2,617	06/01/2058	1.A
19687Y-AA-3	COLT 2020-RPL1 Trust-COLT 2020-RPL1 A1	06/01/2026	PAYDOWN		613,490	613,490	613,489	613,483	0	7	0	7	0	613,490	0	0	0	3,530	01/01/2065	1.A FE
19688E-AA-6	COLT 2021-1 Mortgage Loa-COLT 2021-1 A1	06/01/2026	PAYDOWN		284,937	284,937	250,745	263,154	0	21,783	0	21,783	0	284,937	0	0	0	1,030	06/01/2066	1.A FE
19688F-AA-3	COLT 2021-3 Mortgage Loa-COLT 2021-3 A1	06/01/2026	PAYDOWN		280,111	280,111	240,546	249,277	0	30,834	0	30,834	0	280,111	0	0	0	1,080	09/01/2066	1.A FE
19688H-AA-9	COLT 2022-1 Mortgage Loa-COLT 2022-1 A1	06/01/2026	PAYDOWN		465,114	465,114	465,109	465,111	0	3	0	3	0	465,114	0	0	0	4,152	12/01/2066	1.A FE
19688Q-AB-7	COLT 2024-INV4 Mortgage -COLT 2024-INV4	06/01/2026	PAYDOWN		220,883	220,883	220,883	220,883	0	0	0	0	0	220,883	0	0	0	5,487	05/01/2069	1.A
19688X-AA-4	COLT 2024-6 Mortgage Loa-COLT 2024-6 A1	06/01/2026	PAYDOWN		300,612	300,612	300,607	300,612	0	0	0	0	0	300,612	0	0	0	6,696	11/01/2069	1.A
19688Y-AA-2	COLT 2024-7 Mortgage Loa-COLT 2024-7 A1	06/01/2026	PAYDOWN		959,422	959,422	959,422	959,422	0	0	0	0	0	959,422	0	0	0	23,357	12/01/2069	1.A FE
19688Y-AB-0	COLT 2024-7 Mortgage Loa-COLT 2024-7 A2	06/01/2026	PAYDOWN		799,645	799,645	799,632	799,638	0	7	0	7	0	799,645	0	0	0	20,356	12/01/2069	1.C FE
196919-AA-2	COLT 2024-INV3 Mortgage -COLT 2024-INV3	06/01/2026	PAYDOWN		396,869	396,869	396,869	396,869	0	0	0	0	0	396,869	0	0	0	8,831	09/01/2069	1.A
196919-AB-0	COLT 2024-INV3 Mortgage -COLT 2024-INV3	06/01/2026	PAYDOWN		220,059	220,059	220,055	220,057	0	2	0	2	0	220,059	0	0	0	5,123	09/01/2069	1.B
20775C-YF-5	Connecticut Housing Fina-REVENUE BONDS	05/15/2026	CALL 100		285,000	285,000	285,000	285,000	0	0	0	0	0	285,000	0	0	0	5,166	05/15/2035	1.A FE
22541Q-CZ-3	Credit Suisse First Bost-CSFB 2003-AR15	06/25/2026	PAYDOWN		26,484	26,484	26,484	27,184	0	(701)	0	(701)	0	26,484	0	0	0	768	06/25/2033	1.A FM
22541Q-FV-9	CSFB MORTGAGE-BACKED PAS-CSFB 2003-17 1A	06/01/2026	PAYDOWN		5,281	5,281	5,331	5,118	0	163	0	163	0	5,281	0	0	0	121	06/01/2033	5.C FM
22541Q-XS-6	Credit Suisse First Bost-CSFB 2003-23 DB	06/01/2026	PAYDOWN		28,893	28,893	28,911	28,842	0	51	0	51	0	28,893	0	0	0	497	09/01/2033	1.A FM
22541S-PJ-1	CSFB Mortgage-Backed Tru-CSFB 2004-AR6 C	06/25/2026	PAYDOWN		15,678	15,678	12,464	14,583	0	1,095	0	1,095	0	15,678	0	0	0	385	10/25/2034	1.A FM
225458-2Y-3	Credit Suisse First Bost-CSFB 2005-8 9A1	06/01/2026	PAYDOWN		5,238	5,238	3,966	3,608	311	1,319	0	1,630	0	5,238	0	0	0	123	09/01/2035	5.C FM
225458-L5-5	Credit Suisse First Bost-CSFB 2005-7 1A1	06/01/2026	PAYDOWN		4,924	4,924	4,287	4,063	0	861	0	861	0	4,924	0	0	0	109	08/01/2035	1.F FM
225458-LD-8	CSFB MORTGAGE-BACKED PAS-CSFB 2005-3 6A1	06/01/2026	PAYDOWN		29,885	29,885	26,374	28,414	0	1,471	0	1,471	0	29,885	0	0	0	739	07/01/2035	3.B FM
225470-VF-7	CSMC Mortgage-Backed Tru-CSMC 2006-1 3A1	06/01/2026	PAYDOWN		150	150	59	58	0	92	0	92	0	150	0	0	0	4	02/01/2036	1.A FM
2254W0-FJ-9	Credit Suisse First Bost-CSFB 2003-1 1A1	06/01/2026	PAYDOWN		6,367	6,367	6,598	6,443	0	(76)	0	(76)	0	6,367	0	0	0	192	02/01/2033	1.F 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							NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	
22757H-AA-9	Cross 2024-H5 Mortgage T-CROSS 2024-H5 A	06/01/2026	PAYDOWN		312,700	312,700	312,698	312,700	0	0	0	0	0	312,700	0	0	0	7,510	08/01/2069	1.A
22757H-AB-7	Cross 2024-H5 Mortgage T-CROSS 2024-H5 A	06/01/2026	PAYDOWN		469,051	469,051	469,046	469,051	0	0	0	0	0	469,051	0	0	0	11,558	08/01/2069	1.A
22942M-BF-2	CSMC Mortgage-Backed Tru-CSMC 2006-8 5A1	06/01/2026	PAYDOWN		2,785	2,785	2,715	2,838	0	266	0	266	0	2,785	0	0	0	64	10/01/2026	1.A FM
23242L-AB-9	CWHEQ Revolving Home Equ-CWHEL 2006-F 2A	06/15/2026	PAYDOWN		5,439	5,439	3,801	5,124	0	315	0	315	0	5,439	0	0	0	94	07/15/2036	1.A FM
23248A-AJ-0	COUNTRYWIDE ASSET-BACKED-SERIES 2007-SEA	06/25/2026	PAYDOWN		31,715	31,715	19,663	30,402	0	1,313	0	1,313	0	31,715	0	0	0	1,276	05/25/2047	1.A FM
23332U-AD-6	DSLA Mortgage Loan Trust-DSLA 2004-AR1 A	06/22/2026	PAYDOWN		9,849	9,849	8,640	9,509	0	340	0	340	0	9,849	0	0	0	160	09/19/2044	1.A FM
24380X-AA-5	Deephaven Residential Mo-DRMT 2022-2 A1	06/01/2026	PAYDOWN		53,215	53,215	50,155	50,699	0	2,516	0	2,516	0	53,215	0	0	0	915	03/01/2067	1.A
24380Y-AM-7	Deephaven Residential Mo-DRMT 2026-CES1	06/01/2026	PAYDOWN		184,578	184,578	184,578	0	0	0	0	0	0	184,578	0	0	0	0	03/01/2061	1.A FE
25150M-AC-0	Deutsche Alt-A Securitie-DBALT 2007-RMP1	06/25/2026	PAYDOWN		111,870	111,870	88,098	103,884	0	7,981	(5)	7,986	0	111,870	0	0	0	336	12/25/2036	1.A FM
25150N-AB-0	Deutsche Alt-A Securitie-DBALT 2006-AR5	06/25/2026	PAYDOWN		32,445	32,445	9,034	9,045	0	23,400	0	23,400	0	32,445	0	0	0	197	10/25/2036	1.A FM
251510-CV-3	Deutsche Alt-A Securitie-DBALT 2005-1 1A	06/25/2026	PAYDOWN		23,187	23,187	16,839	20,736	0	2,450	0	2,450	0	23,187	0	0	0	419	02/25/2035	1.A FM
251510-EP-4	DEUTSCHE ALT-A SECURITIE-DBALT 2005-3 5A	06/25/2026	PAYDOWN		18,517	18,517	13,898	16,552	0	1,965	0	1,965	0	18,517	0	0	0	315	06/25/2035	5.C FM
251510-MD-2	Deutsche Alt-B Securitie-DBALT 2006-AB1	06/01/2026	PAYDOWN		8,347	8,347	8,334	5,708	0	2,640	0	2,640	0	8,347	0	0	0	174	02/01/2036	1.A FM
26844L-AB-4	EFMT 2024-INV2-EFMT 2024-INV2 A2	06/01/2026	PAYDOWN		104,294	104,294	104,293	104,294	0	0	0	0	0	104,294	0	0	0	2,355	10/01/2069	1.A
26844L-AC-2	EFMT 2024-INV2-EFMT 2024-INV2 A3	06/01/2026	PAYDOWN		157,269	157,269	157,268	157,269	0	0	0	0	0	157,269	0	0	0	3,653	10/01/2069	1.B
26844Q-AA-5	EFMT 2023-1-EFMT 2023-1 A1	06/01/2026	PAYDOWN		303,046	303,046	299,447	303,046	0	0	0	0	0	303,046	0	0	0	7,342	02/01/2068	1.A
26846C-AB-2	EFMT 2025-NQM1-EFMT 2025-NQM1 A2	06/01/2026	PAYDOWN		81,584	81,584	81,583	81,584	0	1	0	1	0	81,584	0	0	0	2,000	01/01/2070	1.B
26846J-AJ-0	EFMT 2026-NQM3-EFMT 2026-NQM3 A2	06/01/2026	PAYDOWN		212,664	212,664	212,664	0	0	0	0	0	0	212,664	0	0	0	2,280	03/01/2071	1.D FE
26847B-AJ-6	EFMT 2026-NQM5-EFMT 2026-NQM5 A2	06/01/2026	PAYDOWN		67,794	67,794	67,793	0	0	1	0	1	0	67,794	0	0	0	323	06/01/2071	1.C FE
28224U-AE-4	EFMT 2025-INV5-EFMT 2025-INV5 A1	06/01/2026	PAYDOWN		53,121	53,121	53,120	53,120	0	1	0	1	0	53,121	0	0	0	1,274	12/01/2070	1.A FE
28224U-AH-7	EFMT 2025-INV5-EFMT 2025-INV5 A2	06/01/2026	PAYDOWN		106,242	106,242	106,240	106,241	0	1	0	1	0	106,242	0	0	0	2,647	12/01/2070	1.D FE
28225K-AC-9	EFMT 2025-NQM5-EFMT 2025-NQM5 A1	06/01/2026	PAYDOWN		403,571	403,571	403,564	403,571	0	0	0	0	0	403,571	0	0	0	12,064	11/01/2070	1.A
28225K-AF-2	EFMT 2025-NQM5-EFMT 2025-NQM5 A2	06/01/2026	PAYDOWN		322,857	322,857	322,856	322,857	0	0	0	0	0	322,857	0	0	0	9,740	11/01/2070	1.B
296122-UT-9	Escambia County Housing -REVENUE BONDS	06/01/2026	CALL 100		67,573	67,573	67,573	67,573	0	0	0	0	0	67,573	0	0	0	(323)	11/01/2038	1.B FE
30191L-AA-7	FIGRE Trust 2025-HE1-FIGRE 2025-HE1 A	06/01/2026	PAYDOWN		112,736	112,736	112,733	112,734	0	1	0	1	0	112,736	0	0	0	2,676	01/01/2055	1.A FE
30191W-AA-3	FIGRE Trust 2025-HE8-FIGRE 2025-HE8 A	06/01/2026	PAYDOWN		333,768	333,768	333,767	333,768	0	0	0	0	0	333,768	0	0	0	8,442	11/01/2055	1.A
31572Y-AB-4	Ellington Financial Mort-EFMT 2022-2 A2	06/01/2026	PAYDOWN		84,601	84,601	83,318	83,734	0	867	0	867	0	84,601	0	0	0	1,749	04/01/2067	1.B
31572Y-AC-2	Ellington Financial Mort-EFMT 2022-2 A3	06/01/2026	PAYDOWN		322,363	322,363	316,422	318,363	0	4,000	0	4,000	0	322,363	0	0	0	6,665	04/01/2067	1.C
31573E-AA-9	Ellington Financial Mort-EFMT 2022-3 A1	06/01/2026	PAYDOWN		254,380	254,380	251,589	254,380	0	0	0	0	0	254,380	0	0	0	5,341	08/01/2067	1.A
31573E-AB-7	Ellington Financial Mort-EFMT 2022-3 A2	06/01/2026	PAYDOWN		175,827	175,827	170,892	172,407	0	3,420	0	3,420	0	175,827	0	0	0	3,525	08/01/2067	1.B
31573E-AC-5	Ellington Financial Mort-EFMT 2022-3 A3	06/01/2026	PAYDOWN		84,793	84,793	81,083	82,206	0	2,587	0	2,587	0	84,793	0	0	0	2,051	08/01/2067	1.B
31684D-AA-7	FIGRE Trust 2024-HE6-FIGRE 2024-HE6 A	06/01/2026	PAYDOWN		660,686	660,686	660,675	660,677	0	8	0	8	0	660,686	0	0	0	15,397	12/01/2054	1.A FE
31684E-AA-5	FIGRE Trust 2023-HE1a2-FIGRE 2023-HE1A2	06/25/2026	PAYDOWN		1,353,005	1,353,005	1,339,453	1,348,274	0	4,731	0	4,731	0	1,353,005	0	0	0	47,558	11/25/2053	1.A PL
31684F-AA-2	FIGRE Trust 2024-HE5-FIGRE 2024-HE5 A	06/25/2026	PAYDOWN		1,201,466	1,201,466	1,199,824	1,200,068	0	1,398	0	1,398	0	1,201,466	0	0	0	27,015	10/25/2054	1.A FE
31684J-AA-4	FIGRE Trust 2024-SL1-FIGRE 2024-SL1 A1	06/01/2026	PAYDOWN		586,578	586,578	586,859	586,861	0	(283)	0	(283)	0	586,578	0	0	0	8,853	07/01/2053	1.A FE
31684J-AB-2	FIGRE Trust 2024-SL1-FIGRE 2024-SL1 M1	06/01/2026	PAYDOWN		115,256	115,256	115,254	115,255	0	2	0	2	0	115,256	0	0	0	2,814	07/01/2053	1.D FE
31684K-AA-1	FIGRE Trust 2025-HE2-FIGRE 2025-HE2 A	06/01/2026	PAYDOWN		173,618	173,618	173,509	173,516	0	101	0	101	0	173,618	0	0	0	4,073	03/01/2055	1.A FE
31684L-AB-7	FIGRE Trust 2025-HE3-FIGRE 2025-HE3 B	06/01/2026	PAYDOWN		391,031	391,031	391,026	391,029	0	2	0	2	0	391,031	0	0	0	9,080	05/01/2055	1.A
31684P-AA-0	FIGRE Trust 2025-HE4-FIGRE 2025-HE4 A	06/01/2026	PAYDOWN		364,676	364,676	364,671	364,674	0	1	0	1	0	364,676	0	0	0	7,938	07/01/2055	1.A
31684R-AA-6	FIGRE Trust 2025-HE7-FIGRE 2025-HE7 A	06/01/2026	PAYDOWN		467,682	467,682	467,141	467,147	0	535	0	535	0	467,682	0	0	0	9,941	11/01/2055	1.A
316922-AA-1	FIGRE Trust 2025-PF1-FIGRE 2025-PF1 A	06/01/2026	PAYDOWN		556,511	556,511	556,494	556,503	0	8	0	8	0	556,511	0	0	0	12,957	06/01/2055	1.A FE
316922-AB-9	FIGRE Trust 2025-PF1-FIGRE 2025-PF1 B	06/01/2026	PAYDOWN		204,310	204,310	204,309	204,310	0	0	0	0	0	204,310	0	0	0	4,882	06/01/2055	1.D FE
32051G-SQ-9	First Horizon Alternativ-FHAMS 2005-AA7	06/01/2026	PAYDOWN		24,373	24,380	21,333	21,338	0	3,041	0	3,041	0	24,373	0	0	0	600	09/01/2035	1.A FM
32051G-T7-0	First Horizon Alternativ-FHAMS 2006-FA1	06/01/2026	PAYDOWN		0	19	8	7	0	1	0	1	0	0	0	0	0	1	04/01/2036	1.A FM
32051G-XQ-3	First Horizon Mortgage P-FHASI 2005-AR5	06/01/2026	PAYDOWN		9,699	9,699	8,307	7,817	0	1,882	0	1,882	0	9,699	0	0	0	271	11/01/2035	1.A FM
32051G-XV-2	First Horizon Mortgage P-FHASI 2005-AR5	06/01/2026	PAYDOWN		10,180	10,180	10,034	9,899	0	281	0	281	0	10,180	0	0	0	176	11/01/2035	1.A FM
32052E-AA-7	First Horizon Mortgage P-FHASI 2006-AR3	06/01/2026	PAYDOWN		231	374	233	213	0	120	0	120	0	231	0	0	0	4	11/01/2036	3.B FM
32056J-AA-2	First Horizon Mortgage P-FHASI 2007-AR3	06/01/2026	PAYDOWN		102,257	93,472	38,522	38,170	0	58,250	0	58,250	0	102,257	0	0	0	3,151	11/01/2037	1.A FM
35042@-AA-2	Foundation Finance Trust - Fixed Class A	06/15/2026	CA_CASH_CLOSE		2,474,037	2,474,037	2,466,591	2,466,591	0	0	0	0	0	2,466,591	0	7,447	7,447	54,604	10/15/2042	1.A PL
35042@-AB-0	Foundation Finance Trust - Fixed Class B	06/15/2026	VARIOUS		362,614	362,614	359,861	359,861	0	0	0	0	0	359,861	0	2,753	2,753	(21,218)	10/15/2042	1.F Z
35042@-AC-8	Foundation Finance Trust - Fixed Class C	06/15/2026	CA_CASH_CLOSE		486,123	486,123	482,541	482,541	0	0	0	0	0	482,541	0	3,582	3,582	16,000	10/15/2042	2.B PL
36157N-FL-3	GE Mortgage Services LLC-GECMS 1997-HE4	06/01/2026	PAYDOWN		729	729	575	0	0	153	173	(20)	0	729	0	0	0	4	12/01/2028	1.A FM
36167K-AA-6	GCAT 2021-NQM6 Trust-GCAT 2021-NQM6 A1	06/01/2026	PAYDOWN		163,215	163,215	146,690	153,539	0	9,677	0	9,677	0	163,215	0	0	0	1,222	08/01/2066	1.A
36169K-AA-4	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A1	06/01/2026	PAYDOWN		47,524	47,524	47,303	47,524	0	0	0	0	0	47,524	0	0	0	1,077	02/01/2067	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
36169K-AB-2	GCAT 2022-NQM2 Trust-GCAT 2022-NQM2 A2	06/01/2026	PAYDOWN		174,256	174,256	170,829	171,785	0	2,471	0	2,471	0	174,256	0	0	0	3,746	02/01/2067	1.B
36185N-6N-5	GMACM Mortgage Loan Trus-GMACM 2005-AR2	05/01/2026	PAYDOWN		80,765	80,765	67,484	74,468	0	6,297	0	6,297	0	80,765	0	0	0	1,663	05/01/2035	1.A FM
36228F-UJ-3	GSR Mortgage Loan Trust -GSR 2003-7F 4A1	06/01/2026	PAYDOWN		19,577	19,577	19,094	19,075	0	502	0	502	0	19,577	0	0	0	259	10/01/2032	1.A FM
3622EA-AA-8	GSAA TRUST-GSAA 2007-3 1A1A	06/25/2026	PAYDOWN		56,726	56,726	29,791	30,981	0	25,745	0	25,745	0	56,726	0	0	0	223	03/25/2047	1.A FM
362341-4A-4	GSR Mortgage Loan Trust -GSR 2006-AR1 2A	06/01/2026	PAYDOWN		4,727	4,727	4,523	4,706	0	21	0	21	0	4,727	0	0	0	103	01/01/2036	2.C FM
362341-4F-3	GSR Mortgage Loan Trust -GSR 2006-AR1 3A	06/01/2026	PAYDOWN		339	339	334	368	0	(29)	0	(29)	0	339	0	0	0	6	01/01/2036	1.A FM
362341-DP-1	GSR Mortgage Loan Trust -GSR 2005-6F 1A5	06/01/2026	PAYDOWN		19,643	19,643	19,717	19,681	0	(38)	0	(38)	0	19,643	0	0	0	356	07/01/2035	1.A FM
362341-FN-4	GSR Mortgage Loan Trust -GSR 2005-AR4 3A	06/01/2026	PAYDOWN		40,178	40,178	23,692	23,267	0	16,911	0	16,911	0	40,178	0	0	0	993	07/01/2035	1.A FM
362341-SG-5	GSR MORTGAGE LOAN TRUST-SERIES 2005-AR6	06/01/2026	PAYDOWN		285,166	285,166	258,431	251,858	0	33,308	0	33,308	0	285,166	0	0	0	7,347	09/01/2035	1.A FM
362341-XC-8	GSR Mortgage Loan Trust -GSR 2005-AR7 4A	06/01/2026	PAYDOWN		1,734	0	(382)	0	0	463	0	463	0	1,734	0	0	0	0	11/01/2035	1.G FM
362341-XE-4	GSR Mortgage Loan Trust -GSR 2005-AR7 5A	06/01/2026	PAYDOWN		12,103	6,042	5,241	4,850	0	3,234	0	3,234	0	12,103	0	0	0	128	11/01/2035	1.A FM
362341-XG-9	GSR Mortgage Loan Trust -GSR 2005-AR7 6A	06/01/2026	PAYDOWN		4,084	4,084	3,883	4,044	0	39	0	39	0	4,084	0	0	0	84	11/01/2035	1.A FM
36242D-4W-0	GSR Mortgage Loan Trust -GSR 2005-AR3 6A	06/01/2026	PAYDOWN		3,625	3,625	3,406	3,159	0	466	0	466	0	3,625	0	0	0	75	05/01/2035	2.C FM
36242D-BZ-5	GSR MORTGAGE LOAN TRUST-SERIES 2004-9 CL	06/01/2026	PAYDOWN		11,838	11,838	11,497	11,696	0	142	0	142	0	11,838	0	0	0	298	08/01/2034	1.C FM
36242D-FS-7	GSR Mortgage Loan Trust -GSR 2004-11 2A1	06/01/2026	PAYDOWN		6,749	6,749	6,785	6,749	0	0	0	0	0	6,749	0	0	0	178	09/01/2034	1.A FM
36242D-FX-6	GSR Mortgage Loan Trust -GSR 2004-11 3A1	06/01/2026	PAYDOWN		814	814	816	814	0	0	0	0	0	814	0	0	0	21	09/01/2034	1.A FM
36242D-H4-8	GSR Mortgage Loan Trust -GSR 2005-AR2 1A	06/01/2026	PAYDOWN		8,697	8,697	7,979	8,563	0	134	0	134	0	8,697	0	0	0	187	04/01/2035	1.A FM
36242D-H9-7	GSR Mortgage Loan Trust -GSR 2005-AR2 4A	05/01/2026	PAYDOWN		9,359	9,359	9,096	9,359	0	0	0	0	0	9,359	0	0	0	212	04/01/2035	1.A FM
36242D-QY-2	GSR Mortgage Loan Trust -GSR 2004-15F 2A	06/01/2026	PAYDOWN		3,100	7,913	6,813	6,656	0	648	0	648	0	3,100	0	0	0	165	12/01/2034	5.C FM
36242D-VA-8	GSR Mortgage Loan Trust -GSR 2005-1F 1A6	06/01/2026	PAYDOWN		62,945	62,945	61,970	60,814	0	2,131	0	2,131	0	62,945	0	0	0	1,270	02/01/2035	1.A FM
36244S-AD-0	GSAA Home Equity Trust 2-GSAA 2006-13 AF	06/01/2026	PAYDOWN		56,662	56,662	14,673	16,373	0	40,289	0	40,289	0	56,662	0	0	0	387	07/01/2036	1.A FM
362480-AD-7	GSC CAPITAL CORP MORTGAG-SERIES 2006-2 C	06/25/2026	PAYDOWN		48,921	47,003	36,356	43,234	0	4,268	0	4,268	0	48,921	0	0	0	819	05/25/2036	1.A FM
36264E-BD-5	GS Mortgage-Backed Secur-GSMBS 2022-NQM1	06/01/2026	PAYDOWN		133,679	133,679	137,815	136,286	0	(2,607)	0	(2,607)	0	133,679	0	0	0	2,724	05/01/2062	1.B
36830F-AF-3	GCAT 2024-INV3 Trust-GCAT 2024-INV3 A6	06/01/2026	PAYDOWN		590,071	590,071	591,660	590,930	0	(859)	0	(859)	0	590,071	0	0	0	13,529	09/01/2054	1.A
36830F-AN-6	GCAT 2024-INV3 Trust- 36830FAN6	06/01/2026	PAYDOWN		171,311	171,311	171,579	171,508	0	(197)	0	(197)	0	171,311	0	0	0	5,141	09/01/2054	1.A
36831B-CC-6	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B1	06/01/2026	PAYDOWN		30,167	30,167	31,977	31,595	0	(1,428)	0	(1,428)	0	30,167	0	0	0	1,022	01/01/2054	1.A
36831B-CF-9	GCAT 2024-INV1 Trust-GCAT 2024-INV1 B2	06/01/2026	PAYDOWN		22,228	22,228	23,190	22,982	0	(754)	0	(754)	0	22,228	0	0	0	620	01/01/2054	1.A
39538W-BE-7	GreenPoint Mortgage Fund-GPMF 2005-HY1 M	06/25/2026	PAYDOWN		326,764	326,764	235,883	321,942	0	4,822	0	4,822	0	326,764	0	0	0	7,940	07/25/2035	1.A FM
39678W-AA-6	Greenwich Capital Struct-GCSP 2005-1 A1	06/01/2026	PAYDOWN		9,458	9,458	9,410	9,596	0	(139)	0	(139)	0	9,458	0	0	0	193	09/01/2034	1.A FM
403969-AC-2	HOMES 2025-AFC1 Trust-HOMES 2025-AFC1 A1	06/01/2026	PAYDOWN		223,581	223,581	223,579	223,580	0	1	0	1	0	223,581	0	0	0	5,271	01/01/2060	1.A FE
41161P-CX-9	HarborView Mortgage Loan-HVMLT 2004-1 1A	06/19/2026	PAYDOWN		4,582	4,582	4,347	4,407	0	175	0	175	0	4,582	0	0	0	84	04/19/2034	1.A FM
41161P-EX-7	HarborView Mortgage Loan-HVMLT 2004-5 2A	06/01/2026	PAYDOWN		10,498	10,498	8,424	10,252	0	246	0	246	0	10,498	0	0	0	205	06/01/2034	1.A FM
41161P-EZ-2	HarborView Mortgage Loan-HVMLT 2004-5 3A	06/01/2026	PAYDOWN		7,184	7,184	7,153	7,184	0	0	0	0	0	7,184	0	0	0	131	06/01/2034	1.A FM
41161P-FV-0	HarborView Mortgage Loan-HVMLT 2004-6 5A	06/01/2026	PAYDOWN		4,171	4,171	4,229	4,185	0	(13)	0	(13)	0	4,171	0	0	0	110	08/01/2034	2.C FM
41161P-MV-2	HarborView Mortgage Loan-HVMLT 2005-4 1A	06/01/2026	PAYDOWN		4,938	4,938	3,485	3,342	0	0	0	0	0	3,342	0	1,596	1,596	119	07/01/2035	1.A FM
41161P-TN-3	HARBORVIEW MORTGAGE LOAN-SERIES 2005-10	06/22/2026	PAYDOWN		8,552	8,552	4,973	5,297	0	3,256	0	3,256	0	8,553	0	0	0	141	11/19/2035	1.A FM
41161P-UK-7	HarborView Mortgage Loan-SERIES 05-11 CL	06/22/2026	PAYDOWN		3,503	3,503	2,471	3,329	0	174	0	174	0	3,503	0	0	0	5,633	08/19/2045	1.A FM
41161V-AC-4	HarborView Mortgage Loan-HVMLT 2006-7 2A	06/22/2026	PAYDOWN		1,160	1,160	824	1,100	0	60	0	60	0	1,160	0	0	0	19	09/19/2046	1.A FM
41162G-AA-0	HarborView Mortgage Loan-HVMLT 2006-11 A	06/22/2026	PAYDOWN		40,494	40,494	36,508	40,945	0	(450)	0	(450)	0	40,494	0	0	0	783	12/19/2036	2.C FM
43739E-AP-2	HOMEBANC MORTGAGE TRUST-SERIES 2005-1 CL	06/25/2026	PAYDOWN		12,936	12,936	10,903	10,995	0	1,940	0	1,940	0	12,936	0	0	0	239	03/25/2035	1.A FM
43739E-CL-9	HomeBanc Mortgage Trust -HMBT 2006-1 1A1	06/01/2026	PAYDOWN		3,698	3,702	3,231	3,580	0	118	0	118	0	3,698	0	0	0	73	04/01/2037	1.A FM
43741B-AA-7	HomeBanc Mortgage Trust -HMBT 2007-1 11A	06/01/2026	PAYDOWN		2,943	2,943	2,923	2,969	0	(33)	0	(33)	0	2,943	0	0	0	73	04/01/2047	3.A FM
45203L-CT-8	Illinois Housing Develop-REVENUE BONDS	05/29/2026	CALL 100		42,928	42,928	42,928	42,900	0	1	0	1	0	42,901	0	0	27	730	09/01/2034	1.B FE
45254N-JB-4	IMPAC CMB TRUST-SERIES 2004-4 CLASS 2A1	06/01/2026	PAYDOWN		22,546	22,546	21,693	22,197	0	349	0	349	0	22,546	0	0	0	501	09/01/2034	1.A FM
45254N-MZ-7	Impac CMB Trust Series 2-IMM 2005-2 1A2	06/25/2026	PAYDOWN		25,404	25,404	20,641	24,473	0	931	0	931	0	25,404	0	0	0	470	04/25/2035	1.A FM
45254N-NT-0	Impac CMB Trust Series 2-IMM 2005-3 M1	06/25/2026	PAYDOWN		1,678	1,678	388	272	0	1,414	0	1,414	0	1,678	0	0	0	29	08/25/2035	1.A FM
45254T-TN-4	Impac Secured Assets Tru-IMSA 2006-1 2A1	06/25/2026	PAYDOWN		146	146	102	137	0	9	0	9	0	146	0	0	0	3	05/25/2036	1.A FM
45276Q-AA-2	Imperial Fund Mortgage T-IMPRL 2022-NQM5	06/01/2026	PAYDOWN		117,943	117,943	117,942	117,943	0	0	0	0	0	117,943	0	0	0	2,358	08/01/2067	1.A
45276Q-AB-0	Imperial Fund Mortgage T-IMPRL 2022-NQM5	06/01/2026	PAYDOWN		318,140	318,140	318,136	318,140	0	0	0	0	0	318,140	0	0	0	7,225	08/01/2067	1.B
45276Q-AC-8	Imperial Fund Mortgage T-IMPRL 2022-NQM5	06/01/2026	PAYDOWN		87,573	87,573	86,831	87,203	0	370	0	370	0	87,573	0	0	0	2,030	08/01/2067	1.C
45660K-AA-9	IndyMac INDX Mortgage Lo-INDX 2006-AR39	06/25/2026	PAYDOWN		24,838	24,838	20,010	23,365	0	1,473	0	1,473	0	24,838	0	0	0	351	02/25/2037	1.A FM
45660L-CK-3	IndyMac INDX Mortgage Lo-INDX 2005-AR2 1	05/26/2026	PAYDOWN		65,449	65,449	42,595	43,221	0	22,229	0	22,229	0	65,449	0	0	0	1,575	02/25/2035	1.B FM
45660L-DB-2	IndyMac INDX Mortgage Lo-INDX 2005-AR1 1	06/01/2026	PAYDOWN		792	792	786	792	0	0	0	0	0	792	0	0	0	16	03/01/2035	1.A FM
45660L-V9-7	IndyMac INDX Mortgage Lo-INDX 2005-AR31	06/01/2026	PAYDOWN		3,554	3,554	3,182	3,764	0	(209)	0	(209)	0	3,554	0	0	0	63	01/01/2036	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							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
45660N-X9-1	IndyMac INDX Mortgage Lo-INDX 2004-AR6 5	06/01/2026	PAYDOWN		2,237	2,237	1,834	2,138	0	99	0	99	0	2,237	0	0	0	57	10/01/2034	1.A FM
45661X-AB-8	IndyMac INDX Mortgage Lo-INDX 2006-AR13	06/25/2026	PAYDOWN		31,061	31,061	18,617	20,176	0	10,885	0	10,885	0	31,061	0	0	0	539	07/25/2036	1.A FM
45669A-AD-6	IndyMac INDA Mortgage Lo-INDA 2007-AR1 2	06/01/2026	PAYDOWN		300,157	246,475	210,621	211,330	0	38,727	0	38,727	0	300,157	0	0	0	7,060	03/01/2037	5.C FM
46591K-AC-7	JP Morgan Mortgage Trust-JPMMT 2019-8 A3	06/01/2026	PAYDOWN		37,404	37,404	37,889	38,770	0	(1,367)	0	(1,367)	0	37,404	0	0	0	593	03/01/2050	1.A
465983-AA-2	JP Morgan Mortgage Trust-JPMMT 2024-NQM1	06/01/2026	PAYDOWN		302,594	302,594	302,590	302,591	0	3	0	3	0	302,594	0	0	0	6,315	02/01/2064	1.A
465983-AB-0	JP Morgan Mortgage Trust-JPMMT 2024-NQM1	06/01/2026	PAYDOWN		269,028	269,028	269,028	269,028	0	0	0	0	0	269,028	0	0	0	5,869	02/01/2064	1.A
466247-J4-6	JP Morgan Mortgage Trust-JPMMT 2006-A2 2	06/01/2026	PAYDOWN		1,631	1,631	1,453	1,459	0	172	0	172	0	1,631	0	0	0	41	04/01/2036	4.C FM
466247-L6-8	JP Morgan Mortgage Trust-JPMMT 2006-A2 I	06/01/2026	PAYDOWN		33,631	33,631	32,055	33,307	0	324	0	324	0	33,631	0	0	0	1,198	08/01/2034	1.A FM
466247-QP-1	JP Morgan Mortgage Trust-JPMMT 2005-A3 7	06/01/2026	PAYDOWN		15,678	15,678	14,415	13,382	0	2,296	0	2,296	0	15,678	0	0	0	448	06/01/2035	1.A FM
466247-RP-0	JP Morgan Mortgage Trust-JPMMT 2005-A4 2	06/01/2026	PAYDOWN		4,980	4,980	4,420	4,943	0	37	0	37	0	4,980	0	0	0	118	07/01/2035	1.A FM
466247-UG-6	JP MORGAN MORTGAGE TRUST-SERIES 2005-A6	06/01/2026	PAYDOWN		4,089	4,089	3,398	3,529	0	561	0	561	0	4,089	0	0	0	125	08/01/2035	1.A FM
466247-ZP-1	JP Morgan Mortgage Trust-JPMMT 2005-S3 1	04/08/2026	PAYDOWN		(1,285)	0	43	0	0	(385)	0	(385)	0	(1,285)	0	0	0	3	01/01/2036	3.C FM
46627M-CU-9	JP Morgan Alternative Lo-JPALT 2006-A1 2	06/01/2026	PAYDOWN		2,624	2,624	2,623	1,926	0	698	0	698	0	2,624	0	0	0	73	03/01/2036	1.A FM
46627M-CY-1	JP Morgan Alternative Lo-JPALT 2006-A1 3	06/01/2026	PAYDOWN		61,726	61,726	46,482	46,704	0	15,021	0	15,021	0	61,726	0	0	0	1,688	03/01/2036	1.A FM
46627M-EC-7	JP Morgan Alternative Lo-JPALT 2006-S1 1	06/01/2026	PAYDOWN		2,666	2,666	1,364	1,338	0	1,329	0	1,329	0	2,666	0	0	0	77	03/01/2036	1.D FM
46627M-EJ-2	JP Morgan Alternative Lo-JPALT 2006-S1 1	06/01/2026	PAYDOWN		13,601	13,601	8,208	7,541	0	6,056	0	6,056	0	13,601	0	0	0	402	03/01/2036	4.C FM
46628K-AC-4	JP Morgan Mortgage Trust-JPMMT 2006-A3 2	06/01/2026	PAYDOWN		4,456	4,456	3,935	3,738	0	718	0	718	0	4,456	0	0	0	91	05/01/2036	1.A FM
46628L-AB-4	JP Morgan Mortgage Trust-JPMMT 2006-A4 1	06/01/2026	PAYDOWN		760	760	512	524	0	236	0	236	0	760	0	0	0	13	06/01/2036	1.A FM
46628V-AH-9	JP Morgan Alternative Lo-JPALT 2006-S3 A	06/01/2026	PAYDOWN		(11,518)	33,844	22,617	26,415	0	(4,593)	0	(4,593)	0	(11,518)	0	0	0	452	08/01/2036	1.A FM
466308-AE-3	JP Morgan Alternative Lo-JPALT 2008-R3 3	06/01/2026	PAYDOWN		24,255	24,255	21,975	18,646	0	5,609	0	5,609	0	24,255	0	0	0	229	05/01/2037	1.A FM
46630G-AN-5	JP Morgan Mortgage Trust-JPMMT 2007-A1 4	06/01/2026	PAYDOWN		197	197	184	197	0	0	0	0	0	197	0	0	0	5	07/01/2035	1.A FM
46630P-AP-0	JP Morgan Mortgage Trust-JPMMT 2007-A2 3	06/01/2026	PAYDOWN		446	446	428	353	0	93	0	93	0	446	0	0	0	8	04/01/2037	1.A FM
46630W-AL-4	JP Morgan Mortgage Trust-JPMMT 2007-S2 1	06/01/2026	PAYDOWN		631	631	314	255	0	376	0	376	0	631	0	0	0	9	06/01/2037	1.A FM
46632T-AA-3	JP Morgan Mortgage Trust-JPMMT 2008-R2 1	05/01/2026	PAYDOWN		50,434	50,434	40,599	48,939	0	1,495	0	1,495	0	50,434	0	0	0	1,007	07/01/2037	1.A FM
46632Y-AD-6	JP Morgan Mortgage Trust-JPMMT 2008-R3 2	04/16/2026	PAYDOWN		(2,364)	59	20	13	0	(1,466)	0	(1,466)	0	(2,364)	0	0	0	95	08/01/2037	1.A FM
46633M-AM-1	JP Morgan Resecuritizati-JPMRR 2009-6 2A	06/01/2026	PAYDOWN		16,553	16,553	1,672	(3,071)	0	19,624	0	19,624	0	16,553	0	0	0	636	04/01/2035	1.A FM
46634D-AX-6	JP Morgan Resecuritizati-JPMRR 2010-1 3A	06/01/2026	PAYDOWN		4,554	10,762	5,082	5,973	0	1,703	0	1,703	0	4,554	0	0	0	271	04/01/2037	1.A FM
46635B-AD-3	JP Morgan Resecuritizati-JPMRR 2010-7 1A	06/01/2026	PAYDOWN		92,304	92,304	64,913	77,185	0	15,120	0	15,120	0	92,304	0	0	0	2,401	03/01/2039	1.A FM
46651G-AC-3	JP Morgan Mortgage Trust-JPMMT 2019-7 A3	06/01/2026	PAYDOWN		6,290	6,290	6,368	6,365	0	(76)	0	(76)	0	6,290	0	0	0	106	02/01/2050	1.A
46658G-AT-9	JP Morgan Mortgage Trust-JPMMT 2024-8 A9	06/01/2026	PAYDOWN		146,339	146,339	146,408	146,391	0	(52)	0	(52)	0	146,339	0	0	0	3,554	01/01/2055	1.A
46658T-AA-2	JP Morgan Mortgage Trust-JPMMT 2024-12 A	06/01/2026	PAYDOWN		1,261,967	1,261,967	1,262,361	1,262,331	0	(364)	0	(364)	0	1,261,967	0	0	0	30,075	06/01/2055	1.A
472320-AA-8	Jefferies Resecuritizati-JMAC 2008-R1 A	06/25/2026	PAYDOWN		29,256	28,657	26,242	28,084	0	584	0	584	0	29,256	0	0	0	993	06/25/2047	1.A FM
472321-AH-1	Jefferies Resecuritizati-JMAC 2008-R2 2A	06/01/2026	PAYDOWN		2,514	2,514	687	642	0	1,872	0	1,872	0	2,514	0	0	0	56	01/01/2037	1.A FM
472321-AK-4	Jefferies Resecuritizati-JMAC 2008-R2 3A	06/01/2026	PAYDOWN		26,034	26,034	9,009	19,392	0	6,636	0	6,636	0	26,034	0	0	0	453	01/01/2039	1.A FM
47232A-AC-2	Jefferies Resecuritizati-JMAC 2008-R3 1A	06/01/2026	PAYDOWN		48,592	48,592	18,280	34,738	0	13,854	0	13,854	0	48,592	0	0	0	1,121	03/01/2036	1.A FM
47232A-AF-5	Jefferies Resecuritizati-JMAC 2008-R3 2A	06/01/2026	PAYDOWN		156,833	156,833	89,738	159,195	0	(2,362)	0	(2,362)	0	156,833	0	0	0	1,965	06/01/2036	1.A FM
47232A-AH-1	Jefferies Resecuritizati-JMAC 2008-R3 3A	06/01/2026	PAYDOWN		37,614	37,614	7,345	22,144	0	15,039	0	15,039	0	37,614	0	0	0	733	05/01/2037	1.A FM
47232C-AH-7	Jefferies Resecuritizati-JMAC 2009-R1 4A	06/01/2026	PAYDOWN		14,209	14,209	12,926	12,423	0	7	0	7	0	12,472	0	1,738	1,738	289	06/01/2037	1.A FM
47232T-AB-3	Jefferies Resecuritizati-JMAC 2009-R3 1A	06/01/2026	PAYDOWN		7,040	7,040	6,160	6,734	0	306	0	306	0	7,040	0	0	0	137	12/01/2035	1.A FM
47233D-AB-7	Jefferies Resecuritizati-JMAC 2009-R11 1	06/01/2026	PAYDOWN		6,198	6,838	1,711	5,886	0	(99)	0	(99)	0	6,198	0	0	0	171	09/01/2036	1.A FM
52520M-CE-1	Lehman Mortgage Trust 20-LMT 2005-2 3A7	06/01/2026	PAYDOWN		1,017	1,017	493	497	0	520	0	520	0	1,017	0	0	0	21	12/01/2035	1.A FM
525221-EM-5	Lehman XS Trust Series 2-LXS 2005-7N 1A1	06/25/2026	PAYDOWN		29,434	29,434	21,588	26,707	0	2,727	0	2,727	0	29,434	0	0	0	325	12/25/2035	1.A FM
525221-GM-3	LEHMAN XS TRUST-SERIES 2005-9N CLASS 1A1	06/25/2026	PAYDOWN		69,477	69,477	59,251	65,612	0	3,865	0	3,865	0	69,477	0	0	0	1,436	02/25/2036	1.A FM
52523M-AD-2	Lehman XS Trust 2006-15-LXS 2006-15 A4	06/25/2026	PAYDOWN		70,079	70,079	38,738	57,316	0	12,763	0	12,763	0	70,079	0	0	0	1,800	10/25/2036	1.A FM
525241-AL-9	Lehman XS Trust 2007-1-LXS 2007-1 WF1	06/01/2026	PAYDOWN		5,012	5,012	3,237	3,611	0	1,400	0	1,400	0	5,012	0	0	0	97	01/01/2037	1.A FM
55274Q-AK-1	MASTR Asset Securitizati-MASTR 2006-2 1A	06/01/2026	PAYDOWN		2,045	2,045	1,928	1,333	0	713	0	713	0	2,045	0	0	0	53	06/01/2036	3.B FM
552758-AA-2	MFRA Trust-MFRA 2022-CHM1 A1	06/01/2026	PAYDOWN		577,689	577,689	577,688	577,689	0	0	0	0	0	577,689	0	0	0	13,826	09/01/2056	1.C FE
55285P-AB-0	MFA 2023-NQM1 Trust-MFRA 2023-NQM1 A2	04/07/2026	PAYDOWN		1,108,396	1,108,396	1,092,712	1,108,396	0	0	0	0	0	1,108,396	0	0	0	26,808	11/01/2067	1.B
55286E-AC-2	MFA 2022-NQM3 Trust-MFRA 2022-NQM3 A3	04/08/2026	PAYDOWN		3,829,819	3,829,819	3,731,127	3,704,757	0	125,062	0	125,062	0	3,829,819	0	0	0	71,107	09/01/2067	1.B
576433-C5-3	MASTR Adjustable Rate Mo-MARM 2005-6 5A2	06/01/2026	PAYDOWN		1,030	1,030	798	914	0	116	0	116	0	1,030	0	0	0	11	07/01/2035	1.A FM
576433-D5-2	MASTR Adjustable Rate Mo-MARM 2005-7 3A1	06/01/2026	PAYDOWN		280	280	157	158	0	121	0	121	0	280	0	0	0	5	09/01/2035	1.A FM
576433-GM-2	MASTR Adjustable Rate Mo-MARM 2003-6 6A1	06/01/2026	PAYDOWN		8,621	8,621	8,297	8,362	0	258	0	258	0	8,621	0	0	0	144	12/01/2033	1.A FM
576433-HM-1	MASTR Adjustable Rate Mo-MARM 2003-7 4A1	06/01/2026	PAYDOWN		3,656	3,656	3,556	3,623	0	33	0	33	0	3,656	0	0	0	94	01/01/2034	1.A FM
576433-QD-1	MASTR Adjustable Rate Mo-MARM 2004-7 5A1	06/01/2026	PAYDOWN		1,154	1,154	1,096	1,136	0	18	0	18	0	1,154	0	0	0	31	07/01/2034	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
576433-XA-9	MASTR Adjustable Rate Mo-MARM 2005-1 3A1	06/01/2026	PAYDOWN		2,377	2,377	2,258	2,270	0	108	0	108	0	2,377	0	0	0	32	02/01/2035	1.A FM
576433-XW-1	MASTR Adjustable Rate Mo-MARM 2005-2 3A1	06/01/2026	PAYDOWN		9,179	9,179	8,812	9,004	0	176	0	176	0	9,179	0	0	0	168	03/01/2035	5.A FM
576434-J7-0	MASTR Alternative Loan T-MALT 2005-2 4A3	06/25/2026	PAYDOWN		78,876	78,876	65,566	78,681	0	195	0	195	0	78,876	0	0	0	(421)	03/25/2035	1.A FM
576434-W5-9	MASTR Alternative Loan T-MALT 2005-6 3A1	06/01/2026	PAYDOWN		5,650	5,650	4,117	5,457	0	193	0	193	0	5,650	0	0	0	129	12/01/2035	5.B FM
57643M-LZ-5	MASTR Asset Securitizati-MASTR 2006-1 1A	06/01/2026	PAYDOWN		14,014	14,014	7,859	7,681	0	6,334	0	6,334	0	14,014	0	0	0	9,821	05/01/2036	1.A FM
58004J-AB-8	MFA 2024-NQM2 Trust-MFRA 2024-NQM2 A2	06/01/2026	PAYDOWN		716,465	716,465	718,368	717,732	0	(1,267)	0	(1,267)	0	716,465	0	0	0	16,694	08/01/2069	1.B
585495-AA-2	Mello Mortgage Capital A-MELLO 2021-MTG1	06/01/2026	PAYDOWN		484,222	484,222	490,174	489,441	0	(5,219)	0	(5,219)	0	484,222	0	0	0	5,013	04/01/2051	1.A
59023P-AB-9	Merrill Lynch Mortgage I-MLCC 2006-3 2A1	06/01/2026	PAYDOWN		6,115	6,115	5,208	5,297	0	819	0	819	0	6,115	0	0	0	177	10/01/2036	5.C FM
59334H-FU-4	Miami-Dade County Housin-REVENUE BONDS	06/01/2026	CALL 100		43,004	43,004	43,004	43,004	0	0	0	0	0	43,004	0	0	0	577	11/01/2038	1.A FE
61748H-AW-1	Morgan Stanley Mortgage -MSM 2004-5AR 4A	06/01/2026	PAYDOWN		25,947	25,947	26,238	26,122	0	(175)	0	(175)	0	25,947	0	0	0	651	07/01/2034	1.A FM
61748H-FK-2	MORGAN STANLEY MORTGAGE -SERIES 2004-10A	06/01/2026	PAYDOWN		293,971	293,971	278,676	288,827	0	5,144	0	5,144	0	293,971	0	0	0	7,466	11/01/2034	1.A FM
61748H-UF-6	Morgan Stanley Mortgage -MSM 2006-1AR 1A	06/25/2026	PAYDOWN		15,354	15,354	9,539	9,114	0	6,240	0	6,240	0	15,354	0	0	0	275	02/25/2036	4.A FM
61749L-AP-6	Morgan Stanley Mortgage -MSM 2006-8AR 5A	06/01/2026	PAYDOWN		256,226	256,226	187,526	230,273	0	25,953	0	25,953	0	256,226	0	0	0	6,806	06/01/2036	1.A FM
61749L-BM-2	Morgan Stanley Mortgage -MSM 2006-8AR 6A	06/01/2026	PAYDOWN		253	253	196	232	0	20	0	20	0	253	0	0	0	6	06/01/2036	1.A FM
61751D-AE-4	Morgan Stanley Mortgage -MSM 2006-17XS A	06/01/2026	PAYDOWN		37,275	37,275	10,267	11,002	0	26,273	0	26,273	0	37,275	0	0	0	113	10/01/2046	1.A FM
61751M-AU-8	Morgan Stanley Mortgage -MSM 2007-10XS A	06/01/2026	PAYDOWN		37,197	37,197	33,885	32,333	0	4,865	0	4,865	0	37,197	0	0	0	511	02/01/2037	1.A FM
61751Q-AB-1	Morgan Stanley Home Equi-MSHEL 2007-1 A2	06/25/2026	PAYDOWN		37,666	37,666	21,587	16,252	0	21,414	0	21,414	0	37,666	0	0	0	295	12/25/2036	1.A FM
61752G-AD-0	Morgan Stanley ABS Capit-MSAC 2007-HE1 A	06/25/2026	PAYDOWN		33,636	33,636	17,059	18,995	0	14,624	(17)	14,641	0	33,636	0	0	0	224	11/25/2036	1.A FM
61758V-AQ-0	Morgan Stanley Re-REMIC -MSRR 2010-R2 3B	04/01/2026	PAYDOWN		(86)	0	(2)	0	0	(53)	0	(53)	0	(86)	0	0	0	0	10/01/2037	5.C FM
61776Q-AC-0	Morgan Stanley Residenti-MSRM 2024-3 A2	06/01/2026	PAYDOWN		420,126	420,126	419,968	419,951	0	175	0	175	0	420,126	0	0	0	10,324	07/01/2054	1.A
61915R-AK-2	MortgageIT Trust 2005-3-MHL 2005-3 A1	06/25/2026	PAYDOWN		308	308	177	290	0	18	0	18	0	308	0	0	0	6	08/25/2035	1.A FM
61915R-AU-0	MortgageIT Trust 2005-5-MHL 2005-5 A1	06/25/2026	PAYDOWN		18,249	18,249	11,770	17,401	0	848	0	848	0	18,249	0	0	0	320	12/25/2035	1.A FM
62942K-AA-4	NRP Mortgage Trust 2013--NRPMT 2013-1 A1	06/01/2026	PAYDOWN		65,003	65,003	62,153	62,585	0	2,418	0	2,418	0	65,003	0	0	0	888	07/01/2043	1.A
643529-AC-4	New Century Alternative -NCAMT 2006-ALT2	06/01/2026	PAYDOWN		11,930	11,930	2,168	2,388	0	9,537	(6)	9,543	0	11,930	0	0	0	61	10/01/2036	1.A FM
643529-AD-2	New Century Alternative -NCAMT 2006-ALT2	06/01/2026	PAYDOWN		5,443	5,443	3,620	1,182	0	4,261	0	4,261	0	5,443	0	0	0	28	10/01/2036	1.A FM
64352V-MP-3	New Century Home Equity -NCHET 2005-A A5	06/01/2026	PAYDOWN		61,792	61,792	58,239	59,483	0	2,308	0	2,308	0	61,792	0	0	0	1,452	08/01/2035	1.A FM
64831Q-AA-1	New Residential Mortgage-NRZT 2022-NQM3	06/01/2026	PAYDOWN		698,700	698,700	688,416	693,622	0	5,078	0	5,078	0	698,700	0	0	0	13,494	04/01/2062	1.A
64831Q-AB-9	New Residential Mortgage-NRZT 2022-NQM3	06/01/2026	PAYDOWN		174,878	174,878	171,162	173,531	0	1,348	0	1,348	0	174,878	0	0	0	3,541	04/01/2062	1.C
64831T-AA-5	New Residential Mortgage-NRZT 2021-NQM3	06/01/2026	PAYDOWN		190,162	190,162	176,851	180,638	0	9,524	0	9,524	0	190,162	0	0	0	892	11/01/2056	1.A
65535V-KX-5	Nomura Asset Acceptance -NAA 2005-WF1 2A	06/01/2026	PAYDOWN		316	316	322	316	0	0	0	0	0	316	0	0	0	6	03/01/2035	1.A FM
65535V-MJ-4	Nomura Asset Acceptance -NAA 2005-AR3 1A	06/25/2026	PAYDOWN		3,732	3,732	2,907	3,077	0	656	0	656	0	3,732	0	0	0	92	07/25/2035	1.A FM
65535V-NL-8	Nomura Asset Acceptance -NAA 2005-AR4 5A	06/25/2026	PAYDOWN		24,913	24,913	14,279	13,656	0	0	0	0	0	13,656	0	11,257	11,257	539	08/25/2035	1.A FM
65535V-SJ-8	Nomura Asset Acceptance -NAA 2006-AP2 A2	06/01/2026	PAYDOWN		29,675	29,675	8,493	8,818	0	20,856	0	20,856	0	29,675	0	0	0	303	01/01/2036	1.A FM
65539C-AK-2	Nomura Resecuritization -NMRR 2011-4RA 1	06/01/2026	PAYDOWN		35,548	31,138	25,872	28,080	0	3,884	0	3,884	0	35,548	0	0	0	654	12/01/2036	1.A FM
67098A-AM-1	OBX 2019-INV1 Trust-OBX 2019-INV1 A12	06/01/2026	PAYDOWN		81,888	81,888	74,928	72,215	0	9,674	0	9,674	0	81,888	0	0	0	1,421	11/01/2048	1.A
67113A-AP-5	OBX 2019-EXP3 Trust-OBX 2019-EXP3 1A8	06/01/2026	PAYDOWN		5,739	5,739	5,748	5,757	0	(18)	0	(18)	0	5,739	0	0	0	71	10/01/2059	1.A
67113X-AB-6	OBX 2021-J1 Trust-OBX 2021-J1 A2	06/01/2026	PAYDOWN		504,739	504,739	501,663	501,063	0	3,676	0	3,676	0	504,739	0	0	0	4,129	05/01/2051	1.A
67117D-AA-8	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	06/01/2026	PAYDOWN		115,192	115,192	115,192	115,192	0	0	0	0	0	115,192	0	0	0	2,517	08/01/2062	1.A
67117D-AB-6	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	06/01/2026	PAYDOWN		54,461	54,461	54,337	54,326	0	136	0	136	0	54,461	0	0	0	1,327	08/01/2062	1.A
67117D-AC-4	Onslow Bay Mortgage Loan-OBX 2022-NQM7 A	06/01/2026	PAYDOWN		78,550	78,550	77,953	77,897	0	653	0	653	0	78,550	0	0	0	1,914	08/01/2062	1.B
67118H-AC-4	OBX 2024-NQM2 Trust-OBX 2024-NQM2 A2	06/01/2026	PAYDOWN		219,867	219,867	219,864	219,866	0	1	0	1	0	219,867	0	0	0	5,131	12/01/2063	1.A
67119F-AA-1	OBX 2024-NQM7 Trust-OBX 2024-NQM7 A1	06/01/2026	PAYDOWN		387,350	387,350	387,348	387,350	0	0	0	0	0	387,350	0	0	0	9,474	03/01/2064	1.A
67119F-AB-9	OBX 2024-NQM7 Trust-OBX 2024-NQM7 A2	06/01/2026	PAYDOWN		387,351	387,351	387,351	387,351	0	0	0	0	0	387,351	0	0	0	9,782	03/01/2064	1.A
67120G-AD-0	OBX 2024-NQM16 Trust-OBX 2024-NQM16 A2	06/01/2026	PAYDOWN		330,229	330,229	330,223	330,228	0	1	0	1	0	330,229	0	0	0	8,018	10/01/2064	1.B
67120G-AE-8	OBX 2024-NQM16 Trust-OBX 2024-NQM16 A3	06/01/2026	PAYDOWN		220,153	220,153	220,153	220,153	0	0	0	0	0	220,153	0	0	0	5,488	10/01/2064	1.B
67120V-AB-1	OBX Series 2025-NQM2-OBX 2025-NQM2 A2	06/01/2026	PAYDOWN		59,667	59,667	59,667	59,667	0	0	0	0	0	59,667	0	0	0	1,369	11/01/2064	1.A
67123G-AD-7	OBX 2025-R1 Trust-OBX 2025-R1 A2	06/01/2026	PAYDOWN		91,229	91,229	91,228	0	0	1	0	1	0	91,229	0	0	0	2,147	09/01/2062	1.C FE
67124H-AH-5	OBX 2026-NQM7 Trust-OBX 2026-NQM7 A2	06/01/2026	PAYDOWN		82,003	82,003	82,002	0	0	0	0	0	0	82,003	0	0	0	743	04/01/2066	1.C FE
673911-AD-5	ONSLOW BAY FINANCIAL LLC-OBX 2024-NQM17	06/01/2026	PAYDOWN		238,645	238,645	238,643	238,644	0	1	0	1	0	238,645	0	0	0	5,789	11/01/2064	1.B
673913-AA-7	OBX 2024-NQM18 Trust-OBX 2024-NQM18 A1	06/01/2026	PAYDOWN		257,372	257,372	257,370	257,372	0	0	0	0	0	257,372	0	0	0	5,381	10/01/2064	1.A
673913-AB-5	OBX 2024-NQM18 Trust-OBX 2024-NQM18 A2	06/01/2026	PAYDOWN		294,580	294,580	294,580	294,580	0	0	0	0	0	294,580	0	0	0	6,448	10/01/2064	1.B
67449A-AB-1	OBX 2025-NQM8 Trust-OBX 2025-NQM8 A2	06/01/2026	PAYDOWN		201,458	201,458	201,457	201,457	0	1	0	1	0	201,458	0	0	0	4,581	03/01/2065	1.B
69337B-AH-7	PHH Alternative Mortgage-PHHAM 2007-1 21	06/01/2026	PAYDOWN		28,487	32,726	28,520	30,400	0	1,941	0	1,941	0	28,487	0	0	0	20,738	02/01/2037	5.C FM
693456-AA-3	PMT Loan Trust 2013-J1-PMTLT 2013-J1 A1	06/01/2026	PAYDOWN		118,358	118,358	115,325	115,916	0	2,443	0	2,443	0	118,358	0	0	0	1,689	09/01/2043	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693684-AA-0	PSMC 2020-1 Trust-PSMC 2020-1 A1	06/01/2026	PAYDOWN		57,431	57,431	58,714	59,400	0	(1,968)	0	(1,968)	0	57,431	0	0	0	916	01/01/2050	1.A
69375B-AA-5	PSMC 2019-3 Trust-PSMC 2019-3 A1	06/01/2026	PAYDOWN		47,777	47,777	48,472	48,849	0	(1,072)	0	(1,072)	0	47,777	0	0	0	695	11/01/2049	1.A
69381J-AA-0	PRPM 2024-RCF5 LLC-PRPM 2024-RCF5 A1	06/25/2026	PAYDOWN		572,648	572,648	558,463	561,298	0	11,350	0	11,350	0	572,648	0	0	0	9,529	08/25/2054	1.A
69393J-AE-8	PRKCM 2026-AFC3 Trust-PRKCM 2026-AFC3 A1	06/01/2026	PAYDOWN		23,138	23,138	23,138	0	0	0	0	0	0	23,138	0	0	0	207	05/01/2061	1.A FE
69393J-AF-5	PRKCM 2026-AFC3 Trust-PRKCM 2026-AFC3 A2	06/01/2026	PAYDOWN		38,564	38,564	38,563	0	0	0	0	0	0	38,564	0	0	0	0	05/01/2061	1.C FE
708797-AN-5	Pennsylvania Housing Fin-REVENUE BONDS	05/26/2026	CALL 100		33,328	33,328	33,328	33,313	0	0	0	0	0	33,314	14	14	14	579	08/01/2035	1.B FE
73015D-BE-0	PMT Loan Trust 2025-INV4-PMTLT 2025-INV4	06/01/2026	PAYDOWN		654,875	654,875	656,512	656,310	0	(1,435)	0	(1,435)	0	654,875	0	0	0	16,094	03/01/2056	1.A
743874-AC-3	Provident Funding Mortga-PFMT 2020-1 A2	06/01/2026	PAYDOWN		18,511	18,511	18,774	18,745	0	(234)	0	(234)	0	18,511	0	0	0	238	02/01/2050	1.A
74387L-AC-5	Provident Funding Mortga-PFMT 2019-1 A2	06/01/2026	PAYDOWN		42,124	42,124	42,710	42,579	0	(455)	0	(455)	0	42,124	0	0	0	516	12/01/2049	1.A
74387Y-AD-5	Provident Funding Mortga-PFMT 2021-1 A2A	06/01/2026	PAYDOWN		576,483	576,483	570,227	571,205	0	5,277	0	5,277	0	576,483	0	0	0	4,869	04/01/2051	1.A
74391D-AG-8	PRPM 2026-NQM1 Trust-PRPM 2026-NQM1 A3	06/01/2026	PAYDOWN		194,307	194,307	194,152	0	0	155	0	155	0	194,307	0	0	0	2,302	02/01/2071	1.E FE
74922M-AA-9	RALI Series 2006-QA6 Tru-RALI 2006-QA6 A	04/27/2026	PAYDOWN		3,551	3,551	3,105	3,510	0	94	0	94	0	3,551	0	0	0	62	07/25/2036	1.G FM
74922Q-AA-0	RALI Series 2006-QA8 Tru-RALI 2006-QA8 A	06/25/2026	PAYDOWN		3,920	2,555	1,956	2,461	0	450	0	450	0	3,920	0	0	0	57	09/25/2036	2.E FM
74923G-AC-7	RALI Series 2007-QA1 Tru-RALI 2007-QA1 A	06/25/2026	PAYDOWN		12,043	10,131	7,732	8,927	0	1,354	0	1,354	0	12,043	0	0	0	121	01/25/2037	1.A FM
74923H-AQ-4	RALI Series 2007-QS4 Tru-RALI 2007 QA 3A	06/01/2026	PAYDOWN		3,506	6,009	5,504	5,509	0	450	0	450	0	3,506	0	0	0	150	03/01/2037	4.B FM
74927T-AC-5	RBSSP Resecuritization T-RBSSP 2010-9 3A	06/26/2026	PAYDOWN		309,735	309,735	290,764	277,415	0	32,319	0	32,319	0	309,735	0	0	0	6,092	10/26/2034	1.A FM
74928D-AV-7	RBSSP Resecuritization T-RBSSP 2009-1 7A	06/01/2026	PAYDOWN		35,999	34,504	15,938	27,917	0	7,431	0	7,431	0	35,999	0	0	0	721	06/01/2037	1.A FM
74928F-AY-6	RBSSP Resecuritization T-RBSSP 2009-3 6A	06/01/2026	PAYDOWN		46	6,061	3,705	1,508	0	2,384	0	2,384	0	46	0	0	0	208	03/01/2036	1.A FM
74928R-AB-0	RBSSP Resecuritization T-RBSSP 2009-10 1	06/01/2026	PAYDOWN		8,664	8,664	5,662	6,144	0	2,520	0	2,520	0	8,664	0	0	0	169	08/01/2035	1.A FM
74928U-AM-9	RBSSP Resecuritization T-RBSSP 2009-12 5	06/01/2026	PAYDOWN		52,393	52,393	37,105	48,411	0	3,983	0	3,983	0	52,393	0	0	0	1,172	08/01/2036	1.A FM
74928U-BV-8	RBSSP Resecuritization T-RBSSP 2009-12 1	06/26/2026	PAYDOWN		348,628	348,628	284,132	338,155	0	10,473	0	10,473	0	348,628	0	0	0	10,515	10/25/2035	1.A FM
74928X-BB-6	RBSSP Resecuritization T-RBSSP 2009-6 3A	06/26/2026	PAYDOWN		99,294	99,294	66,537	84,099	0	15,195	0	15,195	0	99,294	0	0	0	2,223	01/26/2036	1.A FM
74929F-AK-5	RBSSP Resecuritization T-RBSSP 2010-3 4A	06/01/2026	PAYDOWN		5,543	5,543	5,451	5,543	0	0	0	0	0	5,543	0	0	0	152	12/01/2035	1.A FM
749357-AA-7	RCKT Mortgage Trust 2019-RCKT 2019-1 A1	06/01/2026	PAYDOWN		98,673	98,673	100,199	101,069	0	(2,397)	0	(2,397)	0	98,673	0	0	0	1,206	09/01/2049	1.A
749389-AA-0	RCKT Mortgage Trust 2020-RCKT 2020-1 A1	06/01/2026	PAYDOWN		53,422	53,422	51,018	49,078	0	4,344	0	4,344	0	53,422	0	0	0	667	02/01/2050	1.A
749574-AC-3	RFMSI Series 2006-SA2 Tr-RFMSI 2006-SA2	06/01/2026	PAYDOWN		7,879	8,535	6,187	5,110	0	3,251	0	3,251	0	7,879	0	0	0	250	08/01/2036	1.A FM
74958T-AB-9	RFMSI Series 2007-SA3 Tr-RFMSI 2007-SA3	06/01/2026	PAYDOWN		38,753	39,565	30,260	25,200	0	10,396	0	10,396	0	38,752	0	0	0	2,268	07/01/2037	1.A FM
74958W-AC-0	RFMSI Series 2007-SA1 Tr-RFMSI 2007-SA1	06/01/2026	PAYDOWN		0	915	519	515	0	15	0	15	0	0	0	0	0	25	02/01/2037	1.A FM
74958X-AF-1	RFMSI Series 2007-SA2 Tr-RFMSI 2007-SA2	06/01/2026	PAYDOWN		10,663	10,663	9,720	9,386	0	1,277	0	1,277	0	10,663	0	0	0	315	04/01/2037	1.B FM
74958Y-AE-2	RFMSI Series 2007-S4 Tru-RFMSI 2007-S4 A	06/25/2026	PAYDOWN		34,651	26,409	19,957	22,287	0	5,553	0	5,553	0	34,651	0	0	0	659	04/25/2037	4.C FM
74968R-AA-3	RMF Proprietary Issuance-RPIT 2019-1 A	06/25/2026	PAYDOWN		352,991	352,991	350,258	352,991	0	0	0	0	0	352,991	0	0	0	4,069	10/25/2063	1.A FE
74969M-AA-3	RMF Proprietary Issuance-RPIT 2020-1 A	06/25/2026	PAYDOWN		139,059	139,059	139,059	139,059	0	0	0	0	0	139,059	0	0	0	1,791	04/26/2060	1.A FE
74970F-AA-5	RMF Proprietary Issuance-RPIT 2022-3 A	05/25/2026	PAYDOWN		201,349	201,349	187,331	201,223	0	126	0	126	0	201,349	0	0	0	2,692	08/25/2062	1.A FE
75115B-AC-3	RALI Series 2006-QA5 Tru-RALI 2006-QA5 2	06/01/2026	PAYDOWN		142,676	105,490	78,334	88,439	0	27,154	0	27,154	0	142,676	0	0	0	2,844	07/01/2036	6. *
75115D-AA-3	RALI Series 2006-QS13 Tr-RALI 2006-QS13	06/25/2026	PAYDOWN		1,827	3,844	2,582	3,099	0	346	0	346	0	1,827	0	0	0	69	09/25/2036	5.C FM
75115L-AA-5	RALI Series 2007-QH7 Tru-RALI 2007-QH7 1	06/25/2026	PAYDOWN		31,636	31,636	29,105	31,057	0	579	0	579	0	31,636	0	0	0	281	08/25/2037	1.A FM
75116C-ET-9	RESIDENTIAL ACCREDIT LOA-SERIES 2007-QS6	06/01/2026	PAYDOWN		4,203	4,655	2,765	3,534	0	950	0	950	0	4,203	0	0	0	105	04/01/2037	1.A FM
75116F-BH-1	RALI Series 2007-QS9 Tru-RALI 2007-QS9 A	06/01/2026	PAYDOWN		7,759	16,964	15,210	15,723	0	1,207	0	1,207	0	7,759	0	0	0	455	07/01/2037	5.C FM
75156V-AD-7	RAMP Series 2006-RS3 Tru-RAMP 2006-RS3 A	06/25/2026	PAYDOWN		47,813	51,363	37,897	41,143	0	8,818	0	8,818	0	47,813	0	0	0	1,261	05/25/2036	1.A FM
759950-DM-7	Renaissance Home Equity -RAMC 2004-3 AF5	06/01/2026	PAYDOWN		206,381	206,381	182,131	178,781	0	27,599	0	27,599	0	206,381	0	0	0	3,769	11/01/2034	1.A FM
759950-EM-6	Renaissance Home Equity -RAMC 2004-4 AF5	06/01/2026	PAYDOWN		291,361	291,361	263,044	262,669	0	28,692	0	28,692	0	291,361	0	0	0	3,784	02/01/2035	1.A FM
760985-S6-9	RFSC Series 2004-RP1 Tru-RFSC 2004-RP1A	06/25/2026	PAYDOWN		10,603	16,199	16,118	15,297	0	941	0	941	0	10,603	0	0	0	606	11/25/2042	1.A FM
76110H-H8-5	RALI Series 2004-QA6 Tru-RALI 2004-QA6 N	06/01/2026	PAYDOWN		33,757	33,856	27,604	29,993	0	3,835	0	3,835	0	33,757	0	0	0	698	12/01/2034	1.A FM
76110H-T9-0	RALI Series 2005-QA2 Tru-RALI 2005-QA2 N	06/01/2026	PAYDOWN		7,340	10,389	5,246	7,237	0	1,315	0	1,315	0	7,340	0	0	0	242	02/01/2035	1.A FM
761118-BU-1	RALI Series 2005-QA8 Tru-RALI 2005-QA8 N	06/01/2026	PAYDOWN		0	16,403	10,961	16,023	7,238	(4,574)	0	2,664	0	0	0	0	0	(50)	07/01/2035	6. *
761118-FL-7	RALI Series 2005-QA9 Tru-RALI 2005-QA9 C	06/01/2026	PAYDOWN		61,209	69,977	67,843	68,725	0	358	0	358	0	61,209	0	0	0	1,654	08/01/2035	2.C FM
761118-FM-5	RESIDENTIAL ACCREDIT LOA-SERIES 2005-QA9	06/01/2026	PAYDOWN		(6,382)	162,647	120,304	142,065	0	(18,050)	0	(18,050)	0	(6,382)	0	0	0	3,262	08/01/2035	5.D FM
761118-GS-1	RALI Series 2005-QS13 Tr-RALI 2005-QS13	06/25/2026	PAYDOWN		18,272	22,938	18,397	18,954	0	3,195	0	3,195	0	18,272	0	0	0	1,363	09/25/2035	1.F FM
761118-KH-0	RALI Series 2005-QS15 Tr-RALI 2005-QS15	06/01/2026	PAYDOWN		(2,331)	7,105	6,563	5,260	0	1,348	0	1,348	0	(2,331)	0	0	0	494	10/01/2035	1.A FM
761118-SC-3	RALI Series 2006-QS1 Tru-RALI 2006-QS1 A	06/01/2026	PAYDOWN		23,805	31,125	27,482	24,585	4,242	2,054	0	6,296	0	23,805	0	0	0	718	01/01/2036	5.C FM
761118-UG-1	RALI Series 2006-QS2 Tru-RALI 2006 QS2 1	06/01/2026	PAYDOWN		4,584	7,125	6,781	7,032	0	173	0	173	0	4,584	0	0	0	159	02/01/2036	5.C FM
761118-UQ-9	RALI Series 2006-QS2 Tru-RALI 2006-QS2 1	06/01/2026	PAYDOWN		933	1,450	1,343	1,314	0	140	0	140	0	933	0	0	0	32	02/01/2036	5.C FM
76112B-NM-8	GMACM Mortgage Loan Trus-GMACM 2005-AA1	06/01/2026	PAYDOWN		48,107	53,921	47,730	51,111	0	1,935	0	1,935	0	48,107	0	0	0	1,526	05/01/2035	1.A FM
76971E-AA-2	RMF Buyout Issuance Trus-RBIT 2020-HB1 A	06/25/2026	PAYDOWN		372,725	372,725	372,725	375,007	0	(2,282)	0	(2,282)	0	372,725	0	0	0	2,517	10/25/2050	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							NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
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	
78386N-BC-2	SACO I Inc-SACO 1999-3 1B1	06/01/2026	PAYDOWN		13,665	13,665	13,305	13,331	0	334	0	334	0	13,665	0	0	0	266	04/01/2039	1.A FM
79582M-AA-9	Saluda Grade Alternative-GRADE 2024-FIG5	05/01/2026	PAYDOWN		387,152	387,152	387,152	386,975	0	178	0	178	0	387,152	0	0	0	8,265	04/01/2054	1.A FE
795924-AA-7	Saluda Grade Alternative-GRADE 2024-INV1	06/01/2026	PAYDOWN		358,274	358,274	358,267	358,272	0	1	0	1	0	358,274	0	0	0	6,751	08/01/2059	1.A FE
802638-AD-8	Santander Mortgage Asset-SAN 2025-NQM2 A	06/01/2026	PAYDOWN		275,550	275,550	275,549	275,550	0	0	0	0	0	275,550	0	0	0	6,301	02/01/2065	1.C
802929-AF-6	Santander Mortgage Asset-SAN 2026-NQM3 A	06/01/2026	PAYDOWN		63,744	63,744	63,744	0	0	1	0	1	0	63,744	0	0	0	641	03/01/2066	1.C FE
802929-AG-4	Santander Mortgage Asset-SAN 2026-NQM3 A	06/01/2026	PAYDOWN		63,745	63,745	63,743	0	0	1	0	1	0	63,745	0	0	0	653	03/01/2066	1.F FE
802933-AF-8	Santander Mortgage Asset-SAN 2026-NQM2 A	06/01/2026	PAYDOWN		135,544	135,544	135,540	0	0	4	0	4	0	135,544	0	0	0	2,354	01/01/2066	1.C FE
805564-EM-9	Saxon Asset Securities T-SAST 1999-3 BF1	06/01/2026	PAYDOWN		13,849	13,849	13,849	13,203	0	656	0	656	0	13,849	0	0	0	158	12/01/2032	1.A FM
81378E-AA-1	SECURITIZED ASSET BACKED-SERIES 2007-BR4	06/25/2026	PAYDOWN		132,685	132,685	58,089	66,194	0	66,491	0	66,491	0	132,685	0	0	0	1,111	05/25/2037	1.G FM
81743A-AA-7	SEQUOIA MORTGAGE TRUST 2-SEMT 2019-5 A1	06/01/2026	PAYDOWN		51,754	51,754	52,660	52,765	0	(1,012)	0	(1,012)	0	51,754	0	0	0	1,238	12/01/2049	1.A
81743C-AE-5	Sequoia Mortgage Trust 2-SEMT 2024-5 A5	06/01/2026	PAYDOWN		273,120	273,120	271,584	272,122	0	998	0	998	0	273,120	0	0	0	6,613	06/01/2054	1.A
81745A-AB-3	Sequoia Mortgage Trust 2-SEMT 2013-5 A2	06/01/2026	PAYDOWN		36,455	36,455	34,512	34,968	0	1,487	0	1,487	0	36,455	0	0	0	424	05/01/2043	1.A
81745C-AA-1	Sequoia Mortgage Trust 2-SEMT 2013-7 A1	06/01/2026	PAYDOWN		52,361	52,361	47,183	48,367	0	3,994	0	3,994	0	52,361	0	0	0	572	06/01/2043	1.A
81745J-AA-6	Sequoia Mortgage Trust 2-SEMT 2013-11 A1	06/01/2026	PAYDOWN		24,492	24,492	24,163	24,244	0	249	0	249	0	24,492	0	0	0	359	09/01/2043	1.A
81745M-AA-9	Sequoia Mortgage Trust 2-SEMT 2013-2 A	06/01/2026	PAYDOWN		43,304	43,304	38,792	39,570	0	3,734	0	3,734	0	43,304	0	0	0	346	02/01/2043	1.A
81745R-AB-6	Sequoia Mortgage Trust 2-SEMT 2013-3 A2	06/01/2026	PAYDOWN		53,147	53,147	49,139	49,955	0	3,193	0	3,193	0	53,147	0	0	0	508	03/01/2043	1.A
81748J-AA-3	Sequoia Mortgage Trust 2-SEMT 2019-4 A1	06/01/2026	PAYDOWN		21,715	21,715	22,169	22,445	0	(730)	0	(730)	0	21,715	0	0	0	313	11/01/2049	1.A
81748K-AA-0	Sequoia Mortgage Trust 2-SEMT 2020-2 A1	06/01/2026	PAYDOWN		171,690	171,690	175,928	178,497	0	(6,807)	0	(6,807)	0	171,690	0	0	0	2,610	03/01/2050	1.A
81748M-AA-6	Sequoia Mortgage Trust 2-SEMT 2020-1 A1	06/01/2026	PAYDOWN		28,970	28,970	29,635	29,637	0	(668)	0	(668)	0	28,970	0	0	0	422	02/01/2050	1.A
81749N-AB-1	Sequoia Mortgage Trust 2-SEMT 2024-8 A2	06/01/2026	PAYDOWN		1,014,580	1,014,580	1,005,703	1,007,922	0	6,659	0	6,659	0	1,014,580	0	0	0	21,551	09/01/2054	1.A
81749N-AV-7	Sequoia Mortgage Trust 2-SEMT 2024-8 A20	06/01/2026	PAYDOWN		927,588	927,588	913,674	917,143	0	10,445	0	10,445	0	927,588	0	0	0	19,703	09/01/2054	1.A
83611M-HM-3	Soundview Home Loan Trus-SVHE 2005-B M2	06/01/2026	PAYDOWN		7,755	7,565	4,133	6,508	0	976	0	976	0	7,755	0	0	0	124	05/01/2035	1.C FM
855541-AC-2	SUNTRUST ADJUSTABLE RATE-SERIES 2007-S1	06/01/2026	PAYDOWN		5,798	5,798	4,723	4,471	0	1,328	0	1,328	0	5,798	0	0	0	182	01/01/2037	4.C FM
85571R-AA-8	Starwood Mortgage Reside-STAR 2022-3 A1	06/01/2026	PAYDOWN		60,830	60,830	60,423	60,830	0	0	0	0	0	60,830	0	0	0	1,018	03/01/2067	1.A FE
85571R-AB-6	Starwood Mortgage Reside-STAR 2022-3 A2	06/01/2026	PAYDOWN		158,827	158,827	155,198	156,355	0	2,472	0	2,472	0	158,827	0	0	0	2,838	03/01/2067	1.A FE
85571R-AC-4	Starwood Mortgage Reside-STAR 2022-3 A3	06/01/2026	PAYDOWN		148,328	148,328	144,523	145,734	0	2,593	0	2,593	0	148,328	0	0	0	2,651	03/01/2067	1.B FE
85573J-AA-4	Starwood Mortgage Reside-STAR 2021-3 A1	06/01/2026	PAYDOWN		60,095	60,095	55,663	56,458	0	3,637	0	3,637	0	60,095	0	0	0	291	06/01/2056	1.A
85573T-AA-2	Starwood Mortgage Reside-STARWOOD MORTGA	06/01/2026	PAYDOWN		1,168,487	1,168,487	1,168,467	1,168,478	0	8	0	8	0	1,168,487	0	0	0	11,746	12/01/2066	1.A FE
863579-C3-0	Structured Adjustable Ra-SARM 2005-21 6A	06/01/2026	PAYDOWN		5,629	5,629	4,942	5,414	0	215	0	215	0	5,629	0	0	0	92	11/01/2035	1.F FM
863579-J9-0	Structured Adjustable Ra-SARM 2005-22 1A	06/01/2026	PAYDOWN		1,787	1,735	1,317	1,270	0	500	0	500	0	1,787	0	0	0	42	12/01/2035	1.D FM
863579-RP-5	Structured Adjustable Ra-SARM 2005-11 1A	06/01/2026	PAYDOWN		18,989	18,989	15,399	16,173	0	2,816	0	2,816	0	18,989	0	0	0	571	05/01/2035	1.A FM
863579-SU-3	Structured Adjustable Ra-SARM 2005-12 3A	06/01/2026	PAYDOWN		2,920	2,920	2,243	2,697	0	224	0	224	0	2,920	0	0	0	66	06/01/2035	5.C FM
863579-UL-0	Structured Adjustable Ra-SARM 2005-15 1A	06/01/2026	PAYDOWN		584	584	357	338	0	247	0	247	0	584	0	0	0	16	07/01/2035	1.A FM
863579-UU-0	Structured Adjustable Ra-SARM 2005-15 4A	06/01/2026	PAYDOWN		76,360	76,360	63,917	66,095	0	10,265	0	10,265	0	76,360	0	0	0	1,667	07/01/2035	1.A FM
863579-VH-8	Structured Adjustable Ra-SARM 2005-17 1A	06/01/2026	PAYDOWN		60,866	60,866	58,261	60,786	0	81	0	81	0	60,866	0	0	0	1,536	08/01/2035	1.A FM
863579-VW-5	Structured Adjustable Ra-SARM 2005-17 5A	06/25/2026	PAYDOWN		2,905	2,905	2,030	1,738	0	1,167	0	1,167	0	2,905	0	0	0	50	08/25/2035	3.C FM
863579-XC-7	Structured Adjustable Ra-SARM 2005 - 18	06/01/2026	PAYDOWN		20,051	20,070	12,946	12,480	0	7,582	0	7,582	0	20,051	0	0	0	472	09/01/2035	1.A FM
863579-XR-4	Structured Adjustable Ra-SARM 2005-18 8A	06/01/2026	PAYDOWN		14,355	14,355	12,330	12,583	0	1,772	0	1,772	0	14,355	0	0	0	345	09/01/2035	1.A FM
863579-ZL-5	Structured Adjustable Ra-SARM 2005-20 3A	06/01/2026	PAYDOWN		124,430	124,430	105,703	110,675	0	13,755	0	13,755	0	124,430	0	0	0	3,210	10/01/2035	1.A FM
86358R-DX-2	Structured Asset Securit-SASC 2001-SB1 A	06/01/2026	PAYDOWN		43,661	43,661	37,843	4,200	0	39,461	0	39,461	0	43,661	0	0	0	606	08/01/2031	1.A FM
86358R-XY-8	Structured Asset Securit-SASC 2002-AL1 A	06/01/2026	PAYDOWN		2,978	2,978	1,836	2,645	0	333	0	333	0	2,978	0	0	0	41	02/01/2032	6. *
86358R-XZ-5	Structured Asset Securit-SASC 2002-AL1 A	06/01/2026	PAYDOWN		4,069	4,694	609	863	264	(1,925)	0	(1,661)	0	4,069	0	0	0	68	02/01/2032	6. *
86358R-YB-7	Structured Asset Securit-SASC 2002-AL1 A	06/01/2026	PAYDOWN		7,015	7,015	4,189	4,246	253	2,515	0	2,768	0	7,015	0	0	0	0	02/01/2032	6. *
86359A-ME-0	Structured Asset Securit-SASC 2003-AL1 A	06/01/2026	PAYDOWN		5,460	5,460	4,761	4,910	0	550	0	550	0	5,460	0	0	0	78	04/01/2031	6. *
86359A-MG-5	Structured Asset Securit-SASC 2003-AL1 A	06/01/2026	PAYDOWN		2,822	2,822	1,987	2,509	0	312	0	312	0	2,822	0	0	0	0	04/01/2031	6. *
86359A-WR-0	Structured Asset Securit-SASC 2003-AL2 A	06/01/2026	PAYDOWN		80,985	80,985	70,282	74,629	0	6,356	0	6,356	0	80,985	0	0	0	1,113	01/01/2031	6. *
86359A-WT-6	Structured Asset Securit-SASC 2003-AL2 A	06/25/2026	PAYDOWN		13,898	13,898	10,805	12,347	0	1,551	0	1,551	0	13,898	0	0	0	0	01/25/2031	6. *
86359B-4U-2	Structured Asset Securit-SASC 2005-4XS 1	06/01/2026	PAYDOWN		85,466	85,466	79,911	85,466	0	0	0	0	0	85,466	0	0	0	2,014	03/01/2035	1.A FM
86359B-LE-9	Structured Adjustable Ra-SARM 2004-2 4A1	06/01/2026	PAYDOWN		2,535	2,535	2,443	2,486	0	48	0	48	0	2,535	0	0	0	63	03/01/2034	1.A FM
86359F-AB-8	Structured Asset Securit-SASC 2006-S2 A2	06/25/2026	PAYDOWN		2,046	2,046	1,591	646	0	1,400	0	1,400	0	2,046	0	0	0	28	06/25/2036	1.A FM
86359L-NA-3	Structured Asset Mortgag-SAMI 2005-AR6 2	06/25/2026	PAYDOWN		8,748	8,748	6,157	7,987	0	762	0	762	0	8,748	0	0	0	198	09/25/2045	2.C FM
86360B-AG-3	Structured Adjustable Ra-SARM 2006-4 4A1	06/01/2026	PAYDOWN		12,177	12,177	8,405	8,746	0	3,432	0	3,432	0	12,177	0	0	0	244	05/01/2036	1.A FM
86360B-AJ-7	Structured Adjustable Ra-SARM 2006-4 5A1	06/01/2026	PAYDOWN		16,222	16,222	11,171	11,275	0	4,947	0	4,947	0	16,222	0	0	0	307	05/01/2036	1.A FM
872225-AD-9	TBW Mortgage-Backed Trus-TBW 2006-5 A3	06/01/2026	PAYDOWN		305,107	305,107	277,064	305,107	0	0	0	0	0	305,107	0	0	0	3,964	11/01/2036	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
87222E-AB-4	TBW Mortgage-Backed Trus-TBW 2007-1 A2	06/25/2026	PAYDOWN		10,430	10,430	2,404	2,548	0		0	7,882	0	10,430	0	0	0	34	03/25/2037	1.A FM
87222E-AC-2	TBW Mortgage-Backed Trus-TBW 2007-1 A3	06/01/2026	PAYDOWN		11,171	11,171	2,496	2,689	0		0	8,482	0	11,171	0	0	0	38	03/01/2037	1.A FM
881561-LE-2	Terwin Mortgage Trust Se-TMTS 2004-11HE	06/25/2026	PAYDOWN		4,516	4,516	3,619	4,368	0		0	149	0	4,516	0	0	0	87	10/25/2035	1.A FM
881561-LR-3	Terwin Mortgage Trust 20-TMTS 2004-19HE	06/25/2026	PAYDOWN		1,588	1,588	1,169	1,526	0		0	63	0	1,588	0	0	0	36	10/25/2034	1.A FM
881561-LS-1	Terwin Mortgage Trust 20-TMTS 2004-19HE	05/26/2026	PAYDOWN		15,599	15,599	12,360	15,599	0		0	0	0	15,599	0	0	0	329	10/25/2034	1.A FM
881561-VY-7	Terwin Mortgage Trust Se-TMTS 2005-12AL	06/01/2026	PAYDOWN		136,012	136,012	131,324	133,581	0		0	2,431	0	136,012	0	0	0	2,845	07/01/2036	1.A FM
88156E-AB-2	Terwin Mortgage Trust 20-TMTS 2006-17HE	06/25/2026	PAYDOWN		90,556	90,556	78,136	92,065	0		0	(1,509)	0	90,556	0	0	0	1,678	01/25/2038	1.A FM
88157V-AB-3	Terwin Mortgage Trust 20-TMTS 2007-6ALT	06/25/2026	PAYDOWN		13,893	13,893	7,225	10,710	0		0	3,184	0	13,893	0	0	0	61	08/25/2038	1.A FM
885220-DX-8	Thornburg Mortgage Secur-TMST 2003-4 M1	06/25/2026	PAYDOWN		7,866	7,866	6,647	7,490	0		0	376	0	7,866	0	0	0	146	09/25/2043	1.A FM
885220-GB-3	Thornburg Mortgage Secur-TMST 2004-4 1A	06/25/2026	PAYDOWN		20,673	20,673	19,716	20,275	0		0	398	0	20,673	0	0	0	391	12/25/2044	1.A FM
885220-GK-3	Thornburg Mortgage Secur-TMST 2004-4 5A	06/01/2026	PAYDOWN		6,186	6,186	5,885	6,160	0		0	26	0	6,186	0	0	0	60	12/01/2044	1.A FM
885220-HM-8	Thornburg Mortgage Secur-TMST 2005-2 A1	06/25/2026	PAYDOWN		142,889	142,889	142,979	142,889	0		0	0	0	142,889	0	0	0	2,989	07/25/2045	1.A FM
885220-KW-2	Thornburg Mortgage Secur-TMST 2006-2 A2B	06/25/2026	PAYDOWN		14,436	14,436	11,863	13,074	0		0	1,362	0	14,436	0	0	0	431	04/25/2036	1.A FM
89172R-AD-7	Towd Point Mortgage Trus-TPMT 2015-6 M2	06/01/2026	PAYDOWN		1,459,887	1,459,887	1,410,475	1,454,024	0		0	5,863	0	1,459,887	0	0	0	22,960	04/01/2055	1.A
89172Y-AD-2	Towd Point Mortgage Trus-TPMT 2016-3 M2	06/01/2026	PAYDOWN		783,886	783,886	784,376	783,803	0		0	83	0	783,886	0	0	0	13,010	04/01/2056	1.A
89173H-AC-0	Towd Point Mortgage Trus-TPMT 2017-2 M1	06/01/2026	PAYDOWN		215,347	215,347	213,059	215,017	0		0	330	0	215,347	0	0	0	3,380	04/01/2057	1.A
891947-AA-1	TOWD POINT MORTGAGE TRUS-TPMT 2024-CES6	06/01/2026	PAYDOWN		194,100	194,100	194,098	194,099	0		0	1	0	194,100	0	0	0	4,580	11/01/2064	1.A
92490H-AJ-5	Verus Securitization Tru-VERUS 2026-3 A2	05/01/2026	PAYDOWN		29,657	29,657	29,656	0	0		0	0	0	29,657	0	0	0	210	03/01/2071	1.C FE
924925-AD-2	Verus Securitization Tru-VERUS 2024-7 A2	06/01/2026	PAYDOWN		1,019,660	1,019,660	1,019,647	1,019,654	0		0	6	0	1,019,660	0	0	0	21,852	09/01/2069	1.A
924926-AD-0	Verus Securitization Tru-VERUS 2024-R1 A	06/01/2026	PAYDOWN		290,313	290,313	290,309	290,311	0		0	3	0	290,313	0	0	0	6,362	09/01/2069	1.C FE
924926-AE-8	Verus Securitization Tru-VERUS 2024-R1 A	06/01/2026	PAYDOWN		418,535	418,535	418,529	418,531	0		0	4	0	418,535	0	0	0	9,425	09/01/2069	1.F FE
924928-AB-0	Verus Securitization Tru-VERUS 2025-3 A2	06/01/2026	PAYDOWN		117,144	117,144	117,143	117,144	0		0	0	0	117,144	0	0	0	2,758	05/01/2070	1.B
92538K-AB-9	Verus Securitization Tru-VERUS 2021-5 A2	06/01/2026	PAYDOWN		98,263	98,263	82,356	85,631	0		0	12,632	0	98,263	0	0	0	521	09/01/2066	1.A
92538Q-AA-8	Verus Securitization Tru-VERUS 2021-7 A1	06/01/2026	PAYDOWN		191,340	191,340	176,810	184,030	0		0	7,310	0	191,340	0	0	0	2,351	10/01/2066	1.A
92538U-AB-7	Verus Securitization Tru-VERUS 2022-3 A2	06/01/2026	PAYDOWN		40,830	40,830	38,355	38,548	0		0	2,281	0	40,830	0	0	0	781	02/01/2067	1.B
92538X-AC-9	Verus Securitization Tru-VERUS 2022-2 A3	06/01/2026	PAYDOWN		286,052	286,052	265,984	267,173	0		0	18,879	0	286,052	0	0	0	4,773	02/01/2067	1.B
92540N-AB-9	Verus Securitization Tru-VERUS 2024-INV2	06/01/2026	PAYDOWN		273,110	273,110	273,107	273,108	0		0	1	0	273,110	0	0	0	6,696	08/01/2069	1.B
92540P-AB-4	VERUS 2024-8-VERUS 2024-8 A2	06/01/2026	PAYDOWN		423,454	423,454	423,449	423,451	0		0	3	0	423,454	0	0	0	9,662	10/01/2069	1.A
92540R-AC-8	Verus Securitization Tru-VERUS 2024-9 A1	06/01/2026	PAYDOWN		627,512	627,512	627,510	627,512	0		0	0	0	627,512	0	0	0	13,629	11/01/2069	1.A
92540R-AD-6	Verus Securitization Tru-VERUS 2024-9 A2	06/01/2026	PAYDOWN		809,901	809,901	809,888	809,894	0		0	7	0	809,901	0	0	0	18,407	11/01/2069	1.A
92540X-AB-7	Verus Securitization Tru-VERUS 2025-5 A2	06/01/2026	PAYDOWN		332,151	332,151	332,149	332,150	0		0	1	0	332,151	0	0	0	7,313	06/01/2070	1.B
92540Y-AC-3	Verus Securitization Tru-VERUS 2025-6 A3	06/01/2026	PAYDOWN		585,870	585,870	585,864	585,866	0		0	3	0	585,870	0	0	0	13,927	07/01/2070	1.C
92790E-AA-8	Vista Point Securitizati-VSTA 2026-CES1	06/01/2026	PAYDOWN		153,406	153,406	153,403	0	0		0	2	0	153,406	0	0	0	2,022	02/01/2056	1.A FE
92839H-AA-4	Vista Point Securitizati-VSTA 2024-CES1	06/01/2026	PAYDOWN		442,813	442,813	442,809	442,812	0		0	1	0	442,813	0	0	0	12,321	05/01/2054	1.A
92841W-AA-7	Vista Point Securitizati-VSTA 2024-CES3	06/01/2026	PAYDOWN		628,480	628,480	628,476	628,479	0		0	1	0	628,480	0	0	0	14,591	01/01/2055	1.A FE
92842M-AA-8	Vista Point Securitizati-VSTA 2025-CES3	06/01/2026	PAYDOWN		424,937	424,937	424,933	424,937	0		0	0	0	424,937	0	0	0	13,007	11/01/2055	1.A FE
929227-4T-0	WaMu Mortgage Pass-Throu-WAMU 2003-S4 2A	06/01/2026	PAYDOWN		3,244	3,244	3,257	3,247	0		0	(3)	0	3,244	0	0	0	75	06/01/2033	1.A FM
929227-R5-7	WaMu Mortgage Pass-Throu-WAMU 2003-AR5 A	05/01/2026	PAYDOWN		382,180	382,180	312,432	357,498	0		0	24,683	0	382,180	0	0	0	10,748	06/01/2033	4.B FM
92922F-3N-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR12	06/01/2026	PAYDOWN		35,053	35,053	33,353	34,304	0		0	749	0	35,053	0	0	0	937	10/01/2035	1.A FM
92922F-7C-6	WaMu Mortgage Pass-Throu-WAMU 2005-AR16	06/01/2026	PAYDOWN		777	777	656	661	0		0	116	0	777	0	0	0	18	12/01/2035	1.A FM
92922F-8T-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR18	06/01/2026	PAYDOWN		11,563	11,563	11,201	11,333	0		0	229	0	11,563	0	0	0	294	01/01/2036	1.A FM
92922F-GY-8	WaMu Mortgage Pass-Throu-WAMU 2003-S11 3	06/25/2026	PAYDOWN		1,359	1,359	1,362	1,359	0		0	0	0	1,359	0	0	0	37	11/25/2033	1.A FM
92922F-J5-8	WaMu Mortgage Pass-Throu-WAMU 2005-AR6 2	06/25/2026	PAYDOWN		71,696	71,696	59,620	69,997	0		0	1,699	0	71,696	0	0	0	1,629	04/25/2045	1.A FM
92925C-CC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR1 1	06/01/2026	PAYDOWN		12,007	12,007	9,696	10,441	0		0	1,566	0	12,007	0	0	0	236	01/01/2046	1.A FM
92925G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2006-AR16	04/01/2026	PAYDOWN		3,634	3,634	3,419	3,628	0		0	5	0	3,634	0	0	0	75	12/01/2036	5.C FM
92925V-AF-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 2	06/01/2026	PAYDOWN		16,762	17,030	11,978	13,152	0		0	3,760	0	16,762	0	0	0	435	02/01/2037	1.A FM
92925V-AP-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY1 5	06/01/2026	PAYDOWN		11,640	11,640	10,138	11,257	0		0	382	0	11,640	0	0	0	200	02/01/2037	5.C FM
92927X-AC-8	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY6	06/01/2026	PAYDOWN		28,258	23,736	20,509	23,212	0		0	1,132	0	28,258	0	0	0	1,503	06/01/2037	5.C FM
92977Y-BW-0	Wachovia Mortgage Loan T-WMLT 2005-B 2A4	06/01/2026	PAYDOWN		18,428	18,428	17,098	17,669	0		0	759	0	18,428	0	0	0	599	10/01/2035	1.A FM
92979D-AC-9	Wachovia Mortgage Loan T-WMLT 2007-A 2A1	06/01/2026	PAYDOWN		43,263	43,263	38,455	39,655	0		0	3,608	0	43,263	0	0	0	906	03/01/2037	1.A FM
92990G-AD-5	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2	06/01/2026	PAYDOWN		12,223	7,093	6,788	7,222	0		0	335	0	12,223	0	0	0	118	05/01/2037	3.C FM
92990G-AG-8	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 2	06/01/2026	PAYDOWN		48,796	52,527	40,688	48,538	0		0	3,144	0	48,796	0	0	0	1,497	05/01/2037	5.C FM
92990G-AJ-2	WaMu Mortgage Pass-Throu-WAMU 2007-HY5 3	06/01/2026	PAYDOWN		8,384	8,393	7,632	8,163	0		0	227	0	8,384	0	0	0	134	05/01/2037	1.A FM
93636-AA-0	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 1	06/01/2026	PAYDOWN		17,279	17,890	15,913	17,872	0		(70)	0	0	17,279	0	0	0	356	04/01/2037	4.B 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
..933636-AG-7	WaMu Mortgage Pass-Throu-WAMU 2007-HY4 3	06/01/2026	PAYDOWN		152,458	152,772	144,664	154,511	0	(1,780)	0	(1,780)	0	152,458	0	0	0	2,841	04/01/2037	5.C FM
..933636-AL-6	WAMU MORTGAGE PASS-THROU-SERIES 2007-HY4	06/01/2026	PAYDOWN		146,527	144,743	138,686	147,738	0	(3,107)	0	(3,107)	0	146,527	0	0	0	3,400	11/01/2036	2.G FM
..933638-AA-6	WaMu Mortgage Pass-Throu-WAMU 2006-AR19	06/01/2026	PAYDOWN		5,753	6,420	6,206	6,393	0	(19)	0	(19)	0	5,753	0	0	0	123	01/01/2047	1.G FM
..93363E-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR10	06/01/2026	PAYDOWN		4,248	4,529	4,341	4,635	0	(112)	0	(112)	0	4,248	0	0	0	102	09/01/2036	5.C FM
..93363N-AB-1	WaMu Mortgage Pass-Throu-WAMU 2006-AR12	06/01/2026	PAYDOWN		16,617	15,500	14,652	15,943	0	(355)	0	(355)	0	16,617	0	0	0	601	10/01/2036	5.C FM
..93363P-AA-8	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	06/01/2026	PAYDOWN		4,645	4,820	4,486	4,659	0	143	0	143	0	4,645	0	0	0	97	11/01/2036	1.A FM
..93363P-AC-4	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	06/01/2026	PAYDOWN		51,216	53,142	49,908	54,284	0	(1,318)	0	(1,318)	0	51,216	0	0	0	2,285	11/01/2036	1.A FM
..93363P-AD-2	WaMu Mortgage Pass-Throu-WAMU 2006-AR14	06/01/2026	PAYDOWN		791	820	751	770	0	47	0	47	0	791	0	0	0	17	11/01/2036	1.A FM
..93364F-AH-4	WaMu Mortgage Pass-Throu-WAMU 2007-HY7 3	06/01/2026	PAYDOWN		56,534	56,841	57,403	60,027	0	(3,222)	0	(3,222)	0	56,534	0	0	0	1,160	07/01/2037	5.C FM
..939336-TX-1	Washington Mutual MSC Mo-WAMMS 2003-MS7	06/01/2026	PAYDOWN		2	2	1	2	0	0	0	0	0	2	0	0	0	0	03/01/2033	1.A FM
..939336-X9-9	WaMu Mortgage Pass-Throu-WAMU 2005-AR1 A	06/25/2026	PAYDOWN		33,363	33,363	27,923	30,214	0	3,148	0	3,148	0	33,363	0	0	0	786	01/25/2045	1.A FM
..93934F-KP-6	Washington Mutual Mortga-WMALT 2006-1 3A	06/01/2026	PAYDOWN		59	125	126	139	0	(6)	0	(6)	0	59	0	0	0	3	02/01/2036	5.C FM
..93934F-MD-1	Washington Mutual Mortga-WMALT 2006-2 2C	06/01/2026	PAYDOWN		40,254	58,519	38,322	40,468	0	13,456	0	13,456	0	40,254	0	0	0	2,944	03/01/2036	5.C FM
..93934N-AC-9	Washington Mutual Mortga-WMALT 2006-5 1A	06/01/2026	PAYDOWN		461	3,344	2,817	3,054	0	186	0	186	0	461	0	0	0	83	07/01/2036	5.C FM
..93934N-AR-6	Washington Mutual Mortga-WMALT 2006-5 2C	06/25/2026	PAYDOWN		2,081	3,410	2,694	2,097	0	1,148	0	1,148	0	2,081	0	0	0	61	07/25/2036	1.A FM
..93936N-AA-1	Washington Mutual Mortga-WMALT 2007-4 1A	06/01/2026	PAYDOWN		5,372	5,372	5,552	5,669	0	(300)	0	(300)	0	5,372	0	0	0	201	06/01/2037	5.C FM
..94984D-AC-8	Wells Fargo Mortgage Bac-WFMBS 2006-AR13	06/01/2026	PAYDOWN		2,982	2,982	2,333	1,977	0	1,005	0	1,005	0	2,982	0	0	0	75	09/01/2036	1.A FM
..94985A-AA-7	Wells Fargo Mortgage Bac-WFMBS 2006-AR15	06/01/2026	PAYDOWN		10,169	10,169	9,444	10,611	0	0	0	0	0	10,611	0	(442)	(442)	238	10/01/2036	5.B FM
..94986C-AA-2	Wells Fargo Mortgage Bac-WFMBS 2007-AR4	06/01/2026	PAYDOWN		2,618	2,618	2,219	696	0	1,922	0	1,922	0	2,618	0	0	0	88	08/01/2037	1.A FM
..94986M-AA-0	Wells Fargo Mortgage Bac-WFMBS 2007-AR10	06/01/2026	PAYDOWN		1,255	4,367	4,392	4,312	0	251	0	251	0	1,255	0	0	0	129	01/01/2038	4.B FM
..94986M-AF-9	Wells Fargo Mortgage Bac-WFMBS 2007-AR10	06/01/2026	PAYDOWN		10,163	10,163	8,393	8,927	0	0	0	0	0	8,927	0	1,236	1,236	268	01/01/2038	1.A FM
..95002F-AA-2	Wells Fargo Mortgage Bac-WFMBS 2019-4 A1	06/01/2026	PAYDOWN		62,229	62,229	63,337	63,856	0	(1,627)	0	(1,627)	0	62,229	0	0	0	925	09/01/2049	1.A
..95002K-AA-1	Wells Fargo Mortgage Bac-WFMBS 2020-1 A1	06/01/2026	PAYDOWN		28,176	28,176	28,511	28,668	0	(491)	0	(491)	0	28,176	0	0	0	353	12/01/2049	1.A
..97652P-AL-5	WinWater Mortgage Loan T-WIN 2014-1 A11	06/01/2026	PAYDOWN		6,655	6,655	6,613	6,622	0	33	0	33	0	6,655	0	0	0	97	06/01/2044	1.A
..Q3R74H-AC-4	FIRSTMAC MORTGAGE FUNDING TRUST NO - A2	06/16/2026	PAYDOWN		135,364	135,364	131,837	0	0	0	0	0	0	131,837	3,527	0	3,527	670	08/16/2057	1.A FE
..Q738AB-AC-5	Pepper Residential Secur-PEPAU 40 A2	06/12/2026	PAYDOWN		219,085	219,085	202,393	205,286	0	0	0	0	(2,892)	202,393	16,691	0	16,691	11,233	11/12/2065	1.A FE
..Q74442-AC-0	SAPPHIRE XXIX SERIES 202-SAPP 2024-2 A2	06/15/2026	PAYDOWN		334,157	334,157	319,582	312,326	0	0	0	7,256	0	319,582	14,575	0	14,575	10,935	01/14/2066	1.A FE
..Q744GD-AD-1	Crimson Bond Trust 2024--CRIMS 2024-1 A2	06/15/2026	PAYDOWN		270,945	270,945	247,733	253,431	0	0	0	(5,698)	0	247,733	23,212	0	23,212	9,082	02/15/2056	1.A FE
..Q7SODQ-AC-9	RedZed Trust Series 2024-REDZE 2024-3 A2	06/09/2026	PAYDOWN		134,569	134,569	125,527	126,284	0	0	0	(757)	0	125,527	9,042	0	9,042	5,388	03/09/2056	1.A FE
..Q7SODS-AB-7	APOLLO Series 2025-1 Tru-APLLO 2025-1 AB	06/30/2026	WESTPACBNK		0	0	0	0	0	0	0	0	0	0	0	0	0	51,554	07/13/2056	1.A FE
..Q9031B-AA-9	Trustee for Think Tank R-THINKR 2025-2 A	06/10/2026	PAYDOWN		407,071	407,071	365,506	381,099	0	0	0	0	(15,594)	365,506	41,565	0	41,565	9,379	04/10/2057	1.A FE
..000000-00-0	Merrion Square Residenti-MERRI 2024-1A A	06/24/2026	PAYDOWN		388,643	388,643	360,995	392,455	0	2,275	0	2,275	(31,349)	363,381	25,262	0	25,262	5,100	03/24/2081	1.A FE
..26846G-AJ-6	EFMT 2026-NQM1	04/24/2026	PAYDOWN		137,101	0	0	0	0	0	0	0	0	137,101	0	0	0	0	02/01/2071	1.D FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					83,375,785	83,426,796	80,349,571	79,207,995	13,438	1,800,203	145	1,813,496	(49,034)	83,205,671	133,874	36,241	170,115	1,797,334	XXX	XXX
..05490T-AA-0	BBCCRE Trust 2015-GTP-BBCCR 2015-GTP A	05/06/2026	PAYDOWN		516,544	516,544	531,786	519,104	0	(2,559)	0	(2,559)	0	516,544	0	0	0	8,536	08/06/2033	1.A
..05594M-AA-0	BX Trust 2025-DELC-BX 2025-DELC A	05/07/2026	BOFAMLSEC		6,019,219	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	19,219	19,219	124,769	12/15/2042	1.A
..12629S-AA-2	CRB Commercial Mortgage -CRBCM 2025-CRE1	06/01/2026	PAYDOWN		252,737	252,737	251,474	0	0	1,264	0	1,264	0	252,737	0	0	0	4,586	09/01/2058	1.A FE
..12646W-AH-7	CSMC Trust 2013-IVR2-CSMC 2013-IVR2 A2	06/01/2026	PAYDOWN		34,243	34,243	31,996	32,509	0	1,734	0	1,734	0	34,243	0	0	0	428	04/01/2043	1.A
..12646X-AJ-1	CSMC Trust 2013-IVR3-CSMC 2013-IVR3 A2	06/01/2026	PAYDOWN		25,826	25,826	24,454	24,887	0	939	0	939	0	25,826	0	0	0	322	05/01/2043	1.A
..12647G-BZ-0	CSMC Trust 2013-IVR4-CSMC 2013-IVR4 A20	06/01/2026	PAYDOWN		13,334	13,334	13,024	13,090	0	245	0	245	0	13,334	0	0	0	193	07/01/2043	1.A
..12648H-BB-0	CSMC Trust 2014-IVR2-CSMC 2014-IVR2 B1	06/01/2026	PAYDOWN		69,431	69,431	68,042	68,749	0	682	0	682	0	69,431	0	0	0	1,484	04/01/2044	1.A
..12648T-AQ-2	CSMC Trust 2014-IVR3-CSMC 2014-IVR3 B1	06/01/2026	PAYDOWN		30,054	30,054	29,885	29,846	0	208	0	208	0	30,054	0	0	0	625	07/01/2044	1.A
..12659J-AE-7	COLEM 2021-HLNE Mortgage-COLEM 2022-HLNE	05/26/2026	PERFTRUSTCP		5,500,300	5,900,000	5,653,553	5,900,000	0	0	0	0	0	5,900,000	0	(399,700)	(399,700)	66,948	04/01/2042	1.A
..14576A-AA-0	Cars Net Lease Mortgage -CARM 2020-1A A1	06/15/2026	PAYDOWN		17,500	17,500	17,493	17,498	0	2	0	2	0	17,500	0	0	0	147	12/15/2050	1.A FE
..14576A-AB-8	Cars Net Lease Mortgage -CARM 2020-1A A2	06/15/2026	PAYDOWN		1,875	1,875	1,874	1,875	0	0	0	0	0	1,875	0	0	0	19	12/15/2050	1.A FE
..14576A-AC-6	Cars Net Lease Mortgage -CARM 2020-1A A3	06/15/2026	PAYDOWN		3,625	3,625	3,536	3,575	0	51	0	51	0	3,625	0	0	0	47	12/15/2050	1.F FE
..25402J-AA-7	DBRG 2021-1A A2	05/12/2026	PAYDOWN		8,275,000	8,275,000	8,275,000	8,275,000	0	0	0	0	0	8,275,000	0	0	0	123,854	09/25/2051	2.B FE
..36274L-AA-4	GSMS Trust 2026-DAWN-GSMS 2026-DAWN A	06/01/2026	PAYDOWN		4,859	4,859	4,859	0	0	0	0	0	0	4,859	0	0	0	57	04/01/2043	1.A FE
..41757C-AA-0	Harvest Commercial Capit-HCCLT 2025-1 A	06/01/2026	PAYDOWN		2,126,570	2,126,570	2,126,565	2,126,570	0	0	0	0	0	2,126,570	0	0	0	47,140	06/01/2057	1.A FE
..417927-AA-8	Harvest Commercial Capit-HCCLT 2024-1 A	06/01/2026	PAYDOWN		114,184	114,184	115,682	115,637	0	(1,454)	0	(1,454)	0	114,184	0	0	0	2,931	10/01/2056	1.A FE
..64016N-AC-1	Neighborly Issuer 2022-1-NBLY 2022-1A A2	04/30/2026	PAYDOWN		10,000	10,000	8,841	9,398	0	602	0	602	0	10,000	0	0	0	185	01/30/2052	2.B FE
..92257B-AA-0	Velocity Commercial Capi-VCC 2022-3 A	06/01/2026	PAYDOWN		667,327	667,327	656,876	657,165	0	10,162	0	10,162	0	667,327	0	0	0	14,315	06/01/2052	1.A FE
..92257B-AC-6	Velocity Commercial Capi-VCC 2022-3 M2	06/01/2026	PAYDOWN		75,894	75,894	75,578	75,738	0	156	0	156	0	75,894	0	0	0	2,463	06/01/2052	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
..92257B-AD-4	Velocity Commercial Capi-VCC 2022-3 M3	06/01/2026	PAYDOWN		87,996	87,996	85,533	86,656	0	1,340	0	1,340	0	87,996	0	0	0	2,887	06/01/2052	2.B FE
..92257B-AE-2	Velocity Commercial Capi-VCC 2022-3 M4	06/01/2026	PAYDOWN		588,021	588,021	537,345	549,330	0	38,691	0	38,691	0	588,021	0	0	0	18,661	06/01/2052	3.B FE
..92257B-AF-9	Velocity Commercial Capi-VCC 2022-3 M5	06/01/2026	PAYDOWN		251,023	251,023	218,978	228,852	0	22,171	0	22,171	0	251,023	0	0	0	8,236	06/01/2052	4.B FE
..92257C-AA-8	Velocity Commercial Capi-VCC 2019-1 A	06/01/2026	PAYDOWN		104,064	104,064	104,041	104,067	0	(2)	0	(2)	0	104,064	0	0	0	1,397	03/01/2049	1.A FE
..92257P-AA-9	Velocity Commercial Capi-VCC 2022-5 A	06/01/2026	PAYDOWN		200,232	200,232	201,577	201,736	0	(1,504)	0	(1,504)	0	200,232	0	0	0	5,988	10/01/2052	1.A FE
..92257P-AC-5	Velocity Commercial Capi-VCC 2022-5 M3	06/01/2026	PAYDOWN		541,755	541,755	532,577	538,155	0	3,600	0	3,600	0	541,755	0	0	0	21,279	10/01/2052	2.B FE
..92257P-BA-8	Velocity Commercial Capi-VCC 2022-5 M2	06/01/2026	PAYDOWN		115,877	115,877	113,474	114,467	0	1,409	0	1,409	0	115,877	0	0	0	3,459	10/01/2052	1.G FE
..92258X-AA-1	Velocity Commercial Capi-VCC 2022-1 A	06/01/2026	PAYDOWN		24,486	24,486	24,318	24,339	0	147	0	147	0	24,486	0	0	0	370	02/01/2052	1.A FE
..92258X-AB-9	Velocity Commercial Capi-VCC 2022-1 M1	06/01/2026	PAYDOWN		215,143	215,143	213,327	213,519	0	1,624	0	1,624	0	215,143	0	0	0	3,553	02/01/2052	1.D FE
..92259K-AD-2	Velocity Commercial Capi-VCC 2022-4 M1	06/01/2026	PAYDOWN		90,775	90,775	90,775	90,775	0	0	0	0	0	90,775	0	0	0	2,753	08/01/2052	1.D FE
..92259K-AG-5	Velocity Commercial Capi-VCC 2022-4 M2	06/01/2026	PAYDOWN		219,789	219,789	219,754	219,770	0	19	0	19	0	219,789	0	0	0	7,354	08/01/2052	1.G FE
..92259U-AA-6	Velocity Commercial Capi-VCC 2022-2 A	06/01/2026	PAYDOWN		12,132	12,132	12,130	12,131	0	1	0	1	0	12,132	0	0	0	241	04/01/2052	1.A FE
..92259U-AB-4	Velocity Commercial Capi-VCC 2022-2 M1	06/01/2026	PAYDOWN		93,286	93,286	93,265	93,270	0	16	0	16	0	93,286	0	0	0	1,906	04/01/2052	1.D FE
..92259U-AC-2	Velocity Commercial Capi-VCC 2022-2 M2	06/01/2026	PAYDOWN		186,152	186,152	186,141	186,145	0	7	0	7	0	186,152	0	0	0	4,290	04/01/2052	1.G FE
..92259U-AE-8	Velocity Commercial Capi-VCC 2022-2 M4	06/01/2026	PAYDOWN		714,629	714,629	670,353	677,648	0	36,981	0	36,981	0	714,629	0	0	0	17,876	04/01/2052	3.A FE
..92259U-AF-5	Velocity Commercial Capi-VCC 2022-2 M5	06/01/2026	PAYDOWN		253,193	253,193	226,179	231,875	0	21,317	0	21,317	0	253,193	0	0	0	7,252	04/01/2052	4.A FE
..92259V-AA-4	Velocity Commercial Capi-VCC 2023-1 A	06/01/2026	PAYDOWN		268,785	268,785	268,722	268,724	0	60	0	60	0	268,785	0	0	0	7,274	01/01/2053	1.A FE
..92259W-AA-2	Velocity Commercial Capi-VCC 2024-4 A	06/01/2026	PAYDOWN		340,776	340,776	340,764	340,765	0	10	0	10	0	340,776	0	0	0	8,488	08/01/2054	1.A FE
..92261A-BA-5	Velocity Commercial Capi-VCC 2024-5 A	06/01/2026	PAYDOWN		225,360	225,360	225,349	225,352	0	8	0	8	0	225,360	0	0	0	5,100	10/01/2054	1.A FE
..92262K-AA-3	Velocity Commercial Capi-VCC 2025-5 A	06/01/2026	PAYDOWN		203,802	203,802	203,797	203,797	0	4	0	4	0	203,802	0	0	0	5,520	12/01/2055	1.A FE
..92262R-AA-8	Velocity Commercial Capi-VCC 2025-3 A	06/01/2026	PAYDOWN		518,535	518,535	518,522	518,528	0	7	0	7	0	518,535	0	0	0	13,080	06/01/2055	1.A FE
..92263D-AA-8	Velocity Commercial Capi-VCC 2026-2 A	06/01/2026	PAYDOWN		30,432	30,432	30,424	0	0	8	0	8	0	30,432	0	0	0	0	05/01/2056	1.A FE
..922969-AA-8	Velocity Commercial Capi-VCC 2025-2 A	06/01/2026	PAYDOWN		280,982	280,982	280,961	280,965	0	17	0	17	0	280,982	0	0	0	6,287	04/01/2055	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					29,325,747	29,706,228	29,288,824	29,281,507	0	137,963	0	137,963	0	29,706,228	0	(380,481)	(380,481)	552,300	XXX	XXX
..06764U-AA-4	Barings 2026-SBP Issuer -BAR 2026-SBP A	06/01/2026	PAYDOWN		110,725	110,725	110,725	0	0	0	0	0	0	110,725	0	0	0	1,275	02/01/2059	1.A FE
1089999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (affiliated)					110,725	110,725	110,725	0	0	0	0	0	0	110,725	0	0	0	1,275	XXX	XXX
..000849-AA-7	ABPCI Direct Lending Fun-ABPCI 2023-16A	04/06/2026	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	62,321	02/01/2036	1.A FE
..00176E-AJ-6	AMMC CLO XII Ltd-AMMC 2013-12A FR	04/07/2026	PAYDOWN		4,449	95,008	90,457	77,601	0	(70,548)	0	(70,548)	0	7,054	0	(2,604)	(2,604)	2,604	11/10/2030	6. *
..014495-AB-1	ALESCO Preferred Funding-ALESC 13A A1	06/23/2026	PAYDOWN		209,070	209,070	160,984	177,426	0	31,644	0	31,644	0	209,070	0	0	0	4,511	09/23/2037	1.A FE
..014498-AB-5	ALESCO Preferred Funding-ALESC 14A A1	06/23/2026	PAYDOWN		2,097,674	2,097,674	1,488,465	1,657,020	0	440,654	0	440,654	0	2,097,674	0	0	0	45,260	09/23/2037	1.B FE
..01449C-AA-8	ALESCO Preferred Funding-ALESC 8A A1A	06/23/2026	PAYDOWN		1,394,148	1,394,148	1,064,780	1,394,148	0	0	0	0	0	1,394,148	0	0	0	29,309	12/23/2035	1.A FE
..01449C-AB-6	ALESCO Preferred Funding-ALESC 8A A1B	06/23/2026	PAYDOWN		2,396,192	2,396,192	1,902,522	2,396,192	0	0	0	0	0	2,396,192	0	0	0	50,491	12/23/2035	1.A FE
..03330E-AJ-3	Anchorage Credit Funding-ANCHF 2016-3A A	04/28/2026	PAYDOWN		216,642	216,642	216,642	216,642	0	0	0	0	0	216,642	0	0	0	3,110	01/28/2039	1.A FE
..03332Q-AA-3	Anchorage Capital CLO Lt-ANCHC 2024-29A	05/14/2026	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	460,525	07/20/2037	1.A FE
..03768R-AQ-9	Apidos CLO XXXII-APID 2019-32A A1R	04/20/2026	PAYDOWN		473,896	473,896	474,133	471,603	0	2,293	0	2,293	0	473,896	0	0	0	11,685	01/20/2033	1.A FE
..055328-AL-2	BCC Middle Market CLO 20-BCMM 2018-1A A1	04/06/2026	PAYDOWN		16,500,000	16,500,000	16,500,000	16,500,000	0	0	0	0	0	16,500,000	0	0	0	464,800	04/20/2036	1.A FE
..08182Y-AA-6	Benefit Street Partners -BSP 2024-35A A	06/08/2026	PAYDOWN		16,000,000	16,000,000	16,000,000	16,000,000	0	0	0	0	0	16,000,000	0	0	0	525,148	04/25/2037	1.A FE
..08182Y-AC-2	Benefit Street Partners -BSP 2024-35A B	06/08/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	354,351	04/25/2037	1.C FE
..087598-AE-8	BETHPAGE PARK CLO LTD-BETHP 2021-1A C	05/18/2026	PAYDOWN		3,600,000	3,600,000	3,600,000	3,600,000	0	0	0	0	0	3,600,000	0	0	0	129,717	10/15/2036	1.F FE
..09077T-AA-3	Birch Grove CLO 8 Ltd-BGCLO 2024-8A A1	04/20/2026	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	410,048	04/20/2037	1.A FE
..12511A-AA-2	CBAM 2020-13 Ltd-CBAM 2020-13A A	04/28/2026	PAYDOWN		5,000,000	5,000,000	4,914,000	4,892,479	0	107,521	0	107,521	0	5,000,000	0	0	0	144,123	01/20/2034	1.A FE
..12555Q-AN-6	CIFC Funding 2020-I Ltd-CIFC 2020-1A A1R	05/13/2026	PAYDOWN		10,650,000	10,650,000	10,459,578	10,364,975	0	285,025	0	285,025	0	10,650,000	0	0	0	322,162	07/15/2036	1.A FE
..12555Q-AW-6	CIFC Funding 2020-I Ltd-CIFC 2020-1A DR	05/13/2026	PAYDOWN		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	124,875	07/15/2036	2.C FE
..13887A-AE-8	Canyon CLO 2023-2 Ltd-CANYC 2023-2A B	06/03/2026	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	186,562	05/15/2037	1.C FE
..14074E-AE-1	Captree Park CLO Ltd-CPTPK 2024-1A B1	06/26/2026	PAYDOWN		7,300,000	7,300,000	7,300,000	7,300,000	0	0	0	0	0	7,300,000	0	0	0	209,521	07/20/2037	1.C FE
..22846M-AC-7	Crown Point CLO 7 Ltd-CRNPT 2018-7A B	04/20/2026	PAYDOWN		2,667,255	2,667,255	2,667,255	2,667,255	0	0	0	0	0	2,667,255	0	0	0	80,756	10/20/2031	1.A FE
..289913-AC-9	Logan CLO I Ltd-LOGN1 2021-1A AR1	06/12/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	344,290	04/20/2037	1.A FE
..29002G-AL-5	Elmwood CLO IV Ltd-ELMWI4 2020-1A AR	04/20/2026	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	397,156	04/18/2037	1.A FE
..29244P-AA-3	Empower CLO 2024-1 Ltd-EMPWR 2024-1A A1	05/07/2026	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	428,638	04/25/2037	1.A FE
..34955Y-AN-9	Fortress Credit BSL VI L-FCBSL 2018-1A B	04/23/2026	PAYDOWN		5,018,417	5,018,417	5,018,417	5,018,417	0	0	0	0	0	5,018,417	0	0	0	72,865	07/23/2031	1.A FE
..38138K-AL-4	Goldentree Loan Manageme-GLM 2021-11A AR	06/03/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	303,679	10/20/2034	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
38138K-AN-0	Goldentree Loan Manageme-GLM 2021-11A BR	06/03/2026	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	499,777	10/20/2034	1.C FE
38138K-AQ-3	Goldentree Loan Manageme-GLM 2021-11A CR	06/03/2026	PAYDOWN		5,500,000	5,500,000	5,500,000	5,500,000	0	0	0	0	0	5,500,000	0	0	0	191,884	10/20/2034	1.F FE
38182A-AE-7	Golub Capital Partners C-GCBSL 2021-55A	05/05/2026	NATIXIS CAP MKT		801,200	800,000	800,000	800,000	0	0	0	0	0	800,000	0	1,200	1,200	28,171	10/20/2038	1.F FE
38190B-AA-3	Golub Capital Partners C-GCBSL 2024-74A	06/26/2026	PAYDOWN		11,250,000	11,250,000	11,250,000	11,250,000	0	0	0	0	0	11,250,000	0	0	0	299,333	07/25/2037	1.A FE
38190B-AC-9	Golub Capital Partners C-GCBSL 2024-74A	06/26/2026	PAYDOWN		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	184,449	07/25/2037	1.C FE
41755W-AE-0	Harvest US Clo 2024-1 Lt-HARUS 2024-1A B	04/24/2026	PAYDOWN		9,600,000	9,600,000	9,600,000	9,600,000	0	0	0	0	0	9,600,000	0	0	0	293,882	04/18/2037	1.C FE
42710B-AA-9	Hercules Capital Funding Trust 2022-1 -S	05/20/2026	VARIOUS		166,693	166,693	165,860	166,590	0	86	0	86	0	166,676	0	17	17	7,277	07/20/2031	1.F PL
43133A-AA-5	Hildene TruPS Financials-HITR 2018-1A A1	06/18/2026	PAYDOWN		46,873,617	46,873,617	45,936,144	45,913,001	0	960,616	0	960,616	0	46,873,617	0	0	0	1,758,002	10/10/2038	1.A FE
43133J-AA-6	Hildene TruPS Securitiza-HITR 2019-2A A1	05/22/2026	PAYDOWN		573,248	573,248	571,242	573,248	0	0	0	0	0	573,248	0	0	0	16,515	05/22/2039	1.B FE
43133R-AA-8	Hildene Trups Rescuritiz-HITRR 2019-P10B	04/06/2026	PAYDOWN		51	51	51	51	0	0	0	0	0	51	0	0	0	9	07/06/2033	1.D FE
44331D-AJ-8	Highbridge Loan Manageme-HLM 5A-2015 B2R	04/15/2026	PAYDOWN		1,350,184	1,350,184	1,350,184	1,350,246	0	(62)	0	(62)	0	1,350,184	0	0	0	32,607	10/15/2030	1.C FE
46148H-AC-2	Invesco US CLO 2024-3 Lt-INVCO 2024-3A B	06/08/2026	PAYDOWN		3,800,000	3,800,000	3,800,000	3,800,000	0	0	0	0	0	3,800,000	0	0	0	136,683	07/20/2037	1.C FE
46655H-AB-9	JCP Direct Lending CLO 2-JCPDL 2022-1I A	06/12/2026	PAYDOWN		17,432,686	17,432,686	17,432,686	17,432,686	0	0	0	0	0	17,432,686	0	0	0	934,331	05/19/2035	1.A PL
46655H-AD-5	JCP Direct Lending CLO 2-JCPDL 2022-1I B	06/12/2026	PAYDOWN		2,103,945	2,103,945	2,103,945	2,103,945	0	0	0	0	0	2,103,945	0	0	0	118,055	05/19/2035	1.C PL
46655H-AF-0	JCP Direct Lending CLO 2-JCPDL 2022-1I C	06/12/2026	PAYDOWN		2,254,227	2,254,227	2,254,227	2,254,227	0	0	0	0	0	2,254,227	0	0	0	134,990	05/19/2035	1.F PL
46655H-AH-6	JCP Direct Lending CLO 2-JCPDL 2022-1I D	06/12/2026	PAYDOWN		3,005,636	3,005,636	3,005,636	3,005,636	0	0	0	0	0	3,005,636	0	0	0	224,073	05/19/2035	2.B PL
481952-AC-3	KKR CLO 50 Ltd-KKR 2024-50A B	05/07/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	324,398	04/20/2037	1.C FE
48251T-AG-6	KKR CLO 20 Ltd-KKR 20 BR	05/28/2026	PAYDOWN		8,712,345	8,712,345	8,712,345	8,712,345	0	0	0	0	0	8,712,345	0	0	0	262,642	10/16/2030	1.A FE
48252Y-AQ-2	KKR CLO 23 Ltd-KKR 23 BR	05/28/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	324,476	10/20/2031	1.A FE
55817D-AG-3	Madison Park Funding LXX-MDPK 2025-71A C	05/05/2026	WELLS FARGO		9,512,160	9,500,000	9,500,000	9,500,000	0	0	0	0	0	9,500,000	0	12,160	12,160	286,096	04/23/2038	1.E FE
56575V-AN-8	Maranon Loan Funding 202-MRNON 2023-1A X	04/15/2026	PAYDOWN		1,266,667	1,266,667	1,266,667	1,266,667	0	0	0	0	0	1,266,667	0	0	0	31,952	07/15/2037	1.A FE
56577L-AC-2	Maranon Loan Funding 202-MRNON 2021-1RA	04/15/2026	PAYDOWN		993,158	993,158	993,158	993,158	0	0	0	0	0	993,158	0	0	0	13,507	07/15/2034	1.A FE
59803F-AA-9	MidOcean Credit CLO XIV -MIDO 2024-14A A	04/09/2026	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	161,943	04/15/2037	1.A FE
59803F-AE-1	MidOcean Credit CLO XIV -MIDO 2024-14A B	04/09/2026	PAYDOWN		0	0	0	0	0	0	0	0	0	0	0	0	0	98,480	04/15/2037	1.C FE
61033M-AB-0	Monroe Capital Income Pl-MCIP 2022-1A A	04/22/2026	PAYDOWN		274,408	274,408	269,958	273,581	0	828	0	828	0	274,408	0	0	0	5,557	04/30/2032	1.F FE
65252B-AC-7	NewStar Fairfield Fund C-FSSLF 2015-2A A	04/20/2026	PAYDOWN		202,426	202,426	202,426	201,432	0	995	0	995	0	202,426	0	0	0	5,924	04/20/2030	1.A FE
67108L-BE-2	OZLM VI Ltd-OZLM 2014-6A A2BS	04/17/2026	PAYDOWN		3,159,531	3,159,531	3,159,531	3,159,531	0	0	0	0	0	3,159,531	0	0	0	70,931	04/17/2031	1.A FE
67590B-AU-4	Octagon Investment Partn-OCT16 2013-1A B	04/17/2026	PAYDOWN		1,353,620	1,353,620	1,333,738	1,328,292	0	25,327	0	25,327	0	1,353,620	0	0	0	38,603	07/17/2030	1.A FE
675922-AE-8	Octagon Investment Partn-OCT34 2017-1A B	04/20/2026	PAYDOWN		1,888,224	1,888,224	1,689,466	1,813,009	0	75,215	0	75,215	0	1,888,224	0	0	0	51,919	01/20/2030	1.A FE
675922-AJ-7	Octagon Investment Partn-OCT34 2017-1A C	04/20/2026	PAYDOWN		7,120,999	7,120,999	6,371,435	6,753,924	0	367,075	0	367,075	0	7,120,999	0	0	0	206,602	01/20/2030	1.A FE
675922-AL-2	Octagon Investment Partn-OCT34 2017-1A C	04/20/2026	PAYDOWN		7,826,500	7,826,500	7,002,667	7,368,076	0	458,424	0	458,424	0	7,826,500	0	0	0	229,049	01/20/2030	1.A FE
68626B-AA-4	Antares Capital Advisers-ANTOR 2024-3A A	06/15/2026	PAYDOWN		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	680,494	07/25/2037	1.A FE
68626B-AC-0	Antares Capital Advisers-ANTOR 2024-3A B	06/15/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	346,746	07/25/2037	1.C FE
74040T-AC-7	Preferred Term Securitie-PRETSL FLOAT 12	04/06/2026	PAYDOWN		5,520	5,520	5,269	5,346	0	173	0	173	0	5,520	0	0	0	86	12/23/2031	1.F FE
74041E-AL-9	Preferred Term Securitie-SECURED	04/13/2026	PAYDOWN		22,659	22,659	19,968	19,718	0	2,941	0	2,941	0	22,659	0	0	0	259	03/23/2035	1.A FE
74041N-AC-9	Preferred Term Securitie-SECURED	04/09/2026	PAYDOWN		34,305	34,305	33,019	34,305	0	0	0	0	0	34,305	0	0	0	416	12/24/2033	1.A FE
74041N-AD-7	Preferred Term Securitie-SECURED	06/24/2026	PAYDOWN		1,122,781	1,122,781	1,080,676	1,122,781	0	0	0	0	0	1,122,781	0	0	0	26,249	12/24/2033	1.A FE
74041P-AB-6	Preferred Term Securitie-SECURED	04/03/2026	PAYDOWN		4,677,671	4,677,671	3,598,009	4,641,419	0	36,252	0	36,252	0	4,677,671	0	0	0	118,484	01/03/2033	1.B FE
74042E-AA-2	Preferred Term Securitie-SECURED	04/09/2026	PAYDOWN		42,847	42,847	34,482	42,847	0	0	0	0	0	42,847	0	0	0	468	06/23/2035	1.A FE
74042H-AA-5	Preferred Term Securitie-SECURED	04/09/2026	PAYDOWN		628,953	628,953	485,155	628,953	0	0	0	0	0	628,953	0	0	0	6,892	12/22/2035	1.A FE
74042J-AA-1	Preferred Term Securitie-SECURED	06/22/2026	PAYDOWN		2,277,580	2,277,580	1,923,804	2,144,748	0	132,831	0	132,831	0	2,277,580	0	0	0	49,630	03/22/2038	1.A FE
74043A-AC-5	Preferred Term Securitie-FIRST LIEN	06/22/2026	VARIOUS		1,620,329	1,620,329	1,863,266	1,620,329	0	0	0	0	0	1,620,329	0	0	0	30,304	12/22/2036	1.A FE
74043A-AD-3	Preferred Term Securitie-SECURED	06/22/2026	VARIOUS		12,949,513	12,949,513	12,018,767	12,949,513	0	0	0	0	0	12,949,513	0	0	0	270,798	12/22/2036	1.A FE
74043C-AA-5	Preferred Term Securitie-SECURED	06/22/2026	PAYDOWN		1,961,362	1,961,362	1,498,195	1,961,362	0	0	0	0	0	1,961,362	0	0	0	41,817	03/22/2037	1.A FE
74983D-AQ-0	Race Point X CLO Ltd-RACEP 2016-10A A2R	04/27/2026	PAYDOWN		5,053,694	5,053,694	5,053,694	5,053,694	0	0	0	0	0	5,053,694	0	0	0	139,872	07/25/2031	1.A FE
828085-AU-4	Silver Point CLO 1 Ltd-SPCLO 2022-1A CR	05/05/2026	VARIOUS		8,006,800	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	6,800	6,800	249,435	01/20/2038	1.F FE
83438J-AA-4	Soloso CDO 2007-1 Ltd-SERIES 2007-1A CLA	04/07/2026	PAYDOWN		68,287	68,287	62,910	62,991	0	5,296	0	5,296	0	68,287	0	0	0	1,489	10/07/2037	1.C FE
83608G-AQ-9	Sound Point CLO II Ltd-SNDPT 2013-1A A2R	04/27/2026	PAYDOWN		1,218,622	1,218,622	1,186,252	1,195,653	0	22,968	0	22,968	0	1,218,622	0	0	0	33,728	01/26/2031	1.A FE
83615P-AC-1	Sound Point Clo XXXI Ltd-SNDPT 2021-3A B	06/09/2026	PAYDOWN		11,000,000	11,000,000	11,000,000	11,000,000	0	0	0	0	0	11,000,000	0	0	0	388,863	10/25/2034	1.C FE
871987-AA-1	Symphony CLO 42 Ltd-SYMP 2024-42A A1	05/28/2026	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	491,635	04/17/2037	1.A FE
87246M-AS-1	TICP CLO VI 2016-2 Ltd-TICP 2016-6A AR2	04/15/2026	PAYDOWN		435,730	435,730	425,362	424,555	0	11,175	0	11,175	0	435,730	0	0	0	11,392	01/15/2034	1.A FE
87249Q-AL-4	TICP CLO XI Ltd-TICP 2018-11A AR	05/07/2026	PAYDOWN		15,000,000	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	0	0	423,038	04/25/2037	1.A FE
87268R-AA-2	TruPS Financials Note Se-TFINS 2019-2A A	05/26/2026	PAYDOWN		4,354,345	4,354,345	4,354,345	4,354,345	0	0	0	0	0	4,354,345	0	0	0	138,941	02/28/2039	1.B FE
88240J-AA-1	TCIFC 2024-1A A1-TCIFC 2024-1A A1	06/29/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	266,140	04/22/2037	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
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					517,418,200	511,738,599	504,391,245	508,751,756	0	2,898,869	0	2,898,869	0	517,400,628	0	17,573	17,573	16,731,580	XXX	XXX
06760Q-AN-9	Barings Middle Market CL-BMM 2017-1A A1R	04/20/2026	PAYDOWN		685,856	685,856	685,856	685,856	0	0	0	0	0	685,856	0	0	0	19,205	01/20/2034	1.A FE
06762Q-AQ-0	Barings Loan Partners CL-BABSN LP-3A AR2	04/20/2026	PAYDOWN		282,199	282,199	282,199	282,199	0	0	0	0	0	282,199	0	0	0	6,744	07/20/2033	1.A FE
06763B-AL-3	Barings Loan Partners CL-BABSN LP-2A BR	05/29/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	313,650	01/20/2034	1.A FE
06763B-AN-9	Barings Loan Partners CL-BABSN LP-2A CR	05/29/2026	PAYDOWN		5,998,000	5,998,000	5,998,000	5,998,000	0	0	0	0	0	5,998,000	0	0	0	199,173	01/20/2034	1.D FE
06763C-AA-5	Babson CLO Ltd/Cayman Is-BABSN LP-2A E	05/29/2026	PAYDOWN		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	669,167	01/20/2034	3.C FE
06763C-AE-7	Babson CLO Ltd/Cayman Is-BABSN LP-2A D	05/29/2026	PAYDOWN		17,138,204	17,138,204	17,138,204	17,138,204	0	0	0	0	0	17,138,204	0	0	0	229,298	01/20/2034	2.A FE
06763K-AC-3	Barings Middle Market CL-BMM 2023-1A A1	04/20/2026	PAYDOWN		897,636	897,636	897,636	897,636	0	0	0	0	0	897,636	0	0	0	28,259	01/20/2036	1.A FE
06764A-AA-8	Barings Loan Partners CL-BABSN LP-4A X	04/20/2026	PAYDOWN		34,375	34,375	34,375	34,375	0	0	0	0	0	34,375	0	0	0	848	10/20/2034	1.A FE
000000-00-0	Barings Euro Middle Mark-BEMMC 2024-1A A	06/25/2026	VARIOUS		15,892,427	15,892,423	14,603,165	16,340,842	0	0	0	0	(1,737,676)	14,603,165	1,289,262	0	1,289,262	382,648	04/20/2037	1.A FE
000000-00-0	Barings Euro Middle Mark-BEMMC 2024-1A B	06/25/2026	IN-KIND TRANSFER		4,430,400	4,430,398	4,090,320	4,577,040	0	0	0	0	(486,720)	4,090,320	340,080	0	340,080	133,847	04/20/2037	1.B FE
000000-00-0	Barings Euro Middle Mark-BEMMC 2024-1A C	06/25/2026	IN-KIND TRANSFER		4,089,600	4,089,599	3,775,680	4,224,960	0	0	0	0	(449,280)	3,775,680	313,920	0	313,920	138,000	04/20/2037	1.E FE
1109999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (affiliated)					79,448,697	79,448,690	77,505,435	80,179,112	0	0	0	0	(2,673,676)	77,505,435	1,943,262	0	1,943,262	2,120,839	XXX	XXX
00177#-AA-1	AMF Levered II, LLC - Revolver	05/26/2026	CA_CASH_CLOSE		10,055,385	10,055,385	10,055,385	8,824,615	0	0	0	0	0	10,055,385	0	0	0	315,315	08/21/2028	1.D PL
00241#-AA-5	AMF ENDEAVOUR, LLC, - Senior Secured Loa	05/26/2026	CA_CASH_CLOSE		23,253,333	23,253,333	23,253,333	23,253,333	0	0	0	0	0	23,253,333	0	0	0	709,491	10/02/2033	1.F PL
00436M-AA-3	Accelerated Assets 2018--AALLC 2018-1 A	06/02/2026	PAYDOWN		97,840	97,840	97,815	97,833	0	7	0	7	0	97,840	0	0	0	1,582	12/02/2033	1.F FE
00833Q-AB-1	Affirm Asset Securitizat-AFFRM 2024-X2 B	04/15/2026	PAYDOWN		866,879	866,879	866,819	866,869	0	10	0	10	0	866,879	0	0	0	15,402	12/17/2029	1.B FE
023947-AD-6	AmeriCredit Automobile R-AMCAR 2024-1 A3	06/18/2026	PAYDOWN		1,028,985	1,028,985	1,039,436	1,034,675	0	(5,690)	0	(5,690)	0	1,028,985	0	0	0	23,030	01/18/2029	1.A FE
03770*-AA-0	Apollo Asset-Backed Finance Lending Comp	05/01/2026	IN-KIND TRANSFER		12,500,000	12,500,000	12,500,000	12,500,000	0	0	0	0	0	12,500,000	0	0	0	618,888	06/30/2044	2.A PL
03770*-AB-8	Apollo Asset-Backed Finance Lending Comp	05/01/2026	IN-KIND TRANSFER		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	298,222	06/30/2044	2.C PL
03770*-AC-6	Apollo Asset-Backed Finance Lending Comp	05/01/2026	IN-KIND TRANSFER		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	1,083,109	06/30/2044	2.B PL
038370-AA-0	Aqua Finance Trust 2019--AQFIT 2019-A A	06/15/2026	PAYDOWN		39,995	39,995	39,989	39,988	0	6	0	6	0	39,995	0	0	0	520	07/16/2040	1.A FE
038394-AB-8	Aqua Finance Issuer Trus-AQFIT 2025-A B	06/17/2026	PAYDOWN		265,551	265,551	265,504	265,508	0	43	0	43	0	265,551	0	0	0	6,123	12/19/2050	1.D FE
038394-AC-6	Aqua Finance Issuer Trus-AQFIT 2025-A C	06/17/2026	PAYDOWN		158,055	158,055	158,173	132,774	0	(117)	0	(117)	0	158,055	0	0	0	2,995	12/19/2050	1.F FE
038413-AA-8	Aqua Finance Trust 2020--AQFIT 2020-AA A	06/17/2026	PAYDOWN		42,875	42,875	42,867	42,867	0	8	0	8	0	42,875	0	0	0	339	07/17/2046	1.A FE
03842V-AC-1	Aqua Finance Trust 2021--AQFIT 2021-A C	06/17/2026	PAYDOWN		1,076,789	1,076,789	1,047,472	1,062,862	0	13,926	0	13,926	0	1,076,789	0	0	0	13,925	07/17/2046	2.C FE
04362V-AA-3	Ascent Education Funding-ASCNT 2024-A A	05/25/2026	PAYDOWN		543,858	543,858	552,696	552,095	0	(8,238)	0	(8,238)	0	543,858	0	0	0	12,360	10/25/2050	1.C FE
04941*-AA-2	Atlas Securitized Products Funding 1 LP	06/26/2026	VARIOUS		41,784,867	41,964,286	41,784,867	17,072,929	0	0	0	0	0	41,784,867	0	0	0	881,964	05/25/2063	1.C PL
04941*-AC-8	Atlas Securitized Products Funding 1 LP	06/26/2026	VARIOUS		41,784,868	41,964,287	41,784,868	17,072,929	0	0	0	0	0	41,784,868	0	0	0	851,479	05/25/2063	1.F PL
05335J-AG-8	Auxilior Term Funding 20-XCAP 2023-1A A3	06/15/2026	PAYDOWN		196,424	196,424	196,377	196,408	0	17	0	17	0	196,424	0	0	0	5,598	02/15/2030	1.A FE
05592X-AD-2	BMW Vehicle Owner Trust -BMWOT 2023-A A3	06/25/2026	PAYDOWN		1,182,511	1,182,511	1,183,851	1,182,701	0	(190)	0	(190)	0	1,182,511	0	0	0	26,698	02/25/2028	1.A FE
05593P-AA-4	BG BETA I LTD Class A-2 Senior Secured N	04/01/2026	SINKING PAYMENT		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,570	07/16/2054	1.F PL
07336P-AA-2	Bayview Opportunity Mast-BVCLN 2024-EDU1	06/25/2026	PAYDOWN		1,401,880	1,401,880	1,401,880	1,401,880	0	0	0	0	0	1,401,880	0	0	0	30,507	06/25/2047	1.A FE
07337G-AB-9	Bayview Opportunity Mast-BVCLN 2025-EDU1	06/25/2026	PAYDOWN		811,094	811,094	805,486	0	0	5,608	0	5,608	0	811,094	0	0	0	10,487	07/27/2048	1.D FE
08860D-AB-9	BHG Securitization Trust-BHG 2022-C B	06/17/2026	PAYDOWN		961,510	961,510	961,410	961,501	0	10	0	10	0	961,510	0	0	0	22,171	10/17/2035	1.A FE
08862G-AA-2	BHG Securitization Trust-BHG 2023-B A	06/17/2026	PAYDOWN		152,024	152,024	152,003	152,003	0	21	0	21	0	152,024	0	0	0	4,399	12/17/2036	1.A FE
097093-AC-2	BOF VII AL Funding Trust-BVABS 2023-CAR3	06/25/2026	PAYDOWN		414,333	414,333	414,329	414,329	0	4	0	4	0	414,333	0	0	0	11,295	07/26/2032	1.D FE
09794#-AA-5	BondIt LLC - Revolving Loan Facility	06/22/2026	CA_CASH_CLOSE		242,000	242,000	242,000	0	0	0	0	0	0	242,000	0	0	0	9,408	02/10/2030	3.B Z
12515X-AB-6	CCG Receivables Trust 20-CCG 2025-1 A2	06/14/2026	PAYDOWN		1,300,294	1,300,294	1,302,123	1,301,522	0	(1,228)	0	(1,228)	0	1,300,294	0	0	0	24,555	10/14/2032	1.A FE
12675E-AB-4	CNH Equipment Trust 2025-CNH 2025-B A2A	06/15/2026	PAYDOWN		2,562,186	2,562,186	2,562,107	2,562,117	0	69	0	69	0	2,562,186	0	0	0	44,519	11/15/2028	1.A FE
12758#-AB-1	CMFT RE Lending Sub MM, LLC - Term Loan	06/08/2026	CA_CASH_CLOSE		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	26,217	10/13/2027	2.A PL
14290F-AB-2	Carmax Auto Owner Trust -CARMX 2025-3 A2	06/15/2026	PAYDOWN		1,880,285	1,880,285	1,880,226	1,880,251	0	34	0	34	0	1,880,285	0	0	0	34,198	08/15/2028	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
14317H-AD-3	Carmax Auto Owner Trust -CARMX 2022-2 A4	06/15/2026	PAYDOWN		10,958,705	10,958,705	10,889,357	10,940,864	0	17,841	0	17,841	0	10,958,705	0	0	0	178,597	09/15/2027	1.A FE
14686G-AD-8	Carvana Auto Receivables-CRVNA 2022-N1 C	06/10/2026	PAYDOWN		138,664	138,664	138,649	138,660	0	5	0	5	0	138,664	0	0	0	1,899	12/11/2028	1.B FE
14855W-AA-4	Castlelake Secured Aviat Notes Class A	06/15/2026	SINKING PAYMENT		566,985	566,985	552,585	562,173	0	4,812	0	4,812	0	566,985	0	0	0	17,305	07/31/2036	1.F PL
14855W-AB-2	Castlelake Secured Aviat Notes Class B	06/15/2026	SINKING PAYMENT		115,975	115,975	103,529	111,675	0	4,301	0	4,301	0	115,975	0	0	0	3,623	07/31/2036	2.B PL
193938-AB-3	College Ave Student Loan-CASL 2023-A A2	06/25/2026	PAYDOWN		72,250	72,250	72,235	72,239	0	10	0	10	0	72,250	0	0	0	1,600	05/25/2055	1.A FE
193938-AC-1	College Ave Student Loan-CASL 2023-A B	06/25/2026	PAYDOWN		87,825	87,825	87,807	87,814	0	11	0	11	0	87,825	0	0	0	2,124	05/25/2055	1.C FE
19421U-AB-0	College Avenue Student L-CASL 2019-A A2	06/25/2026	PAYDOWN		84,777	84,777	84,746	84,761	0	16	0	16	0	84,777	0	0	0	1,138	12/28/2048	1.A FE
19421U-AC-8	College Ave Student Loan-CASL 2019-A B	06/25/2026	PAYDOWN		145,382	145,382	138,579	139,368	0	6,014	0	6,014	0	145,382	0	0	0	2,268	12/28/2048	1.C FE
19424K-AB-9	College Avenue Student L-CASL 2021-A A2	06/25/2026	PAYDOWN		193,573	193,573	193,534	193,549	0	24	0	24	0	193,573	0	0	0	1,281	07/25/2051	1.A FE
19424K-AD-5	College Ave Student Loan-CASL 2021-A C	06/25/2026	PAYDOWN		103,176	103,176	94,922	98,329	0	4,848	0	4,848	0	103,176	0	0	0	1,246	07/25/2051	1.F FE
19425A-AD-6	College Avenue Student L-CASL 2021-B C	05/25/2026	PAYDOWN		77,330	77,330	77,319	77,325	0	6	0	6	0	77,330	0	0	0	787	06/25/2052	1.F FE
19425A-AE-4	College Avenue Student L-CASL 2021-B D	05/25/2026	PAYDOWN		62,387	62,387	62,359	62,370	0	17	0	17	0	62,387	0	0	0	882	06/25/2052	2.B FE
19425M-AC-2	College Avenue Student L-CASL 2023-B B	06/25/2026	PAYDOWN		134,268	134,268	133,497	133,647	0	621	0	621	0	134,268	0	0	0	4,068	06/25/2054	1.C FE
20267U-AA-7	COMMONBOND STUDENT LOAN -SERIES 16-B CLA	06/25/2026	PAYDOWN		25,035	25,035	25,028	25,034	0	1	0	1	0	25,035	0	0	0	285	10/25/2040	1.A FE
20268A-AA-0	Commonbond Student Loan -CBSLT 2021-BGS	06/25/2026	PAYDOWN		150,139	150,139	126,586	128,108	0	22,030	0	22,030	0	150,139	0	0	0	718	09/25/2051	1.B FE
20268A-AB-8	Commonbond Student Loan -CBSLT 2021-BGS	06/25/2026	PAYDOWN		83,998	83,998	69,299	69,627	0	14,371	0	14,371	0	83,998	0	0	0	584	09/25/2051	2.A FE
20268B-AA-8	Commonbond Student Loan -CBSLT 2020-1 A	06/25/2026	PAYDOWN		127,315	127,315	114,265	115,488	0	11,827	0	11,827	0	127,315	0	0	0	894	10/25/2051	1.A FE
20268B-AB-6	Commonbond Student Loan -CBSLT 2020-1 B	06/25/2026	PAYDOWN		79,126	79,126	67,257	68,272	0	10,854	0	10,854	0	79,126	0	0	0	927	10/25/2051	1.D FE
20268K-AA-8	Commonbond Student Loan -CBSLT 2017-BGS	06/25/2026	PAYDOWN		237,444	237,444	217,855	221,743	0	15,701	0	15,701	0	237,444	0	0	0	2,592	09/25/2042	1.A FE
20268W-AB-0	Commonbond Student Loan -CBSLT 2021-AGS	05/25/2026	PAYDOWN		20,083	20,083	15,291	15,143	0	4,940	0	4,940	0	20,083	0	0	0	106	03/25/2052	1.D FE
20269D-AA-3	Commonbond Student Loan -CBSLT 2018-AGS	06/25/2026	PAYDOWN		151,142	151,142	140,467	142,534	0	8,607	0	8,607	0	151,142	0	0	0	2,086	02/25/2044	1.A FE
224092-AA-4	CP EF Asset Securitizati-CPEF 2023-1A A	06/15/2026	PAYDOWN		999,064	999,064	994,110	998,046	0	1,018	0	1,018	0	999,064	0	0	0	30,708	03/15/2032	1.C FE
28166L-AA-2	EDvestinU Private Educat-EDVES 2021-A A	06/25/2026	PAYDOWN		219,437	219,437	191,759	198,832	0	20,604	0	20,604	0	219,437	0	0	0	1,653	11/25/2045	1.A FE
28416L-AA-0	Elara HGV Timeshare Issu-EHGVT 2021-A A	06/25/2026	PAYDOWN		83,746	83,746	75,084	77,522	0	6,225	0	6,225	0	83,746	0	0	0	475	08/27/2035	1.A FE
28416L-AB-8	Elara HGV Timeshare Issu-EHGVT 2021-A B	04/13/2026	VARIOUS		677	0	0	0	0	179	0	179	0	179	0	498	498	(1)	08/27/2035	1.F FE
28416T-AA-3	Elara HGV Timeshare Issu-EHGVT 2019-A A	05/25/2026	PAYDOWN		843,283	843,283	790,051	834,685	0	8,598	0	8,598	0	843,283	0	0	0	9,080	01/25/2034	1.A FE
28628C-AB-2	ELFI Graduate Loan Progr-ELFI 2022-A B	06/25/2026	PAYDOWN		302,725	302,725	244,641	265,097	0	37,628	0	37,628	0	302,725	0	0	0	0	08/26/2047	1.C FE
28628D-AA-2	ELFI Graduate Loan Progr-ELFI 2023-A A	06/25/2026	PAYDOWN		185,664	185,664	191,238	191,117	0	(5,453)	0	(5,453)	0	185,664	0	0	0	4,871	02/04/2048	1.A FE
292518-AB-9	Encina Business Credit SPV LLC Revolving	06/02/2026	CA_CASH_CLOSE		33,038,000	33,038,000	33,038,000	11,200,000	0	0	0	0	0	33,038,000	0	0	0	802,749	02/15/2029	2.B PL
29375P-AB-6	Enterprise Fleet Financi-EFF 2024-1 A2	06/20/2026	PAYDOWN		1,558,565	1,558,565	1,569,645	1,565,593	0	(7,028)	0	(7,028)	0	1,558,565	0	0	0	33,763	03/20/2030	1.A FE
29977F-AA-2	EverBright Solar Trust 2-EVBRT 2024-A A	06/20/2026	PAYDOWN		140,446	140,446	139,210	139,294	0	1,152	0	1,152	0	140,446	0	0	0	3,810	06/22/2054	2.C FE
30301*-AA-1	FS CREIT FINANCE MM-1 LLC - Secured Term	05/29/2026	CA_CASH_CLOSE		8,308,286	8,308,286	8,308,286	8,308,286	0	0	0	0	0	8,308,286	0	0	0	313,920	09/17/2034	2.F PL
32013#-AA-2	FIRST EAGLE DIRECT LENDING V-B, LLC - Se	06/15/2026	CA_CASH_CLOSE		376,812	376,812	376,812	376,812	0	0	0	0	0	376,812	0	0	0	5,810	06/16/2029	1.D PL
344928-AD-8	Ford Credit Auto Owner T-FORDO 2023-A A3	06/15/2026	PAYDOWN		1,105,206	1,105,206	1,096,485	1,104,045	0	1,161	0	1,161	0	1,105,206	0	0	0	21,207	02/15/2028	1.A FE
34528Q-HV-9	Ford Credit Floorplan Ma-FORDF 2023-1 A1	05/15/2026	PAYDOWN		25,000,000	25,000,000	25,077,148	25,035,325	0	(35,325)	0	(35,325)	0	25,000,000	0	0	0	512,500	05/15/2028	1.A FE
35042B-AD-6	Foundation Finance Trust - Fixed Class D	06/15/2026	CA_CASH_CLOSE		492,669	492,669	489,158	489,158	0	0	0	0	0	489,158	0	3,511	3,511	18,952	10/15/2042	3.C PL
35042N-AB-1	Foundation Finance Trust-FFIN 2025-2A B	06/15/2026	PAYDOWN		1,072,581	1,072,581	1,072,284	1,072,318	0	263	0	263	0	1,072,581	0	0	0	21,591	04/15/2052	1.D FE
38150Y-AD-5	Goldman Home Improvement-GHIT 2022-GRN1	06/25/2026	PAYDOWN		337,717	337,717	330,468	332,315	0	5,402	0	5,402	0	337,717	0	0	0	10,173	06/25/2052	1.E FE
381935-AA-3	GoodLeap Home Improvemen-GDLP 2024-1A A	06/20/2026	PAYDOWN		466,604	466,604	465,452	465,412	0	1,192	0	1,192	0	466,604	0	0	0	10,257	10/20/2046	1.G FE
38217U-AC-6	Goodgreen 2021-1 Trust-GOODG 2021-1A C	06/15/2026	PAYDOWN		14,861	14,861	13,561	13,052	0	2,329	0	2,329	0	14,861	0	0	0	432	10/15/2056	2.B FE
38218J-AA-4	Goodgreen 2022-1-GOODG 2022-1A A	06/15/2026	PAYDOWN		206,750	206,750	206,681	206,750	0	0	0	0	0	206,750	0	0	0	7,360	10/15/2056	1.A FE
38237G-AA-7	GoodLeap Sustainable Hom-GOOD 2021-4GS A	06/20/2026	PAYDOWN		237,815	237,815	181,631	185,275	0	52,540	0	52,540	0	237,815	0	0	0	1,900	07/20/2048	1.F FE
38238F-AA-8	GoodLeap Home Improvemen-GDLP 2025-2A A	06/20/2026	PAYDOWN		323,554	323,554	323,539	323,538	0	16	0	16	0	323,554	0	0	0	6,718	06/20/2049	1.G FE
39571M-AD-0	GreenSky Home Improvemen-GSKY 2024-1 A4	06/25/2026	PAYDOWN		364,424	364,424	364,409	364,424	0	0	0	0	0	364,424	0	0	0	8,537	06/25/2059	1.A FE
39571X-AE-4	GreenSky Home Improvemen-GSKY 2024-2 B	05/25/2026	PAYDOWN		502,932	502,932	502,884	502,900	0	32	0	32	0	502,932	0	0	0	9,810	10/27/2059	1.C FE
43283B-AB-9	Hilton Grand Vacations T-HGVT 2022-1D B	06/20/2026	PAYDOWN		97,459	97,459	92,494	93,395	0	4,063	0	4,063	0	97,459	0	0	0	1,674	06/20/2034	1.G FE
43283G-AD-4	Hilton Grand Vacations T-HGVT 2022-2A D	06/25/2026	PAYDOWN		174,251	174,251	174,228	174,234	0	17	0	17	0	174,251	0	0	0	6,348	01/25/2037	3.C FE
43283J-AB-2	Hilton Grand Vacations T-HGVT 2024-2A B	06/25/2026	PAYDOWN		85,532	85,532	86,120	86,117	0	(585)	0	(585)	0	85,532	0	0	0	2,011	03/25/2038	1.F FE
43283N-AB-3	Hilton Grand Vacations T-HGVT 2024-3A B	06/25/2026	PAYDOWN		506,826	506,826	506,695	506,695	0	132	0	132	0	506,826	0	0	0	11,027	08/27/2040	1.G FE
43283Y-AA-1	Hilton Grand Vacations T-HGVT 2024-1B A	06/15/2026	PAYDOWN		181,872	181,872	185,339	185,652	0	(3,780)	0	(3,780)	0	181,872	0	0	0	4,273	09/15/2039	1.A FE
43283Y-AB-9	Hilton Grand Vacations T-HGVT 2024-1B B	06/15/2026	PAYDOWN		76,619	76,619	76,605	76,604	0	15	0	15	0	76,619	0	0	0	1,875	09/15/2039	1.F FE
432917-AB-8	Hilton Grand Vacations T-HGVT 2023-1A B	06/25/2026	PAYDOWN		1,212,932	1,212,932	1,218,979	1,219,488	0	(6,556)	0	(6,556)	0	1,212,932	0	0	0	30,925	01/25/2038	1.G FE
43739K-AA-1	HOMEE 2024-1 BARCLAYS LN TR - HOME IMPT	06/20/2026	PAYDOWN		968,312	968,312	1,031,941	1,027,660	0	(59,347)	0	(59,347)	0	968,312	0	0	0	29,729	07/20/2046	1.A PL
437927-AC-0	Honda Auto Receivables 2-HAROT 2023-2 A3	06/15/2026	PAYDOWN		837,899	837,899	835,150	837,517	0	382	0	382	0	837,899	0	0	0	17,016	11/15/2027	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
448979-AE-4	Hyundai Auto Receivables-HART 2023-A A4	06/15/2026	PAYDOWN		6,689,547	6,689,547	6,692,682	6,691,072	0	(1,526)	0	(1,526)	0	6,689,547	0	0	0	128,582	07/17/2028	1.A FE
46616M-AA-8	J G WENTWORTH RECV XXII-ASSET BKD NT 10-	06/15/2026	PAYDOWN		25,201	25,201	25,196	25,164	0	37	0	37	0	25,201	0	0	0	414	12/15/2048	1.A FE
46616M-AB-6	JG Wentworth XXII LLC-HENDR 2010-3A B	06/15/2026	PAYDOWN		9,728	9,728	9,728	9,728	0	0	0	0	0	9,728	0	0	0	286	12/15/2050	1.A FE
46616P-AA-1	JGWPT XXIII LLC-HENDR 2011-1A A	06/15/2026	PAYDOWN		50,804	50,804	50,791	50,793	0	11	0	11	0	50,804	0	0	0	997	10/15/2056	1.A FE
46616Q-AA-9	321 HENDERSON RECEIVABLE-SERIES 2011-2A	06/15/2026	PAYDOWN		76,379	76,379	76,335	76,340	0	39	0	39	0	76,379	0	0	0	1,468	09/15/2056	1.A FE
46616V-AA-8	J G WENTWORTH RECV XXV-ASSET BKD NT 12-1	06/15/2026	PAYDOWN		32,955	32,955	32,947	33,150	0	(195)	0	(195)	0	32,955	0	0	0	562	02/16/2065	1.A FE
46617A-AA-3	JGWPT XXVII LLC-ASSET BKD SERIES 2012-3	06/15/2026	PAYDOWN		75,584	75,584	74,827	74,997	0	587	0	587	0	75,584	0	0	0	960	09/15/2065	1.A FE
46617F-AA-2	JGWPT XXVIII LLC-HENDR 2013-1A A	06/15/2026	PAYDOWN		70,038	70,038	69,836	69,808	0	229	0	229	0	70,038	0	0	0	964	04/15/2067	1.A FE
46617J-AA-4	JGWPT XXIX LLC-HENDR 2013-2A A	06/15/2026	PAYDOWN		57,261	57,261	57,248	57,260	0	1	0	1	0	57,261	0	0	0	942	03/15/2062	1.A FE
46617L-AA-9	JGWPT XXX LLC-HENDR 2013-3A A	06/15/2026	PAYDOWN		107,333	107,333	107,246	107,264	0	69	0	69	0	107,333	0	0	0	1,813	01/17/2073	1.A FE
46617T-AA-2	JGWPT XXXI LLC-ASSET BKD SERIES 2014-1 C	06/15/2026	PAYDOWN		74,208	74,208	74,166	74,167	0	40	0	40	0	74,208	0	0	0	1,255	03/15/2063	1.A FE
46618A-AA-2	JGWPT XXXII LLC-ASSET BKD SERIES 2014-2	06/15/2026	PAYDOWN		147,219	147,219	147,012	147,041	0	178	0	178	0	147,219	0	0	0	2,154	01/17/2073	1.A FE
46618H-AA-7	J G WENTWORTH XXXIII LLC-ASSET BKD SER 2	06/15/2026	PAYDOWN		218,087	218,087	218,254	218,243	0	(155)	0	(155)	0	218,087	0	0	0	2,972	06/15/2077	1.A FE
46618L-AA-8	J G WENTWORTH XXXIV LLC-ASSET BKD SER 20	06/15/2026	PAYDOWN		347,538	347,538	344,312	346,657	0	882	0	882	0	347,538	0	0	0	4,554	09/15/2072	1.A FE
46619R-AA-4	J G WENTWORTH XXXV LLC-ASSET BCKD NT 15-	06/15/2026	PAYDOWN		148,715	148,715	148,944	148,878	0	(163)	0	(163)	0	148,715	0	0	0	2,408	03/15/2058	1.A FE
46619X-AA-1	JG Wentworth XXXVI LLC-HENDR 2015-3A A	06/15/2026	PAYDOWN		62,324	62,324	62,269	62,278	0	46	0	46	0	62,324	0	0	0	1,127	03/17/2070	1.A FE
46620J-AA-9	J.G. Wentworth XXXVIII L-HENDR 2017-1A A	06/15/2026	PAYDOWN		75,517	75,517	75,459	75,475	0	42	0	42	0	75,517	0	0	0	1,304	08/16/2060	1.A FE
46620V-AA-2	J.G. Wentworth XXXIX LLC-HENDR 2017-2A A	06/15/2026	PAYDOWN		111,900	111,900	111,850	111,900	0	0	0	0	0	111,900	0	0	0	1,556	09/15/2072	1.A FE
46632Y-AB-0	JP Morgan Mortgage Trust-JPMMT 2008-R3 1	06/01/2026	PAYDOWN		26,306	26,306	3,344	(4,800)	0	31,109	0	31,109	0	26,306	0	0	0	638	06/01/2036	1.A FM
50117B-AC-4	Kubota Credit Owner Trus-KCOT 2024-1A A3	06/15/2026	PAYDOWN		3,870,632	3,870,632	3,914,525	3,897,875	0	(27,243)	0	(27,243)	0	3,870,632	0	0	0	83,123	07/17/2028	1.A FE
50117L-AB-4	Kubota Credit Owner Trus-KCOT 2025-2A A2	06/15/2026	PAYDOWN		911,467	911,467	911,357	911,394	0	73	0	73	0	911,467	0	0	0	17,022	04/17/2028	1.A FE
50246*-AF-6	LVNV Funding LLC/ Term Loan 10/2023	05/13/2026	IN-KIND TRANSFER		3,750,000	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	0	0	75,563	10/18/2028	1.F PL
50246*-AG-4	LVNV Funding LLC - 1st Lien	05/22/2026	IN-KIND TRANSFER		1,250,000	1,250,000	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	7,363	06/12/2029	1.F PL
53949R-AA-1	Loan Asset Issuer LLC, Series 2025 BTCL-	04/15/2026	CA_CASH_CLOSE		10,000,000	10,000,000	10,105,000	10,088,048	0	(14,955)	0	(14,955)	0	10,073,093	0	(73,093)	(73,093)	384,048	08/15/2027	1.G PL
53950T-AA-3	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2026	CA_CASH_CLOSE		4,354,471	4,354,471	4,354,471	4,354,471	0	0	0	0	0	4,354,471	0	0	0	52,876	11/10/2033	1.B PL
53950T-AB-1	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2026	CA_CASH_CLOSE		1,612,767	1,612,767	1,612,767	1,612,767	0	0	0	0	0	1,612,767	0	0	0	25,411	11/10/2033	1.G PL
53950T-AC-9	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2026	CA_CASH_CLOSE		806,383	806,383	806,383	806,383	0	0	0	0	0	806,383	0	0	0	15,609	11/10/2033	2.C PL
53950T-AD-7	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2026	CA_CASH_CLOSE		645,107	645,107	645,107	645,107	0	0	0	0	0	645,107	0	0	0	15,827	11/10/2033	3.C PL
53950T-AE-5	Loan Asset Issuer LLC, Series 2021 M-2 -	06/10/2026	CA_CASH_CLOSE		756,079	756,079	756,079	756,079	0	0	0	0	0	756,079	0	0	0	26,360	11/10/2033	4.C PL
53951C-AA-9	Loan Asset Issuer LLC, Series 2024 BTCL-	04/15/2026	CA_CASH_CLOSE		6,100,000	6,100,000	6,164,050	6,138,735	0	(8,988)	0	(8,988)	0	6,129,747	0	(29,747)	(29,747)	445,192	03/15/2027	1.G PL
53389Q-AB-3	MVW 2024-2 LLC-MVWOT 2024-2A B	06/20/2026	PAYDOWN		452,082	452,082	452,063	452,067	0	16	0	16	0	452,082	0	0	0	8,497	03/20/2042	1.F FE
53389Q-AC-1	MVW 2024-2 LLC-MVWOT 2024-2A C	06/20/2026	PAYDOWN		301,388	301,388	301,345	301,349	0	39	0	39	0	301,388	0	0	0	6,085	03/20/2042	2.B FE
55400U-AB-9	MVW 2022-1 LLC-MVWOT 2022-1A B	06/20/2026	PAYDOWN		233,208	233,208	233,182	233,185	0	23	0	23	0	233,208	0	0	0	4,222	11/21/2039	1.F FE
55400W-AA-7	MVW 2023-2 LLC-MVWOT 2023-2A A	06/20/2026	PAYDOWN		312,394	312,394	318,007	318,662	0	(6,268)	0	(6,268)	0	312,394	0	0	0	8,034	11/20/2040	1.A FE
58768P-AC-8	Mercedes-Benz Auto Recei-MBART 2022-1 A3	06/15/2026	PAYDOWN		2,303,527	2,303,527	2,307,291	2,303,869	0	(342)	0	(342)	0	2,303,527	0	0	0	49,334	08/16/2027	1.A FE
610331-AA-8	Monroe Capital ABS Fundi-MCAF 2021-1A A2	04/22/2026	PAYDOWN		241,044	241,044	241,044	241,044	0	0	0	0	0	241,044	0	0	0	393	04/22/2031	1.F FE
618933-AA-3	Mosaic Solar Loan Trust -MSAIC 2023-3A A	06/20/2026	PAYDOWN		299,269	299,269	294,021	294,486	0	4,783	0	4,783	0	299,269	0	0	0	7,399	11/20/2053	1.D FE
61946K-AA-2	Mosaic Solar Loan Trust -MSAIC 2022-3A A	06/20/2026	PAYDOWN		67,503	67,503	67,500	67,500	0	2	0	2	0	67,503	0	0	0	1,729	06/20/2053	1.G FE
61946Q-AB-7	Mosaic Solar Loan Trust -MSAIC 2022-1A B	06/20/2026	PAYDOWN		477,494	477,494	459,555	462,684	0	14,810	0	14,810	0	477,494	0	0	0	6,243	01/20/2053	2.B FE
61946U-AB-8	Mosaic Solar Loan Trust -MSAIC 2022-2A B	05/21/2026	VARIOUS		3,192,823	4,306,244	4,261,714	4,267,827	0	2,034	0	2,034	0	4,269,861	0	(1,077,038)	(1,077,038)	93,096	01/21/2053	2.C FE
62847R-AA-5	MVW 2024-1 LLC-MVWOT 2024-1A A	06/20/2026	PAYDOWN		265,391	265,391	269,164	269,466	0	(4,076)	0	(4,076)	0	265,391	0	0	0	5,733	02/20/2043	1.A FE
63890B-AC-0	Navient Student Loan Tru-NAVSL 2018-EA B	06/15/2026	PAYDOWN		495,657	495,657	482,363	486,372	0	9,284	0	9,284	0	495,657	0	0	0	8,852	12/15/2059	1.A FE
638961-AA-0	Navient Private Educatio-NAVSL 2023-A A	06/15/2026	PAYDOWN		198,056	198,056	197,770	197,831	0	226	0	226	0	198,056	0	0	0	4,511	10/15/2071	1.A FE
63940Q-AD-5	Navient Private Educatio-NAVSL 2018-BA B	06/15/2026	PAYDOWN		637,887	637,887	612,681	404,887	0	12,635	0	12,635	0	637,887	0	0	0	8,091	12/15/2059	1.B FE
63940U-AB-0	Navient Private Educatio-NAVSL 2018-DA A	06/15/2026	PAYDOWN		1,168,205	1,168,205	1,155,154	1,159,698	0	8,506	0	8,506	0	1,168,205	0	0	0	19,287	12/15/2059	1.A FE
63940V-AC-6	Navient Private Educatio-NAVSL 2018-CA B	06/15/2026	PAYDOWN		509,612	509,612	475,102	494,968	0	14,644	0	14,644	0	509,612	0	0	0	8,995	06/16/2042	1.A FE
63942A-AB-2	Navient Private Educatio-NAVSL 2020-IA A	06/15/2026	PAYDOWN		187,808	187,808	182,643	184,190	0	3,617	0	3,617	0	187,808	0	0	0	3,730	04/15/2069	1.A FE
63942C-AD-4	Navient Private Educatio-NAVSL 2021-DA D	06/15/2026	PAYDOWN		135,841	135,841	127,882	128,744	0	7,097	0	7,097	0	135,841	0	0	0	2,359	04/15/2060	2.B FE
63942G-AA-1	Navient Private Educatio-NAVSL 2021-FA A	06/15/2026	PAYDOWN		167,005	167,005	142,789	149,637	0	17,368	0	17,368	0	167,005	0	0	0	765	02/18/2070	1.A FE
63942M-AA-8	Navient Private Educatio-NAVSL 2022-A A	06/15/2026	PAYDOWN		101,558	101,558	87,899	90,369	0	11,189	0	11,189	0	101,558	0	0	0	934	07/15/2070	1.A FE
63942T-AA-3	Navient Student Loan Trust - NAVSL 2023-	06/15/2026	PAYDOWN		109,554	109,554	109,554	109,554	0	0	0	0	0	109,554	0	0	0	2,811	03/15/2072	1.A FE
63943C-AA-9	Navient Private Educatio-NAVSL 2024-A A	06/15/2026	PAYDOWN		182,242	182,242	182,085	182,086	0	156	0	156	0	182,242	0	0	0	4,204	10/15/2072	1.A FE
64033N-AA-4	Nelnet Student Loan Trus-NSLT 2014-5A A	06/25/2026	PAYDOWN		336,804	336,804	324,595	327,568	0	9,236	0	9,236	0	336,804	0	0	0	6,433	07/25/2046	1.B FE
64033Q-AB-5	Nelnet Student Loan Trus-NSLT 2015-2A A2	06/25/2026	PAYDOWN		126,179	126,179	121,921	121,466	0	4,713	0	4,713	0	126,179	0	0	0	2,392	09/25/2042	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
67100#-AA-2	OC III LVS XXVI LP - Secured Loan Facili	06/12/2026	CA_CASH_CLOSE		4,652,713	4,652,713	4,652,713	4,652,713	0	0	0	0	0	4,652,713	0	0	0	172,407	11/20/2030	1.F PL
67119*-AA-5	OT-MM REDF3 Seller, LLC - Series 2022-2	06/18/2026	CA_CASH_CLOSE		80,676	80,676	80,676	80,676	0	0	0	0	0	80,676	0	0	0	2,438	11/17/2027	1.F PL
67119*-AB-3	OT-MM REDF3 Seller, LLC - Series 2022-1	06/18/2026	CA_CASH_CLOSE		1,116,375	1,116,375	1,116,375	1,116,375	0	0	0	0	0	1,116,375	0	0	0	32,326	11/02/2027	1.F PL
68267E-AD-6	OneMain Direct Auto Rece-ODART 2019-1A D	05/14/2026	PAYDOWN		4,600,000	4,600,000	4,398,930	4,578,063	0	21,937	0	21,937	0	4,600,000	0	0	0	89,700	04/14/2031	1.E FE
69145B-AA-4	OXFORD FINANCE FUNDING T-OXFIN 2022-1A A	06/15/2026	PAYDOWN		658,737	658,737	658,737	658,737	0	0	0	0	0	658,737	0	0	0	8,763	02/15/2030	1.F FE
69145D-AA-0	Oxford Finance Credit Fu-OXFINF 2024-A A	06/14/2026	PAYDOWN		1,286,426	1,286,426	1,286,426	1,286,426	0	0	0	0	0	1,286,426	0	0	0	36,993	01/14/2032	1.F FE
69462*-AA-4	PPC-TL SENIOR SECONDARY ELEVATION	06/01/2026	CA_CASH_CLOSE		155,280	155,280	155,280	155,280	0	0	0	0	0	155,280	0	0	0	4,594	01/17/2033	1.G PL
69549T-AD-1	Pagaya AI Debt Grantor T-PAID 2025-B C	04/15/2026	PAYDOWN		5,303	5,303	5,303	5,303	0	0	0	0	0	5,303	0	0	0	104	07/15/2033	1.G FE
69549T-AE-9	Pagaya AI Debt Grantor T-PAID 2025-B D	04/15/2026	PAYDOWN		3,799	3,799	3,799	3,799	0	0	0	0	0	3,799	0	0	0	78	07/15/2033	2.C FE
706874-AG-9	PenFed Auto Receivables -PNFED 2022-A D	05/15/2026	PAYDOWN		1,900,000	1,900,000	1,899,636	1,899,962	0	38	0	38	0	1,900,000	0	0	0	46,313	06/17/2030	1.A FE
73940M-AA-9	PowerPay Issuance Trust -PWRP 2025-1A A	06/18/2026	PAYDOWN		1,044,084	1,044,084	1,044,070	1,043,780	0	303	0	303	0	1,044,084	0	0	0	14,562	11/18/2041	1.D FE
749529-AA-1	REVL 2024 2 LTD REVL 2024-2 LTD	06/05/2026	CA_CASH_CLOSE		306,921	306,921	306,921	306,921	0	0	0	0	0	306,921	0	0	0	14,002	01/05/2048	1.E PL
75973H-AA-5	Renew 2023-1-RENEW 2023-1A A	06/20/2026	PAYDOWN		379,466	379,466	356,774	349,216	0	30,250	0	30,250	0	379,466	0	0	0	0	11/20/2058	1.A FE
75973V-AA-4	Renew 2024-1-RENEW 2024-1A A	06/20/2026	PAYDOWN		203,004	203,004	203,297	203,587	0	(583)	0	(583)	0	203,004	0	0	0	9,385	11/20/2059	1.A FE
761923-AA-9	REVL 2023-2 Ltd-REVL 2023-2A A1	05/01/2026	PAYDOWN		4,084,547	4,084,547	4,084,547	4,084,547	0	0	0	0	0	4,084,547	0	0	0	266,318	10/01/2048	1.E PL
761923-AB-7	REVL 2023-2 Ltd-REVL 2023-2A A2	05/01/2026	PAYDOWN		11,805,598	11,805,598	11,805,598	11,805,598	0	0	0	0	0	11,805,598	0	0	0	767,728	02/01/2049	1.E PL
761925-AA-4	REVL 2024-1, Ltd Class A Notes	05/05/2026	CA_CASH_CLOSE		4,298,670	4,298,670	4,298,670	4,298,670	0	0	0	0	0	4,298,670	0	0	0	392,475	04/05/2049	1.E PL
78398H-AB-4	SFS Auto Receivables Sec-SFAST 2025-2A A	06/20/2026	PAYDOWN		2,326,384	2,326,384	2,326,214	2,326,293	0	91	0	91	0	2,326,384	0	0	0	43,506	11/20/2028	1.A FE
78448P-AF-7	SMB Private Education Lo-SMB 2015-A C	06/15/2026	PAYDOWN		277,586	277,586	260,562	272,106	0	5,479	0	5,479	0	277,586	0	0	0	5,174	10/15/2048	1.A FE
78448R-AF-3	SMB 2015-C C	06/15/2026	PAYDOWN		153,069	153,069	141,111	148,456	0	4,613	0	4,613	0	153,069	0	0	0	2,836	09/17/2046	1.A FE
78449H-AC-1	SMB Private Education Lo-SMB 2023-B B	06/15/2026	PAYDOWN		373,648	373,648	374,654	374,582	0	(934)	0	(934)	0	373,648	0	0	0	8,756	10/16/2056	1.C FE
78449L-AC-2	SMB 2018-B A2B	06/15/2026	PAYDOWN		56,003	56,003	54,997	55,824	0	179	0	179	0	56,003	0	0	0	1,048	01/15/2037	1.A FE
78449X-AA-0	SMB Private Education Lo-SMB 2020-B A1A	06/15/2026	PAYDOWN		256,199	256,199	251,316	254,283	0	1,916	0	1,916	0	256,199	0	0	0	1,361	07/15/2053	1.A FE
78449Y-AA-8	SMB Private Education Lo-SMB 2021-B A	06/15/2026	PAYDOWN		515,406	515,406	469,986	494,108	0	21,298	0	21,298	0	515,406	0	0	0	2,788	07/17/2051	1.A FE
78450F-AD-9	SMB Private Education Lo-SMB 2022-A B	06/15/2026	PAYDOWN		110,314	110,314	108,972	109,058	0	1,256	0	1,256	0	110,314	0	0	0	1,484	11/16/2054	1.B FE
78450P-AB-1	SMB Private Education Lo-SMB 2023-D A1B	06/15/2026	PAYDOWN		341,038	341,038	341,038	341,038	0	0	0	0	0	341,038	0	0	0	7,667	09/15/2053	1.A FE
78450X-AA-6	SMB Private Education Lo-SMB 2024-E A1A	06/15/2026	PAYDOWN		575,988	575,988	575,762	575,800	0	188	0	188	0	575,988	0	0	0	12,100	10/16/2056	1.A FE
78474Q-AA-3	SQ ABS Issuer, LLC/Class A Asset-Backed	05/20/2026	PAYDOWN		7,809	7,809	7,742	5,820	0	66	0	66	0	7,809	0	0	0	364	10/20/2039	1.G PL
78474Q-AB-1	SQ ABS Issuer, LLC/Class B Asset-Backed	05/20/2026	PAYDOWN		5,206	5,206	5,137	3,857	0	67	0	67	0	5,206	0	0	0	334	10/20/2039	2.B PL
78503#-AA-4	SPV FACILITY I LLC - Senior Secured Revo	06/30/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	103,116	03/31/2033	1.G PL
80280B-AD-0	SBCLN 2024-B D	06/15/2026	PAYDOWN		530,930	530,930	530,930	530,930	0	0	0	0	0	530,930	0	0	0	10,029	01/18/2033	2.C FE
82653B-AC-7	Sierra Timeshare 2024-3 -SRFC 2024-3A C	06/20/2026	PAYDOWN		191,860	191,860	191,657	191,612	0	248	0	248	0	191,860	0	0	0	4,226	08/20/2041	2.B FE
826934-AC-5	Sierra Timeshare 2022-3 -SRFC 2022-3A C	06/20/2026	PAYDOWN		82,748	82,748	82,729	82,728	0	20	0	20	0	82,748	0	0	0	2,631	07/20/2039	2.B FE
83189D-AD-2	SMB PRIVATE EDUCATION LO-SMB 2017-B B	06/15/2026	PAYDOWN		325,061	325,061	304,745	317,896	0	7,165	0	7,165	0	325,061	0	0	0	4,932	12/16/2041	1.B FE
83206E-AA-5	SMB Private Education Lo-SMB 2024-C A1A	06/15/2026	PAYDOWN		446,539	446,539	446,458	446,469	0	70	0	70	0	446,539	0	0	0	10,128	06/17/2052	1.A FE
83206N-AC-1	SMB Private Education Lo-SMB 2022-B B	06/15/2026	PAYDOWN		60,415	60,415	57,134	57,626	0	2,788	0	2,788	0	60,415	0	0	0	1,133	02/16/2055	1.C FE
83207D-AA-6	SMB Private Education Lo-SMB 2023-C A1A	06/15/2026	PAYDOWN		335,695	335,695	332,692	333,317	0	2,378	0	2,378	0	335,695	0	0	0	7,860	11/15/2052	1.A FE
83406Y-AA-9	SoFi Consumer Loan Progr-SCLP 2025-1 A	06/25/2026	PAYDOWN		1,711,247	1,711,247	1,713,157	1,712,844	0	(1,596)	0	(1,596)	0	1,711,247	0	0	0	34,012	02/27/2034	1.A FE
83428#-AA-4	Solar Ln Borrower 2024-1 LLC Class A Loa	06/20/2026	CA_CASH_CLOSE		1,140,277	1,140,277	1,089,078	1,089,078	0	0	0	0	0	1,089,078	0	51,198	51,198	25,362	09/01/2050	1.F PL
85214#-AA-9	SPRUCE POWER HOLDING COR Spruce SET Borr	05/18/2026	CA_CASH_CLOSE		115,702	115,702	115,702	115,702	0	0	0	0	0	115,702	0	0	0	4,008	04/17/2042	1.E PL
86324E-AA-5	Stream Innovations 2024--STRE 2024-2A A	06/15/2026	PAYDOWN		401,601	401,601	401,504	401,601	0	0	0	0	0	401,601	0	0	0	8,663	02/15/2045	1.G FE
86324X-AB-1	Stream Innovations 2025---STRE 2025-1A B	06/15/2026	PAYDOWN		191,160	191,160	191,108	191,115	0	45	0	45	0	191,160	0	0	0	4,289	09/15/2045	1.G FE
86325M-AA-6	Stream Innovations 2026---STRE 2026-1A A	06/15/2026	PAYDOWN		424,232	424,232	423,992	0	0	240	0	240	0	424,232	0	0	0	2,503	08/15/2046	1.D FE
863931-AA-9	Structured Carbon Level -SCLM3 2023-1 A	06/20/2026	PAYDOWN		2,224,469	2,224,469	2,179,624	2,184,328	0	40,141	0	40,141	0	2,224,469	0	0	0	52,741	09/20/2050	1.C PL
86744V-AA-9	Helios Issuer LLC-SNVA 2022-B A	06/20/2026	PAYDOWN		88,783	88,783	88,168	88,328	0	455	0	455	0	88,783	0	0	0	1,882	08/20/2049	1.G FE
86744V-AB-7	Helios Issuer LLC-SNVA 2022-B B	05/20/2026	VARIOUS		5,389,134	8,317,162	6,611,135	7,937,724	0	4,837	1,331,426	(1,326,589)	0	6,611,135	0	(1,222,001)	(1,222,001)	209,156	08/20/2049	3.B FE
86744W-AA-7	Sunnova Helios X Issuer -SNVA 2022-C A	06/20/2026	PAYDOWN		122,211	122,211	115,632	117,989	0	4,222	0	4,222	0	122,211	0	0	0	2,741	11/22/2049	1.D FE
86745C-AA-0	Sunnova Helios XIII Issu-SNVA 2024-A A	06/20/2026	PAYDOWN		149,795	149,795	146,682	146,999	0	2,796	0	2,796	0	149,795	0	0	0	3,326	02/20/2051	1.D FE
86745Y-AA-2	Sunnova Helios XII Issue-SNVA 2023-B A	06/20/2026	PAYDOWN		149,091	149,091	142,784	144,011	0	5,081	0	5,081	0	149,091	0	0	0	3,248	08/22/2050	1.D FE
86746H-A*-1	SUNNOVA ENERGY CORP Sunnova SOL VIII Iss	04/30/2026	SINKING PAYMENT		73,455	73,455	72,095	72,081	0	1,374	0	1,374	0	73,455	0	0	0	9,520	07/30/2059	1.G PL
86746H-A@-9	SUNNOVA ENERGY CORP Sunnova SOL VIII Iss	04/30/2026	SINKING PAYMENT		(855)	(855)	(841)	(840)	0	(14)	0	(14)	0	(855)	0	0	0	25	07/30/2059	2.C PL
869507-AA-1	SUTTONPARK STRUCTURED SE-SERIES 17-1A CL	06/15/2026	PAYDOWN		105,468	105,468	98,982	99,640	0	5,828	0	5,828	0	105,468	0	0	0	1,937	01/15/2071	1.A FE
87301A-AA-8	TCW Steel City Rated Note Feeder LP - A	05/13/2026	CAPDECR		336,041	0	336,041	0	0	0	0	0	0	336,041	0	0	0	0	01/01/9999	1.G PL
88517Q-AB-9	Thor 2024-A LLC-THOR 2024-A B	06/15/2026	PAYDOWN		340,003	340,003	339,949	339,951	0	52	0	52	0	340,003	0	0	0	7,984	08/15/2041	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
..91860*-AA-6	VPC ASSET BACKED OPPORTUNISTIC CREDIT Ho	05/07/2026	CA_CASH_CLOSE		3,117,621	3,117,621	3,117,621	3,117,621	0	0	0	0	0	3,117,621	0	0	0	106,032	06/14/2029	1.F PL
..96041K-AB-0	Westlake Automobile Rece-WLAKE 2025-2A A	06/15/2026	PAYDOWN		932,842	932,842	933,243	933,063	0	(221)	0	(221)	0	932,842	0	0	0	17,862	09/15/2028	1.A FE
..98164Q-AD-0	World Omni Auto Receivab-WOART 2023-B A3	06/15/2026	PAYDOWN		1,062,975	1,062,975	1,038,269	1,060,176	0	2,800	0	2,800	0	1,062,975	0	0	0	20,362	05/15/2028	1.A FE
. 000000-00-0	NP Inc. - NP Line of Credit First Lien R	06/30/2026	BANK LOANS BARINGS		0	0	0	0	0	0	0	0	0	0	0	0	0	(11,250)	12/31/2026	6. *
..G66884*-AA-9	OHA Credit Solutions Master Fund I SPV,	04/02/2026	CA_CASH_CLOSE		712,777	712,777	712,777	712,777	0	0	0	0	0	712,777	0	0	0	8,249	12/16/2032	1.F PL
..G7741#-AA-6	STEPSTONE GROUP EUROPE ALTERNATIVE INVES	04/15/2026	CA_CASH_CLOSE		550,000	550,000	550,000	550,000	0	0	0	0	0	550,000	0	0	0	18,862	02/28/2034	1.E PL
..G7743*-AA-8	SLF V-L HOLDINGS LP Class A	04/20/2026	CA_CASH_CLOSE		1,131,313	1,131,313	1,131,313	1,131,313	0	0	0	0	0	1,131,313	0	0	0	34,505	01/18/2033	1.G PL
..G7743*-AB-6	SLF V-L HOLDINGS LP Class B	04/20/2026	CA_CASH_CLOSE		589,697	589,697	589,697	589,697	0	0	0	0	0	589,697	0	0	0	21,688	02/01/2033	2.C PL
..G7743@-AA-6	SLF V INTERNATIONAL-L HO Class A	04/20/2026	CA_CASH_CLOSE		1,292,929	1,292,929	1,292,929	1,292,929	0	0	0	0	0	1,292,929	0	0	0	39,435	01/18/2034	1.G PL
..G7743@-AB-4	SLF V INTERNATIONAL-L HO Class B	04/20/2026	CA_CASH_CLOSE		673,939	673,939	673,939	673,939	0	0	0	0	0	673,939	0	0	0	24,787	02/01/2033	2.C PL
..L4807*-AA-2	HL SCOPE MASTER SICAV-RAIF SCSp - Senior	06/05/2026	CA_CASH_CLOSE		30,520,405	30,520,405	30,520,405	30,520,405	0	0	0	0	0	30,520,405	0	0	0	915,667	04/30/2034	1.F PL
..BGS3R3-50-7	Sunrun Brutus Holdings LLC	04/30/2026	CA_CASH_CLOSE		301,410	0	0	0	0	0	0	0	0	301,410	0	0	0	0	11/01/2032	1.G PL
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					416,960,220	420,722,379	418,202,351	345,377,580	0	410,714	1,331,426	(920,712)	0	419,306,891	0	(2,346,672)	(2,346,672)	12,477,263	XXX	XXX
..47235#-AA-2	JEFFERIES DIRECT LENDING FUND II SPE LLC	06/05/2026	CA_CASH_CLOSE		1,177,966	1,177,966	1,177,966	1,177,966	0	0	0	0	0	1,177,966	0	0	0	39,251	06/17/2031	2.C PL
..47236*-AA-1	JEFFERIES DIRECT LENDING OFFSHORE FD II	06/05/2026	CA_CASH_CLOSE		497,593	497,593	497,593	497,593	0	0	0	0	0	497,593	0	0	0	16,370	06/17/2031	2.C PL
..47236*-AA-5	JEFFERIES DIRECT LENDING OFFSHORE FUND I	06/09/2026	CA_CASH_CLOSE		185,552	185,552	185,552	185,552	0	0	0	0	0	185,552	0	0	0	5,802	06/17/2031	2.C PL
..47236@-AA-3	JEFFERIES DIRECT LENDING FD II C SPE LLC	06/05/2026	CA_CASH_CLOSE		207,636	207,636	207,636	207,636	0	0	0	0	0	207,636	0	0	0	6,889	06/17/2031	2.C PL
..47237#-AA-0	JEFFERIES DIRECT LENDING OFFSHORE FUND I	06/05/2026	CA_CASH_CLOSE		922,624	922,624	922,624	922,624	0	0	0	0	0	922,624	0	0	0	30,076	06/17/2031	2.B PL
..47241#-AA-4	JEFFERIES DIRECT LENDING Brady III #1 02	06/16/2026	CA_CASH_CLOSE		702,681	702,681	702,681	702,681	0	0	0	0	0	702,681	0	0	0	18,351	03/05/2035	1.G PL
..47242*-AA-7	JEFFERIES DIRECT LENDING Brady III #5	06/16/2026	CA_CASH_CLOSE		44,474	44,474	44,474	44,474	0	0	0	0	0	44,474	0	0	0	1,346	03/05/2035	1.E PL
..47245*-AA-0	JEFFERIES DIRECT LENDING Brady III #2 02	06/16/2026	CA_CASH_CLOSE		222,102	222,102	222,102	222,102	0	0	0	0	0	222,102	0	0	0	5,984	03/05/2035	1.G PL
..47249*-AA-6	JEFFERIES DIRECT LENDING Jeffries Direct	06/16/2026	CA_CASH_CLOSE		177,682	177,682	177,682	177,682	0	0	0	0	0	177,682	0	0	0	4,772	03/05/2035	1.E PL
..4724M#-AA-1	JEFFERIES DIRECT LENDING Brady III #3	06/16/2026	CA_CASH_CLOSE		846,890	846,890	846,890	846,890	0	0	0	0	0	846,890	0	0	0	24,327	03/05/2035	1.G PL
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					4,985,200	4,985,200	4,985,200	4,985,200	0	0	0	0	0	4,985,200	0	0	0	153,168	XXX	XXX
..002100-AA-3	ASF Crabapple, L.P. - Term Loan	05/08/2026	CA_CASH_CLOSE		1,126,322	1,126,322	1,120,690	1,120,690	0	0	0	0	0	1,120,690	0	5,632	5,632	26,811	12/07/2029	1.G PL
..00268*-AA-5	ASF VIII SUNTORI, L.P and ASF VIII B SUN	05/05/2026	CA_CASH_CLOSE		4,070,509	4,070,509	3,948,731	4,083,383	0	0	0	0	(134,651)	3,948,731	121,778	0	121,778	92,304	05/02/2030	1.G PL
..00640#-AA-0	Adams Street Global Secondary Fund 6 LP	04/15/2026	CA_CASH_CLOSE		240,076	240,076	237,675	237,675	0	0	0	0	0	237,675	0	2,401	2,401	9,083	03/14/2030	1.F PL
..171435-AA-8	CHURCHILL CFO 2022-1 LTD. - Class A Revo	06/15/2026	CA_CASH_CLOSE		6,600,000	6,600,000	6,600,000	6,600,000	0	0	0	0	0	6,600,000	0	0	0	206,250	06/15/2037	1.F PL
..239426-AD-1	DAWSON RATED FUND 6-R1 LP - Secured Clas	06/15/2026	CA_CASH_CLOSE		812,166	812,166	812,166	812,166	0	0	0	0	0	812,166	0	0	0	30,343	06/15/2034	1.G PL
..239426-AF-6	DAWSON RATED FUND 6-R1 LP - Secured Clas	06/15/2026	CA_CASH_CLOSE		203,042	203,042	203,042	203,042	0	0	0	0	0	203,042	0	0	0	8,662	06/15/2034	2.C PL
..40487*-AC-2	HV Voyage L.P. - 1st Lien Term Loan (Par	06/16/2026	CA_CASH_CLOSE		193,525	193,525	193,525	193,525	0	0	0	0	0	193,525	0	0	0	6,950	03/15/2028	1.F PL
..51513#-AA-7	LANDMARK EQUITY PARTNERS XV-D, LLC - Cla	05/20/2026	CA_CASH_CLOSE		686,021	686,021	686,021	686,021	0	0	0	0	0	686,021	0	0	0	18,719	07/14/2030	1.G PL
..51513@-AA-9	Landmark Equity Partners XVI-D, LLC	05/26/2026	CA_CASH_CLOSE		2,166,665	2,166,665	2,166,665	2,166,665	0	0	0	0	0	2,166,665	0	0	0	74,278	12/15/2029	1.F PL
..51514*-AA-0	Landmark Equity Partners XVII-B, L.P. -	06/25/2026	CA_CASH_CLOSE		25,728,898	25,728,898	25,728,898	25,728,898	0	0	0	0	0	25,728,898	0	0	0	1,030,862	06/23/2032	1.F PL
..51514@-AA-8	LANDMARK EQUITY PARTNERS XVII-D LLC REVO	06/25/2026	CA_CASH_CLOSE		42,554,847	42,554,847	42,554,847	42,554,847	0	0	0	0	0	42,554,847	0	0	0	1,705,016	06/23/2032	1.F PL
..62902#-AA-3	NCL III-PE-D LLC / NCL III-PE-E LLC SECD	06/25/2026	CA_CASH_CLOSE		11,716,256	11,716,256	11,716,256	11,716,256	0	0	0	0	0	11,716,256	0	0	0	469,427	06/23/2032	1.F PL
..63155Y-AB-2	NASSAU CFO 2022 LLC - Class A Term Loan	05/15/2026	CA_CASH_CLOSE		6,944	6,944	6,944	6,944	0	0	0	0	0	6,944	0	0	0	248	11/15/2037	1.G FE
..71685*-AA-1	PEV Holdings 1066 AB LLC	06/24/2026	CA_CASH_CLOSE		1,477,680	1,477,680	1,462,903	1,462,903	0	0	0	0	0	1,462,903	0	14,777	14,777	56,272	09/25/2031	1.G PL
..71685@-AA-9	PEV Holdings 1067 AB LLC	04/28/2026	CA_CASH_CLOSE		205,844	205,844	203,786	203,786	0	0	0	0	0	203,786	0	2,058	2,058	16,072	09/25/2031	1.F PL
..88675#-AA-3	TIKEHAU GREEN DIAMOND CFO LLC - Class A	05/15/2026	CA_CASH_CLOSE		3,366,667	3,366,667	3,366,667	3,366,667	0	0	0	0	0	3,366,667	0	0	0	117,742	12/21/2030	1.F PL
..88675#-AB-1	TIKEHAU GREEN DIAMOND CFO LLC - Class B	05/15/2026	CA_CASH_CLOSE		850,000	850,000	850,000	850,000	0	0	0	0	0	850,000	0	0	0	37,370	12/21/2030	2.C PL
..92221#-AA-4	VARDE MANAGEMENT INC DDTL 2025	05/15/2026	CA_CASH_CLOSE		1,509,091	1,509,091	1,509,091	1,509,091	0	0	0	0	0	1,509,091	0	0	0	61,852	07/20/2035	1.E PL
..G3165*-AB-0	CCO I CREDIT BACKED LOANS LTD. - Senior	04/15/2026	CA_CASH_CLOSE		1,121,300	1,121,300	1,121,300	1,121,300	0	0	0	0	0	1,121,300	0	0	0	29,595	12/17/2031	1.G PL
..G3166*-AB-3	CIP VIII Holdings SPV L.P - Term Loan	04/30/2026	BANK LOANS BARINGS		40,000,000	40,000,000	39,840,000	39,840,000	0	0	0	0	0	39,840,000	0	160,000	160,000	642,697	11/29/2029	1.F PL
..G42888-AC-0	HARBOURVEST DOVER STR X INVT LP 2ND AME	04/30/2026	CA_CASH_CLOSE		1,989,560	1,989,560	1,989,560	1,989,560	0	0	0	0	0	1,989,560	0	0	0	109,619	01/05/2028	1.F PL
..G7741@-AC-4	SVF II FINCO LP INCR B1	04/01/2026	CA_CASH_CLOSE		1,463,983	1,463,983	1,463,983	1,463,983	0	0	0	0	0	1,460,290	3,693	0	3,693	30,728	04/25/2029	1.F PL
..G7741@-AD-2	SVF II FINCO LP INCR B2	04/01/2026	CA_CASH_CLOSE		187,350	187,350	187,350	187,350	0	0	0	0	0	186,874	473	0	473	3,932	04/25/2029	1.F PL
..L5447@-AB-1	INVESCO GLOBAL PROPERTY Zeppelin	04/10/2026	CA_CASH_CLOSE		491,455	491,455	491,455	0	0	0	0	0	0	491,455	0	0	0	12,492	09/15/2034	1.G PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					148,768,201	148,768,201	148,461,555	148,104,752	0	0	0	0	(134,651)	148,457,386	125,944	184,868	310,812	4,797,324	XXX	XXX
..31425B-AA-5	FCI Funding 2024-1 LLC-FCITL 2024-1A A	06/15/2026	PAYDOWN		2,717,469	2,717,469	2,717,372	2,717,406	0	63	0	63	0	2,717,469	0	0	0	63,081	08/15/2036	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
..34411J-AA-8	FNA 9 LLC-FNH 2026-1 A	06/15/2026	PAYDOWN		694,063	694,063	695,147	0	0	(1,084)	0	(1,084)	0	694,063	0	0	0	5,319	04/16/2046	1.F FE
..693696-AA-4	Pvone 2023-1 LLC-PVONE 2023-1A A	06/15/2026	PAYDOWN		146,590	146,590	146,507	146,576	0	14	0	14	0	146,590	0	0	0	4,241	07/16/2035	1.A FE
..693699-AA-8	PVONE 2023-1 LLC-PVONE 2023-2A A	06/15/2026	PAYDOWN		1,520,272	1,520,272	1,520,270	1,520,263	0	9	0	9	0	1,520,272	0	0	0	43,557	09/17/2035	1.A FE
..748950-AA-0	RAM 2025-1 LLC	04/15/2026	PAYDOWN		106,740	0	0	0	0	0	0	0	0	106,740	0	0	0	0	05/15/2040	1.A FE
1339999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - other financial asset-backed securities - not self-liquidating (unaffiliated)					5,185,134	5,078,394	5,079,296	4,384,245	0	(998)	0	(998)	0	5,185,134	0	0	0	116,198	XXX	XXX
..12327A-AA-6	Business Jet Securities -BJETS 2022-1A A	06/15/2026	PAYDOWN		4,173,921	4,173,921	4,049,356	4,104,841	0	69,080	0	69,080	0	4,173,921	0	0	0	92,500	06/15/2037	1.F FE
..12510H-AB-6	CARS-DB4 LP-CAUTO 2020-1A A2	06/15/2026	PAYDOWN		7,118	7,118	7,117	7,118	0	0	0	0	0	7,118	0	0	0	90	02/15/2050	1.A FE
..12510H-AC-4	Capital Automotive Reit-CAUTO 2020-1A A3	06/15/2026	PAYDOWN		9,446	9,446	9,184	9,259	0	187	0	187	0	9,446	0	0	0	128	02/15/2050	1.A FE
..12510H-AE-0	CARS-DB4 LP-CAUTO 2020-1A A5	06/15/2026	PAYDOWN		3,125	3,125	3,012	3,054	0	71	0	71	0	3,125	0	0	0	45	02/15/2050	1.E FE
..12510H-AF-7	Capital Automotive Reit-CAUTO 2020-1A A6	06/15/2026	PAYDOWN		2,343	2,343	2,160	2,184	0	159	0	159	0	2,343	0	0	0	37	02/15/2050	1.E FE
..12510H-AL-4	CARS-DB5 LP-CAUTO 2021-1A A2	06/15/2026	PAYDOWN		1,259	1,259	982	1,041	0	218	0	218	0	1,259	0	0	0	12	08/15/2051	1.A FE
..12510H-AM-2	CARS-DB5 LP-CAUTO 2021-1A A3	06/15/2026	PAYDOWN		3,810	3,810	3,392	3,730	0	80	0	80	0	3,810	0	0	0	30	08/15/2051	1.E FE
..12510H-AN-0	Capital Automotive REIT-CAUTO 2021-1A A4	06/15/2026	PAYDOWN		22,500	22,500	21,465	21,841	0	658	0	658	0	22,500	0	0	0	259	08/15/2051	1.E FE
..12510H-AQ-3	Capital Automotive REIT-CAUTO 2022-1A A2	06/15/2026	PAYDOWN		64,375	64,375	64,002	64,185	0	190	0	190	0	64,375	0	0	0	992	03/15/2052	1.E FE
..12510H-BC-3	Capital Automotive REIT-CAUTO 2026-1A A2	06/15/2026	PAYDOWN		17,188	17,188	17,184	0	0	3	0	3	0	17,188	0	0	0	191	02/15/2056	1.E FE
..12530M-AA-3	CF Hippolyta LLC-SORT 2020-1 A1	06/15/2026	PAYDOWN		106,792	106,792	101,703	102,627	0	4,165	0	4,165	0	106,792	0	0	0	751	07/15/2060	1.E FE
..12530M-AB-1	CF Hippolyta Issuer LLC-SERIES 20-1 CLAS	06/15/2026	PAYDOWN		64,443	64,443	64,413	64,428	0	16	0	16	0	64,443	0	0	0	568	07/15/2060	1.E FE
..12530M-AE-5	CF Hippolyta LLC-SORT 2021-1A A1	06/15/2026	PAYDOWN		97,910	97,910	90,817	92,101	0	5,809	0	5,809	0	97,910	0	0	0	623	03/15/2061	1.E FE
..29375U-AB-5	Enterprise Fleet Financi-EFF 2025-3 A2	06/20/2026	PAYDOWN		1,221,929	1,221,929	1,221,867	1,221,892	0	36	0	36	0	1,221,929	0	0	0	23,430	04/20/2028	1.A FE
..33938M-AA-7	Flexential Issuer 2021-1	04/08/2026	PAYDOWN		12,685,714	12,685,714	12,288,836	12,588,029	0	97,685	0	97,685	0	12,685,714	0	0	0	107,223	11/27/2051	1.G FE
..33938M-AB-5	Flexential Issuer 2021-1	04/06/2026	PAYDOWN		10,500,000	10,500,000	10,078,683	10,403,720	0	96,280	0	96,280	0	10,500,000	0	0	0	104,160	11/27/2051	2.B FE
..33938M-AC-3	Flexential Issuer 2021-1-FLX 2021-1A C	04/08/2026	PAYDOWN		18,000,000	18,000,000	16,567,109	17,662,572	0	337,428	0	337,428	0	18,000,000	0	0	0	332,640	11/27/2051	3.C FE
..345279-AD-5	Ford Credit Auto Lease T-FORDL 2024-B A3	06/15/2026	PAYDOWN		6,845,499	6,845,499	6,884,005	6,866,872	0	(21,373)	0	(21,373)	0	6,845,499	0	0	0	141,919	12/15/2027	1.A FE
..387422-AC-2	Granite Park Equipment Leasing 2023-1 LL	05/20/2026	PAYDOWN		73,341	73,341	73,335	73,339	0	2	0	2	0	73,341	0	0	0	1,813	09/20/2032	1.A FE
..44934F-AD-7	Hyundai Auto Lease Secur-HALST 2024-B A3	06/15/2026	PAYDOWN		5,918,282	5,918,282	5,964,981	5,937,385	0	(19,103)	0	(19,103)	0	5,918,282	0	0	0	132,124	05/17/2027	1.A FE
..67181D-AA-9	Oak Street Investment Gr-OAKIG 2020-1A A	06/20/2026	PAYDOWN		162,221	162,221	159,082	159,101	0	3,120	0	3,120	0	162,221	0	0	0	1,262	11/20/2050	1.C FE
..67181D-AB-7	Oak Street Investment Gr-SERIES 20-1A CL	06/20/2026	PAYDOWN		89,132	89,132	89,095	89,122	0	11	0	11	0	89,132	0	0	0	828	11/20/2050	1.C FE
..67190A-AA-4	Oak Street Investment Gr-OAKIG 2021-1A A	06/20/2026	PAYDOWN		122,287	122,287	117,305	122,183	0	103	0	103	0	122,287	0	0	0	761	01/20/2051	1.C FE
..67190A-AB-2	Oak Street Investment Gr-OAKIG 2021-1A A	06/20/2026	PAYDOWN		197,017	197,017	184,631	187,622	0	9,395	0	9,395	0	197,017	0	0	0	1,599	01/20/2051	1.C FE
..78433X-AA-8	Stonepeak 2021-1 ABS-SALTT 2021-1A AA	06/15/2026	PAYDOWN		81,255	81,255	75,757	78,668	0	2,587	0	2,587	0	81,255	0	0	0	844	02/28/2033	1.C FE
..78433X-AC-4	Stonepeak 2021-1 ABS-SALTT 2021-1A B	06/15/2026	PAYDOWN		104,006	104,006	95,738	99,685	0	4,321	0	4,321	0	104,006	0	0	0	1,811	02/28/2033	2.B FE
..85573L-AA-9	START Ireland-STARR 2019-1 A	05/15/2026	PAYDOWN		123,173	123,173	123,168	123,172	0	1	0	1	0	123,173	0	0	0	2,099	03/15/2044	1.F FE
..86212V-AA-2	Store Master Funding I-V-STR 2016-1A A1	06/20/2026	PAYDOWN		66,325	66,325	66,290	66,322	0	3	0	3	0	66,325	0	0	0	1,095	10/20/2046	1.C FE
..86212V-AE-4	Store Master Funding I-V-SERIES 18-1A CL	06/20/2026	PAYDOWN		33,125	33,125	33,113	33,122	0	3	0	3	0	33,125	0	0	0	592	10/20/2048	1.A FE
..86212X-AM-2	Store Master Funding I-V-STR 2024-1A A2	06/20/2026	PAYDOWN		12,500	12,500	12,499	12,500	0	1	0	1	0	12,500	0	0	0	297	05/20/2054	1.A FE
..86744Y-AA-3	Sunnova SOL VI Issuer LL-SNVA 2024-1A A	04/30/2026	PAYDOWN		93,608	93,608	90,225	89,452	0	4,156	0	4,156	0	93,608	0	0	0	2,657	01/30/2059	1.G FE
..86745Q-AA-9	Sunnova Sol III Issuer L-SNVA 2021-1 A	04/30/2026	PAYDOWN		193,764	193,764	163,050	166,638	0	27,126	0	27,126	0	193,764	0	0	0	2,500	04/28/2056	1.D FE
..86745X-AA-4	Sunnova Sol V Issuer LLC-SNVA 2023-1A A	04/30/2026	PAYDOWN		118,703	118,703	112,477	113,428	0	5,275	0	5,275	0	118,703	0	0	0	3,205	04/30/2058	1.G FE
..86772R-AA-3	Sunrun Jupiter Issuer 20-SUNRN 2022-1A A	04/30/2026	PAYDOWN		84,022	84,022	83,338	83,625	0	397	0	397	0	84,022	0	0	0	1,996	07/30/2057	1.G FE
..88035K-AA-7	TENET 2024-1A A1-TENET 2024-1A A1	06/20/2026	PAYDOWN		2,973	2,973	2,971	2,966	0	6	0	6	0	2,973	0	0	0	67	10/20/2054	1.C FE
..881934-AD-5	Tesla Auto Lease Trust 2-TESLA 2024-B A3	06/20/2026	PAYDOWN		2,375,377	2,375,377	2,381,594	2,378,428	0	(3,051)	0	(3,051)	0	2,375,377	0	0	0	47,900	10/20/2027	1.A FE
..BGS340-AP-7	Sunnova Sol Issuer LLC	04/08/2026	PAYDOWN		501,201	0	0	0	0	0	0	0	0	501,201	0	0	0	0	01/30/2060	1.G PL
..BGS340-AS-1	Sunnova Sol Issuer LLC	04/08/2026	PAYDOWN		14,812	0	0	0	0	0	0	0	0	14,812	0	0	0	0	01/30/2060	2.C PL
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					64,194,496	63,678,483	61,303,936	63,036,252	0	625,045	0	625,045	0	64,194,496	0	0	0	1,009,048	XXX	XXX
..05377R-EK-6	Avis Budget Rental Car F-AESOP 2021-1A C	06/20/2026	PAYDOWN		2,392,500	2,392,500	2,251,847	2,377,363	0	15,137	0	15,137	0	2,392,500	0	0	0	21,233	08/20/2027	2.C FE
..12563L-AN-7	CLI Funding VI LLC-CLIF 2020-1A A	06/18/2026	PAYDOWN		342,995	342,995	315,265	318,402	0	24,593	0	24,593	0	342,995	0	0	0	2,958	09/18/2045	1.F FE
..12563L-AS-6	CLI Funding VI LLC-2020-3A A	06/18/2026	PAYDOWN		227,500	227,500	197,854	207,288	0	20,212	0	20,212	0	227,500	0	0	0	1,992	10/18/2045	1.F FE
..12565K-AE-7	CLI Funding VIII LLC-CLIF 2022-1A A	06/18/2026	PAYDOWN		200,000	200,000	170,242	176,080	0	23,920	0	23,920	0	200,000	0	0	0	2,267	01/18/2047	1.F FE
..12571W-AJ-2	CLI Funding IX LLC-CLIF 2025-1A B	06/20/2026	PAYDOWN		108,000	108,000	108,831	108,803	0	(803)	0	(803)	0	108,000	0	0	0	2,516	06/20/2050	1.F FE
..12807C-AA-1	CAL Funding IV Ltd-CAI 2020-1A A	04/21/2026	VARIOUS		2,388	0	0	0	0	2,850	0	2,850	0	2,850	0	(462)	(462)	(8,090)	09/25/2045	1.F FE
..233046-AH-4	DB Master Finance LLC-DNKN 2017-1AW A2II	05/20/2026	PAYDOWN		30,000	30,000	29,986	30,000	0	0	0	0	0	30,000	0	0	0	503	11/20/2047	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
233046-AM-3	DB Master Finance LLC-DNKN 2019-1AW A23W	05/20/2026	PAYDOWN		45,000	45,000	45,480	45,185	0	(185)	0	(185)	0	45,000	0	0	0	900	05/20/2049	1.C FE
361528-AC-6	GBX Leasing 2023-1 LLC-GBXL 2023-1A A	06/20/2026	PAYDOWN		9,386	9,386	9,381	9,382	0	3	0	3	0	9,386	0	0	0	251	11/20/2053	1.C FE
380241-AA-7	Goddard Funding LLC-GDRD 2022-1 A2	04/30/2026	PAYDOWN		42,250	42,250	42,262	42,257	0	(7)	0	(7)	0	42,250	0	0	0	1,450	10/30/2052	2.C FE
45029*-AA-0	ISPC Financing Trust 2025-1 5.77% Asset	06/15/2026	PAYDOWN		363,106	363,106	363,060	363,061	0	44	0	44	0	363,106	0	0	0	23,540	10/17/2044	1.F PL
466365-AC-7	Jack in the Box Funding -JACK 2019-1A A2	05/25/2026	PAYDOWN		80,238	80,238	75,615	77,553	0	2,685	0	2,685	0	80,238	0	0	0	1,994	08/25/2049	2.C FE
466365-AE-3	Jack in the Box Funding -JACK 2022-1A A2	05/25/2026	PAYDOWN		25,725	25,725	22,935	23,704	0	2,021	0	2,021	0	25,725	0	0	0	532	02/26/2052	2.C FE
47760Q-AB-9	Jimmy Johns Funding LLC-JIMMY 2017-1A A2	04/30/2026	PAYDOWN		18,000	18,000	18,000	18,000	0	0	0	0	0	18,000	0	0	0	436	07/30/2047	2.B FE
53946H-AA-6	Loan Asset Issuer LLC - Series 2022 NG-2	06/25/2026	CA_CASH_CLOSE		873,858	873,858	873,858	873,858	0	0	0	0	0	873,858	0	0	0	22,004	11/25/2047	1.G PL
53948H-AA-1	Loan Asset Issuer LLC - Series 2021 NG-1	05/27/2026	CA_CASH_CLOSE		1,140,529	1,140,529	1,140,529	1,140,529	0	0	0	0	0	1,140,529	0	0	0	(19,714)	10/25/2046	1.G PL
53950U-AA-0	Loan Asset Issuer LLC - Series 2023 NG-1	06/25/2026	CA_CASH_CLOSE		3,785,621	3,785,621	3,785,621	3,785,621	0	0	0	0	0	3,785,621	0	0	0	105,058	08/25/2048	1.G PL
53950U-AB-8	Loan Asset Issuer LLC - Series 2023 NG-1	05/25/2026	CA_CASH_CLOSE		506,701	506,701	506,701	506,701	0	0	0	0	0	506,701	0	0	0	10,241	08/25/2048	2.C PL
53950X-AA-4	Loan Asset Issuer LLC - Series 2022 NG-1	06/25/2026	CA_CASH_CLOSE		459,636	459,636	459,636	459,636	0	0	0	0	0	459,636	0	0	0	(14,534)	02/25/2047	1.G PL
595481-AA-0	Mid-State Capital Corp 2-MDST 2005-1 A	06/01/2026	PAYDOWN		47,396	47,396	45,500	47,396	0	0	0	0	0	47,396	0	0	0	1,111	01/01/2040	1.E FE
59549W-AA-1	Mid-State Trust XI-MDST 11 A1	06/15/2026	PAYDOWN		57,128	57,128	57,126	57,128	0	0	0	0	0	57,128	0	0	0	1,155	07/15/2038	1.E FE
674135-EM-6	Oakwood Mortgage Investo-OAK 1999-A M2	05/01/2026	PAYDOWN		0	(271)	(240)	(100)	0	352	0	352	0	0	0	0	0	(5)	04/01/2029	6. *
741011-AA-8	Presidio Finance LLC-PRSDO 2023-1 A1	06/09/2026	PAYDOWN		9,564,579	9,564,579	9,564,579	9,564,579	0	0	0	0	0	9,564,579	0	0	0	335,223	12/25/2038	1.G PL
74333W-AJ-1	Progress Residential Trust-PROG 2021-SFR	06/01/2026	PAYDOWN		32,368	32,368	32,367	32,367	0	1	0	1	0	32,368	0	0	0	517	12/01/2040	2.A FE
83546D-AL-2	Sonic Capital LLC-SONIC 2020-1AW A2IW	06/20/2026	PAYDOWN		17,500	17,500	17,806	17,566	0	(66)	0	(66)	0	17,500	0	0	0	248	01/20/2050	1.C FE
83546D-AM-0	Sonic Capital LLC-SONIC 2020-1AW A21W	06/20/2026	PAYDOWN		43,750	43,750	46,495	44,329	0	(579)	0	(579)	0	43,750	0	0	0	500	01/20/2050	1.C FE
87257F-AA-1	TMCL VII Holdings Ltd-TMCL 2025-1H A	06/23/2026	PAYDOWN		237,061	237,061	237,057	237,058	0	2	0	2	0	237,061	0	0	0	6,368	07/23/2050	2.B FE
87267C-AA-6	TRP 2021 LLC-TRP 2021-1 A	06/17/2026	PAYDOWN		427,612	427,612	387,406	407,244	0	20,369	0	20,369	0	427,612	0	0	0	3,687	06/19/2051	1.F FE
88315L-AQ-1	Textainer Marine Contain-TMCL 2021-2A A	06/20/2026	PAYDOWN		185,801	185,801	162,452	170,058	0	15,743	0	15,743	0	185,801	0	0	0	1,726	04/20/2046	1.F FE
88315L-AS-7	Textainer Marine Contain-TMCL 2021-3A A	06/20/2026	PAYDOWN		119,000	119,000	101,984	104,812	0	14,188	0	14,188	0	119,000	0	0	0	0	08/20/2046	1.F FE
88655A-AA-8	TIF Funding III LLC-TIF 2024-1A A	06/20/2026	PAYDOWN		122,813	122,813	123,100	123,085	0	(273)	0	(273)	0	122,813	0	0	0	2,804	04/20/2049	1.C FE
88655A-AC-4	TIF Funding III LLC-TIF 2024-1A B	06/20/2026	PAYDOWN		112,500	112,500	112,192	112,214	0	286	0	286	0	112,500	0	0	0	2,616	04/20/2049	1.F FE
88655A-AG-5	TIF Funding III LLC-TIF 2024-2A A	06/20/2026	PAYDOWN		150,501	150,501	150,333	150,344	0	156	0	156	0	150,501	0	0	0	3,474	07/20/2049	1.C FE
88655A-AH-3	TIF Funding III LLC-TIF 2024-2A B	06/20/2026	PAYDOWN		157,163	157,163	156,984	156,996	0	166	0	166	0	157,163	0	0	0	3,785	07/20/2049	1.F FE
89609M-AA-7	Tribute Rail LLC-TRP 2022-1 A	04/20/2026	PAYDOWN		14,289,572	14,289,572	14,048,263	14,254,073	0	35,498	0	35,498	0	14,289,572	0	0	0	232,360	05/17/2052	1.F FE
89609M-AB-5	Tribute Rail LLC-TRP 2022-1 B	04/20/2026	PAYDOWN		1,650,000	1,650,000	1,649,770	1,649,966	0	34	0	34	0	1,650,000	0	0	0	32,416	05/17/2052	2.B FE
89657B-AB-0	Trinity Rail Leasing 201-TRL 2019-2A A1	06/17/2026	PAYDOWN		506,174	506,174	506,054	506,158	0	16	0	16	0	506,174	0	0	0	5,041	10/18/2049	1.F FE
89679Q-AD-7	Triton Container Finance-TCF 2026-1A A	06/20/2026	PAYDOWN		31,250	31,250	31,243	0	0	7	0	7	0	31,250	0	0	0	169	05/20/2051	1.C FE
89679Q-AE-5	Triton Container Finance-TCF 2026-1A B	06/20/2026	PAYDOWN		62,500	62,500	62,495	0	0	5	0	5	0	62,500	0	0	0	348	05/20/2051	1.F FE
89680H-AA-0	Triton Container Finance-TCF 2020-1A A	06/20/2026	PAYDOWN		777,963	777,963	670,347	708,844	0	69,118	0	69,118	0	777,963	0	0	0	6,840	09/20/2045	1.F FE
89680H-AB-8	Triton Container Finance-TCF 2020-1A B	06/20/2026	PAYDOWN		68,000	68,000	62,560	64,856	0	3,144	0	3,144	0	68,000	0	0	0	1,060	09/20/2045	2.B FE
89680H-AE-2	Triton Container Finance-TCF 2021-1A A	06/20/2026	PAYDOWN		513,783	513,783	448,616	463,952	0	49,831	0	49,831	0	513,783	0	0	0	3,982	03/20/2046	1.F FE
89683L-AA-8	TRP - TRIP Rail Master F-TRP 2021-2 A	06/17/2026	VARIOUS		551,169	550,763	485,927	521,796	0	29,410	0	29,410	0	551,206	0	(37)	(37)	4,634	06/19/2051	1.F FE
96043C-AD-2	Westlake Automobile Rece-WLAKE 2024-3A A	06/15/2026	PAYDOWN		6,885,950	6,885,950	6,905,048	6,896,524	0	(10,574)	0	(10,574)	0	6,885,950	0	0	0	146,780	04/17/2028	1.A FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					47,264,966	47,261,901	46,482,567	46,854,668	0	317,304	0	317,304	0	47,265,465	0	(499)	(499)	952,376	XXX	XXX
22228#-AA-4	CounterpointeSRE CPACE 706 Mission Stree	06/30/2026	CA_CASH_CLOSE		2,878,159	2,878,159	2,878,159	2,878,159	0	0	0	0	0	2,878,159	0	0	0	50,780	09/02/2048	1.F PL
22228#-AB-2	CounterpointeSRE CPACE 706 Mission Stree	06/30/2026	CA_CASH_CLOSE		392,476	392,476	392,476	392,476	0	0	0	0	0	392,476	0	0	0	6,945	09/02/2048	2.B PL
22228#-AC-0	CounterpointeSRE CPACE 706 Mission Stree	06/30/2026	CA_CASH_CLOSE		77,187	77,187	77,187	77,187	0	0	0	0	0	77,187	0	0	0	1,373	09/02/2048	2.C PL
1549999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (affiliated)					3,347,822	3,347,822	3,347,822	3,347,822	0	0	0	0	0	3,347,822	0	0	0	59,098	XXX	XXX
12510H-AT-7	CARS-DB7 LP-CAUTO 2023-1A A2	06/15/2026	PAYDOWN		3,229	3,229	3,281	2,536	0	(39)	0	(39)	0	3,229	0	0	0	63	09/15/2053	1.E FE
46651N-AA-2	JOL Air Ltd-JOLAR 2019-1 A	06/15/2026	PAYDOWN		6,527,203	6,527,203	6,541,960	6,527,893	0	(690)	0	(690)	0	6,527,203	0	0	0	122,258	04/15/2044	1.F FE
50543L-AA-0	LABRADOR AVIATION FINANC-SERIES 2016-1A	06/15/2026	PAYDOWN		353,789	353,789	346,925	352,532	0	1,257	0	1,257	0	353,789	0	0	0	5,762	01/15/2042	3.A FE
55446M-AA-5	MACH 1 Cayman 2019-1 Ltd	06/15/2026	PAYDOWN		263,594	263,594	263,585	263,592	0	1	0	1	0	263,594	0	0	0	4,352	10/15/2039	1.F FE
58862B-AA-1	Merchants Mobility Funding LLC / Series	06/22/2026	VARIOUS		1,179,421	1,179,421	1,179,421	1,179,421	0	0	0	0	0	1,179,421	0	0	0	(1,473)	10/20/2037	2.B PL
65345X-AA-2	GENESIS AIRCRAFT SERVICE Class A Certifi	06/15/2026	SINKING PAYMENT		1,685,357	1,685,357	1,685,315	1,685,314	0	43	0	43	0	1,685,357	0	0	0	(1,063)	12/17/2030	1.F PL
65345X-AB-0	GENESIS AIRCRAFT SERVICE Class B Certifi	06/15/2026	SINKING PAYMENT		462,877	462,877	457,789	458,734	0	4,143	0	4,143	0	462,877	0	0	0	12,874	12/17/2030	2.B PL
831003-AA-6	SLAM Super B 6.472% 9/15-SLAM SBT-1 B	06/15/2026	PAYDOWN		49,807	49,807	49,807	49,807	0	1	0	1	0	49,807	0	0	0	1,419	09/15/2031	2.A PL
85572R-AA-7	Start Ltd/Bermuda-STARR 2018-1 A	04/15/2026	PAYDOWN		1,430,246	1,430,246	1,425,859	1,429,219	0	1,027	0	1,027	0	1,430,246	0	0	0	19,494	05/15/2043	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
88607A-AA-7	Thunderbolt III Aircraft-TBOLT 2019-1 A	06/15/2026	PAYDOWN		717,781	717,781	717,754	717,777	0	4	0	4	0	717,781	0	0	0	9,607	11/15/2039	2.F FE
91878B-AA-4	VCI Asset Hldgs 1 LLC Loan	05/29/2026	CA_CASH_CLOSE		1,277,860	1,277,860	1,265,081	1,265,211	0	781	0	781	0	1,265,992	0	11,868	11,868	50,225	11/20/2030	3.B PL
94354K-AA-8	WAVE 2019-1 LLC-WAAV 2019-1 A	06/15/2026	PAYDOWN		161,663	161,663	161,656	161,357	0	305	0	305	0	161,663	0	0	0	2,438	09/15/2044	1.F FE
97063Q-AA-0	WILLIS ENGINE STRUCTURED-SERIES 17-A CLA	06/15/2026	PAYDOWN		768,218	768,218	767,564	768,066	0	152	0	152	0	768,218	0	0	0	15,123	08/15/2042	1.F FE
97064F-AA-3	Willis Engine Structured-WESTF 2020-A A	06/15/2026	PAYDOWN		147,152	147,152	147,150	147,152	0	0	0	0	0	147,152	0	0	0	1,979	03/15/2045	1.F FE
G7256K-AB-0	Prop 2017-1 Ltd-ABS SSNR 5.30 03/15/42	06/15/2026	PAYDOWN		334,530	334,530	334,331	349,330	0	(14,800)	0	(14,800)	0	334,530	0	0	0	12,225	03/15/2042	2.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					15,362,727	15,362,727	15,347,478	15,357,941	0	(7,815)	0	(7,815)	0	15,350,859	0	11,868	11,868	255,283	XXX	XXX
12565K-AA-5	CLI Funding VIII LLC-CLIF 2021-1A A	06/18/2026	PAYDOWN		155,202	155,202	132,905	139,967	0	15,235	0	15,235	0	155,202	0	0	0	1,069	02/18/2046	1.F FE
12571W-AA-1	CLI Funding IX LLC-CLIF 2024-1A A	06/20/2026	PAYDOWN		222,780	222,780	223,517	223,485	0	(705)	0	(705)	0	222,780	0	0	0	5,226	07/20/2049	1.C FE
26929H-AB-1	EWC Master Issuer LLC-WAX 2022-1A A2	05/08/2026	PAYDOWN		7,218,750	7,218,750	6,935,911	7,035,130	0	183,620	0	183,620	0	7,218,750	0	0	0	157,710	03/15/2052	2.B FE
361528-AD-4	GBX Leasing 2023-1 LLC-GBXL 2023-1A B	06/20/2026	PAYDOWN		15,306	15,306	15,765	15,687	0	(381)	0	(381)	0	15,306	0	0	0	464	11/20/2053	1.F FE
62946A-AB-0	NP SPE II LLC-NPRL 2016-1A A2	04/20/2026	PAYDOWN		13,624,795	13,624,795	13,916,329	13,636,497	0	(11,702)	0	(11,702)	0	13,624,795	0	0	0	246,972	04/20/2046	2.A FE
62946A-AC-8	NP SPE II LLC-NPRL 2017-1A A1	04/20/2026	PAYDOWN		3,699,383	3,699,383	3,699,348	3,699,383	0	0	0	0	0	3,699,383	0	0	0	41,581	10/21/2047	1.G FE
62946A-AD-6	NP SPE II LLC-NPRL 2017-1A A2	04/20/2026	PAYDOWN		5,985,069	5,985,069	5,971,119	5,982,090	0	2,978	0	2,978	0	5,985,069	0	0	0	84,170	10/21/2047	2.A FE
62947A-AB-9	NP SPE II LLC-NPRL 2019-2A A2	06/19/2026	PAYDOWN		112,958	112,958	112,953	112,954	0	4	0	4	0	112,958	0	0	0	1,296	11/19/2049	1.F FE
62947A-AF-0	NP SPE X LP-NPRL 2021-1A A1	06/05/2026	PAYDOWN		(86,383)	(86,383)	(86,357)	(86,383)	0	0	0	0	0	(86,383)	0	0	0	(457)	03/19/2051	1.F FE
74166Y-AC-4	Primrose Schools 22-1A A2	04/30/2026	PAYDOWN		6,750	6,750	6,750	6,750	0	0	0	0	0	6,750	0	0	0	193	04/30/2052	2.B FE
82666A-AA-8	Signal Rail IV LLC-SRL 2025-1A A	06/17/2026	PAYDOWN		96,740	96,740	96,720	96,720	0	20	0	20	0	96,740	0	0	0	2,074	11/17/2055	1.C FE
82667C-AC-9	Signal Rail I LLC-SRL 2024-1A A	06/17/2026	PAYDOWN		25,280	25,280	25,255	25,259	0	22	0	22	0	25,280	0	0	0	596	05/17/2054	1.C FE
82667C-AD-7	Signal Rail I LLC-SRL 2024-1A B	06/17/2026	PAYDOWN		14,386	14,386	14,570	14,543	0	(157)	0	(157)	0	14,386	0	0	0	365	05/17/2054	1.F FE
872480-AA-6	Tif Funding II LLC-SERIES 20-1A CLASS A	06/20/2026	PAYDOWN		40,000	40,000	36,484	37,697	0	2,303	0	2,303	0	40,000	0	0	0	348	08/20/2045	1.F FE
872480-AE-8	TIF Funding II LLC-TIF 2021-1A A	06/20/2026	PAYDOWN		159,375	159,375	139,412	143,221	0	16,154	0	16,154	0	159,375	0	0	0	1,096	02/20/2046	1.E FE
87407R-AA-4	TAL Advantage VII LLC-TAL 2020-1A A	06/20/2026	PAYDOWN		307,388	307,388	270,283	287,436	0	19,952	0	19,952	0	307,388	0	0	0	2,626	09/20/2045	1.F FE
87407R-AC-0	TAL Advantage VII LLC-TAL 2020-1A B	06/20/2026	PAYDOWN		111,563	111,563	110,421	111,027	0	536	0	536	0	111,563	0	0	0	1,529	09/20/2045	2.B FE
88315L-AJ-7	Textainer Marine Contain-SERIES 2020-3A	06/20/2026	PAYDOWN		245,700	245,700	215,295	228,148	0	17,552	0	17,552	0	245,700	0	0	0	2,160	09/20/2045	1.F FE
88315L-AL-2	Textainer Marine Contain-TMCL 2021-1A A	06/20/2026	PAYDOWN		180,500	180,500	159,725	164,139	0	16,361	0	16,361	0	180,500	0	0	0	1,264	02/20/2046	1.F FE
88316A-AA-9	Textainer Marine Contain-TMCL 2024-1A A	06/20/2026	PAYDOWN		77,000	77,000	76,483	76,508	0	492	0	492	0	77,000	0	0	0	1,684	08/20/2049	1.C FE
89656R-AA-8	Trinity Rail Leasing 202-TRL 2022-1 A	06/21/2026	PAYDOWN		92,608	92,608	90,722	91,374	0	1,234	0	1,234	0	92,608	0	0	0	1,761	05/19/2052	1.F FE
89657B-AA-2	Trinity Rail Leasing 201-TRL 2019-1A A	04/17/2026	PAYDOWN		33,544,774	33,544,774	31,697,482	33,404,272	0	140,502	0	140,502	0	33,544,774	0	0	0	427,137	04/17/2049	1.F FE
90352W-AD-6	ITE Rail Fund Levered LP-SERIES 21-1A CL	06/28/2026	PAYDOWN		47,928	47,928	41,254	44,378	0	3,550	0	3,550	0	47,928	0	0	0	405	02/28/2051	1.F FE
912928-AA-6	USQ Rail III LLC-STEAM 2024-1A A	06/28/2026	PAYDOWN		47,355	47,355	46,931	46,960	0	395	0	395	0	47,355	0	0	0	986	09/28/2054	1.C FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					65,945,207	65,945,207	63,949,277	65,537,242	0	407,965	0	407,965	0	65,945,207	0	0	0	982,255	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					1,415,169,594	1,413,057,753	1,396,197,383	1,330,477,326	13,438	6,903,800	1,331,571	5,585,667	(183,685)	1,417,388,917	259,818	(2,479,142)	(2,219,324)	40,229,204	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					87,892,444	87,892,437	85,949,182	88,512,134	0	0	0	0	(2,673,676)	85,949,182	1,943,262	0	1,943,262	2,334,380	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					1,503,062,038	1,500,950,190	1,482,146,565	1,418,989,460	13,438	6,903,800	1,331,571	5,585,667	(2,857,361)	1,503,338,099	2,203,080	(2,479,142)	(276,062)	42,563,584	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					1,503,062,038	1,500,950,190	1,482,146,565	1,418,989,460	13,438	6,903,800	1,331,571	5,585,667	(2,857,361)	1,503,338,099	2,203,080	(2,479,142)	(276,062)	42,563,584	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,285,930,672	2,227,107,394	2,190,615,678	2,067,770,848	207,279	8,044,539	1,331,571	6,920,247	(3,653,883)	2,284,264,572	2,979,911	(1,313,813)	1,666,098	85,788,454	XXX	XXX
38141G-C2-8	Goldman Sachs Group Inc/-GS 6.85 PERP	04/17/2026	VARIOUS	9,135,000.000	9,414,096	0	9,135,000	9,491,407	(356,407)	0	0	(356,407)	0	9,135,000	0	279,096	279,096	350,929		3.A FE
48128B-AN-1	JPMorgan Chase & Co-JPM 3.65 PERP	06/01/2026	CALL 100	5,000,000.000	5,000,000	0	4,750,050	4,970,880	(220,830)	0	0	(220,830)	0	4,750,050	0	249,950	249,950	91,250		2.A FE
499188-ZZ-6	KNOPP BIOSCIENCES LLC C PERP CONV PFD	05/21/2026	CAPITAL CONTRIBUTION	0.000	2,722,431	0	2,722,431	0	0	0	0	0	0	2,722,431	0	0	0	0		6. *
808513-BK-0	Charles Schwab Corp/The-SCHW 4 PERP	06/01/2026	CALL 100	32,200,000.000	32,200,000	0	31,932,300	31,984,814	(52,514)	0	0	(52,514)	0	31,932,300	0	267,700	267,700	644,000		2.C FE
949746-TD-3	Wells Fargo & Co-WFC 3.9 PERP	04/08/2026	DIRECT	10,285,000.000	10,285,000	0	9,539,521	10,246,783	(707,262)	0	0	(707,262)	0	9,539,521	0	745,479	745,479	100,279		2.B FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					59,621,527	XXX	58,079,302	56,693,884	(1,337,013)	0	0	(1,337,013)	0	58,079,302	0	1,542,225	1,542,225	1,186,458	XXX	XXX
037708-10-0	APOLLO ASSET-BACKED FINANCE LENDING COMP	05/01/2026	IN-KIND TRANSFER	7,500.000	7,500,002	0	7,500,002	7,500,002	0	0	0	0	0	7,500,002	0	0	0	559,890		3.A PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					7,500,002	XXX	7,500,002	7,500,002	0	0	0	0	0	7,500,002	0	0	0	559,890	XXX	XXX
4509999997. Total - preferred stocks - Part 4					67,121,529	XXX	65,579,304	64,193,886	(1,337,013)	0	0	(1,337,013)	0	65,579,304	0	1,542,225	1,542,225	1,746,348	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					67,121,529	XXX	65,579,304	64,193,886	(1,337,013)	0	0	(1,337,013)	0	65,579,304	0	1,542,225	1,542,225	1,746,348	XXX	XXX
03743Q-10-8	APA Corp-COMMON STOCK	06/18/2026	BLOOMBERG TRADEBOOK	7,862.000	256,312		264,761	0	0	0	0	0	0	264,761	0	(8,449)	(8,449)	1,966		
127097-10-3	CABOT OIL & GAS CORP-COMMON STOCK	05/08/2026	MERGER	6,409.000	167,979		167,979	168,685	(706)	0	0	(706)	0	167,979	0	0	0	1,410		
156440-ZZ-5	Centric Brands - Common Stock	04/27/2026	DIRECT	17,811.000	0		182,940	1,348	0	0	(181,222)	181,222	0	182,940	(182,940)	0	(182,940)	0		
34959A-20-6	Fortescue Ltd-ADR	05/01/2026	BLOOMBERG TRADEBOOK	2,000.000	57,529		67,582	58,220	9,362	0	0	9,362	0	67,582	0	(10,053)	(10,053)	1,659		
37827X-10-0	Glencore PLC-ADR	05/08/2026	RETURN OF CAPITAL	0.000	2,040		2,040	0	0	0	0	0	0	2,040	0	0	0	0		
428103-10-5	Hess Midstream LP-COMMON STOCK	04/28/2026	BLOOMBERG TRADEBOOK	8,400.000	316,018		359,111	289,800	69,311	0	0	69,311	0	359,111	0	(43,093)	(43,093)	6,418		
457187-10-2	INGREDION INC-COMMON STOCK	05/01/2026	BLOOMBERG TRADEBOOK	3,285.000	367,940		436,421	362,204	74,217	0	0	74,217	0	436,421	0	(68,481)	(68,481)	5,387		
465741-10-6	Itron Inc-COMMON STOCK	06/18/2026	BLOOMBERG TRADEBOOK	2,400.000	193,596		250,631	37,144	12,037	0	0	12,037	0	250,631	0	(57,036)	(57,036)	0		
55336V-10-0	MPLX LP COMMON UNIT	05/14/2026	VARIOUS	46,177.000	2,538,662		1,939,139	2,464,466	(525,328)	0	0	(525,328)	0	1,939,139	0	599,523	599,523	91,740		
651587-10-7	NEWMARKET CORP-COMMON STOCK	05/01/2026	BLOOMBERG TRADEBOOK	200.000	135,218		164,965	137,452	27,513	0	0	27,513	0	164,965	0	(29,747)	(29,747)	1,200		
67077M-10-8	NUTRIEN LTD-COMMON STOCK	06/18/2026	BLOOMBERG TRADEBOOK	14,200.000	887,791		873,592	475,244	(73,749)	0	0	(73,749)	0	873,592	0	14,200	14,200	3,147		
78454L-10-0	SM ENERGY CO-COMMON STOCK	06/18/2026	BLOOMBERG TRADEBOOK	2,200.000	59,045		85,206	41,140	44,066	0	0	44,066	0	85,206	0	(26,161)	(26,161)	1,408		
84265V-10-5	SOUTHERN COPPER CORP-COMMON STOCK	06/30/2026	CASHINLIEU	0.000	0		0	0	0	0	0	0	0	0	0	0	0	4		
958669-10-3	Western Midstream Partne-COMMON STOCK	04/29/2026	BLOOMBERG TRADEBOOK	6,660.000	278,349		258,687	263,070	(4,383)	0	0	(4,383)	0	258,687	0	19,662	19,662	6,061		
M53213-10-0	ICL Group Ltd-COMMON STOCK	05/04/2026	BLOOMBERG TRADEBOOK	36,500.000	199,982		226,325	208,415	17,910	0	0	17,910	0	226,325	0	(26,343)	(26,343)	1,273		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					5,460,461	XXX	5,279,379	4,507,188	(349,750)	0	(181,222)	(168,528)	0	5,279,379	(182,940)	364,022	181,082	121,673	XXX	XXX
23359*-10-9	DTV AMERICA CORPORATION	05/29/2026	3843	1,333,333.000	13,333		1,333,333	920,000	413,333	0	0	413,333	0	1,333,333	0	(1,320,000)	(1,320,000)	0		
313360-ZZ-5	FEDERAL HOME LOAN BANK CINCINNATI-R	04/27/2026	CALL 100	706.000	70,600		70,600	70,600	0	0	0	0	0	70,600	0	0	0	1,335		
404129-ZB-7	HC2 BROADCASTING $130 08/07/2024	05/29/2026	3843	12,495.000	125		0	0	0	0	0	0	0	0	0	125	125	0		
404129-ZC-5	HC2 BROADCASTING HOLDINGS INC	05/29/2026	3843	12,245.000	122		0	0	0	0	0	0	0	0	0	122	122	0		
404129-ZD-3	HC2 BROADCASTING $130 10/24/2025	05/29/2026	3843	30,000.000	300		0	0	0	0	0	0	0	0	0	300	300	0		
404129-ZG-9	HC2 Broadcasting $130 08/31/2026	05/29/2026	3843	45,000.000	450		0	0	0	0	0	0	0	0	0	450	450	0		
BGS1T2-2L-8	Pacificco Inc	05/07/2026	VARIOUS	3,971.000	24,849		0	0	(112,776)	0	0	(112,776)	0	0	0	24,849	24,849	0		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					109,779	XXX	1,403,933	990,600	300,557	0	0	300,557	0	1,403,933	0	(1,294,154)	(1,294,154)	1,335	XXX	XXX
78463V-10-7	SPDR Gold Shares-ETF	04/21/2026	BLOOMBERG TRADEBOOK	1,083.000	468,931		246,062	429,204	(183,142)	0	0	(183,142)	0	246,062	0	222,870	222,870	0		
5819999999. Subtotal - common stocks - exchange traded funds					468,931	XXX	246,062	429,204	(183,142)	0	0	(183,142)	0	246,062	0	222,870	222,870	0	XXX	XXX
5989999997. Total - common stocks - Part 4					6,039,171	XXX	6,929,374	5,926,992	(232,335)	0	(181,222)	(51,113)	0	6,929,374	(182,940)	(707,262)	(890,202)	123,008	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					6,039,171	XXX	6,929,374	5,926,992	(232,335)	0	(181,222)	(51,113)	0	6,929,374	(182,940)	(707,262)	(890,202)	123,008	XXX	XXX
5999999999. Total - preferred and common stocks					73,160,700	XXX	72,508,678	70,120,878	(1,569,348)	0	(181,222)	(1,388,126)	0	72,508,678	(182,940)	834,963	652,023	1,869,356	XXX	XXX
6009999999 - Totals					2,359,091,372	XXX	2,263,124,356	2,137,891,726	(1,362,069)	8,044,539	1,150,349	5,532,121	(3,653,883)	2,356,773,250	2,796,971	(478,850)	2,318,121	87,657,810	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Equity Call Options - S&P 500 - Strike Price 4697.24 / 180544	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/05/2024	01/05/2029	0	60,445,980	4697.24	6,924,701	3,818,708	4,621,956	1,966,896		4,752,108	0	0	(1,891,001)	0	0		
Equity Call Options - S&P 500 - Strike Price 4697.24 / 180551	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/05/2024	01/06/2031	0	102,482,500	4697.24	12,254,215	6,799,649	8,227,129	3,502,285		7,744,433	0	0	(3,366,854)	0	0		
Equity Call Options - S&P 500 - Strike Price 4696.05 / 145280	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/06/2027	0	840,780	4696.05	80,247	20,182	20,703	10,505		24,310	0	0	(10,006)	0	0		
Equity Call Options - S&P 500 - Strike Price 4696.05 / 145291	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2022	01/05/2029	0	2,075,217	4696.05	218,101	55,209	55,012	28,735		59,003	0	0	(27,371)	0	0		
Equity Call Options - S&P 500 - Strike Price 3895.08 / 163351	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/06/2028	0	11,272,223	3895.08	1,626,022	596,032	715,844	310,045		791,129	0	0	(295,185)	0	0		
Equity Call Options - S&P 500 - Strike Price 3895.08 / 163356	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2023	01/04/2030	0	13,719,968	3895.08	2,162,252	796,778	886,627	414,454		871,448	0	0	(394,576)	0	0		
Equity Call Options - S&P 500 - Strike Price 5975.38 / 193406	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	07/06/2026	2	1,195,076	5975.38	120,106	0	(39,888)	1,322		25,678	0	0	(39,888)	0	0		
Equity Call Options - S&P 500 - Strike Price 5975.38 / 193517	LIABILITY HEDGE	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	01/06/2025	01/04/2030	0	29,209,913	5975.38	1,337,814	1,398,120	1,568,524	727,788		1,660,552	0	0	(692,323)	0	0		
Equity Call Options - S&P 500 - Strike Price 5975.38 / 193518	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2025	01/06/2032	0	58,047,055	5975.38	2,681,774	2,804,484	3,144,776	1,459,868		3,342,542	0	0	(1,388,700)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 261.04 / 208331	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	0	28,077	261.04	0	817	(391)	426		321	0	0	(391)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 261.04 / 208418	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	0	2,202,585	261.04	0	64,096	(30,639)	33,456		25,138	0	0	(30,639)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 98.30 / 208377	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	351	3,451,889	98.30	0	231,414	(110,621)	120,793		211,215	0	0	(110,621)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208294	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	113	78,476,466	6944.82	0	6,199,632	(2,963,560)	3,236,072		1,248,288	0	0	(2,963,560)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208300	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	147	102,088,854	6944.82	0	8,065,008	(3,855,251)	4,209,757		7,815,111	0	0	(3,855,251)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208306	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	145	100,645,084	6944.82	0	7,950,950	(3,800,729)	4,150,221		3,299,873	0	0	(3,800,729)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208322	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	61	42,105,263	6944.82	0	3,326,311	(1,590,050)	1,736,261		2,498,073	0	0	(1,590,050)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208340	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	67	46,851,874	6944.82	0	3,701,293	(1,769,299)	1,931,993		3,086,648	0	0	(1,769,299)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208354	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	113	78,344,313	6944.82	0	6,189,192	(2,958,570)	3,230,622		5,331,160	0	0	(2,958,570)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208372	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2026	01/06/2027	0	14,021,057	6944.82	0	761,343	(363,939)	397,405		279,054	0	0	(363,939)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208378	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2026	01/06/2027	0	9,044,961	6944.82	0	148,337	(70,909)	77,429		90,415	0	0	(70,909)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208379	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2026	01/06/2031	0	9,164,749	6944.82	0	370,348	(177,564)	192,784		541,441	0	0	(177,564)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208381	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/06/2026	01/06/2033	0	32,197,867	6944.82	0	1,392,558	(667,665)	724,893		2,137,426	0	0	(667,665)	0	0		
Equity Call Options - S&P 500 - Strike Price 6944.82 / 208420	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	01/06/2026	07/06/2027	0	1,128,500	6944.82	0	95,697	(30,553)	65,144		18,101	0	0	(30,553)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1683.65 / 208330	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/06/2026	01/06/2027	0	45,762,817	1683.65	0	2,722,888	(1,301,600)	1,421,287		2,885,858	0	0	(1,301,600)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 573.86 / 208328	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/06/2026	01/06/2027	0	7,223,923	573.86	0	370,587	(177,149)	193,438		402,101	0	0	(177,149)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 413.18 / 208362	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	1,179	48,717,657	413.18	0	4,872,002	(2,328,924)	2,543,078		705,096	0	0	(2,328,924)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 94.79 / 208412	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	0	15,336,783	94.79	0	1,038,570	(496,459)	542,111		778,551	0	0	(496,459)	0	0		
Equity Call Options - S&P 500 - Strike Price 6920.93 / 208735	LIABILITY HEDGE	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/16/2026	01/15/2027	0	876,605	6920.93	0	44,239	(19,784)	24,454		60,097	0	0	(19,784)	0	0		
Equity Call Options - S&P 500 - Strike Price 5996.66 / 193850	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/18/2030	0	21,571,162	5996.66	978,252	1,022,160	1,160,459	562,888		1,332,004	0	0	(504,834)	0	0		
Equity Call Options - S&P 500 - Strike Price 5996.66 / 193856	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	01/17/2025	01/20/2032	0	39,350,361	5996.66	1,780,604	1,859,834	2,103,524	1,024,182		2,407,430	0	0	(918,583)	0	0		
Equity Call Options - S&P 500 - Strike Price 5996.66 / 193899	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	07/20/2026	1	599,666	5996.66	60,626	0	(20,135)	2,225		12,838	0	0	(20,135)	0	0		
Equity Call Options - S&P 500 - Strike Price 4839.81 / 180849	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2024	01/19/2029	0	30,600,543	4839.81	3,343,510	1,827,682	2,165,440	1,011,484		2,759,369	0	0	(901,103)	0	0		
Equity Call Options - S&P 500 - Strike Price 4839.81 / 180854	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/19/2024	01/17/2031	0	77,737,735	4839.81	9,021,135	4,979,504	5,986,054	2,755,780		7,938,357	0	0	(2,453,534)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 4482.73 / 145768	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2022	01/20/2027	0	1,067,105	4482.73	106,201	26,831	28,049	14,994		35,604	0	0	(13,294)	0	0		
Equity Call Options - S&P 500 - Strike Price 4482.73 / 145772	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2022	01/19/2029	0	2,284,303	4482.73	260,871	66,809	70,855	37,332		87,548	0	0	(33,081)	0	0		
Equity Call Options - S&P 500 - Strike Price 3972.61 / 163922	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/20/2023	01/20/2028	0	5,705,912	3972.61	830,902	305,018	367,062	170,362		423,775	0	0	(150,502)	0	0		
Equity Call Options - S&P 500 - Strike Price 3972.61 / 163924	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2023	01/18/2030	0	18,090,591	3972.61	2,821,343	1,042,856	1,214,392	582,443		1,377,883	0	0	(514,385)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 260.05 / 209041	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	0	1,625,403	260.05	0	47,299	(20,791)	26,508		21,827	0	0	(20,791)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 98.02 / 209047	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/20/2026	01/20/2027	0	1,891,683	98.02	0	134,120	(58,954)	75,166		107,548	0	0	(58,954)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 208955	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/20/2026	01/20/2027	0	8,041,951	6796.86	0	147,168	(64,689)	82,479		162,764	0	0	(64,689)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 208963	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/20/2026	01/17/2031	0	9,053,379	6796.86	0	367,477	(162,092)	205,384		546,200	0	0	(162,092)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 208968	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/20/2026	01/20/2033	0	13,852,639	6796.86	0	602,313	(265,678)	336,635		934,920	0	0	(265,678)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 208997	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	99	67,288,914	6796.86	0	5,598,450	(2,460,857)	3,137,593		1,097,112	0	0	(2,460,857)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209012	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	119	80,882,634	6796.86	0	6,729,450	(2,958,000)	3,771,450		5,658,972	0	0	(2,958,000)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209021	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2026	01/20/2027	0	11,351,750	6796.86	0	573,263	(251,984)	321,279		237,825	0	0	(251,984)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209024	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	99	67,288,914	6796.86	0	5,598,450	(2,460,857)	3,137,593		5,466,660	0	0	(2,460,857)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209044	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	01/20/2026	07/20/2027	0	714,833	6796.86	0	80,612	(23,666)	56,946		11,700	0	0	(23,666)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209046	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	65	44,117,407	6796.86	0	3,670,576	(1,613,440)	2,057,136		1,369,535	0	0	(1,613,440)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209058	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	64	43,251,310	6796.86	0	3,598,517	(1,581,766)	2,016,751		1,708,101	0	0	(1,581,766)	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.86 / 209070	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	69	46,614,632	6796.86	0	3,878,346	(1,704,767)	2,173,578		2,916,432	0	0	(1,704,767)	0	0		

