QUARTERLY STATEMENT

OF THE

Penn Insurance and Annuity Company

TO THE

Insurance Department

OF THE

STATE OF

Delaware

FOR THE QUARTER ENDED
JUNE 30, 2026

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

2026

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Penn Insurance and Annuity Company

NAIC Group Code 0850 (Current) 0850 (Prior) NAIC Company Code 93262 Employer's ID Number 23-2142731

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

Country of Domicile United States of America

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

Incorporated/Organized 07/03/1980 Commenced Business 04/09/1981

Statutory Home Office 1209 Orange Street (Street and Number), Wilmington, DE, US 19801 (City or Town, State, Country and Zip Code)

Main Administrative Office 161 Washington Street, Suite 1111 (Street and Number)

Conshohocken, PA, US 19428 (City or Town, State, Country and Zip Code), 215-956-8086 (Area Code) (Telephone Number)

Mail Address The Penn Insurance and Annuity Company (Street and Number or P.O. Box), Philadelphia, PA, US 19172 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 161 Washington Street, Suite 1111 (Street and Number)

Conshohocken, PA, US 19428 (City or Town, State, Country and Zip Code), 215-956-7754 (Area Code) (Telephone Number)

Internet Website Address www.pennmutual.com

Statutory Statement Contact Allan Joseph Cherry (Name), 215-956-8124 (Area Code) (Telephone Number)

cherry.allan@pennmutual.com (E-mail Address), 215-956-8749 (FAX Number)

OFFICERS

Chairman, President and Chief Executive Officer	David Michael O'Malley	Chief Financial Officer and Treasurer	Richard Matthew Klenk
Chief Operating Officer	Stephen Charles Kennedy	Chief Legal Officer and Corporate Secretary	Ann-Marie Mason

OTHER

Gregory Joseph Driscoll, Chief Information Officer	Eric Christopher Johnson, Vice President and Appointed Actuary, Qualified Actuary	

DIRECTORS OR TRUSTEES

David Michael O'Malley	Jennifer Lynn Dorfmeister	Stephen Charles Kennedy
Richard Matthew Klenk	Victoria Marie Robinson	Justin Mark Wyant

State of Pennsylvania
County of Montgomery
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.

David Michael O'Malley	Richard Matthew Klenk	Ann-Marie Mason
Chairman, President and Chief Executive Officer	Chief Financial Officer and Treasurer	Chief Legal Officer and Corporate Secretary

Subscribed and sworn to before me this 8-3-2026 day of

Pamela Walker

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............

Commonwealth of Pennsylvania - Notary Seal
PAMELA WALKER - Notary Public
Montgomery County
My Commission Expires September 13, 2027
Commission Number 1357170

ASSETS

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1. Bonds	11,818,256,418	0	11,818,256,418	10,598,231,298
2. Stocks:				
2.1 Preferred stocks	55,353,441	0	55,353,441	59,614,000
2.2 Common stocks	222,596,353	0	222,596,353	213,633,591
3. Mortgage loans on real estate:				
3.1 First liens	0	0	0	0
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $ 0 encumbrances)	0	0	0	0
4.2 Properties held for the production of income (less $ 0 encumbrances)	0	0	0	0
4.3 Properties held for sale (less $ 0 encumbrances)	0	0	0	0
5. Cash ($ (15,655,510)), cash equivalents ($ 232,421,805) and short-term investments ($ 0)	216,766,295	0	216,766,295	251,534,050
6. Contract loans (including $ 0 premium notes)	888,529,561	0	888,529,561	878,525,130
7. Derivatives	1,654,099,432	0	1,654,099,432	1,509,222,905
8. Other invested assets	548,539,034	104,477	548,434,557	490,578,319
9. Receivables for securities	6,293,810	0	6,293,810	99,710,989
10. Securities lending reinvested collateral assets	0	0	0	0
11. Aggregate write-ins for invested assets	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11)	15,410,434,344	104,477	15,410,329,867	14,101,050,282
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	138,224,032	0	138,224,032	125,053,793
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	0	0	0	0
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	0	0	0	0
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	1,832,879	0	1,832,879	3,117,364
16.2 Funds held by or deposited with reinsured companies	1,741,771,789	0	1,741,771,789	1,706,887,309
16.3 Other amounts receivable under reinsurance contracts	0	0	0	950,178
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	139,020,401	52,262,424	86,757,977	77,228,531
19. Guaranty funds receivable or on deposit	616,472	0	616,472	610,209
20. Electronic data processing equipment and software	0	0	0	0
21. Furniture and equipment, including health care delivery assets ($ 0)	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates	0	0	0	76,522,098
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	76,524,545	325,926	76,198,619	78,485,123
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	17,508,424,462	52,692,827	17,455,731,635	16,169,904,887
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	1,302,920,370	0	1,302,920,370	959,981,272
28. Total (Lines 26 and 27)	18,811,344,832	52,692,827	18,758,652,005	17,129,886,159
DETAILS OF WRITE-INS				
1101.				
1102.				
1103.				
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. Swap Collateral Receivable	40,681,270	0	40,681,270	42,807,677
2502. Admitted disallowed IMR	30,845,349	0	30,845,349	30,983,809
2503. Suspense Accounts	507,427	325,926	181,501	0
2598. Summary of remaining write-ins for Line 25 from overflow page	4,490,499	0	4,490,499	4,693,637
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	76,524,545	325,926	76,198,619	78,485,123

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 10,491,099,977 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	10,491,099,977	9,864,044,534
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	311,109,864	209,102,132
4.	Contract claims:		
	4.1 Life	18,580,890	18,344,900
	4.2 Accident and health	0	0
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	0	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 $ 0 Modco)	0	0
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
	6.3 Coupons and similar benefits (including $ 0 Modco)	0	0
7.	Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	1,050,189,503	903,439,272
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts	0	0
	9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
	9.3 Other amounts payable on reinsurance, including $ 4,107,401 assumed and $ 7,431,364 ceded	11,538,766	14,207,276
	9.4 Interest Maintenance Reserve	0	0
10.	Commissions to agents due or accrued-life and annuity contracts $ 0 , accident and health $ 0 and deposit-type contract funds $ 0	0	0
11.	Commissions and expense allowances payable on reinsurance assumed	0	0
12.	General expenses due or accrued	2,531	375,129
13.	Transfers to Separate Accounts due or accrued (net) (including $ (107,515,938) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(107,515,938)	(77,681,392)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	1,438,602	10,555,208
15.1	Current federal and foreign income taxes, including $ 413,570 on realized capital gains (losses)	14,185,784	751,166
15.2	Net deferred tax liability	0	0
16.	Unearned investment income	0	0
17.	Amounts withheld or retained by reporting entity as agent or trustee	0	0
18.	Amounts held for agents' account, including $ 0 agents' credit balances	0	0
19.	Remittances and items not allocated	29,358,166	7,300,113
20.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21.	Liability for benefits for employees and agents if not included above	0	0
22.	Borrowed money $ 0 and interest thereon $ 0	0	0
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	127,459,439	110,966,107
	24.02 Reinsurance in unauthorized and certified ($ 0) companies	0	0
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	0	0
	24.04 Payable to parent, subsidiaries and affiliates	26,481,768	3,671,411
	24.05 Drafts outstanding	1,970,419	7,033,541
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,473,540,425	2,421,311,751
	24.08 Derivatives	1,122,452,534	1,044,579,388
	24.09 Payable for securities	51,936,481	54,496,167
	24.10 Payable for securities lending	0	0
	24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25.	Aggregate write-ins for liabilities	314,480,778	377,976,409
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	15,938,309,988	14,970,473,112
27.	From Separate Accounts Statement	1,302,920,370	959,981,272
28.	Total liabilities (Lines 26 and 27)	17,241,230,358	15,930,454,384
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	0	0
33.	Gross paid in and contributed surplus	1,029,661,696	779,661,694
34.	Aggregate write-ins for special surplus funds	30,845,349	30,983,809
35.	Unassigned funds (surplus)	454,414,602	386,286,272
36.	Less treasury stock, at cost:		
	36.1 0 shares common (value included in Line 29 $ 0)	0	0
	36.2 0 shares preferred (value included in Line 30 $ 0)	0	0
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ 0 in Separate Accounts Statement)	1,514,921,647	1,196,931,775
38.	Totals of Lines 29, 30 and 37	1,517,421,647	1,199,431,775
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	18,758,652,005	17,129,886,159
	DETAILS OF WRITE-INS		
2501.	Derivative Collateral Payable	287,195,613	341,703,000
2502.	Low Income Housing Tax Credit Payable	11,891,828	16,022,220
2503.	Interest Payable on Death Claims	91,212	139,251
2598.	Summary of remaining write-ins for Line 25 from overflow page	15,302,125	20,111,938
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	314,480,778	377,976,409
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	30,845,349	30,983,809
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)	30,845,349	30,983,809

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	893,751,242	793,644,809	1,775,391,848
2.	Considerations for supplementary contracts with life contingencies	0	828,679	828,679
3.	Net investment income	318,204,518	272,602,550	575,004,046
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,761,884)	(2,391,824)	(4,512,317)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	2,119,012	2,250,037	4,610,703
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	23,357,160	12,564,527	30,315,702
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	42,177,851	44,171,483	90,287,063
9.	Totals (Lines 1 to 8.3)	1,277,847,899	1,123,670,261	2,471,925,724
10.	Death benefits	64,620,500	60,925,801	110,736,283
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	28,108,514	15,943,028	36,157,528
13.	Disability benefits and benefits under accident and health contracts	508,667	529,088	1,039,070
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	135,022,312	111,767,235	218,808,207
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	26,940,780	18,858,051	42,710,707
18.	Payments on supplementary contracts with life contingencies	155,716	132,956	289,666
19.	Increase in aggregate reserves for life and accident and health contracts	628,253,703	533,089,468	1,259,973,811
20.	Totals (Lines 10 to 19)	883,610,192	741,245,627	1,669,715,272
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	60,191,497	57,678,826	126,554,221
22.	Commissions and expense allowances on reinsurance assumed	4,089,790	4,521,454	8,944,824
23.	General insurance expenses and fraternal expenses	92,023,877	85,928,704	182,467,025
24.	Insurance taxes, licenses and fees, excluding federal income taxes	16,048,944	14,257,692	30,700,407
25.	Increase in loading on deferred and uncollected premiums	0	0	0
26.	Net transfers to or (from) Separate Accounts net of reinsurance	210,711,990	214,852,600	439,496,810
27.	Aggregate write-ins for deductions	77,667,142	78,665,431	165,840,223
28.	Totals (Lines 20 to 27)	1,344,343,432	1,197,150,334	2,623,718,782
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(66,495,533)	(73,480,073)	(151,793,058)
30.	Dividends to policyholders and refunds to members	0	0	0
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(66,495,533)	(73,480,073)	(151,793,058)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	27,699,795	14,539,509	44,784,671
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)	(94,195,328)	(88,019,582)	(196,577,729)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (119,884) (excluding taxes of $ (431,543) transferred to the IMR)	133,743,458	97,374,142	220,990,813
35.	Net income (Line 33 plus Line 34)	39,548,130	9,354,560	24,413,084
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	1,199,431,775	964,625,456	964,625,456
37.	Net income (Line 35)	39,548,130	9,354,560	24,413,084
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 6,369,584	29,483,457	13,945,871	62,069,002
39.	Change in net unrealized foreign exchange capital gain (loss)	(121,488)	396,576	620,997
40.	Change in net deferred income tax	15,534,274	10,803,292	34,061,301
41.	Change in nonadmitted assets	38,831	(1,822,999)	(5,221,616)
42.	Change in liability for reinsurance in unauthorized and certified companies	0	0	0
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(16,493,332)	(5,863,849)	(12,864,821)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	0	0	0
47.	Other changes in surplus in Separate Accounts Statement	0	0	0
48.	Change in surplus notes	0	0	0
49.	Cumulative effect of changes in accounting principles	0	0	0
50.	Capital changes:			
	50.1 Paid in	0	0	0
	50.2 Transferred from surplus (stock dividend)	0	0	0
	50.3 Transferred to surplus	0	0	0
51.	Surplus adjustment:			
	51.1 Paid in	250,000,000	50,000,000	150,000,000
	51.2 Transferred to capital (stock dividend)	0	0	0
	51.3 Transferred from capital	0	0	0
	51.4 Change in surplus as a result of reinsurance	0	0	0
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	0	0	(18,271,628)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	317,989,872	76,813,451	234,806,319
55.	Capital and surplus, as of statement date (Lines 36 + 54)	1,517,421,647	1,041,438,907	1,199,431,775
	DETAILS OF WRITE-INS			
08.301.	Net Investment Income Assumed on Funds Withheld	42,177,851	44,171,483	90,287,063
08.302.		0	0	0
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	42,177,851	44,171,483	90,287,063
2701.	Net Investment Income Ceded on Funds Withheld	58,586,655	62,325,289	124,347,620
2702.	Reinsurance Paid on Index Credits	18,643,995	15,581,534	40,731,739
2703.	Financing Fee on LLC Note	569,428	853,466	958,443
2798.	Summary of remaining write-ins for Line 27 from overflow page	(132,936)	(94,858)	(197,579)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	77,667,142	78,665,431	165,840,223
5301.	Correction of Prior Period Amounts	0	0	(18,271,628)
5302.				
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)	0	0	(18,271,628)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	1,004,395,453	914,235,210	1,973,440,015
2.	Net investment income	311,892,801	279,463,195	578,469,938
3.	Miscellaneous income	67,511,805	59,036,594	125,278,371
4.	Total (Lines 1 to 3)	1,383,800,059	1,252,734,999	2,677,188,324
5.	Benefit and loss related payments	248,694,967	147,643,991	409,882,345
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	240,546,536	237,684,409	490,518,279
7.	Commissions, expenses paid and aggregate write-ins for deductions	259,516,717	244,764,990	510,148,384
8.	Dividends paid to policyholders	0	0	0
9.	Federal and foreign income taxes paid (recovered) net of $ 0 tax on capital gains (losses)	13,713,749	(26,946,306)	22,419,852
10.	Total (Lines 5 through 9)	762,471,969	603,147,084	1,432,968,860
11.	Net cash from operations (Line 4 minus Line 10)	621,328,090	649,587,915	1,244,219,464
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	747,455,002	1,128,393,517	2,183,067,640
	12.2 Stocks	13,760,955	33,757,162	36,609,278
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	10,201,169	13,198,018	104,298,894
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	2,353
	12.7 Miscellaneous proceeds	188,691,258	118,185,675	212,583,603
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	960,108,384	1,293,534,372	2,536,561,768
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,976,752,358	1,814,278,482	3,594,607,647
	13.2 Stocks	12,533,000	12,851,501	12,851,501
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	66,549,884	96,000,870	155,686,153
	13.6 Miscellaneous applications	2,559,686	0	79,201,151
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,058,394,928	1,923,130,853	3,842,346,452
14.	Net increase/(decrease) in contract loans and premium notes	10,004,431	79,482,769	133,331,427
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(1,108,290,975)	(709,079,250)	(1,439,116,111)
	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	350,000,000	50,000,000	50,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	102,007,732	(2,920,443)	(3,511,174)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	187,398	41,562,925	172,024,653
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	452,195,130	88,642,482	218,513,479
	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)	(34,767,755)	29,151,147	23,616,832
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	251,534,050	227,917,219	227,917,219
	19.2 End of period (Line 18 plus Line 19.1)	216,766,295	257,068,365	251,534,050

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

20.0001.	Income on Non-Cash Stock Distribution	(1,583,936)	(4,301,274)	(5,831,357)
20.0002.	Premium Paid by Benefit	0	(53,715)	(53,715)
20.0003.	Premium Paid by Waiver	(508,667)	(529,088)	(791,435)
20.0004.	Premium Paid by Policy Loan	(4,058)	(4,558)	(6,737)
20.0005.	Non-Cash Dividend Reinvestment	0	(1,413,667)	0

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	729,530,862	643,065,661	1,480,287,167
2. Group life	81,104	86,504	167,975
3. Individual annuities	144,991,545	133,381,387	255,226,068
4. Group annuities	0	0	0
5. Accident & health	0	0	0
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	874,603,511	776,533,552	1,735,681,210
9. Deposit-type contracts	0	0	0
10. Total (Lines 8 and 9)	874,603,511	776,533,552	1,735,681,210

NOTES TO FINANCIAL STATEMENTS

NOTE 1 Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Company have been prepared in conformity with the National Association of Insurance Commissioner's ("NAIC") Practices and Procedures manual and with statutory accounting practices prescribed or permitted by the Delaware Department of Insurance (collectively "SAP" or "statutory accounting principles"). Prescribed statutory accounting practices include publications of the NAIC, state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed. The Company currently has no permitted practices.

Pursuant to a permitted practice received from the Delaware Department of Insurance ("Captive Bureau"), PIA Reinsurance Company of Delaware I ("PIAre I"), a wholly-owned subsidiary of the Company, admits as an asset and a form of statutory surplus, the value of a credit linked variable funding note ("LLC Note") provided by an unaffiliated company in conjunction with a reinsurance agreement with the Company. Based on the "look-through" provisions of the Statement of Statutory Accounting Principles No.97, Investments in Subsidiary, Controlled and Affiliated ("SCA") Entities, the Company includes the value of the LLC Note and related form of surplus in the financial statements of its Insurance SCA, PIAre I, in the carrying value of PIAre I.

In accordance with the permitted practice, the Company recorded $207,909,483 and $202,509,283 as of June 30, 2026 and December 31, 2025, respectively, in Common stock-affiliated, with a corresponding $207,909,483 and $202,509,283 in surplus, which represents the statutory reporting value of PIAre I. If PIAre I had completed their statutory financial statements in accordance with NAIC statutory accounting practices and procedures, the Company's reporting value of PIAre I would have been $0 as of June 30, 2026 and December 31, 2025. There was no impact to net income as a result of the permitted practice.

Had the Company not included the asset and statutory surplus noted above in either 2026 or 2025, the resulting RBC of the Company would not have triggered a regulatory event. Had PIAre I not received a permitted practice to include the asset and statutory surplus above noted, the resulting RBC of PIAre I would have triggered a regulatory event.

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

	SSAP #	F/S Page	F/S Line #	2026	2025
NET INCOME					
(1) State basis (Page 4, Line 35, Columns 1 & 3)	XXX	XXX	XXX	$ 39,548,130	$ 24,413,084
(2) State Prescribed Practices that are an increase/ (decrease) from NAIC SAP:					
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 39,548,130	$ 24,413,084
SURPLUS					
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 1,517,421,647	$ 1,199,431,775
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP:					
Admit of PIA Reinsurance Company of Delaware I	97	2		$ 207,909,483	$ 202,509,283
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 1,309,512,164	$ 996,922,492

B. Use of Estimates in the Preparation of the Financial Statements

The preparation of financial statements requires management to make estimates and assumptions that impact the reported amounts of assets and liabilities, the disclosure of contingent assets and liabilities as of the date of the financial statements and the reported amounts of revenues and expenses during the reporting periods. Those estimates are inherently subject to change and actual results could differ from those estimates. Included among the material reported amounts and disclosures that require extensive use of estimates are:
*Carrying value of certain invested assets and derivatives
*Liabilities for reserves and funds for the payment of insurance and annuity benefits
*Accounting for income taxes and valuation of deferred income tax assets and liabilities and unrecognized tax benefits
*Litigation and other contingencies

C. Accounting Policy

The Company invests in LIHTC investments, that generate tax credits for investing in affordable housing projects. Investments in LIHTC are included in other invested assets and are accounted for under the proportional amortized cost method. The delayed equity contributions for these investments are unconditional and legally binding and therefore, have been recognized as a liability. LIHTC investments are reviewed for OTTI, which is accounted for as a realized loss.

(1) Basis for Short-Term Investments

Cash equivalents include investments purchased with maturities of three months or less and money market mutual funds. Short-term investments, which are carried at amortized cost and approximate fair value, consist of investments purchased with maturities greater than three months, and less than or equal to 12 months.

(2) Basis for Bonds, Mandatory Convertible Securities, SVO-Identified Investments and Amortization Method

Bonds with an NAIC designation of 1 to 5 are valued at amortized cost. All other bonds are valued at the lower of cost or fair value. Fair value is determined using an external pricing service or management's pricing models.

The Company has adopted a principles-based definition of a bond for the classification and reporting of its investments. A security is classified as a bond if it represents a creditor relationship, contains a fixed schedule for future payments and is either an issuer credit obligation or an asset-backed security. To determine whether a security meets the principles-based definition of a bond, management performs a qualitative assessment focusing on the security's underlying economic characteristics including but not limited to creditor relationship, fixed payments and source of repayment. The adoption of this guidance did not have a significant impact on the Company's financial statements.

The Company considers an impairment to be OTTI if: (a) the Company's intent is to sell, (b) the Company will more likely than not be required to sell, (c) the Company does not have the intent and ability to hold the security for a period of time sufficient to recover the amortized cost basis, or (d) the Company does not expect to recover the entire amortized cost basis. The Company conducts a periodic management review of all bonds including those in default, not-in-good standing, or otherwise designated by management. The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities. If the impairment is other-than-temporary, the non-interest loss portion of the impairment is recorded through realized losses, and the interest related portion of the loss is disclosed in the notes to the financial statements.

The non-interest portion is determined based on the Company's “best estimate” of future cash flows discounted to a present value using the appropriate yield. The difference between the present value of the best estimate of cash flows and the amortized cost is the non-interest loss. The remaining difference between the amortized cost and the fair value is the interest loss.

(3) Basis for Common Stocks

Common Stock of the Company's insurance affiliate, PIAre I, is carried at its underlying audited statutory surplus on the Statements of Admitted Assets, Liabilities, and Capital and Surplus.

Unaffiliated common stock is carried at fair value. The investment in capital stock of the Federal Home Loan Bank of Pittsburgh (“FHLB-PGH”) is carried at par, which approximates fair value.

Dividends are recognized in net investment income on the ex-dividend date. Other changes in carrying value are recognized as changes in unrealized gains or losses in surplus.

(4) Basis for Preferred Stocks

Highest-quality, high-quality or medium quality redeemable preferred stock (NAIC designations 1 to 3) shall be valued at amortized cost. All other redeemable preferred stocks (NAIC designations 4 to 6) shall be reported at the lower of amortized cost or fair value. Perpetual preferred stock shall be valued at fair value, not to exceed any currently effective call price. Fair value is determined using an external pricing service or management's pricing model.

(5) Basis for Mortgage Loans

Not applicable

(6) Basis for Loan-Backed Securities and Adjustment Methodology

For fixed income securities that do not have a fixed schedule of payments, including asset-backed and mortgage-backed securities, the effect on amortization or accretion is revalued periodically based on the current estimated cash flows. Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment. Cash flow assumptions for structured securities are obtained from broker dealer survey values or internal estimates. These assumptions are consistent with the current interest rate and economic environment.