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P Equal Weight Energy - Strike Price 1649.18 / 209002	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/20/2026	01/20/2027	0	29,248,421	1649.18	0	1,751,980	(770,101)	981,879		2,407,224	0	0	(770,101)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 576.40 / 209001	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	01/20/2026	01/20/2027	0	3,797,126	576.40	0	196,691	(86,458)	110,233		203,402	0	0	(86,458)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 437.23 / 209076	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	792	34,644,934	437.23	0	3,430,184	(1,507,773)	1,922,411		301,910	0	0	(1,507,773)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 96.41 / 209059	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	01/20/2026	01/20/2027	0	12,431,961	96.41	0	842,353	(370,265)	472,088		555,126	0	0	(370,265)	0	0		
Equity Call Options - S&P 500 - Strike Price 4500.53 / 146459	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/04/2022	02/05/2027	0	875,187	4500.53	92,093	23,398	24,752	14,037		28,468	0	0	(11,580)	0	0		
Equity Call Options - S&P 500 - Strike Price 4500.53 / 146461	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/04/2022	02/06/2029	0	2,205,498	4500.53	245,434	62,599	64,849	37,553		75,721	0	0	(30,971)	0	0		
Equity Call Options - S&P 500 - Strike Price 4111.08 / 164600	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/04/2028	0	5,580,626	4111.08	811,496	297,082	349,629	179,769		381,803	0	0	(145,968)	0	0		
Equity Call Options - S&P 500 - Strike Price 4111.08 / 164603	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/06/2023	02/06/2030	0	20,840,541	4111.08	3,240,224	1,195,304	1,375,279	723,267		1,398,664	0	0	(586,865)	0	0		
Equity Call Options - S&P 500 - Strike Price 4954.23 / 181400	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2024	02/06/2029	0	41,505,951	4954.23	4,400,083	2,394,803	2,832,136	1,443,443		3,451,266	0	0	(1,174,513)	0	0		
Equity Call Options - S&P 500 - Strike Price 4954.23 / 181402	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2024	02/06/2031	0	79,357,783	4954.23	8,910,389	4,887,266	5,787,304	2,945,749		7,465,650	0	0	(2,394,557)	0	0		
Equity Call Options - S&P 500 - Strike Price 6083.57 / 194729	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	08/06/2026	2	1,216,714	6083.57	121,550	0	(40,368)	8,252		25,871	0	0	(40,368)	0	0		
Equity Call Options - S&P 500 - Strike Price 6083.57 / 194801	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/06/2025	02/06/2030	0	36,300,995	6083.57	1,695,256	1,776,608	2,045,844	1,075,700		2,138,485	0	0	(872,756)	0	0		
Equity Call Options - S&P 500 - Strike Price 6083.57 / 194805	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	02/06/2025	02/06/2032	0	59,112,685	6083.57	2,739,873	2,868,962	3,289,853	1,737,098		3,614,525	0	0	(1,409,605)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 266.90 / 209656	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/05/2027	0	1,290,950	266.90	0	37,567	(14,673)	22,894		8,223	0	0	(14,673)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 266.90 / 209672	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/06/2026	02/05/2027	0	1,506,572	266.90	0	43,841	(17,124)	26,718		9,587	0	0	(17,124)	0	0		

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Equity Call Options - Ishares MSCI EAFE - Strike Price 102.61 / 209710	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	536	5,498,187	102.61	0	363,295	(141,896)	221,399		273,639	0	0	(141,896)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209624	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/05/2027	0	13,941,605	6932.30	0	679,084	(265,238)	413,846		272,540	0	0	(265,238)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209625	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/06/2031	0	10,758,069	6932.30	0	432,474	(170,620)	261,854		577,039	0	0	(170,620)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209629	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/06/2026	02/04/2033	0	28,206,200	6932.30	0	1,221,611	(481,950)	739,660		1,840,183	0	0	(481,950)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209635	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2026	02/05/2027	0	10,650,431	6932.30	0	211,944	(82,781)	129,162		176,872	0	0	(82,781)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209682	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	08/06/2027	2	1,386,460	6932.30	0	146,548	(38,054)	108,494		21,933	0	0	(38,054)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209688	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	128	88,733,440	6932.30	0	7,338,240	(2,866,182)	4,472,058		1,394,774	0	0	(2,866,182)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209700	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2026	02/05/2027	0	88,710,488	6932.30	0	7,682,328	(3,000,577)	4,681,751		6,883,008	0	0	(3,000,577)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209702	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	83	57,538,090	6932.30	0	4,758,390	(1,858,540)	2,899,850		3,839,397	0	0	(1,858,540)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209720	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	54	37,774,877	6932.30	0	3,123,976	(1,220,168)	1,903,808		1,097,757	0	0	(1,220,168)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209731	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	122	84,596,367	6932.30	0	6,996,105	(2,732,551)	4,263,554		3,201,409	0	0	(2,732,551)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209744	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	60	41,667,152	6932.30	0	3,445,866	(1,345,892)	2,099,974		2,437,310	0	0	(1,345,892)	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.30 / 209755	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	147	101,759,220	6932.30	0	8,415,470	(3,286,929)	5,128,541		6,620,306	0	0	(3,286,929)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1680.60 / 209653	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2026	02/05/2027	0	48,936,849	1680.60	0	2,887,274	(1,127,716)	1,759,558		3,359,021	0	0	(1,127,716)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 589.98 / 209651	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/06/2026	02/05/2027	0	4,769,515	589.98	0	244,199	(95,380)	148,819		175,503	0	0	(95,380)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 455.46 / 209704	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	1,332	60,662,395	455.46	0	7,090,998	(2,769,614)	4,321,384		384,185	0	0	(2,769,614)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 97.66 / 209689	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	02/06/2026	02/05/2027	0	20,768,594	97.66	0	1,349,959	(527,269)	822,689		901,367	0	0	(527,269)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6941.22 / 210029	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/13/2026	02/12/2027	0	979,267	6941.22	0	40,189	(14,848)	25,342		72,395	0	0	(14,848)	0	0		
Equity Call Options - S&P 500 - Strike Price 4079.09 / 165308	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/17/2023	02/18/2028	0	8,592,432	4079.09	1,229,697	447,724	511,145	284,428		592,368	0	0	(219,515)	0	0		
Equity Call Options - S&P 500 - Strike Price 4079.09 / 165310	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/17/2023	02/20/2030	0	16,958,688	4079.09	2,612,010	961,290	1,097,814	610,646		1,149,476	0	0	(470,667)	0	0		
Equity Call Options - S&P 500 - Strike Price 4348.87 / 147150	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/18/2022	02/19/2027	0	1,589,414	4348.87	171,069	43,510	45,319	27,771		55,531	0	0	(21,513)	0	0		
Equity Call Options - S&P 500 - Strike Price 4348.87 / 147153	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	02/18/2022	02/20/2029	0	2,507,570	4348.87	279,029	71,153	73,503	45,414		85,700	0	0	(35,170)	0	0		
Equity Call Options - S&P 500 - Strike Price 4975.51 / 181779	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2029	0	27,738,664	4975.51	2,872,232	1,554,528	1,787,808	996,601		2,157,406	0	0	(759,872)	0	0		
Equity Call Options - S&P 500 - Strike Price 4975.51 / 181784	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2024	02/20/2031	0	55,268,008	4975.51	6,091,708	3,323,620	3,827,104	2,130,759		4,714,346	0	0	(1,622,295)	0	0		
Equity Call Options - S&P 500 - Strike Price 6117.52 / 195049	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	08/20/2026	3	1,835,256	6117.52	185,544	0	(61,621)	17,363		38,727	0	0	(61,621)	0	0		
Equity Call Options - S&P 500 - Strike Price 6117.52 / 195151	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2030	0	30,460,462	6117.52	1,424,636	1,493,554	1,730,196	961,603		1,976,734	0	0	(731,009)	0	0		
Equity Call Options - S&P 500 - Strike Price 6117.52 / 195152	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2025	02/20/2032	0	48,228,967	6117.52	2,230,590	2,335,035	2,676,407	1,503,379		3,169,405	0	0	(1,143,328)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 268.17 / 210479	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	0	2,279,726	268.17	0	66,340	(23,338)	43,001		13,251	0	0	(23,338)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 104.90 / 210388	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	0	3,369,261	104.90	0	246,293	(86,646)	159,647		137,495	0	0	(86,646)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210474	Liability Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/20/2026	02/20/2031	0	12,416,779	6909.51	0	497,913	(177,339)	320,574		669,986	0	0	(177,339)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210475	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/18/2033	0	32,038,713	6909.51	0	1,376,383	(490,219)	886,164		1,871,815	0	0	(490,219)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210476	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/20/2026	02/19/2027	0	8,482,837	6909.51	0	148,450	(52,225)	96,225		112,520	0	0	(52,225)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210477	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2026	02/19/2027	0	12,531,689	6909.51	0	1,252,787	(440,731)	812,056		254,202	0	0	(440,731)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210591	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	59	41,044,629	6909.51	0	3,488,803	(1,227,363)	2,261,440		1,240,053	0	0	(1,227,363)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210593	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	114	78,449,208	6909.51	0	6,668,201	(2,345,877)	4,322,324		2,941,398	0	0	(2,345,877)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210595	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	100	69,088,481	6909.51	0	5,872,537	(2,065,962)	3,806,576		4,157,138	0	0	(2,065,962)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210603	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	08/20/2027	2	1,381,902	6909.51	0	148,830	(34,809)	114,021		21,869	0	0	(34,809)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210605	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	108	74,622,708	6909.51	0	6,342,948	(2,231,453)	4,111,495		1,172,756	0	0	(2,231,453)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210607	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	77	53,203,227	6909.51	0	4,522,287	(1,590,943)	2,931,344		3,505,821	0	0	(1,590,943)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210609	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	69	47,675,619	6909.51	0	4,052,439	(1,425,650)	2,626,789		3,219,863	0	0	(1,425,650)	0	0		
Equity Call Options - S&P 500 - Strike Price 6909.51 / 210611	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	86	59,421,786	6909.51	0	5,050,866	(1,776,897)	3,273,969		4,729,948	0	0	(1,776,897)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1676.90 / 210482	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	0	41,882,894	1676.90	0	2,483,656	(873,751)	1,609,904		3,017,998	0	0	(873,751)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 592.31 / 210481	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	0	5,374,202	592.31	0	276,234	(97,179)	179,055		191,847	0	0	(97,179)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 468.62 / 210589	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	1,119	52,452,406	468.62	0	6,341,926	(2,231,093)	4,110,833		272,336	0	0	(2,231,093)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 100.54 / 210386	Liability Hedge	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4ROTD8PU41	02/20/2026	02/19/2027	0	16,178,546	100.54	0	1,161,619	(408,658)	752,961		573,258	0	0	(408,658)	0	0		
Equity Call Options - S&P 500 - Strike Price 4328.87 / 147912	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/04/2027	0	2,313,933	4328.87	265,150	67,890	71,527	45,935		90,487	0	0	(33,505)	0	0		
Equity Call Options - S&P 500 - Strike Price 4328.87 / 147914	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/04/2022	03/02/2029	0	3,147,487	4328.87	382,497	98,463	102,886	66,618		123,836	0	0	(48,554)	0	0		
Equity Call Options - S&P 500 - Strike Price 4048.42 / 165863	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/06/2023	03/06/2028	0	9,177,411	4048.42	1,358,660	498,119	581,383	339,630		712,594	0	0	(242,921)	0	0		
Equity Call Options - S&P 500 - Strike Price 4048.42 / 165865	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/06/2023	03/06/2030	0	13,812,465	4048.42	2,081,624	761,510	848,152	519,222		883,606	0	0	(371,511)	0	0		
Equity Call Options - S&P 500 - Strike Price 5104.76 / 182202	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2029	0	43,838,652	5104.76	4,484,225	2,425,322	2,820,877	1,654,535		3,094,993	0	0	(1,180,565)	0	0		
Equity Call Options - S&P 500 - Strike Price 5104.76 / 182204	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/06/2024	03/06/2031	0	73,621,521	5104.76	7,941,824	4,323,619	5,022,338	2,949,537		5,093,025	0	0	(2,101,379)	0	0		