(7) Accounting Policies for Investments in Subsidiaries, Controlled and Affiliated Entities

Investments in subsidiaries are accounted for using the equity method. The Company's investment in PIAre I, to the extent of the audited surplus/equity, are admitted assets. GAAP would consolidate this entity.

(8) Accounting Policies for Investments in Joint Ventures, Partnerships and Limited Liability Entities

Alternative Assets consists primarily of limited partnerships. The Company accounts for the value of its investments at their underlying GAAP equity. Dividends and income distributions from limited partnerships are recorded as investment income. Undistributed earnings are included in the unrealized gains and losses balance and are reflected in surplus, net of deferred taxes. Distributions that are recorded as a return of capital reduce the carrying value of the limited partnership investment. Due to the timing of the valuation data received from the partnership, these investments are reported in accordance with the most recent valuations received, which are primarily on a one quarter lag.

Equity securities with market value to book value ratio below 80% are further evaluated; while the Company will impair any lot of equity securities in an unrealized loss position for more than 12 consecutive months by more than 10% without further evaluation. Any such impairments are accounted for as a realized loss.

The Company's evaluation for OTTI takes into consideration the remaining life of a partnership and the performance of the underlying assets when evaluating the facts and circumstances surrounding the recovery of the cost for a partnership. Any such impairments are accounted for as a realized loss.

The Company invests in LIHTC investments, that generate tax credits for investing in affordable housing projects. Investments in LIHTC are included in other invested assets and are accounted for under the proportional amortized cost method. The delayed equity contributions for these investments are unconditional and legally binding and therefore, have been recognized as a liability. LIHTC investments are reviewed for OTTI, which is accounted for as a realized loss.

For LIHTC investments, OTTI is determined by comparing the book value of the investment with the present value of future tax benefits. The investment is written down if the book value is higher than the present value and the impairment is accounted for as a realized loss.

(9) Accounting Policies for Derivatives

The Company may utilize derivative financial instruments in the normal course of business to manage risk, in conjunction with its management of assets and liabilities and interest rate risk. The accounting treatment of specific derivatives depends on whether the financial instrument is designated and qualifies as a highly effective hedge. Derivatives used in hedging transactions that meet the criteria of a highly effective hedge are reported and valued in a manner that is consistent with the instrument being hedged. These derivatives are carried at amortized cost with no resulting changes in fair value. Derivatives used in risk management transactions that do not meet the criteria of an effective hedge are accounted for at fair value, with changes in fair value recorded in unrealized capital gains/(losses). Derivatives with a positive fair value or carrying value are reported as admitted assets. Derivatives with a negative fair value or carrying value are reported as liabilities. Realized gains and losses that are recognized upon termination or maturity of the derivatives used in economic hedges of interest rate and currency risk of the fixed income portfolio, regardless of accounting treatment, are transferred, net of taxes, to the IMR. All other realized gains and losses are recognized in net income upon maturity or termination of the derivative contracts.

The Company entered into equity options in the form of call spreads that are carried at fair value. The Company has not designated these as hedging instruments.

The Company entered into interest rate swaps, that are carried at fair value. The Company may use payer swaps, a type of interest rate swap, to manage risk associated with rising interest rates. Receiver swaps, a type of interest rate swap, protect the Company from credit risk in the fixed income portfolio. These do not meet the criteria of an effective hedge.

Investment income is recorded on an accrual basis. Amounts payable or receivable under interest rate swap agreements are recognized as investment income or expense when incurred.

The Company does not engage in derivative financial instrument transactions for speculative purposes.

(10) Anticipated Investment Income Used in Premium Deficiency Calculation

Not applicable

(11) Management's Policies and Methodologies for Estimating Liabilities for Losses and Loss/Claim Adjustment Expenses

Not applicable

(12) Changes in the Capitalization Policy and Predefined Thresholds from Prior Period

Not applicable

(13) Method Used to Estimate Pharmaceutical Rebate Receivables

Not applicable

D. Going Concern

The Company evaluated its ability to continue as a going concern, and no substantial doubts were raised.

NOTE 2 Accounting Changes and Corrections of Errors

The Company did not have any material changes in accounting principles and/or correction of errors.

NOTE 3 Business Combinations and Goodwill

The Company did not have any business combinations nor resulting goodwill.

NOTE 4 Discontinued Operations

The Company had no discontinued operations.

NOTE 5 Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes

B. Debt Restructuring

No significant changes

C. Reverse Mortgages

No significant changes

D. Asset-Backed Securities

(1) Prepayment assumptions are based on borrower constraints and economic incentives such as original term, age, and coupon of the loan as affected by the interest rate environment.

(2) The Company did not recognize any other-than-temporary impairments on loan-backed securities during the period ended June 30, 2026.

(3) The Company did not recognize any other-than-temporary impairments on securities during the period ended June 30, 2026.

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

a) The aggregate amount of unrealized losses:	
1. Less than 12 Months	$ 37,065,792
2. 12 Months or Longer	$ 94,427,498
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 1,906,968,454
2. 12 Months or Longer	$ 1,125,123,227

(5) The Company also considers other qualitative and quantitative factors in determining the existence of OTTI including, but not limited to, unrealized loss trend analysis and significant short-term changes in value, default rates, delinquency rates, percentage of nonperforming loans, prepayments, and severities. If the impairment is other-than-temporary, the non-interest loss portion of the impairment is recorded through realized losses, and the interest related portion of the loss is disclosed in the notes to the financial statements.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

No significant changes

NOTES TO FINANCIAL STATEMENTS

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any repurchase agreements during the statement period.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing
The Company did not have any reverse repurchase agreements during the statement period.

H. Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any repurchase agreements during the statement period.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale
The Company did not have any reverse repurchase agreements during the statement period.

J. Real Estate
The Company does not own any real estate.

K. Investments in Tax Credit Structures (tax credit investments)
No significant changes.

L. Restricted Assets

1. Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year					6	7
	1	2	3	4	5		
Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Collateral held under security lending agreements	-	-	-	-	-	-	-
c. Subject to repurchase agreements	-	-	-	-	-	-	-
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	-
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	-
f. Subject to dollar reverse repurchase agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	14,337,900	-	-	-	14,337,900	9,804,900	4,533,000
j. On deposit with states	4,466,907	-	-	-	4,466,907	4,457,718	9,189
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	1,337,980,084	-	-	-	1,337,980,084	1,025,433,622	312,546,462
m. Pledged as collateral not captured in other categories	-	-	-	-	-	341,703,000	(341,703,000)
n. Other restricted assets	-	-	-	-	-	-	-
o. Collateral assets received and on balance sheet	-	-	-	-	-	-	-
p. Assets held under modco reinsurance agreements	-	-	-	-	-	-	-
q. Assets held under funds withheld reinsurance agreements	652,920,154	-	-	-	652,920,154	705,960,266	(53,040,112)
r. Total restricted assets (Sum of a through q)	2,009,705,045	-	-	-	2,009,705,045	2,087,359,506	(77,654,461)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year						
	8	9	Percentage		12	13	14
			10	11			
Restricted Asset Category	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	Reported in General Interroga-tories	Difference from Note and GI	GI Ref
a. Subject to contractual obligation for which liability is not shown	$ -	$ -	0.000%	0.000%	XXX	XXX	XXX
b. Collateral held under security lending agreements	-	-	0.000%	0.000%	$ -	$ -	25.04 + 25.05
c. Subject to repurchase agreements	-	-	0.000%	0.000%	$ -	$ -	26.21
d. Subject to reverse repurchase agreements	-	-	0.000%	0.000%	$ -	$ -	26.22
e. Subject to dollar repurchase agreements	-	-	0.000%	0.000%	$ -	$ -	26.23
f. Subject to dollar reverse repurchase agreements	-	-	0.000%	0.000%	$ -	$ -	26.24
g. Placed under option contracts	-	-	0.000%	0.000%	$ -	$ -	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	0.000%	0.000%	$ -	$ -	26.26
i. FHLB capital stock	-	14,337,900	0.076%	0.076%	$ -	$ -	26.27
j. On deposit with states	-	4,466,907	0.024%	0.024%	$ -	$ -	26.28
k. On deposit with other regulatory bodies	-	-	0.000%	0.000%	$ -	$ -	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	1,337,980,084	7.113%	7.133%	$ -	$ -	26.31
m. Pledged as collateral not captured in other categories	-	-	0.000%	0.000%	$ -	$ -	26.30
n. Other restricted assets	-	-	0.000%	0.000%	$ -	$ -	26.32
o. Collateral assets received and on balance sheet	-	-	0.000%	0.000%	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	-	-	0.000%	0.000%	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	-	652,920,154	3.471%	3.481%	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	-	2,009,705,045	10.683%	10.713%	XXX	XXX	XXX

(c) Column 5 divided by Asset Page, Column 1, Line 28
(d) Column 9 divided by Asset Page, Column 3, Line 28

GI Reference	Difference between Note and GI (Per Column 13 above)	Explanation
25.04 + 25.05	$ -	
26.21	$ -	
26.22	$ -	
26.23	$ -	
26.24	$ -	
26.25	$ -	
26.26	$ -	
26.27	$ -	
26.28	$ -	
26.29	$ -	
26.31	$ -	
26.30	$ -	
26.32	$ -	

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

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Derivative Collateral	-	-	-	-	-	341,703,000	(341,703,000)	-	0.000%	0.000%
Total (c)	-	-	-	-	-	341,703,000	(341,703,000)	-	0.000%	0.000%
Amount of Total pledged under derivative contracts	-	-	-	-	-	-	-	-	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	-	-	-	-	-	341,703,000	(341,703,000)	-	XXX	XXX

(a) Subset of column 1
(b) Subset of column 3
respectively.

NOTES TO FINANCIAL STATEMENTS

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, Such as Reinsurance (exclude Modco/FWH) and Derivatives, Are Reported in the Aggregate)

	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
Description of Assets	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Year Admitted Restricted	Gross (Admitted & Non-admitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Total (c)	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

(c) Total Line for Columns 1 through 7 should equal 5L(1)n Columns 1 through 7 respectively and Total Line for Columns 8 through 10 should equal 5L(1)n Columns 9 through 11 respectively.

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

Assets	1 (BACV) Collateral ***	2 (BACV) Modco ****	3 (BACV) FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted)*	8 % of BACV to Total Admitted Assets **
General Account:								
a. Cash, Cash Equivalents and Short -Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
b. Schedule D, Part 1, Section 1	-	-	539,818,944	-	-	-	3.083%	3.093%
c. Schedule D, Part 1, Section 2	-	-	106,113,850	-	-	-	0.606%	0.608%
d. Schedule D, Part 2, Section 1	-	-	6,987,360	-	-	-	0.040%	0.040%
e. Schedule D, Part 2, Section 2	-	-	-	-	-	-	0.000%	0.000%
f. Schedule B	-	-	-	-	-	-	0.000%	0.000%
g. Schedule A	-	-	-	-	-	-	0.000%	0.000%
h. Schedule BA, Part 1	-	-	-	-	-	-	0.000%	0.000%
i. Schedule DL, Part 1	-	-	-	-	-	-	0.000%	0.000%
j. Other	-	-	-	-	-	-	0.000%	0.000%
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	-	-	652,920,154	-	-	-	3.729%	3.740%
l. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
Separate Account:								
m. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
n. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
o. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
p. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
q. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
r. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
s. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
t. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
u. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
v. Other	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ -	$ -	$ -	$ -	$ -	$ -	0.000%	0.000%
x. Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 26 (Column 1)
w=Sum of Columns 1, 2, and 3 divided by Asset Page, Line 27 (Column 1)

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

NOTES TO FINANCIAL STATEMENTS

	9	10	11	12	13	14	15
Assets	Book/Adjusted Carrying Value (BACV)	Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short -Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Schedule D, Part 1, Section 1	$ 539,818,944	$ -	$ -	$ -	$ -	$ -	$ -
c. Schedule D, Part 1, Section 2	$ 106,113,850	$ -	$ -	$ -	$ -	$ -	$ -
d. Schedule D, Part 2, Section 1	$ 6,987,360	$ -	$ -	$ -	$ -	$ -	$ -
e. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
f. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	$ -
g. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	$ -
h. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
i. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
j. Other	$ -	$ -	$ -	$ -	$ -	$ -	$ -
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 652,920,154	$ -	$ -	$ -	$ -	$ -	$ -
l. Percentage to Total FWH Assets (including Modco)	100.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%
Separate Account:							
m. Cash, Cash Equivalents and Short-Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	$ -
n. Schedule D, Part 1, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
o. Schedule D, Part 1, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
p. Schedule D, Part 2, Section 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
q. Schedule D, Part 2, Section 2	$ -	$ -	$ -	$ -	$ -	$ -	$ -
r. Schedule B	$ -	$ -	$ -	$ -	$ -	$ -	$ -
s. Schedule A	$ -	$ -	$ -	$ -	$ -	$ -	$ -
t. Schedule BA, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
u. Schedule DL, Part 1	$ -	$ -	$ -	$ -	$ -	$ -	$ -
v. Other	$ -	$ -	$ -	$ -	$ -	$ -	$ -
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ -	$ -	$ -	$ -	$ -	$ -	$ -
x. Percentage to Total FWH Assets (including Modco)	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%	0.000%

		1	2
		Amount	% of Liability to Total Liabilities #
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ -	0.000%
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$ -	0.000%
aa.	Recognized Obligation for Modco assets (General Account)	$ -	0.000%
bb.	Recognized Obligation for Modco assets (Separate Account)	$ -	0.000%
cc.	Recognized Obligation for FWH (excluding Modco) assets (General Account)	$ -	0.000%
dd.	Recognized Obligation for FWH (excluding Modco) assets (Separate Account)	$ -	0.000%

\# 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. Disclose whether any of the assets held as collateral or under modified coinsurance (Modco) or funds withheld reinsurance (FWH) agreements have been pledged for another purpose specific to the insurance reporting entity (not for the benefit of the reinsurer). For example, if the insurance reporting entity has used these assets as the collateral in a securities lending agreement, a repo transaction, pledged as collateral to the FHLB, etc. (For Modco/FWH assets, items pledged on behalf of the reinsurer shall not be captured.)

	Collateral Held	Modco	FWH
a. Securities Lending	$ -	$ -	$ -
b. Repo / repurchase Agreements	$ -	$ -	$ -
c. Placed under option contracts	$ -	$ -	$ -
d. On deposit with states	$ -	$ -	$ -
e. On deposit with other regulatory bodies	$ -	$ -	$ -
f. Pledged as collateral to FHLB (including assets backing funding agreements)	$ -	$ -	$ -
g. Pledged as collateral not captured in other categories	$ -	$ -	$ -
h. Total (a+b+c+d+e+f+g)	$ -	$ -	$ -

M. Working Capital Finance Investments
No significant changes

N. Offsetting and Netting of Assets and Liabilities
No significant changes

O. 5GI Securities
No significant changes

P. Short Sales
Not applicable

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	12	0
2. Aggregate Amount of Investment Income	$ 1,475,379	$ -

NOTES TO FINANCIAL STATEMENTS

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral
Not applicable

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. Not applicable

B. Not applicable

NOTE 7 Investment Income

No significant changes

NOTE 8 Derivative Instruments

No significant changes

NOTE 9 Income Taxes

No significant changes

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

No significant changes.

NOTE 11 Debt

A. No significant changes

B. FHLB (Federal Home Loan Bank) Agreements

(1) Company input

The Company's membership in FHLB-PGH requires the ownership of member stock, and borrowings from FHLB-PGH require the purchase of FHLB-PGH activity based stock in an amount equal to 4% of the outstanding borrowings. All FHLB-PGH stock purchased by the Company is classified as restricted general account investments within Common stock - unaffiliated. The Company's borrowing capacity is determined by the lesser of the assets available to be pledged as collateral to FHLB-PGH or 10% of the Company's prior period admitted general account assets. The fair value of the qualifying assets pledged as collateral by the Company must be maintained at certain specified levels of the borrowed amount, which can vary, depending on the nature of the assets pledged. The Company's agreement allows for the substitution of assets and the advances are pre-payable. Current borrowings are subject to prepayment penalties.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Current Year			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 2,337,900	$ 2,337,900	$ -
(c) Activity Stock	$ 12,000,000	$ 12,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 14,337,900	$ 14,337,900	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,483,898,336	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 1,804,900	$ 1,804,900	$ -
(c) Activity Stock	$ 8,000,000	$ 8,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 9,804,900	$ 9,804,900	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 1,430,338,333	XXX	XXX

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

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

	1	2	Eligible for Redemption			
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	3 Less Than 6 Months	4 6 Months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 2,337,900	$ -	$ -	$ -	$ -	$ 2,337,900

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

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged (Lines 2+3)	$ 1,325,765,683	$ 1,337,980,084	$ 300,000,000
2. Current Year General Account Total Collateral Pledged	$ 1,325,765,683	$ 1,337,980,084	$ 300,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 1,023,466,659	$ 1,025,433,622	$ 200,000,000

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

NOTES TO FINANCIAL STATEMENTS

b. Maximum Amount Pledged During Reporting Period

	1	2	3
	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 1,358,163,268	$ 1,363,804,087	$ 500,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 1,358,163,268	$ 1,363,804,087	$ 500,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 1,094,370,250	$ 1,105,651,934	$ 500,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1	2	3	4
	Total 2+3	General Account	Separate Accounts	Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 300,000,000	$ 300,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 300,000,000	$ 300,000,000	$ -	$ -
2. Prior Year end				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 200,000,000	$ 200,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 200,000,000	$ 200,000,000	$ -	$ -

As of June 30, 2026 and December 31, 2025, the Company maintained total reserves pertaining to these funding agreements of $302,478,782 and $201,760,212, respectively.

b. Maximum Amount During Reporting Period (Current Year)

	1	2	3
	Total 2+3	General Account	Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 500,000,000	$ 500,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 500,000,000	$ 500,000,000	$ -

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

c. FHLB - Prepayment Obligations

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

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

	Current Year		Prior Year	
	Unused Commitments	Unused Lines Of Credit	Unused Commitments	Unused Lines Of Credit
1. Short-Term (contracts terminating in 12 months or less)	$ -	$ -	$ -	$ -
2. Long-Term (contracts terminating in more than 12 months)	$ 2,183,898,336	$ -	$ -	$ -
3. Total	$ 2,183,898,336	$ -	$ -	$ -

Unused commitments represent undrawn collateralized funding agreements through the Company's FHLB arrangement, and is subject to the terms and conditions of the related agreement.

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

The Company does not have such plans.

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

No significant changes

NOTE 14 Liabilities, Contingencies and Assessments

No significant changes

NOTE 15 Leases

No significant changes

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

The Company does not maintain any financial instruments with off-balance sheet risk or financial instruments with concentrations of credit risk.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales
No Change

B. Transfer and Servicing of Financial Assets
There have been no transfer or servicing of financial assets during the statement period.

C. Wash Sales
(1) There were no NAIC designation 3 or below, or unrated securities sold during the period ended June 30, 2026 and reacquired within 30 days of the sale date.

(2) The details by NAIC designation 3 or below, or unrated of securities sold during the current quarter and reacquired within 30 days of the sale date are:
Not applicable

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

The Company does not maintain any uninsured plans or partially insured plans.

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

No significant changes

NOTE 20 Fair Value Measurements

A.

(1) Fair Value Measurements at Reporting Date

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value					
Preferred stock	$ 21,610,517	$ -	$ 2,825,064	$ -	$ 24,435,581
Common stock - unaffiliated	$ 348,970	$ -	$ 14,337,900	$ -	$ 14,686,870
Bonds	$ -	$ 5,492,871	$ -	$ -	$ 5,492,871
Options	$ -	$ 1,234,856,494	$ -	$ -	$ 1,234,856,494
Swaps	$ -	$ 419,242,938	$ -	$ -	$ 419,242,938
Seperate Account Assets	$ 1,302,920,370	$ -	$ -	$ -	$ 1,302,920,370
Total assets at fair value/NAV	$ 1,324,879,857	$ 1,659,592,303	$ 17,162,964	$ -	$ 3,001,635,124

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Options	$ -	$ 683,572,887	$ -	$ -	$ 683,572,887
Swaps	$ -	$ 438,879,647	$ -	$ -	$ 438,879,647
Total liabilities at fair value	$ -	$ 1,122,452,534	$ -	$ -	$ 1,122,452,534

(2) Fair Value Measurements in (Level 3) of the Fair Value hierarchy
When a determination is made to classify a financial instrument within level 3, the determination is based upon the significance of the unobservable parameters to the overall fair value measurement. However, level 3 financial instruments typically include, in addition to the unobservable or level 3 components, observable components (that is, components that are actively quoted and can be validated to external sources); accordingly, the gains and losses in the table below include changes in fair value due in part to observable factors that are part of the valuation methodology.

The Company recognizes transfers into Level 3 as of the end of the period in which the circumstances leading to the transfer occurred. The Company recognizes transfers out of Level 3 at the beginning of a period in which the circumstances leading to the transfer occurred.

The tables below include a rollforward of the Statements of Admitted Assets, Liabilities and Surplus amounts for the period ended March 31, 2026 (including the change in fair value), for financial instruments classified by the Company within Level 3 of the valuation hierarchy.

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
a. Assets										
Preferred Stocks	$ 2,824,511	$ -	$ -	$ -	$ 553	$ -	$ -	$ -	$ -	$ 2,825,064
Common Stocks	$ 21,804,900	$ -	$ -	$ -	$ -	$ 533,000	$ -	$(8,000,000)	$ -	$ 14,337,900
Total Assets	$ 24,629,411	$ -	$ -	$ -	$ 553	$ 533,000	$ -	$(8,000,000)	$ -	$ 17,162,964

Description	Ending Balance as of Prior Quarter End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current Quarter End
b. Liabilities										
Total Liabilities	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -

(3) When a determination is made to classify a financial instrument within level 3, the determination is based upon the significance of the unobservable parameters to the overall fair value measurement. However, level 3 financial instruments typically include, in addition to the unobservable or level 3 components, observable components (that is, components that are actively quoted and can be validated to external sources); accordingly, the gains and losses in the table below include changes in fair value due in part to observable factors that are part of the valuation methodology.

(4) The Company had $14,337,900 in fair value of common stock, unaffiliated using the Set by Issuer - FHLB-PGH(1) Valuation Technique during the statement period.

(1) Fair Value approximates carrying value. The par value of the FHLB capital stock is $100 and set by the FHLB. The capital stock is issued, redeemed and repurchased at par.