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 5738.52 / 195560	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	09/04/2026	2	1,147,704	5738.52	123,148	0	(40,824)	14,886		24,234	0	0	(40,824)	0	0		
Equity Call Options - S&P 500 - Strike Price 5738.52 / 195635	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/06/2030	0	29,861,252	5738.52	1,361,972	1,426,273	1,681,131	972,992		1,977,648	0	0	(695,824)	0	0		
Equity Call Options - S&P 500 - Strike Price 5738.52 / 195636	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2025	03/05/2032	0	42,744,396	5738.52	1,951,282	2,043,027	2,397,126	1,393,736		2,885,058	0	0	(996,779)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 265.39 / 211475	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	0	1,711,583	265.39	0	49,807	(15,591)	34,216		14,766	0	0	(15,591)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 265.39 / 211481	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	0	92,002	265.39	0	2,677	(838)	1,839		796	0	0	(838)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 98.28 / 211362	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2026	03/05/2027	0	3,815,689	98.28	0	317,847	(99,492)	218,355		239,986	0	0	(99,492)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211364	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	64	42,956,153	6740.02	0	3,870,376	(1,211,503)	2,658,873		1,320,905	0	0	(1,211,503)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211366	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	164	110,740,555	6740.02	0	9,977,793	(3,123,243)	6,854,550		4,513,918	0	0	(3,123,243)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211368	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	59	40,042,871	6740.02	0	3,607,888	(1,129,339)	2,478,549		2,397,803	0	0	(1,129,339)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211370	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	136	91,411,524	6740.02	0	8,236,235	(2,578,101)	5,658,134		6,230,473	0	0	(2,578,101)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211470	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/06/2026	03/06/2031	0	9,584,832	6740.02	0	388,186	(123,369)	264,817		517,759	0	0	(123,369)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211471	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/06/2026	03/04/2033	0	36,295,587	6740.02	0	1,549,822	(492,546)	1,057,276		2,074,762	0	0	(492,546)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211472	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/06/2026	03/05/2027	0	7,375,185	6740.02	0	128,328	(40,169)	88,159		178,366	0	0	(40,169)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211473	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4ROTD8PU41	03/06/2026	03/05/2027	0	15,545,413	6740.02	0	575,180	(180,043)	395,138		334,249	0	0	(180,043)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211477	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	09/03/2027	1	674,002	6740.02	0	75,421	(15,695)	59,726		10,911	0	0	(15,695)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211482	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	136	91,664,272	6740.02	0	8,259,008	(2,585,230)	5,673,778		1,480,658	0	0	(2,585,230)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211484	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	74	49,876,148	6740.02	0	4,493,872	(1,406,669)	3,087,203		3,521,326	0	0	(1,406,669)	0	0		

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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)
Equity Call Options - S&P 500 - Strike Price 6740.02 / 211486	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	102	68,748,204	6740.02	0	6,194,256	(1,938,922)	4,255,334		5,669,659	0	0	(1,938,922)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1646.61 / 211480	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/06/2026	03/05/2027	0	47,535,859	1646.61	0	2,799,862	(876,411)	1,923,451		4,256,545	0	0	(876,411)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 586.36 / 211479	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	03/06/2026	03/05/2027	0	7,027,307	586.36	0	362,609	(113,504)	249,105		317,365	0	0	(113,504)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 473.51 / 211358	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	0	60,573,236	473.51	0	7,621,666	(2,385,729)	5,235,937		277,189	0	0	(2,385,729)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 99.02 / 211360	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	0	19,765,001	99.02	0	1,470,686	(460,353)	1,010,333		792,397	0	0	(460,353)	0	0		
Equity Call Options - S&P 500 - Strike Price 6779.75 / 211659	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/13/2026	03/12/2027	0	1,346,933	6779.75	0	70,248	(20,627)	49,621		149,392	0	0	(20,627)	0	0		
Equity Call Options - S&P 500 - Strike Price 4463.12 / 148494	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/19/2027	0	3,484,463	4463.12	407,246	104,049	103,078	74,392		129,578	0	0	(51,316)	0	0		
Equity Call Options - S&P 500 - Strike Price 4463.12 / 148496	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/18/2022	03/20/2029	0	2,690,653	4463.12	330,859	84,879	82,934	60,684		92,108	0	0	(41,829)	0	0		
Equity Call Options - S&P 500 - Strike Price 3951.57 / 166386	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/20/2023	03/20/2028	0	10,912,967	3951.57	1,704,583	631,978	781,742	455,113		929,137	0	0	(306,108)	0	0		
Equity Call Options - S&P 500 - Strike Price 3951.57 / 166390	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2023	03/20/2030	0	13,135,985	3951.57	2,057,291	760,720	905,978	547,833		1,325,837	0	0	(368,777)	0	0		
Equity Call Options - S&P 500 - Strike Price 5224.62 / 182781	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/20/2024	03/20/2029	0	23,117,461	5224.62	2,556,070	1,392,347	1,653,350	1,003,253		1,871,245	0	0	(672,637)	0	0		
Equity Call Options - S&P 500 - Strike Price 5224.62 / 182784	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2024	03/20/2031	0	71,515,666	5224.62	8,112,787	4,426,875	5,201,437	3,189,776		6,674,374	0	0	(2,137,044)	0	0		
Equity Call Options - S&P 500 - Strike Price 5662.89 / 196271	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	09/18/2026	4	2,265,156	5662.89	234,896	0	(77,868)	34,417		47,494	0	0	(77,868)	0	0		
Equity Call Options - S&P 500 - Strike Price 5662.89 / 196401	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	03/20/2025	03/20/2030	0	31,689,788	5662.89	1,441,885	1,510,799	1,807,246	1,088,603		2,377,298	0	0	(734,275)	0	0		
Equity Call Options - S&P 500 - Strike Price 5662.89 / 196402	LIABILITY HEDGE	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2025	03/19/2032	0	48,001,409	5662.89	2,185,024	2,287,972	2,703,811	1,648,593		3,324,605	0	0	(1,112,301)	0	0		

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Equity Call Options - First Trust Barclays Edge Index - Strike Price 257.11 / 212165	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	0	1,861,104	257.11	0	53,972	(14,801)	39,171		38,405	0	0	(14,801)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 257.11 / 212171	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	0	497,999	257.11	0	14,442	(3,961)	10,481		10,383	0	0	(3,961)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 93.59 / 212063	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	0	6,773,819	93.59	0	623,625	(171,022)	452,603		584,867	0	0	(171,022)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212065	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	63	41,017,823	6506.48	0	3,949,991	(1,083,239)	2,866,752		1,291,470	0	0	(1,083,239)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212067	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	73	47,435,459	6506.48	0	4,568,005	(1,252,722)	3,315,284		3,035,674	0	0	(1,252,722)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212160	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/20/2031	0	7,737,277	6506.48	0	305,622	(85,407)	220,216		421,264	0	0	(85,407)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212161	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/20/2026	03/18/2033	0	31,133,732	6506.48	0	1,313,844	(367,156)	946,687		1,836,462	0	0	(367,156)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212162	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/20/2026	03/19/2027	0	8,025,997	6506.48	0	130,021	(35,657)	94,364		307,655	0	0	(35,657)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212163	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/19/2027	0	14,402,152	6506.48	0	879,971	(241,322)	638,650		303,181	0	0	(241,322)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212167	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	09/20/2027	2	1,301,296	6506.48	0	201,440	(36,525)	164,915		21,880	0	0	(36,525)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212172	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	143	93,042,664	6506.48	0	8,959,951	(2,457,161)	6,502,790		1,510,306	0	0	(2,457,161)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212174	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	155	100,850,440	6506.48	0	9,711,835	(2,663,356)	7,048,479		4,178,947	0	0	(2,663,356)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212176	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	149	96,946,552	6506.48	0	9,335,893	(2,560,259)	6,775,634		6,966,215	0	0	(2,560,259)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212178	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	88	57,257,024	6506.48	0	5,513,816	(1,512,099)	4,001,717		4,379,485	0	0	(1,512,099)	0	0		
Equity Call Options - S&P 500 - Strike Price 6506.48 / 212180	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	89	57,907,672	6506.48	0	5,576,473	(1,529,282)	4,047,191		5,299,922	0	0	(1,529,282)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1603.05 / 212170	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	03/19/2027	0	52,925,833	1603.05	0	3,202,013	(878,114)	2,323,899		6,147,457	0	0	(878,114)	0	0		