(5) Not applicable

B. Not applicable

C. Aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall.
The following table summarizes the aggregate fair value for all financial instruments and the level within the fair value hierarchy in which the fair value measurements in their entirety fall, for which it is practicable to estimate fair value, at March 31, 2026:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Bonds	$ 11,242,537,754	$ 11,818,256,418	$ 1,446,942	$ 10,817,692,488	$ 423,398,325	$ -	$ -
Preferred Stocks	$ 52,271,564	$ 55,353,441	$ 44,515,427	$ 4,931,073	$ 2,825,064	$ -	$ -
Common Stocks - unaffiliated	$ 14,686,870	$ 14,686,870	$ 348,970	$ -	$ 14,337,900	$ -	$ -
Cash,cash equivalents, and short-term investments	$ 216,766,295	$ 216,766,295	$ 216,766,295	$ -	$ -	$ -	$ -
Derivative assets	$ 1,654,099,432	$ 1,654,099,432	$ -	$ 1,654,099,432	$ -	$ -	$ -
Separate Account Assets	$ 1,302,920,370	$ 1,302,920,370	$ 1,302,920,370	$ -	$ -	$ -	$ -
Derivative liabilites	$ 1,122,452,534	$ 1,122,452,534	$ -	$ 1,122,452,534	$ -	$ -	$ -
Seperate Account liabilities	$ 1,302,920,370	$ 1,302,920,370	$ 1,302,920,370	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value
None

E. Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items
There have been no extraordinary events or transactions, which have a material effect on the financial condition of the Company.

B. Troubled Debt Restructuring: Debtors
There were no securities restructured during the statement period.

C. Other Disclosures
The amounts in this statement are rounded.

The amounts in this statement pertain to the entire Company's business, including, as appropriate, its Separate Account business.

D. Business Interruption Insurance Recoveries
Not applicable

E. State Transferable and Non-transferable Tax Credits
Not Applicable

F. Subprime Mortgage Related Risk Exposure
No significant changes

G. Retained Assets
No significant changes

H. Insurance-Linked Securities (ILS) Contracts
The Company had no insurance-linked securities contracts as of June 30, 2026.

I. The Amount That Could Be Realized on Life Insurance Where the Reporting Entity is Owner and Beneficiary or Has Otherwise Obtained Rights to Control the Policy
The Company had no insurance-linked securities contracts as of June 30, 2026.

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

(1) Net negative (disallowed) IMR

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$ 30,845,349	$ 30,845,349	$ -	$ -

* Line 1 General Account should equal Interest Maintenance Reserve exhibit Line 6.
** Line 1 Insulated and Non-Insulated Separate Accounts should equal the total reported in Interest Maintenance Reserve exhibit Line 6 for each type of separate account (insulated / non-insulated).

(2) Net negative (disallowed) IMR admitted

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$ 30,845,349	$ 30,845,349	$ -	$ -

* Line 2 General Account should equal Assets Page write-in for Line 25 for Admitted Disallowed IMR.
** Line 2 Insulated and Non-Insulated Separate Account should equal the total reported in Assets Page write-in for Line 15 for Admitted Disallowed IMR for each type of separate account (insulated / non-insulated).

(3) Calculated adjusted capital and surplus

	Total
a. Prior Period General Account Capital & Surplus	$ 1,265,250,862
From Prior Period SAP Financials	
b. Net Positive Goodwill (admitted)	$ -
c. EDP Equipment & Operating System Software (admitted)	$ -
d. Net DTAs (admitted)	$ 65,356,387
e. Net Negative (disallowed) IMR (admitted)	$ 31,331,639
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 1,168,562,836

(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	2.6%

(5) Allocated gains/losses to IMR from derivatives:

a. General Account

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ -	$ 10,041,204
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ -	$ -
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$ -	$ -
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total (5a4=5a1+5a2-5a3)	$ -	$ 10,041,204

b. Separate Account - Insulated

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ -	$ -
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ -	$ -
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$ -	$ -
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total (5b4=5b1+5b2-5b3)	$ -	$ -

c. Separate Account - Non-Insulated

	Gains	Losses
1. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Prior Period	$ -	$ -
2. Fair Value Derivative Gains & Losses Realized to IMR - Added in Current Period	$ -	$ -
3. Fair Value Derivative Gains & Losses Amortized Over Current Period	$ -	$ -
4. Unamortized Fair Value Derivative Gains & Losses Realized to IMR - Current Period Total (5c4=5c1+5c2-5c3)	$ -	$ -

NOTE 22 Events Subsequent

The Company has evaluated events subsequent to this reporting period, and has determined that there were no significant events requiring recognition in the financial statements.

NOTE 23 Reinsurance

No significant changes

NOTE 24 Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not maintain retrospectively rated contracts or contracts subject to redetermination.

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

There have been no changes in the provision for incurred loss and loss adjustment expenses attributable to insured events or prior years.

NOTE 26 Intercompany Pooling Arrangements

The Company does not maintain any intercompany pooling arrangements.

NOTE 27 Structured Settlements

The Company has not recognized any structured settlements.

NOTE 28 Health Care Receivables

The Company does not maintain any health care receivables.

NOTE 29 Participating Policies

The Company does not write any participating policies.

NOTE 30 Premium Deficiency Reserves

The Company does not maintain any liabilities pertaining to premium deficiency reserves.

NOTE 31 Reserves for Life Contracts and Annuity Contracts

No significant changes

NOTE 32 Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics

No significant changes

NOTE 33 Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant changes

NOTE 34 Premium & Annuity Considerations Deferred and Uncollected

No significant changes

NOTE 35 Separate Accounts

No significant changes

NOTE 36 Loss/Claim Adjustment Expenses

Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [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. 12/31/2022

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). 05/26/2022

6.4 By what department or departments?
Delaware Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Hornor, Townsend & Kent, LLC	Conshohocken, PA	NO	NO	NO	YES
Penn Mutual Asset Management, LLC	Conshohocken, PA	NO	NO	NO	YES
myWorth, LLC	Conshohocken, PA	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 [ ] No [X]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $ 0

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 0

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	$ 0	$ 0
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 202,509,283	$ 207,909,483
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 104,477	$ 104,477
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 202,613,760	$ 208,013,960
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 0	$ 0

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
BNY Mellon	101 Barclay Street, New York, NY 10286

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
Penn Mutual Asset Management, LLC	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
107518	Penn Mutual Asset Management, LLC	Securities and Exchange Commission	DS

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

17.2 If no, list exceptions:

18. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
   a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
   b. Issuer or obligor is current on all contracted interest and principal payments.
   c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$ 0
	1.12 Residential Mortgages	$ 0
	1.13 Commercial Mortgages	$ 0
	1.14 Total Mortgages in Good Standing	$ 0
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 0
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 0
	1.33 Commercial Mortgages	$ 0
	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	$ 0
	1.42 Residential Mortgages	$ 0
	1.43 Commercial Mortgages	$ 0
	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)	$ 0
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 0
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 0
2.	Operating Percentages:	
	2.1 A&H loss percent	0.000 %
	2.2 A&H cost containment percent	0.000 %
	2.3 A&H expense percent excluding cost containment expenses	0.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$ 0
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	$ 0
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 [X]
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 [X]
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

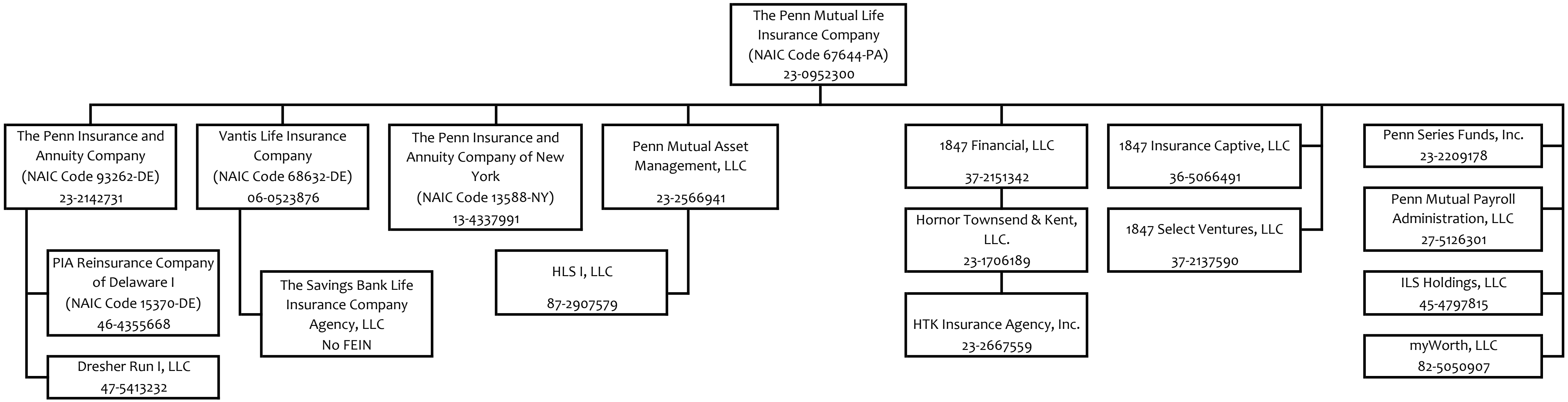
		1	Direct Business Only					
			Life Contracts		4	5	6	7
			2	3				
	States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1.	Alabama AL	L	1,654,766	399,076	0	0	2,053,842	0
2.	Alaska AK	L	1,250,821	0	0	0	1,250,821	0
3.	Arizona AZ	L	9,900,517	11,442,757	0	0	21,343,274	0
4.	Arkansas AR	L	4,702,773	2,135,541	0	0	6,838,314	0
5.	California CA	L	82,495,412	3,478,031	0	0	85,973,443	0
6.	Colorado CO	L	8,759,530	1,509,405	0	0	10,268,935	0
7.	Connecticut CT	L	15,743,980	0	0	0	15,743,980	0
8.	Delaware DE	L	12,647,513	202,238	0	0	12,849,751	0
9.	District of Columbia DC	L	1,698,888	0	0	0	1,698,888	0
10.	Florida FL	L	43,040,078	6,426,449	0	0	49,466,527	0
11.	Georgia GA	L	22,211,473	2,499,121	0	0	24,710,594	0
12.	Hawaii HI	L	2,225,085	0	0	0	2,225,085	0
13.	Idaho ID	L	6,147,597	871,988	0	0	7,019,585	0
14.	Illinois IL	L	26,056,566	1,020,000	0	0	27,076,566	0
15.	Indiana IN	L	16,181,945	0	0	0	16,181,945	0
16.	Iowa IA	L	6,824,359	0	0	0	6,824,359	0
17.	Kansas KS	L	5,472,253	0	0	0	5,472,253	0
18.	Kentucky KY	L	7,200,800	4,236,336	0	0	11,437,136	0
19.	Louisiana LA	L	2,219,387	592,574	0	0	2,811,961	0
20.	Maine ME	L	3,355,682	0	0	0	3,355,682	0
21.	Maryland MD	L	11,476,914	2,299,360	0	0	13,776,274	0
22.	Massachusetts MA	L	21,706,104	732,865	0	0	22,438,969	0
23.	Michigan MI	L	36,899,288	1,255,844	0	0	38,155,132	0
24.	Minnesota MN	L	12,009,493	2,517,890	0	0	14,527,383	0
25.	Mississippi MS	L	3,229,551	0	0	0	3,229,551	0
26.	Missouri MO	L	7,143,905	1,260,227	0	0	8,404,132	0
27.	Montana MT	L	1,291,978	0	0	0	1,291,978	0
28.	Nebraska NE	L	1,646,123	0	0	0	1,646,123	0
29.	Nevada NV	L	25,613,328	0	0	0	25,613,328	0
30.	New Hampshire NH	L	553,677	0	0	0	553,677	0
31.	New Jersey NJ	L	39,025,576	30,313,125	0	0	69,338,701	0
32.	New Mexico NM	L	3,919,009	90,034	0	0	4,009,043	0
33.	New York NY	N	29,299,599	2,110,112	0	0	31,409,711	0
34.	North Carolina NC	L	17,822,684	2,533,838	0	0	20,356,522	0
35.	North Dakota ND	L	411,452	0	0	0	411,452	0
36.	Ohio OH	L	30,739,580	22,216,439	0	0	52,956,019	0
37.	Oklahoma OK	L	7,230,698	2,116,494	0	0	9,347,192	0
38.	Oregon OR	L	3,115,816	927,328	0	0	4,043,144	0
39.	Pennsylvania PA	L	34,661,929	13,315,564	0	0	47,977,493	0
40.	Rhode Island RI	L	1,571,723	478,184	0	0	2,049,907	0
41.	South Carolina SC	L	6,230,619	3,075,002	0	0	9,305,621	0
42.	South Dakota SD	L	18,234,350	0	0	0	18,234,350	0
43.	Tennessee TN	L	9,956,199	2,760,272	0	0	12,716,471	0
44.	Texas TX	L	54,995,800	3,138,386	0	0	58,134,186	0
45.	Utah UT	L	18,043,795	2,595,556	0	0	20,639,351	0
46.	Vermont VT	L	130,308	55,960	0	0	186,268	0
47.	Virginia VA	L	18,645,558	7,673,046	0	0	26,318,604	0
48.	Washington WA	L	10,030,784	8,451,444	0	0	18,482,228	0
49.	West Virginia WV	L	1,824,250	261,059	0	0	2,085,309	0
50.	Wisconsin WI	L	6,987,836	0	0	0	6,987,836	0
51.	Wyoming WY	L	4,955,411	0	0	0	4,955,411	0
52.	American Samoa AS	N	0	0	0	0	0	0
53.	Guam GU	N	0	0	0	0	0	0
54.	Puerto Rico PR	N	0	0	0	0	0	0
55.	U.S. Virgin Islands VI	N	0	0	0	0	0	0
56.	Northern Mariana Islands MP	N	0	0	0	0	0	0
57.	Canada CAN	N	0	0	0	0	0	0
58.	Aggregate other alien OT	XXX	526,797	0	0	0	526,797	0
59.	Subtotal	XXX	719,719,559	144,991,545	0	0	864,711,104	0
90.	Reporting entity contributions for employee benefits plans	XXX	0	0	0	0	0	0
91.	Dividends or refunds applied to purchase paid-up additions and annuities	XXX	0	0	0	0	0	0
92.	Dividends or refunds applied to shorten endowment or premium paying period	XXX	0	0	0	0	0	0
93.	Premium or annuity considerations waived under disability or other contract provisions	XXX	228,989	0	0	0	228,989	0
94.	Aggregate or other amounts not allocable by state	XXX	9,663,418	0	0	0	9,663,418	0
95.	Totals (direct business)	XXX	729,611,966	144,991,545	0	0	874,603,511	0
96.	Plus reinsurance assumed	XXX	57,638,122	0	0	0	57,638,122	0
97	Totals (all business)	XXX	787,250,088	144,991,545	0	0	932,241,633	0
98.	Less reinsurance ceded	XXX	38,770,069	0	0	0	38,770,069	0
99.	Totals (all business) less reinsurance ceded	XXX	748,480,019	144,991,545	0	0	893,471,564	0
	DETAILS OF WRITE-INS							
58001.	Military APO/FPO	XXX	526,797	0	0	0	526,797	0
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	526,797	0	0	0	526,797	0
9401.	Internal Replacement	XXX	9,663,418	0	0	0	9,663,418	0
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	9,663,418	0	0	0	9,663,418	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 50
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 7

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

PART 1- ORGANIZATIONAL CHART



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 *
0850	The Penn Mutual Life Insurance Company	67644	23-0952300				The Penn Mutual Life Insurance Company	PA	UDP			0.000		NO	
0850	The Penn Mutual Life Insurance Company	93262	23-2142731				The Penn Insurance and Annuity Company	DE	RE	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company	15370	46-4355668				PIA Reinsurance Company of Delaware I	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company		23-1706189				Hornor Townsend & Kent, LLC	DE	NIA	1847 Financial, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2667559				HTK Insurance Agency, Inc.	DE	IA	Hornor Townsend & Kent, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2566941				Penn Mutual Asset Management, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		87-2907579				HLS I, LLC	PA	NIA	Penn Mutual Asset Management, LLC	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2209178				Penn Series Fund, Inc.	PA	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		27-5126301				Penn Mutual Payroll Administration, LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		45-4797815				ILS Holdings, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		82-5050907				myWorth, LLC	PA	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		47-5413232				Dresher Run I, LLC	DE	DS	The Penn Insurance and Annuity Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company	68632	06-0523876				Vantis Life Insurance Company	DE	IA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company	13588	13-4337991				The Penn Insurance and Annuity Company of New York	NY	IA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	YES	
0850	The Penn Mutual Life Insurance Company						The Savings Bank Life Insurance Company Agency, LLC	CT	NIA	Vantis Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		36-5066491				1847 Insurance Captive, LLC	DE	IA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		37-2137590				1847 Select Ventures, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		37-2151342				1847 Financial, LLC	DE	NIA	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	

Asterisk	Explanation

NONE

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?	YES
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.	YES

Explanation:

1.

2.

3.

5.

7.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490] — 9 3 2 6 2 2 0 2 6 4 9 0 0 0 0 0 2
2. Medicare Part D Coverage Supplement [Document Identifier 365] — 9 3 2 6 2 2 0 2 6 3 6 5 0 0 0 0 2
3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445] — 9 3 2 6 2 2 0 2 6 4 4 5 0 0 0 0 2
5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447] — 9 3 2 6 2 2 0 2 6 4 4 7 0 0 0 0 2
7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449] — 9 3 2 6 2 2 0 2 6 4 4 9 0 0 0 0 2
8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700] — 9 3 2 6 2 2 0 2 6 7 0 0 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. State Deposits	2,886,325	0	2,886,325	2,936,000
2505. Agent Receivables	1,604,174	0	1,604,174	1,697,365
2506. Other Assets	0	0	0	60,272
2597. Summary of remaining write-ins for Line 25 from overflow page	4,490,499	0	4,490,499	4,693,637

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. Other Liabilities	15,302,125	20,111,938
2597. Summary of remaining write-ins for Line 25 from overflow page	15,302,125	20,111,938

Additional Write-ins for Summary of Operations Line 27

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704. Change in Group Reserves	(132,936)	(94,858)	(197,579)
2705.	0	0	0
2706.	0	0	0
2797. Summary of remaining write-ins for Line 27 from overflow page	(132,936)	(94,858)	(197,579)

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		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals		
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		

NONE

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	490,682,793	444,811,402
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	5,039,240	30,684,815
	2.2 Additional investment made after acquisition	61,510,644	127,327,323
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	5,642,600
5.	Unrealized valuation increase/(decrease)	5,574,777	(692,043)
6.	Total gain (loss) on disposals	0	117,741
7.	Deduct amounts received on disposals	10,301,574	104,298,894
8.	Deduct amortization of premium, depreciation and proportional amortization	2,051,323	3,555,273
9.	Total foreign exchange change in book/adjusted carrying value	(121,488)	620,999
10.	Deduct current year's other than temporary impairment recognized	1,794,035	9,975,876
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	548,539,034	490,682,793
12.	Deduct total nonadmitted amounts	104,477	104,477
13.	Statement value at end of current period (Line 11 minus Line 12)	548,434,557	490,578,316

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	10,871,478,787	9,478,001,551
2.	Cost of bonds and stocks acquired	2,007,102,814	3,727,047,679
3.	Accrual of discount	38,241,815	65,579,867
4.	Unrealized valuation increase/(decrease)	3,989,286	66,804
5.	Total gain (loss) on disposals	(2,624,458)	28,675,139
6.	Deduct consideration for bonds and stocks disposed of	778,824,451	2,334,862,509
7.	Deduct amortization of premium	44,632,950	89,404,753
8.	Total foreign exchange change in book/adjusted carrying value	0	0
9.	Deduct current year's other than temporary impairment recognized	0	5,053,408
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	1,475,379	1,428,417
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	12,096,206,222	10,871,478,787
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	12,096,206,222	10,871,478,787

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)	2,895,497,823	17,508,710	39,877,627	12,441,824	2,895,497,823	2,885,570,730	0	2,726,230,663
2. NAIC 2 (a)	3,436,740,930	93,256,394	34,423,395	(11,623,746)	3,436,740,930	3,483,950,183	0	3,202,825,434
3. NAIC 3 (a)	242,621,832	5,174,771	8,785,911	(40,649)	242,621,832	238,970,043	0	226,538,613
4. NAIC 4 (a)	217,874,170	19,326,448	14,686,746	(4,582)	217,874,170	222,509,290	0	171,096,167
5. NAIC 5 (a)	47,706,533	0	2,032,849	138,562	47,706,533	45,812,246	0	55,461,871
6. NAIC 6 (a)	724,947	108,683	0	(449,609)	724,947	384,021	0	829,174
7. Total ICO	6,841,166,235	135,375,006	99,806,528	461,800	6,841,166,235	6,877,196,513	0	6,382,981,922
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	4,301,434,360	355,656,952	153,305,244	(1,192,034)	4,301,434,360	4,502,594,034	0	3,812,008,611
9. NAIC 2	310,881,549	52,472,920	994,758	(4,895,509)	310,881,549	357,464,202	0	357,557,129
10. NAIC 3	64,241,137	7,964,499	33,751	655,384	64,241,137	72,827,269	0	47,536,713
11. NAIC 4	2,500,000	0	0	0	2,500,000	2,500,000	0	2,500,000
12. NAIC 5	582,622	0	11,223	0	582,622	571,399	0	587,834
13. NAIC 6	5,044,480	0	0	58,520	5,044,480	5,103,000	0	5,105,100
14. Total ABS	4,684,684,148	416,094,371	154,344,976	(5,373,639)	4,684,684,148	4,941,059,904	0	4,225,295,387
PREFERRED STOCK								
15. NAIC 1	8,700,771	0	0	(14,646)	8,700,771	8,686,125	0	8,699,059
16. NAIC 2	40,340,215	0	1,250,000	(387,698)	40,340,215	38,702,517	0	40,866,782
17. NAIC 3	8,268,000	0	0	(303,200)	8,268,000	7,964,800	0	8,004,800
18. NAIC 4	0	0	0	0	0	0	0	2,043,360
19. NAIC 5	0	0	0	0	0	0	0	0
20. NAIC 6	0	0	0	0	0	0	0	0
21. Total Preferred Stock	57,308,985	0	1,250,000	(705,544)	57,308,985	55,353,441	0	59,614,000
22. Total ICO, ABS & Preferred Stock	11,583,159,368	551,469,377	255,401,504	(5,617,383)	11,583,159,368	11,873,609,858	0	10,667,891,309

(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 $ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; 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	0	XXX	0	0	0

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	10,046,018	8,939,308
2.	Cost of short-term investments acquired	0	26,801,122
3.	Accrual of discount	0	242,337
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(1,379)	2,353
6.	Deduct consideration received on disposals	9,999,219	25,917,533
7.	Deduct amortization of premium	45,411	21,569
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)	9	10,046,018
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	9	10,046,018