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Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 571.64 / 212169	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	03/20/2026	03/19/2027	0	6,404,242	571.64	0	345,829	(94,840)	250,990		443,317	0	0	(94,840)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 413.38 / 212059	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	0	62,632,796	413.38	0	7,812,685	(2,142,537)	5,670,148		1,117,118	0	0	(2,142,537)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 93.45 / 212061	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2026	03/19/2027	0	23,449,456	93.45	0	1,852,509	(508,029)	1,344,481		1,167,383	0	0	(508,029)	0	0		
Equity Call Options - S&P 500 - Strike Price 5074.08 / 196933	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	10/06/2026	0	1,571,019	5074.08	193,550	0	(64,045)	34,676		33,133	0	0	(64,045)	0	0		
Equity Call Options - S&P 500 - Strike Price 5074.08 / 196995	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/04/2025	04/05/2030	0	33,597,796	5074.08	1,464,864	1,532,886	1,904,881	1,167,513		2,325,810	0	0	(742,626)	0	0		
Equity Call Options - S&P 500 - Strike Price 5074.08 / 196998	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/04/2025	04/06/2032	0	54,846,172	5074.08	2,429,685	2,543,689	3,117,270	1,937,385		3,919,033	0	0	(1,232,031)	0	0		
Equity Call Options - S&P 500 - Strike Price 5204.34 / 183449	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/05/2024	04/06/2029	0	30,875,127	5204.34	3,278,414	1,715,509	2,038,764	1,311,307		2,487,204	0	0	(824,348)	0	0		
Equity Call Options - S&P 500 - Strike Price 5204.34 / 183452	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/05/2024	04/04/2031	0	78,645,201	5204.34	8,459,235	4,430,943	5,248,743	3,386,940		5,378,801	0	0	(2,128,098)	0	0		
Equity Call Options - S&P 500 - Strike Price 4073.94 / 141932	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2021	04/06/2028	0	2,560,103	4073.94	301,773	59,104	68,881	45,342		75,618	0	0	(29,175)	0	0		
Equity Call Options - S&P 500 - Strike Price 4481.15 / 149383	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/06/2022	04/06/2029	0	1,256,634	4481.15	151,816	37,647	37,287	28,880		44,468	0	0	(18,523)	0	0		
Equity Call Options - S&P 500 - Strike Price 4481.15 / 149385	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/06/2022	04/06/2027	0	3,034,169	4481.15	319,934	79,063	88,560	60,652		112,402	0	0	(38,947)	0	0		
Equity Call Options - S&P 500 - Strike Price 4105.02 / 167410	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/06/2023	04/06/2028	0	17,613,170	4105.02	2,665,104	936,718	1,162,585	718,381		1,342,475	0	0	(451,424)	0	0		
Equity Call Options - S&P 500 - Strike Price 4105.02 / 167414	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E570DZWZ7FF32TWEFA76	04/06/2023	04/05/2030	0	19,509,223	4105.02	2,967,092	1,040,831	1,251,207	798,235		1,409,672	0	0	(501,975)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 258.83 / 212735	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	0	1,583,252	258.83	0	46,073	(10,632)	35,441		28,867	0	0	(10,632)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 258.83 / 212741	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	0	643,663	258.83	0	18,731	(4,322)	14,408		11,825	0	0	(4,322)	0	0		

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Equity Call Options - Ishares MSCI EAFE - Strike Price 98.49 / 212630	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	490	4,828,971	98.49	0	437,838	(101,040)	336,799		300,397	0	0	(101,040)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212632	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	60	39,796,848	6611.83	0	3,673,238	(847,670)	2,825,567		1,228,014	0	0	(847,670)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212634	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	177	117,133,707	6611.83	0	10,811,407	(2,494,940)	8,316,467		4,737,856	0	0	(2,494,940)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212636	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	62	40,666,217	6611.83	0	3,753,480	(866,188)	2,887,292		2,402,789	0	0	(866,188)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212638	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	103	67,876,645	6611.83	0	6,264,995	(1,445,768)	4,819,227		4,620,587	0	0	(1,445,768)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212730	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	04/04/2031	0	13,240,880	6611.83	0	578,097	(134,625)	443,472		795,857	0	0	(134,625)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212731	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/06/2026	04/06/2033	0	44,354,436	6611.83	0	1,924,983	(448,284)	1,476,699		2,478,228	0	0	(448,284)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212732	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2026	04/06/2027	0	11,788,195	6611.83	0	215,724	(49,782)	165,942		382,086	0	0	(49,782)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212733	Liability Hedge	Exhibit 5	Equity/Index	Societe General ... O2RNE8IBXP4ROTD8PU41	04/06/2026	04/06/2027	0	17,671,173	6611.83	0	1,722,939	(397,601)	1,325,338		356,810	0	0	(397,601)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212737	Liability Hedge	Exhibit 5	Equity/Index	Societe General ... O2RNE8IBXP4ROTD8PU41	04/06/2026	10/06/2026	0	1,178,361	6611.83	0	114,537	(17,589)	96,948		19,418	0	0	(17,589)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212742	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	160	105,789,280	6611.83	0	9,764,320	(2,253,305)	7,511,015		1,713,790	0	0	(2,253,305)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212744	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	114	75,374,862	6611.83	0	6,957,078	(1,605,480)	5,351,598		5,308,018	0	0	(1,605,480)	0	0		
Equity Call Options - S&P 500 - Strike Price 6611.83 / 212746	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	142	93,887,986	6611.83	0	8,665,834	(1,999,808)	6,666,026		7,956,411	0	0	(1,999,808)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1618.68 / 212740	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	04/06/2027	0	53,864,897	1618.68	0	3,221,121	(743,336)	2,477,785		5,875,388	0	0	(743,336)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 581.03 / 212739	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/06/2026	04/06/2027	0	8,662,377	581.03	0	465,170	(107,347)	357,823		491,120	0	0	(107,347)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 427.65 / 212626	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	1,636	69,949,671	427.65	0	9,122,163	(2,105,115)	7,017,049		969,547	0	0	(2,105,115)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 96.37 / 212628	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2026	04/06/2027	0	29,286,536	96.37	0	2,184,775	(504,179)	1,680,596		1,262,774	0	0	(504,179)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6782.81 / 212817	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/10/2026	04/09/2027	0	1,389,580	6782.81	0	78,995	(17,068)	61,927		164,285	0	0	(17,068)	0	0		
Equity Call Options - S&P 500 - Strike Price 5282.70 / 197307	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	10/20/2026	3	1,584,810	5282.70	186,690	0	(61,775)	38,225		33,348	0	0	(61,775)	0	0		
Equity Call Options - S&P 500 - Strike Price 5282.70 / 197417	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/18/2030	0	25,320,958	5282.70	1,129,315	1,182,413	1,439,703	942,691		1,631,358	0	0	(570,781)	0	0		
Equity Call Options - S&P 500 - Strike Price 5282.70 / 197418	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/17/2025	04/20/2032	0	45,312,818	5282.70	2,045,874	2,143,257	2,590,753	1,708,734		3,181,814	0	0	(1,034,273)	0	0		
Equity Call Options - S&P 500 - Strike Price 4967.23 / 183840	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/19/2024	04/20/2029	0	28,050,131	4967.23	3,105,780	1,676,438	1,973,377	1,345,743		2,024,089	0	0	(801,649)	0	0		
Equity Call Options - S&P 500 - Strike Price 4967.23 / 183844	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/19/2024	04/18/2031	0	75,745,710	4967.23	8,525,249	4,607,638	5,401,333	3,698,734		4,419,450	0	0	(2,201,655)	0	0		
Equity Call Options - S&P 500 - Strike Price 4134.94 / 141931	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2021	04/20/2028	0	2,131,255	4134.94	277,968	56,746	66,539	45,702		78,999	0	0	(27,928)	0	0		
Equity Call Options - S&P 500 - Strike Price 4459.45 / 150021	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2027	0	3,978,366	4459.45	497,427	127,884	125,993	102,992		147,289	0	0	(62,816)	0	0		
Equity Call Options - S&P 500 - Strike Price 4459.45 / 150023	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/20/2022	04/20/2029	0	2,397,649	4459.45	302,981	78,161	79,634	62,946		83,946	0	0	(38,357)	0	0		
Equity Call Options - S&P 500 - Strike Price 4129.79 / 167991	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/20/2023	04/20/2028	0	15,613,951	4129.79	2,378,546	867,543	1,049,588	698,486		1,035,348	0	0	(416,978)	0	0		
Equity Call Options - S&P 500 - Strike Price 4129.79 / 167995	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/20/2023	04/18/2030	0	14,700,848	4129.79	2,267,011	826,762	981,678	665,652		931,292	0	0	(397,398)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 261.90 / 213284	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2027	0	3,014,774	261.90	0	87,730	(16,871)	70,859		42,544	0	0	(16,871)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 261.90 / 213290	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2027	0	72,673	261.90	0	2,115	(407)	1,708		1,034	0	0	(407)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 103.91 / 213174	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2027	0	5,303,121	103.91	0	443,341	(85,258)	358,083		282,158	0	0	(85,258)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213176	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	68	48,447,909	7109.14	0	4,161,709	(800,329)	3,361,380		1,401,796	0	0	(800,329)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213178	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	67	47,369,888	7109.14	0	4,069,106	(782,520)	3,286,585		1,838,457	0	0	(782,520)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213180	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	73	52,187,298	7109.14	0	4,482,925	(862,101)	3,620,824		2,360,252	0	0	(862,101)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213182	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	66	47,246,724	7109.14	0	4,058,526	(780,486)	3,278,040		2,581,337	0	0	(780,486)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213279	Liability Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	04/20/2026	04/18/2031	0	13,211,826	7109.14	0	579,603	(112,745)	466,858		707,709	0	0	(112,745)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213280	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2026	04/20/2033	0	31,047,313	7109.14	0	1,359,562	(264,463)	1,095,099		1,756,481	0	0	(264,463)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213281	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2026	04/20/2027	0	8,230,918	7109.14	0	158,034	(30,391)	127,643		236,919	0	0	(30,391)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213282	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2026	04/20/2027	0	12,374,464	7109.14	0	298,225	(57,351)	240,874		223,055	0	0	(57,351)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213286	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	10/20/2027	2	1,421,828	7109.14	0	156,828	(20,069)	136,759		21,153	0	0	(20,069)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213291	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	125	88,864,250	7109.14	0	7,633,500	(1,467,981)	6,165,519		1,292,258	0	0	(1,467,981)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213293	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	153	108,769,842	7109.14	0	9,343,404	(1,796,808)	7,546,596		6,533,837	0	0	(1,796,808)	0	0		
Equity Call Options - S&P 500 - Strike Price 7109.14 / 213295	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	92	65,404,088	7109.14	0	5,618,256	(1,080,434)	4,537,822		4,683,990	0	0	(1,080,434)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1682.83 / 213289	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/20/2026	04/20/2027	0	47,962,829	1682.83	0	2,844,522	(547,023)	2,297,498		3,706,778	0	0	(547,023)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 585.59 / 213288	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	04/20/2026	04/20/2027	0	6,171,632	585.59	0	327,097	(62,903)	264,193		320,651	0	0	(62,903)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 442.09 / 213170	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	1,297	57,341,700	442.09	0	6,932,783	(1,333,227)	5,599,555		678,349	0	0	(1,333,227)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 103.23 / 213172	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2027	0	22,537,316	103.23	0	1,633,985	(314,228)	1,319,757		731,223	0	0	(314,228)	0	0		
Equity Call Options - S&P 500 - Strike Price 4136.25 / 170976	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/05/2023	05/05/2028	0	15,646,372	4136.25	2,419,024	893,282	1,083,217	755,879		935,701	0	0	(427,262)	0	0		
Equity Call Options - S&P 500 - Strike Price 4136.25 / 170979	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/05/2023	05/06/2030	0	15,930,319	4136.25	2,423,545	892,026	1,059,195	754,827		921,314	0	0	(427,377)	0	0		
Equity Call Options - S&P 500 - Strike Price 4201.62 / 141934	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/06/2021	05/06/2028	0	3,525,201	4201.62	451,788	91,437	103,321	77,650		86,961	0	0	(44,966)	0	0		
Equity Call Options - S&P 500 - Strike Price 4123.34 / 150452	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/06/2027	0	2,560,850	4123.34	313,018	80,693	84,887	68,523		81,110	0	0	(39,557)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 4123.34 / 150453	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2022	05/04/2029	0	1,806,435	4123.34	233,945	60,490	60,944	51,366		51,702	0	0	(29,626)	0	0		
Equity Call Options - S&P 500 - Strike Price 5180.74 / 184324	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2024	05/04/2029	0	28,800,434	5180.74	3,193,789	1,739,565	2,087,830	1,477,438		1,659,156	0	0	(826,774)	0	0		
Equity Call Options - S&P 500 - Strike Price 5180.74 / 184329	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/06/2024	05/06/2031	0	80,553,405	5180.74	9,031,942	4,923,476	5,889,413	4,181,583		4,300,987	0	0	(2,338,701)	0	0		
Equity Call Options - S&P 500 - Strike Price 5606.91 / 197958	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	11/06/2026	4	2,242,764	5606.91	254,104	0	(83,929)	59,816		46,347	0	0	(83,929)	0	0		
Equity Call Options - S&P 500 - Strike Price 5606.91 / 197968	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/06/2025	05/06/2030	0	34,371,786	5606.91	1,507,203	1,576,022	1,923,222	1,338,539		1,953,242	0	0	(757,777)	0	0		
Equity Call Options - S&P 500 - Strike Price 5606.91 / 197972	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/06/2025	05/06/2032	0	53,946,408	5606.91	2,415,720	2,529,537	3,073,657	2,148,374		3,426,494	0	0	(1,215,083)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 258.54 / 213848	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	0	4,984,518	258.54	0	145,049	(21,518)	123,531		98,146	0	0	(21,518)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 258.54 / 213854	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	0	152,601	258.54	0	4,441	(659)	3,782		3,051	0	0	(659)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 104.81 / 213733	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2026	05/06/2027	633	6,634,362	104.81	0	587,414	(87,144)	500,270		364,178	0	0	(87,144)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213843	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2026	05/06/2031	0	17,342,503	7365.12	0	764,804	(115,244)	649,560		784,089	0	0	(115,244)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213844	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2026	05/06/2033	0	45,858,048	7365.12	0	1,994,825	(300,590)	1,694,235		1,861,745	0	0	(300,590)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213845	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2026	05/06/2027	0	9,438,345	7365.12	0	180,272	(26,744)	153,529		244,902	0	0	(26,744)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213846	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2026	05/06/2027	0	18,757,837	7365.12	0	937,892	(139,138)	798,754		295,454	0	0	(139,138)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213855	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2026	05/06/2027	0	96,857,648	7365.12	0	8,591,273	(1,274,530)	7,316,744		1,294,880	0	0	(1,274,530)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1719.94 / 213853	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/06/2026	05/06/2027	0	53,877,433	1719.94	0	3,217,280	(477,289)	2,739,991		3,418,539	0	0	(477,289)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 584.33 / 213852	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/06/2026	05/06/2027	0	9,343,134	584.33	0	499,858	(74,155)	425,703		521,604	0	0	(74,155)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 430.96 / 213729	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2026	05/06/2027	1,775	76,478,290	430.96	0	8,848,170	(1,312,641)	7,535,530		1,113,066	0	0	(1,312,641)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 103.28 / 213731	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	0	27,901,435	103.28	0	1,959,698	(290,724)	1,668,973		904,521	0	0	(290,724)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213735	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	55	40,656,856	7365.12	0	3,488,373	(517,506)	2,970,867		1,058,986	0	0	(517,506)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213737	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	58	42,618,749	7365.12	0	3,656,704	(542,478)	3,114,226		1,373,291	0	0	(542,478)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213739	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	67	49,036,395	7365.12	0	4,207,341	(624,166)	3,583,175		1,913,639	0	0	(624,166)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213741	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	61	44,778,750	7365.12	0	3,842,033	(569,972)	3,272,061		1,903,383	0	0	(569,972)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213743	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	73	53,620,830	7365.12	0	4,600,687	(682,519)	3,918,167		2,643,452	0	0	(682,519)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213850	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	11/05/2027	1	736,512	7365.12	0	81,606	(8,056)	73,550		10,228	0	0	(8,056)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213857	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	174	128,153,088	7365.12	0	10,995,582	(1,631,213)	9,364,369		6,753,285	0	0	(1,631,213)	0	0		
Equity Call Options - S&P 500 - Strike Price 7365.12 / 213859	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	125	92,064,000	7365.12	0	7,899,125	(1,171,848)	6,727,277		5,722,245	0	0	(1,171,848)	0	0		
Equity Call Options - S&P 500 - Strike Price 7443.24 / 213961	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/15/2026	05/14/2027	0	1,236,521	7443.24	0	61,017	(7,268)	53,749		57,018	0	0	(7,268)	0	0		
Equity Call Options - S&P 500 - Strike Price 4191.98 / 171609	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/19/2023	05/20/2030	0	20,432,234	4191.98	3,073,144	1,128,948	1,324,298	998,619		1,053,107	0	0	(539,424)	0	0		
Equity Call Options - S&P 500 - Strike Price 4191.98 / 171734	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/19/2023	05/19/2028	0	15,669,739	4191.98	2,390,350	880,831	1,042,904	779,136		866,205	0	0	(420,374)	0	0		
Equity Call Options - S&P 500 - Strike Price 4159.12 / 141933	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2021	05/19/2028	0	4,387,198	4159.12	582,863	120,175	137,953	106,663		111,946	0	0	(58,999)	0	0		
Equity Call Options - S&P 500 - Strike Price 3901.36 / 151098	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2022	05/20/2027	0	5,069,803	3901.36	720,425	190,786	206,515	169,320		205,973	0	0	(92,944)	0	0		
Equity Call Options - S&P 500 - Strike Price 3901.36 / 151099	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2022	05/18/2029	0	1,272,358	3901.36	184,940	48,942	50,834	43,436		45,646	0	0	(23,848)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 5308.13 / 184854	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/20/2024	05/18/2029	0	28,210,224	5308.13	3,124,222	1,709,666	2,043,722	1,517,621		1,593,587	0	0	(809,323)	0	0		
Equity Call Options - S&P 500 - Strike Price 5308.13 / 184861	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/20/2024	05/20/2031	0	74,371,308	5308.13	8,429,628	4,627,328	5,532,461	4,107,546		3,819,283	0	0	(2,186,988)	0	0		
Equity Call Options - S&P 500 - Strike Price 5940.46 / 198444	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2030	0	25,445,668	5940.46	1,153,198	1,207,978	1,455,096	1,072,287		1,380,876	0	0	(578,013)	0	0		
Equity Call Options - S&P 500 - Strike Price 5940.46 / 198446	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	11/20/2026	2	1,188,092	5940.46	126,650	0	(41,831)	33,049		23,773	0	0	(41,831)	0	0		
Equity Call Options - S&P 500 - Strike Price 5940.46 / 198451	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2025	05/20/2032	0	43,957,323	5940.46	2,079,621	2,186,478	2,644,752	1,940,874		2,718,373	0	0	(1,043,267)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 255.33 / 214301	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	0	4,694,652	255.33	0	136,145	(14,961)	121,184		121,933	0	0	(14,961)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 255.33 / 214304	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	0	259,694	255.33	0	7,531	(828)	6,704		6,892	0	0	(828)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 103.62 / 214276	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	403	4,179,886	103.62	0	336,424	(36,970)	299,454		234,081	0	0	(36,970)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214269	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	69	51,424,106	7432.97	0	4,700,139	(516,499)	4,183,641		2,457,076	0	0	(516,499)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214270	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	56	41,674,052	7432.97	0	3,808,989	(418,570)	3,390,419		1,482,815	0	0	(418,570)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214271	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	67	49,962,517	7432.97	0	4,566,551	(501,819)	4,064,732		1,292,461	0	0	(501,819)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214273	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	80	59,321,089	7432.97	0	5,421,920	(595,815)	4,826,105		2,563,290	0	0	(595,815)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214274	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	67	49,515,715	7432.97	0	4,525,713	(497,331)	4,028,382		2,033,114	0	0	(497,331)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214293	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	118	87,709,046	7432.97	0	8,016,566	(880,941)	7,135,625		1,150,126	0	0	(880,941)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214295	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	101	75,072,997	7432.97	0	6,861,637	(754,026)	6,107,611		4,468,222	0	0	(754,026)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214296	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	135	100,345,095	7432.97	0	9,171,495	(1,007,857)	8,163,638		5,082,904	0	0	(1,007,857)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214298	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	11/19/2027	1	743,297	7432.97	0	88,898	(6,501)	82,397		10,120	0	0	(6,501)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214299	Liability Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	05/20/2026	05/20/2031	0	16,039,101	7432.97	0	708,287	(79,561)	628,726		753,477	0	0	(79,561)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214300	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2026	05/20/2033	0	34,080,634	7432.97	0	1,488,301	(167,179)	1,321,122		1,668,800	0	0	(167,179)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214306	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	0	14,019,912	7432.97	0	347,694	(38,208)	309,486		218,423	0	0	(38,208)	0	0		
Equity Call Options - S&P 500 - Strike Price 7432.97 / 214308	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/20/2026	05/20/2027	0	6,476,924	7432.97	0	111,403	(12,242)	99,161		138,244	0	0	(12,242)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1730.56 / 214303	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/20/2026	05/20/2027	0	47,539,434	1730.56	0	2,882,311	(316,737)	2,565,574		2,901,635	0	0	(316,737)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 581.52 / 214302	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	05/20/2027	0	6,834,615	581.52	0	370,436	(40,707)	329,729		421,997	0	0	(40,707)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 417.40 / 214275	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	1,492	62,270,957	417.40	0	7,223,670	(793,810)	6,429,860		1,183,805	0	0	(793,810)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 102.41 / 214281	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2026	05/20/2027	0	22,759,613	102.41	0	1,618,208	(177,825)	1,440,383		826,199	0	0	(177,825)	0	0		
Equity Call Options - S&P 500 - Strike Price 4229.89 / 142031	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	06/04/2021	06/06/2028	0	3,756,297	4229.89	491,723	100,955	114,173	93,754		94,420	0	0	(49,549)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 254.65 / 215030	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	0	6,036,695	254.65	0	175,063	(10,669)	164,395		167,865	0	0	(10,669)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 254.65 / 215035	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	0	193,605	254.65	0	5,615	(342)	5,272		5,514	0	0	(342)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 102.26 / 215007	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	0	4,432,362	102.26	0	366,556	(22,339)	344,218		245,359	0	0	(22,339)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 214990	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	58	42,708,208	7383.74	0	3,758,327	(229,039)	3,529,288		1,304,187	0	0	(229,039)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 214991	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	97	71,281,063	7383.74	0	6,272,742	(382,272)	5,890,470		3,700,361	0	0	(382,272)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 214993	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	58	42,607,537	7383.74	0	3,749,468	(228,499)	3,520,969		2,138,657	0	0	(228,499)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7383.74 / 214997	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	64	47,615,457	7383.74	0	4,190,166	(255,356)	3,934,810		2,203,372	0	0	(255,356)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215000	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	71	52,369,123	7383.74	0	4,608,489	(280,850)	4,327,639		2,297,268	0	0	(280,850)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215002	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	63	46,305,272	7383.74	0	4,074,869	(248,330)	3,826,539		1,879,980	0	0	(248,330)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215004	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	54	40,031,198	7383.74	0	3,522,750	(214,683)	3,308,067		1,016,935	0	0	(214,683)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215019	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	71	52,424,554	7383.74	0	4,613,367	(281,147)	4,332,220		650,653	0	0	(281,147)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215023	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	62	45,779,188	7383.74	0	4,028,574	(245,509)	3,783,065		607,219	0	0	(245,509)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215024	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	67	49,471,058	7383.74	0	4,353,459	(265,308)	4,088,151		2,614,743	0	0	(265,308)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215026	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	12/06/2027	2	1,476,748	7383.74	0	169,826	(6,843)	162,983		20,364	0	0	(6,843)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215027	Liability Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	06/05/2026	06/04/2027	0	7,082,123	7383.74	0	144,475	(8,805)	135,671		232,292	0	0	(8,805)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215028	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/05/2026	06/04/2027	0	15,273,141	7383.74	0	803,367	(48,959)	754,409		241,004	0	0	(48,959)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215034	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/05/2026	06/04/2027	0	82,306,925	7383.74	0	7,712,159	(469,993)	7,242,166		5,131,410	0	0	(469,993)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215037	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	06/05/2026	06/06/2031	0	16,065,634	7383.74	0	710,422	(48,659)	661,763		728,435	0	0	(48,659)	0	0		
Equity Call Options - S&P 500 - Strike Price 7383.74 / 215038	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	06/05/2026	06/06/2033	0	39,289,166	7383.74	0	1,720,473	(117,841)	1,602,632		1,732,538	0	0	(117,841)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1716.33 / 215032	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	06/05/2026	06/04/2027	0	58,968,577	1716.33	0	3,638,361	(221,728)	3,416,633		3,958,681	0	0	(221,728)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 580.72 / 215031	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	06/05/2026	06/04/2027	0	6,756,515	580.72	0	370,257	(22,564)	347,693		439,959	0	0	(22,564)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 396.24 / 214989	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	1,801	71,360,711	396.24	0	8,142,080	(496,193)	7,645,887		2,047,406	0	0	(496,193)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 102.54 / 215005	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	0	24,449,429	102.54	0	1,844,809	(112,426)	1,732,383		885,825	0	0	(112,426)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 4121.43 / 151704	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/06/2022	06/04/2027	0	4,053,241	4121.43	586,502	155,083	165,265	144,857		170,007	0	0	(75,325)	0	0		
Equity Call Options - S&P 500 - Strike Price 4121.43 / 151705	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/06/2022	06/06/2029	0	1,853,944	4121.43	266,279	70,053	70,767	65,435		63,751	0	0	(34,092)	0	0		
Equity Call Options - S&P 500 - Strike Price 4283.85 / 172334	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2023	06/06/2028	0	19,270,434	4283.85	2,902,546	1,067,052	1,260,382	996,488		1,082,650	0	0	(507,173)	0	0		
Equity Call Options - S&P 500 - Strike Price 4283.85 / 172337	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/06/2023	06/06/2030	0	17,649,477	4283.85	2,616,210	957,598	1,109,147	894,287		927,922	0	0	(456,014)	0	0		
Equity Call Options - S&P 500 - Strike Price 5352.96 / 185370	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/06/2024	06/06/2029	0	31,638,823	5352.96	3,498,559	1,916,331	2,323,964	1,790,325		1,892,979	0	0	(901,421)	0	0		
Equity Call Options - S&P 500 - Strike Price 5352.96 / 185372	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/06/2024	06/06/2031	0	92,684,199	5352.96	10,469,494	5,750,971	6,973,252	5,372,825		5,177,248	0	0	(2,700,743)	0	0		
Equity Call Options - S&P 500 - Strike Price 6000.36 / 199165	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	12/04/2026	2	1,200,072	6000.36	126,368	0	(42,123)	36,537		24,040	0	0	(42,123)	0	0		
Equity Call Options - S&P 500 - Strike Price 6000.36 / 199180	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2025	06/06/2030	0	34,971,150	6000.36	1,597,132	1,673,466	2,007,664	1,563,430		1,946,540	0	0	(797,022)	0	0		
Equity Call Options - S&P 500 - Strike Price 6000.36 / 199184	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/06/2025	06/04/2032	0	51,511,691	6000.36	2,456,077	2,582,993	3,110,994	2,413,152		3,234,595	0	0	(1,226,290)	0	0		
Equity Call Options - S&P 500 - Strike Price 7394.30 / 215314	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/12/2026	06/11/2027	0	1,012,945	7394.30	0	56,717	(2,357)	54,360		57,661	0	0	(2,357)	0	0		
Equity Call Options - S&P 500 - Strike Price 3674.84 / 153001	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/18/2027	0	3,972,298	3674.84	534,925	141,002	156,270	135,950		143,024	0	0	(68,563)	0	0		
Equity Call Options - S&P 500 - Strike Price 3674.84 / 153006	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/17/2022	06/20/2029	0	1,273,169	3674.84	176,193	46,672	52,708	44,999		52,102	0	0	(22,653)	0	0		
Equity Call Options - S&P 500 - Strike Price 4166.45 / 142043	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/18/2021	06/20/2028	0	5,895,992	4166.45	789,161	162,710	184,972	157,343		186,594	0	0	(79,713)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 254.62 / 215529	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	0	4,499,328	254.62	0	130,030	(2,890)	127,141		126,197	0	0	(2,890)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 254.62 / 215533	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	0	978,223	254.62	0	28,271	(628)	27,642		28,321	0	0	(628)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 104.41 / 215496	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	378	3,945,411	104.41	0	343,112	(7,625)	335,487		207,704	0	0	(7,625)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215499	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	64	48,202,320	7500.58	0	4,169,500	(92,656)	4,076,844		1,862,324	0	0	(92,656)	0	0		

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215500	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	117	87,882,167	7500.58	0	7,601,805	(168,929)	7,432,876		4,177,558	0	0	(168,929)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215502	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	95	71,356,669	7500.58	0	6,172,350	(137,163)	6,035,187		1,905,913	0	0	(137,163)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215505	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	68	50,731,235	7500.58	0	4,388,251	(97,517)	4,290,734		2,163,661	0	0	(97,517)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215517	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	12/20/2027	1	750,058	7500.58	0	85,207	(1,248)	83,959		10,004	0	0	(1,248)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215519	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	60	45,003,480	7500.58	0	3,892,800	(86,507)	3,806,293		2,218,256	0	0	(86,507)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215522	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	56	42,003,248	7500.58	0	3,633,280	(80,740)	3,552,540		513,505	0	0	(80,740)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215524	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	59	44,253,422	7500.58	0	3,827,920	(85,065)	3,742,855		503,335	0	0	(85,065)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215525	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	78	58,504,524	7500.58	0	5,060,640	(112,459)	4,948,181		3,423,120	0	0	(112,459)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215526	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2026	06/17/2027	0	7,194,776	7500.58	0	135,981	(3,022)	132,959		130,348	0	0	(3,022)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215527	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	0	13,149,250	7500.58	0	675,871	(15,019)	660,852		175,724	0	0	(15,019)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215534	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/18/2026	06/17/2033	0	24,410,933	7500.58	0	1,056,993	(34,750)	1,022,243		941,046	0	0	(34,750)	0	0		
Equity Call Options - S&P 500 - Strike Price 7500.58 / 215535	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/18/2026	06/20/2031	0	11,129,556	7500.58	0	494,041	(16,242)	477,799		480,569	0	0	(16,242)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1737.33 / 215531	Liability Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/18/2026	06/17/2027	0	43,984,655	1737.33	0	2,728,311	(60,629)	2,667,682		2,719,140	0	0	(60,629)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 581.82 / 215530	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	06/18/2026	06/17/2027	0	5,361,162	581.82	0	297,544	(6,612)	290,932		348,021	0	0	(6,612)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 387.12 / 215497	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	1,452	56,208,375	387.12	0	6,256,507	(139,033)	6,117,473		1,833,916	0	0	(139,033)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 100.45 / 215506	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	0	19,630,415	100.45	0	1,516,121	(33,692)	1,482,429		709,135	0	0	(33,692)	0	0		
Equity Call Options - S&P 500 - Strike Price 4388.71 / 172868	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/20/2023	06/20/2028	0	17,848,623	4388.71	2,664,107	976,196	1,133,456	949,094		989,355	0	0	(462,906)	0	0		

SCHEDULE DB - PART A - SECTION 1

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Equity Call Options - S&P 500 - Strike Price 4388.71 / 172870	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/20/2023	06/20/2030	0	9,849,798	4388.71	1,443,725	527,862	615,458	513,211		474,355	0	0	(250,569)	0	0		
Equity Call Options - S&P 500 - Strike Price 5473.17 / 186120	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2029	0	22,181,244	5473.17	2,450,958	1,339,345	1,625,287	1,302,651		1,234,228	0	0	(626,914)	0	0		
Equity Call Options - S&P 500 - Strike Price 5473.17 / 186121	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/20/2024	06/20/2031	0	70,189,078	5473.17	7,878,434	4,311,910	5,237,586	4,193,775		3,544,638	0	0	(2,015,354)	0	0		
Equity Call Options - S&P 500 - Strike Price 5967.84 / 199850	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	12/18/2026	2	1,193,568	5967.84	126,756	0	(42,252)	39,918		23,885	0	0	(42,252)	0	0		
Equity Call Options - S&P 500 - Strike Price 5967.84 / 199921	LIABILITY HEDGE	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2025	06/20/2030	0	21,922,372	5967.84	998,564	1,045,902	1,252,930	1,017,247		1,031,110	0	0	(496,475)	0	0		
Equity Call Options - S&P 500 - Strike Price 5967.84 / 199925	LIABILITY HEDGE	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/20/2025	06/17/2032	0	41,345,395	5967.84	1,970,108	2,071,338	2,489,147	2,014,589		2,068,075	0	0	(979,731)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 258.40 / 200400	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/03/2025	07/06/2026	0	63,037	258.40	1,834	0	(912)	30		60	0	0	(912)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 258.40 / 200544	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/03/2025	07/06/2026	0	1,858,536	258.40	54,083	0	(26,893)	891		1,756	0	0	(26,893)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 89.52 / 200501	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	322	2,881,135	89.52	175,082	0	(87,060)	2,886		256,113	0	0	(87,060)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200379	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	01/06/2027	2	1,255,870	6279.35	128,602	0	(42,476)	44,588		24,108	0	0	(42,476)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200405	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	0	16,613,667	6279.35	807,424	0	(401,494)	13,309		398,475	0	0	(401,494)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200407	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	186	116,795,910	6279.35	9,402,114	0	(4,675,227)	154,980		2,322,409	0	0	(4,675,227)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200412	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/03/2025	07/05/2030	0	23,586,039	6279.35	1,069,627	0	(530,418)	8,791		2,074,078	0	0	(530,418)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200416	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/03/2025	07/06/2032	0	42,654,637	6279.35	2,021,403	0	(1,002,394)	16,614		4,130,178	0	0	(1,002,394)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200418	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/03/2025	07/06/2026	0	11,142,824	6279.35	255,171	0	(126,884)	4,206		602,218	0	0	(126,884)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200471	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	75	47,073,339	6279.35	3,789,421	0	(1,884,300)	62,463		3,318,970	0	0	(1,884,300)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200518	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	85	53,085,024	6279.35	4,273,364	0	(2,124,942)	70,440		2,004,504	0	0	(2,124,942)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200526	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	126	79,018,464	6279.35	6,361,016	0	(3,163,032)	104,852		3,614,815	0	0	(3,163,032)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1538.12 / 200397	LIABILITY HEDGE	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	07/03/2025	07/06/2026	0	50,479,441	1538.12	3,149,917	0	(1,566,305)	51,922		6,567,862	0	0	(1,566,305)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 555.17 / 200394	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	07/03/2025	07/06/2026	0	7,680,928	555.17	426,291	0	(211,975)	7,027		497,549	0	0	(211,975)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 307.14 / 200374	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4ROTD8PU41	07/03/2025	07/06/2026	0	58,098,132	307.14	4,810,525	0	(2,392,047)	79,294		4,789,039	0	0	(2,392,047)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 95.80 / 200391	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4ROTD8PU41	07/03/2025	07/06/2026	0	22,775,282	95.80	1,678,538	0	(834,658)	27,668		1,437,073	0	0	(834,658)	0	0		
Equity Call Options - S&P 500 - Strike Price 5567.19 / 186663	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/06/2029	0	25,733,818	5567.19	2,834,180	0	(724,125)	20,003		2,752,944	0	0	(724,125)	0	0		
Equity Call Options - S&P 500 - Strike Price 5567.19 / 186667	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/05/2024	07/03/2031	0	65,925,769	5567.19	7,432,966	0	(1,901,283)	52,522		7,519,928	0	0	(1,901,283)	0	0		
Equity Call Options - S&P 500 - Strike Price 4343.54 / 142044	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2026	0	4,766,527	4343.54	573,884	0	(57,516)	1,901		192,598	0	0	(57,516)	0	0		
Equity Call Options - S&P 500 - Strike Price 4343.54 / 142045	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2021	07/06/2028	0	3,597,757	4343.54	459,082	0	(46,169)	1,525		168,209	0	0	(46,169)	0	0		
Equity Call Options - S&P 500 - Strike Price 3845.08 / 153829	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/06/2022	07/06/2029	0	4,331,917	3845.08	651,555	0	(83,837)	2,756		253,346	0	0	(83,837)	0	0		
Equity Call Options - S&P 500 - Strike Price 3845.08 / 153837	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/06/2022	07/06/2027	0	4,143,069	3845.08	603,018	0	(77,657)	2,553		253,868	0	0	(77,657)	0	0		
Equity Call Options - S&P 500 - Strike Price 4411.59 / 173539	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/06/2023	07/06/2028	0	16,509,643	4411.59	2,484,096	0	(430,195)	14,046		1,386,635	0	0	(430,195)	0	0		
Equity Call Options - S&P 500 - Strike Price 4411.59 / 173541	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/06/2023	07/05/2030	0	14,571,363	4411.59	2,172,657	0	(376,024)	12,280		1,158,793	0	0	(376,024)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200490	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2025	07/06/2026	142	89,166,770	6279.35	7,316,976	0	(3,648,410)	120,942		9,357,397	0	0	(3,648,410)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200493	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2025	07/06/2026	73	45,753,458	6279.35	3,754,504	0	(1,872,080)	62,058		3,609,638	0	0	(1,872,080)	0	0		
Equity Call Options - S&P 500 - Strike Price 6279.35 / 200502	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2025	07/06/2026	122	76,738,700	6279.35	6,297,135	0	(3,139,894)	104,085		6,467,773	0	0	(3,139,894)	0	0		

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Equity Call Options - S&P 500 - Strike Price 6262.72 / 200738	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/11/2025	07/10/2026	0	1,159,730	6262.72	55,298	0	(27,726)	1,532		122,168	0	0	(27,726)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 256.50 / 200921	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	0	61,058	256.50	1,777	0	(884)	98		390	0	0	(884)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 256.50 / 200927	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	0	1,917,167	256.50	55,790	0	(27,742)	3,065		12,231	0	0	(27,742)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 88.36 / 200991	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	262	2,318,624	88.36	142,487	0	(70,852)	7,829		198,070	0	0	(70,852)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 200958	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	80	50,374,320	6296.79	4,070,240	0	(2,023,938)	223,640		2,213,406	0	0	(2,023,938)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 200973	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	124	78,080,196	6296.79	6,308,872	0	(3,137,104)	346,641		7,262,325	0	0	(3,137,104)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 200984	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	63	39,586,744	6296.79	3,198,605	0	(1,590,515)	175,748		1,491,724	0	0	(1,590,515)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201010	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	91	56,991,139	6296.79	4,604,878	0	(2,289,788)	253,015		6,551,228	0	0	(2,289,788)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201012	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	01/20/2027	2	1,259,358	6296.79	129,462	0	(42,760)	48,194		23,965	0	0	(42,760)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201020	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	171	107,675,109	6296.79	8,700,138	0	(4,326,168)	478,030		2,132,031	0	0	(4,326,168)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201027	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2026	0	13,924,524	6296.79	679,517	0	(337,892)	37,336		312,676	0	0	(337,892)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201032	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	72	45,258,521	6296.79	3,656,884	0	(1,818,396)	200,928		3,118,165	0	0	(1,818,396)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201042	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/18/2025	07/20/2026	0	6,295,280	6296.79	139,755	0	(69,494)	7,679		183,873	0	0	(69,494)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201046	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/18/2025	07/19/2030	0	24,249,879	6296.79	1,100,702	0	(545,828)	54,281		2,093,598	0	0	(545,828)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201048	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/18/2025	07/20/2032	0	53,481,687	6296.79	2,537,706	0	(1,258,424)	125,147		5,065,058	0	0	(1,258,424)	0	0		
Equity Call Options - S&P 500 - Strike Price 6296.79 / 201049	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	86	53,891,351	6296.79	4,354,416	0	(2,165,245)	239,254		4,436,306	0	0	(2,165,245)	0	0		

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Equity Call Options - S&P Equal Weight Energy - Strike Price 1543.17 / 201013	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/18/2025	07/20/2026	0	40,953,239	1543.17	2,571,863	0	(1,278,866)	141,311		5,236,134	0	0	(1,278,866)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 553.43 / 201009	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	07/18/2025	07/20/2026	0	5,620,885	553.43	311,397	0	(154,843)	17,110		392,471	0	0	(154,843)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 308.39 / 200939	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	1,544	47,602,959	308.39	3,889,862	0	(1,934,245)	213,729		3,874,503	0	0	(1,934,245)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 95.80 / 200970	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	1,836	17,592,250	95.80	1,235,865	0	(614,537)	67,905		1,072,172	0	0	(614,537)	0	0		
Equity Call Options - S&P 500 - Strike Price 5505.00 / 187077	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/19/2024	07/20/2029	0	45,282,432	5505.00	4,961,466	0	(1,267,976)	133,102		4,427,751	0	0	(1,267,976)	0	0		
Equity Call Options - S&P 500 - Strike Price 5505.00 / 187079	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/19/2024	07/18/2031	0	61,765,444	5505.00	6,928,207	0	(1,772,483)	186,062		6,038,945	0	0	(1,772,483)	0	0		
Equity Call Options - S&P 500 - Strike Price 4323.06 / 142024	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2026	0	4,182,637	4323.06	487,355	0	(48,886)	5,397		170,222	0	0	(48,886)	0	0		
Equity Call Options - S&P 500 - Strike Price 4323.06 / 142025	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2021	07/20/2028	0	2,039,052	4323.06	248,806	0	(24,979)	2,757		88,080	0	0	(24,979)	0	0		
Equity Call Options - S&P 500 - Strike Price 3959.90 / 154458	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2027	0	2,557,974	3959.90	377,924	0	(48,575)	5,355		158,382	0	0	(48,575)	0	0		
Equity Call Options - S&P 500 - Strike Price 3959.90 / 154462	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	07/20/2022	07/20/2029	0	1,734,536	3959.90	264,530	0	(34,043)	3,752		98,052	0	0	(34,043)	0	0		
Equity Call Options - S&P 500 - Strike Price 4534.87 / 174172	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2023	07/20/2028	0	10,400,394	4534.87	1,584,569	0	(274,956)	28,863		906,120	0	0	(274,956)	0	0		
Equity Call Options - S&P 500 - Strike Price 4534.87 / 174176	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/20/2023	07/19/2030	0	12,993,512	4534.87	2,016,470	0	(350,556)	36,799		1,131,350	0	0	(350,556)	0	0		
Equity Call Options - S&P 500 - Strike Price 4478.03 / 174777	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/04/2023	08/04/2028	0	18,175,824	4478.03	2,792,141	0	(484,495)	93,435		1,536,005	0	0	(484,495)	0	0		
Equity Call Options - S&P 500 - Strike Price 4478.03 / 174779	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/04/2023	08/06/2030	0	12,413,995	4478.03	1,945,597	0	(338,144)	65,206		1,025,473	0	0	(338,144)	0	0		
Equity Call Options - S&P 500 - Strike Price 4145.19 / 155031	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/05/2022	08/06/2029	0	2,584,672	4145.19	375,977	0	(48,392)	9,612		171,428	0	0	(48,392)	0	0		
Equity Call Options - S&P 500 - Strike Price 4145.19 / 155103	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/05/2022	08/06/2027	0	1,336,139	4145.19	200,232	0	(25,811)	5,126		80,617	0	0	(25,811)	0	0		
Equity Call Options - S&P 500 - Strike Price 4436.52 / 142046	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2021	08/06/2026	0	4,064,101	4436.52	467,902	0	(46,692)	9,541		151,258	0	0	(46,692)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 4436.52 / 142047	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2021	08/04/2028	0	3,826,358	4436.52	479,847	0	(48,133)	9,834		165,093	0	0	(48,133)	0	0		
Equity Call Options - S&P 500 - Strike Price 5240.03 / 187656	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2029	0	50,386,964	5240.03	5,381,291	0	(1,374,234)	280,921		4,823,802	0	0	(1,374,234)	0	0		
Equity Call Options - S&P 500 - Strike Price 5240.03 / 187658	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/06/2024	08/06/2031	0	95,861,892	5240.03	10,507,262	0	(2,686,236)	549,120		9,297,842	0	0	(2,686,236)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 259.46 / 201826	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	0	143,716	259.46	4,168	0	(2,072)	424		600	0	0	(2,072)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 259.46 / 201898	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	0	1,910,509	259.46	55,405	0	(27,550)	5,632		7,974	0	0	(27,550)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 89.02 / 201852	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	394	3,510,088	89.02	212,135	0	(105,485)	21,563		294,955	0	0	(105,485)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201739	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	02/05/2027	2	1,269,012	6345.06	127,282	0	(42,117)	51,192		23,818	0	0	(42,117)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201741	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	120	76,140,720	6345.06	5,984,640	0	(2,975,879)	608,329		7,009,903	0	0	(2,975,879)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201742	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/06/2025	08/06/2030	0	33,153,129	6345.06	1,481,945	0	(734,882)	150,225		2,743,090	0	0	(734,882)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201744	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/06/2025	08/06/2032	0	78,854,395	6345.06	3,689,597	0	(1,829,636)	374,014		7,115,157	0	0	(1,829,636)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201764	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	182	115,480,092	6345.06	9,076,704	0	(4,513,416)	922,632		2,259,313	0	0	(4,513,416)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201766	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	141	89,755,367	6345.06	7,054,748	0	(3,507,993)	717,103		9,696,354	0	0	(3,507,993)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201779	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	91	57,599,595	6345.06	4,527,313	0	(2,251,219)	460,194		4,661,084	0	0	(2,251,219)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201793	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	74	46,963,200	6345.06	3,691,295	0	(1,835,506)	375,214		3,315,200	0	0	(1,835,506)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201811	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	126	79,976,362	6345.06	6,286,120	0	(3,125,791)	638,974		3,527,910	0	0	(3,125,791)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201813	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2025	08/06/2026	0	17,795,097	6345.06	847,047	0	(421,196)	86,101		409,521	0	0	(421,196)	0	0		
Equity Call Options - S&P 500 - Strike Price 6345.06 / 201820	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	08/06/2025	08/06/2026	0	8,699,703	6345.06	216,623	0	(107,716)	22,019		412,559	0	0	(107,716)	0	0		

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Equity Call Options - S&P 500 - Strike Price 6345.06 / 201839	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	62	39,330,884	6345.06	3,091,397	0	(1,537,206)	314,235		1,374,283	0	0	(1,537,206)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1553.71 / 201823	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/06/2025	08/06/2026	0	53,455,052	1553.71	3,282,140	0	(1,632,053)	333,624		6,533,353	0	0	(1,632,053)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 554.22 / 201822	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	08/06/2025	08/06/2026	0	6,506,291	554.22	351,990	0	(175,028)	35,779		457,937	0	0	(175,028)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 310.50 / 201886	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	1,912	59,355,456	310.50	4,754,171	0	(2,364,025)	483,254		4,716,035	0	0	(2,364,025)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 95.27 / 201872	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	2,144	20,425,077	95.27	1,412,840	0	(702,539)	143,613		1,235,088	0	0	(702,539)	0	0		
Equity Call Options - S&P 500 - Strike Price 6460.13 / 202088	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/15/2025	08/14/2026	0	1,196,415	6460.13	55,816	0	(27,985)	6,958		103,931	0	0	(27,985)	0	0		
Equity Call Options - S&P 500 - Strike Price 4369.71 / 175362	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/18/2023	08/18/2028	0	22,097,696	4369.71	3,418,457	0	(593,650)	160,399		1,858,638	0	0	(593,650)	0	0		
Equity Call Options - S&P 500 - Strike Price 4369.71 / 175364	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/18/2023	08/20/2030	0	14,097,552	4369.71	2,200,545	0	(382,454)	103,332		1,145,451	0	0	(382,454)	0	0		
Equity Call Options - S&P 500 - Strike Price 4228.48 / 155746	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2027	0	1,556,207	4228.48	228,727	0	(29,252)	8,073		83,706	0	0	(29,252)	0	0		
Equity Call Options - S&P 500 - Strike Price 4228.48 / 155753	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/19/2022	08/20/2029	0	1,396,739	4228.48	210,559	0	(26,957)	7,439		54,187	0	0	(26,957)	0	0		
Equity Call Options - S&P 500 - Strike Price 4441.67 / 142048	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/20/2026	0	1,809,340	4441.67	205,862	0	(20,479)	5,769		63,766	0	0	(20,479)	0	0		
Equity Call Options - S&P 500 - Strike Price 4441.67 / 142049	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	08/20/2021	08/18/2028	0	2,137,781	4441.67	275,560	0	(27,616)	7,778		87,901	0	0	(27,616)	0	0		
Equity Call Options - S&P 500 - Strike Price 5597.12 / 188219	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2029	0	52,218,175	5597.12	5,441,006	0	(1,387,881)	391,060		4,792,058	0	0	(1,387,881)	0	0		
Equity Call Options - S&P 500 - Strike Price 5597.12 / 188221	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/20/2024	08/20/2031	0	73,254,695	5597.12	7,807,343	0	(1,993,517)	561,709		6,674,159	0	0	(1,993,517)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 260.85 / 202306	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	0	70,938	260.85	2,057	0	(1,023)	288		278	0	0	(1,023)	0	0		

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Equity Call Options - First Trust Barclays Edge Index - Strike Price 260.85 / 202315	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	0	2,761,527	260.85	80,084	0	(39,822)	11,221		10,816	0	0	(39,822)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 92.43 / 202326	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/20/2025	08/20/2026	0	4,136,981	92.43	288,348	0	(143,382)	40,400		392,341	0	0	(143,382)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202235	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/20/2025	08/20/2030	0	16,957,432	6395.78	725,269	0	(359,654)	101,339		1,299,665	0	0	(359,654)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202240	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/20/2025	08/20/2032	0	50,334,124	6395.78	2,312,350	0	(1,146,672)	323,095		4,339,644	0	0	(1,146,672)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202249	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	02/19/2027	2	1,279,156	6395.78	129,450	0	(42,834)	55,377		23,699	0	0	(42,834)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202252	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	08/20/2026	0	14,524,660	6395.78	684,111	0	(340,176)	95,851		336,641	0	0	(340,176)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202262	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	08/20/2025	08/20/2026	0	7,731,080	6395.78	177,815	0	(88,419)	24,914		188,788	0	0	(88,419)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202264	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	140	89,540,920	6395.78	7,127,400	0	(3,544,119)	998,619		1,732,476	0	0	(3,544,119)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202270	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	121	77,388,938	6395.78	6,160,110	0	(3,063,132)	863,092		6,466,274	0	0	(3,063,132)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202275	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	91	58,201,598	6395.78	4,632,810	0	(2,303,678)	649,103		6,563,379	0	0	(2,303,678)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202285	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	73	46,582,365	6395.78	3,707,927	0	(1,843,777)	519,517		1,743,926	0	0	(1,843,777)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202296	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	68	43,805,258	6395.78	3,486,871	0	(1,733,856)	488,545		2,100,267	0	0	(1,733,856)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202311	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	84	53,410,975	6395.78	4,251,479	0	(2,114,060)	595,674		4,007,592	0	0	(2,114,060)	0	0		
Equity Call Options - S&P 500 - Strike Price 6395.78 / 202320	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	119	76,134,059	6395.78	6,060,222	0	(3,013,462)	849,097		7,450,595	0	0	(3,013,462)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1566.94 / 202303	LIABILITY HEDGE	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2026	0	38,089,006	1566.94	2,361,518	0	(1,174,271)	330,872		4,361,103	0	0	(1,174,271)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 559.43 / 202297	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	08/20/2025	08/20/2026	0	4,699,302	559.43	253,292	0	(125,950)	35,489		292,328	0	0	(125,950)	0	0		

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Equity Call Options - SPDR Gold shares - Strike Price 308.36 / 202327	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	1,366	42,135,019	308.36	3,328,606	0	(1,655,159)	466,371		3,417,178	0	0	(1,655,159)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 96.41 / 202338	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2025	08/20/2026	0	14,730,539	96.41	1,047,341	0	(520,793)	146,743		811,579	0	0	(520,793)	0	0		
Equity Call Options - S&P 500 - Strike Price 4535.43 / 142050	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/04/2026	0	1,540,167	4535.43	212,055	0	(21,143)	7,591		59,041	0	0	(21,143)	0	0		
Equity Call Options - S&P 500 - Strike Price 4535.43 / 142051	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/03/2021	09/06/2028	0	2,111,925	4535.43	302,035	0	(30,245)	10,858		75,809	0	0	(30,245)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 262.94 / 202841	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	0	93,870	262.94	2,732	0	(1,370)	499		297	0	0	(1,370)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 262.94 / 202935	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	0	1,770,334	262.94	51,517	0	(25,830)	9,419		5,595	0	0	(25,830)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 91.79 / 202984	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	446	4,092,406	91.79	246,552	0	(123,617)	45,076		337,237	0	0	(123,617)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202845	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	72	46,666,800	6481.50	3,630,672	0	(1,820,365)	663,779		4,140,614	0	0	(1,820,365)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202866	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	108	70,000,200	6481.50	5,446,008	0	(2,730,547)	995,669		7,332,496	0	0	(2,730,547)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202877	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	09/05/2025	09/06/2030	0	12,636,066	6481.50	521,870	0	(258,790)	95,795		934,190	0	0	(258,790)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202879	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	103	66,470,570	6481.50	5,171,403	0	(2,592,864)	945,464		6,356,783	0	0	(2,592,864)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202885	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/05/2025	09/03/2032	0	36,534,548	6481.50	1,640,401	0	(813,459)	301,115		2,700,857	0	0	(813,459)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202890	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	09/05/2025	09/04/2026	0	7,267,021	6481.50	196,936	0	(98,741)	36,005		275,420	0	0	(98,741)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202893	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	0	17,014,820	6481.50	893,278	0	(447,876)	163,314		413,667	0	0	(447,876)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202898	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	80	51,554,222	6481.50	4,010,913	0	(2,011,012)	733,297		2,221,602	0	0	(2,011,012)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202920	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	64	41,508,200	6481.50	3,229,333	0	(1,619,140)	590,404		2,688,388	0	0	(1,619,140)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202927	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	03/05/2027	1	648,150	6481.50	63,778	0	(21,259)	29,129		11,807	0	0	(21,259)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202937	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	142	92,224,255	6481.50	7,175,037	0	(3,597,456)	1,311,780		7,081,534	0	0	(3,597,456)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202943	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	159	103,055,850	6481.50	8,017,734	0	(4,019,972)	1,465,846		1,954,341	0	0	(4,019,972)	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.50 / 202951	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	67	43,330,086	6481.50	3,371,076	0	(1,690,207)	616,319		1,572,214	0	0	(1,690,207)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1587.09 / 202838	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	09/05/2025	09/04/2026	0	48,033,755	1587.09	2,906,042	0	(1,457,046)	531,299		4,917,620	0	0	(1,457,046)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 563.29 / 202835	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/05/2025	09/04/2026	0	6,649,436	563.29	347,101	0	(174,031)	63,459		380,203	0	0	(174,031)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 331.05 / 202974	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	1,458	48,252,078	331.05	3,903,310	0	(1,940,931)	707,743		3,190,569	0	0	(1,940,931)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 97.76 / 202945	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4ROTD8PU41	09/05/2025	09/04/2026	0	17,898,975	97.76	1,238,609	0	(621,020)	226,449		842,211	0	0	(621,020)	0	0		
Equity Call Options - S&P 500 - Strike Price 3908.19 / 156500	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/06/2022	09/06/2027	0	1,564,291	3908.19	227,022	0	(29,155)	10,946		85,193	0	0	(29,155)	0	0		
Equity Call Options - S&P 500 - Strike Price 3908.19 / 156505	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2022	09/06/2029	0	987,646	3908.19	149,803	0	(19,278)	7,237		77,462	0	0	(19,278)	0	0		
Equity Call Options - S&P 500 - Strike Price 4465.48 / 176071	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/06/2023	09/06/2028	0	17,149,201	4465.48	2,773,083	0	(483,504)	181,373		1,478,929	0	0	(483,504)	0	0		
Equity Call Options - S&P 500 - Strike Price 4465.48 / 176074	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/06/2023	09/06/2030	0	18,278,088	4465.48	2,982,497	0	(520,615)	195,288		1,539,582	0	0	(520,615)	0	0		
Equity Call Options - S&P 500 - Strike Price 5408.42 / 188815	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/06/2024	09/06/2029	0	39,950,611	5408.42	4,059,440	0	(1,034,368)	388,602		3,482,597	0	0	(1,034,368)	0	0		
Equity Call Options - S&P 500 - Strike Price 5408.42 / 188817	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/06/2024	09/05/2031	0	96,706,819	5408.42	9,887,128	0	(2,519,520)	946,560		8,477,716	0	0	(2,519,520)	0	0		
Equity Call Options - S&P 500 - Strike Price 6527.85 / 203228	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/12/2025	09/11/2026	0	625,303	6527.85	32,906	0	(16,498)	6,654		52,503	0	0	(16,498)	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - First Trust Barclays Edge Index - Strike Price 260.54 / 203476	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	0	54,990	260.54	1,595	0	(800)	353		350	0	0	(800)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 260.54 / 203531	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	0	2,896,838	260.54	84,008	0	(42,121)	18,617		18,456	0	0	(42,121)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 93.00 / 203577	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	208	1,937,481	93.00	116,249	0	(58,285)	25,762		149,680	0	0	(58,285)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203463	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	57,624,468	6664.36	4,771,306	0	(2,392,261)	1,057,353		4,511,932	0	0	(2,392,261)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203475	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	80,501,316	6664.36	6,665,509	0	(3,341,987)	1,477,121		7,103,585	0	0	(3,341,987)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203501	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/18/2026	0	16,384,588	6664.36	756,967	0	(379,532)	167,749		359,051	0	0	(379,532)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203513	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	09/19/2025	09/18/2026	0	7,429,843	6664.36	183,517	0	(92,013)	40,669		116,523	0	0	(92,013)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203514	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	03/19/2027	2	1,332,872	6664.36	131,822	0	(43,941)	63,605		23,374	0	0	(43,941)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203515	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	09/19/2025	09/20/2030	0	9,489,970	6664.36	384,059	0	(190,451)	85,230		639,845	0	0	(190,451)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203517	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/19/2025	09/20/2032	0	25,786,103	6664.36	1,129,431	0	(560,074)	250,641		1,897,691	0	0	(560,074)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203520	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	104	69,309,344	6664.36	5,426,928	0	(2,720,981)	1,202,643		6,900,729	0	0	(2,720,981)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203534	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	92,314,036	6664.36	7,634,371	0	(3,827,759)	1,691,827		1,695,377	0	0	(3,827,759)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203551	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	74	49,567,748	6664.36	3,881,159	0	(1,945,955)	860,091		3,364,951	0	0	(1,945,955)	0	0		
Equity Call Options - S&P 500 - Strike Price 6664.36 / 203568	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	122	81,359,427	6664.36	6,370,451	0	(3,194,049)	1,411,734		3,035,473	0	0	(3,194,049)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1631.87 / 203473	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	0	38,618,206	1631.87	2,355,711	0	(1,181,118)	522,041		2,912,592	0	0	(1,181,118)	0	0		

SCHEDULE DB - PART A - SECTION 1

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Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 559.70 / 203471	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	09/19/2025	09/18/2026	0	5,540,680	559.70	290,332	0	(145,568)	64,339		363,647	0	0	(145,568)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 339.18 / 203552	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	0	43,970,379	339.18	3,639,428	0	(1,824,755)	806,522		2,597,271	0	0	(1,824,755)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 96.13 / 203542	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	0	16,217,627	96.13	1,174,158	0	(588,705)	260,201		803,350	0	0	(588,705)	0	0		
Equity Call Options - S&P 500 - Strike Price 4357.73 / 142217	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/20/2021	09/18/2026	0	1,174,913	4357.73	133,380	0	(13,287)	6,019		39,843	0	0	(13,287)	0	0		
Equity Call Options - S&P 500 - Strike Price 4357.73 / 142219	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	09/20/2021	09/20/2028	0	1,873,140	4357.73	228,955	0	(22,907)	10,376		70,904	0	0	(22,907)	0	0		
Equity Call Options - S&P 500 - Strike Price 3855.93 / 156979	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2027	0	1,181,616	3855.93	190,307	0	(24,647)	11,158		85,799	0	0	(24,647)	0	0		
Equity Call Options - S&P 500 - Strike Price 3855.93 / 156984	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/20/2022	09/20/2029	0	908,253	3855.93	146,660	0	(18,994)	8,599		73,528	0	0	(18,994)	0	0		
Equity Call Options - S&P 500 - Strike Price 4402.20 / 176794	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/20/2023	09/20/2028	0	19,904,336	4402.20	3,525,971	0	(620,632)	280,757		1,829,851	0	0	(620,632)	0	0		
Equity Call Options - S&P 500 - Strike Price 4402.20 / 176797	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/20/2023	09/20/2030	0	16,076,508	4402.20	2,894,297	0	(510,289)	230,832		1,426,628	0	0	(510,289)	0	0		
Equity Call Options - S&P 500 - Strike Price 5702.55 / 189390	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/20/2029	0	56,564,285	5702.55	5,555,391	0	(1,414,090)	640,637		4,612,535	0	0	(1,414,090)	0	0		
Equity Call Options - S&P 500 - Strike Price 5702.55 / 189395	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/20/2024	09/19/2031	0	77,291,126	5702.55	7,534,506	0	(1,915,713)	867,892		5,974,681	0	0	(1,915,713)	0	0		
Equity Call Options - S&P 500 - Strike Price 5751.07 / 189898	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/04/2024	10/05/2029	0	61,018,526	5751.07	6,094,243	0	(1,550,000)	822,100		4,432,517	0	0	(1,550,000)	0	0		
Equity Call Options - S&P 500 - Strike Price 5751.07 / 189899	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/04/2024	10/06/2031	0	70,343,117	5751.07	6,765,626	0	(1,717,277)	910,821		5,863,778	0	0	(1,717,277)	0	0		
Equity Call Options - S&P 500 - Strike Price 4363.55 / 142231	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2026	0	1,802,792	4363.55	208,323	0	(20,771)	11,244		60,379	0	0	(20,771)	0	0		
Equity Call Options - S&P 500 - Strike Price 4363.55 / 142232	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2021	10/06/2028	0	2,272,939	4363.55	294,358	0	(29,578)	16,011		89,291	0	0	(29,578)	0	0		
Equity Call Options - S&P 500 - Strike Price 3744.52 / 158076	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2022	10/06/2027	0	2,932,137	3744.52	591,011	0	(78,352)	42,385		209,236	0	0	(78,352)	0	0		
Equity Call Options - S&P 500 - Strike Price 3744.52 / 158083	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/06/2022	10/05/2029	0	2,188,606	3744.52	468,848	0	(62,563)	33,841		120,895	0	0	(62,563)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 4308.50 / 177594	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/06/2023	10/06/2028	0	28,835,985	4308.50	5,134,426	0	(903,512)	488,595		2,498,220	0	0	(903,512)	0	0		
Equity Call Options - S&P 500 - Strike Price 4308.50 / 177597	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/06/2023	10/04/2030	0	27,912,359	4308.50	5,133,599	0	(905,254)	489,518		2,216,405	0	0	(905,254)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 261.06 / 204252	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2025	10/06/2026	0	1,454,173	261.06	42,316	0	(21,042)	11,393		9,935	0	0	(21,042)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 261.06 / 204299	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2025	10/06/2026	0	313,460	261.06	9,122	0	(4,536)	2,456		2,142	0	0	(4,536)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 95.30 / 204286	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	413	3,933,312	95.30	254,241	0	(126,422)	68,450		306,051	0	0	(126,422)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204145	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	10/06/2025	10/04/2030	0	9,719,698	6740.28	394,425	0	(195,592)	105,901		615,302	0	0	(195,592)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204147	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QCEMIK50	10/06/2025	10/06/2032	0	35,875,454	6740.28	1,562,376	0	(774,767)	419,487		2,371,471	0	0	(774,767)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204149	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2025	10/06/2026	0	8,735,727	6740.28	164,232	0	(81,665)	44,216		161,001	0	0	(81,665)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204153	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2025	10/06/2026	0	16,199,232	6740.28	782,423	0	(389,062)	210,652		378,305	0	0	(389,062)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204185	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	93	62,684,604	6740.28	5,052,411	0	(2,512,325)	1,360,265		6,037,939	0	0	(2,512,325)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204193	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	95	64,032,660	6740.28	5,161,065	0	(2,566,354)	1,389,518		5,674,296	0	0	(2,566,354)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204209	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	154	103,725,165	6740.28	8,360,301	0	(4,157,183)	2,250,850		8,818,632	0	0	(4,157,183)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204242	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	142	95,711,976	6740.28	7,714,434	0	(3,836,024)	2,076,963		1,699,820	0	0	(3,836,024)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204244	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	63	42,463,764	6740.28	3,422,601	0	(1,701,898)	921,470		1,250,357	0	0	(1,701,898)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204247	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	70	47,019,072	6740.28	3,789,761	0	(1,884,469)	1,020,320		1,741,146	0	0	(1,884,469)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204259	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	04/06/2027	0	1,075,660	6740.28	119,183	0	(39,509)	61,120		18,594	0	0	(39,509)	0	0		
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204260	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	57	38,338,336	6740.28	3,090,089	0	(1,536,555)	831,947		2,058,631	0	0	(1,536,555)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6740.28 / 204300	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	84	56,499,883	6740.28	4,553,919	0	(2,264,449)	1,226,055		4,322,258	0	0	(2,264,449)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1650.46 / 204298	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/06/2025	10/06/2026	0	46,528,222	1650.46	2,866,139	0	(1,425,195)	771,653		3,101,134	0	0	(1,425,195)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 563.45 / 204297	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	10/06/2025	10/06/2026	0	6,731,533	563.45	353,406	0	(175,732)	95,148		409,713	0	0	(175,732)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 364.38 / 204271	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	1,464	53,331,012	364.38	4,480,109	0	(2,227,747)	1,206,183		2,010,224	0	0	(2,227,747)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 96.00 / 204267	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2025	10/06/2026	0	17,196,901	96.00	1,237,742	0	(615,470)	333,238		883,860	0	0	(615,470)	0	0		
Equity Call Options - S&P 500 - Strike Price 6752.03 / 204371	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/10/2025	10/09/2026	0	1,201,186	6752.03	59,353	0	(29,841)	16,652		74,186	0	0	(29,841)	0	0		
Equity Call Options - S&P 500 - Strike Price 5864.67 / 190431	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/18/2024	10/19/2029	0	77,022,938	5864.67	7,682,966	0	(1,953,635)	1,187,292		5,443,096	0	0	(1,953,635)	0	0		
Equity Call Options - S&P 500 - Strike Price 5864.67 / 190433	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/18/2024	10/20/2031	0	69,440,286	5864.67	6,641,027	0	(1,685,118)	1,024,105		4,384,710	0	0	(1,685,118)	0	0		
Equity Call Options - S&P 500 - Strike Price 4536.19 / 142242	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2026	0	2,142,631	4536.19	252,715	0	(25,175)	15,576		68,412	0	0	(25,175)	0	0		
Equity Call Options - S&P 500 - Strike Price 4536.19 / 142243	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/20/2021	10/20/2028	0	2,133,408	4536.19	272,587	0	(27,310)	16,896		71,611	0	0	(27,310)	0	0		
Equity Call Options - S&P 500 - Strike Price 3665.78 / 158729	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/20/2022	10/20/2027	0	6,530,815	3665.78	1,390,766	0	(185,953)	114,964		528,981	0	0	(185,953)	0	0		
Equity Call Options - S&P 500 - Strike Price 3665.78 / 158732	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/20/2022	10/19/2029	0	3,668,206	3665.78	806,913	0	(107,931)	66,728		203,389	0	0	(107,931)	0	0		
Equity Call Options - S&P 500 - Strike Price 4224.16 / 177980	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/20/2023	10/20/2028	0	25,497,560	4224.16	4,675,320	0	(824,799)	509,805		2,376,677	0	0	(824,799)	0	0		
Equity Call Options - S&P 500 - Strike Price 4224.16 / 177984	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	10/20/2023	10/18/2030	0	30,461,212	4224.16	5,844,543	0	(1,034,997)	639,688		2,613,414	0	0	(1,034,997)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 262.79 / 204679	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/20/2026	0	227,978	262.79	6,634	0	(3,299)	2,041		1,311	0	0	(3,299)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - First Trust Barclays Edge Index - Strike Price 262.79 / 204758	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/20/2026	0	2,808,803	262.79	81,736	0	(40,644)	25,150		16,146	0	0	(40,644)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 95.29 / 204752	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	155	1,476,294	95.29	90,322	0	(44,913)	27,791		95,148	0	0	(44,913)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204701	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	04/20/2027	1	673,513	6735.13	68,900	0	(22,840)	37,100		11,490	0	0	(22,840)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204715	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	118	79,474,534	6735.13	6,437,490	0	(3,201,060)	1,980,766		1,397,223	0	0	(3,201,060)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204716	LIABILITY HEDGE	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/20/2025	10/18/2030	0	7,879,197	6735.13	319,501	0	(158,438)	98,039		464,925	0	0	(158,438)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204717	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	10/20/2025	10/20/2032	0	27,214,850	6735.13	1,162,074	0	(576,261)	356,582		1,781,570	0	0	(576,261)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204720	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2025	10/20/2026	0	7,695,814	6735.13	144,681	0	(71,943)	44,517		73,072	0	0	(71,943)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204723	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	67	45,125,371	6735.13	3,655,185	0	(1,817,551)	1,124,672		3,648,129	0	0	(1,817,551)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204730	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4R0TD8PU41	10/20/2025	10/20/2026	0	11,844,416	6735.13	781,731	0	(388,718)	240,533		276,625	0	0	(388,718)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204741	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	75	50,513,475	6735.13	4,091,625	0	(2,034,572)	1,258,962		4,444,281	0	0	(2,034,572)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204747	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	110	74,086,430	6735.13	6,001,050	0	(2,984,039)	1,846,477		7,107,957	0	0	(2,984,039)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204768	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	136	91,831,142	6735.13	7,438,383	0	(3,698,757)	2,288,733		3,267,110	0	0	(3,698,757)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204785	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	83	55,737,539	6735.13	4,514,778	0	(2,244,986)	1,389,162		3,869,615	0	0	(2,244,986)	0	0		
Equity Call Options - S&P 500 - Strike Price 6735.13 / 204791	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	129	86,678,219	6735.13	7,020,993	0	(3,491,208)	2,160,306		7,353,643	0	0	(3,491,208)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1645.23 / 204676	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/20/2025	10/20/2026	0	37,826,008	1645.23	2,261,995	0	(1,124,783)	695,999		2,727,878	0	0	(1,124,783)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 564.68 / 204666	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	10/20/2025	10/20/2026	0	6,633,174	564.68	341,608	0	(169,866)	105,110		401,512	0	0	(169,866)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - SPDR Gold shares - Strike Price 403.15 / 204769	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	1,146	46,201,204	403.15	4,546,203	0	(2,260,612)	1,398,832		612,781	0	0	(2,260,612)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 97.97 / 204743	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2026	0	15,682,719	97.97	1,113,459	0	(553,670)	342,603		706,727	0	0	(553,670)	0	0		
Equity Call Options - S&P 500 - Strike Price 3770.55 / 159834	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/05/2027	0	11,680,363	3770.55	2,148,656	0	(287,287)	201,422		1,057,878	0	0	(287,287)	0	0		
Equity Call Options - S&P 500 - Strike Price 3770.55 / 159838	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/04/2022	11/06/2029	0	7,664,623	3770.55	1,494,602	0	(200,048)	140,255		800,061	0	0	(200,048)	0	0		
Equity Call Options - S&P 500 - Strike Price 4697.53 / 143735	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2028	0	3,225,894	4697.53	396,123	0	(39,666)	28,048		118,392	0	0	(39,666)	0	0		
Equity Call Options - S&P 500 - Strike Price 4697.53 / 143737	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/05/2021	11/06/2026	0	1,317,530	4697.53	150,270	0	(14,977)	10,591		43,305	0	0	(14,977)	0	0		
Equity Call Options - S&P 500 - Strike Price 4365.98 / 178447	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/06/2023	11/06/2028	0	37,538,719	4365.98	6,752,546	0	(1,191,564)	848,413		3,371,476	0	0	(1,191,564)	0	0		
Equity Call Options - S&P 500 - Strike Price 4365.98 / 178450	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/06/2023	11/06/2030	0	43,943,432	4365.98	8,267,566	0	(1,465,094)	1,043,107		3,850,637	0	0	(1,465,094)	0	0		
Equity Call Options - S&P 500 - Strike Price 5929.04 / 191093	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2024	11/06/2029	0	84,715,570	5929.04	8,279,756	0	(2,102,832)	1,498,703		6,528,929	0	0	(2,102,832)	0	0		
Equity Call Options - S&P 500 - Strike Price 5929.04 / 191095	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2024	11/06/2031	0	86,158,985	5929.04	8,142,790	0	(2,064,872)	1,471,649		6,715,756	0	0	(2,064,872)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 258.00 / 205705	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	0	168,237	258.00	4,896	0	(2,434)	1,735		2,218	0	0	(2,434)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 258.00 / 205769	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/06/2025	11/06/2026	0	5,555,167	258.00	161,656	0	(80,384)	57,290		73,235	0	0	(80,384)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 93.95 / 205773	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/06/2025	11/06/2026	0	4,693,201	93.95	305,058	0	(151,691)	108,111		371,477	0	0	(151,691)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205694	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	11/06/2026	0	17,590,347	6720.32	902,385	0	(448,713)	319,801		400,150	0	0	(448,713)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205697	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10QEMIK50	11/06/2025	11/06/2030	0	12,196,020	6720.32	498,817	0	(247,359)	176,294		740,861	0	0	(247,359)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205698	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2025	11/05/2032	0	35,645,486	6720.32	1,536,320	0	(761,847)	542,974		2,574,805	0	0	(761,847)	0	0		

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Equity Call Options - S&P 500 - Strike Price 6720.32 / 205710	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	05/06/2027	2	1,344,064	6720.32	144,218	0	(47,896)	82,032		22,713	0	0	(47,896)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205729	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	156	104,836,992	6720.32	8,953,152	0	(4,451,979)	3,172,958		1,826,865	0	0	(4,451,979)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205733	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	70	47,042,240	6720.32	4,017,440	0	(1,997,683)	1,423,763		1,322,160	0	0	(1,997,683)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205735	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	90	60,482,880	6720.32	5,165,280	0	(2,568,450)	1,830,553		4,719,173	0	0	(2,568,450)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205739	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	80	53,762,560	6720.32	4,591,360	0	(2,283,066)	1,627,158		4,368,121	0	0	(2,283,066)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205740	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	92	61,826,944	6720.32	5,280,064	0	(2,625,526)	1,871,231		5,425,190	0	0	(2,625,526)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205741	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/06/2025	11/06/2026	0	10,019,989	6720.32	170,340	0	(84,702)	60,368		215,283	0	0	(84,702)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205742	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	135	90,724,320	6720.32	7,747,920	0	(3,852,675)	2,745,829		8,728,295	0	0	(3,852,675)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205784	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	97	64,978,137	6720.32	5,549,178	0	(2,759,344)	1,966,604		2,470,772	0	0	(2,759,344)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205803	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	70	46,974,747	6720.32	4,011,676	0	(1,994,817)	1,421,720		3,118,622	0	0	(1,994,817)	0	0		
Equity Call Options - S&P 500 - Strike Price 6720.32 / 205809	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	94	62,904,010	6720.32	5,372,046	0	(2,671,265)	1,903,830		5,314,281	0	0	(2,671,265)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1645.67 / 205704	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/06/2025	11/06/2026	0	45,216,341	1645.67	2,681,329	0	(1,333,298)	950,251		3,352,683	0	0	(1,333,298)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 557.87 / 205678	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/06/2026	0	6,563,286	557.87	342,603	0	(170,361)	121,417		495,372	0	0	(170,361)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 366.07 / 205797	LIABILITY HEDGE	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	0	53,843,540	366.07	5,078,122	0	(2,525,110)	1,799,664		2,020,871	0	0	(2,525,110)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 94.26 / 205785	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	0	19,931,637	94.26	1,494,949	0	(743,367)	529,803		1,131,362	0	0	(743,367)	0	0		
Equity Call Options - S&P 500 - Strike Price 6848.72 / 206038	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/14/2025	11/13/2026	0	1,117,094	6848.72	44,599	0	(22,361)	16,802		64,638	0	0	(22,361)	0	0		
Equity Call Options - S&P 500 - Strike Price 3965.34 / 160843	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/18/2022	11/19/2027	0	12,068,585	3965.34	2,518,323	0	(336,134)	261,673		1,039,720	0	0	(336,134)	0	0		

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Equity Call Options - S&P 500 - Strike Price 3965.34 / 160847	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/18/2022	11/20/2029	0	7,589,428	3965.34	1,651,945	0	(221,633)	172,528		648,288	0	0	(221,633)	0	0		
Equity Call Options - S&P 500 - Strike Price 4697.96 / 143909	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2026	0	1,146,967	4697.96	130,207	0	(12,971)	10,175		38,325	0	0	(12,971)	0	0		
Equity Call Options - S&P 500 - Strike Price 4697.96 / 143911	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/19/2021	11/20/2028	0	2,303,354	4697.96	297,296	0	(29,894)	23,449		92,665	0	0	(29,894)	0	0		
Equity Call Options - S&P 500 - Strike Price 4547.38 / 179038	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/20/2023	11/20/2028	0	36,129,319	4547.38	6,655,285	0	(1,177,148)	929,170		3,473,662	0	0	(1,177,148)	0	0		
Equity Call Options - S&P 500 - Strike Price 4547.38 / 179048	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/20/2023	11/20/2030	0	57,521,044	4547.38	11,038,915	0	(1,955,470)	1,543,486		5,408,347	0	0	(1,955,470)	0	0		
Equity Call Options - S&P 500 - Strike Price 5917.11 / 191598	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2024	11/20/2029	0	41,646,461	5917.11	4,009,078	0	(1,017,416)	803,814		2,765,200	0	0	(1,017,416)	0	0		
Equity Call Options - S&P 500 - Strike Price 5917.11 / 191601	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	11/20/2024	11/20/2031	0	63,627,615	5917.11	6,047,960	0	(1,533,520)	1,211,566		4,221,080	0	0	(1,533,520)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 257.61 / 206482	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	0	448,836	257.61	13,061	0	(6,495)	5,131		6,573	0	0	(6,495)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 257.61 / 206555	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	0	3,521,455	257.61	102,474	0	(50,956)	40,258		51,543	0	0	(50,956)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 91.24 / 206460	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	356	3,245,546	91.24	220,543	0	(109,666)	86,642		258,555	0	0	(109,666)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206491	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	11/20/2030	0	11,681,625	6538.76	476,961	0	(236,520)	186,864		784,731	0	0	(236,520)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206493	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	11/19/2032	0	26,412,303	6538.76	1,150,256	0	(570,401)	450,648		1,965,125	0	0	(570,401)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206496	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	11/20/2025	11/20/2026	0	7,942,012	6538.76	128,661	0	(63,977)	50,545		180,553	0	0	(63,977)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206507	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	05/20/2027	2	1,307,752	6538.76	111,812	0	(37,134)	66,472		22,851	0	0	(37,134)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206518	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	131	85,657,756	6538.76	7,794,893	0	(3,876,032)	3,062,279		1,522,613	0	0	(3,876,032)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206522	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	0	14,636,048	6538.76	821,082	0	(408,285)	322,568		326,739	0	0	(408,285)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206536	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	93	60,810,468	6538.76	5,533,779	0	(2,751,687)	2,173,985		5,141,437	0	0	(2,751,687)	0	0		

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Equity Call Options - S&P 500 - Strike Price 6538.76 / 206549	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	113	73,887,988	6538.76	6,723,839	0	(3,343,447)	2,641,508		7,504,171	0	0	(3,343,447)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206558	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	68	44,577,507	6538.76	4,056,572	0	(2,017,142)	1,593,653		1,388,218	0	0	(2,017,142)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206573	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	76	49,711,098	6538.76	4,523,732	0	(2,249,438)	1,777,180		1,991,006	0	0	(2,249,438)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206584	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	63	41,115,459	6538.76	3,741,525	0	(1,860,483)	1,469,885		2,834,141	0	0	(1,860,483)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206596	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	118	77,256,341	6538.76	7,030,361	0	(3,495,866)	2,761,927		6,246,256	0	0	(3,495,866)	0	0		
Equity Call Options - S&P 500 - Strike Price 6538.76 / 206607	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	111	72,467,049	6538.76	6,594,533	0	(3,279,150)	2,590,709		6,588,165	0	0	(3,279,150)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1607.14 / 206523	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	11/20/2025	11/20/2026	0	38,644,315	1607.14	2,341,845	0	(1,164,489)	920,011		3,815,496	0	0	(1,164,489)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 560.76 / 206510	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	11/20/2025	11/20/2026	0	6,097,402	560.76	318,284	0	(158,268)	125,040		439,076	0	0	(158,268)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 374.85 / 206551	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	1,316	49,331,926	374.85	4,686,434	0	(2,330,342)	1,841,099		1,547,063	0	0	(2,330,342)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 93.63 / 206593	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2025	11/20/2026	0	14,968,290	93.63	1,175,012	0	(584,278)	461,612		839,426	0	0	(584,278)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 259.23 / 207026	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	0	645,492	259.23	18,784	0	(9,418)	8,169		8,184	0	0	(9,418)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 259.23 / 207027	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/05/2025	12/04/2026	0	2,744,734	259.23	79,872	0	(40,047)	34,737		34,775	0	0	(40,047)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 95.81 / 207082	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	248	2,373,135	95.81	147,129	0	(73,768)	63,987		192,209	0	0	(73,768)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207029	LIABILITY HEDGE	Exhibit 5	Equity/Index	Morgan Stanley & Co. International PLC 4PQUHN3JPFGFNF3BB653	12/05/2025	12/04/2026	0	7,639,822	6870.40	155,852	0	(78,142)	67,781		135,894	0	0	(78,142)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207030	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	12/05/2025	12/06/2030	0	12,464,155	6870.40	515,517	0	(255,640)	223,155		717,674	0	0	(255,640)	0	0		

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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)
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207031	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2025	12/06/2032	0	23,394,752	6870.40	1,011,589	0	(501,637)	437,893		1,573,976	0	0	(501,637)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207046	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	120	82,444,800	6870.40	6,760,440	0	(3,389,583)	2,940,136		1,359,262	0	0	(3,389,583)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207047	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	06/04/2027	2	1,374,080	6870.40	107,178	0	(35,726)	66,912		23,557	0	0	(35,726)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207068	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	71	48,779,840	6870.40	3,999,927	0	(2,005,504)	1,739,580		3,655,368	0	0	(2,005,504)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207090	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	119	81,757,760	6870.40	6,704,103	0	(3,361,337)	2,915,635		7,183,166	0	0	(3,361,337)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207094	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	65	44,785,179	6870.40	3,672,366	0	(1,841,270)	1,597,123		1,324,096	0	0	(1,841,270)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207109	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	74	50,958,903	6870.40	4,178,609	0	(2,095,092)	1,817,290		1,904,403	0	0	(2,095,092)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207119	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	75	51,362,445	6870.40	4,211,700	0	(2,111,683)	1,831,681		3,308,788	0	0	(2,111,683)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207141	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	94	64,313,462	6870.40	5,273,678	0	(2,644,143)	2,293,538		4,589,094	0	0	(2,644,143)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207158	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	81	55,415,884	6870.40	4,544,080	0	(2,278,334)	1,976,234		4,433,195	0	0	(2,278,334)	0	0		
Equity Call Options - S&P 500 - Strike Price 6870.40 / 207180	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2025	12/04/2026	0	12,802,702	6870.40	195,312	0	(97,926)	84,942		258,749	0	0	(97,926)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1667.64 / 207025	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/05/2025	12/04/2026	0	42,712,605	1667.64	2,567,027	0	(1,287,069)	1,116,408		2,835,644	0	0	(1,287,069)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 568.03 / 207023	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/05/2025	12/04/2026	0	6,585,193	568.03	341,113	0	(171,029)	148,351		401,932	0	0	(171,029)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 386.44 / 207067	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	1,186	45,826,611	386.44	4,262,003	0	(2,136,905)	1,853,558		1,155,295	0	0	(2,136,905)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 95.47 / 207035	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4ROTD8PU41	12/05/2025	12/04/2026	0	13,690,831	95.47	958,358	0	(480,506)	416,793		704,236	0	0	(480,506)	0	0		
Equity Call Options - S&P 500 - Strike Price 4591.67 / 144235	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/06/2021	12/04/2026	0	729,148	4591.67	83,066	0	(8,265)	7,260		21,306	0	0	(8,265)	0	0		
Equity Call Options - S&P 500 - Strike Price 4591.67 / 144237	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/06/2021	12/06/2028	0	752,619	4591.67	93,455	0	(9,347)	8,210		24,681	0	0	(9,347)	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 3941.26 / 161965	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2027	0	8,250,589	3941.26	1,694,580	0	(226,365)	198,730		659,910	0	0	(226,365)	0	0		
Equity Call Options - S&P 500 - Strike Price 3941.26 / 161970	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/06/2022	12/06/2029	0	10,495,862	3941.26	2,280,667	0	(306,066)	268,691		1,003,778	0	0	(306,066)	0	0		
Equity Call Options - S&P 500 - Strike Price 4549.34 / 179541	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/06/2023	12/06/2028	0	46,937,687	4549.34	8,546,925	0	(1,512,774)	1,327,808		4,112,034	0	0	(1,512,774)	0	0		
Equity Call Options - S&P 500 - Strike Price 4549.34 / 179547	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/06/2023	12/06/2030	0	70,330,138	4549.34	13,360,627	0	(2,373,739)	2,083,414		6,018,731	0	0	(2,373,739)	0	0		
Equity Call Options - S&P 500 - Strike Price 6090.27 / 192229	LIABILITY HEDGE	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/06/2024	12/06/2029	0	44,671,415	6090.27	4,147,783	0	(1,051,139)	923,377		2,722,370	0	0	(1,051,139)	0	0		
Equity Call Options - S&P 500 - Strike Price 6090.27 / 192232	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/06/2024	12/05/2031	0	58,222,283	6090.27	5,516,038	0	(1,398,582)	1,228,589		3,354,455	0	0	(1,398,582)	0	0		
Equity Call Options - S&P 500 - Strike Price 6874.97 / 207589	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/12/2025	12/11/2026	0	1,638,442	6874.97	71,067	0	(35,632)	32,285		101,388	0	0	(35,632)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 259.90 / 207795	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	0	250,743	259.90	7,297	0	(3,658)	3,456		3,092	0	0	(3,658)	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 259.90 / 207830	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	0	1,748,227	259.90	50,874	0	(25,507)	24,098		21,537	0	0	(25,507)	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 95.46 / 207870	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	210	2,003,751	95.46	126,153	0	(63,251)	59,757		142,521	0	0	(63,251)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207728	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/19/2025	12/20/2030	0	13,024,902	6834.50	527,509	0	(261,586)	248,579		929,168	0	0	(261,586)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207732	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/19/2025	12/20/2032	0	32,393,307	6834.50	1,402,630	0	(695,551)	660,965		2,539,168	0	0	(695,551)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207734	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	0	8,424,272	6834.50	142,370	0	(71,382)	67,439		112,790	0	0	(71,382)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207754	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/19/2025	12/18/2026	0	12,762,231	6834.50	743,974	0	(373,017)	352,409		272,915	0	0	(373,017)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207758	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	06/17/2027	2	1,366,900	6834.50	139,424	0	(46,560)	90,548		21,588	0	0	(46,560)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207769	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	111	75,862,950	6834.50	6,069,036	0	(3,042,924)	2,874,807		1,248,012	0	0	(3,042,924)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207777	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	128	87,481,600	6834.50	6,998,528	0	(3,508,957)	3,315,092		7,556,796	0	0	(3,508,957)	0	0		

SCHEDULE DB - PART A - SECTION 1

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Equity Call Options - S&P 500 - Strike Price 6834.50 / 207815	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	56	38,439,236	6834.50	3,075,139	0	(1,541,829)	1,456,645		1,105,516	0	0	(1,541,829)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207831	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	87	59,384,155	6834.50	4,750,732	0	(2,381,946)	2,250,347		2,220,543	0	0	(2,381,946)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207844	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	57	39,121,558	6834.50	3,129,725	0	(1,569,197)	1,482,501		2,462,465	0	0	(1,569,197)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207850	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	100	68,582,240	6834.50	5,486,579	0	(2,750,889)	2,598,906		4,807,788	0	0	(2,750,889)	0	0		
Equity Call Options - S&P 500 - Strike Price 6834.50 / 207856	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	143	97,714,022	6834.50	7,817,122	0	(3,919,388)	3,702,847		7,264,650	0	0	(3,919,388)	0	0		
Equity Call Options - S&P Equal Weight Energy - Strike Price 1661.28 / 207793	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/19/2025	12/18/2026	0	37,386,186	1661.28	2,209,524	0	(1,107,822)	1,046,616		2,675,867	0	0	(1,107,822)	0	0		
Equity Call Options - S&P U.S. Retiree Spending Index - Strike Price 572.76 / 207791	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	12/19/2025	12/18/2026	0	6,724,959	572.76	344,318	0	(172,636)	163,098		370,361	0	0	(172,636)	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 399.02 / 207862	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	1,131	45,143,173	399.02	4,288,952	0	(2,150,416)	2,031,609		882,092	0	0	(2,150,416)	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 93.02 / 207835	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/19/2025	12/18/2026	0	15,644,285	93.02	1,068,505	0	(535,733)	506,134		828,490	0	0	(535,733)	0	0		
Equity Call Options - S&P 500 - Strike Price 4568.02 / 144701	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2021	12/18/2026	0	1,060,073	4568.02	120,780	0	(12,019)	11,487		32,547	0	0	(12,019)	0	0		
Equity Call Options - S&P 500 - Strike Price 4568.02 / 144703	Liability Hedge	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2021	12/20/2028	0	1,687,120	4568.02	219,173	0	(22,000)	21,025		59,092	0	0	(22,000)	0	0		
Equity Call Options - S&P 500 - Strike Price 3821.62 / 162533	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2027	0	6,695,471	3821.62	1,387,450	0	(185,068)	176,791		529,025	0	0	(185,068)	0	0		
Equity Call Options - S&P 500 - Strike Price 3821.62 / 162536	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London ROMUWSFPU8MPRO8K5P83	12/20/2022	12/20/2029	0	10,151,085	3821.62	2,204,479	0	(295,686)	282,451		799,477	0	0	(295,686)	0	0		
Equity Call Options - S&P 500 - Strike Price 4698.35 / 180100	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2023	12/20/2028	0	54,736,341	4698.35	9,855,425	0	(1,740,610)	1,662,458		4,678,864	0	0	(1,740,610)	0	0		
Equity Call Options - S&P 500 - Strike Price 4698.35 / 180106	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	12/20/2023	12/20/2030	0	76,504,302	4698.35	14,240,081	0	(2,522,613)	2,409,273		6,370,494	0	0	(2,522,613)	0	0		
Equity Call Options - S&P 500 - Strike Price 5930.85 / 193053	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2024	12/20/2029	0	42,236,322	5930.85	4,036,656	0	(1,023,627)	978,384		2,830,056	0	0	(1,023,627)	0	0		
Equity Call Options - S&P 500 - Strike Price 5930.85 / 193054	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/20/2024	12/19/2031	0	56,179,875	5930.85	5,392,790	0	(1,367,643)	1,307,195		3,891,440	0	0	(1,367,643)	0	0		
0159999999. Subtotal - purchased options - hedging other - call options and warrants										1,193,218,376	838,128,007	(366,844,756)	827,496,244	XXX	1,283,896,988	0	0	(613,190,151)	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										1,193,218,376	838,128,007	(366,844,756)	827,496,244	XXX	1,283,896,988	0	0	(613,190,151)	0	0	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)
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										1,193,218,376	838,128,007	(366,844,756)	827,496,244	XXX	1,283,896,988	0	0	(613,190,151)	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										1,193,218,376	838,128,007	(366,844,756)	827,496,244	XXX	1,283,896,988	0	0	(613,190,151)	0	0	XXX	XXX
0569999999. Subtotal - written options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0639999999. Subtotal - written options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Equity Call Options - S&P 500 - Strike Price 6103.85 / 193407	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2025	07/06/2026	2	1,220,770	6103.85	(103,578)	0	34,399	(1,140)		0	0	0	34,399	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 296.36 / 208419	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	0	2,500,595	296.36	0	(1,763)	843	(920)		0	0	0	843	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 108.10 / 208385	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	351	3,796,024	108.10	0	(78,660)	37,601	(41,059)		0	0	0	37,601	0	0		
Equity Call Options - S&P 500 - Strike Price 7083.02 / 208296	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	113	80,038,126	7083.02	0	(5,210,091)	2,490,538	(2,719,553)		0	0	0	2,490,538	0	0		
Equity Call Options - S&P 500 - Strike Price 7094.83 / 208421	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4ROTD8PU41	01/06/2026	07/06/2027	0	1,152,876	7094.83	0	(80,462)	25,689	(54,773)		0	0	0	25,689	0	0		
Equity Call Options - S&P 500 - Strike Price 7105.25 / 208375	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/06/2026	01/06/2027	0	14,344,952	7105.25	0	(563,646)	269,435	(294,211)		0	0	0	269,435	0	0		
Equity Call Options - S&P 500 - Strike Price 7235.81 / 208315	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	145	104,862,143	7235.81	0	(5,385,557)	2,574,415	(2,811,143)		0	0	0	2,574,415	0	0		
Equity Call Options - S&P 500 - Strike Price 7499.71 / 208329	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	61	45,469,467	7499.71	0	(1,449,683)	692,980	(756,703)		0	0	0	692,980	0	0		
Equity Call Options - S&P 500 - Strike Price 7571.94 / 208347	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	67	51,082,616	7571.94	0	(1,405,525)	671,872	(733,653)		0	0	0	671,872	0	0		
Equity Call Options - S&P 500 - Strike Price 7596.24 / 208359	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	113	85,692,963	7596.24	0	(2,239,047)	1,070,314	(1,168,733)		0	0	0	1,070,314	0	0		
Equity Call Options - S&P 500 - Strike Price 7693.47 / 208303	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	147	113,094,009	7693.47	0	(2,383,752)	1,139,486	(1,244,266)		0	0	0	1,139,486	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 447.56 / 208367	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/06/2026	01/06/2027	1,179	52,771,370	447.56	0	(3,201,230)	1,530,259	(1,670,972)		0	0	0	1,530,259	0	0		

SCHEDULE DB - PART A - SECTION 1

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - iShares U.S. Real Estate - Strike Price 101.93 / 208415	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/06/2026	01/06/2027	0	16,492,017	101.93	0	(517,119)	247,194	(269,925)		0	0	0	247,194	0	0		
Equity Call Options - S&P 500 - Strike Price 6125.59 / 193900	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/17/2025	07/20/2026	1	612,559	6125.59	(52,339)	0	17,382	(1,921)		0	0	0	17,382	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 294.62 / 209043	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	0	1,841,419	294.62	0	(1,463)	643	(820)		0	0	0	643	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 106.84 / 209053	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/20/2026	01/20/2027	0	2,061,900	106.84	0	(53,535)	23,532	(30,003)		0	0	0	23,532	0	0		
Equity Call Options - S&P 500 - Strike Price 6932.12 / 209006	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	99	68,627,988	6932.12	0	(4,745,862)	2,086,093	(2,659,769)		0	0	0	2,086,093	0	0		
Equity Call Options - S&P 500 - Strike Price 6942.99 / 209045	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	01/20/2026	07/20/2027	0	730,202	6942.99	0	(70,954)	20,831	(50,124)		0	0	0	20,831	0	0		
Equity Call Options - S&P 500 - Strike Price 6953.19 / 209022	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/20/2026	01/20/2027	0	11,612,844	6953.19	0	(410,933)	180,630	(230,303)		0	0	0	180,630	0	0		
Equity Call Options - S&P 500 - Strike Price 7057.86 / 209052	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	65	45,811,519	7057.86	0	(2,622,758)	1,152,861	(1,469,897)		0	0	0	1,152,861	0	0		
Equity Call Options - S&P 500 - Strike Price 7131.95 / 209062	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	64	45,383,630	7131.95	0	(2,305,278)	1,013,309	(1,291,969)		0	0	0	1,013,309	0	0		
Equity Call Options - S&P 500 - Strike Price 7344.01 / 209073	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	69	50,367,128	7344.01	0	(1,744,330)	766,738	(977,591)		0	0	0	766,738	0	0		
Equity Call Options - S&P 500 - Strike Price 7416.73 / 209015	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	119	88,259,087	7416.73	0	(2,640,848)	1,160,812	(1,480,036)		0	0	0	1,160,812	0	0		
Equity Call Options - S&P 500 - Strike Price 7532.28 / 209026	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	99	74,569,572	7532.28	0	(1,737,351)	763,671	(973,680)		0	0	0	763,671	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 473.56 / 209079	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	01/20/2026	01/20/2027	792	37,523,625	473.56	0	(2,242,416)	985,677	(1,256,739)		0	0	0	985,677	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 103.16 / 209067	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/20/2026	01/20/2027	0	13,302,366	103.16	0	(433,342)	190,480	(242,862)		0	0	0	190,480	0	0		
Equity Call Options - S&P 500 - Strike Price 6214.37 / 194733	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2025	08/06/2026	2	1,242,874	6214.37	(104,808)	0	34,808	(7,115)		0	0	0	34,808	0	0		

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Equity Call Options - First Trust Barclays Edge Index - Strike Price 303.51 / 209673	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/05/2027	0	1,713,274	303.51	0	(1,205)	471	(734)		0	0	0	471	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 113.95 / 209716	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	536	6,105,822	113.95	0	(91,092)	35,579	(55,513)		0	0	0	35,579	0	0		
Equity Call Options - S&P 500 - Strike Price 7070.25 / 209699	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	128	90,499,200	7070.25	0	(6,220,160)	2,429,481	(3,790,679)		0	0	0	2,429,481	0	0		
Equity Call Options - S&P 500 - Strike Price 7081.34 / 209685	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	08/06/2027	2	1,416,268	7081.34	0	(127,872)	33,204	(94,668)		0	0	0	33,204	0	0		
Equity Call Options - S&P 500 - Strike Price 7089.66 / 209638	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/06/2026	02/05/2027	0	14,258,073	7089.66	0	(483,065)	188,676	(294,388)		0	0	0	188,676	0	0		
Equity Call Options - S&P 500 - Strike Price 7191.57 / 209727	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	54	39,187,668	7191.57	0	(2,254,406)	880,530	(1,373,877)		0	0	0	880,530	0	0		
Equity Call Options - S&P 500 - Strike Price 7274.06 / 209736	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	122	88,766,939	7274.06	0	(4,483,584)	1,751,206	(2,732,378)		0	0	0	1,751,206	0	0		
Equity Call Options - S&P 500 - Strike Price 7481.34 / 209748	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	60	44,967,201	7481.34	0	(1,578,739)	616,627	(962,113)		0	0	0	616,627	0	0		
Equity Call Options - S&P 500 - Strike Price 7552.05 / 209760	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	147	110,856,529	7552.05	0	(3,390,555)	1,324,289	(2,066,266)		0	0	0	1,324,289	0	0		
Equity Call Options - S&P 500 - Strike Price 7570.76 / 209703	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	83	62,837,308	7570.76	0	(1,850,983)	722,960	(1,128,023)		0	0	0	722,960	0	0		
Equity Call Options - S&P 500 - Strike Price 7691.39 / 209701	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/06/2026	02/05/2027	0	98,424,327	7691.39	0	(2,590,346)	1,011,742	(1,578,604)		0	0	0	1,011,742	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 495.04 / 209707	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/06/2026	02/05/2027	1,332	65,934,028	495.04	0	(4,978,616)	1,944,556	(3,034,059)		0	0	0	1,944,556	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 105.03 / 209696	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4ROTD8PU41	02/06/2026	02/05/2027	0	22,335,914	105.03	0	(610,596)	238,488	(372,108)		0	0	0	238,488	0	0		
Equity Call Options - S&P 500 - Strike Price 6249.05 / 195058	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2025	08/20/2026	3	1,874,715	6249.05	(160,236)	0	53,216	(14,995)		0	0	0	53,216	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 305.36 / 210480	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/20/2026	02/19/2027	0	2,595,924	305.36	0	(1,823)	642	(1,182)		0	0	0	642	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 116.28 / 210389	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	02/20/2026	02/19/2027	0	3,734,773	116.28	0	(80,525)	28,329	(52,196)		0	0	0	28,329	0	0		

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Equity Call Options - S&P 500 - Strike Price 7047.01 / 210606	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	108	76,107,708	7047.01	0	(5,404,212)	1,901,205	(3,503,007)		0	0	0	1,901,205	0	0		
Equity Call Options - S&P 500 - Strike Price 7058.06 / 210604	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	08/20/2027	2	1,411,612	7058.06	0	(130,396)	30,498	(99,898)		0	0	0	30,498	0	0		
Equity Call Options - S&P 500 - Strike Price 7071.19 / 210478	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/20/2026	02/19/2027	0	12,824,926	7071.19	0	(1,070,075)	376,453	(693,622)		0	0	0	376,453	0	0		
Equity Call Options - S&P 500 - Strike Price 7178.98 / 210592	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	59	42,645,364	7178.98	0	(2,504,969)	881,250	(1,623,720)		0	0	0	881,250	0	0		
Equity Call Options - S&P 500 - Strike Price 7246.69 / 210594	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	114	82,277,483	7246.69	0	(4,353,161)	1,531,445	(2,821,717)		0	0	0	1,531,445	0	0		
Equity Call Options - S&P 500 - Strike Price 7472.64 / 210596	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	100	74,719,242	7472.64	0	(2,679,243)	942,559	(1,736,684)		0	0	0	942,559	0	0		
Equity Call Options - S&P 500 - Strike Price 7533.44 / 210608	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	77	58,007,488	7533.44	0	(1,851,465)	651,346	(1,200,119)		0	0	0	651,346	0	0		
Equity Call Options - S&P 500 - Strike Price 7551.40 / 210610	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	69	52,104,660	7551.40	0	(1,605,216)	564,716	(1,040,500)		0	0	0	564,716	0	0		
Equity Call Options - S&P 500 - Strike Price 7686.14 / 210612	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	86	66,100,804	7686.14	0	(1,537,250)	540,805	(996,445)		0	0	0	540,805	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 508.12 / 210590	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	02/20/2026	02/19/2027	1,119	56,873,621	508.12	0	(4,553,292)	1,601,851	(2,951,442)		0	0	0	1,601,851	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 107.73 / 210387	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4ROTD8PU41	02/20/2026	02/19/2027	0	17,335,535	107.73	0	(619,638)	217,989	(401,649)		0	0	0	217,989	0	0		
Equity Call Options - S&P 500 - Strike Price 5861.90 / 195576	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2025	09/04/2026	2	1,172,380	5861.90	(107,918)	0	35,775	(13,045)		0	0	0	35,775	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 301.88 / 211476	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/06/2026	03/05/2027	0	1,946,925	301.88	0	(1,369)	429	(941)		0	0	0	429	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 108.50 / 211363	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/06/2026	03/05/2027	0	4,212,477	108.50	0	(126,681)	39,654	(87,027)		0	0	0	39,654	0	0		
Equity Call Options - S&P 500 - Strike Price 6874.15 / 211483	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	136	93,488,440	6874.15	0	(7,112,256)	2,226,274	(4,885,982)		0	0	0	2,226,274	0	0		
Equity Call Options - S&P 500 - Strike Price 6884.93 / 211478	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	09/03/2027	1	688,493	6884.93	0	(66,437)	13,826	(52,611)		0	0	0	13,826	0	0		
Equity Call Options - S&P 500 - Strike Price 6901.11 / 211474	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4ROTD8PU41	03/06/2026	03/05/2027	0	15,916,956	6901.11	0	(345,108)	108,026	(237,083)		0	0	0	108,026	0	0		

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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)
Equity Call Options - S&P 500 - Strike Price 6998.84 / 211365	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	64	44,605,690	6998.84	0	(2,860,017)	895,241	(1,964,776)		0	0	0	895,241	0	0		
Equity Call Options - S&P 500 - Strike Price 7085.78 / 211367	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	164	116,421,496	7085.78	0	(6,564,727)	2,054,887	(4,509,840)		0	0	0	2,054,887	0	0		
Equity Call Options - S&P 500 - Strike Price 7259.00 / 211369	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	59	43,126,163	7259.00	0	(1,834,006)	574,079	(1,259,926)		0	0	0	574,079	0	0		
Equity Call Options - S&P 500 - Strike Price 7337.86 / 211371	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	136	99,519,729	7337.86	0	(3,673,946)	1,150,016	(2,523,930)		0	0	0	1,150,016	0	0		
Equity Call Options - S&P 500 - Strike Price 7361.45 / 211485	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	74	54,474,730	7361.45	0	(1,924,740)	602,481	(1,322,259)		0	0	0	602,481	0	0		
Equity Call Options - S&P 500 - Strike Price 7480.07 / 211487	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/06/2026	03/05/2027	102	76,296,714	7480.07	0	(2,133,942)	667,965	(1,465,977)		0	0	0	667,965	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 514.00 / 211359	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	0	65,752,874	514.00	0	(5,453,144)	1,706,940	(3,746,204)		0	0	0	1,706,940	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 106.23 / 211361	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/06/2026	03/05/2027	0	21,204,161	106.23	0	(788,794)	246,908	(541,886)		0	0	0	246,908	0	0		
Equity Call Options - S&P 500 - Strike Price 5784.64 / 196290	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2025	09/18/2026	4	2,313,856	5784.64	(205,244)	0	68,039	(30,072)		0	0	0	68,039	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 291.90 / 212166	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	0	2,112,912	291.90	0	(1,489)	408	(1,081)		0	0	0	408	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 104.96 / 212064	Liability Hedge	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L10CEMIK50	03/20/2026	03/19/2027	0	7,596,753	104.96	0	(250,246)	68,627	(181,619)		0	0	0	68,627	0	0		
Equity Call Options - S&P 500 - Strike Price 6635.96 / 212173	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	143	94,894,228	6635.96	0	(7,818,382)	2,144,099	(5,674,283)		0	0	0	2,144,099	0	0		
Equity Call Options - S&P 500 - Strike Price 6646.37 / 212168	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	09/20/2027	2	1,329,274	6646.37	0	(184,328)	33,422	(150,906)		0	0	0	33,422	0	0		
Equity Call Options - S&P 500 - Strike Price 6653.53 / 212164	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2026	03/19/2027	0	14,727,648	6653.53	0	(679,782)	186,422	(493,359)		0	0	0	186,422	0	0		
Equity Call Options - S&P 500 - Strike Price 6757.63 / 212066	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	63	42,601,110	6757.63	0	(2,995,101)	821,371	(2,173,730)		0	0	0	821,371	0	0		
Equity Call Options - S&P 500 - Strike Price 6837.01 / 212175	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	155	105,973,655	6837.01	0	(6,671,200)	1,829,498	(4,841,702)		0	0	0	1,829,498	0	0		
Equity Call Options - S&P 500 - Strike Price 7023.09 / 212068	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	73	51,201,802	7023.09	0	(2,423,944)	664,738	(1,759,206)		0	0	0	664,738	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7089.46 / 212177	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	149	105,632,954	7089.46	0	(4,469,255)	1,225,641	(3,243,614)		0	0	0	1,225,641	0	0		
Equity Call Options - S&P 500 - Strike Price 7129.80 / 212179	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	88	62,742,240	7129.80	0	(2,473,504)	678,329	(1,795,175)		0	0	0	678,329	0	0		
Equity Call Options - S&P 500 - Strike Price 7262.53 / 212181	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	03/20/2026	03/19/2027	89	64,636,517	7262.53	0	(1,986,836)	544,866	(1,441,970)		0	0	0	544,866	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 448.52 / 212060	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/20/2026	03/19/2027	0	67,956,993	448.52	0	(5,526,587)	1,515,602	(4,010,986)		0	0	0	1,515,602	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 100.28 / 212062	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/20/2026	03/19/2027	0	25,163,311	100.28	0	(1,043,502)	286,168	(757,334)		0	0	0	286,168	0	0		
Equity Call Options - S&P 500 - Strike Price 5183.17 / 196937	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2025	10/06/2026	0	1,604,795	5183.17	(173,283)	0	57,339	(31,045)		0	0	0	57,339	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 295.50 / 212736	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/06/2026	04/06/2027	0	1,807,599	295.50	0	(1,108)	256	(853)		0	0	0	256	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 108.29 / 212631	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	490	5,309,465	108.29	0	(199,552)	46,051	(153,502)		0	0	0	46,051	0	0		
Equity Call Options - S&P 500 - Strike Price 6743.41 / 212743	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	160	107,894,560	6743.41	0	(8,462,080)	1,952,788	(6,509,292)		0	0	0	1,952,788	0	0		
Equity Call Options - S&P 500 - Strike Price 6753.98 / 212738	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4ROTD8PU41	04/06/2026	10/06/2027	0	1,203,695	6753.98	0	(98,865)	15,182	(83,682)		0	0	0	15,182	0	0		
Equity Call Options - S&P 500 - Strike Price 6758.61 / 212734	Liability Hedge	Exhibit 5	Equity/Index	Societe General O2RNE8IBXP4ROTD8PU41	04/06/2026	04/06/2027	0	18,063,466	6758.61	0	(1,480,844)	341,733	(1,139,111)		0	0	0	341,733	0	0		
Equity Call Options - S&P 500 - Strike Price 6864.40 / 212633	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	60	41,317,076	6864.40	0	(2,753,950)	635,527	(2,118,423)		0	0	0	635,527	0	0		
Equity Call Options - S&P 500 - Strike Price 6945.73 / 212635	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	177	123,049,005	6945.73	0	(7,290,397)	1,682,399	(5,607,997)		0	0	0	1,682,399	0	0		
Equity Call Options - S&P 500 - Strike Price 7105.73 / 212637	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	62	43,703,961	7105.73	0	(2,007,285)	463,220	(1,544,065)		0	0	0	463,220	0	0		
Equity Call Options - S&P 500 - Strike Price 7186.40 / 212639	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	103	73,775,145	7186.40	0	(2,941,089)	678,713	(2,262,376)		0	0	0	678,713	0	0		
Equity Call Options - S&P 500 - Strike Price 7207.56 / 212745	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	114	82,166,184	7207.56	0	(3,150,618)	727,066	(2,423,552)		0	0	0	727,066	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7340.45 / 212747	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	142	104,234,390	7340.45	0	(3,081,400)	711,092	(2,370,308)		0	0	0	711,092	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 463.02 / 212627	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/06/2026	04/06/2027	1,636	75,735,056	463.02	0	(6,586,866)	1,520,046	(5,066,820)		0	0	0	1,520,046	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 103.14 / 212629	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/06/2026	04/06/2027	0	31,343,917	103.14	0	(1,212,463)	279,799	(932,664)		0	0	0	279,799	0	0		
Equity Call Options - S&P 500 - Strike Price 5396.81 / 197319	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/17/2025	10/20/2026	3	1,619,043	5396.81	(166,770)	0	55,183	(34,147)		0	0	0	55,183	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 297.64 / 213285	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2027	0	3,426,291	297.64	0	(2,412)	464	(1,948)		0	0	0	464	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 116.02 / 213175	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2027	0	5,921,164	116.02	0	(162,276)	31,207	(131,069)		0	0	0	31,207	0	0		
Equity Call Options - S&P 500 - Strike Price 7250.61 / 213292	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	125	90,632,625	7250.61	0	(6,509,375)	1,251,803	(5,257,572)		0	0	0	1,251,803	0	0		
Equity Call Options - S&P 500 - Strike Price 7261.99 / 213287	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	10/20/2027	2	1,452,398	7261.99	0	(137,748)	17,628	(120,120)		0	0	0	17,628	0	0		
Equity Call Options - S&P 500 - Strike Price 7269.81 / 213283	Liability Hedge	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2026	04/20/2027	0	12,654,133	7269.81	0	(123,745)	23,797	(99,948)		0	0	0	23,797	0	0		
Equity Call Options - S&P 500 - Strike Price 7397.77 / 213177	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	68	50,414,886	7397.77	0	(2,952,477)	567,784	(2,384,693)		0	0	0	567,784	0	0		
Equity Call Options - S&P 500 - Strike Price 7502.99 / 213179	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	67	49,994,204	7502.99	0	(2,497,848)	480,355	(2,017,492)		0	0	0	480,355	0	0		
Equity Call Options - S&P 500 - Strike Price 7573.37 / 213181	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	73	55,595,152	7573.37	0	(2,481,509)	477,213	(2,004,296)		0	0	0	477,213	0	0		
Equity Call Options - S&P 500 - Strike Price 7682.85 / 213183	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	66	51,059,551	7682.85	0	(1,891,294)	363,710	(1,527,583)		0	0	0	363,710	0	0		
Equity Call Options - S&P 500 - Strike Price 7746.12 / 213294	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	153	118,515,636	7746.12	0	(3,915,729)	753,025	(3,162,704)		0	0	0	753,025	0	0		
Equity Call Options - S&P 500 - Strike Price 7896.83 / 213296	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	92	72,650,836	7896.83	0	(1,790,136)	344,257	(1,445,879)		0	0	0	344,257	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 481.97 / 213171	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	04/20/2026	04/20/2027	1,297	62,514,373	481.97	0	(4,691,464)	902,205	(3,789,259)		0	0	0	902,205	0	0		

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

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - iShares U.S. Real Estate - Strike Price 111.12 / 213173	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/20/2026	04/20/2027	0	24,259,872	111.12	0	(782,075)	150,399	(631,676)		0	0	0	150,399	0	0		
Equity Call Options - S&P 500 - Strike Price 5727.46 / 197970	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2025	11/06/2026	4	2,290,984	5727.46	(225,284)	0	74,410	(53,032)		0	0	0	74,410	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 293.44 / 213849	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	0	5,657,428	293.44	0	(4,485)	665	(3,820)		0	0	0	665	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 116.82 / 213734	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2026	05/06/2027	633	7,394,582	116.82	0	(239,270)	35,496	(203,774)		0	0	0	35,496	0	0		
Equity Call Options - S&P 500 - Strike Price 7511.69 / 213856	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/06/2026	05/06/2027	0	98,785,169	7511.69	0	(7,370,867)	1,093,480	(6,277,387)		0	0	0	1,093,480	0	0		
Equity Call Options - S&P 500 - Strike Price 7543.36 / 213847	Liability Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/06/2026	05/06/2027	0	19,211,787	7543.36	0	(662,152)	98,231	(563,920)		0	0	0	98,231	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 468.88 / 213730	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/06/2026	05/06/2027	1,775	83,207,585	468.88	0	(5,863,288)	869,828	(4,993,460)		0	0	0	869,828	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 111.05 / 213732	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/06/2026	05/06/2027	0	30,000,527	111.05	0	(960,827)	142,540	(818,287)		0	0	0	142,540	0	0		
Equity Call Options - S&P 500 - Strike Price 7523.47 / 213851	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	11/05/2027	1	752,347	7523.47	0	(71,714)	7,080	(64,634)		0	0	0	7,080	0	0		
Equity Call Options - S&P 500 - Strike Price 7661.20 / 213736	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	55	42,291,274	7661.20	0	(2,488,225)	369,132	(2,119,093)		0	0	0	369,132	0	0		
Equity Call Options - S&P 500 - Strike Price 7736.32 / 213738	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	58	44,766,723	7736.32	0	(2,367,515)	351,225	(2,016,291)		0	0	0	351,225	0	0		
Equity Call Options - S&P 500 - Strike Price 7822.49 / 213740	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	67	52,081,529	7822.49	0	(2,422,418)	359,370	(2,063,049)		0	0	0	359,370	0	0		
Equity Call Options - S&P 500 - Strike Price 7870.37 / 213742	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	61	47,850,589	7870.37	0	(2,066,538)	306,574	(1,759,963)		0	0	0	306,574	0	0		
Equity Call Options - S&P 500 - Strike Price 7970.53 / 213744	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	73	58,028,441	7970.53	0	(2,128,781)	315,808	(1,812,973)		0	0	0	315,808	0	0		
Equity Call Options - S&P 500 - Strike Price 8024.30 / 213858	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	174	139,622,820	8024.30	0	(4,677,642)	693,936	(3,983,706)		0	0	0	693,936	0	0		
Equity Call Options - S&P 500 - Strike Price 8191.49 / 213860	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/07/2026	05/06/2027	125	102,393,625	8191.49	0	(2,531,750)	375,589	(2,156,161)		0	0	0	375,589	0	0		

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Equity Call Options - S&P 500 - Strike Price 6068.18 / 198457	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2025	11/20/2026	2	1,213,636	6068.18	(110,800)	0	36,596	(28,913)		0	0	0	36,596	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 290.46 / 214305	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/20/2026	05/20/2027	0	5,340,637	290.46	0	(3,288)	361	(2,926)		0	0	0	361	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 114.42 / 214516	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	403	4,615,543	114.42	0	(131,504)	14,451	(117,053)		0	0	0	14,451	0	0		
Equity Call Options - S&P 500 - Strike Price 7580.89 / 214294	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	118	89,454,502	7580.89	0	(6,921,172)	760,568	(6,160,604)		0	0	0	760,568	0	0		
Equity Call Options - S&P 500 - Strike Price 7592.78 / 214291	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	11/19/2027	1	759,278	7592.78	0	(78,968)	5,775	(73,193)		0	0	0	5,775	0	0		
Equity Call Options - S&P 500 - Strike Price 7617.31 / 214307	Liability Hedge	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/20/2026	05/20/2027	0	14,367,611	7617.31	0	(140,199)	15,407	(124,793)		0	0	0	15,407	0	0		
Equity Call Options - S&P 500 - Strike Price 7737.72 / 214267	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	67	52,010,968	7737.72	0	(3,325,515)	365,441	(2,960,074)		0	0	0	365,441	0	0		
Equity Call Options - S&P 500 - Strike Price 7863.34 / 214268	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	56	44,086,985	7863.34	0	(2,395,441)	263,235	(2,132,205)		0	0	0	263,235	0	0		
Equity Call Options - S&P 500 - Strike Price 7942.87 / 214272	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	67	52,912,482	7942.87	0	(2,580,783)	283,603	(2,297,181)		0	0	0	283,603	0	0		
Equity Call Options - S&P 500 - Strike Price 7975.58 / 214278	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	80	63,651,554	7975.58	0	(2,965,428)	325,871	(2,639,557)		0	0	0	325,871	0	0		
Equity Call Options - S&P 500 - Strike Price 8048.42 / 214279	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	69	55,682,022	8048.42	0	(2,339,312)	257,067	(2,082,244)		0	0	0	257,067	0	0		
Equity Call Options - S&P 500 - Strike Price 8096.73 / 214292	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	135	109,305,855	8096.73	0	(4,280,715)	470,408	(3,810,307)		0	0	0	470,408	0	0		
Equity Call Options - S&P 500 - Strike Price 8263.98 / 214297	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	101	83,466,198	8263.98	0	(2,538,938)	279,004	(2,259,934)		0	0	0	279,004	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 455.13 / 214280	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	05/20/2026	05/20/2027	1,492	67,899,810	455.13	0	(4,715,824)	518,222	(4,197,602)		0	0	0	518,222	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 110.38 / 214282	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2026	05/20/2027	0	24,530,867	110.38	0	(771,551)	84,786	(686,765)		0	0	0	84,786	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 290.25 / 215033	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	0	6,880,624	290.25	0	(4,829)	294	(4,535)		0	0	0	294	0	0		

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Equity Call Options - Ishares MSCI EAFE - Strike Price 112.94 / 215008	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	0	4,895,277	112.94	0	(141,836)	8,644	(133,192)		0	0	0	8,644	0	0		
Equity Call Options - S&P 500 - Strike Price 7521.82 / 215022	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	71	53,404,922	7521.82	0	(3,994,744)	243,447	(3,751,297)		0	0	0	243,447	0	0		
Equity Call Options - S&P 500 - Strike Price 7531.41 / 215020	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	62	46,694,742	7531.41	0	(3,451,726)	210,354	(3,241,372)		0	0	0	210,354	0	0		
Equity Call Options - S&P 500 - Strike Price 7542.49 / 215021	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	12/06/2027	2	1,508,498	7542.49	0	(150,038)	6,045	(143,993)		0	0	0	6,045	0	0		
Equity Call Options - S&P 500 - Strike Price 7563.90 / 215029	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/05/2026	06/04/2027	0	15,645,799	7563.90	0	(575,797)	35,090	(540,707)		0	0	0	35,090	0	0		
Equity Call Options - S&P 500 - Strike Price 7674.66 / 214995	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	54	41,608,431	7674.66	0	(2,559,994)	156,011	(2,403,983)		0	0	0	156,011	0	0		
Equity Call Options - S&P 500 - Strike Price 7738.16 / 214998	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	58	44,758,205	7738.16	0	(2,526,606)	153,976	(2,372,630)		0	0	0	153,976	0	0		
Equity Call Options - S&P 500 - Strike Price 7865.90 / 215001	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	63	49,329,017	7865.90	0	(2,318,042)	141,266	(2,176,776)		0	0	0	141,266	0	0		
Equity Call Options - S&P 500 - Strike Price 7911.68 / 214996	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	71	56,113,534	7911.68	0	(2,460,315)	149,936	(2,310,379)		0	0	0	149,936	0	0		
Equity Call Options - S&P 500 - Strike Price 7947.12 / 214994	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	64	51,248,520	7947.12	0	(2,126,972)	129,622	(1,997,350)		0	0	0	129,622	0	0		
Equity Call Options - S&P 500 - Strike Price 8006.19 / 215003	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	58	46,199,357	8006.19	0	(1,749,890)	106,642	(1,643,249)		0	0	0	106,642	0	0		
Equity Call Options - S&P 500 - Strike Price 8032.77 / 214992	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	97	77,546,662	8032.77	0	(2,812,728)	171,413	(2,641,315)		0	0	0	171,413	0	0		
Equity Call Options - S&P 500 - Strike Price 8048.28 / 215025	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	67	53,923,476	8048.28	0	(1,906,619)	116,193	(1,790,426)		0	0	0	116,193	0	0		
Equity Call Options - S&P 500 - Strike Price 8216.63 / 215036	Liability Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/05/2026	06/04/2027	0	91,591,192	8216.63	0	(2,864,281)	174,555	(2,689,726)		0	0	0	174,555	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 432.77 / 214999	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/05/2026	06/04/2027	1,801	77,939,569	432.77	0	(5,195,731)	316,637	(4,879,094)		0	0	0	316,637	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 110.77 / 215006	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/05/2026	06/04/2027	0	26,411,773	110.77	0	(903,506)	55,061	(848,445)		0	0	0	55,061	0	0		
Equity Call Options - S&P 500 - Strike Price 6129.37 / 199185	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/06/2025	12/04/2026	2	1,225,874	6129.37	(109,976)	0	36,659	(31,798)		0	0	0	36,659	0	0		

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Equity Call Options - First Trust Barclays Edge Index - Strike Price 288.84 / 215532	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2026	07/17/2027	0	5,104,037	288.84	0	(3,600)	80	(3,520)		0	0	0	80	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 115.83 / 215494	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	378	4,376,946	115.83	0	(144,349)	3,208	(141,141)		0	0	0	3,208	0	0		
Equity Call Options - S&P 500 - Strike Price 7640.84 / 215523	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	59	45,080,956	7640.84	0	(3,304,413)	73,431	(3,230,982)		0	0	0	73,431	0	0		
Equity Call Options - S&P 500 - Strike Price 7651.34 / 215520	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	56	42,847,504	7651.34	0	(3,100,272)	68,895	(3,031,377)		0	0	0	68,895	0	0		
Equity Call Options - S&P 500 - Strike Price 7661.84 / 215516	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	12/20/2027	1	766,184	7661.84	0	(75,156)	1,101	(74,055)		0	0	0	1,101	0	0		
Equity Call Options - S&P 500 - Strike Price 7670.09 / 215528	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	0	13,446,417	7670.09	0	(493,623)	10,969	(482,653)		0	0	0	10,969	0	0		
Equity Call Options - S&P 500 - Strike Price 7831.36 / 215501	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	95	74,503,541	7831.36	0	(4,265,657)	94,792	(4,170,865)		0	0	0	94,792	0	0		
Equity Call Options - S&P 500 - Strike Price 8002.37 / 215498	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	64	51,427,063	8002.37	0	(2,301,643)	51,148	(2,250,496)		0	0	0	51,148	0	0		
Equity Call Options - S&P 500 - Strike Price 8066.12 / 215504	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	68	54,556,345	8066.12	0	(2,211,914)	49,154	(2,162,760)		0	0	0	49,154	0	0		
Equity Call Options - S&P 500 - Strike Price 8150.13 / 215503	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	117	95,492,760	8150.13	0	(3,388,709)	75,305	(3,313,404)		0	0	0	75,305	0	0		
Equity Call Options - S&P 500 - Strike Price 8182.38 / 215518	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	60	49,094,280	8182.38	0	(1,651,200)	36,693	(1,614,507)		0	0	0	36,693	0	0		
Equity Call Options - S&P 500 - Strike Price 8361.65 / 215521	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	78	65,220,870	8361.65	0	(1,596,036)	35,467	(1,560,569)		0	0	0	35,467	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 421.77 / 215495	Liability Hedge	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/18/2026	06/17/2027	1,452	61,239,426	421.77	0	(4,000,157)	88,892	(3,911,265)		0	0	0	88,892	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 107.78 / 215507	Liability Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2026	06/17/2027	0	21,062,879	107.78	0	(799,610)	17,769	(781,841)		0	0	0	17,769	0	0		
Equity Call Options - S&P 500 - Strike Price 6096.75 / 199857	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	06/20/2025	12/18/2026	2	1,219,350	6096.75	(110,572)	0	36,857	(34,821)		0	0	0	36,857	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 294.78 / 200545	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/03/2025	07/06/2026	0	2,120,217	294.78	(1,301)	0	647	(21)		0	0	0	647	0	0		

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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)
Equity Call Options - Ishares MSCI EAFE - Strike Price 97.55 / 200514	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	322	3,139,574	97.55	(50,529)	0	25,126	(833)		0	0	0	25,126	0	0		
Equity Call Options - S&P 500 - Strike Price 6404.31 / 200410	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	186	119,120,166	6404.31	(7,900,164)	0	3,928,378	(130,222)		0	0	0	3,928,378	0	0		
Equity Call Options - S&P 500 - Strike Price 6414.36 / 200404	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	01/06/2027	2	1,282,872	6414.36	(111,396)	0	36,793	(38,623)		0	0	0	36,793	0	0		
Equity Call Options - S&P 500 - Strike Price 6430.05 / 200409	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/03/2025	07/06/2026	0	17,012,384	6430.05	(559,881)	0	278,402	(9,229)		0	0	0	278,402	0	0		
Equity Call Options - S&P 500 - Strike Price 6516.71 / 200522	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	85	55,091,642	6516.71	(3,019,481)	0	1,501,445	(49,772)		0	0	0	1,501,445	0	0		
Equity Call Options - S&P 500 - Strike Price 6566.94 / 200531	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	126	82,637,456	6566.94	(4,136,692)	0	2,056,982	(68,187)		0	0	0	2,056,982	0	0		
Equity Call Options - S&P 500 - Strike Price 6722.67 / 200481	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/03/2025	07/06/2026	75	50,396,701	6722.67	(1,856,141)	0	922,971	(30,596)		0	0	0	922,971	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 332.48 / 200384	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4ROTD8PU41	07/03/2025	07/06/2026	0	62,891,407	332.48	(2,788,710)	0	1,386,694	(45,968)		0	0	0	1,386,694	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 102.63 / 200398	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4ROTD8PU41	07/03/2025	07/06/2026	0	24,399,031	102.63	(938,342)	0	466,593	(15,467)		0	0	0	466,593	0	0		
Equity Call Options - S&P 500 - Strike Price 6775.42 / 200496	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2025	07/06/2026	73	49,367,991	6775.42	(1,723,802)	0	859,526	(28,493)		0	0	0	859,526	0	0		
Equity Call Options - S&P 500 - Strike Price 6809.33 / 200507	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2025	07/06/2026	122	83,215,481	6809.33	(2,709,596)	0	1,351,066	(44,787)		0	0	0	1,351,066	0	0		
Equity Call Options - S&P 500 - Strike Price 6939.31 / 200492	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/07/2025	07/06/2026	142	98,538,202	6939.31	(2,423,372)	0	1,208,348	(40,056)		0	0	0	1,208,348	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 291.87 / 200929	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	07/18/2025	07/20/2026	0	2,181,545	291.87	(1,534)	0	763	(84)		0	0	0	763	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 96.08 / 200998	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	262	2,521,202	96.08	(50,644)	0	25,183	(2,783)		0	0	0	25,183	0	0		
Equity Call Options - S&P 500 - Strike Price 6422.10 / 201023	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	171	109,817,910	6422.10	(7,311,105)	0	3,635,467	(401,709)		0	0	0	3,635,467	0	0		
Equity Call Options - S&P 500 - Strike Price 6432.17 / 201018	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	01/20/2027	2	1,286,434	6432.17	(112,284)	0	37,087	(41,799)		0	0	0	37,087	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6438.47 / 201034	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2025	07/20/2026	0	14,237,830	6438.47	(481,789)	0	239,571	(26,472)		0	0	0	239,571	0	0		
Equity Call Options - S&P 500 - Strike Price 6535.44 / 200993	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	63	41,087,092	6535.44	(2,256,023)	0	1,121,814	(123,957)		0	0	0	1,121,814	0	0		
Equity Call Options - S&P 500 - Strike Price 6575.11 / 200967	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	80	52,600,880	6575.11	(2,687,440)	0	1,336,337	(147,662)		0	0	0	1,336,337	0	0		
Equity Call Options - S&P 500 - Strike Price 6733.79 / 201041	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	72	48,399,482	6733.79	(1,807,598)	0	898,833	(99,319)		0	0	0	898,833	0	0		
Equity Call Options - S&P 500 - Strike Price 6819.42 / 201054	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	86	58,364,303	6819.42	(1,806,452)	0	898,263	(99,256)		0	0	0	898,263	0	0		
Equity Call Options - S&P 500 - Strike Price 6888.06 / 200978	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	124	85,411,944	6888.06	(2,250,228)	0	1,118,932	(123,639)		0	0	0	1,118,932	0	0		
Equity Call Options - S&P 500 - Strike Price 7030.37 / 201021	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	91	63,630,643	7030.37	(1,162,578)	0	578,095	(63,878)		0	0	0	578,095	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 334.23 / 200960	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	1,544	51,591,612	334.23	(2,235,127)	0	1,111,423	(122,809)		0	0	0	1,111,423	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 102.98 / 200979	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	07/18/2025	07/20/2026	1,836	18,910,751	102.98	(635,378)	0	315,943	(34,911)		0	0	0	315,943	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 294.72 / 201899	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/06/2025	08/06/2026	0	2,170,147	294.72	(1,528)	0	760	(155)		0	0	0	760	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 96.86 / 201859	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	394	3,819,222	96.86	(68,214)	0	33,920	(6,934)		0	0	0	33,920	0	0		
Equity Call Options - S&P 500 - Strike Price 6471.33 / 201769	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	182	117,778,206	6471.33	(7,588,126)	0	3,773,217	(771,321)		0	0	0	3,773,217	0	0		
Equity Call Options - S&P 500 - Strike Price 6481.48 / 201749	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	02/05/2027	2	1,296,296	6481.48	(110,010)	0	36,402	(44,245)		0	0	0	36,402	0	0		
Equity Call Options - S&P 500 - Strike Price 6491.63 / 201814	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/06/2025	08/06/2026	0	18,206,161	6491.63	(589,018)	0	292,891	(59,873)		0	0	0	292,891	0	0		
Equity Call Options - S&P 500 - Strike Price 6570.94 / 201843	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	62	40,731,038	6570.94	(2,209,203)	0	1,098,532	(224,562)		0	0	0	1,098,532	0	0		
Equity Call Options - S&P 500 - Strike Price 6630.59 / 201827	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	126	83,575,327	6630.59	(4,061,173)	0	2,019,429	(412,812)		0	0	0	2,019,429	0	0		
Equity Call Options - S&P 500 - Strike Price 6804.44 / 201803	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	74	50,363,318	6804.44	(1,710,865)	0	850,733	(173,907)		0	0	0	850,733	0	0		

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 6872.97 / 201784	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	91	62,391,890	6872.97	(1,816,118)	0	903,069	(184,605)		0	0	0	903,069	0	0		
Equity Call Options - S&P 500 - Strike Price 6947.84 / 201745	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	120	83,374,080	6947.84	(2,036,760)	0	1,012,785	(207,033)		0	0	0	1,012,785	0	0		
Equity Call Options - S&P 500 - Strike Price 7057.61 / 201770	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	141	99,834,891	7057.61	(1,815,743)	0	902,883	(184,567)		0	0	0	902,883	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 336.95 / 201895	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	1,912	64,411,662	336.95	(2,653,313)	0	1,319,367	(269,705)		0	0	0	1,319,367	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 102.42 / 201876	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/06/2025	08/06/2026	2,144	21,957,976	102.42	(726,787)	0	361,397	(73,877)		0	0	0	361,397	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 296.95 / 202317	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	08/20/2025	08/20/2026	0	3,143,722	296.95	(1,933)	0	961	(271)		0	0	0	961	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 102.74 / 202332	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	08/20/2025	08/20/2026	0	4,598,435	102.74	(81,498)	0	40,525	(11,419)		0	0	0	40,525	0	0		
Equity Call Options - S&P 500 - Strike Price 6523.06 / 202268	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	140	91,322,840	6523.06	(5,971,420)	0	2,969,305	(836,655)		0	0	0	2,969,305	0	0		
Equity Call Options - S&P 500 - Strike Price 6533.29 / 202261	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	02/19/2027	2	1,306,658	6533.29	(112,002)	0	37,061	(47,913)		0	0	0	37,061	0	0		
Equity Call Options - S&P 500 - Strike Price 6544.80 / 202253	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/20/2025	08/20/2026	0	14,863,080	6544.80	(470,599)	0	234,007	(65,936)		0	0	0	234,007	0	0		
Equity Call Options - S&P 500 - Strike Price 6643.30 / 202290	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	73	48,385,127	6643.30	(2,576,903)	0	1,281,372	(361,050)		0	0	0	1,281,372	0	0		
Equity Call Options - S&P 500 - Strike Price 6713.65 / 202301	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	68	45,982,377	6713.65	(2,149,518)	0	1,068,854	(301,169)		0	0	0	1,068,854	0	0		
Equity Call Options - S&P 500 - Strike Price 6897.85 / 202316	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	84	57,603,747	6897.85	(1,839,969)	0	914,930	(257,798)		0	0	0	914,930	0	0		
Equity Call Options - S&P 500 - Strike Price 6957.33 / 202273	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	121	84,183,693	6957.33	(2,344,859)	0	1,165,988	(328,538)		0	0	0	1,165,988	0	0		
Equity Call Options - S&P 500 - Strike Price 7059.02 / 202323	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	119	84,029,132	7059.02	(1,821,876)	0	905,933	(255,263)		0	0	0	905,933	0	0		
Equity Call Options - S&P 500 - Strike Price 7169.03 / 202277	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	91	65,238,173	7169.03	(1,050,504)	0	522,366	(147,186)		0	0	0	522,366	0	0		

SCHEDULE DB - PART A - SECTION 1

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

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Equity Call Options - SPDR Gold shares - Strike Price 335.62 / 202333	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	08/20/2025	08/20/2026	1,366	45,859,888	335.62	(1,766,785)	0	878,539	(247,544)		0	0	0	878,539	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 103.84 / 202341	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/20/2025	08/20/2026	0	15,865,773	103.84	(530,299)	0	263,693	(74,300)		0	0	0	263,693	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 298.15 / 202939	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/05/2025	09/04/2026	0	2,007,381	298.15	(1,593)	0	799	(291)		0	0	0	799	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 100.45 / 202987	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	446	4,478,507	100.45	(68,660)	0	34,425	(12,553)		0	0	0	34,425	0	0		
Equity Call Options - S&P 500 - Strike Price 6610.48 / 202946	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	159	105,106,632	6610.48	(6,686,268)	0	3,352,395	(1,222,420)		0	0	0	3,352,395	0	0		
Equity Call Options - S&P 500 - Strike Price 6620.85 / 202936	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	03/05/2027	1	662,085	6620.85	(54,931)	0	18,310	(25,088)		0	0	0	18,310	0	0		
Equity Call Options - S&P 500 - Strike Price 6640.30 / 202903	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZWZ7FF32TWEFA76	09/05/2025	09/04/2026	0	17,431,691	6640.30	(632,951)	0	317,352	(115,720)		0	0	0	317,352	0	0		
Equity Call Options - S&P 500 - Strike Price 6729.74 / 202963	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	67	44,989,618	6729.74	(2,328,587)	0	1,167,519	(425,725)		0	0	0	1,167,519	0	0		
Equity Call Options - S&P 500 - Strike Price 6777.06 / 202911	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	80	53,905,124	6777.06	(2,555,559)	0	1,281,319	(467,221)		0	0	0	1,281,319	0	0		
Equity Call Options - S&P 500 - Strike Price 6930.67 / 202928	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	64	44,384,731	6930.67	(1,540,763)	0	772,516	(281,691)		0	0	0	772,516	0	0		
Equity Call Options - S&P 500 - Strike Price 7018.17 / 202944	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	142	99,860,449	7018.17	(2,846,053)	0	1,426,969	(520,331)		0	0	0	1,426,969	0	0		
Equity Call Options - S&P 500 - Strike Price 7107.61 / 202860	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	72	51,174,792	7107.61	(1,172,232)	0	587,740	(214,314)		0	0	0	587,740	0	0		
Equity Call Options - S&P 500 - Strike Price 7160.76 / 202888	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	103	73,436,673	7160.76	(1,465,706)	0	734,883	(267,968)		0	0	0	734,883	0	0		
Equity Call Options - S&P 500 - Strike Price 7233.35 / 202868	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	108	78,120,180	7233.35	(1,276,128)	0	639,831	(233,309)		0	0	0	639,831	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 359.75 / 202979	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/05/2025	09/04/2026	1,458	52,435,236	359.75	(2,214,013)	0	1,110,073	(404,778)		0	0	0	1,110,073	0	0		