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)	464,643,529
2.	Cost paid/(consideration received) on additions	203,241,261
3.	Unrealized valuation increase/(decrease)	26,288,978
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	135,988,482
6.	Considerations received/(paid) on terminations	298,515,340
7.	Amortization	0
8.	Adjustment to the book/adjusted carrying value of hedged item	0
9.	Total foreign exchange change in book/adjusted carrying value	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	531,646,910
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	531,646,910

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)

3.1 Add:

Change in variation margin on open contracts - highly effective hedges

3.11 Section 1, Column 15, current year to date minus

3.12 Section 1, Column 15, prior year

Change in variation margin on open contracts - all other

3.13 Section 1, Column 18, current year to date minus

3.14 Section 1, Column 18, prior year

3.2 Add:

Change in adjustment to basis of hedged item

3.21 Section 1, Column 17, current year to date minus

3.22 Section 1, Column 17, prior year

Change in amount recognized

3.23 Section 1, Column 19, current year to date minus

3.24 Section 1, Column 19, prior year plus

3.25 SSAP No. 108 adjustments

3.3 Subtotal (Line 3.1 minus Line 3.2)

4.1 Cumulative variation margin on terminated contracts during the year

4.2 Less:

4.21 Amount used to adjust basis of hedged item

4.22 Amount recognized

4.23 SSAP No. 108 adjustments

4.3 Subtotal (Line 4.1 minus Line 4.2)

5. Dispositions gains (losses) on contracts terminated in prior year:

5.1 Total gain (loss) recognized for terminations in prior year

5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year

6. Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)
7. Deduct total nonadmitted amounts
8. Statement value at end of current period (Line 6 minus Line 7)

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	531,646,898	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		531,646,898
4.	Part D, Section 1, Column 6	1,654,099,431	
5.	Part D, Section 1, Column 7	(1,122,452,535)	
6.	Total (Line 3 minus Line 4 minus Line 5)		2
		Fair Value Check	
7.	Part A, Section 1, Column 16	531,646,898	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		531,646,898
10.	Part D, Section 1, Column 9	1,654,099,431	
11.	Part D, Section 1, Column 10	(1,122,452,535)	
12	Total (Line 9 minus Line 10 minus Line 11)		2
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	70,522,184	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	70,522,187	
16.	Total (Line 13 plus Line 14 minus Line 15)		(3)

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	231,087,456	213,332,522
2.	Cost of cash equivalents acquired	1,563,343,209	2,988,843,900
3.	Accrual of discount	0	856,821
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	1,562,008,859	2,971,945,787
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)	232,421,806	231,087,456
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	232,421,806	231,087,456

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

Schedule B - Part 2 - Mortgage Loans Acquired and Additions Made

N O N E

Schedule B - Part 3 - Mortgage Loans Disposed, Transferred or Repaid

N O N E

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 Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Atlas Venture Fund XIII, L.P.	Cambridge	MA	Atlas Venture		03/31/2022	1	0	160,001	0	246,666	0.007
000000-00-0	Atlas Venture Fund XIV	Cambridge	MA	Atlas Venture		12/12/2024	1	0	186,667	0	2,333,334	0.011
000000-00-0	Atlas Venture Opportunity Fund III, L.P.	Cambridge	MA	Atlas Venture		08/08/2025	1	0	145,001	0	1,524,999	0.005
000000-00-0	Bessemer Venture Partners X, L.P.	Larchmont	NY	Bessemer Venture Partners		09/30/2018	1	0	26,470	0	57,677	0.002
000000-00-0	Frazier Life Sciences Venture Fund XII, L.P.	Menlo Park	CA	Frazier Life Sciences		02/13/2025	1	0	875,000	0	7,825,000	0.008
000000-00-0	Frazier Life Sciences VIII, L.P.	Menlo Park	CA	Frazier Life Sciences		09/30/2015	1	0	12,000	0	12,000	0.011
000000-00-0	Frazier Life Sciences XI, L.P.	Menlo Park	CA	Frazier Life Sciences		03/31/2022	1	0	96,000	0	690,000	0.003
000000-00-0	Glendower Capital Secondary Opportunities Fund IV, L.P.	London	GBR	CVC Secondary Partners		04/01/2018		0	81,319	0	2,719,215	0.005
000000-00-0	Glendower Secondary Opportunities Fund VI	London	GBR	CVC Secondary Partners		09/01/2024		0	450,000	0	14,074,200	0.004
000000-00-0	ICG LP Secondaries Fund II, LP	Wilmington	DE	ICG		12/19/2025		0	2,740,463	0	27,259,537	0.030
000000-00-0	Lightspeed Ascent Fund, L.P.	Menlo Park	CA	Lightspeed Venture Partners		11/01/2024	1	0	25,502	0	21,859	0.001
000000-00-0	Lightspeed Venture Partners Select V	Menlo Park	CA	Lightspeed Venture Partners		03/11/2022	1	0	175,000	0	0	0.002
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Longitude Capital		03/31/2016	1	0	77,775	0	8,336	0.004
000000-00-0	Pantheon Salus Senior Credit Secondaries III	New York	NY	Pantheon Ventures		09/30/2024		0	180,000	0	2,778,090	0.006
000000-00-0	Point 406 Ventures III, L.P.	Boston	MA	.406 Ventures		04/30/2015	1	0	68,000	0	212,000	0.018
000000-00-0	StepStone VC Micro V	Owings Mills	MD	StepStone Group		09/30/2024		0	248,545	0	3,998,676	0.021
000000-00-0	Trinity Ventures 2024	Menlo Park	CA	Trinity Ventures		12/19/2024	1	0	7,785	0	236,238	0.008
000000-00-0	Unusual Ventures Fund III, L.P.	Menlo Park	CA	Unusual Ventures		03/25/2022	1	0	105,000	0	900,000	0.006
000000-00-0	Upfront Growth Fund I, L.P.	Los Angeles	CA	Upfront Ventures		03/31/2015	1	0	2,455	0	382,538	0.037
000000-00-0	Upfront V, L.P.	Los Angeles	CA	Upfront Ventures		11/30/2014	1	0	17,771	0	1,785,664	0.011
000000-00-0	Upfront VI, L.P.	Los Angeles	CA	Upfront Ventures		05/31/2017	1	0	57,895	0	299,081	0.005
000000-00-0	US Venture Partners XII, L.P.	Menlo Park	CA	U.S. Venture Partners		03/31/2018	1	0	95,000	0	202,500	0.015
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								0	5,833,650	0	67,567,610	XXX
000000-00-0	Bayview Residential Mortgage Income Fund, L.P.	Coral Gables	FL	Bayview Asset Management		01/01/2025		0	15,605,305	0	34,394,695	0.198
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated								0	15,605,305	0	34,394,695	XXX
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	ABRY Partners		07/31/2018		0	25,081	0	4,329,393	0.003
000000-00-0	ABRY Heritage Partners II, L.P.	Boston	MA	ABRY Partners		12/31/2021	3	0	283,462	0	1,565,082	0.005
000000-00-0	ABRY Partners IX, L.P.	Boston	MA	ABRY Partners		01/31/2019	3	0	304,756	0	398,888	0.002
000000-00-0	ABRY Partners Pegasus, L.P.	Boston	MA	ABRY Partners		06/09/2026	3	0	708,710	0	161,966	0.001
000000-00-0	ABRY Partners VII, L.P.	Boston	MA	ABRY Partners		08/10/2011	3	0	1,301	0	53,264	0.002
000000-00-0	Arbour Lane Capital Opportunity Fund IV	Stamford	CT	Arbour Lane Capital Management		09/30/2024	11	0	90,272	0	7,500,208	0.008
000000-00-0	Battery Ventures XV, L.P.	Waltham	MA	Battery Ventures		02/03/2026		384,000	0	0	18,816,000	0.006
000000-00-0	Bessemer Venture Partners Century Fund II, L.P.	New York	NY	Bessemer Venture Partners		03/01/2021		0	298,667	0	0	0.003
000000-00-0	Brynwood Partners IX, L.P.	Greenwich	CT	Brynwood Partners		07/26/2023	3	0	25,649	0	1,699,498	0.005
000000-00-0	Brynwood Partners VIII L.P.	Greenwich	CT	Brynwood Partners		01/31/2018	3	0	2,720	0	44,904	0.003
000000-00-0	Clearview Capital Fund V, L.P.	Stamford	CT	Clearview Capital		03/16/2023	3	0	151,964	0	1,525,238	0.003
000000-00-0	Columbia Capital Equity Partners VIII-A, L.P.	Alexandria	VA	Columbia Capital		11/21/2022		0	236,232	0	1,171,173	0.006
000000-00-0	EnCap Energy Capital Fund XII, L.P.	Houston	TX	EnCap Investments		02/01/2024		0	290,593	0	2,177,173	0.001
000000-00-0	EnCap Flatrock Midstream Fund IV, L.P.	Houston	TX	EnCap Flatrock Midstream		08/31/2017		0	3,015	0	122,380	0.001
000000-00-0	FH Structured Solutions Fund I, L.P.	Wilmington	DE	Frazier Healthcare Partners		12/18/2025		1,349,984	0	0	21,150,016	0.023
000000-00-0	Frazier Growth Buyout Fund XI, L.P.	Seattle	WA	Frazier Growth Buyout		09/30/2024	3	0	68,000	0	7,764,000	0.005
000000-00-0	Frazier Growth Buyout VIII, L.P.	Seattle	WA	Frazier Growth Buyout		09/30/2015	3	0	14,000	0	32,000	0.012
000000-00-0	Graham Partners IV, L.P.	Newtown Sqaure	PA	Graham Partners		07/31/2015	3	0	9,489	0	197,192	0.011
000000-00-0	Graham Partners V, L.P.	Newtown Sqaure	PA	Graham Partners		03/31/2019	3	0	226,862	0	0	0.006
000000-00-0	Graham Partners VI, L.P.	Newtown Sqaure	PA	Graham Partners		09/01/2023	3	0	413,858	0	1,034,005	0.002
000000-00-0	Mainsail Partners VII, L.P.	Austin	TX	Mainsail Partners		03/19/2025	3	0	534,297	0	5,557,793	0.006
000000-00-0	MHR Institutional Partners IV, L.P.	New York	NY	MHR Fund Management		06/27/2016	11	0	10,000	0	679,869	0.002
000000-00-0	New Heritage Capital Fund IV, L.P.	Boston	MA	New Heritage Capital		07/31/2023	3	0	21,823	0	2,357,927	0.007
000000-00-0	NGP Natural Resources XII, L.P.	Irving	TX	NGP Energy Capital		08/31/2017		0	18,775	0	262,343	0.001
000000-00-0	NGP Natural Resources XIII, L.P.	Irving	TX	NGP Energy Capital		10/31/2023		0	285,830	0	3,048,086	0.003
000000-00-0	Pamlico Capital VI, L.P.	Charlotte	NC	Pamlico Capital		02/01/2025	3	0	631,553	0	7,368,447	0.005
000000-00-0	Public Pension Capital, LLC	New York	NY	PPC Enterprises		04/01/2026	3	0	66,511	0	19,933,489	0.013
000000-00-0	Summit Partners Growth Equity Fund XI, L.P.	Boston	MA	Summit Partners		12/31/2021		0	93,916	0	765,655	0.000

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 Administrative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	U.S. Venture Partners Select Fund I	Menlo Park	CA	U.S. Venture Partners		01/29/2025		0	158,000	0	789,299	0.021
000000-00-0	Warburg Pincus Global Growth 15, L.P.	New York	NY	Warburg Pincus		10/01/2025		0	400,000	0	9,300,000	0.001
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								1,733,984	5,375,335	0	119,805,288	XXX
000000-00-0	Boston Financial Institutional Tax Credit 59, LP	Boston	MA	Commitment Adjustment		10/26/2023		0	2,270	0	0	3.857
000000-00-0	Raymond James Tax Credit Fund 50, LLC	St. Petersburg	FL	Commitment Adjustment		11/14/2022		0	3,164	0	0	3.555
4899999. Qualifying federal tax credit investments - unaffiliated								0	5,434	0	0	XXX
7899999. Total - unaffiliated								1,733,984	26,819,724	0	221,767,593	XXX
7999999. Total - affiliated								0	0	0	0	XXX
8099999 - Totals								1,733,984	26,819,724	0	221,767,593	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
000000-00-0	Atlas Venture Fund XI, L.P.	Cambridge	MA	Return of Capital	06/30/2017	05/13/2026	105,600	0	0	0	0	0	0	105,600	105,600	0	0	0	0
000000-00-0	Atlas Venture Opportunity Fund I, L.P.	Cambridge	MA	Return of Capital	01/01/2019	05/20/2026	13,260	0	0	0	0	0	0	13,260	13,260	0	0	0	0
000000-00-0	European Secondary Development Fund V	London		Return of Capital	07/22/2016	04/23/2026	49,062	0	0	0	0	0	0	49,062	49,062	0	0	0	0
000000-00-0	Glendower Capital Secondary Opportunities Fund IV, L.P.	London	GBR	Return of Capital	04/01/2018	06/24/2026	153,391	0	0	0	0	0	0	153,391	153,391	0	0	0	0
000000-00-0	Lightspeed Venture Partners Select II, L.P.	Menlo Park	CA	Return of Capital	03/10/2016	06/25/2026	69,311	0	0	0	0	0	0	69,311	69,311	0	0	0	0
000000-00-0	Lightspeed Venture Partners Select, L.P.	Menlo Park	CA	Return of Capital/OTTI	03/24/2014	05/13/2026	16,881	0	0	405,459	0	(405,459)	0	16,881	16,881	0	0	0	0
000000-00-0	Longitude Venture Partners II, L.P.	Menlo Park	CA	Return of Capital	04/25/2013	06/29/2026	50,701	0	0	0	0	0	0	50,701	50,701	0	0	0	0
000000-00-0	Pantheon Salus Senior Credit Secondaries III	New York	NY	Return of Capital	09/30/2024	04/10/2026	18,038	0	0	0	0	0	0	18,038	18,038	0	0	0	0
000000-00-0	Point 406 Ventures II, L.P.	Boston	MA	Return of Capital	12/13/2011	05/13/2026	346,432	0	0	0	0	0	0	346,432	346,432	0	0	0	0
000000-00-0	Shasta Ventures III, L.P.	Menlo Park	CA	Return of Capital	01/25/2012	04/15/2026	107,965	0	0	0	0	0	0	107,965	107,965	0	0	0	0
000000-00-0	Omega Fund IV, L.P.	Boston	MA	OTTI	06/20/2013	06/01/2026	0	0	0	456,138	0	(456,138)	0	0	0	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							930,639	0	0	861,597	0	(861,597)	0	930,639	930,639	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	Return of Capital	07/31/2018	06/16/2026	163,567	0	0	0	0	0	0	163,567	163,567	0	0	0	0
000000-00-0	ABRY Partners IX, L.P.	Boston	MA	Return of Capital	01/31/2019	06/09/2026	703,131	0	0	0	0	0	0	703,131	703,131	0	0	0	0
000000-00-0	ABRY Partners VII, L.P.	Boston	MA	Return of Capital/OTTI	08/10/2011	06/01/2026	72,712	0	0	199,447	0	(199,447)	0	72,712	72,712	0	0	0	0
000000-00-0	ABRY Senior Equity V, L.P.	Boston	MA	Return of Capital	12/01/2016	04/03/2026	91,018	0	0	0	0	0	0	91,018	91,018	0	0	0	0
000000-00-0	Beacon Capital Strategic Partners VII, L.P.	Boston	MA	Return of Capital	10/20/2015	04/21/2026	70,216	0	0	0	0	0	0	70,216	70,216	0	0	0	0
000000-00-0	EnCap Energy Capital Fund VIII, L.P. - Continuation Vehicle	Houston	TX	Return of Capital	10/15/2025	04/01/2026	19,116	0	0	0	0	0	0	19,116	19,116	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	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	EnCap Energy Capital Fund XI, L.P.	Houston	TX	Return of Capital	01/31/2017	04/03/2026	437,496	0	0	0	0	0	0	437,496	437,496	0	0	0	0
000000-00-0	Graham Partners IV, L.P.	Newtown Sqaure	PA	Return of Capital	07/31/2015	05/20/2026	1,665	0	0	0	0	0	0	1,665	1,665	0	0	0	0
000000-00-0	Miravast ILS Credit Opportunities L.P.	Ewing	NJ	Return of Capital	12/02/2017	04/10/2026	59,858	0	0	0	0	0	0	59,858	59,858	0	0	0	0
000000-00-0	Warburg Pincus Global Growth 15, L.P.	New York	NY	Return of Capital	10/01/2025	04/10/2026	2,500	0	0	0	0	0	0	2,500	2,500	0	0	0	0
000000-00-0	Warburg Pincus Private Equity XI, LP	New York	NY	Return of Capital	05/24/2012	05/26/2026	61,680	0	0	0	0	0	0	61,680	61,680	0	0	0	0
000000-00-0	Frazier Growth Buyout VIII, L.P.	Seattle	WA	OTTI	09/30/2015	06/01/2026	0	0	0	732,992	0	(732,992)	0	0	0	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							1,682,959	0	0	932,439	0	(932,439)	0	1,682,959	1,682,959	0	0	0	0
7899999. Total - unaffiliated							2,613,598	0	0	1,794,035	0	(1,794,035)	0	2,613,598	2,613,598	0	0	0	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							2,613,598	0	0	1,794,035	0	(1,794,035)	0	2,613,598	2,613,598	0	0	0	0

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Insurance and Annuity Company

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
765433-PE-1	CITY OF RICHMOND VA PUBLIC UTILITY REVEN	06/09/2026	EXCHANGE OFFER		699,037	675,000	9,550	1.C
765433-PF-8	CITY OF RICHMOND VA PUBLIC UTILITY REVEN	06/09/2026	EXCHANGE OFFER		2,407,793	2,325,000	32,894	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					3,106,830	3,000,000	42,444	XXX
097947-AA-3	BOND US BIDCO 1 INC/BIDCO 2/BIDCO 3/GERM	05/07/2026	WELLS FARGO SECS LLC		1,000,000	1,000,000	0	4.B FE
16411Q-AZ-4	CHENIERE ENERGY PARTNERS LP	05/26/2026	BANC/AMERICA SECUR.L		3,489,430	3,500,000	0	2.B FE
19075Q-AH-5	COBANK ACB	05/13/2026	VARIOUS		8,545,724	8,500,000	0	2.B FE
25179M-BL-6	DEVON ENERGY CORP	06/25/2026	EXCHANGE OFFER		2,061,453	2,000,000	31,111	2.A FE
25179M-BN-2	DEVON ENERGY CORP	06/25/2026	EXCHANGE OFFER		8,021,123	8,000,000	170,444	2.A FE
25470D-CX-5	DISCOVERY COMMUNICATIONS LLC	05/29/2026	EXCHANGE OFFER		4,174,771	3,500,000	7,214	3.B FE
36120R-AJ-8	FXI HOLDINGS INC	05/15/2026	PIK BOND		108,683	108,683	0	6. FE
36875R-AB-2	GENERADORA DE GATUN SA	05/01/2026	VARIOUS		8,037,500	8,000,000	0	2.C FE
40440V-BE-4	HPS CORPORATE LENDING FUND	05/12/2026	WELLS FARGO SECS LLC		5,992,080	6,000,000	0	2.C FE
440930-AA-3	HORSESHOE FUNDING TRUST II	05/05/2026	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	2.B FE
489170-AG-5	KENNAMETAL INC	05/19/2026	BANC/AMERICA SECUR.L		2,989,440	3,000,000	0	2.C FE
53219L-BA-6	LIFEPOINT HEALTH INC	04/28/2026	VARIOUS		4,681,725	4,721,000	1,393	4.B FE
606822-DY-7	MITSUBISHI UFJ FINANCIAL GROUP INC	04/08/2026	MORGAN STANLEY & CO		3,000,000	3,000,000	0	1.G FE
60688X-BR-0	MIZUHO BANK LTD	04/08/2026	BK OF NY/MIZUHO SECU		6,000,000	6,000,000	0	1.F FE
65339K-EH-9	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/16/2026	JPM SECURITIES-FIXED		6,000,000	6,000,000	0	2.B FE
69865@-AA-5	Pantheon Salus Senior Credit Secondaries	06/26/2026	NON-BROKER TRADE, BO		450,000	450,000	0	1.G PL
69865@-AB-3	Pantheon Salus Senior Credit Secondaries	06/26/2026	NON-BROKER TRADE, BO		270,000	270,000	0	2.C PL
703481-AE-1	PATTERSON-UTI ENERGY INC	05/05/2026	VARIOUS		8,036,660	8,000,000	0	2.C FE
793ESC-AB-0	ESC CB144A SAKS GLOBAL 11.0 1 DFLT	06/26/2026	EXCHANGE OFFER		0	4,500,000	0	6.
808513-CM-5	CHARLES SCHWAB CORP/THE	04/20/2026	CITIGROUP GLOBAL MKT		3,500,000	3,500,000	0	2.C FE
81762P-AJ-1	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL FIX		2,974,200	3,000,000	0	1.F FE
81762P-AK-8	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL FIX		1,977,680	2,000,000	0	1.F FE
83363U-AA-8	SOCIEDAD TRANSMISORA METROPOLITANA SPA	05/05/2026	VARIOUS		13,662,550	13,500,000	10,464	2.B FE
89352H-BL-2	TRANSCANADA PIPELINES LTD	04/15/2026	VARIOUS		4,013,000	4,000,000	0	2.C FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	04/08/2026	VARIOUS		4,056,778	4,000,000	0	4.B FE
92343V-HN-7	VERIZON COMMUNICATIONS INC	05/11/2026	WELLS FARGO SECS LLC		7,000,000	7,000,000	0	2.B FE
92840J-AB-5	VISTAJET MALTA FINANCE PLC / VISTA MANAG	04/29/2026	VARIOUS		1,870,000	2,000,000	30,990	4.C FE
92841H-AB-8	VISTAJET MALTA FINANCE PLC / VISTA MANAG	05/01/2026	VARIOUS		2,905,781	3,000,000	0	4.C FE
963320-BF-2	WHIRLPOOL CORP	06/02/2026	CITIGROUP GLOBAL MKT		1,000,000	1,000,000	0	3.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					118,818,578	122,549,683	251,616	XXX
02380K-AA-9	AMERICAN AIRLINES 2026-1 CLASS B PASS TH	04/27/2026	GOLDMAN SACHS & CO		3,000,000	3,000,000	0	2.C FE
1265M@-AA-0	CTL PASS-THRU TR SER 2 5.84 15AUG42	06/15/2026	NON-BROKER TRADE, BO		649,933	649,933	0	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					3,649,933	3,649,933	0	XXX
25472Y-AB-7	DISCOVERY HOLDINGS INC	05/27/2026	JPM SECURITIES-FIXED		4,987,500	5,000,000	0	2.C FE
87110S-AB-8	SWORD PURCHASER LLC	04/07/2026	VARIOUS		4,812,164	5,000,000	0	4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					9,799,664	10,000,000	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					135,375,005	139,199,616	294,060	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					135,375,005	139,199,616	294,060	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					135,375,005	139,199,616	294,060	XXX
38381U-AJ-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		186,527	186,527	0	1.A
38381U-G5-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		70,366	70,366	0	1.A
38383H-NS-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		187,489	187,489	0	1.A
38384U-HT-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		75,970	75,970	0	1.A
38385E-R4-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		133,427	133,427	0	1.A
38385F-DU-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		220,794	220,794	0	1.A
38385G-R4-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		217,312	217,312	0	1.A
38385H-NM-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		250,713	250,713	0	1.A
38385J-Z7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		573,129	573,129	0	1.A
38385M-BH-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		196,297	196,297	0	1.A