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Equity Call Options - iShares U.S. Real Estate - Strike Price 104.98 / 202956	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4ROTD8PU41	09/05/2025	09/04/2026	0	19,220,892	104.98	(642,572)	0	322,176	(117,479)		0	0	0	322,176	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 295.64 / 203532	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	0	3,287,043	295.64	(2,317)	0	1,162	(514)		0	0	0	1,162	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 101.73 / 203582	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	208	2,119,354	101.73	(27,708)	0	13,892	(6,140)		0	0	0	13,892	0	0		
Equity Call Options - S&P 500 - Strike Price 6796.98 / 203536	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	94,151,074	6796.98	(6,443,520)	0	3,230,684	(1,427,927)		0	0	0	3,230,684	0	0		
Equity Call Options - S&P 500 - Strike Price 6807.64 / 203519	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	03/19/2027	2	1,361,528	6807.64	(113,562)	0	37,854	(54,794)		0	0	0	37,854	0	0		
Equity Call Options - S&P 500 - Strike Price 6812.31 / 203506	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2025	09/18/2026	0	16,748,329	6812.31	(530,860)	0	266,165	(117,642)		0	0	0	266,165	0	0		
Equity Call Options - S&P 500 - Strike Price 6942.26 / 203572	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	122	84,752,069	6942.26	(4,256,734)	0	2,134,263	(943,320)		0	0	0	2,134,263	0	0		
Equity Call Options - S&P 500 - Strike Price 7180.18 / 203555	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	74	53,404,281	7180.18	(1,683,308)	0	843,986	(373,032)		0	0	0	843,986	0	0		
Equity Call Options - S&P 500 - Strike Price 7262.15 / 203467	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	62,793,356	7262.15	(1,907,370)	0	956,327	(422,686)		0	0	0	956,327	0	0		
Equity Call Options - S&P 500 - Strike Price 7349.46 / 203495	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2025	09/18/2026	0	88,776,897	7349.46	(2,254,037)	0	1,130,140	(499,510)		0	0	0	1,130,140	0	0		
Equity Call Options - S&P 500 - Strike Price 7464.75 / 203527	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	09/19/2025	09/18/2026	104	77,633,400	7464.75	(1,223,976)	0	613,683	(271,241)		0	0	0	613,683	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 368.45 / 203558	LIABILITY HEDGE	Exhibit 5	Equity/Index	BNP Paribas London R0MUWSFPU8MPRO8K5P83	09/19/2025	09/18/2026	0	47,764,863	368.45	(2,084,636)	0	1,045,205	(461,969)		0	0	0	1,045,205	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 103.21 / 203547	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	09/19/2025	09/18/2026	0	17,412,060	103.21	(619,514)	0	310,615	(137,288)		0	0	0	310,615	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 295.73 / 204257	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/06/2025	10/06/2026	0	1,647,287	295.73	(1,309)	0	651	(352)		0	0	0	651	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 105.39 / 204291	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	413	4,349,756	105.39	(70,164)	0	34,889	(18,890)		0	0	0	34,889	0	0		

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Equity Call Options - S&P 500 - Strike Price 6874.41 / 204243	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	142	97,616,622	6874.41	(6,487,412)	0	3,225,883	(1,746,611)		0	0	0	3,225,883	0	0		
Equity Call Options - S&P 500 - Strike Price 6885.20 / 204264	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/06/2025	04/06/2027	0	1,098,787	6885.20	(104,339)	0	34,589	(53,507)		0	0	0	34,589	0	0		
Equity Call Options - S&P 500 - Strike Price 6902.05 / 204176	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/06/2025	10/06/2026	0	16,588,022	6902.05	(542,674)	0	269,846	(146,105)		0	0	0	269,846	0	0		
Equity Call Options - S&P 500 - Strike Price 6964.73 / 204245	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	63	43,877,799	6964.73	(2,533,419)	0	1,259,750	(682,074)		0	0	0	1,259,750	0	0		
Equity Call Options - S&P 500 - Strike Price 7024.72 / 204253	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	70	49,003,278	7024.72	(2,563,479)	0	1,274,697	(690,168)		0	0	0	1,274,697	0	0		
Equity Call Options - S&P 500 - Strike Price 7160.20 / 204265	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	57	40,726,817	7160.20	(1,676,578)	0	833,683	(451,387)		0	0	0	833,683	0	0		
Equity Call Options - S&P 500 - Strike Price 7361.06 / 204200	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	84	61,703,524	7361.06	(1,699,536)	0	845,099	(457,567)		0	0	0	845,099	0	0		
Equity Call Options - S&P 500 - Strike Price 7443.97 / 204214	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	154	114,554,145	7443.97	(2,629,493)	0	1,307,523	(707,940)		0	0	0	1,307,523	0	0		
Equity Call Options - S&P 500 - Strike Price 7481.04 / 204197	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	95	71,069,880	7481.04	(1,499,005)	0	745,384	(403,578)		0	0	0	745,384	0	0		
Equity Call Options - S&P 500 - Strike Price 7565.29 / 204195	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	93	70,357,197	7565.29	(1,214,208)	0	603,768	(326,902)		0	0	0	603,768	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 397.50 / 204282	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/06/2025	10/06/2026	1,464	58,178,487	397.50	(2,537,899)	0	1,261,977	(683,281)		0	0	0	1,261,977	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 103.39 / 204275	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/06/2025	10/06/2026	0	18,520,705	103.39	(628,971)	0	312,758	(169,338)		0	0	0	312,758	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 298.24 / 204763	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/20/2025	10/20/2026	0	3,187,711	298.24	(2,247)	0	1,117	(691)		0	0	0	1,117	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 103.08 / 204762	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	155	1,596,982	103.08	(35,323)	0	17,565	(10,869)		0	0	0	17,565	0	0		
Equity Call Options - S&P 500 - Strike Price 6869.16 / 204718	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	118	81,056,088	6869.16	(5,421,038)	0	2,695,626	(1,668,012)		0	0	0	2,695,626	0	0		
Equity Call Options - S&P 500 - Strike Price 6879.94 / 204710	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	04/20/2027	1	687,994	6879.94	(59,787)	0	19,820	(32,193)		0	0	0	19,820	0	0		
Equity Call Options - S&P 500 - Strike Price 6898.79 / 204734	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General ... O2RNE8IBXP4ROTD8PU41	10/20/2025	10/20/2026	0	12,132,229	6898.79	(602,881)	0	299,784	(185,502)		0	0	0	299,784	0	0		

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Equity Call Options - S&P 500 - Strike Price 7010.60 / 204773	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	136	95,587,079	7010.60	(5,115,039)	0	2,543,467	(1,573,858)		0	0	0	2,543,467	0	0		
Equity Call Options - S&P 500 - Strike Price 7296.17 / 204788	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	83	60,380,507	7296.17	(1,903,481)	0	946,511	(585,686)		0	0	0	946,511	0	0		
Equity Call Options - S&P 500 - Strike Price 7402.58 / 204732	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	67	49,597,286	7402.58	(1,245,463)	0	619,310	(383,219)		0	0	0	619,310	0	0		
Equity Call Options - S&P 500 - Strike Price 7442.32 / 204794	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	129	95,779,449	7442.32	(2,197,350)	0	1,092,638	(676,108)		0	0	0	1,092,638	0	0		
Equity Call Options - S&P 500 - Strike Price 7475.32 / 204745	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	75	56,064,900	7475.32	(1,192,125)	0	592,787	(366,808)		0	0	0	592,787	0	0		
Equity Call Options - S&P 500 - Strike Price 7560.18 / 204748	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	110	83,161,980	7560.18	(1,437,370)	0	714,736	(442,268)		0	0	0	714,736	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 440.04 / 204778	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	10/20/2025	10/20/2026	1,146	50,428,818	440.04	(2,940,650)	0	1,462,246	(904,815)		0	0	0	1,462,246	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 105.58 / 204753	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/20/2025	10/20/2026	0	16,900,903	105.58	(550,450)	0	273,713	(169,369)		0	0	0	273,713	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 294.07 / 205770	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	0	6,331,779	294.07	(3,889)	0	1,934	(1,378)		0	0	0	1,934	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 103.58 / 205780	LIABILITY HEDGE	Exhibit 5	Equity/Index	UBS AG BFM8T61CT2L1QCEMIK50	11/06/2025	11/06/2026	0	5,174,260	103.58	(103,250)	0	51,342	(36,591)		0	0	0	51,342	0	0		
Equity Call Options - S&P 500 - Strike Price 6854.05 / 205748	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	156	106,923,180	6854.05	(7,629,024)	0	3,793,553	(2,703,693)		0	0	0	3,793,553	0	0		
Equity Call Options - S&P 500 - Strike Price 6864.81 / 205744	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	05/06/2027	2	1,372,962	6864.81	(126,208)	0	41,915	(71,788)		0	0	0	41,915	0	0		
Equity Call Options - S&P 500 - Strike Price 6878.92 / 205695	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/06/2025	11/06/2026	0	18,005,480	6878.92	(647,325)	0	321,884	(229,409)		0	0	0	321,884	0	0		
Equity Call Options - S&P 500 - Strike Price 6938.06 / 205751	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	70	48,566,420	6938.06	(3,069,080)	0	1,526,108	(1,087,668)		0	0	0	1,526,108	0	0		
Equity Call Options - S&P 500 - Strike Price 7018.03 / 205791	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	97	67,856,667	7018.03	(3,795,432)	0	1,887,289	(1,345,084)		0	0	0	1,887,289	0	0		
Equity Call Options - S&P 500 - Strike Price 7257.95 / 205806	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	70	50,732,757	7257.95	(1,886,100)	0	937,868	(668,426)		0	0	0	937,868	0	0		
Equity Call Options - S&P 500 - Strike Price 7364.13 / 205760	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	90	66,277,170	7364.13	(2,009,880)	0	999,418	(712,293)		0	0	0	999,418	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7394.37 / 205765	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	80	59,154,960	7394.37	(1,688,160)	0	839,442	(598,276)		0	0	0	839,442	0	0		
Equity Call Options - S&P 500 - Strike Price 7425.95 / 205812	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	94	69,508,897	7425.95	(1,858,856)	0	924,321	(658,770)		0	0	0	924,321	0	0		
Equity Call Options - S&P 500 - Strike Price 7458.88 / 205767	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	92	68,621,696	7458.88	(1,712,672)	0	851,631	(606,963)		0	0	0	851,631	0	0		
Equity Call Options - S&P 500 - Strike Price 7548.94 / 205768	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/06/2025	11/06/2026	135	101,910,690	7548.94	(2,087,640)	0	1,038,085	(739,850)		0	0	0	1,038,085	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 399.27 / 205800	LIABILITY HEDGE	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	11/06/2025	11/06/2026	0	58,726,775	399.27	(3,123,602)	0	1,553,220	(1,106,991)		0	0	0	1,553,220	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 101.72 / 205790	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/06/2025	11/06/2026	0	21,509,082	101.72	(755,484)	0	375,667	(267,740)		0	0	0	375,667	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 292.78 / 206559	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/20/2025	11/20/2026	0	4,002,133	292.78	(2,817)	0	1,401	(1,107)		0	0	0	1,401	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 99.44 / 206463	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	356	3,537,233	99.44	(89,640)	0	44,574	(35,216)		0	0	0	44,574	0	0		
Equity Call Options - S&P 500 - Strike Price 6668.88 / 206521	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	131	87,362,328	6668.88	(6,725,016)	0	3,344,033	(2,641,971)		0	0	0	3,344,033	0	0		
Equity Call Options - S&P 500 - Strike Price 6679.34 / 206511	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	05/20/2027	2	1,335,868	6679.34	(94,484)	0	31,379	(56,170)		0	0	0	31,379	0	0		
Equity Call Options - S&P 500 - Strike Price 6688.50 / 206527	LIABILITY HEDGE	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/20/2025	11/20/2026	0	14,971,219	6688.50	(614,714)	0	305,668	(241,495)		0	0	0	305,668	0	0		
Equity Call Options - S&P 500 - Strike Price 6770.89 / 206568	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	68	46,160,035	6770.89	(3,086,112)	0	1,534,578	(1,212,401)		0	0	0	1,534,578	0	0		
Equity Call Options - S&P 500 - Strike Price 6838.89 / 206579	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	76	51,992,845	6838.89	(3,147,218)	0	1,564,963	(1,236,407)		0	0	0	1,564,963	0	0		
Equity Call Options - S&P 500 - Strike Price 7064.48 / 206592	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	63	44,421,165	7064.48	(1,870,794)	0	930,257	(734,955)		0	0	0	930,257	0	0		
Equity Call Options - S&P 500 - Strike Price 7162.56 / 206599	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	118	84,626,623	7162.56	(2,992,892)	0	1,488,224	(1,175,779)		0	0	0	1,488,224	0	0		
Equity Call Options - S&P 500 - Strike Price 7193.94 / 206548	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	93	66,903,642	7193.94	(2,232,372)	0	1,110,053	(877,003)		0	0	0	1,110,053	0	0		
Equity Call Options - S&P 500 - Strike Price 7248.22 / 206610	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	111	80,329,774	7248.22	(2,416,802)	0	1,201,762	(949,458)		0	0	0	1,201,762	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - S&P 500 - Strike Price 7342.37 / 206550	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	113	82,968,781	7342.37	(2,067,448)	0	1,028,044	(812,212)		0	0	0	1,028,044	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 407.95 / 206554	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	11/20/2025	11/20/2026	1,316	53,688,033	407.95	(2,940,043)	0	1,461,945	(1,155,017)		0	0	0	1,461,945	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 100.78 / 206602	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2025	11/20/2026	0	16,111,335	100.78	(642,140)	0	319,306	(252,269)		0	0	0	319,306	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 294.22 / 207028	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/05/2025	12/04/2026	0	3,115,273	294.22	(2,470)	0	1,239	(1,074)		0	0	0	1,239	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 106.62 / 207075	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	248	2,640,890	106.62	(42,851)	0	21,485	(18,636)		0	0	0	21,485	0	0		
Equity Call Options - S&P 500 - Strike Price 7007.12 / 207062	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	120	84,085,440	7007.12	(5,715,120)	0	2,865,476	(2,485,523)		0	0	0	2,865,476	0	0		
Equity Call Options - S&P 500 - Strike Price 7022.92 / 207182	LIABILITY HEDGE	Exhibit 5	Equity/Index	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/05/2025	12/04/2026	0	13,086,917	7022.92	(18,635)	0	9,343	(8,104)		0	0	0	9,343	0	0		
Equity Call Options - S&P 500 - Strike Price 7025.67 / 207049	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	06/04/2027	2	1,405,134	7025.67	(87,666)	0	29,222	(54,731)		0	0	0	29,222	0	0		
Equity Call Options - S&P 500 - Strike Price 7119.11 / 207101	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	65	46,406,413	7119.11	(2,673,200)	0	1,340,303	(1,162,583)		0	0	0	1,340,303	0	0		
Equity Call Options - S&P 500 - Strike Price 7187.81 / 207113	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	74	53,313,186	7187.81	(2,754,810)	0	1,381,221	(1,198,075)		0	0	0	1,381,221	0	0		
Equity Call Options - S&P 500 - Strike Price 7445.45 / 207124	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	75	55,661,463	7445.45	(1,821,280)	0	913,162	(792,080)		0	0	0	913,162	0	0		
Equity Call Options - S&P 500 - Strike Price 7518.97 / 207153	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	94	70,384,692	7518.97	(1,989,202)	0	997,356	(865,110)		0	0	0	997,356	0	0		
Equity Call Options - S&P 500 - Strike Price 7558.81 / 207070	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	71	53,667,551	7558.81	(1,396,073)	0	699,970	(607,156)		0	0	0	699,970	0	0		
Equity Call Options - S&P 500 - Strike Price 7615.15 / 207166	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	81	61,422,955	7615.15	(1,416,370)	0	710,147	(615,984)		0	0	0	710,147	0	0		
Equity Call Options - S&P 500 - Strike Price 7712.71 / 207093	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	119	91,781,249	7712.71	(1,695,631)	0	850,164	(737,435)		0	0	0	850,164	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 420.79 / 207061	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/05/2025	12/04/2026	1,186	49,900,061	420.79	(2,644,481)	0	1,325,903	(1,150,093)		0	0	0	1,325,903	0	0		

SCHEDULE DB - PART A - SECTION 1

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Equity Call Options - iShares U.S. Real Estate - Strike Price 102.87 / 207039	LIABILITY HEDGE	Exhibit 5	Equity/Index	Societe General 02RNE8IBXP4ROTD8PU41	12/05/2025	12/04/2026	0	14,752,025	102.87	(476,442)	0	238,881	(207,206)		0	0	0	238,881	0	0		
Equity Call Options - First Trust Barclays Edge Index - Strike Price 295.06 / 207832	LIABILITY HEDGE	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2025	12/18/2026	0	1,984,762	295.06	(1,398)	0	701	(662)		0	0	0	701	0	0		
Equity Call Options - Ishares MSCI EAFE - Strike Price 104.70 / 207873	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	210	2,197,703	104.70	(37,993)	0	19,049	(17,997)		0	0	0	19,049	0	0		
Equity Call Options - S&P 500 - Strike Price 6970.51 / 207774	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	111	77,372,661	6970.51	(5,108,664)	0	2,561,408	(2,419,893)		0	0	0	2,561,408	0	0		
Equity Call Options - S&P 500 - Strike Price 6982.13 / 207764	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	06/17/2027	2	1,396,426	6982.13	(120,998)	0	40,407	(78,582)		0	0	0	40,407	0	0		
Equity Call Options - S&P 500 - Strike Price 6995.11 / 207757	LIABILITY HEDGE	Exhibit 5	Equity/Index	Citibank N.A. E57ODZIWZ7FF32TWEFA76	12/19/2025	12/18/2026	0	13,062,142	6995.11	(560,197)	0	280,875	(265,357)		0	0	0	280,875	0	0		
Equity Call Options - S&P 500 - Strike Price 7075.07 / 207825	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	56	39,792,272	7075.07	(2,237,175)	0	1,121,686	(1,059,715)		0	0	0	1,121,686	0	0		
Equity Call Options - S&P 500 - Strike Price 7150.25 / 207836	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	87	62,127,669	7150.25	(3,085,595)	0	1,547,071	(1,461,598)		0	0	0	1,547,071	0	0		
Equity Call Options - S&P 500 - Strike Price 7388.09 / 207847	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	57	42,290,379	7388.09	(1,350,494)	0	677,117	(639,708)		0	0	0	677,117	0	0		
Equity Call Options - S&P 500 - Strike Price 7459.86 / 207853	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	100	74,857,547	7459.86	(2,057,417)	0	1,031,558	(974,566)		0	0	0	1,031,558	0	0		
Equity Call Options - S&P 500 - Strike Price 7504.28 / 207859	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	143	107,289,982	7504.28	(2,677,431)	0	1,342,424	(1,268,257)		0	0	0	1,342,424	0	0		
Equity Call Options - S&P 500 - Strike Price 7636.87 / 207782	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	128	97,751,936	7636.87	(1,793,408)	0	899,188	(849,509)		0	0	0	899,188	0	0		
Equity Call Options - SPDR Gold shares - Strike Price 434.05 / 207867	LIABILITY HEDGE	Exhibit 5	Equity/Index	CBOE 529900RLNSGA90UPEH54	12/19/2025	12/18/2026	1,131	49,106,296	434.05	(2,700,535)	0	1,354,008	(1,279,201)		0	0	0	1,354,008	0	0		
Equity Call Options - iShares U.S. Real Estate - Strike Price 99.96 / 207841	LIABILITY HEDGE	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/19/2025	12/18/2026	0	16,811,467	99.96	(550,678)	0	276,102	(260,848)		0	0	0	276,102	0	0		
0649999999. Subtotal - written options - hedging other - call options and warrants										(294,713,981)	(363,316,121)	232,147,370	(350,503,767)	XXX	0	0	0	232,147,370	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										(294,713,981)	(363,316,121)	232,147,370	(350,503,767)	XXX	0	0	0	232,147,370	0	0	XXX	XXX
0779999999. Subtotal - written options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0849999999. Subtotal - written options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0919999999. Subtotal - written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0929999999. Total written options - call options and warrants										(294,713,981)	(363,316,121)	232,147,370	(350,503,767)	XXX	0	0	0	232,147,370	0	0	XXX	XXX
0939999999. Total written options - put options										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0949999999. Total written options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0959999999. Total written options - floors										0	0	0	0	XXX	0	0	0	0	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0979999999. Total written options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0989999999. Total written options										(294,713,981)	(363,316,121)	232,147,370	(350,503,767)	XXX	0	0	0	232,147,370	0	0	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
Interest Rate Swap / Pay FIXED [3.276%] [Annual] USD / Receive SOFR 2.11659% Annual USD / 162733	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	12/23/2042	0	240,000,000	SOFR [3.276%]	0	0	483,898	26,114,200		26,114,200	1,514,337	0	0	0	4,872,946		
Interest Rate Swap / Pay FIXED [3.28%] [Annual] USD / Receive SOFR 2.11659% Annual USD / 162729	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/21/2022	12/23/2042	0	240,000,000	SOFR [3.28%]	0	0	479,071	25,999,502		25,999,502	1,518,585	0	0	0	4,872,946		
Interest Rate Swap / Pay FIXED [3.4655%] [Annual] USD / Receive SOFR 2.12688% Annual USD / 179975	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2035	0	100,000,000	SOFR [3.4655%]	0	0	106,549	4,206,508		4,206,508	1,506,839	0	0	0	1,540,292		
Interest Rate Swap / Pay FIXED [3.468%] [Annual] USD / Receive SOFR 2.12688% Annual USD / 179971	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2035	0	410,000,000	SOFR [3.468%]	0	0	431,696	17,166,054		17,166,054	6,183,015	0	0	0	6,315,198		
Interest Rate Swap / Pay FIXED [3.482%] [Annual] USD / Receive SOFR 2.12688% Annual USD / 179974	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2038	0	425,000,000	SOFR [3.482%]	0	0	417,575	25,290,460		25,290,460	4,679,700	0	0	0	7,506,997		
Interest Rate Swap / Pay SOFR [1.36217%] [Quarterly] USD / Receive FIXED 1.618% Quarterly USD / 169504	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	10/06/2016	06/23/2030	0	136,000,000	1.618% [SOFR]	47,172	0	(1,628,107)	(10,269,833)		(10,269,833)	(664,966)	0	0	0	1,358,299		
Interest Rate Swap / Pay SOFR [1.36217%] [Quarterly] USD / Receive FIXED 2.4175% Quarterly USD / 169503	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	10/25/2017	06/23/2030	0	57,000,000	2.4175% [SOFR]	17,735	0	(441,308)	(2,905,357)		(2,905,357)	(482,353)	0	0	0	569,287		
Interest Rate Swap / Pay SOFR [1.36217%] [Quarterly] USD / Receive FIXED 2.434% Quarterly USD / 169502	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	06/04/2015	06/23/2030	0	63,000,000	2.434% [SOFR]	19,376	0	(488,379)	(3,439,373)		(3,439,373)	(605,407)	0	0	0	629,212		
Interest Rate Swap / Pay SOFR [1.83244%] [Annual] USD / Receive FIXED 1.481% Annual USD / 145478	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	01/13/2022	01/18/2030	0	286,000,000	1.481% [SOFR]	0	0	(3,163,112)	(22,932,074)		(22,932,074)	(2,341,625)	0	0	0	2,698,119		

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Interest Rate Swap / Pay SOFR [2.12688%] [Annual] USD / Receive FIXED 3.5585% Annual USD / 179976	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2028	0	210,000,000	3.5585% [SOFR]	0	0	(125,560)	(2,018,185)		(2,018,185)	(3,374,005)	0	0	0	1,656,872		
Interest Rate Swap / Pay SOFR [2.12688%] [Annual] USD / Receive FIXED 3.5615% Annual USD / 179973	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2028	0	1,090,000,000	3.5615% [SOFR]	0	0	(635,274)	(10,398,772)		(10,398,772)	(17,528,436)	0	0	0	8,599,955		
Interest Rate Swap / Pay SOFR [2.12688%] [Annual] USD / Receive FIXED 3.8165% Annual USD / 179972	Portfolio Hedge	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/20/2023	12/22/2026	0	1,400,000,000	3.8165% [SOFR]	0	0	978,968	(709,308)		(709,308)	(5,671,899)	0	0	0	4,849,742		
Interest Rate Swap / Pay SOFR [2.29361%] [Annual] USD / Receive FIXED 3.3305% Annual USD / 206927	LIABILITY HEDGE	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/03/2025	12/05/2030	0	390,000,000	3.3305% [SOFR]	0	0	(692,751)	(9,013,001)		(9,013,001)	(6,938,442)	0	0	0	4,108,905		
Interest Rate Swap / Pay SOFR [2.29361%] [Annual] USD / Receive FIXED 3.338% Annual USD / 206935	LIABILITY HEDGE	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/03/2025	12/05/2030	0	390,000,000	3.338% [SOFR]	0	0	(678,045)	(8,894,824)		(8,894,824)	(6,952,572)	0	0	0	4,108,905		
Interest Rate Swap / Pay SOFR [2.29361%] [Annual] USD / Receive FIXED 3.342% Annual USD / 206934	LIABILITY HEDGE	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/03/2025	12/05/2030	0	390,000,000	3.342% [SOFR]	0	0	(670,202)	(8,831,797)		(8,831,797)	(6,960,109)	0	0	0	4,108,905		
Interest Rate Swap / Pay SOFR [2.29361%] [Annual] USD / Receive FIXED 3.4575% Annual USD / 206926	LIABILITY HEDGE	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/03/2025	12/05/2032	0	364,000,000	3.4575% [SOFR]	0	0	(414,144)	(9,538,700)		(9,538,700)	(6,568,240)	0	0	0	4,618,642		
Interest Rate Swap / Pay SOFR [2.29361%] [Annual] USD / Receive FIXED 3.464% Annual USD / 206936	LIABILITY HEDGE	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/03/2025	12/05/2032	0	364,000,000	3.464% [SOFR]	0	0	(402,248)	(9,404,922)		(9,404,922)	(6,579,741)	0	0	0	4,618,642		
Interest Rate Swap / Pay SOFR [2.29361%] [Annual] USD / Receive FIXED 3.478% Annual USD / 206928	LIABILITY HEDGE	Exhibit 5	Interest Rate	CME LCZ7XYGSLJUHFXXNXD88	12/03/2025	12/05/2032	0	364,000,000	3.478% [SOFR]	0	0	(376,626)	(9,116,784)		(9,116,784)	(6,604,513)	0	0	0	4,618,642		
1119999999. Subtotal - swaps - hedging other - interest rate										84,283	0	(6,817,999)	(8,696,206)	XXX	(8,696,206)	(55,869,832)	0	0	0	71,652,506	XXX	XXX
Currency Swap / Pay E-BOR [4.762%] [Semi-Annual] EUR / Receive FIXED 6.439% Semi-Annual USD / 198694	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/22/2025	06/18/2032	0	22,600,000	6.439% [E-BOR]	0	0	215,799	(347,700)		(347,700)	259,790	0	0	0	276,099		

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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)
Currency Swap / Pay FIXED [1.65%] [Semi-Annual] CHF / Receive FIXED 5.4155% Semi-Annual USD / 214479	ASSET HEDGE	Schedule D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	06/03/2031	0	1,393,110	5.4155% [1.65%]	0	0	4,107	21,106		21,106	21,106	0	0	0	15,466		
Currency Swap / Pay FIXED [1.73%] [Semi-Annual] JPY / Receive FIXED 4.849% Semi-Annual USD / 200902	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	07/17/2025	07/30/2030	0	35,308,675	4.849% [1.73%]	0	0	568,669	3,967,024		3,967,024	970,395	0	0	0	356,600		
Currency Swap / Pay FIXED [1.76%] [Semi-Annual] CHF / Receive FIXED 5.372% Semi-Annual USD / 210274	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	02/19/2026	03/03/2036	0	3,092,784	5.372% [1.76%]	0	0	36,929	68,788		68,788	68,788	0	0	0	48,112		
Currency Swap / Pay FIXED [2.25%] [Semi-Annual] CHF / Receive FIXED 6.05% Semi-Annual USD / 214480	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	05/21/2026	06/03/2038	0	2,914,713	6.05% [2.25%]	0	0	8,695	29,952		29,952	29,952	0	0	0	50,337		
Currency Swap / Pay FIXED [2.38%] [Semi-Annual] CHF / Receive FIXED 6.233% Semi-Annual USD / 214487	ASSET HEDGE	Schedule D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2026	06/03/2041	0	16,970,618	6.233% [2.38%]	0	0	51,333	135,510		135,510	135,510	0	0	0	327,867		
Currency Swap / Pay FIXED [2.62%] [Semi-Annual] JPY / Receive FIXED 5.006% Semi-Annual USD / 214873	Asset Hedge	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2026	06/23/2031	0	6,868,163	5.006% [2.62%]	0	0	3,682	125,425		125,425	125,425	0	0	0	76,635		
Currency Swap / Pay FIXED [3.31%] [Semi-Annual] JPY / Receive FIXED 5.426% Semi-Annual USD / 214875	Asset Hedge	Schedule D	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	06/03/2026	06/23/2036	0	2,442,958	5.426% [3.31%]	0	0	1,167	67,232		67,232	67,232	0	0	0	38,588		
Currency Swap / Pay FIXED [3.33%] [Semi-Annual] EUR / Receive FIXED 5.214% Semi-Annual USD / 154919	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/04/2022	08/20/2027	0	22,972,500	5.214% [3.33%]	0	0	161,995	(2,687,868)		(2,687,868)	633,596	0	0	0	122,640		
Currency Swap / Pay FIXED [3.56%] [Semi-Annual] DKK / Receive FIXED 4.9725% Semi-Annual USD / 210139	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	02/18/2026	03/04/2036	0	5,453,393	4.9725% [3.56%]	0	0	26,317	143,083		143,083	143,083	0	0	0	84,835		
Currency Swap / Pay FIXED [3.747%] [Semi-Annual] EUR / Receive FIXED 5.0925% Semi-Annual USD / 209352	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	01/28/2026	02/17/2031	0	14,004,900	5.0925% [3.747%]	0	0	75,761	583,431		583,431	583,431	0	0	0	150,675		
Currency Swap / Pay FIXED [3.75%] [Semi-Annual] EUR / Receive FIXED 5.676% Semi-Annual USD / 192483	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/12/2024	01/10/2032	0	4,204,000	5.676% [3.75%]	0	0	31,834	(301,096)		(301,096)	64,916	0	0	0	49,431		

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Currency Swap / Pay FIXED [3.75%] [Semi-Annual] EUR / Receive FIXED 5.801% Semi-Annual USD / 193709	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	01/16/2025	01/30/2028	0	15,405,000	5.801% [3.75%]	0	0	118,806	(1,682,103)		(1,682,103)	401,664	0	0	0	96,819		
Currency Swap / Pay FIXED [3.83%] [Semi-Annual] EUR / Receive FIXED 5.869% Semi-Annual USD / 194104	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	01/23/2025	03/13/2030	0	16,640,000	5.869% [3.83%]	0	0	130,943	(1,448,822)		(1,448,822)	320,010	0	0	0	160,038		
Currency Swap / Pay FIXED [3.87%] [Semi-Annual] SEK / Receive FIXED 5.648% Semi-Annual USD / 192485	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/12/2024	01/10/2032	0	9,126,586	5.648% [3.87%]	0	0	48,860	(1,229,021)		(1,229,021)	274,373	0	0	0	107,310		
Currency Swap / Pay FIXED [3.9%] [Semi-Annual] EUR / Receive FIXED 5.486% Semi-Annual USD / 196532	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/27/2025	06/20/2031	0	19,296,200	5.486% [3.9%]	0	0	122,187	(1,166,023)		(1,166,023)	329,128	0	0	0	215,090		
Currency Swap / Pay FIXED [3.98%] [Semi-Annual] DKK / Receive FIXED 5.3665% Semi-Annual USD / 210137	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/18/2026	03/04/2041	0	2,758,402	5.3665% [3.98%]	0	0	13,155	68,565		68,565	68,565	0	0	0	52,843		
Currency Swap / Pay FIXED [3.988%] [Semi-Annual] EUR / Receive FIXED 5.635% Semi-Annual USD / 200580	Asset Hedge	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/09/2025	10/09/2030	0	17,916,300	5.635% [3.988%]	0	0	147,000	512,894		512,894	262,385	0	0	0	185,328		
Currency Swap / Pay FIXED [4.0%] [Semi-Annual] EUR / Receive FIXED 5.415% Semi-Annual USD / 214640	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	05/28/2026	06/24/2033	0	4,070,500	5.415% [4.0%]	0	0	1,185	60,148		60,148	60,148	0	0	0	53,771		
Currency Swap / Pay FIXED [4.04%] [Semi-Annual] EUR / Receive FIXED 5.6875% Semi-Annual USD / 185245	ASSET HEDGE	Schedule D	Currency	The Toronto-Dominion Bank PT30B789TSUIDF371261	05/31/2024	11/21/2029	0	21,702,000	5.6875% [4.04%]	0	0	145,943	(1,144,370)		(1,144,370)	431,746	0	0	0	199,788		
Currency Swap / Pay FIXED [4.04%] [Semi-Annual] EUR / Receive FIXED 6.068% Semi-Annual USD / 194106	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	01/23/2025	05/13/2032	0	8,320,000	6.068% [4.04%]	0	0	63,953	(667,051)		(667,051)	130,921	0	0	0	100,789		
Currency Swap / Pay FIXED [4.056%] [Semi-Annual] EUR / Receive FIXED 5.4116% Semi-Annual USD / 209354	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/28/2026	02/17/2033	0	9,935,100	5.4116% [4.056%]	0	0	54,447	416,034		416,034	416,034	0	0	0	127,908		
Currency Swap / Pay FIXED [4.07%] [Semi-Annual] EUR / Receive FIXED 5.815% Semi-Annual USD / 182949	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	03/27/2024	07/18/2031	0	21,642,000	5.815% [4.07%]	0	0	154,560	(1,087,875)		(1,087,875)	355,678	0	0	0	243,172		

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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)
Currency Swap / Pay FIXED [4.12%] [Semi-Annual] EUR / Receive FIXED 5.404% Semi-Annual USD / 206398	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	11/19/2025	12/04/2032	0	55,877,800	5.404% [4.12%]	0	0	346,952	(77,737)		(77,737)	777,330	0	0	0	708,459		
Currency Swap / Pay FIXED [4.158%] [Semi-Annual] EUR / Receive FIXED 5.858% Semi-Annual USD / 200895	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	07/16/2025	07/23/2032	0	67,238,708	5.858% [4.158%]	0	0	553,695	1,446,474		1,446,474	852,027	0	0	0	827,610		
Currency Swap / Pay FIXED [4.2%] [Semi-Annual] EUR / Receive FIXED 5.725% Semi-Annual USD / 201340	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2025	08/28/2032	0	74,571,366	5.725% [4.2%]	0	0	540,876	319,110		319,110	1,010,700	0	0	0	926,157		
Currency Swap / Pay FIXED [4.22%] [Semi-Annual] EUR / Receive FIXED 5.86% Semi-Annual USD / 196530	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/27/2025	06/20/2030	0	8,624,000	5.86% [4.22%]	0	0	55,807	(515,752)		(515,752)	164,938	0	0	0	85,916		
Currency Swap / Pay FIXED [4.246%] [Semi-Annual] EUR / Receive FIXED 5.872% Semi-Annual USD / 200578	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	07/09/2025	10/09/2032	0	26,410,734	5.872% [4.246%]	0	0	213,870	773,818		773,818	330,519	0	0	0	330,926		
Currency Swap / Pay FIXED [4.27%] [Semi-Annual] DKK / Receive FIXED 6.1525% Semi-Annual USD / 185019	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	05/23/2024	06/11/2029	0	24,345,930	6.1525% [4.27%]	0	0	190,759	(1,317,226)		(1,317,226)	532,267	0	0	0	209,078		
Currency Swap / Pay FIXED [4.27%] [Semi-Annual] EUR / Receive FIXED 5.08% Semi-Annual USD / 171291	ASSET HEDGE	Schedule D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	05/11/2023	06/20/2030	0	18,018,000	5.08% [4.27%]	0	0	46,791	(1,372,536)		(1,372,536)	383,953	0	0	0	179,503		
Currency Swap / Pay FIXED [4.51%] [Semi-Annual] EUR / Receive FIXED 6.104% Semi-Annual USD / 196535	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/27/2025	06/20/2032	0	8,624,000	6.104% [4.51%]	0	0	52,799	(542,728)		(542,728)	144,335	0	0	0	105,446		
Currency Swap / Pay FIXED [4.52%] [Quarterly] CAD / Receive FIXED 5.5245% Quarterly USD / 199721	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/20/2025	06/27/2030	0	4,301,530	5.5245% [4.52%]	0	0	21,997	118,252		118,252	87,459	0	0	0	42,961		
Currency Swap / Pay FIXED [4.52%] [Semi-Annual] EUR / Receive FIXED 6.199% Semi-Annual USD / 199031	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/05/2025	06/30/2030	0	10,190,796	6.199% [4.52%]	0	0	81,873	92,782		92,782	167,220	0	0	0	101,908		

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Currency Swap / Pay FIXED [4.54%] [Semi-Annual] EUR / Receive FIXED 5.69% Semi-Annual USD / 213375 .	ASSET HEDGE	Schedule D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/23/2026	05/13/2033	0	10,053,400	5.69% [4.54%]	0	0	16,436	41,625		41,625	41,625	0	0	0	131,753		
Currency Swap / Pay FIXED [4.57%] [Semi-Annual] EUR / Receive FIXED 5.219% Semi-Annual USD / 167275 .	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/05/2023	06/19/2029	0	24,046,000	5.219% [4.57%]	0	0	41,172	(1,777,414)		(1,777,414)	619,177	0	0	0	207,201		
Currency Swap / Pay FIXED [4.57%] [Semi-Annual] EUR / Receive FIXED 5.757% Semi-Annual USD / 212284 .	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/26/2026	04/09/2036	0	5,193,000	5.757% [4.57%]	0	0	13,615	(64,973)		(64,973)	(64,973)	0	0	0	81,200		
Currency Swap / Pay FIXED [4.57%] [Semi-Annual] EUR / Receive FIXED 6.139% Semi-Annual USD / 186337 .	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/26/2024	06/30/2031	0	24,541,000	6.139% [4.57%]	0	0	140,340	(1,872,032)		(1,872,032)	460,656	0	0	0	274,377		
Currency Swap / Pay FIXED [4.58%] [Semi-Annual] EUR / Receive FIXED 5.8385% Semi-Annual USD / 210933 .	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	02/26/2026	03/19/2031	0	14,526,300	5.8385% [4.58%]	0	0	54,903	334,174		334,174	334,174	0	0	0	157,796		
Currency Swap / Pay FIXED [4.64%] [Semi-Annual] EUR / Receive FIXED 5.796% Semi-Annual USD / 213374 .	ASSET HEDGE	Schedule D	Currency	MUFG Securities EMEA PLC U7M81AY481YLIOR75625	04/23/2026	05/13/2034	0	5,494,300	5.796% [4.64%]	0	0	9,036	15,228		15,228	15,228	0	0	0	77,116		
Currency Swap / Pay FIXED [4.67%] [Semi-Annual] EUR / Receive FIXED 6.709% Semi-Annual USD / 184052 .	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2024	07/15/2031	0	21,440,000	6.709% [4.67%]	0	0	171,519	(1,248,821)		(1,248,821)	432,459	0	0	0	240,663		
Currency Swap / Pay FIXED [4.7%] [Semi-Annual] EUR / Receive FIXED 5.471% Semi-Annual USD / 167714 .	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	04/18/2023	06/07/2029	0	21,880,000	5.471% [4.7%]	0	0	50,368	(1,549,446)		(1,549,446)	541,331	0	0	0	187,582		
Currency Swap / Pay FIXED [4.7%] [Semi-Annual] EUR / Receive FIXED 5.979% Semi-Annual USD / 209811 .	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	02/10/2026	06/15/2031	0	5,355,000	5.979% [4.7%]	0	0	20,068	169,964		169,964	169,964	0	0	0	59,631		
Currency Swap / Pay FIXED [4.7%] [Semi-Annual] EUR / Receive FIXED 6.099% Semi-Annual USD / 214071 .	ASSET HEDGE	Schedule D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/19/2026	05/29/2034	0	12,387,870	6.099% [4.7%]	0	0	16,296	141,587		141,587	141,587	0	0	0	174,313		
Currency Swap / Pay FIXED [4.76%] [Semi-Annual] CAD / Receive FIXED 5.623% Semi-Annual USD / 190649 .	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/23/2024	11/15/2031	0	10,115,607	5.623% [4.76%]	0	0	42,712	141,845		141,845	165,280	0	0	0	117,315		

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Currency Swap / Pay FIXED [4.76%] [Semi-Annual] EUR / Receive FIXED 6.205% Semi-Annual USD / 214945	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/04/2026	06/23/2036	0	7,553,000	6.205% [4.76%]	0	0	2,903	73,944		73,944	73,944	0	0	0	119,304		
Currency Swap / Pay FIXED [4.79%] [Semi-Annual] EUR / Receive FIXED 6.5675% Semi-Annual USD / 182950	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	03/27/2024	04/17/2031	0	27,050,000	6.5675% [4.79%]	0	0	189,943	(1,421,906)		(1,421,906)	483,690	0	0	0	296,318		
Currency Swap / Pay FIXED [4.8%] [Semi-Annual] EUR / Receive FIXED 5.975% Semi-Annual USD / 213368	ASSET HEDGE	Schedule D	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	04/23/2026	05/13/2036	0	3,740,800	5.975% [4.8%]	0	0	6,258	5,232		5,232	5,232	0	0	0	58,762		
Currency Swap / Pay FIXED [4.82%] [Semi-Annual] EUR / Receive FIXED 6.092% Semi-Annual USD / 210934	ASSET HEDGE	Schedule D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/26/2026	03/19/2033	0	13,227,200	6.092% [4.82%]	0	0	50,648	293,923		293,923	293,923	0	0	0	171,572		
Currency Swap / Pay FIXED [4.86%] [Semi-Annual] EUR / Receive FIXED 6.2675% Semi-Annual USD / 214070	Asset Hedge	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2026	05/29/2036	0	11,993,130	6.2675% [4.86%]	0	0	15,883	152,687		152,687	152,687	0	0	0	188,773		
Currency Swap / Pay FIXED [4.88%] [Semi-Annual] EUR / Receive FIXED 6.064% Semi-Annual USD / 212803	ASSET HEDGE	Schedule D	Currency	Royal Bank of Canada ... ES7IP3U3RHIGC71XBU11	04/09/2026	05/13/2036	0	16,731,000	6.064% [4.88%]	0	0	27,764	48,181		48,181	48,181	0	0	0	262,815		
Currency Swap / Pay FIXED [4.88%] [Semi-Annual] EUR / Receive FIXED 6.3% Semi-Annual USD / 186965	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	07/15/2024	08/28/2027	0	10,910,000	6.3% [4.88%]	0	0	59,108	(566,955)		(566,955)	316,298	0	0	0	59,005		
Currency Swap / Pay FIXED [4.88%] [Semi-Annual] EUR / Receive FIXED 6.8425% Semi-Annual USD / 183595	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	04/10/2024	05/07/2034	0	21,500,000	6.8425% [4.88%]	0	0	173,604	(1,166,076)		(1,166,076)	560,910	0	0	0	301,384		
Currency Swap / Pay FIXED [4.93%] [Semi-Annual] EUR / Receive FIXED 6.382% Semi-Annual USD / 214947	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/04/2026	06/23/2038	0	4,880,400	6.382% [4.93%]	0	0	1,889	45,269		45,269	45,269	0	0	0	84,461		
Currency Swap / Pay FIXED [4.94%] [Quarterly] CAD / Receive FIXED 5.8755% Quarterly USD / 199723	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/20/2025	06/27/2032	0	9,052,440	5.8755% [4.94%]	0	0	43,245	248,447		248,447	157,301	0	0	0	110,777		

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Currency Swap / Pay FIXED [4.99%] [Semi-Annual] EUR / Receive FIXED 6.276% Semi-Annual USD / 210028	ASSET HEDGE	Schedule D	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	02/13/2026	03/12/2033	0	17,092,800	6.276% [4.99%]	0	0	72,956	476,578		476,578	476,578	0	0	0	221,383		
Currency Swap / Pay FIXED [5.01%] [Quarterly] EUR / Receive FIXED 6.691% Quarterly USD / 159812	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/07/2022	01/31/2030	0	20,000,000	6.691% [5.01%]	0	0	81,540	(3,087,474)		(3,087,474)	504,390	0	0	0	189,209		
Currency Swap / Pay FIXED [5.05%] [Semi-Annual] EUR / Receive FIXED 6.782% Semi-Annual USD / 185230	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	05/30/2024	07/02/2029	0	19,512,000	6.782% [5.05%]	0	0	131,571	(1,072,351)		(1,072,351)	432,868	0	0	0	169,260		
Currency Swap / Pay FIXED [5.08%] [Semi-Annual] EUR / Receive FIXED 6.418% Semi-Annual USD / 161475	ASSET HEDGE	Schedule D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3OPILB75	12/02/2022	06/27/2030	0	18,445,000	6.418% [5.08%]	0	0	73,463	(1,858,896)		(1,858,896)	390,022	0	0	0	184,219		
Currency Swap / Pay FIXED [5.12%] [Semi-Annual] EUR / Receive FIXED 7.12% Semi-Annual USD / 184056	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/26/2024	05/08/2031	0	37,450,000	7.12% [5.12%]	0	0	288,192	(2,096,237)		(2,096,237)	677,685	0	0	0	412,800		
Currency Swap / Pay FIXED [5.194%] [Annual] EUR / Receive FIXED 6.8% Annual USD / 176821	ASSET HEDGE	Schedule D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3OPILB75	09/21/2023	09/28/2030	0	10,650,000	6.8% [5.194%]	0	0	61,703	(859,932)		(859,932)	197,488	0	0	0	109,778		
Currency Swap / Pay FIXED [5.278%] [Monthly] CAD / Receive FIXED 6.5255% Monthly USD / 198362	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	05/16/2025	06/25/2030	0	38,753,581	6.5255% [5.278%]	0	0	228,698	741,069		741,069	814,743	0	0	0	387,051		
Currency Swap / Pay FIXED [5.43%] [Semi-Annual] GBP / Receive FIXED 5.3875% Semi-Annual USD / 199462	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/12/2025	07/09/2032	0	5,304,000	5.3875% [5.43%]	0	0	524	173,869		173,869	63,011	0	0	0	65,123		
Currency Swap / Pay FIXED [5.47%] [Semi-Annual] GBP / Receive FIXED 5.234% Semi-Annual USD / 214638	Asset Hedge	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/28/2026	06/24/2031	0	3,352,500	5.234% [5.47%]	0	0	(101)	22,193		22,193	22,193	0	0	0	37,407		
Currency Swap / Pay FIXED [5.478%] [Semi-Annual] EUR / Receive FIXED 6.6425% Semi-Annual USD / 162602	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	12/21/2022	01/04/2032	0	21,180,000	6.6425% [5.478%]	0	0	60,995	(2,428,287)		(2,428,287)	484,436	0	0	0	248,583		

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Currency Swap / Pay FIXED [5.5%] [Semi-Annual] GBP / Receive FIXED 5.28% Semi-Annual USD / 205617 .	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	11/05/2025	10/20/2032	0	5,993,800	5.28% [5.5%]	0	0	(8,993)	(125,046)		(125,046)	(95,772)	0	0	0	75,281		
Currency Swap / Pay FIXED [5.51%] [Semi-Annual] GBP / Receive FIXED 5.9145% Semi-Annual USD / 184476 .	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	05/10/2024	05/15/2029	0	30,072,000	5.9145% [5.51%]	0	0	306	(1,602,035)		(1,602,035)	449,571	0	0	0	255,169		
Currency Swap / Pay FIXED [5.583%] [Semi-Annual] CAD / Receive FIXED 5.8805% Semi-Annual USD / 181109 .	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/31/2024	07/31/2033	0	12,741,799	5.8805% [5.583%]	0	0	32,299	373,058		373,058	276,916	0	0	0	169,638		
Currency Swap / Pay FIXED [5.629%] [Quarterly] EUR / Receive FIXED 7.3215% Quarterly USD / 180765	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	01/19/2024	10/19/2027	0	21,779,999	7.3215% [5.629%]	0	0	137,157	(1,144,005)		(1,144,005)	582,685	0	0	0	124,165		
Currency Swap / Pay FIXED [5.65%] [Semi-Annual] GBP / Receive FIXED 5.797% Semi-Annual USD / 194249 .	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	01/28/2025	03/13/2032	0	16,572,919	5.797% [5.65%]	0	0	(26,001)	(950,774)		(950,774)	235,756	0	0	0	198,010		
Currency Swap / Pay FIXED [5.82%] [Semi-Annual] EUR / Receive FIXED 7.4075% Semi-Annual USD / 185683 .	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/13/2024	07/15/2034	0	21,540,000	7.4075% [5.82%]	0	0	119,006	(1,521,746)		(1,521,746)	476,627	0	0	0	305,572		
Currency Swap / Pay FIXED [5.87%] [Semi-Annual] GBP / Receive FIXED 5.5665% Semi-Annual USD / 189509 .	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	09/24/2024	11/26/2029	0	16,725,000	5.5665% [5.87%]	0	0	(27,741)	25,948		25,948	173,453	0	0	0	154,423		
Currency Swap / Pay FIXED [5.894%] [Quarterly] GBP / Receive FIXED 5.551% Quarterly USD / 205006	Asset Hedge	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/24/2025	09/02/2030	0	26,062,816	5.551% [5.894%]	0	0	(44,911)	(120,847)		(120,847)	274,790	0	0	0	266,428		
Currency Swap / Pay FIXED [5.94%] [Semi-Annual] GBP / Receive FIXED 5.5995% Semi-Annual USD / 206427 .	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/20/2025	12/11/2032	0	16,518,600	5.5995% [5.94%]	0	0	(40,619)	(356,935)		(356,935)	309,162	0	0	0	209,760		
Currency Swap / Pay FIXED [5.96%] [Semi-Annual] CAD / Receive FIXED 6.152% Semi-Annual USD / 171910 .	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2023	06/30/2033	0	14,684,288	6.152% [5.96%]	0	0	19,379	(99,424)		(99,424)	264,057	0	0	0	194,255		

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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)
Currency Swap / Pay FIXED [6.01%] [Semi-Annual] EUR / Receive FIXED 6.839% Semi-Annual USD / 167021	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/31/2023	06/30/2028	0	27,175,000	6.839% [6.01%]	0	0	53,071	(1,792,914)		(1,792,914)	797,324	0	0	0	192,156		
Currency Swap / Pay FIXED [6.02%] [Semi-Annual] GBP / Receive FIXED 5.716% Semi-Annual USD / 214869	Asset Hedge	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/03/2026	09/24/2033	0	9,803,900	5.716% [6.02%]	0	0	0	(44,125)		(44,125)	(44,125)	0	0	0	131,898		
Currency Swap / Pay FIXED [6.02%] [Semi-Annual] GBP / Receive FIXED 5.792% Semi-Annual USD / 189510	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	09/24/2024	11/26/2031	0	8,362,500	5.792% [6.02%]	0	0	(10,744)	55,535		55,535	121,884	0	0	0	97,253		
Currency Swap / Pay FIXED [6.03%] [Semi-Annual] GBP / Receive FIXED 5.547% Semi-Annual USD / 212454	ASSET HEDGE	Schedule D	Currency	Bank of America, N.A. B4TYDEB6GKMZO031MB27	04/01/2026	04/15/2031	0	11,055,600	5.547% [6.03%]	0	0	(12,299)	(125,209)		(125,209)	(125,209)	0	0	0	120,982		
Currency Swap / Pay FIXED [6.04%] [Semi-Annual] EUR / Receive FIXED 7.672% Semi-Annual USD / 158392	ASSET HEDGE	Schedule D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/13/2022	10/30/2027	0	21,802,500	7.672% [6.04%]	0	0	43,851	(4,101,789)		(4,101,789)	781,745	0	0	0	126,191		
Currency Swap / Pay FIXED [6.07%] [Semi-Annual] GBP / Receive FIXED 6.282% Semi-Annual USD / 159089	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/27/2022	11/09/2037	0	18,528,000	6.282% [6.07%]	0	0	(70,871)	(2,221,523)		(2,221,523)	729,570	0	0	0	312,239		
Currency Swap / Pay FIXED [6.1%] [Semi-Annual] GBP / Receive FIXED 5.793% Semi-Annual USD / 196481	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	03/25/2025	04/30/2030	0	24,993,500	5.793% [6.1%]	0	0	(67,474)	(848,891)		(848,891)	300,605	0	0	0	244,566		
Currency Swap / Pay FIXED [6.11%] [Semi-Annual] GBP / Receive FIXED 6.055% Semi-Annual USD / 166959	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/30/2023	06/29/2030	0	24,760,000	6.055% [6.11%]	0	0	(71,842)	(1,879,599)		(1,879,599)	305,251	0	0	0	247,600		
Currency Swap / Pay FIXED [6.2%] [Semi-Annual] GBP / Receive FIXED 6.13% Semi-Annual USD / 166905	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2029	0	17,262,000	6.13% [6.2%]	0	0	(54,366)	(1,379,585)		(1,379,585)	246,101	0	0	0	153,185		
Currency Swap / Pay FIXED [6.213%] [Quarterly] EUR / Receive FIXED 7.342% Quarterly USD / 212386	Asset Hedge	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/31/2026	10/20/2027	0	5,529,600	7.342% [6.213%]	0	0	0	(32,361)		(32,361)	(32,361)	0	0	0	31,645		

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Currency Swap / Pay FIXED [6.22%] [Semi-Annual] GBP / Receive FIXED 6.2485% Semi-Annual USD / 158899	ASSET HEDGE	Schedule D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/25/2022	01/31/2030	0	27,528,000	6.2485% [6.22%]	0	0	(143,426)	(4,522,799)		(4,522,799)	515,151	0	0	0	260,427		
Currency Swap / Pay FIXED [6.24%] [Annual] GBP / Receive FIXED 5.9265% Annual USD / 170669	ASSET HEDGE	Schedule D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	04/27/2023	05/16/2033	0	25,563,500	5.9265% [6.24%]	0	0	(95,313)	(1,987,336)		(1,987,336)	479,296	0	0	0	335,262		
Currency Swap / Pay FIXED [6.26%] [Semi-Annual] GBP / Receive FIXED 6.2675% Semi-Annual USD / 166906	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/28/2023	08/23/2031	0	11,097,000	6.2675% [6.26%]	0	0	(30,950)	(837,467)		(837,467)	187,277	0	0	0	126,038		
Currency Swap / Pay FIXED [6.278%] [Monthly] CAD / Receive FIXED 7.558% Monthly USD / 198364	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/16/2025	06/25/2030	0	6,375,358	7.558% [6.278%]	0	0	38,253	121,013		121,013	125,959	0	0	0	63,674		
Currency Swap / Pay FIXED [6.32%] [Semi-Annual] GBP / Receive FIXED 5.957% Semi-Annual USD / 214858	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/03/2026	09/24/2036	0	1,611,600	5.957% [6.32%]	0	0	0	(5,049)		(5,049)	(5,049)	0	0	0	25,773		
Currency Swap / Pay FIXED [6.34%] [Semi-Annual] GBP / Receive FIXED 6.523% Semi-Annual USD / 194530	ASSET HEDGE	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	02/04/2025	03/13/2030	0	17,458,000	6.523% [6.34%]	0	0	(27,239)	(1,046,649)		(1,046,649)	198,277	0	0	0	167,906		
Currency Swap / Pay FIXED [6.4%] [Semi-Annual] GBP / Receive FIXED 6.0205% Semi-Annual USD / 214922	Asset Hedge	Schedule D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/03/2026	08/26/2038	0	2,014,500	6.0205% [6.4%]	0	0	0	(7,658)		(7,658)	(7,658)	0	0	0	35,124		
Currency Swap / Pay FIXED [6.408%] [Quarterly] EUR / Receive FIXED 7.7987% Quarterly USD / 158652	ASSET HEDGE	Schedule D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	10/20/2022	10/19/2027	0	14,685,000	7.7987% [6.408%]	0	0	8,984	(2,712,736)		(2,712,736)	509,913	0	0	0	83,717		
Currency Swap / Pay FIXED [6.43%] [Semi-Annual] GBP / Receive FIXED 6.493% Semi-Annual USD / 190615	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/23/2024	01/15/2032	0	12,950,000	6.493% [6.43%]	0	0	(11,805)	(198,648)		(198,648)	197,131	0	0	0	152,403		
Currency Swap / Pay FIXED [6.48%] [Semi-Annual] GBP / Receive FIXED 5.927% Semi-Annual USD / 213509	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/30/2026	06/04/2036	0	1,620,000	5.927% [6.48%]	0	0	(555)	(2,846)		(2,846)	(2,846)	0	0	0	25,525		

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Currency Swap / Pay FIXED [6.66%] [Semi-Annual] GBP / Receive FIXED 6.78% Semi-Annual USD / 156715	ASSET HEDGE	Schedule D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/09/2022	09/20/2032	0	19,669,000	6.78% [6.66%]	0	0	(94,258)	(2,960,242)		(2,960,242)	457,782	0	0	0	245,272		
Currency Swap / Pay FIXED [7.16%] [Semi-Annual] GBP / Receive FIXED 6.791% Semi-Annual USD / 167928	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/20/2023	05/12/2030	0	18,690,000	6.791% [7.16%]	0	0	(87,322)	(1,502,762)		(1,502,762)	311,322	0	0	0	183,838		
Currency Swap / Pay FIXED [8.15%] [Semi-Annual] GBP / Receive FIXED 7.816% Semi-Annual USD / 214891	Asset Hedge	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/03/2026	08/25/2033	0	4,700,500	7.816% [8.15%]	0	0	0	(19,418)		(19,418)	(19,418)	0	0	0	62,844		
Currency Swap / Pay SONIA [5.9175%] [Quarterly] GBP / Receive SOFR 6.04908% Quarterly USD / 177781	ASSET HEDGE	Schedule D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2023	07/13/2027	0	24,400,000	SOFR [SONIA]	0	0	(71,026)	(2,131,119)		(2,131,119)	414,115	0	0	0	124,416		
1139999999. Subtotal - swaps - hedging other - foreign exchange										0	0	5,894,547	(60,289,248)	XXX	(60,289,248)	29,051,263	0	0	0	17,547,671	XXX	XXX
1169999999. Subtotal - swaps - hedging other										84,283	0	(923,452)	(68,985,454)	XXX	(68,985,454)	(26,818,569)	0	0	0	89,200,177	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										84,283	0	(6,817,999)	(8,696,206)	XXX	(8,696,206)	(55,869,832)	0	0	0	71,652,506	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	5,894,547	(60,289,248)	XXX	(60,289,248)	29,051,263	0	0	0	17,547,671	XXX	XXX
1389999999. Total swaps - total return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										84,283	0	(923,452)	(68,985,454)	XXX	(68,985,454)	(26,818,569)	0	0	0	89,200,177	XXX	XXX
Currency Fwds / PAY [1,000,000.00] AUD, REC 689,446.60 USD / 212537	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3OPILB75	04/02/2026	07/02/2026	0	689,447	AUD/USD 1.45	0	0	0	(2,597)		(2,597)	(2,597)	0	0	0	345		
Currency Fwds / PAY [1,000,000.00] AUD, REC 698,734.00 USD / 215674	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	698,734	AUD/USD 1.43	0	0	0	7,860		7,860	7,860	0	0	0	1,881		
Currency Fwds / PAY [1,000,000.00] AUD, REC 698,734.00 USD / 215677	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	698,734	AUD/USD 1.43	0	0	0	7,860		7,860	7,860	0	0	0	1,881		
Currency Fwds / PAY [1,000,000.00] AUD, REC 700,594.00 USD / 215472	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L10CEMIK50	06/18/2026	10/01/2026	0	700,594	AUD/USD 1.42	0	0	0	9,609		9,609	9,609	0	0	0	1,751		
Currency Fwds / PAY [1,000,000.00] AUD, REC 700,594.00 USD / 215473	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L10CEMIK50	06/18/2026	10/01/2026	0	700,594	AUD/USD 1.42	0	0	0	9,609		9,609	9,609	0	0	0	1,751		

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Currency Fwds / PAY [1,000,000.00] AUD, REC 705,525.00 USD / 212848	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	04/13/2026	07/02/2026	0	705,525	AUD/USD 1.41	0	0	0	13,524		13,524	13,524	0	0	0	353		
Currency Fwds / PAY [1,000,000.00] CAD, REC 731,152.94 USD / 214095	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	05/20/2026	10/13/2026	0	731,153	CAD/USD 1.36	0	0	0	22,535		22,535	22,535	0	0	0	1,969		
Currency Fwds / PAY [1,000,000.00] EUR, REC 1,144,107.10 USD / 215965	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/29/2026	09/10/2026	0	1,144,107	EUR/USD .87	0	0	0	(1,264)		(1,264)	(1,264)	0	0	0	2,494		
Currency Fwds / PAY [1,000,000.00] EUR, REC 1,148,062.30 USD / 215676	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	1,148,062	EUR/USD .87	0	0	0	1,014		1,014	1,014	0	0	0	3,091		
Currency Fwds / PAY [1,000,000.00] EUR, REC 1,148,062.30 USD / 215729	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	1,148,062	EUR/USD .87	0	0	0	1,014		1,014	1,014	0	0	0	3,091		
Currency Fwds / PAY [1,000,000.00] EUR, REC 1,148,062.30 USD / 215784	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	1,148,062	EUR/USD .87	0	0	0	1,014		1,014	1,014	0	0	0	3,091		
Currency Fwds / PAY [1,000,000.00] EUR, REC 1,157,738.00 USD / 211781	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/18/2026	07/24/2026	0	1,157,738	EUR/USD .86	0	0	0	14,898		14,898	14,898	0	0	0	1,532		
Currency Fwds / PAY [1,000,000.00] EUR, REC 1,164,533.30 USD / 213981	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	05/19/2026	08/13/2026	0	1,164,533	EUR/USD .85	0	0	0	20,337		20,337	20,337	0	0	0	2,017		
Currency Fwds / PAY [1,000,000.00] EUR, REC 1,175,825.20 USD / 213625	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	05/05/2026	08/28/2026	0	1,175,825	EUR/USD .85	0	0	0	30,808		30,808	30,808	0	0	0	2,352		
Currency Fwds / PAY [1,000,000.00] EUR, REC 1,186,635.20 USD / 212891	Asset Hedge	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	08/21/2026	0	1,186,635	EUR/USD .84	0	0	0	41,660		41,660	41,660	0	0	0	2,220		
Currency Fwds / PAY [1,000,000.00] GBP, REC 1,339,362.80 USD / 214024	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/19/2026	07/30/2026	0	1,339,363	GBP/USD .74	0	0	0	13,909		13,909	13,909	0	0	0	1,894		
Currency Fwds / PAY [1,000,000.00] NZD, REC 573,324.60 USD / 215669	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	573,325	NZD/USD 1.74	0	0	0	3,358		3,358	3,358	0	0	0	1,544		
Currency Fwds / PAY [1,140,740.00] USD, REC 1,000,000.00 EUR / 215964	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/29/2026	07/01/2026	0	1,140,740	EUR/USD .87	0	0	0	1,515		1,515	1,515	0	0	0	0		
Currency Fwds / PAY [1,162,012.60] USD, REC 1,000,000.00 EUR / 212575	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	04/06/2026	07/23/2026	0	1,162,013	EUR/USD .86	0	0	0	(18,977)		(18,977)	(18,977)	0	0	0	1,423		

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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)
Currency Fwds / PAY [1,200,000.00] GBP, REC 1,619,188.68 USD / 210692	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	02/24/2026	07/16/2026	0	1,619,189	GBP/USD .74	0	0	0	27,431		27,431	27,431	0	0	0	1,619		
Currency Fwds / PAY [1,250,000.00] NZD, REC 708,358.50 USD / 216088	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/30/2026	10/01/2026	0	708,359	NZD/USD 1.76	0	0	0	(3,794)		(3,794)	(3,794)	0	0	0	1,771		
Currency Fwds / PAY [1,327,000,000.00] JPY, REC 8,255,480.69 USD / 215895	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L10QEMIK50	06/29/2026	10/01/2026	0	8,255,481	JPY/USD 160.74	0	0	0	34,284		34,284	34,284	0	0	0	20,639		
Currency Fwds / PAY [1,378,462.00] USD, REC 2,000,000.00 AUD / 215914	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/29/2026	07/02/2026	0	1,378,462	AUD/USD 1.45	0	0	0	5,617		5,617	5,617	0	0	0	689		
Currency Fwds / PAY [1,400,000.00] AUD, REC 962,766.00 USD / 216057	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2026	07/02/2026	0	962,766	AUD/USD 1.45	0	0	0	(5,613)		(5,613)	(5,613)	0	0	0	481		
Currency Fwds / PAY [1,400,000.00] AUD, REC 962,878.00 USD / 216040	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/30/2026	07/02/2026	0	962,878	AUD/USD 1.45	0	0	0	(5,501)		(5,501)	(5,501)	0	0	0	481		
Currency Fwds / PAY [1,400,000.00] GBP, REC 1,888,982.06 USD / 210710	Asset Hedge	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/24/2026	07/16/2026	0	1,888,982	GBP/USD .74	0	0	0	33,256		33,256	33,256	0	0	0	1,889		
Currency Fwds / PAY [1,400,000.00] GBP, REC 1,889,091.54 USD / 210691	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	02/24/2026	07/16/2026	0	1,889,092	GBP/USD .74	0	0	0	33,428		33,428	33,428	0	0	0	1,889		
Currency Fwds / PAY [1,407,489.25] USD, REC 2,000,000.00 CAD / 216131	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I30PILB75	06/30/2026	07/02/2026	0	1,407,489	CAD/USD 1.42	0	0	0	689		689	689	0	0	0	704		
Currency Fwds / PAY [1,500,000.00] NZD, REC 850,534.80 USD / 216060	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/30/2026	10/01/2026	0	850,535	NZD/USD 1.76	0	0	0	(3,932)		(3,932)	(3,932)	0	0	0	2,126		
Currency Fwds / PAY [1,500,000.00] NZD, REC 850,609.65 USD / 216079	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2026	10/01/2026	0	850,610	NZD/USD 1.76	0	0	0	(4,297)		(4,297)	(4,297)	0	0	0	2,127		
Currency Fwds / PAY [1,588,705.65] USD, REC 1,350,000.00 EUR / 213406	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L10QEMIK50	04/24/2026	08/28/2026	0	1,588,706	EUR/USD .84	0	0	0	(43,398)		(43,398)	(43,398)	0	0	0	3,177		
Currency Fwds / PAY [1,600,795.42] USD, REC 1,400,000.00 EUR / 216082	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/30/2026	10/01/2026	0	1,600,795	EUR/USD .87	0	0	0	4,111		4,111	4,111	0	0	0	4,002		
Currency Fwds / PAY [1,600,796.68] USD, REC 1,400,000.00 EUR / 216091	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2026	10/01/2026	0	1,600,797	EUR/USD .87	0	0	0	4,109		4,109	4,109	0	0	0	4,002		

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Currency Fwds / PAY [1,600,962.30] USD, REC 1,400,000.00 EUR / 216101	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/30/2026	10/01/2026	0	1,600,962	EUR/USD .87	0	0	0	4,711		4,711	4,711	0	0	0	4,002		
Currency Fwds / PAY [1,600,975.88] USD, REC 1,400,000.00 EUR / 216100	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/30/2026	10/01/2026	0	1,600,976	EUR/USD .87	0	0	0	4,759		4,759	4,759	0	0	0	4,002		
Currency Fwds / PAY [1,601,061.70] USD, REC 1,400,000.00 EUR / 216108	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/30/2026	10/01/2026	0	1,601,062	EUR/USD .87	0	0	0	3,812		3,812	3,812	0	0	0	4,003		
Currency Fwds / PAY [1,601,169.92] USD, REC 1,400,000.00 EUR / 216118	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/30/2026	10/01/2026	0	1,601,170	EUR/USD .87	0	0	0	3,740		3,740	3,740	0	0	0	4,003		
Currency Fwds / PAY [1,601,296.48] USD, REC 1,400,000.00 EUR / 216065	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/30/2026	10/01/2026	0	1,601,296	EUR/USD .87	0	0	0	3,580		3,580	3,580	0	0	0	4,003		
Currency Fwds / PAY [1,601,502.70] USD, REC 1,400,000.00 EUR / 216119	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2026	10/01/2026	0	1,601,503	EUR/USD .87	0	0	0	3,410		3,410	3,410	0	0	0	4,004		
Currency Fwds / PAY [1,601,657.40] USD, REC 1,400,000.00 EUR / 216045	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/30/2026	10/01/2026	0	1,601,657	EUR/USD .87	0	0	0	4,022		4,022	4,022	0	0	0	4,004		
Currency Fwds / PAY [1,602,623.68] USD, REC 1,400,000.00 EUR / 216012	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/30/2026	10/01/2026	0	1,602,624	EUR/USD .87	0	0	0	3,128		3,128	3,128	0	0	0	4,007		
Currency Fwds / PAY [1,650,000.00] NZD, REC 932,448.00 USD / 216071	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I30PILB75	06/30/2026	07/02/2026	0	932,448	NZD/USD 1.76	0	0	0	(4,850)		(4,850)	(4,850)	0	0	0	466		
Currency Fwds / PAY [1,764,908.70] USD, REC 1,500,000.00 EUR / 213395	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	04/24/2026	08/28/2026	0	1,764,909	EUR/USD .84	0	0	0	(46,680)		(46,680)	(46,680)	0	0	0	3,530		
Currency Fwds / PAY [1,853,657.82] USD, REC 1,575,000.00 EUR / 213405	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	04/24/2026	08/28/2026	0	1,853,658	EUR/USD .84	0	0	0	(49,514)		(49,514)	(49,514)	0	0	0	3,707		
Currency Fwds / PAY [1,854,202.46] USD, REC 1,575,000.00 EUR / 213407	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/24/2026	08/28/2026	0	1,854,202	EUR/USD .84	0	0	0	(50,915)		(50,915)	(50,915)	0	0	0	3,708		
Currency Fwds / PAY [10,000,000.00] AUD, REC 7,050,848.00 USD / 214039	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	11/23/2026	0	7,050,848	AUD/USD 1.41	0	0	0	144,847		144,847	144,847	0	0	0	22,297		
Currency Fwds / PAY [10,000,000.00] AUD, REC 7,050,848.00 USD / 214041	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	11/23/2026	0	7,050,848	AUD/USD 1.41	0	0	0	144,847		144,847	144,847	0	0	0	22,297		

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Currency Fwds / PAY [10,000,000.00] EUR, REC 11,480,623.00 USD / 215679	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	11,480,623	EUR/USD .87	0	0	0	10,139		10,139	10,139	0	0	0	30,913		
Currency Fwds / PAY [10,000,000.00] EUR, REC 11,654,110.00 USD / 214866	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	09/17/2026	0	11,654,110	EUR/USD .85	0	0	0	197,981		197,981	197,981	0	0	0	26,703		
Currency Fwds / PAY [10,000,000.00] GBP, REC 13,429,420.00 USD / 214860	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	09/18/2026	0	13,429,420	GBP/USD .74	0	0	0	172,196		172,196	172,196	0	0	0	31,495		
Currency Fwds / PAY [10,000,000.00] NZD, REC 5,733,246.00 USD / 215673	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	5,733,246	NZD/USD 1.74	0	0	0	33,584		33,584	33,584	0	0	0	15,437		
Currency Fwds / PAY [108,000,000.00] EUR, REC 128,334,564.00 USD / 210859	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	02/25/2026	07/16/2026	0	128,334,564	EUR/USD .84	0	0	0	4,943,885		4,943,885	4,943,885	0	0	0	128,335		
Currency Fwds / PAY [111,000,000.00] EUR, REC 131,663,904.30 USD / 212888	Asset Hedge	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/14/2026	08/21/2026	0	131,663,904	EUR/USD .84	0	0	0	4,571,977		4,571,977	4,571,977	0	0	0	246,321		
Currency Fwds / PAY [114,000,000.00] EUR, REC 132,427,245.00 USD / 215217	Asset Hedge	Schedule BA, D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/09/2026	09/17/2026	0	132,427,245	EUR/USD .86	0	0	0	1,658,672		1,658,672	1,658,672	0	0	0	303,429		
Currency Fwds / PAY [12,000,000.00] AUD, REC 8,259,744.00 USD / 215916	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/29/2026	09/10/2026	0	8,259,744	AUD/USD 1.45	0	0	0	(34,102)		(34,102)	(34,102)	0	0	0	18,002		
Currency Fwds / PAY [12,000,000.00] AUD, REC 8,468,316.00 USD / 211840	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	07/02/2026	0	8,468,316	AUD/USD 1.41	0	0	0	164,304		164,304	164,304	0	0	0	4,234		
Currency Fwds / PAY [12,000,000.00] GBP, REC 16,267,218.00 USD / 213539	Asset Hedge	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/04/2026	07/29/2026	0	16,267,218	GBP/USD .73	0	0	0	351,023		351,023	351,023	0	0	0	23,005		
Currency Fwds / PAY [121,000,000.00] AUD, REC 86,359,563.40 USD / 212967	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	04/15/2026	07/09/2026	0	86,359,563	AUD/USD 1.40	0	0	0	2,629,612		2,629,612	2,629,612	0	0	0	74,790		
Currency Fwds / PAY [123,000,000.00] GBP, REC 166,000,086.60 USD / 210668	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce .. 21GI19DL77OXOHC3ZE78	02/24/2026	07/17/2026	0	166,000,087	GBP/USD .74	0	0	0	2,844,545		2,844,545	2,844,545	0	0	0	185,594		
Currency Fwds / PAY [124,000,000.00] AUD, REC 87,463,772.00 USD / 215368	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/16/2026	10/08/2026	0	87,463,772	AUD/USD 1.41	0	0	0	1,778,429		1,778,429	1,778,429	0	0	0	227,238		
Currency Fwds / PAY [13,000,000.00] EUR, REC 15,208,447.80 USD / 214709	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/02/2026	10/08/2026	0	15,208,448	EUR/USD .85	0	0	0	297,921		297,921	297,921	0	0	0	39,513		

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Currency Fwds / PAY [14,000,000.00] EUR, REC 16,616,444.60 USD / 210346	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	02/23/2026	07/02/2026	0	16,616,445	EUR/USD .84	0	0	0	619,916		619,916	619,916	0	0	0	8,308		
Currency Fwds / PAY [145,000,000.00] EUR, REC 169,545,440.50 USD / 214710	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	06/02/2026	09/24/2026	0	169,545,441	EUR/USD .85	0	0	0	3,327,015		3,327,015	3,327,015	0	0	0	406,556		
Currency Fwds / PAY [16,000,000.00] AUD, REC 11,013,238.40 USD / 215919	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/29/2026	09/10/2026	0	11,013,238	AUD/USD 1.45	0	0	0	(45,222)		(45,222)	(45,222)	0	0	0	24,003		
Currency Fwds / PAY [16,000,000.00] AUD, REC 11,388,387.20 USD / 214879	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/03/2026	09/17/2026	0	11,388,387	AUD/USD 1.40	0	0	0	328,380		328,380	328,380	0	0	0	26,094		
Currency Fwds / PAY [16,000,000.00] EUR, REC 18,760,019.20 USD / 211585	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/10/2026	08/07/2026	0	18,760,019	EUR/USD .85	0	0	0	458,565		458,565	458,565	0	0	0	29,662		
Currency Fwds / PAY [18,000,000.00] AUD, REC 12,836,628.00 USD / 212966	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	07/09/2026	0	12,836,628	AUD/USD 1.40	0	0	0	381,850		381,850	381,850	0	0	0	11,117		
Currency Fwds / PAY [18,000,000.00] GBP, REC 24,233,434.20 USD / 214536	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2026	08/06/2026	0	24,233,434	GBP/USD .74	0	0	0	374,485		374,485	374,485	0	0	0	38,316		
Currency Fwds / PAY [18,200,000.00] EUR, REC 20,873,088.60 USD / 215876	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	06/26/2026	10/08/2026	0	20,873,089	EUR/USD .87	0	0	0	1,102		1,102	1,102	0	0	0	54,230		
Currency Fwds / PAY [19,000,000.00] AUD, REC 13,420,093.30 USD / 215323	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/15/2026	10/01/2026	0	13,420,093	AUD/USD 1.41	0	0	0	275,146		275,146	275,146	0	0	0	33,550		
Currency Fwds / PAY [19,000,000.00] DKK, REC 2,955,844.97 USD / 215200	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/09/2026	09/17/2026	0	2,955,845	DKK/USD 6.42	0	0	0	40,563		40,563	40,563	0	0	0	6,773		
Currency Fwds / PAY [192,000,000.00] JPY, REC 1,192,762.76 USD / 216015	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/30/2026	10/01/2026	0	1,192,763	JPY/USD 160.97	0	0	0	3,283		3,283	3,283	0	0	0	2,982		
Currency Fwds / PAY [2,000,000.00] AUD, REC 1,376,624.00 USD / 215920	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/29/2026	09/10/2026	0	1,376,624	AUD/USD 1.45	0	0	0	(5,684)		(5,684)	(5,684)	0	0	0	3,000		
Currency Fwds / PAY [2,000,000.00] CAD, REC 1,411,833.44 USD / 216132	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	06/30/2026	09/10/2026	0	1,411,833	CAD/USD 1.41	0	0	0	(682)		(682)	(682)	0	0	0	3,077		
Currency Fwds / PAY [2,000,000.00] CAD, REC 1,462,305.89 USD / 214091	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/20/2026	10/13/2026	0	1,462,306	CAD/USD 1.36	0	0	0	45,069		45,069	45,069	0	0	0	3,937		

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Currency Fwds / PAY [2,000,000.00] CAD, REC 1,463,673.13 USD / 213094	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company . 571474TGEMMWANRLN572	04/16/2026	07/02/2026	0	1,463,673	CAD/USD 1.36	0	0	0	55,558		55,558	55,558	0	0	0	732		
Currency Fwds / PAY [2,000,000.00] CHF, REC 2,502,386.65 USD / 215772	Asset Hedge	Schedule BA, D	Currency	UBS AG . BFM8T61CT2L10QEMIK50	06/22/2026	10/15/2026	0	2,502,387	CHF/USD .79	0	0	0	(67)		(67)	(67)	0	0	0	6,738		
Currency Fwds / PAY [2,000,000.00] DKK, REC 306,687.36 USD / 216028	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company . 571474TGEMMWANRLN572	06/30/2026	10/01/2026	0	306,687	DKK/USD 6.52	0	0	0	(369)		(369)	(369)	0	0	0	767		
Currency Fwds / PAY [2,000,000.00] EUR, REC 2,288,214.20 USD / 215963	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. . 7H6GLXDRUGQFU57RNE97	06/29/2026	09/10/2026	0	2,288,214	EUR/USD .87	0	0	0	(2,528)		(2,528)	(2,528)	0	0	0	4,987		
Currency Fwds / PAY [2,000,000.00] EUR, REC 2,352,278.00 USD / 213515	Asset Hedge	Schedule BA, D	Currency	UBS AG . BFM8T61CT2L10QEMIK50	04/30/2026	07/02/2026	0	2,352,278	EUR/USD .85	0	0	0	68,676		68,676	68,676	0	0	0	1,176		
Currency Fwds / PAY [2,000,000.00] EUR, REC 2,371,529.20 USD / 213714	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. . E57ODZWZ7FF32TWEFA76	05/07/2026	11/12/2026	0	2,371,529	EUR/USD .84	0	0	0	71,188		71,188	71,188	0	0	0	7,213		
Currency Fwds / PAY [2,000,000.00] EUR, REC 2,373,366.00 USD / 212921	Asset Hedge	Schedule BA, D	Currency	UBS AG . BFM8T61CT2L10QEMIK50	04/14/2026	08/21/2026	0	2,373,366	EUR/USD .84	0	0	0	84,639		84,639	84,639	0	0	0	4,440		
Currency Fwds / PAY [2,000,000.00] GBP, REC 2,714,897.00 USD / 213042	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA . G1MLHISON32I30PILB75	04/15/2026	07/02/2026	0	2,714,897	GBP/USD .73	0	0	0	63,988		63,988	63,988	0	0	0	1,357		
Currency Fwds / PAY [2,100,000.00] AUD, REC 1,444,149.00 USD / 216035	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. . E57ODZWZ7FF32TWEFA76	06/30/2026	07/02/2026	0	1,444,149	AUD/USD 1.45	0	0	0	(10,729)		(10,729)	(10,729)	0	0	0	722		
Currency Fwds / PAY [2,100,000.00] AUD, REC 1,444,989.00 USD / 216002	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2026	07/02/2026	0	1,444,989	AUD/USD 1.45	0	0	0	(7,579)		(7,579)	(7,579)	0	0	0	722		
Currency Fwds / PAY [2,500,000.00] GBP, REC 3,308,010.50 USD / 216054	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA . G1MLHISON32I30PILB75	06/30/2026	10/02/2026	0	3,308,011	GBP/USD .75	0	0	0	(5,591)		(5,591)	(5,591)	0	0	0	8,434		
Currency Fwds / PAY [2,500,000.00] GBP, REC 3,310,289.00 USD / 216031	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2026	10/02/2026	0	3,310,289	GBP/USD .75	0	0	0	(7,555)		(7,555)	(7,555)	0	0	0	8,440		
Currency Fwds / PAY [2,750,000.00] NZD, REC 1,553,805.00 USD / 216078	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company . 571474TGEMMWANRLN572	06/30/2026	07/02/2026	0	1,553,805	NZD/USD 1.76	0	0	0	(7,369)		(7,369)	(7,369)	0	0	0	777		
Currency Fwds / PAY [20,000,000.00] AUD, REC 14,260,316.00 USD / 214581	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. . E57ODZWZ7FF32TWEFA76	05/27/2026	07/30/2026	0	14,260,316	AUD/USD 1.40	0	0	0	410,032		410,032	410,032	0	0	0	20,167		

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Currency Fwds / PAY [200,000.00] GBP, REC 272,051.88 USD / 213727	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company . 571474TGEMMWANRLN572	05/07/2026	11/12/2026	0	272,052	GBP/USD .73	0	0	0	6,850		6,850	6,850	0	0	0	827		
Currency Fwds / PAY [22,000,000.00] EUR, REC 25,733,991.80 USD / 214612	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/27/2026	09/03/2026	0	25,733,992	EUR/USD .85	0	0	0	512,247		512,247	512,247	0	0	0	54,590		
Currency Fwds / PAY [23,000,000.00] EUR, REC 26,412,418.00 USD / 215792	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L10QEMIK50	06/23/2026	10/29/2026	0	26,412,418	EUR/USD .87	0	0	0	20,312		20,312	20,312	0	0	0	75,864		
Currency Fwds / PAY [23,000,000.00] EUR, REC 26,851,060.20 USD / 211991	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	03/23/2026	07/31/2026	0	26,851,060	EUR/USD .85	0	0	0	522,958		522,958	522,958	0	0	0	37,973		
Currency Fwds / PAY [26,000,000.00] GBP, REC 34,833,840.60 USD / 215259	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	06/09/2026	09/11/2026	0	34,833,841	GBP/USD .74	0	0	0	370,002		370,002	370,002	0	0	0	77,891		
Currency Fwds / PAY [291,000,000.00] JPY, REC 1,826,563.93 USD / 215295	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce .. 2IGI19DL770X0HC3ZE78	06/11/2026	09/17/2026	0	1,826,564	JPY/USD 159.31	0	0	0	25,543		25,543	25,543	0	0	0	4,185		
Currency Fwds / PAY [3,000,000.00] CHF, REC 3,745,856.15 USD / 216026	Asset Hedge	Schedule BA, D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/30/2026	10/01/2026	0	3,745,856	CHF/USD .80	0	0	0	(11,102)		(11,102)	(11,102)	0	0	0	9,365		
Currency Fwds / PAY [3,000,000.00] NZD, REC 1,719,973.80 USD / 215730	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	1,719,974	NZD/USD 1.74	0	0	0	10,075		10,075	10,075	0	0	0	4,631		
Currency Fwds / PAY [3,300,000.00] NZD, REC 1,865,622.00 USD / 216068	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/30/2026	07/02/2026	0	1,865,622	NZD/USD 1.76	0	0	0	(8,677)		(8,677)	(8,677)	0	0	0	933		
Currency Fwds / PAY [3,300,000.00] NZD, REC 1,865,787.00 USD / 216063	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2026	07/02/2026	0	1,865,787	NZD/USD 1.76	0	0	0	(7,621)		(7,621)	(7,621)	0	0	0	933		
Currency Fwds / PAY [3,500,000.00] GBP, REC 4,631,235.00 USD / 216062	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	06/30/2026	07/02/2026	0	4,631,235	GBP/USD .75	0	0	0	(7,832)		(7,832)	(7,832)	0	0	0	2,316		
Currency Fwds / PAY [3,500,000.00] GBP, REC 4,634,420.00 USD / 216022	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2026	07/02/2026	0	4,634,420	GBP/USD .75	0	0	0	(5,879)		(5,879)	(5,879)	0	0	0	2,317		
Currency Fwds / PAY [3,600,000.00] AUD, REC 2,471,664.60 USD / 216050	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2026	10/01/2026	0	2,471,665	AUD/USD 1.45	0	0	0	(15,557)		(15,557)	(15,557)	0	0	0	6,179		
Currency Fwds / PAY [3,600,000.00] AUD, REC 2,471,990.40 USD / 216044	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company . 571474TGEMMWANRLN572	06/30/2026	10/01/2026	0	2,471,990	AUD/USD 1.45	0	0	0	(15,247)		(15,247)	(15,247)	0	0	0	6,180		

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Currency Fwds / PAY [32,000,000.00] GBP, REC 43,372,460.80 USD / 212968	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	04/15/2026	07/02/2026	0	43,372,461	GBP/USD .73	0	0	0	955,629		955,629	955,629	0	0	0	21,686		
Currency Fwds / PAY [32,340,000.00] EUR, REC 37,482,470.72 USD / 212463	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	04/02/2026	08/14/2026	0	37,482,471	EUR/USD .86	0	0	0	461,818		461,818	461,818	0	0	0	64,922		
Currency Fwds / PAY [32,830,000.00] EUR, REC 38,043,499.21 USD / 212469	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	04/02/2026	08/14/2026	0	38,043,499	EUR/USD .86	0	0	0	482,316		482,316	482,316	0	0	0	65,893		
Currency Fwds / PAY [32,830,000.00] EUR, REC 38,049,901.06 USD / 212471	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	04/02/2026	08/14/2026	0	38,049,901	EUR/USD .86	0	0	0	485,111		485,111	485,111	0	0	0	65,904		
Currency Fwds / PAY [34,000,000.00] SEK, REC 3,521,029.40 USD / 216016	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/30/2026	10/01/2026	0	3,521,029	SEK/USD 9.65	0	0	0	(7,659)		(7,659)	(7,659)	0	0	0	8,803		
Currency Fwds / PAY [37,000,000.00] AUD, REC 26,525,129.80 USD / 213587	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	05/05/2026	07/29/2026	0	26,525,130	AUD/USD 1.39	0	0	0	929,197		929,197	929,197	0	0	0	37,512		
Currency Fwds / PAY [37,000,000.00] EUR, REC 43,612,887.90 USD / 213663	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	05/06/2026	07/23/2026	0	43,612,888	EUR/USD .84	0	0	0	1,315,093		1,315,093	1,315,093	0	0	0	53,415		
Currency Fwds / PAY [37,500,000.00] EUR, REC 43,695,056.25 USD / 214142	Asset Hedge	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/20/2026	08/13/2026	0	43,695,056	EUR/USD .85	0	0	0	792,875		792,875	792,875	0	0	0	75,682		
Currency Fwds / PAY [37,500,000.00] EUR, REC 43,699,728.75 USD / 214140	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	05/20/2026	08/13/2026	0	43,699,729	EUR/USD .85	0	0	0	795,498		795,498	795,498	0	0	0	75,690		
Currency Fwds / PAY [385,000,000.00] SEK, REC 41,631,073.00 USD / 214782	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/02/2026	09/10/2026	0	41,631,073	SEK/USD 9.24	0	0	0	1,792,410		1,792,410	1,792,410	0	0	0	90,733		
Currency Fwds / PAY [39,000,000.00] GBP, REC 52,505,774.10 USD / 214527	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/26/2026	08/06/2026	0	52,505,774	GBP/USD .74	0	0	0	811,383		811,383	811,383	0	0	0	83,019		
Currency Fwds / PAY [4,000,000.00] AUD, REC 2,823,312.00 USD / 214977	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/08/2026	09/03/2026	0	2,823,312	AUD/USD 1.41	0	0	0	57,866		57,866	57,866	0	0	0	5,989		
Currency Fwds / PAY [4,000,000.00] CAD, REC 2,924,611.77 USD / 214103	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL77OXOHC3ZE78	05/20/2026	10/13/2026	0	2,924,612	CAD/USD 1.36	0	0	0	90,139		90,139	90,139	0	0	0	7,875		
Currency Fwds / PAY [4,000,000.00] EUR, REC 4,659,759.20 USD / 215373	Asset Hedge	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/16/2026	10/08/2026	0	4,659,759	EUR/USD .85	0	0	0	70,722		70,722	70,722	0	0	0	12,106		

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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)
Currency Fwds / PAY [4,000,000.00] EUR, REC 4,669,302.40 USD / 211017	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	03/05/2026	07/24/2026	0	4,669,302	EUR/USD .85	0	0	0	96,813		96,813	96,813	0	0	0	6,177		
Currency Fwds / PAY [4,000,000.00] GBP, REC 5,385,287.20 USD / 214537	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	05/26/2026	08/13/2026	0	5,385,287	GBP/USD .74	0	0	0	76,042		76,042	76,042	0	0	0	9,328		
Currency Fwds / PAY [4,500,000.00] EUR, REC 5,348,082.15 USD / 210886	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3OPILB75	02/26/2026	07/24/2026	0	5,348,082	EUR/USD .84	0	0	0	203,428		203,428	203,428	0	0	0	7,075		
Currency Fwds / PAY [4,500,000.00] EUR, REC 5,351,248.80 USD / 210863	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3OPILB75	02/26/2026	07/24/2026	0	5,351,249	EUR/USD .84	0	0	0	206,587		206,587	206,587	0	0	0	7,079		
Currency Fwds / PAY [405,000,000.00] JPY, REC 2,561,038.07 USD / 212528	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	04/02/2026	07/02/2026	0	2,561,038	JPY/USD 158.13	0	0	0	70,405		70,405	70,405	0	0	0	1,281		
Currency Fwds / PAY [45,000,000.00] EUR, REC 52,244,752.50 USD / 211879	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	03/20/2026	08/07/2026	0	52,244,753	EUR/USD .86	0	0	0	746,965		746,965	746,965	0	0	0	82,606		
Currency Fwds / PAY [5,000,000.00] AUD, REC 3,580,024.50 USD / 213575	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/05/2026	07/29/2026	0	3,580,025	AUD/USD 1.39	0	0	0	120,343		120,343	120,343	0	0	0	5,063		
Currency Fwds / PAY [5,000,000.00] EUR, REC 5,825,635.50 USD / 215401	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3OPILB75	06/16/2026	10/15/2026	0	5,825,636	EUR/USD .85	0	0	0	88,913		88,913	88,913	0	0	0	15,686		
Currency Fwds / PAY [5,000,000.00] EUR, REC 5,827,150.00 USD / 211122	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/06/2026	07/16/2026	0	5,827,150	EUR/USD .85	0	0	0	114,780		114,780	114,780	0	0	0	5,827		
Currency Fwds / PAY [5,000,000.00] EUR, REC 5,828,746.50 USD / 215370	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2026	10/29/2026	0	5,828,747	EUR/USD .85	0	0	0	88,955		88,955	88,955	0	0	0	16,742		
Currency Fwds / PAY [5,000,000.00] EUR, REC 5,836,140.00 USD / 211614	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/11/2026	07/31/2026	0	5,836,140	EUR/USD .85	0	0	0	120,148		120,148	120,148	0	0	0	8,254		
Currency Fwds / PAY [5,000,000.00] EUR, REC 5,898,967.50 USD / 213118	Asset Hedge	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/20/2026	07/02/2026	0	5,898,968	EUR/USD .84	0	0	0	186,929		186,929	186,929	0	0	0	2,949		
Currency Fwds / PAY [5,000,000.00] GBP, REC 6,784,525.00 USD / 213015	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	07/02/2026	0	6,784,525	GBP/USD .73	0	0	0	156,520		156,520	156,520	0	0	0	3,392		
Currency Fwds / PAY [5,000,000.00] GBP, REC 6,784,525.00 USD / 213016	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	04/15/2026	07/02/2026	0	6,784,525	GBP/USD .73	0	0	0	156,520		156,520	156,520	0	0	0	3,392		

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Currency Fwds / PAY [5,000,000.00] NZD, REC 2,943,310.00 USD / 213969	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	05/18/2026	08/28/2026	0	2,943,310	NZD/USD 1.69	0	0	0	98,243		98,243	98,243	0	0	0	5,887		
Currency Fwds / PAY [5,000,000.00] NZD, REC 2,953,950.00 USD / 213632	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I3QPILB75	05/05/2026	08/28/2026	0	2,953,950	NZD/USD 1.69	0	0	0	107,524		107,524	107,524	0	0	0	5,908		
Currency Fwds / PAY [5,400,000.00] AUD, REC 3,707,456.40 USD / 216033	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/30/2026	10/01/2026	0	3,707,456	AUD/USD 1.45	0	0	0	(27,460)		(27,460)	(27,460)	0	0	0	9,269		
Currency Fwds / PAY [5,400,000.00] AUD, REC 3,709,629.36 USD / 216021	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/30/2026	10/01/2026	0	3,709,629	AUD/USD 1.45	0	0	0	(22,080)		(22,080)	(22,080)	0	0	0	9,274		
Currency Fwds / PAY [5,500,000.00] EUR, REC 6,317,481.50 USD / 215883	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/26/2026	11/12/2026	0	6,317,482	EUR/USD .87	0	0	0	2,514		2,514	2,514	0	0	0	19,214		
Currency Fwds / PAY [5,904,725.50] USD, REC 5,000,000.00 EUR / 213077	Asset Hedge	Schedule BA, D	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/16/2026	07/02/2026	0	5,904,726	EUR/USD .84	0	0	0	(194,686)		(194,686)	(194,686)	0	0	0	2,952		
Currency Fwds / PAY [50,000,000.00] EUR, REC 58,271,880.00 USD / 215404	Asset Hedge	Schedule BA, D	Currency	Credit Agricole ... 1VUV7VQFKUOQSJ21A208	06/16/2026	10/22/2026	0	58,271,880	EUR/USD .85	0	0	0	829,807		829,807	829,807	0	0	0	162,222		
Currency Fwds / PAY [50,000,000.00] GBP, REC 66,954,945.00 USD / 214000	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/19/2026	07/16/2026	0	66,954,945	GBP/USD .74	0	0	0	682,251		682,251	682,251	0	0	0	66,955		
Currency Fwds / PAY [58,000,000.00] EUR, REC 67,562,048.20 USD / 211298	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London R0MUWSFPU8MPRO8K5P83	03/09/2026	07/31/2026	0	67,562,048	EUR/USD .85	0	0	0	1,207,118		1,207,118	1,207,118	0	0	0	95,547		
Currency Fwds / PAY [6,000,000.00] EUR, REC 6,976,026.00 USD / 211860	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	03/20/2026	08/07/2026	0	6,976,026	EUR/USD .86	0	0	0	114,763		114,763	114,763	0	0	0	11,030		
Currency Fwds / PAY [6,000,000.00] EUR, REC 7,064,917.20 USD / 213438	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/24/2026	08/28/2026	0	7,064,917	EUR/USD .84	0	0	0	195,245		195,245	195,245	0	0	0	14,130		
Currency Fwds / PAY [6,000,000.00] EUR, REC 7,102,746.60 USD / 210252	Asset Hedge	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/19/2026	07/02/2026	0	7,102,747	EUR/USD .84	0	0	0	248,296		248,296	248,296	0	0	0	3,551		
Currency Fwds / PAY [6,000,000.00] EUR, REC 7,120,929.60 USD / 210357	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	02/23/2026	07/02/2026	0	7,120,930	EUR/USD .84	0	0	0	261,077		261,077	261,077	0	0	0	3,560		
Currency Fwds / PAY [6,000,000.00] GBP, REC 8,083,258.80 USD / 214746	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce .. 2IGI19DL770X0HC3ZE78	06/02/2026	08/28/2026	0	8,083,259	GBP/USD .74	0	0	0	123,936		123,936	123,936	0	0	0	16,167		

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Currency Fwds / PAY [6,283,788.50] USD, REC 5,500,000.00 EUR / 215884	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L10CEMIK50	06/26/2026	07/07/2026	0	6,283,789	EUR/USD .87	0	0	0	(2,618)		(2,618)	(2,618)	0	0	0	4,443		
Currency Fwds / PAY [6,753,154.50] USD, REC 5,000,000.00 GBP / 213125	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I30PILB75	04/20/2026	07/02/2026	0	6,753,155	GBP/USD .74	0	0	0	(125,888)		(125,888)	(125,888)	0	0	0	3,377		
Currency Fwds / PAY [60,000,000.00] JPY, REC 375,067.21 USD / 215465	Asset Hedge	Schedule BA, D	Currency	Barclays Bank PLC G5GSEF7VJP5I70UK5573	06/18/2026	09/17/2026	0	375,067	JPY/USD 159.97	0	0	0	3,804		3,804	3,804	0	0	0	859		
Currency Fwds / PAY [7,000,000.00] AUD, REC 4,944,156.70 USD / 215321	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/15/2026	10/01/2026	0	4,944,157	AUD/USD 1.41	0	0	0	106,407		106,407	106,407	0	0	0	12,360		
Currency Fwds / PAY [7,000,000.00] NZD, REC 4,120,634.00 USD / 213972	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L10CEMIK50	05/18/2026	08/28/2026	0	4,120,634	NZD/USD 1.69	0	0	0	137,540		137,540	137,540	0	0	0	8,241		
Currency Fwds / PAY [706,479.62] USD, REC 1,000,000.00 CAD / 216127	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. E57ODZWZ7FF32TWEFA76	06/30/2026	10/01/2026	0	706,480	CAD/USD 1.41	0	0	0	1,217		1,217	1,217	0	0	0	1,766		
Currency Fwds / PAY [750,000.00] NZD, REC 425,103.75 USD / 216070	Asset Hedge	Schedule BA, D	Currency	Morgan Stanley Bank, NA G1MLHISON32I30PILB75	06/30/2026	10/01/2026	0	425,104	NZD/USD 1.76	0	0	0	(2,196)		(2,196)	(2,196)	0	0	0	1,063		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,112,800.00 USD / 216087	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/30/2026	07/02/2026	0	9,112,800	EUR/USD .87	0	0	0	(25,595)		(25,595)	(25,595)	0	0	0	4,556		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,113,040.00 USD / 216110	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2026	07/02/2026	0	9,113,040	EUR/USD .87	0	0	0	(25,355)		(25,355)	(25,355)	0	0	0	4,557		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,113,760.00 USD / 216098	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/30/2026	07/02/2026	0	9,113,760	EUR/USD .87	0	0	0	(27,426)		(27,426)	(27,426)	0	0	0	4,557		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,113,760.00 USD / 216109	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce 2IGI19DL770X0HC3ZE78	06/30/2026	07/02/2026	0	9,113,760	EUR/USD .87	0	0	0	(27,034)		(27,034)	(27,034)	0	0	0	4,557		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,114,320.00 USD / 216107	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/30/2026	07/02/2026	0	9,114,320	EUR/USD .87	0	0	0	(21,916)		(21,916)	(21,916)	0	0	0	4,557		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,114,960.00 USD / 216124	Asset Hedge	Schedule BA, D	Currency	State Street Bank and Trust Company 571474TGEMMWANRLN572	06/30/2026	07/02/2026	0	9,114,960	EUR/USD .87	0	0	0	(23,435)		(23,435)	(23,435)	0	0	0	4,557		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,115,680.00 USD / 216055	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/30/2026	07/02/2026	0	9,115,680	EUR/USD .87	0	0	0	(20,556)		(20,556)	(20,556)	0	0	0	4,558		

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Currency Fwds / PAY [8,000,000.00] EUR, REC 9,117,040.00 USD / 216115	Asset Hedge	Schedule BA, D	Currency	JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/30/2026	07/02/2026	0	9,117,040	EUR/USD .87	0	0	0	(21,356)		(21,356)	(21,356)	0	0	0	4,559		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,117,760.00 USD / 216047	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce .. 2IGI19DL770XOHC3ZE78	06/30/2026	07/02/2026	0	9,117,760	EUR/USD .87	0	0	0	(23,035)		(23,035)	(23,035)	0	0	0	4,559		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,123,200.00 USD / 216019	Asset Hedge	Schedule BA, D	Currency	BNP Paribas London ROMUWSFPU8MPRO8K5P83	06/30/2026	07/02/2026	0	9,123,200	EUR/USD .87	0	0	0	(17,991)		(17,991)	(17,991)	0	0	0	4,562		
Currency Fwds / PAY [8,000,000.00] EUR, REC 9,184,498.40 USD / 215664	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/22/2026	10/15/2026	0	9,184,498	EUR/USD .87	0	0	0	8,111		8,111	8,111	0	0	0	24,730		
Currency Fwds / PAY [8,195,005.31] USD, REC 1,327,000,000.00 JPY / 215896	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/29/2026	07/02/2026	0	8,195,005	JPY/USD 161.92	0	0	0	(34,338)		(34,338)	(34,338)	0	0	0	4,098		
Currency Fwds / PAY [8,270,772.00] USD, REC 12,000,000.00 AUD / 215918	Asset Hedge	Schedule BA, D	Currency	Goldman Sachs International W22LROWP2IHZNBB6K528	06/29/2026	07/02/2026	0	8,270,772	AUD/USD 1.45	0	0	0	33,701		33,701	33,701	0	0	0	4,135		
Currency Fwds / PAY [9,000,000.00] EUR, REC 10,486,197.00 USD / 214894	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	06/03/2026	10/01/2026	0	10,486,197	EUR/USD .85	0	0	0	169,388		169,388	169,388	0	0	0	26,215		
Currency Fwds / PAY [91,000,000.00] EUR, REC 107,971,500.00 USD / 210829	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce .. 2IGI19DL770XOHC3ZE78	02/25/2026	07/09/2026	0	107,971,500	EUR/USD .84	0	0	0	3,961,807		3,961,807	3,961,807	0	0	0	93,506		
Currency Fwds / PAY [922,000,000.00] JPY, REC 5,859,606.87 USD / 212013	Asset Hedge	Schedule BA, D	Currency	Canadian Imperial Bank of Commerce .. 2IGI19DL770XOHC3ZE78	03/23/2026	07/02/2026	0	5,859,607	JPY/USD 157.34	0	0	0	189,037		189,037	189,037	0	0	0	2,930		
Currency Fwds / PAY [96,000,000.00] SEK, REC 10,323,324.37 USD / 214204	Asset Hedge	Schedule BA, D	Currency	UBS AG BFM8T61CT2L1QCEMIK50	05/20/2026	08/20/2026	0	10,323,324	SEK/USD 9.29	0	0	0	402,355		402,355	402,355	0	0	0	19,313		
Currency Fwds / PAY [96,000,000.00] SEK, REC 10,324,516.77 USD / 214191	Asset Hedge	Schedule BA, D	Currency	Citibank N.A. E570DZWZ7FF32TWEFA76	05/20/2026	08/20/2026	0	10,324,517	SEK/USD 9.29	0	0	0	376,637		376,637	376,637	0	0	0	19,315		
Currency Fwds / PAY [97,000,000.00] EUR, REC 114,961,451.20 USD / 210652	Asset Hedge	Schedule BA, D	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/24/2026	07/17/2026	0	114,961,451	EUR/USD .84	0	0	0	4,074,827		4,074,827	4,074,827	0	0	0	128,531		
1439999999. Subtotal - forwards - hedging other										0	0	0	52,113,677	XXX	52,113,677	52,113,677	0	0	0	4,195,986	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	52,113,677	XXX	52,113,677	52,113,677	0	0	0	4,195,986	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										898,588,678	474,811,886	(135,620,838)	460,120,699	XXX	1,267,025,211	25,295,108	0	(381,042,781)	0	93,396,163	XXX	XXX
1719999999. Subtotal - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
1739999999. Subtotal - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals										898,588,678	474,811,886	(135,620,838)	460,120,699	XXX	1,267,025,211	25,295,108	0	(381,042,781)	0	93,396,163	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

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
UXYU6	54	5,400,000	Futures Long / US ULTRA BOND 10Y / UXYU6 / USD / 215442	LIABILITY HEDGE	Exhibit 5	Interest Rate	09/30/2026	CBOE 529900RLNSGA90UPEH54	06/16/2026	112.3906	112.4700	4,219	4,219	0	0	0	4,219	4,219	137,700		1,000
FVU6	247	24,700,000	Futures Long / US 5YR NOTE FUTURE II / FVU6 / USD / 215892	LIABILITY HEDGE	Exhibit 5	Interest Rate	09/30/2026	CME LCZ7XYGSLJUHFXXNXD88	06/26/2026	107.2891	107.0500	(55,024)	(55,024)	0	0	0	(55,024)	(55,024)	308,750		1,000
1539999999. Subtotal - long futures - hedging other												(50,805)	(50,805)	0	0	0	(50,805)	(50,805)	446,450	XXX	XXX
1579999999. Subtotal - long futures												(50,805)	(50,805)	0	0	0	(50,805)	(50,805)	446,450	XXX	XXX
1649999999. Subtotal - short futures												0	0	0	0	0	0	0	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other												(50,805)	(50,805)	0	0	0	(50,805)	(50,805)	446,450	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												(50,805)	(50,805)	0	0	0	(50,805)	(50,805)	446,450	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley & Company	(411,952)	356,351	(55,602)
Total Net Cash Deposits	(411,952)	356,351	(55,602)

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	0	551,707,114	(311,707,814)	551,707,114	650,407,674	(55,024)	650,407,674	446,450	446,450
Bank of America, N.A. ISDA Uncleared	B4TYDEB6GKMZO031MB27	Y	Y	239,940,000	0	3,071,296	(1,232,199)	0	14,223,730	(125,209)	0	380,953	0
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	0	0	0	(21,080)	0	0	(21,080)	0	3,972	0
Barclays Bank PLC ISDA Uncleared	G5GSEF7VJP5I70UK5573	Y	Y	108,510,000	0	25,285,479	(13,740,963)	0	14,248,369	(33,932)	0	652,217	0
BNP Paribas London	ROMUWSFPU8MPRO8K5P83	Y	Y	0	0	0	(45,416)	0	0	(45,416)	0	9,119	0
BNP Paribas London ISDA Uncleared	ROMUWSFPU8MPRO8K5P83	Y	Y	180,280,000	0	28,648,848	(1,892,288)	0	84,003,212	(1,380,195)	0	451,750	0
Canadian Imperial Bank of Commerce	2IGI19DL770XOHC3ZE78	Y	Y	0	0	0	(50,070)	0	0	(50,070)	0	9,116	0
Canadian Imperial Bank of Commerce ISDA Uncleared	2IGI19DL770XOHC3ZE78	Y	Y	7,894,000	0	7,958,691	(96,194)	0	7,958,691	(96,194)	0	341,333	309,830
Citibank N.A.	E57ODZWZ7FF32TWEFA76	Y	Y	0	0	0	(10,729)	0	0	(10,729)	0	722	0
Citibank N.A. ISDA Uncleared	E57ODZWZ7FF32TWEFA76	Y	Y	184,050,022	0	78,762,260	(8,311,911)	0	191,155,371	(7,511,831)	0	2,442,001	0
Credit Agricole ISDA Uncleared	1VUV7VQFKUOQSJ21A208	Y	Y	0	0	7,034,460	(16,424,268)	0	7,034,460	(16,424,268)	0	6,022,025	0
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	0	0	1,515	(52,323)	0	1,515	(52,323)	0	9,597	0
JPMorgan Chase Bank, N.A. ISDA Uncleared	7H6GLXDRUGQFU57RNE97	Y	Y	210,276,621	0	58,033,379	(18,345,279)	0	169,156,758	(16,744,850)	0	3,577,947	0
MUFG Securities EMEA PLC ISDA Uncleared	U7MB1AY481YLIOR75625	Y	Y	0	0	15,228	0	15,228	15,228	0	15,228	77,116	77,116
Royal Bank of Canada ISDA Uncleared	ES7IP3U3RHIGC71XBU11	Y	Y	159,300,000	0	17,597,149	(10,686,905)	0	29,460,409	(8,624,587)	0	1,432,944	0
Societe General ISDA Uncleared	O2RNE8IBXP4R0TD8PU41	Y	Y	929,430,000	0	4,448,955	(2,860,028)	0	10,252,387	0	0	0	0
Wells Fargo Bank, N.A. ISDA Uncleared	KB1H1DSPRFMYMCUFXT09	Y	Y	30,770,000	0	35,017,442	(32,571,562)	0	44,709,544	(16,635,164)	0	3,568,996	0
Morgan Stanley & Co. International PLC ISDA Uncleared	4PQUHN3JPFGFNF3BB653	Y	Y	8,995,000	0	3,415,781	0	0	9,730,902	0	735,902	0	0
Goldman Sachs International ISDA Uncleared	W22LROWP2IHZNBB6K528	Y	Y	141,640,000	0	21,427,451	(62,694)	0	30,015,229	(62,694)	0	448,477	0
The Toronto-Dominion Bank ISDA Uncleared	PT30B789TSUIDF371261	Y	Y	0	0	0	(1,144,370)	0	0	(1,144,370)	0	199,788	0
UBS AG ISDA Uncleared	BFM8T61CT2L10CEMIK50	Y	Y	143,480,000	0	40,242,426	(350,827)	0	76,694,739	(80,420)	0	530,625	0
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	0	0	0	(51,149)	0	0	(51,149)	0	10,048	0
Morgan Stanley Bank, NA ISDA Uncleared	G1MLHISON32I30PILB75	Y	Y	5,400,000	0	9,778,714	(4,843,116)	0	9,778,714	(4,843,116)	0	1,457,327	992,925
State Street Bank and Trust Company ISDA Uncleared	571474TGEMMWANRLN572	Y	Y	1,030,000	0	909,604	(19,410)	0	909,604	(19,410)	0	103,727	0
State Street Bank and Trust Company	571474TGEMMWANRLN572	Y	Y	0	0	0	(61,900)	0	0	(61,900)	0	10,371	0
Morgan Stanley Bank, NA	G1MLHISON32I30PILB75	Y	Y	0	0	689	(12,682)	0	689	(12,682)	0	3,486	0
0299999999. Total NAIC 1 Designation				2,350,995,643	0	341,649,366	(112,887,363)	15,228	699,349,550	(74,031,589)	751,130	21,743,657	1,379,871
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)				0	0	98,776,724	(107,472,930)	0	98,776,724	(107,472,930)	0	71,652,506	62,956,300
0999999999 - Gross totals				2,350,995,643	0	992,133,204	(532,068,106)	551,722,343	1,448,533,948	(181,559,542)	651,158,804	93,842,613	64,782,621
1. Offset per SSAP No. 64						0	0						
2. Net after right of offset per SSAP No. 64						992,133,204	(532,068,106)						

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)
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	30231G-BN-1	EXXON MOBIL CORPORATION	928,074	1,000,000	932,445	10/15/2030	I
Toronto Dominion Bank	PT3QB789TSUIDF371261	Cash		Cash Collateral	1,060,000	1,060,000	1,060,000		V
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	1,363,783	1,363,783	1,363,783		V
Credit Agricole Corporate and Investment Bank	1VUV7VQFKUOOSJ21A208	Cash		Cash Collateral	3,970,000	3,970,000	3,970,000		V
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	17275R-BS-0	CISCO SYSTEMS INC	10,162,092	10,000,000	10,040,803	02/26/2031	I
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	038222-AN-5	APPLIED MATERIALS INC	10,794,487	12,000,000	10,802,496	06/01/2030	I
Morgan Stanley & Co. LLC CME	9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	12,167,069	12,167,069	12,167,069		V
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	110122-DQ-8	BRISTOL-MYERS SQUIBB CO	13,188,827	15,000,000	13,288,799	11/13/2030	I
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	91324P-DX-7	UNITEDHEALTH GROUP INC	13,647,807	15,000,000	13,733,551	05/15/2030	I
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	94106L-BT-5	WASTE MANAGEMENT INC	15,041,753	15,000,000	14,649,094	02/15/2030	I
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	04636N-AK-9	AstraZeneca Finance LLC	15,057,801	15,000,000	15,019,682	02/26/2027	I
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	05723K-AF-7	BAKER HUGHES LLC/CO-OBL	12,678,307	16,000,000	18,045,948	12/15/2047	I
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	20030N-DH-1	Comcast Corporation	15,172,534	19,000,000	20,823,549	04/01/2040	I
Morgan Stanley & Co. LLC	9R7GPTSO7KV3UQJZQ078	Corporate	29379V-BA-0	ENTERPRISE PRODUCTS OPER	18,270,716	20,000,000	23,786,514	03/15/2044	I
0199999999 - Total					143,503,249	156,560,852	159,683,733	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)
Societe Generale	O2RNE8IBXP4R0TD8PU41	Cash		Cash Collateral	929,430,000	929,430,000	XXX		V
Bank Of America NA	B4TYDEB6GKMZO031MB27	Cash		Cash Collateral	239,940,000	239,940,000	XXX		V
Citibank NA	E57ODZWZ7FF32TWEFA76	Cash		Cash Collateral	184,050,022	184,050,022	XXX		V
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Cash		Cash Collateral	180,280,000	180,280,000	XXX		V
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Cash		Cash Collateral	159,300,000	159,300,000	XXX		V
UBS AG	BFM8T61CT2L1QCEMIK50	Cash		Cash Collateral	143,480,000	143,480,000	XXX		V
Goldman Sachs International	W22LROWP2IHZNBB6K528	Cash		Cash Collateral	141,640,000	141,640,000	XXX		V
Barclays Bank Plc	G5GSEF7VJP5I70UK5573	Cash		Cash Collateral	108,510,000	108,510,000	XXX		V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-UA-4	US TREASURY N/B	82,550,552	86,381,500	XXX	05/15/2054	V
Wells Fargo Bank NA	KB1H1DSPRFMYMCUFXT09	Cash		Cash Collateral	30,770,000	30,770,000	XXX		V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	US TREASURY N/B	27,722,302	34,085,500	XXX	02/15/2053	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-UM-8	US TREASURY N/B	26,757,271	27,076,700	XXX	08/15/2055	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	91282C-NM-9	US TREASURY N/B	15,954,063	15,764,000	XXX	07/15/2028	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-TU-2	US TREASURY N/B	10,759,568	11,241,700	XXX	08/15/2043	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	91282C-MS-7	US TREASURY N/B	10,288,470	10,221,100	XXX	03/15/2028	V
Morgan Stanley & Co International PLC	4PQUHN3JPFGFNF3BB653	Cash		Cash Collateral	8,995,000	8,995,000	XXX		V
Canadian Imperial Bank of Commerce	2IGI19DL770X0HC3ZE78	Cash		Cash Collateral	7,894,000	7,894,000	XXX		V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	US TREASURY N/B	5,864,963	6,032,800	XXX	05/15/2044	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	91282C-DJ-7	US TREASURY N/B	5,753,148	6,649,000	XXX	11/15/2031	V
Morgan Stanley Bank, NA	G1MLHISON32I3QPILB75	Cash		Cash Collateral	5,400,000	5,400,000	XXX		V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	91282C-LV-1	TSY INFL IX N/B	4,800,134	4,553,200	XXX	10/15/2029	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-SF-6	US TREASURY N/B	4,742,539	6,406,900	XXX	02/15/2049	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-TT-5	US TREASURY N/B	3,868,696	4,351,900	XXX	08/15/2053	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-TR-9	US TREASURY N/B	3,357,751	4,158,100	XXX	05/15/2053	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	US TREASURY N/B	3,139,929	3,616,700	XXX	08/15/2030	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-RK-6	US TREASURY N/B	2,065,789	2,907,300	XXX	02/15/2045	V
JPMorgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Treasury	912810-SN-9	US TREASURY N/B	1,678,030	3,515,100	XXX	05/15/2050	V
State Street Bank and Trust Company	571474TGEMMWANRLN572	Cash		Cash Collateral	1,030,000	1,030,000	XXX		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)
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-TX-6	US TREASURY N/B	572,442	630,300	XXX	02/15/2054	V
JPMorgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	Treasury	912810-RW-0	TSY INFL IX N/B	400,975	411,700	XXX	02/15/2047	V
Morgan Stanley & Co. LLC 9R7GPTSO7KV3UQJZQ078	Cash		Cash Collateral	4,219	4,219	XXX		V
0299999999 - Total				2,350,999,862	2,368,726,741	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Bank of New York Mellon ..... New York, NY					62,007,103	117,876,411	175,237,703	XXX.
PNC Bank ..... Pittsburgh, PA					(245,206,130)	(274,072,599)	(263,257,109)	XXX.
Wells Fargo Bank / Norwest Bank ..... Phoenix, AZ					937,070	950,422	1,019,962	XXX.
FHLB ..... Cincinnati, OH		3.050	77,628		18,663,314	11,630,585	15,966,208	XXX.
State Street Global Services Kansas City, MO					14,707,838	14,102,764	17,551,378	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	77,628	0	(148,890,805)	(129,512,417)	(53,481,858)	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	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	77,628	0	(148,890,805)	(129,512,417)	(53,481,858)	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	77,628	0	(148,890,805)	(129,512,417)	(53,481,858)	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
	AGILENT TECHNOLOGIES INC COMMERCIAL PAPE		06/17/2026	0.000	07/07/2026	17,428,647	0	26,433
	AGILENT TECHNOLOGIES INC COMMERCIAL PAPE		06/15/2026	0.000	07/14/2026	16,975,770	0	29,726
	AIR PRODUCTS AND CHEMICALS INC COMMERCIA		05/11/2026	0.000	07/08/2026	4,996,187	0	27,604
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		06/16/2026	0.000	07/08/2026	14,988,315	0	23,315
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		04/28/2026	0.000	07/15/2026	29,952,171	0	216,721
	ALIMENTATION COUCHE-TARD INC COMMERCIAL		06/25/2026	0.000	07/16/2026	34,941,488	0	19,460
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		06/24/2026	0.000	07/08/2026	14,988,383	0	11,599
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		06/08/2026	0.000	07/09/2026	14,986,634	0	36,634
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		06/30/2026	0.000	07/14/2026	16,975,565	0	1,877
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		06/29/2026	0.000	07/28/2026	14,955,000	0	0
	AMCOR FLEXIBLES NORTH AMERICA INC COMMER		06/29/2026	0.000	07/29/2026	27,912,889	0	0
	AMEREN CORPORATION COMMERCIAL PAPER		06/29/2026	0.000	07/01/2026	75,000,000	0	7,979
	AMERICAN ELECTRIC POWER COMPANY INC COMM		06/22/2026	0.000	07/24/2026	19,948,454	0	20,098
	AMERICAN ELECTRIC POWER COMPANY INC COMM		06/26/2026	0.000	07/29/2026	17,943,548	0	10,043
	AMERICAN HONDA FINANCE CORPORATION COMME		06/09/2026	0.000	09/03/2026	49,640,341	0	124,658
	AON CORP COMMERCIAL PAPER		06/30/2026	0.000	07/14/2026	49,928,131	0	5,520
	AON CORP COMMERCIAL PAPER		06/24/2026	0.000	07/22/2026	24,941,628	0	16,628
	AVERY DENNISON CORPORATION COMMERCIAL PA		06/01/2026	0.000	07/07/2026	14,990,092	0	49,342
	BECTON DICKINSON AND COMPANY COMMERCIAL		06/05/2026	0.000	07/08/2026	19,984,517	0	57,300
	BECTON DICKINSON AND COMPANY COMMERCIAL		06/04/2026	0.000	07/09/2026	39,964,159	0	120,492
	BECTON DICKINSON AND COMPANY COMMERCIAL		06/22/2026	0.000	07/23/2026	19,951,675	0	19,702
	BOSTON SCIENTIFIC CORPORATION COMMERCIAL		06/12/2026	0.000	07/15/2026	31,950,742	0	66,608
	BOSTON SCIENTIFIC CORPORATION COMMERCIAL		06/25/2026	0.000	07/16/2026	26,955,646	0	17,701
	CDP FINANCIAL INC COMMERCIAL PAPER		06/30/2026	0.000	07/07/2026	2,998,165	0	306
	CIGNA GROUP COMMERCIAL PAPER		06/17/2026	0.000	07/07/2026	14,990,110	0	23,026
	CIGNA GROUP COMMERCIAL PAPER		06/17/2026	0.000	07/09/2026	34,969,231	0	53,717
	CRH AMERICA FINANCE INC COMMERCIAL PAPER		06/15/2026	0.000	09/08/2026	67,472,354	0	140,637
	CARRIER GLOBAL CORP COMMERCIAL PAPER		06/04/2026	0.000	07/01/2026	8,000,000	0	23,284
	CARRIER GLOBAL CORP COMMERCIAL PAPER		06/29/2026	0.000	07/15/2026	69,892,188	0	7,688
	CLOROX COMPANY COMMERCIAL PAPER		05/04/2026	0.000	07/06/2026	3,997,707	0	26,407
	CLOROX COMPANY COMMERCIAL PAPER		05/20/2026	0.000	07/22/2026	9,976,263	0	47,138
	CLOROX COMPANY COMMERCIAL PAPER		06/15/2026	0.000	08/24/2026	18,089,510	0	32,481
	CONSTELLATION BRANDS INC COMMERCIAL PAPE		06/16/2026	0.000	07/07/2026	19,486,913	0	32,641
	CONSTELLATION BRANDS INC COMMERCIAL PAPE		06/30/2026	0.000	07/13/2026	11,484,857	0	1,260
	COX ENTERPRISES INC COMMERCIAL PAPER		06/29/2026	0.000	07/01/2026	75,000,000	0	8,125
	DAIMLER TRUCK FINANCE NORTH AMERICA LLC		06/08/2026	0.000	07/08/2026	24,980,115	0	65,115
	DOMINION ENERGY SOUTH CAROLINA INC COMME		06/08/2026	0.000	07/01/2026	29,750,000	0	75,838
	DOMINION ENERGY SOUTH CAROLINA INC COMME		06/24/2026	0.000	07/16/2026	29,950,337	0	23,120
	DOMINION ENERGY INC COMMERCIAL PAPER		06/12/2026	0.000	07/07/2026	14,990,079	0	31,329
	DUKE ENERGY CORP COMMERCIAL PAPER		06/02/2026	0.000	07/01/2026	10,000,000	0	31,336
	DUKE ENERGY CORP COMMERCIAL PAPER		06/02/2026	0.000	07/02/2026	9,998,916	0	31,333
	DUKE ENERGY CORP COMMERCIAL PAPER		06/01/2026	0.000	07/15/2026	19,969,493	0	62,898
	ERAC USA FINANCE LLC COMMERCIAL PAPER		06/16/2026	0.000	07/15/2026	79,875,348	0	133,126
	EIDP INC COMMERCIAL PAPER		05/01/2026	0.000	07/06/2026	5,996,602	0	41,152
	EIDP INC COMMERCIAL PAPER		06/17/2026	0.000	07/07/2026	16,988,223	0	27,417
	EIDP INC COMMERCIAL PAPER		06/15/2026	0.000	07/08/2026	44,334,389	0	81,181
	EIDP INC COMMERCIAL PAPER		06/01/2026	0.000	07/15/2026	9,984,275	0	33,531
	ENBRIDGE (US) INC COMMERCIAL PAPER		06/08/2026	0.000	07/13/2026	15,379,620	0	38,910
	ENTERGY CORP COMMERCIAL PAPER		04/06/2026	0.000	07/01/2026	5,000,000	0	48,972
	ENTERGY CORP COMMERCIAL PAPER		04/21/2026	0.000	07/15/2026	24,959,814	0	201,828
	ENTERGY CORP COMMERCIAL PAPER		04/22/2026	0.000	07/16/2026	4,991,432	0	39,599
	ENTERGY CORP COMMERCIAL PAPER		05/27/2026	0.000	08/24/2026	14,908,515	0	58,702
	EQUIFAX INC COMMERCIAL PAPER		05/26/2026	0.000	07/21/2026	9,977,072	0	41,006
	EQUIFAX INC COMMERCIAL PAPER		06/03/2026	0.000	07/23/2026	14,963,219	0	46,552
	EQUIFAX INC COMMERCIAL PAPER		06/25/2026	0.000	07/29/2026	9,968,482	0	5,607

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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
	EQUIFAX INC COMMERCIAL PAPER		06/15/2026	0.000	08/04/2026	9,961,591	0	16,852
	EQUIFAX INC COMMERCIAL PAPER		06/03/2026	0.000	08/20/2026	14,916,407	0	46,407
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		06/30/2026	0.000	07/01/2026	56,000,000	0	5,958
	EVERGY KANSAS CENTRAL INC COMMERCIAL PAP		06/15/2026	0.000	07/07/2026	29,979,816	0	50,341
	EVERSOURCE ENERGY COMMERCIAL PAPER		06/08/2026	0.000	07/07/2026	9,993,266	0	25,730
	EVERSOURCE ENERGY COMMERCIAL PAPER		06/24/2026	0.000	07/10/2026	39,960,069	0	31,002
	FIDELITY NATIONAL INFORMATION SERVICES I		06/08/2026	0.000	07/02/2026	24,997,250	0	63,083
	FIDELITY NATIONAL INFORMATION SERVICES I		06/22/2026	0.000	07/06/2026	34,980,828	0	34,456
	FISERV INC COMMERCIAL PAPER		06/29/2026	0.000	08/04/2026	19,923,878	0	0
	FISERV INC COMMERCIAL PAPER		06/30/2026	0.000	08/05/2026	59,764,917	0	0
	FORTIVE CORP COMMERCIAL PAPER		06/24/2026	0.000	07/15/2026	49,922,941	0	38,441
	FORTIVE CORP COMMERCIAL PAPER		06/23/2026	0.000	07/16/2026	9,983,444	0	8,808
	FORTIVE CORP COMMERCIAL PAPER		06/30/2026	0.000	07/24/2026	24,936,583	0	2,750
	AMRIZE FINANCE US LLC COMMERCIAL PAPER		06/26/2026	0.000	07/14/2026	9,985,222	0	5,672
	AMRIZE FINANCE US LLC COMMERCIAL PAPER		06/30/2026	0.000	07/16/2026	53,908,865	0	6,065
	HOWMET AEROSPACE INC COMMERCIAL PAPER		06/25/2026	0.000	07/23/2026	19,951,079	0	13,301
	HUBBELL INCORPORATED COMMERCIAL PAPER		06/15/2026	0.000	07/16/2026	14,974,955	0	26,622
	HUBBELL INCORPORATED COMMERCIAL PAPER		06/10/2026	0.000	08/10/2026	44,797,033	0	103,033
	HUMANA INC COMMERCIAL PAPER		06/30/2026	0.000	07/01/2026	47,000,000	0	5,105
	HUMANA INC COMMERCIAL PAPER		06/25/2026	0.000	07/06/2026	12,493,120	0	8,245
	HUMANA INC COMMERCIAL PAPER		06/29/2026	0.000	07/10/2026	11,988,087	0	2,644
	HUMANA INC COMMERCIAL PAPER		06/30/2026	0.000	07/20/2026	44,904,989	0	4,989
	HYUNDAI CAPITAL AMERICA COMMERCIAL PAPER		06/26/2026	0.000	08/05/2026	9,961,284	0	5,506
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL		06/03/2026	0.000	07/01/2026	10,000,000	0	31,189
	INTERCONTINENTAL EXCHANGE INC COMMERCIAL		06/15/2026	0.000	07/13/2026	39,946,438	0	71,193
	J M SMUCKER CO COMMERCIAL PAPER		06/30/2026	0.000	07/01/2026	10,000,000	0	1,069
	J M SMUCKER CO COMMERCIAL PAPER		06/30/2026	0.000	07/07/2026	74,449,707	0	8,376
	MARRIOTT INTERNATIONAL INC COMMERCIAL PA		06/04/2026	0.000	07/16/2026	14,975,113	0	44,588
	MARSH & MCLENNAN COMPANIES INC COMMERCIA		06/22/2026	0.000	07/06/2026	19,989,017	0	19,739
	MARSH & MCLENNAN COMPANIES INC COMMERCIA		06/25/2026	0.000	07/16/2026	24,958,514	0	16,556
	MARSH & MCLENNAN COMPANIES INC COMMERCIA		06/30/2026	0.000	08/27/2026	24,840,479	0	0
	MCCORMICK & COMPANY INCORPORATED COMMERC		06/01/2026	0.000	07/15/2026	39,937,570	0	133,125
	MCCORMICK & COMPANY INCORPORATED COMMERC		06/01/2026	0.000	07/31/2026	21,826,756	0	72,756
	MCDONALDS CORPORATION COMMERCIAL PAPER		06/25/2026	0.000	08/12/2026	12,442,358	0	8,191
	MICROCHIP TECHNOLOGY INCORPORATED COMMER		06/29/2026	0.000	07/24/2026	15,959,307	0	3,529
	MONDELEZ INTERNATIONAL INC COMMERCIAL PA		06/15/2026	0.000	07/15/2026	9,984,807	0	17,307
	MOSAIC CO COMMERCIAL PAPER		06/30/2026	0.000	07/14/2026	19,971,325	0	2,202
	MOSAIC CO COMMERCIAL PAPER		06/25/2026	0.000	07/16/2026	47,919,546	0	32,106
	NASDAQ INC COMMERCIAL PAPER		06/30/2026	0.000	08/24/2026	69,587,350	0	0
	NATIONAL GRID NORTH AMERICA INC COMMERCI		06/24/2026	0.000	07/28/2026	74,774,850	0	49,850
	NEXTERA ENERGY CAPITAL HOLDINGS INC COMM		06/10/2026	0.000	07/15/2026	24,961,020	0	58,242
	NEXTERA ENERGY CAPITAL HOLDINGS INC COMM		06/15/2026	0.000	07/28/2026	19,939,893	0	35,449
	NISOURCE INC COMMERCIAL PAPER		06/22/2026	0.000	07/02/2026	49,994,536	0	49,120
	NISOURCE INC COMMERCIAL PAPER		06/24/2026	0.000	07/09/2026	32,970,644	0	25,644
	NISOURCE INC COMMERCIAL PAPER		06/29/2026	0.000	07/14/2026	14,978,708	0	3,270
	NUTRIEN FINANCIAL US LLC COMMERCIAL PAPE		06/30/2026	0.000	07/22/2026	44,896,050	0	0
	OGE ENERGY CORPORATION COMMERCIAL PAPER		06/30/2026	0.000	07/06/2026	16,790,702	0	2,747
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		05/26/2026	0.000	07/06/2026	19,988,760	0	80,555
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		06/02/2026	0.000	07/08/2026	19,984,316	0	64,716
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		06/03/2026	0.000	07/15/2026	9,984,318	0	31,218
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		06/23/2026	0.000	07/20/2026	11,974,517	0	10,697
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		06/26/2026	0.000	07/21/2026	4,988,799	0	2,792
	OREILLY AUTOMOTIVE INC COMMERCIAL PAPER		06/16/2026	0.000	07/27/2026	9,971,063	0	16,618
	ONEOK INC COMMERCIAL PAPER		06/25/2026	0.000	07/10/2026	14,984,990	0	9,990
	ONEOK INC COMMERCIAL PAPER		06/30/2026	0.000	07/13/2026	16,977,217	0	1,896

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	OWENS CORNING COMMERCIAL PAPER		06/26/2026	0.000	07/02/2026	39,995,632	0	8,732
	PPG INDUSTRIES INC COMMERCIAL PAPER		06/29/2026	0.000	08/12/2026	29,859,650	0	0
	PPG INDUSTRIES INC COMMERCIAL PAPER		06/29/2026	0.000	08/13/2026	44,789,475	0	0
	PAYPAL HOLDINGS INC COMMERCIAL PAPER		06/03/2026	0.000	07/01/2026	50,000,000	0	155,556
	PAYPAL HOLDINGS INC COMMERCIAL PAPER		06/17/2026	0.000	07/16/2026	19,966,615	0	31,059
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		06/02/2026	0.000	07/02/2026	15,998,181	0	50,768
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		06/09/2026	0.000	07/07/2026	10,992,612	0	27,005
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		05/08/2026	0.000	07/08/2026	4,996,009	0	30,576
	PENSKE TRUCK LEASING CO LP COMMERCIAL PA		06/24/2026	0.000	07/22/2026	9,976,473	0	7,818
	RELX INC(PRE-REINCORPORATION) COMMERCIAL		06/30/2026	0.000	07/14/2026	49,928,131	0	5,520
	REPUBLIC SERVICES INC COMMERCIAL PAPER		06/15/2026	0.000	07/06/2026	19,989,036	0	35,003
	RYDER SYSTEM INC COMMERCIAL PAPER		06/15/2026	0.000	07/08/2026	29,976,332	0	53,957
	RYDER SYSTEM INC COMMERCIAL PAPER		06/24/2026	0.000	07/15/2026	34,946,058	0	26,908
	S&P GLOBAL INC COMMERCIAL PAPER		06/17/2026	0.000	07/01/2026	15,000,000	0	23,450
	S&P GLOBAL INC COMMERCIAL PAPER		06/24/2026	0.000	07/08/2026	9,992,216	0	7,772
	S&P GLOBAL INC COMMERCIAL PAPER		06/29/2026	0.000	07/13/2026	59,919,582	0	13,382
	SEMPRA COMMERCIAL PAPER		06/30/2026	0.000	07/01/2026	33,000,000	0	3,511
	SEMPRA COMMERCIAL PAPER		06/26/2026	0.000	07/16/2026	39,932,985	0	8,918
	SEMPRA COMMERCIAL PAPER		06/25/2026	0.000	07/30/2026	23,921,269	0	13,522
	SOUTHERN COMPANY (THE) COMMERCIAL PAPER		06/29/2026	0.000	07/13/2026	29,960,491	0	6,575
	SOUTHERN COMPANY (THE) COMMERCIAL PAPER		06/22/2026	0.000	07/20/2026	11,874,978	0	11,816
	SOUTHERN COMPANY (THE) COMMERCIAL PAPER		06/24/2026	0.000	07/22/2026	12,381,024	0	8,254
	SOUTHERN COMPANY (THE) COMMERCIAL PAPER		06/24/2026	0.000	07/23/2026	12,968,201	0	8,645
	SPIRE INC COMMERCIAL PAPER		05/27/2026	0.000	07/01/2026	24,000,000	0	94,500
	SPIRE INC COMMERCIAL PAPER		06/04/2026	0.000	07/07/2026	24,983,199	0	75,324
	SPIRE INC COMMERCIAL PAPER		06/22/2026	0.000	07/28/2026	24,924,173	0	25,173
	SPIRE INC COMMERCIAL PAPER		06/23/2026	0.000	08/04/2026	51,801,905	0	46,391
	STRYKER CORP FIXED COUPON 0 MATURITY 20		06/16/2026	0.000	07/28/2026	49,850,502	0	82,669
	TAMPA ELECTRIC COMPANY COMMERCIAL PAPER		06/22/2026	0.000	07/06/2026	12,992,734	0	13,058
	TAMPA ELECTRIC COMPANY COMMERCIAL PAPER		06/15/2026	0.000	07/07/2026	24,983,011	0	45,191
	TAMPA ELECTRIC COMPANY COMMERCIAL PAPER		06/26/2026	0.000	07/10/2026	9,989,969	0	5,564
	TAMPA ELECTRIC COMPANY COMMERCIAL PAPER		06/17/2026	0.000	07/13/2026	34,952,675	0	55,050
	THOMSON REUTERS CORPORATION COMMERCIAL P		06/17/2026	0.000	07/09/2026	9,991,030	0	15,658
	THOMSON REUTERS CORPORATION COMMERCIAL P		06/09/2026	0.000	07/16/2026	61,395,973	0	145,048
	THOMSON REUTERS CORPORATION COMMERCIAL P		06/22/2026	0.000	07/21/2026	9,977,480	0	8,980
	TRANE TECHNOLOGIES FINANCING LTD COMMERC		06/29/2026	0.000	07/06/2026	34,980,940	0	7,618
	WRKCO INC COMMERCIAL PAPER		06/16/2026	0.000	07/02/2026	29,996,636	0	50,369
	WRKCO INC COMMERCIAL PAPER		06/24/2026	0.000	07/15/2026	19,969,020	0	15,454
	WESTPAC SECURITIES NZ LTD COMMERCIAL PAP		06/30/2026	0.000	08/13/2026	5,474,771	0	584
	XCEL ENERGY INC COMMERCIAL PAPER		06/17/2026	0.000	07/08/2026	9,992,230	0	14,397
	XCEL ENERGY INC COMMERCIAL PAPER		06/29/2026	0.000	07/23/2026	49,878,668	0	11,001
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)						3,934,357,371	0	5,085,218
0489999999. Total - issuer credit obligations (unaffiliated)						3,934,357,371	0	5,085,218
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						3,934,357,371	0	5,085,218
09248U-71-8	BLACKROCK LIQUIDITY FUND-EXEMPT MONEY MA		06/30/2026	0.000		142,668,843	0	0
825252-40-6	INVESCO ADVISERS TREASURY PORT INSTL CL		06/29/2026	0.000		13,766,449	0	121,843
8209999999. Subtotal - exempt money market mutual funds - as identified by the SVO						156,435,292	0	121,843
8589999999. Total cash equivalents (unaffiliated)						4,090,792,663	0	5,207,061
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						4,090,792,663	0	5,207,061