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38385M-BV-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		109,605	109,605	0	1.A
38385N-NU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		135,507	135,507	0	1.A
38385P-CU-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		223,430	223,430	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					2,580,566	2,580,566	0	XXX
3136BD-KK-3	FANNIE MAE REMICS	06/01/2026	PAYUP		55,324	55,324	0	1.A
3136BL-QS-2	FANNIE MAE REMICS	06/01/2026	PAYUP		70,006	70,006	0	1.A
3136BU-5W-6	FANNIE MAE REMICS	06/01/2026	PAYUP		66,247	66,247	0	1.A
3136BU-DR-8	FANNIE MAE REMICS	06/01/2026	PAYUP		64,318	64,318	0	1.A
3136BU-KU-3	FANNIE MAE REMICS	06/01/2026	PAYUP		78,188	78,188	0	1.A
3136BW-GU-4	FANNIE MAE REMICS	06/01/2026	PAYUP		156,589	156,589	0	1.A
3136BW-HF-6	FANNIE MAE REMICS	06/01/2026	PAYUP		116,390	116,390	0	1.A
3136BW-J4-9	FANNIE MAE REMICS	06/01/2026	PAYUP		84,595	84,595	0	1.A
3136BW-NV-4	FANNIE MAE REMICS	06/01/2026	PAYUP		82,640	82,640	0	1.A
3136BW-PD-2	FANNIE MAE REMICS	06/01/2026	PAYUP		87,627	87,627	0	1.A
3136BW-ZZ-2	FANNIE MAE REMICS	06/01/2026	PAYUP		150,588	150,588	0	1.A
3136BX-N3-4	FANNIE MAE REMICS	06/01/2026	PAYUP		106,244	106,244	0	1.A
3136BX-PX-6	FANNIE MAE REMICS	06/01/2026	PAYUP		228,233	228,233	0	1.A
3136BX-SD-7	FANNIE MAE REMICS	06/01/2026	PAYUP		110,151	110,151	0	1.A
3137H0-5W-4	FREDDIE MAC REMICS	06/01/2026	VARIOUS		11,660,549	18,203,630	36,508	1.A
3137H8-4B-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		151,349	151,349	0	1.A
3137HF-W7-6	FREDDIE MAC REMICS	06/01/2026	VARIOUS		5,397,453	6,070,552	8,150	1.A
3137HK-QY-3	FREDDIE MAC REMICS	06/01/2026	PAYUP		142,059	142,059	0	1.A
3137HL-3V-2	FREDDIE MAC REMICS	06/01/2026	PAYUP		290,063	290,063	0	1.A
3137HL-PK-2	FREDDIE MAC REMICS	06/01/2026	PAYUP		152,586	152,586	0	1.A
3137HL-UV-2	FREDDIE MAC REMICS	06/01/2026	PAYUP		79,282	79,282	0	1.A
3137HM-HF-0	FREDDIE MAC REMICS	06/01/2026	PAYUP		119,096	119,096	0	1.A
3137HM-U7-3	FREDDIE MAC REMICS	06/01/2026	PAYUP		186,716	186,716	0	1.A
3137HN-5S-3	FREDDIE MAC REMICS	06/01/2026	PAYUP		100,077	100,077	0	1.A
3137HN-E5-3	FREDDIE MAC REMICS	06/01/2026	PAYUP		125,828	125,828	0	1.A
3137HN-P2-8	FREDDIE MAC REMICS	06/01/2026	PAYUP		108,810	108,810	0	1.A
3137HN-SD-1	FREDDIE MAC REMICS	06/01/2026	PAYUP		131,369	131,369	0	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					20,102,377	27,318,557	44,658	XXX
3137HA-AK-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	04/15/2026	PERSHING & COMPANY		3,041,391	0	27,865	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					3,041,391	0	27,865	XXX
16161Y-AB-2	CHASE HOME LENDING MORTGAGE TRUST 2026-1	05/19/2026	WELLS FARGO SECS LLC		5,478,011	5,555,264	16,126	1.A FE
16162Q-AA-0	CHASE HOME LENDING MORTGAGE TRUST SERIES	05/19/2026	WELLS FARGO SECS LLC		3,189,528	3,230,413	9,377	1.A FE
316923-AB-7	FINANCE OF AMERICA STRUCTURED SECURITIES	06/24/2026	RAYMOND JAMES & ASSO		9,673,338	10,000,000	0	1.A
362979-AA-4	GS MORTGAGE-BACKED SECURITIES TRUST 2026	04/16/2026	GOLDMAN SACHS & CO		19,996,875	20,000,000	88,611	1.A FE
46661B-AC-2	JP MORGAN MORTGAGE TRUST 2026-3	04/30/2026	JPM SECURITIES-FIXED		49,937,500	50,000,000	213,889	1.A FE
69393M-AB-7	PMT LOAN TRUST 2026-INV5	05/19/2026	WELLS FARGO SECS LLC		7,910,000	8,000,000	23,222	1.A FE
69393M-BE-0	PMT LOAN TRUST 2026-INV5	05/01/2026	NOMURA SECURITIES/FI		8,271,469	8,300,000	13,949	1.B FE
693964-AD-0	PRKCM 2023-AFC2 TRUST	06/02/2026	WELLS FARGO SECS LLC		4,222,059	4,224,039	1,848	1.D
729912-AU-9	PMT LOAN TRUST 2026-CNF4	04/17/2026	NOMURA SECURITIES/FI		6,159,395	6,170,000	20,738	1.B FE
73015K-AC-9	PMT LOAN TRUST 2025-INV12	05/19/2026	WELLS FARGO SECS LLC		8,212,703	8,502,313	22,437	1.A FE
74388R-AS-6	PROVIDENT FUNDING MORTGAGE TRUST 2025-5	05/19/2026	WELLS FARGO SECS LLC		6,278,873	6,506,604	17,170	1.A FE
81750U-AA-3	SEQUOIA MORTGAGE TRUST 2026-7	06/04/2026	WELLS FARGO SECS LLC		19,912,500	20,000,000	85,556	1.A FE
81750W-AA-9	SEQUOIA MORTGAGE TRUST 2026-INV3	05/14/2026	BANC/AMERICA SECUR.L		19,956,250	20,000,000	64,167	1.A FE
89172E-AN-4	TOWD POINT MORTGAGE TRUST 2016-1	06/30/2026	BK OF NY/MIZUHO SECU		6,825,500	7,300,000	0	1.B FE
89172U-AH-1	TOWD POINT MORTGAGE TRUST 2016-4	05/18/2026	CITIGROUP GLOBAL MKT		2,658,750	3,000,000	5,880	1.B FE
89175J-AH-3	TOWD POINT MORTGAGE TRUST 2017-6	06/30/2026	WELLS FARGO SECS LLC		9,394,158	12,515,115	0	1.C FE
89175V-AE-3	TOWD POINT MORTGAGE TRUST 2018-2	05/13/2026	CANTOR FITZGERALD &		5,183,203	6,000,000	7,907	1.A FE
89175V-AG-8	TOWD POINT MORTGAGE TRUST 2018-2	05/20/2026	CITIGROUP GLOBAL MKT		6,525,269	8,195,000	16,558	2.A
89176L-AF-1	TOWD POINT MORTGAGE TRUST 2018-6	04/30/2026	JPM SECURITIES-FIXED		1,457,431	1,691,000	557	1.E
89178U-AJ-1	TOWD POINT MORTGAGE TRUST 2020-3	04/08/2026	WELLS FARGO SECS LLC		1,564,108	1,808,707	1,981	1.F FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					202,806,920	210,998,455	609,973	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
00249H-AC-7	AXMF RE-REMIC TRUST 2025-SBRR1	06/15/2026	PERSHING & COMPANY		2,367,053	2,351,986	6,605	2.C FE
05493X-AE-0	BAHA TRUST 2024-MAR	04/28/2026	JPM SECURITIES-FIXED		3,107,461	3,000,000	16,495	1.D FE
05495B-BP-0	BANK 2026-BNK52	06/15/2026	MORGAN STANLEY & CO		3,710,501	0	10,662	1.G FE
05495B-CA-2	BANK 2026-BNK52	06/12/2026	MORGAN STANLEY & CO		4,749,972	4,750,000	4,983	1.G FE
05554F-AF-2	BBCMS MORTGAGE TRUST 2023-C22	05/08/2026	BMOCM/BONDS		580,930	530,000	1,085	1.A
05592Y-AE-8	BMO 2025-C13 MORTGAGE TRUST	12/05/2025	BMOCM/BONDS		(251)	0	(2,379)	1.A FE
05615D-AH-0	BMO 2025-C12 MORTGAGE TRUST	05/15/2026	BMOCM/BONDS		3,165,000	3,000,000	9,382	1.A
06211H-AH-7	BANK5 2026-5YR22	05/21/2026	WELLS FARGO SECS LLC		3,999,888	4,000,000	6,624	1.G FE
06541D-BY-9	BANK 2023-BNK46	03/13/2026	BAIRD ROBERT W & CO		0	0	282	1.F
06541F-BD-0	BANK 2017-BNK4	04/30/2026	BMOCM/BONDS		4,360,735	4,443,000	0	1.E FE
06541J-AT-8	BANK 2021-BNK34	06/23/2026	WELLS FARGO SECS LLC		5,137,852	6,000,000	5,573	1.A FE
06644E-BZ-0	BANK5 2023-5YR1	04/30/2026	BMOCM/BONDS		3,043,590	2,987,000	0	1.D FE
08160B-AH-7	BENCHMARK 2018-B5 MORTGAGE TRUST	05/04/2026	BNP PARIBAS SEC CORP		7,672,613	7,862,417	3,860	1.D FE
08161B-BA-0	BENCHMARK 2018-B3 MORTGAGE TRUST	06/03/2026	GOLDMAN SACHS & CO		4,846,875	5,000,000	1,748	1.A FE
08162B-BJ-0	BENCHMARK 2019-B11 MORTGAGE TRUST	06/30/2026	BMOCM/BONDS		1,387,969	1,500,000	0	1.A
08163W-AG-0	BENCHMARK 2023-B40 MORTGAGE TRUST	04/30/2026	BMOCM/BONDS		2,268,155	2,167,000	0	1.G FE
08164J-AF-0	BENCHMARK 2026-B43 MORTGAGE TRUST	04/30/2026	CITIGROUP GLOBAL MKT		6,179,998	6,000,000	19,129	1.D FE
08164J-AH-6	BENCHMARK 2026-B43 MORTGAGE TRUST	05/01/2026	CITIGROUP GLOBAL MKT		6,028,464	0	55,650	1.A FE
081942-AF-1	BENCHMARK 2026-V22	05/08/2026	CITIGROUP GLOBAL MKT		3,999,853	4,000,000	16,339	1.G FE
17328F-AZ-8	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	05/14/2026	BMOCM/BONDS		3,613,750	4,000,000	4,977	1.D FE
20681A-AC-5	CONE COMMERCIAL MORTGAGE TRUST 2026-DFW3	05/01/2026	WELLS FARGO SECS LLC		5,000,000	5,000,000	15,971	1.D FE
302720-AE-7	FS COMMERCIAL MORTGAGE TRUST 2026-PALM	06/30/2026	CITIGROUP GLOBAL MKT		4,000,000	4,000,000	0	1.G FE
36251X-AW-7	GS MORTGAGE SECURITIES TRUST 2016-GS4	04/21/2026	GOLDMAN SACHS & CO		1,146,488	1,185,000	2,605	1.D FE
624944-AE-4	MTN COMMERCIAL MORTGAGE TRUST 2026-LPFX	04/21/2026	WELLS FARGO SECS LLC		2,000,000	2,000,000	3,838	1.G FE
69382U-AE-6	PTCM RE-REMIC TRUST 2026-FRR2	06/03/2026	PERSHING & COMPANY		3,165,110	3,989,500	4,174	1.G FE
69382U-AG-1	PTCM RE-REMIC TRUST 2026-FRR2	06/03/2026	PERSHING & COMPANY		2,111,364	2,700,000	2,817	2.C FE
69382U-BE-5	PTCM RE-REMIC TRUST 2026-FRR2	06/03/2026	PERSHING & COMPANY		3,624,889	4,000,000	16,728	2.C
69384C-AA-2	PTCM RE-REMIC TRUST 2026-FRR1	04/17/2026	PERSHING & COMPANY		4,735,059	5,359,900	29,340	2.C FE
69384C-AC-8	PTCM RE-REMIC TRUST 2026-FRR1	04/17/2026	PERSHING & COMPANY		4,791,999	5,777,425	29,342	3.C FE
69384C-AU-8	PTCM RE-REMIC TRUST 2026-FRR1	06/02/2026	BANC/AMERICA SECUR.L		3,172,500	4,000,000	800	3.C
854941-AC-5	STAR POINT 2025-1 LTD	06/15/2026	PERSHING & COMPANY		4,882,774	4,908,466	11,930	2.C FE
90276C-AJ-0	UBS COMMERCIAL MORTGAGE TRUST 2017-C2	04/17/2026	GOLDMAN SACHS & CO		2,926,523	3,000,000	6,322	1.E FE
90276V-AH-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C8	06/18/2026	BMOCM/BONDS		4,861,719	5,000,000	12,294	1.D FE
949936-AG-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/18/2026	WELLS FARGO SECS LLC		5,149,845	5,000,000	24,877	1.D FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					121,788,678	117,511,694	322,053	XXX
05494W-AL-5	BDS 2026-FL17 LLC	04/29/2026	WELLS FARGO SECS LLC		5,252,564	5,251,000	0	1.G FE
05620L-AG-7	BSPDF 2026-FL4 ISSUER LLC	05/11/2026	WELLS FARGO SECS LLC		4,500,000	4,500,000	0	1.G FE
23347L-AG-2	D2 MULTIFAMILY CREDIT 2026-FL1 ISSUER LT	04/16/2026	WELLS FARGO SECS LLC		4,000,000	4,000,000	0	1.G FE
44989V-AG-9	INCREF 2026-FL2 LLC	05/29/2026	CITIGROUP GLOBAL MKT		7,000,000	7,000,000	0	1.G FE
59319G-AG-1	MF1 2026-FL22 LLC	04/30/2026	JPM SECURITIES-FIXED		8,250,000	8,250,000	0	1.G FE
69292D-AG-8	PFP 2026-14 LTD	05/15/2026	MORGAN STANLEY & CO		4,000,000	4,000,000	0	1.G FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					33,002,564	33,001,000	0	XXX
01627A-AF-5	ALIGNED DATA CENTERS ISSUER LLC	06/26/2026	MORGAN STANLEY & CO		2,999,912	3,000,000	0	1.G FE
233046-BA-8	DB MASTER FINANCE LLC	05/29/2026	BARCLAYS CAPITAL FIX		5,000,000	5,000,000	0	2.B FE
47760Q-AJ-2	JIMMY JOHNS FUNDING LLC	06/18/2026	BARCLAYS CAPITAL FIX		7,000,000	7,000,000	0	2.B FE
746954-AC-0	QDOBA FUNDING LLC	05/18/2026	BARCLAYS CAPITAL FIX		6,500,000	6,500,000	0	2.B FE
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRUST 2022-A	04/30/2026	PERSHING & COMPANY		1,545,454	1,635,401	2,864	1.F FE
831943-AE-5	SMB PRIVATE EDUCATION LOAN TRUST 2024-A	04/29/2026	JPM SECURITIES-FIXED		4,195,000	4,000,000	13,700	2.B FE
95058X-AR-9	WENDY'S FUNDING LLC	05/12/2026	BK OF NY/MIZUHO SECU		1,968,348	1,995,000	17,427	2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					29,208,714	29,130,401	33,991	XXX
92535V-AU-6	VERTICAL BRIDGE CC LLC	05/20/2026	BANC/AMERICA SECUR.L		3,563,164	3,500,000	4,344	2.C FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					3,563,164	3,500,000	4,344	XXX
1889999999. Total - asset-backed securities (unaffiliated)					416,094,374	424,040,673	1,042,884	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1909999997. Total - asset-backed securities - Part 3					416,094,374	424,040,673	1,042,884	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					416,094,374	424,040,673	1,042,884	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					551,469,379	563,240,289	1,336,944	XXX
4509999997. Total - preferred stocks - Part 3					0	XXX	0	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					0	XXX	0	XXX
09352U-10-8	BLEND LABS INC	05/13/2026	NON-BROKER TRADE, BO	60,216.000	87,915		0	
639193-10-1	NAVAN INC	06/11/2026	BANC/AMERICA SECUR.L	21,956.000	468,980		0	
781154-10-9	RUBRIK INC	06/24/2026	BANC/AMERICA SECUR.L	4,382.000	314,409		0	
81762P-10-2	SERVICENOW INC	04/29/2026	BANC/AMERICA SECUR.L	5,422.000	486,047		0	
81764X-10-3	SERVICETITAN INC	06/24/2026	RAYMOND JAMES & ASSO	3,004.000	183,792		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					1,541,143	XXX	0	XXX
31338@-10-6	FHLB OF PITTSBURGH	04/07/2026	NON-BROKER TRADE, BO	5,330.000	533,000		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					533,000	XXX	0	XXX
5989999997. Total - common stocks - Part 3					2,074,143	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,074,143	XXX	0	XXX
5999999999. Total - preferred and common stocks					2,074,143	XXX	0	XXX
6009999999 - Totals					553,543,522	XXX	1,336,944	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
251129-5D-0	DETROIT CITY SCHOOL DISTRICT	05/01/2026	CALL 100		35,000	35,000	42,552	39,983	0	(4,983)	0	(4,983)	0	35,000	0	0	0	1,356	05/01/2039	1.C FE
64966H-TX-8	CITY OF NEW YORK NY	05/11/2026	CALL 103.24		2,832,060	2,743,181	2,743,181	2,743,181	0	0	0	0	0	2,743,181	0	0	0	161,848	12/01/2036	1.C FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					2,867,060	2,778,181	2,785,733	2,783,164	0	(4,983)	0	(4,983)	0	2,778,181	0	0	0	163,204	XXX	XXX
180782-EH-3	CLARK COUNTY SCHOOL DISTRICT FINANCE COR	06/01/2026	MATURITY		4,000,000	4,000,000	4,294,120	4,000,000	0	0	0	0	0	4,000,000	0	0	0	104,000	06/01/2026	1.D FE
196480-5Y-9	COLORADO HOUSING AND FINANCE AUTHORITY	05/01/2026	CALL 100		245,000	245,000	244,287	244,334	0	666	0	666	0	245,000	0	0	0	6,561	11/01/2038	1.A FE
19648G-GU-0	COLORADO HOUSING AND FINANCE AUTHORITY	05/01/2026	CALL 100		220,000	220,000	220,000	220,000	0	0	0	0	0	220,000	0	0	0	6,325	11/01/2044	1.A FE
19648G-GV-8	COLORADO HOUSING AND FINANCE AUTHORITY	05/01/2026	CALL 100		395,000	395,000	394,506	394,487	0	513	0	513	0	395,000	0	0	0	11,613	05/01/2048	1.A FE
19648G-JV-5	COLORADO HOUSING AND FINANCE AUTHORITY	05/01/2026	CALL 100		195,000	195,000	195,000	195,000	0	0	0	0	0	195,000	0	0	0	5,747	11/01/2044	1.A FE
386442-UH-8	GRAND RIVER DAM AUTHORITY	06/01/2026	CALL 100		505,000	505,000	505,000	505,000	0	0	0	0	0	505,000	0	0	0	17,498	06/01/2030	1.D FE
45203M-XF-3	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	CALL 100		105,000	105,000	105,000	105,000	0	0	0	0	0	105,000	0	0	0	3,105	04/01/2054	1.A FE
54627R-AR-1	LOUISIANA LOCAL GOVERNMENT ENVIRONMENTAL	06/01/2026	PAYDOWN		363,867	363,867	363,867	0	0	0	0	0	0	363,867	0	0	0	9,244	06/01/2031	1.A FE
60416T-6T-0	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		715,000	715,000	715,000	715,000	0	0	0	0	0	715,000	0	0	0	37,215	07/01/2043	1.B FE
60416T-YX-0	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		60,000	60,000	62,655	61,957	0	(1,957)	0	(1,957)	0	60,000	0	0	0	3,175	07/01/2043	1.B FE
60416U-DK-8	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		245,000	245,000	245,000	245,000	0	0	0	0	0	245,000	0	0	0	11,767	07/01/2047	1.B FE
60416U-EQ-4	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		125,000	125,000	124,375	124,392	0	608	0	608	0	125,000	0	0	0	6,465	07/01/2049	1.B FE
626207-YS-7	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA	04/01/2026	CALL 100		91,000	91,000	101,293	99,816	0	(8,816)	0	(8,816)	0	91,000	0	0	0	3,210	04/01/2057	2.A FE
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY	03/15/2026	VARIOUS		1,102	1,102	1,102	1,102	0	0	0	0	0	1,102	0	0	0	31	03/15/2039	1.B FE
660043-AG-5	NORTH HUDSON SEWERAGE AUTHORITY/NJ	06/01/2026	CALL 100		160,000	160,000	157,133	158,789	0	1,211	0	1,211	0	160,000	0	0	0	4,197	06/01/2032	1.E FE
67704L-AA-9	OGLETHORPE POWER CORP	06/29/2026	CALL 100		500,000	500,000	492,690	496,467	0	3,533	0	3,533	0	500,000	0	0	0	27,516	01/01/2035	2.A FE
67756Q-5N-3	OHIO HOUSING FINANCE AGENCY	06/01/2026	CALL 100		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	5,641	09/01/2043	1.B FE
765433-MB-0	CITY OF RICHMOND VA PUBLIC UTILITY REVEN	06/09/2026	EXCHANGE OFFER		3,106,830	3,000,000	3,232,020	3,119,249	0	(12,419)	0	(12,419)	0	3,106,830	0	0	0	95,499	01/15/2043	1.C FE
78605Q-AJ-6	SACRAMENTO COUNTY PUBLIC FINANCING AUTHO	04/01/2026	CALL 100		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,550	04/01/2050	1.D FE
786134-RN-8	NORTHERN CALIFORNIA SANITATION AGENCIES	06/22/2026	CALL 106.404		4,788,180	4,500,000	4,453,650	4,464,515	0	1,030	0	1,030	0	4,465,545	0	34,455	34,455	541,971	08/01/2040	1.B FE
88046K-KZ-8	TENNESSEE HOUSING DEVELOPMENT AGENCY	05/01/2026	CALL 100		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	739	07/01/2049	1.B FE
88046K-LA-2	TENNESSEE HOUSING DEVELOPMENT AGENCY	05/01/2026	CALL 100		40,000	40,000	39,684	39,689	0	311	0	311	0	40,000	0	0	0	1,988	07/01/2054	1.B FE
914440-LJ-9	UNIVERSITY OF MASSACHUSETTS BUILDING AUT	05/13/2026	CALL 101.158		2,893,119	2,860,000	2,857,054	2,857,191	0	210	0	210	0	2,857,400	0	2,600	2,600	116,249	11/01/2040	1.C FE
917437-HK-4	UTAH HOUSING CORP	04/01/2026	CALL 100		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	6,501	01/01/2049	1.C FE
917437-SV-8	UTAH HOUSING CORP	04/01/2026	CALL 100		395,000	395,000	395,000	395,000	0	0	0	0	0	395,000	0	0	0	18,279	07/01/2050	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					19,494,098	19,065,969	19,543,436	18,786,988	0	(15,110)	0	(15,110)	0	19,135,744	0	37,055	37,055	1,046,086	XXX	XXX
83416W-AA-1	SOLAR STAR FUNDING LLC	06/30/2026	SINKING PAYMENT		26,630	26,630	25,965	26,274	0	30	0	30	0	26,630	0	0	0	716	06/30/2035	2.B FE
83416W-AB-9	SOLAR STAR FUNDING LLC	06/30/2026	SINKING PAYMENT		46,434	46,434	46,434	46,434	0	0	0	0	0	46,434	0	0	0	917	06/30/2035	2.B FE
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					73,064	73,064	72,399	72,708	0	30	0	30	0	73,064	0	0	0	1,633	XXX	XXX
00289L-AA-3	ATLANTICA TRANSMISION SUR SA	04/30/2026	SINKING PAYMENT		31,200	31,200	31,198	31,200	0	0	0	0	0	31,200	0	0	0	1,073	04/30/2043	2.C FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO	06/30/2026	SINKING PAYMENT		60,000	60,000	57,787	58,547	0	126	0	126	0	60,000	0	0	0	2,025	06/30/2035	2.B FE
115637-AP-5	BROWN-FORMAN CORP	04/17/2026	CITIGROUP GLOBAL MKT		2,920,879	3,500,000	3,100,650	3,132,659	0	3,084	0	3,084	0	3,135,743	0	(214,864)	(214,864)	120,313	07/15/2045	1.G FE
120568-BC-3	BUNGE LTD FINANCE CORP	06/11/2026	BARCLAYS CAPITAL FIX		2,727,480	3,000,000	2,577,480	2,699,784	0	22,026	0	22,026	0	2,721,810	0	5,670	5,670	47,438	05/14/2031	2.A FE
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC	05/07/2026	CA_CASH_CLOSE		351,500	370,000	324,675	332,123	0	19,377	0	19,377	0	351,500	0	0	0	12,791	02/15/2031	4.C FE
127097-AL-7	COTERRA ENERGY INC	06/25/2026	EXCHANGE OFFER		2,063,453	2,000,000	2,067,540	2,060,060	0	(3,002)	0	(3,002)	0	2,057,058	0	6,395	6,395	87,111	03/15/2034	2.A FE
127097-AN-3	COTERRA ENERGY INC	06/25/2026	EXCHANGE OFFER		8,029,123	8,000,000	7,992,680	7,993,539	0	(18)	0	(18)	0	7,993,521	0	35,603	35,603	406,444	02/15/2055	2.A FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP	06/26/2026	VARIOUS		2,544,815	2,444,000	2,446,220	2,445,421	0	(257)	0	(257)	0	2,445,164	0	(1,164)	(1,164)	285,210	06/15/2029	3.C FE
25461L-AD-4	DIRECTV FINANCING LLC / DIRECTV FINANCIN	05/14/2026	JPM SECURITIES-FIXED		2,057,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	57,500	57,500	150,000	02/15/2031	4.A FE
25470D-BU-2	DISCOVERY COMMUNICATIONS LLC	05/29/2026	EXCHANGE OFFER		4,174,771	3,500,000	4,191,358	4,182,270	0	(7,499)	0	(7,499)	0	4,174,771	0	0	0	108,714	05/15/2049	3.B FE
28228P-AC-5	EG GLOBAL FINANCE PLC	05/22/2026	CALL 106.16		1,910,880	1,800,000	2,007,000	1,933,696	0	(24,368)	0	(24,368)	0	1,909,327	0	(109,327)	(109,327)	214,080	11/30/2028	4.B FE
31503A-AA-2	FERMACA ENTERPRISES S DE RL DE CV	05/14/2026	CA_CASH_CLOSE		1,367,932	1,287,466	1,287,466	1,287,466	0	0	0	0	0	1,287,466	0	0	0	131,536	03/30/2038	2.B FE
316773-DJ-6	FIFTH THIRD BANCORP	06/11/2026	BANC/AMERICA SECUR.L		3,068,790	3,000,000	3,133,620	3,054,630	0	(12,860)	0	(12,860)	0	3,041,770	0	27,020	27,020	118,739	10/27/2028	2.A FE
413707-AA-8	HARRIMACK HOLDINGS LLC	06/01/2026	SINKING PAYMENT		87,500	87,500	87,500	87,500	0	0	0	0	0	87,500	0	0	0	1,276	04/01/2031	1.F PL
444859-BE-1	HUMANA INC	05/05/2026	JPM SECURITIES-FIXED		594,760	704,000	741,791	734,125	0	(353)	0	(353)	0	733,772	0	(139,012)	(139,012)	20,812	10/01/2044	2.B FE
444859-BG-6	HUMANA INC	05/05/2026	BARCLAYS CAPITAL FIX		1,617,060	2,000,000	1,998,100	1,998,388	0	37	0	37	0	1,998,425	0	(381,365)	(381,365)	61,600	03/15/2047	2.B FE
46090R-AA-2	INVESTCORP CREDIT MANAGEMENT BDC INC	04/01/2026	MATURITY		3,000,000	3,000,000	2,983,590	2,998,855	0	1,145	0	1,145	0	3,000,000	0	0	0	73,125	04/01/2026	2.C PL
476920-AA-1	JETBLUE AIRWAYS CORP / JETBLUE LOYALTY L	04/16/2026	GOLDMAN SACHS & CO		1,954,500	2,000,000	2,123,750	2,100,203	0	(7,056)	0	(7,056)	0	2,093,146	0	(138,646)	(138,646)	64,188	09/20/2031	4.A FE
489170-AE-0	KENNAMETAL INC	05/29/2026	CA_CASH_CLOSE		3,013,650	3,000,000	2,980,710	2,994,358	0	889	0	889	0	2,995,247	0	4,753	4,753	76,858	06/15/2028	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
53229K-AA-7	LIGHTNING POWER LLC	04/23/2026	MORGAN STANLEY & CO		2,128,000	2,000,000	2,013,750	2,010,303	0	(836)	0	(836)	0	2,009,467	0	118,533	118,533	100,292	08/15/2032	3.C FE
532522-AA-7	LIMA METRO LINE 2 FINANCE LTD	04/05/2026	SINKING PAYMENT		34,130	34,130	34,130	34,130	0	0	0	0	0	34,130	0	0	0	1,003	07/05/2034	2.C FE
62983P-AA-3	NAKILAT INC	06/30/2026	SINKING PAYMENT		69,640	69,640	67,565	68,510	0	89	0	89	0	69,640	0	0	0	4,225	12/31/2033	1.D FE
677050-AK-2	OGLETHORPE POWER CORP	06/29/2026	CALL 100		4,500,000	4,500,000	3,653,460	3,690,338	0	809,662	0	809,662	0	4,500,000	0	0	0	118,300	06/01/2044	2.A FE
79380M-AA-3	SAKS GLOBAL ENTERPRISES LLC	06/26/2026	EXCHANGE OFFER		0	4,500,000	(17)	5,850	4,445,167	(4,757)	4,446,260	(5,850)	0	0	0	0	0	0	12/15/2029	6. FE
830867-AB-3	DELTA AIR LINES INC / SKYMILES IP LTD	04/20/2026	SINKING PAYMENT		416,667	416,667	389,583	407,017	0	2,000	0	2,000	0	416,667	0	0	0	9,896	10/20/2028	2.A FE
85208N-AE-0	SPRINT SPECTRUM CO LLC / SPRINT SPECTRUM	06/20/2026	SINKING PAYMENT		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,547	03/20/2028	1.F FE
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC	04/14/2026	BAIRD ROBERT W & CO		2,097,500	2,000,000	2,037,500	2,025,331	0	(2,664)	0	(2,664)	0	2,022,667	0	74,833	74,833	115,000	10/31/2029	4.A FE
893830-BZ-1	TRANSOCEAN INTERNATIONAL LTD	04/09/2026	WELLS FARGO SECS LLC		2,120,000	2,000,000	2,030,000	2,022,886	0	(1,608)	0	(1,608)	0	2,021,277	0	98,723	98,723	68,236	05/15/2031	5.A FE
90365E-AA-7	UIRC-GSA HOLDINGS III LLC	04/09/2026	CALL 100		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	69,563	04/30/2026	1.D PL
914906-AY-8	UNIVISION COMMUNICATIONS INC	04/24/2026	CA_CASH_CLOSE		3,092,580	3,000,000	3,064,375	3,037,566	0	(7,119)	0	(7,119)	0	3,030,447	0	(30,447)	(30,447)	258,580	08/15/2028	4.B FE
92840J-AD-1	VISTAJET MALTA FINANCE PLC / VISTA MANAG	04/24/2026	BANC/AMERICA SECUR.L		2,501,000	2,500,000	2,238,750	2,374,370	0	28,949	0	28,949	0	2,403,320	0	97,680	97,680	96,250	05/01/2027	4.C FE
G6160K-AC-5	MITCHELLS & BUTLERS FINANCE PLC	06/15/2026	SINKING PAYMENT		129,814	129,814	108,645	124,495	0	(108,956)	0	(108,956)	0	129,814	0	0	0	(11,891)	12/15/2030	2.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					63,265,124	67,534,417	62,370,856	62,525,620	4,445,167	706,031	4,446,260	704,938	0	63,354,849	0	(488,115)	(488,115)	2,815,334	XXX	XXX
009088-AB-1	AIR CANADA 2015-2 CLASS A PASS THROUGH T	06/15/2026	SINKING PAYMENT		48,221	48,221	48,318	48,246	0	(5)	0	(5)	0	48,221	0	0	0	995	12/15/2027	2.B FE
00909D-AA-1	AIR CANADA 2020-2 CLASS A PASS THROUGH T	04/01/2026	SINKING PAYMENT		78,988	78,988	83,722	82,099	0	(266)	0	(266)	0	78,988	0	0	0	2,073	04/01/2029	1.F FE
021345-AA-1	ALTA WIND HOLDINGS LLC	06/30/2026	SINKING PAYMENT		5,992	5,992	6,010	6,002	0	(1)	0	(1)	0	5,992	0	0	0	210	06/30/2035	2.C FE
02376A-AA-7	AMERICAN AIRLINES 2017-2 CLASS AA PASS T	04/15/2026	SINKING PAYMENT		40,592	40,592	40,592	40,592	0	0	0	0	0	40,592	0	0	0	680	10/15/2029	1.E FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRUST CERTIFI	06/15/2026	SINKING PAYMENT		67,084	67,084	80,820	78,376	0	(271)	0	(271)	0	67,084	0	0	0	1,853	06/15/2050	1.D FE
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PASS THRO	06/15/2026	SINKING PAYMENT		50,129	50,129	50,231	50,202	0	(6)	0	(6)	0	50,129	0	0	0	727	03/15/2035	1.E FE
11043H-AA-6	BRITISH AIRWAYS 2018-1 CLASS A PASS THRO	06/20/2026	SINKING PAYMENT		80,526	80,526	79,786	80,159	0	61	0	61	0	80,526	0	0	0	1,661	09/20/2031	1.G FE
12665U-AA-2	CVS PASS-THROUGH TRUST SERIES 2013	06/10/2026	SINKING PAYMENT		59,883	59,883	64,210	62,767	0	(135)	0	(135)	0	59,883	0	0	0	1,174	01/10/2036	2.C FE
12677#-AA-1	CVS BARDONIA 2014 CTL 5.46 15JAN40	06/15/2026	SINKING PAYMENT		8,650	8,650	8,650	8,650	0	0	0	0	0	8,650	0	0	0	184	01/15/2040	2.B
134011-AC-9	CAMP PENDLETON & QUANTICO HOUSING LLC	04/01/2026	CALL 100		100,000	100,000	97,922	98,531	0	1,469	0	1,469	0	100,000	0	0	0	2,969	10/01/2043	2.B FE
134011-AL-9	CAMP PENDLETON & QUANTICO HOUSING LLC	04/01/2026	CALL 100		100,000	100,000	100,575	100,465	0	(465)	0	(465)	0	100,000	0	0	0	3,083	10/01/2050	2.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET CORP	06/10/2026	PAYDOWN		33,258	33,258	33,925	0	0	(667)	0	(667)	0	33,258	0	0	0	717	07/10/2050	2.A FE
36260@-AA-5	GSA (FRESNO CA) CTL PA 3.11 15DEC40	05/15/2026	CALL 100		63,586	63,586	64,188	64,031	0	605	0	605	0	63,586	0	0	0	662	12/15/2040	1.A
36260@-AB-3	GSA (FRESNO CA) CTL PA 2.74 15OCT36	06/15/2026	SINKING PAYMENT		182,162	182,162	183,950	183,607	0	(82)	0	(82)	0	182,162	0	0	0	2,080	10/15/2036	1.A
36298G-AA-7	GSPA MONETIZATION TRUST	06/09/2026	SINKING PAYMENT		66,562	66,562	67,894	66,889	0	(56)	0	(56)	0	66,562	0	0	0	1,782	10/09/2029	2.A
477164-AB-3	JETBLUE 2020-1 CLASS B PASS THROUGH TRUS	05/15/2026	SINKING PAYMENT		156,508	156,508	162,768	159,414	0	(489)	0	(489)	0	156,508	0	0	0	6,065	11/15/2028	3.B FE
54246#-AA-5	LONG BEACH JUDICIAL PA 6.88 31DEC47	06/30/2026	SINKING PAYMENT		35,824	35,824	36,893	36,695	0	(24)	0	(24)	0	35,824	0	0	0	1,232	12/31/2047	1.E PL
677071-AU-6	OHANA MILITARY COMMUNITIES LLC	04/01/2026	SINKING PAYMENT		35,816	35,816	35,258	35,383	0	9	0	9	0	35,816	0	0	0	1,074	10/01/2051	1.D FE
75086#-AA-3	RAINIER GSA PORTFOLIO 4.82 15JUN36	06/15/2026	CALL 100		239,956	239,956	239,959	239,958	0	(2)	0	(2)	0	239,956	0	0	0	5,246	06/15/2036	2.C
91474@-AA-2	UNIVERSITY OF MICH (NOR 3.5 15JUN39	06/15/2026	SINKING PAYMENT		26,513	26,513	26,513	26,513	0	0	0	0	0	26,513	0	0	0	390	06/15/2039	1.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					1,480,250	1,480,250	1,512,184	1,468,579	0	(325)	0	(325)	0	1,480,250	0	0	0	34,857	XXX	XXX
65342V-AA-9	NEXPOINT REAL ESTATE FINANCE INC	05/01/2026	MATURITY		2,000,000	2,000,000	1,989,200	1,999,002	0	998	0	998	0	2,000,000	0	0	0	57,500	05/01/2026	2.C PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					2,000,000	2,000,000	1,989,200	1,999,002	0	998	0	998	0	2,000,000	0	0	0	57,500	XXX	XXX
00216E-AL-3	TRIDENT TPI HOLDINGS INC	06/30/2026	BANK LOAN PAYDOWN		12,626	12,626	12,032	0	0	57	0	57	0	12,089	0	537	537	233	09/15/2028	4.C FE
25472Y-AB-7	DISCOVERY HOLDINGS INC	06/30/2026	BANK LOAN PAYDOWN		96,154	96,154	95,913	0	0	15	0	15	0	95,929	0	225	225	327	06/30/2033	2.C FE
56085U-AB-9	MAJORDRIVE HOLDINGS IV LLC	06/30/2026	BANK LOAN PAYDOWN		5,168	5,168	5,025	5,062	0	20	0	20	0	5,082	0	86	86	207	06/01/2028	5.A FE
56085U-AC-7	MAJORDRIVE HOLDINGS IV LLC	06/30/2026	BANK LOAN PAYDOWN		6,563	6,563	6,459	6,479	0	10	0	10	0	6,490	0	73	73	0	06/01/2029	5.A FE
58711M-AK-5	THE MEN'S WEARHOUSE LLC	06/22/2026	VARIOUS		861,538	861,538	864,632	0	0	(382)	0	(382)	0	864,249	0	(2,711)	(2,711)	13,642	01/28/2031	4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					982,049	982,049	984,061	11,541	0	(280)	0	(280)	0	983,839	0	(1,790)	(1,790)	14,409	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					90,161,645	93,913,930	89,257,869	87,647,602	4,445,167	686,361	4,446,260	685,268	0	89,805,927	0	(452,850)	(452,850)	4,133,023	XXX	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
0509999997. Total - issuer credit obligations - Part 4					90,161,645	93,913,930	89,257,869	87,647,602	4,445,167	686,361	4,446,260	685,268	0	89,805,927	0	(452,850)	(452,850)	4,133,023	XXX	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					90,161,645	93,913,930	89,257,869	87,647,602	4,445,167	686,361	4,446,260	685,268	0	89,805,927	0	(452,850)	(452,850)	4,133,023	XXX	XXX
30768W-AA-6	FARM 21-1 MORTGAGE TRUST	06/01/2026	PAYDOWN		28,966	28,966	28,955	28,959	0	8	0	8	0	28,966	0	0	0	277	01/01/2051	1.A
36183R-N6-6	GINNIE MAE I POOL	06/01/2026	PAYDOWN		53,320	53,320	54,453	53,837	0	(517)	0	(517)	0	53,320	0	0	0	911	09/01/2037	1.A
36296Q-RJ-0	GINNIE MAE I POOL	06/01/2026	PAYDOWN		2,242	2,242	2,136	2,220	0	22	0	22	0	2,242	0	0	0	38	04/01/2039	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
38375U-SC-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	158,681	65,788	0	(11,430)	0	(11,430)	0	0	0	0	0	11,953	11/01/2064	1.A
38377Y-AP-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		71,016	71,016	74,833	71,936	0	(920)	0	(920)	0	71,016	0	0	0	1,039	09/01/2041	1.A
38382B-FR-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	151,853	148,402	0	(5,850)	0	(5,850)	0	0	0	0	0	11,692	12/01/2049	1.A
38382Q-2D-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	262,065	253,997	0	(10,129)	0	(10,129)	0	0	0	0	0	20,155	07/01/2050	1.A
38383A-V7-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	251,365	232,528	0	(13,517)	0	(13,517)	0	0	0	0	0	24,223	09/01/2051	1.A
38383C-PQ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	360,884	351,992	0	(14,560)	0	(14,560)	0	0	0	0	0	31,662	10/01/2051	1.A
38383M-TT-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	126,689	111,339	0	(8,856)	0	(8,856)	0	0	0	0	0	14,910	09/01/2051	1.A
38383V-3L-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	272,120	253,217	0	(13,993)	0	(13,993)	0	0	0	0	0	26,479	01/01/2052	1.A
38385M-BH-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	196,297	0	0	(58)	0	(58)	0	0	0	0	0	0	02/01/2056	1.A
38385M-BV-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	109,605	0	0	(36)	0	(36)	0	0	0	0	0	0	02/01/2056	1.A
38385N-NU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	135,507	0	0	(1)	0	(1)	0	0	0	0	0	0	03/01/2056	1.A
38385P-CU-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	223,430	0	0	(2)	0	(2)	0	0	0	0	0	0	02/01/2056	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					155,544	155,544	2,408,873	1,574,215	0	(79,839)	0	(79,839)	0	155,544	0	0	0	143,339	XXX	XXX
38380N-VT-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		284,341	284,341	293,982	287,279	0	(2,938)	0	(2,938)	0	284,341	0	0	0	2,488	08/01/2060	1.A
38380R-RS-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		33,363	33,363	24,764	26,541	0	6,822	0	6,822	0	33,363	0	0	0	186	06/01/2063	1.A
38381J-2Y-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		36,059	36,059	30,260	31,543	0	4,516	0	4,516	0	36,059	0	0	0	375	03/01/2056	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					353,763	353,763	349,006	345,363	0	8,400	0	8,400	0	353,763	0	0	0	3,049	XXX	XXX
3136B7-DM-0	FANNIE MAE REMICS	06/01/2026	PAYDOWN		71,487	71,487	62,864	64,127	0	7,359	0	7,359	0	71,487	0	0	0	749	11/01/2049	1.A
3137FR-TS-0	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		75,304	75,304	64,300	67,481	0	7,823	0	7,823	0	75,304	0	0	0	849	12/01/2049	1.A
3137H0-5W-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	75,612	0	0	0	0	0	0	0	0	0	0	0	05/25/2051	1.A
3137H1-DW-3	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		0	0	183,263	177,694	0	(7,730)	0	(7,730)	0	0	0	0	0	14,707	07/01/2051	1.A
3137H3-WU-2	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		115,795	115,795	87,208	94,147	0	21,648	0	21,648	0	115,795	0	0	0	668	08/01/2050	1.A
3137HF-W7-6	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	143,021	0	0	(28)	0	(28)	0	0	0	0	0	0	10/01/2054	1.A
3140JB-VR-4	FANNIE MAE POOL	06/01/2026	PAYDOWN		68,902	68,902	58,868	61,664	0	7,238	0	7,238	0	68,902	0	0	0	852	12/01/2049	1.A
31412W-WB-8	FANNIE MAE POOL	06/01/2026	PAYDOWN		337	337	333	336	0	1	0	1	0	337	0	0	0	8	05/01/2047	1.A
31412X-K4-5	FANNIE MAE POOL	06/01/2026	PAYDOWN		195	195	194	195	0	0	0	0	0	195	0	0	0	5	06/01/2047	1.A
31418E-D8-0	FANNIE MAE POOL	06/01/2026	PAYDOWN		394,475	394,475	392,401	393,045	0	1,429	0	1,429	0	394,475	0	0	0	6,683	06/01/2052	1.A
3142J6-CW-1	FREDDIE MAC POOL	06/01/2026	PAYDOWN		1,159,622	1,159,622	1,158,791	1,158,791	0	830	0	830	0	1,159,622	0	0	0	25,297	01/01/2056	1.A
35563P-DJ-5	FREDDIE MAC SEASONED CREDIT RISK TRANSFE	06/01/2026	PAYDOWN		954,118	954,118	916,102	939,170	0	14,948	0	14,948	0	954,118	0	0	0	19,015	06/01/2057	1.F FE
35563P-ES-4	FREDDIE MAC SEASONED CREDIT RISK TRANSFE	06/01/2026	PAYDOWN		747,344	747,344	717,010	728,970	0	18,374	0	18,374	0	747,344	0	0	0	15,067	05/01/2057	2.A FE
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					3,587,579	3,587,579	3,859,967	3,685,620	0	71,892	0	71,892	0	3,587,579	0	0	0	83,900	XXX	XXX
3137BP-W4-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	989,332	3,719	0	(66)	0	(66)	0	0	0	0	0	79,110	04/01/2044	1.A
3137BS-5P-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	651,262	1,628	0	(3,723)	0	(3,723)	0	0	0	0	0	35,878	08/01/2026	1.A
3137BS-P9-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	24	2	0	(2)	0	(2)	0	0	0	0	0	1	08/01/2026	1.A FE
3137FA-WU-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	17,761	2,353	0	(639)	0	(639)	0	0	0	0	0	904	07/01/2027	1.A FE
3137FC-JM-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	9,885	1,578	0	(357)	0	(357)	0	0	0	0	0	491	11/01/2027	1.A
3137FG-6U-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	28,836	16,950	0	(824)	0	(824)	0	0	0	0	0	1,171	04/01/2033	1.A
3137FG-ZV-0	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	30,981	6,738	0	(927)	0	(927)	0	0	0	0	0	1,379	06/01/2028	1.A
3137FJ-EK-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	14,119	3,603	0	(448)	0	(448)	0	0	0	0	0	688	08/01/2028	1.A
3137FJ-Y9-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	04/01/2026	PAYDOWN		0	0	426,125	263,929	0	(7,033)	0	(7,033)	0	0	0	0	0	13,851	11/01/2033	1.A
3137FL-6W-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	4,433	2,667	0	(299)	0	(299)	0	0	0	0	0	454	01/01/2029	1.A
3137FL-YL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	16,129	9,849	0	(487)	0	(487)	0	0	0	0	0	706	03/01/2034	1.A
3137FQ-3H-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	16,140	6,100	0	(612)	0	(612)	0	0	0	0	0	822	09/01/2029	1.A
3137FT-ZM-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	9,895	7,716	0	(263)	0	(263)	0	0	0	0	0	528	02/01/2035	1.A
3137FU-ZK-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	8,556	6,919	0	(207)	0	(207)	0	0	0	0	0	456	05/01/2035	1.A
3137FX-LY-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	19,624	9,404	0	(754)	0	(754)	0	0	0	0	0	1,039	09/01/2030	1.A
3137H4-RH-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	12,885	9,902	0	(309)	0	(309)	0	0	0	0	0	573	10/01/2036	1.A
3137H4-S9-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	5,441	3,615	0	(222)	0	(222)	0	0	0	0	0	350	11/01/2031	1.A
3137H6-LQ-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	9,545	5,883	0	(340)	0	(340)	0	0	0	0	0	501	01/01/2032	1.A FE
3137H7-MG-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	559	380	0	(15)	0	(15)	0	0	0	0	0	24	05/01/2032	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
3137H8-UB-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	803	565	0	(24)	0	(24)	0	0	0	0	0	41	07/01/2032	1.A FE
3137H9-PD-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	801	598	0	(24)	0	(24)	0	0	0	0	0	42	12/01/2032	1.A FE
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					0	0	2,273,136	364,098	0	(17,575)	0	(17,575)	0	0	0	0	0	139,009	XXX	XXX
12062B-AB-1	BUNKER HILL LOAN DEPOSITARY TRUST 2019-3	05/01/2026	PAYDOWN		164,277	164,277	167,768	164,358	0	(81)	0	(81)	0	164,277	0	0	0	2,553	11/01/2059	1.A
12554T-AC-5	CIM TRUST 2019-INV2	06/01/2026	PAYDOWN		157,273	157,273	159,435	157,706	0	(434)	0	(434)	0	157,273	0	0	0	2,357	05/01/2049	1.A
12557L-AQ-8	CIM TRUST 2019-INV3	06/01/2026	PAYDOWN		139,040	139,040	123,311	128,450	0	10,589	0	10,589	0	139,040	0	0	0	1,971	08/01/2049	1.A
12592U-AQ-5	CSMLT 2015-1 TRUST	06/01/2026	PAYDOWN		18,757	18,757	19,214	18,757	0	0	0	0	0	18,757	0	0	0	307	05/01/2045	1.A
12594X-AM-6	CSMC 2017-HL1 TRUST	06/01/2026	PAYDOWN		28,404	28,404	28,472	28,404	0	0	0	0	0	28,404	0	0	0	354	06/01/2047	1.A
12637L-AL-3	CSMLT 2015-2 TRUST	06/01/2026	PAYDOWN		2,401	2,401	2,460	2,403	0	(2)	0	(2)	0	2,401	0	0	0	36	08/01/2045	1.A
12649X-BC-2	CSMC TRUST 2015-3	06/01/2026	PAYDOWN		30,341	30,341	30,701	30,341	0	0	0	0	0	30,341	0	0	0	478	03/01/2045	1.A
12653T-AA-9	CSMC 2018-J1 TRUST	06/01/2026	PAYDOWN		28,397	26,859	26,737	26,844	0	1,553	0	1,553	0	28,397	0	0	0	408	02/01/2048	1.A
16159N-AE-4	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		629,117	629,117	621,597	625,480	0	3,637	0	3,637	0	629,117	0	0	0	13,365	03/01/2055	1.A
16159Q-AB-3	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		495,360	495,360	487,287	467,940	0	6,088	0	6,088	0	495,360	0	0	0	10,009	04/01/2055	1.A
16160D-AA-1	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		516,354	516,354	522,284	520,026	0	(3,673)	0	(3,673)	0	516,354	0	0	0	12,730	01/01/2055	1.A
16160V-AC-7	CHASE HOME LENDING MORTGAGE TRUST 2025-R	06/01/2026	PAYDOWN		334,879	334,879	297,982	299,469	0	35,410	0	35,410	0	334,879	0	0	0	4,766	04/01/2065	1.A
16161Y-AB-2	CHASE HOME LENDING MORTGAGE TRUST 2026-1	06/01/2026	PAYDOWN		47,286	47,286	46,628	0	0	658	0	658	0	47,286	0	0	0	217	11/01/2056	1.A FE
16162Q-AA-0	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		39,432	39,432	38,933	0	0	499	0	499	0	39,432	0	0	0	181	02/01/2056	1.A FE
16164A-AC-9	CHASE MORTGAGE FINANCE CORP	06/01/2026	PAYDOWN		62,088	62,088	63,780	62,088	0	0	0	0	0	62,088	0	0	0	999	12/01/2045	1.A
17323E-AN-3	CITIGROUP MORTGAGE LOAN TRUST 2014-J2	06/01/2026	PAYDOWN		62,366	62,366	63,770	62,366	0	0	0	0	0	62,366	0	0	0	891	11/01/2044	1.A
17323T-AF-7	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2	06/01/2026	PAYDOWN		57,411	57,411	59,089	57,486	0	(75)	0	(75)	0	57,411	0	0	0	934	01/01/2053	1.A
31573J-AA-8	ELLINGTON FINANCIAL MORTGAGE TRUST 2021-	06/01/2026	PAYDOWN		244,085	244,085	201,371	210,719	0	33,366	0	33,366	0	244,085	0	0	0	1,212	09/01/2066	1.A
316919-AD-1	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	PAYDOWN		114,172	114,172	110,599	111,106	0	3,066	0	3,066	0	114,172	0	0	0	1,512	09/25/2055	1.A FE
31739W-AB-8	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	PAYDOWN		134,347	134,347	125,791	129,959	0	4,387	0	4,387	0	134,347	0	0	0	1,810	04/25/2074	1.A FE
31741A-AB-2	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	PAYDOWN		129,837	129,837	121,831	124,863	0	4,974	0	4,974	0	129,837	0	0	0	1,846	11/25/2074	1.A FE
31741B-AB-0	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	PAYDOWN		114,080	114,080	107,343	109,366	0	4,714	0	4,714	0	114,080	0	0	0	1,793	02/25/2075	1.A FE
33851G-AD-7	FLAGSTAR MORTGAGE TRUST 2021-6INV	06/01/2026	PAYDOWN		105,052	105,052	91,866	95,474	0	9,578	0	9,578	0	105,052	0	0	0	1,104	08/01/2051	1.A
36263C-AA-7	GS MORTGAGE-BACKED SECURITIES TRUST 2021	06/01/2026	PAYDOWN		138,909	138,909	112,516	114,890	0	24,019	0	24,019	0	138,909	0	0	0	1,121	02/02/2052	1.A
36263N-AB-1	GS MORTGAGE-BACKED SECURITIES TRUST 2022	06/01/2026	PAYDOWN		271,467	271,467	266,624	267,988	0	3,479	0	3,479	0	271,467	0	0	0	2,745	05/04/2052	1.A
36263V-AB-3	GS MORTGAGE-BACKED SECURITIES TRUST 2021	06/01/2026	PAYDOWN		1,435,744	1,435,744	1,440,782	1,439,333	0	(3,589)	0	(3,589)	0	1,435,744	0	0	0	15,367	04/01/2052	1.A
36275T-AB-4	GS MORTGAGE-BACKED SECURITIES TRUST 2026	06/01/2026	PAYDOWN		2,616,353	2,616,353	2,606,541	0	0	9,811	0	9,811	0	2,616,353	0	0	0	42,397	06/01/2056	1.A FE
36275T-BA-5	GS MORTGAGE-BACKED SECURITIES TRUST 2026	04/30/2026	VARIOUS		28,408,208	28,460,909	28,452,393	0	0	(2,106)	0	(2,106)	0	28,450,287	0	(42,079)	(42,079)	388,703	06/25/2056	1.A FE
362938-AD-4	GS MORTGAGE-BACKED SECURITIES TRUST 2023	06/01/2026	PAYDOWN		173,350	173,350	167,012	167,762	0	5,588	0	5,588	0	173,350	0	0	0	3,682	05/01/2053	1.A
362979-AA-4	GS MORTGAGE-BACKED SECURITIES TRUST 2026	06/01/2026	PAYDOWN		355,915	355,915	355,860	0	0	56	0	56	0	355,915	0	0	0	1,740	09/01/2056	1.A FE
36418A-AQ-0	GALTON FUNDING MORTGAGE TRUST 2019-2	06/01/2026	PAYDOWN		621	621	623	621	0	0	0	0	0	621	0	0	0	9	06/01/2059	1.A
452764-AB-9	IMPERIAL FUND MORTGAGE TRUST 2021-NQM1	06/01/2026	PAYDOWN		132,408	132,408	112,961	119,540	0	12,868	0	12,868	0	132,408	0	0	0	756	06/01/2056	1.A
452764-AC-7	IMPERIAL FUND MORTGAGE TRUST 2021-NQM1	06/01/2026	PAYDOWN		144,445	144,445	124,584	131,315	0	13,130	0	13,130	0	144,445	0	0	0	1,107	06/01/2056	1.A
45276N-AA-9	IMPERIAL FUND MORTGAGE TRUST 2022-NQM4	06/01/2026	PAYDOWN		169,693	169,693	169,692	169,693	0	0	0	0	0	169,693	0	0	0	3,259	06/01/2067	1.A
45276Q-AA-2	IMPERIAL FUND MORTGAGE TRUST 2022-NQM5	06/01/2026	PAYDOWN		235,886	235,886	235,883	235,886	0	0	0	0	0	235,886	0	0	0	4,716	08/01/2067	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST 2020-2	06/01/2026	PAYDOWN		54,416	54,416	55,432	54,461	0	(45)	0	(45)	0	54,416	0	0	0	801	07/01/2050	1.A
46591V-BR-9	JP MORGAN MORTGAGE TRUST 2020-INV1	06/01/2026	PAYDOWN		140,372	140,372	121,654	126,923	0	13,449	0	13,449	0	140,372	0	0	0	1,685	08/01/2050	1.A
46592A-BQ-6	JP MORGAN MORTGAGE TRUST 2020-3	06/01/2026	PAYDOWN		75,409	75,409	68,622	70,155	0	5,254	0	5,254	0	75,409	0	0	0	1,193	08/01/2050	1.A
46593M-AB-3	JP MORGAN MORTGAGE TRUST 2025-CCM1	06/01/2026	PAYDOWN		629,340	629,340	615,152	617,323	0	12,016	0	12,016	0	629,340	0	0	0	13,212	06/01/2055	1.A
46594J-AJ-2	JP MORGAN MORTGAGE TRUST SERIES 2025-10	06/01/2026	PAYDOWN		424,397	424,397	424,994	424,984	0	(587)	0	(587)	0	424,397	0	0	0	8,814	05/01/2056	1.A FE
46594N-AJ-3	JP MORGAN MORTGAGE TRUST 2026-1	06/01/2026	PAYDOWN		1,629,996	1,629,996	1,622,865	0	0	7,131	0	7,131	0	1,629,996	0	0	0	25,668	07/01/2056	1.A FE
46644V-BS-4	JP MORGAN MORTGAGE TRUST 2015-4	06/01/2026	PAYDOWN		35,350	35,350	35,350	35,350	0	0	0	0	0	35,350	0	0	0	482	06/01/2045	1.A
46649C-AA-1	JP MORGAN MORTGAGE TRUST 2018-4	06/01/2026	PAYDOWN		8,444	8,444	8,386	8,442	0	2	0	2	0	8,444	0	0	0	120	10/01/2048	1.A
46650J-AG-9	JP MORGAN MORTGAGE TRUST 2018-6	06/01/2026	PAYDOWN		1,378	1,378	1,236	1,279	0	99	0	99	0	1,378	0	0	0	22	12/01/2048	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST 2019-6	06/01/2026	PAYDOWN		15,903	15,903	16,092	15,903	0	0	0	0	0	15,903	0	0	0	216	12/01/2049	1.A
46651B-AZ-3	JP MORGAN MORTGAGE TRUST 2019-6	06/01/2026	PAYDOWN		80,002	80,002	72,527	74,353	0	5,649	0	5,649	0	80,002	0	0	0	1,357	12/01/2049	1.A
46651F-AQ-4	JP MORGAN MORTGAGE TRUST 2019-HYB1	06/01/2026	PAYDOWN		58,479	58,479	57,741	58,479	0	0	0	0	0	58,479	0	0	0	1,194	10/01/2049	1.A
46651X-AC-6	JP MORGAN MORTGAGE TRUST 2020-1	06/01/2026	PAYDOWN		20,120	20,120	20,573	20,144	0	(25)	0	(25)	0	20,120	0	0	0	269	06/01/2050	1.A
46652H-AC-0	JPMORGAN WEALTH MANAGEMENT 2020-ATR1	06/01/2026	PAYDOWN		80,727	80,727	75,104	75,603	0	5,124	0	5,124	0	80,727	0	0	0	1,086	02/01/2050	1.A
46652T-AC-4	JP MORGAN MORTGAGE TRUST 2020-8	06/01/2026	PAYDOWN		138,667	138,667	137,974	138,149	0	519	0	519	0	138,667	0	0	0	1,647	03/01/2051	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
46653L-AC-0	JP MORGAN MORTGAGE TRUST 2020-LTV2	06/01/2026	PAYDOWN		52,720	52,720	54,277	52,726	0	(6)	0	(6)	0	52,720	0	0	0	637	11/01/2050	1.A
46654K-AC-1	JP MORGAN MORTGAGE TRUST 2021-11	06/01/2026	PAYDOWN		138,923	138,923	138,337	138,519	0	404	0	404	0	138,923	0	0	0	1,532	01/01/2052	1.A
46654T-AC-2	J.P. MORGAN MORTGAGE TRUST 2021-15	06/01/2026	PAYDOWN		558,274	558,274	557,750	557,887	0	387	0	387	0	558,274	0	0	0	5,856	06/01/2052	1.A
46655N-AB-6	J.P. MORGAN MORTGAGE TRUST 2022-7	06/01/2026	PAYDOWN		144,663	144,663	126,309	131,342	0	13,321	0	13,321	0	144,663	0	0	0	1,602	12/01/2052	1.A
46656A-AA-5	J.P. MORGAN MORTGAGE TRUST 2022-DSC1	06/01/2026	PAYDOWN		157,674	157,674	146,318	150,384	0	7,291	0	7,291	0	157,674	0	0	0	3,092	01/01/2063	1.A
46656Q-AE-2	J.P. MORGAN MORTGAGE TRUST 2023-4	06/01/2026	PAYDOWN		781,908	781,908	781,908	781,908	0	0	0	0	0	781,908	0	0	0	18,230	11/01/2053	1.A
46661B-AC-2	JP MORGAN MORTGAGE TRUST 2026-3	06/01/2026	PAYDOWN		386,574	386,574	386,091	0	0	483	0	483	0	386,574	0	0	0	1,772	10/01/2056	1.A FE
58549K-AC-5	MELLO MORTGAGE CAPITAL ACCEPTANCE 2021-I	06/01/2026	PAYDOWN		44,140	44,140	38,015	39,482	0	4,657	0	4,657	0	44,140	0	0	0	434	06/01/2051	1.A
59980C-AK-9	MILL CITY MORTGAGE LOAN TRUST 2017-3	06/01/2026	PAYDOWN		4,489	4,489	3,657	3,663	0	826	0	826	0	4,489	0	0	0	65	01/01/2061	1.A
59980V-AL-5	MILL CITY MORTGAGE LOAN TRUST 2018-1	06/01/2026	PAYDOWN		4,679	4,679	3,635	3,665	0	1,014	0	1,014	0	4,679	0	0	0	76	05/01/2062	1.B FE
61776Q-BD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	06/01/2026	PAYDOWN		14,533	14,533	14,572	14,563	0	(30)	0	(30)	0	14,533	0	0	0	364	07/01/2054	1.A
67098A-AY-5	OBX 2019-INV1 TRUST	06/01/2026	PAYDOWN		62,873	62,873	59,808	60,546	0	2,327	0	2,327	0	62,873	0	0	0	1,244	11/01/2048	1.A
67389M-AV-3	OAKS MORTGAGE TRUST SERIES 2015-1	06/01/2026	PAYDOWN		119,707	119,707	121,718	119,672	0	35	0	35	0	119,707	0	0	0	2,165	04/01/2046	1.A
67448V-AF-7	OBX 2020-EXP2 TRUST	06/01/2026	PAYDOWN		88,642	88,642	75,747	81,560	0	7,082	0	7,082	0	88,642	0	0	0	1,131	05/01/2060	1.A FE
69376D-AA-0	PSMC 2021-3 TRUST	06/01/2026	PAYDOWN		89,732	89,732	78,993	81,946	0	7,787	0	7,787	0	89,732	0	0	0	974	08/01/2051	1.A
69392K-AA-4	PMT LOAN TRUST 2025-J5	06/01/2026	PAYDOWN		494,390	494,390	494,235	494,238	0	152	0	152	0	494,390	0	0	0	10,507	01/01/2057	1.A FE
69393M-AB-7	PMT LOAN TRUST 2026-INV5	06/01/2026	PAYDOWN		110,802	110,802	109,556	0	0	1,247	0	1,247	0	110,802	0	0	0	508	05/01/2057	1.A FE
69393M-BE-0	PMT LOAN TRUST 2026-INV5	06/01/2026	PAYDOWN		114,957	114,957	114,562	0	0	395	0	395	0	114,957	0	0	0	527	05/01/2057	1.B FE
693964-AA-6	PRKCM 2023-AFC2 TRUST	06/01/2026	PAYDOWN		674,174	674,174	674,000	674,174	0	0	0	0	0	674,174	0	0	0	18,199	06/01/2058	1.A
693984-AA-4	PRKCM 2023-AFC3 TRUST	06/01/2026	PAYDOWN		201,234	201,234	201,232	201,234	0	0	0	0	0	201,234	0	0	0	5,530	09/01/2058	1.A
729911-AU-1	PMT LOAN TRUST 2025-CNF2	06/01/2026	PAYDOWN		284,001	284,001	283,735	283,735	0	266	0	266	0	284,001	0	0	0	6,142	01/01/2057	1.A FE
729912-AU-9	PMT LOAN TRUST 2026-CNF4	06/01/2026	PAYDOWN		82,554	82,554	82,412	0	0	142	0	142	0	82,554	0	0	0	600	05/01/2057	1.B FE
73015K-AC-9	PMT LOAN TRUST 2025-INV12	06/01/2026	PAYDOWN		132,047	132,047	127,549	0	0	4,498	0	4,498	0	132,047	0	0	0	550	12/01/2056	1.A FE
73015M-AB-7	PMT LOAN TRUST 2026-J1	06/01/2026	PAYDOWN		1,927,608	1,927,608	1,917,669	0	0	9,939	0	9,939	0	1,927,608	0	0	0	33,076	01/01/2057	1.A FE
73015M-AU-5	PMT LOAN TRUST 2026-J1	06/01/2026	PAYDOWN		1,092,311	1,092,311	1,093,677	0	0	(1,365)	0	(1,365)	0	1,092,311	0	0	0	20,618	01/01/2057	1.A FE
74386P-AB-9	PROVIDENT FUNDING MORTGAGE TRUST 2026-1	06/01/2026	PAYDOWN		229,157	229,157	226,866	0	0	2,292	0	2,292	0	229,157	0	0	0	3,557	01/01/2056	1.A FE
74388N-AN-6	PROVIDENT FUNDING MORTGAGE TRUST 2025-1	06/01/2026	PAYDOWN		602,616	602,616	592,635	594,493	0	8,124	0	8,124	0	602,616	0	0	0	12,895	02/01/2055	1.A
74388R-AS-6	PROVIDENT FUNDING MORTGAGE TRUST 2025-5	06/01/2026	PAYDOWN		22,756	22,756	21,959	0	0	796	0	796	0	22,756	0	0	0	95	11/01/2055	1.A FE
74388T-AN-3	PROVIDENT FUNDING MORTGAGE TRUST 2025-6	06/01/2026	PAYDOWN		311,388	311,388	310,220	310,228	0	1,160	0	1,160	0	311,388	0	0	0	6,919	12/01/2055	1.B FE
74389D-AA-5	PROVIDENT FUNDING MORTGAGE TRUST 2025-2	06/01/2026	PAYDOWN		696,682	696,682	694,723	694,130	0	2,552	0	2,552	0	696,682	0	0	0	15,710	06/01/2055	1.A
749971-AF-4	RADIAN MORTGAGE CAPITAL TRUST 2025-J1	06/01/2026	PAYDOWN		466,254	466,254	457,293	458,831	0	7,423	0	7,423	0	466,254	0	0	0	9,865	07/01/2055	1.A
75410J-AA-2	RATE MORTGAGE TRUST 2021-J4	06/01/2026	PAYDOWN		259,995	259,995	260,401	260,290	0	(295)	0	(295)	0	259,995	0	0	0	2,684	11/01/2051	1.A
805564-GA-3	SAXON ASSET SECURITIES TR 2000-2 MORT LN	06/01/2026	PAYDOWN		11,223	11,223	9,090	11,223	0	0	0	0	0	11,223	0	0	0	141	07/01/2030	5.C FM
816942-AB-2	SEQUOIA MORTGAGE TRUST 2026-INV1	06/01/2026	PAYDOWN		689,297	689,297	673,034	0	0	16,263	0	16,263	0	689,297	0	0	0	9,994	01/01/2056	1.A FE
81743D-AB-9	SEQUOIA MORTGAGE TRUST 2024-6	06/01/2026	PAYDOWN		457,809	457,809	456,808	457,098	0	711	0	711	0	457,809	0	0	0	10,522	07/03/2054	1.A
81745D-AJ-0	SEQUOIA MORTGAGE TRUST 2013-9	06/01/2026	PAYDOWN		126,601	126,601	122,447	126,474	0	127	0	127	0	126,601	0	0	0	1,550	07/01/2043	1.A
81746G-AA-1	SEQUOIA MORTGAGE TRUST 2017-7	06/01/2026	PAYDOWN		20,132	20,132	20,532	20,157	0	(25)	0	(25)	0	20,132	0	0	0	309	10/01/2047	1.A
81746L-CC-4	SEQUOIA MORTGAGE TRUST 2015-3	06/01/2026	PAYDOWN		38,936	38,936	39,470	38,936	0	0	0	0	0	38,936	0	0	0	596	07/01/2045	1.A
81746P-CB-7	SEQUOIA MORTGAGE TRUST 2016-1	06/01/2026	PAYDOWN		164,844	164,844	170,047	165,052	0	(208)	0	(208)	0	164,844	0	0	0	2,722	06/01/2046	1.A
81746V-AU-4	SEQUOIA MORTGAGE TRUST 2018-3	06/01/2026	PAYDOWN		9,799	9,799	9,676	9,797	0	2	0	2	0	9,799	0	0	0	126	03/01/2048	1.A
81747E-CK-1	SEQUOIA MORTGAGE TRUST 2018-CH2	06/01/2026	PAYDOWN		36,200	36,200	33,440	34,175	0	2,025	0	2,025	0	36,200	0	0	0	693	06/01/2048	1.A
81748A-AA-2	SEQUOIA MORTGAGE TRUST 2020-3	06/01/2026	PAYDOWN		30,340	30,340	30,966	30,484	0	(144)	0	(144)	0	30,340	0	0	0	407	04/01/2050	1.A
81749T-AU-6	SEQUOIA MORTGAGE TRUST 2025-S1	06/01/2026	PAYDOWN		427,031	427,031	338,288	343,319	0	83,712	0	83,712	0	427,031	0	0	0	4,507	09/01/2054	1.A
81749X-AA-1	SEQUOIA MORTGAGE TRUST 2025-12	06/01/2026	PAYDOWN		913,467	913,467	914,181	914,167	0	(700)	0	(700)	0	913,467	0	0	0	18,930	12/01/2055	1.A FE
81750D-AA-1	SEQUOIA MORTGAGE TRUST 2025-13	06/01/2026	PAYDOWN		676,585	676,585	677,219	677,216	0	(632)	0	(632)	0	676,585	0	0	0	15,183	01/01/2056	1.A FE
81750F-AW-8	SEQUOIA MORTGAGE TRUST 2026-2	06/01/2026	PAYDOWN		344,034	344,034	344,141	0	0	(108)	0	(108)	0	344,034	0	0	0	4,436	03/01/2056	1.A FE
81750K-AA-5	SEQUOIA MORTGAGE TRUST 2026-1	06/01/2026	PAYDOWN		1,016,008	1,016,008	1,009,500	0	0	6,509	0	6,509	0	1,016,008	0	0	0	16,213	02/01/2056	1.A FE
81750K-BB-2	SEQUOIA MORTGAGE TRUST 2026-1	02/03/2026	BANC/AMERICA SECUR.L		0	0	0	0	0	(31)	0	(31)	0	(31)	0	31	31	(55)	02/25/2056	1.A FE
81750W-AA-9	SEQUOIA MORTGAGE TRUST 2026-INV3	06/01/2026	PAYDOWN		170,164	170,164	169,792	0	0	372	0	372	0	170,164	0	0	0	780	05/01/2056	1.A FE
891944-AB-6	TOWD POINT MORTGAGE TRUST 2024-5	06/01/2026	PAYDOWN		939,693	939,693	918,697	929,342	0	10,351	0	10,351	0	939,693	0	0	0	18,050	10/01/2064	1.C
91825K-AA-5	VINE 2023-SFR1 TRUST	06/01/2026	PAYDOWN		152,058	152,058	147,764	148,803	0	3,256	0	3,256	0	152,058	0	0	0	3,067	12/01/2040	1.A FE
92538U-AA-9	VERUS SECURITIZATION TRUST 2022-3	06/01/2026	PAYDOWN		136,268	136,268	136,077	136,268	0	0	0	0	0	136,268	0	0	0	2,311	02/01/2067	1.A
92737D-AA-6	VINE 2024-SFR1 TRUST	06/01/2026	PAYDOWN		136,408	136,408	131,080	132,286	0	4,122	0	4,122	0	136,408	0	0	0	2,749	03/01/2041	1.A FE
92837M-AC-1	VISIO 2020-1R TRUST	06/01/2026	PAYDOWN		164,142	164,142	164,141	164,142	0	0	0	0	0	164,142	0	0	0	1,339	11/01/2055	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 10	11	12	13	14	15	16	17	18	19	20	21
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
95002Q-AA-8	WELLS FARGO MORTGAGE BACKED SECURITIES 2	06/01/2026	PAYDOWN		44,535	44,535	45,962	44,716	0	(180)	0	(180)	0	44,535	0	0	0	556	12/01/2049	1.A
97652R-BB-2	WINWATER MORTGAGE LOAN TRUST 2014-3	06/01/2026	PAYDOWN		17,327	17,327	17,982	17,327	0	0	0	0	0	17,327	0	0	0	289	11/01/2044	1.A
97652R-BC-0	WINWATER MORTGAGE LOAN TRUST 2014-3	06/01/2026	PAYDOWN		20,498	20,498	21,026	20,498	0	0	0	0	0	20,498	0	0	0	342	11/01/2044	1.A
97652U-BG-4	WINWATER MORTGAGE LOAN TRUST 2015-2	06/01/2026	PAYDOWN		55,427	55,427	55,357	55,427	0	0	0	0	0	55,427	0	0	0	999	02/01/2045	1.A
97653B-CB-5	WINWATER MORTGAGE LOAN TRUST 2015-A	06/01/2026	PAYDOWN		18,562	18,562	19,064	18,562	0	0	0	0	0	18,562	0	0	0	296	06/01/2045	1.A
97654D-CA-2	WINWATER MORTGAGE LOAN TRUST 2015-5	06/01/2026	PAYDOWN		76,055	76,055	78,337	76,141	0	(86)	0	(86)	0	76,055	0	0	0	1,308	08/01/2045	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					58,376,655	58,427,818	57,901,399	18,563,007	0	434,336	0	434,336	0	58,418,703	0	(42,048)	(42,048)	890,717	XXX	XXX
00249H-AA-1	AXMF RE-REMIC TRUST 2025-SBRR1	06/01/2026	PAYDOWN		91,653	91,653	90,747	90,885	0	768	0	768	0	91,653	0	0	0	2,256	04/01/2058	1.G FE
00249H-AC-7	AXMF RE-REMIC TRUST 2025-SBRR1	06/01/2026	PAYDOWN		91,653	91,653	92,570	92,526	0	(873)	0	(873)	0	91,653	0	0	0	2,542	04/01/2058	2.C FE
05552F-BC-0	BBCMS MORTGAGE TRUST 2022-C15	06/01/2026	PAYDOWN		0	0	3,655	2,577	0	(111)	0	(111)	0	0	0	0	0	181	04/01/2055	1.A FE
05552X-BJ-6	BBCMS MORTGAGE TRUST 2021-C12	06/01/2026	PAYDOWN		0	0	5,970	3,477	0	(231)	0	(231)	0	0	0	0	0	321	11/01/2054	1.A FE
05552Y-AG-1	BBCMS MORTGAGE TRUST 2022-C16	06/01/2026	PAYDOWN		0	0	4,301	3,624	0	(59)	0	(59)	0	0	0	0	0	155	06/01/2055	1.A FE
05553R-AE-0	BBCMS MORTGAGE TRUST 2023-C19	06/01/2026	PAYDOWN		0	0	32,404	23,727	0	(1,355)	0	(1,355)	0	0	0	0	0	2,099	04/01/2056	1.A FE
05554F-AG-0	BBCMS MORTGAGE TRUST 2023-C22	06/01/2026	PAYDOWN		0	0	827	682	0	(24)	0	(24)	0	0	0	0	0	50	11/01/2056	1.A FE
05556Y-AE-2	BBCMS MORTGAGE TRUST 2025-C39	06/01/2026	PAYDOWN		0	0	4,897	4,889	0	(142)	0	(142)	0	0	0	0	0	284	12/01/2058	1.A FE
05592Y-AE-8	BMO 2025-C13 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	475	(1,008)	0	(27)	0	(27)	0	0	0	0	0	38	10/01/2058	1.A FE
05593F-AF-5	BMO 2023-C7 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	1,602	1,284	0	(58)	0	(58)	0	0	0	0	0	107	12/01/2056	1.A FE
05602Q-BA-0	BMO 2022-C3 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	4,640	4,337	0	(27)	0	(27)	0	0	0	0	0	147	09/01/2054	1.A FE
05609W-AA-1	BX TRUST 2022-IND	06/15/2026	PAYDOWN		645,502	645,502	643,667	645,502	0	0	0	0	0	645,502	0	0	0	15,791	04/15/2037	1.A
05615D-AE-7	BMO 2025-C12 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	5,623	5,357	0	(160)	0	(160)	0	0	0	0	0	327	06/01/2058	1.A FE
065405-AJ-1	BANK 2019-BNK16	06/01/2026	PAYDOWN		0	0	9,459	3,126	0	(411)	0	(411)	0	0	0	0	0	518	02/01/2052	1.A FE
06541Q-BV-6	BANK 2022-BNK43	06/01/2026	PAYDOWN		0	0	8,740	6,100	0	(297)	0	(297)	0	0	0	0	0	503	08/01/2055	1.A FE
07336A-AG-2	BBCMS MORTGAGE TRUST 2022-C14	06/01/2026	PAYDOWN		0	0	19,233	11,453	0	(722)	0	(722)	0	0	0	0	0	1,045	02/01/2055	1.A FE
08162D-AF-5	BENCHMARK 2019-B13 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	6,370	3,375	0	(311)	0	(311)	0	0	0	0	0	532	08/01/2057	1.C FE
08162R-AB-3	BENCHMARK 2021-B23 MORTGAGE TRUST	06/01/2026	PAYDOWN		231,902	231,902	209,056	231,902	0	0	0	0	0	231,902	0	0	0	1,565	02/01/2054	1.A
08163Q-BK-3	BENCHMARK 2022-B36 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	31,492	22,634	0	(719)	0	(719)	0	0	0	0	0	1,481	07/01/2055	1.A FE
08163V-AD-9	BENCHMARK 2023-V3 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	381	212	0	(26)	0	(26)	0	0	0	0	0	39	07/01/2056	1.A FE
08164J-AH-6	BENCHMARK 2026-B43 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	7,833	0	0	(3)	0	(3)	0	0	0	0	0	114	04/01/2063	1.A FE
096942-AX-5	BMO 2026-C14 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	4,375	0	0	(93)	0	(93)	0	0	0	0	0	164	02/01/2059	1.A FE
12434C-AG-9	BX TRUST 2021-SDMF	05/15/2026	PAYDOWN		6,495,833	6,495,833	6,476,010	6,495,833	0	0	0	0	0	6,495,833	0	0	0	123,608	09/15/2034	1.A
12434F-AE-7	BX COMMERCIAL MORTGAGE TRUST 2021-CIP	05/15/2026	PAYDOWN		3,387,267	3,387,267	3,382,475	3,387,267	0	0	0	0	0	3,387,267	0	0	0	72,028	12/15/2038	1.A
12514M-BC-8	CD 2016-CD1 MORTGAGE TRUST	06/01/2026	PAYDOWN		2,368,749	2,368,749	2,189,412	2,322,636	0	46,113	0	46,113	0	2,368,749	0	0	0	31,141	08/01/2049	1.A
12532B-AH-0	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C7	06/01/2026	PAYDOWN		0	0	103,790	6,781	0	(4,967)	0	(4,967)	0	0	0	0	0	6,608	12/01/2054	1.A FE
12591Q-AU-6	COMM 2014-UBS4 MORTGAGE TRUST	06/01/2026	PAYDOWN		1,652,600	1,652,600	1,741,169	1,652,600	0	0	0	0	0	1,652,600	0	0	0	58,445	08/01/2047	1.A
12592K-BD-5	COMM 2014-UBS5 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	6,925	0	0	0	0	0	0	0	0	0	0	222	09/01/2047	1.A FE
12594M-BD-9	COMM 2016-COR1 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	1,103,499	20,697	0	(21,463)	0	(21,463)	0	0	0	0	0	67,098	10/01/2049	1.B FE
17291E-BB-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	06/01/2026	PAYDOWN		0	0	181,447	9,944	0	(6,042)	0	(6,042)	0	0	0	0	0	8,116	12/01/2049	1.A FE
17323V-BD-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	06/01/2026	PAYDOWN		19,273	19,273	18,610	19,273	0	0	0	0	0	19,273	0	0	0	302	04/01/2048	1.A
17325D-AJ-2	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	06/01/2026	PAYDOWN		0	0	1,400,964	106,915	0	(77,579)	0	(77,579)	0	0	0	0	0	82,874	10/01/2049	1.B FE
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	06/01/2026	PAYDOWN		0	0	33,009	4,652	0	(1,353)	0	(1,353)	0	0	0	0	0	1,827	09/01/2050	1.D FE
233063-AJ-5	DBJPM 20-C9 MORTGAGE TRUST	06/01/2026	PAYDOWN		73,931	73,931	64,597	70,989	0	2,942	0	2,942	0	73,931	0	0	0	696	08/01/2053	1.A
29426V-AF-3	CITIGROUP COMMERCIAL MORTGAGE TRUST 2022	06/01/2026	PAYDOWN		0	0	110,256	77,003	0	(2,912)	0	(2,912)	0	0	0	0	0	18,722	05/01/2054	1.A FE
30289H-AG-6	FREMF 2016-K55 MORTGAGE TRUST	05/01/2026	PAYDOWN		3,785,000	3,785,000	3,631,974	3,778,516	0	6,484	0	6,484	0	3,785,000	0	0	0	54,356	04/01/2049	1.A
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORP	06/10/2026	PAYDOWN		39,136	39,136	46,078	44,055	0	(4,919)	0	(4,919)	0	39,136	0	0	0	986	11/10/2040	2.C FE
36188A-AD-7	GMAC COMMERCIAL MORTGAGE ASSET CORP	06/10/2026	PAYDOWN		0	0	14,773	12,210	0	(254)	0	(254)	0	0	0	0	0	575	02/10/2047	1.D FE
36254K-AP-7	GS MORTGAGE SECURITIES TRUST 2017-GS8	06/01/2026	PAYDOWN		0	0	14,830	2,300	0	(608)	0	(608)	0	0	0	0	0	785	11/01/2050	1.A FE
36261P-AV-4	GS MORTGAGE SECURITIES TRUST 2019-GSA1	06/01/2026	PAYDOWN		0	0	10,740	4,075	0	(414)	0	(414)	0	0	0	0	0	545	11/01/2052	1.A FE
46590L-AT-9	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		1,835,160	1,835,160	1,730,713	1,827,730	0	7,429	0	7,429	0	1,835,160	0	0	0	25,327	06/01/2049	1.A
465968-AG-0	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		0	0	88,530	17,149	0	(4,625)	0	(4,625)	0	0	0	0	0	5,176	09/01/2050	1.A FE
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	06/01/2026	PAYDOWN		41,344	41,344	41,861	41,344	0	0	0	0	0	41,344	0	0	0	1,292	12/01/2047	1.A
46645U-AV-9	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	06/01/2026	PAYDOWN		0	0	860,156	74,495	0	(32,012)	0	(32,012)	0	0	0	0	0	42,635	12/01/2049	1.A FE
48128Y-AY-7	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		0	0	12,210	3,450	0	(499)	0	(499)	0	0	0	0	0	672	03/01/2052	1.D FE
48129R-BC-8	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		0	0	7,059	2,561	0	(267)	0	(267)	0	0	0	0	0	379	11/01/2052	1.D 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 10	11	12	13	14	15	16	17	18	19	20	21
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
49308V-AF-4	KEY COMMERCIAL MORTGAGE SECURITIES TRUST	06/01/2026	PAYDOWN		0	0	21,628	10,173	0	(951)	0	(951)	0	0	0	0	0	1,233	09/02/2052	1.A FE
55376C-AP-8	MSWF COMMERCIAL MORTGAGE TRUST 2023-1	06/01/2026	PAYDOWN		0	0	2,696	2,069	0	(92)	0	(92)	0	0	0	0	0	170	05/01/2056	1.A FE
61691E-BB-0	MORGAN STANLEY CAPITAL I TRUST 2016-UBS1	06/01/2026	PAYDOWN		0	0	247,313	11,420	0	(9,260)	0	(9,260)	0	0	0	0	0	14,944	12/01/2049	1.A FE
61691G-AT-7	MORGAN STANLEY BANK OF AMERICA MERRILL L	06/01/2026	PAYDOWN		0	0	129,032	7,174	0	(5,093)	0	(5,093)	0	0	0	0	0	6,439	12/01/2049	1.A FE
61767E-AF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L	06/01/2026	PAYDOWN		0	0	27,454	4,133	0	(1,085)	0	(1,085)	0	0	0	0	0	1,435	11/01/2052	1.A FE
61767F-BB-6	MORGAN STANLEY CAPITAL I TRUST 2016-UBS1	06/01/2026	PAYDOWN		0	0	1,457,440	36,995	0	(46,307)	0	(46,307)	0	0	0	0	0	95,575	08/01/2049	1.A FE
61772T-BN-3	MORGAN STANLEY CAPITAL I TRUST 2021-L7	06/01/2026	PAYDOWN		0	0	169,583	85,974	0	(8,756)	0	(8,756)	0	0	0	0	0	11,094	10/01/2054	1.A FE
67630K-AA-0	OAKST COMMERCIAL MORTGAGE TRUST 2023-NLP	06/01/2026	PAYDOWN		1,267,018	1,267,018	1,282,371	1,274,064	0	(7,045)	0	(7,045)	0	1,267,018	0	0	0	29,245	03/01/2040	1.A
78397E-AE-6	SBALR COMMERCIAL MORTGAGE 2020-RR1 TRUST	04/06/2026	PAYDOWN		72,420	72,420	76,245	74,140	0	(1,720)	0	(1,720)	0	72,420	0	0	0	682	02/06/2053	1.B
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST	06/01/2026	PAYDOWN		0	0	2,162,108	71,982	0	(77,846)	0	(77,846)	0	0	0	0	0	123,732	10/01/2048	1.A FE
90276G-AU-6	UBS COMMERCIAL MORTGAGE TRUST 2017-C3	06/01/2026	PAYDOWN		0	0	25,544	4,039	0	(1,141)	0	(1,141)	0	0	0	0	0	1,486	08/01/2050	1.A FE
90276R-BF-4	UBS COMMERCIAL MORTGAGE TRUST 2017-C4	06/01/2026	PAYDOWN		0	0	20,663	3,573	0	(946)	0	(946)	0	0	0	0	0	1,165	10/01/2050	1.A FE
90276Y-AF-0	UBS COMMERCIAL MORTGAGE TRUST 2019-C16	06/01/2026	PAYDOWN		0	0	16,184	5,790	0	(747)	0	(747)	0	0	0	0	0	990	04/01/2052	1.A FE
90353D-BA-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C12	06/01/2026	PAYDOWN		0	0	34,999	11,276	0	(1,489)	0	(1,489)	0	0	0	0	0	1,811	08/01/2051	1.A FE
90353K-AZ-2	UBS COMMERCIAL MORTGAGE TRUST 2018-C13	06/01/2026	PAYDOWN		0	0	17,066	5,820	0	(951)	0	(951)	0	0	0	0	0	942	10/01/2051	1.A FE
92890K-BC-8	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C22	05/01/2026	PAYDOWN		17,683	17,683	16,611	17,683	0	0	0	0	0	17,683	0	0	0	288	09/01/2057	1.A
92939H-BA-2	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C23	06/01/2026	PAYDOWN		9,852	9,852	9,329	9,852	0	0	0	0	0	9,852	0	0	0	160	10/15/2057	1.A
94989W-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		16,966	16,966	16,212	16,966	0	0	0	0	0	16,966	0	0	0	296	11/01/2048	1.A
95000J-AY-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	494,512	30,315	0	(19,809)	0	(19,809)	0	0	0	0	0	26,862	12/01/2059	1.A FE
95000M-BS-9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	418,344	32,240	0	(18,684)	0	(18,684)	0	0	0	0	0	21,839	11/01/2059	1.A FE
95000P-AH-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	113,185	11,583	0	(5,390)	0	(5,390)	0	0	0	0	0	6,989	12/01/2049	1.A FE
95001A-BE-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	33,807	5,779	0	(1,408)	0	(1,408)	0	0	0	0	0	1,844	11/01/2050	1.A FE
95002X-BH-7	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	36,169	22,380	0	(1,804)	0	(1,804)	0	0	0	0	0	2,870	08/01/2053	1.A FE
95003D-BP-2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	595,753	317,272	0	(22,206)	0	(22,206)	0	0	0	0	0	34,722	08/01/2054	1.A FE
95003Q-BC-2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	97,638	55,214	0	(2,769)	0	(2,769)	0	0	0	0	0	4,724	11/01/2054	1.A FE
95005C-AE-8	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	3,108	0	0	(4)	0	(4)	0	0	0	0	0	54	04/01/2059	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					22,142,942	22,142,942	31,984,398	23,267,042	0	(335,330)	0	(335,330)	0	22,142,942	0	0	0	1,026,265	XXX	XXX
00217V-AA-8	AREIT 2022-CRE7 LLC	06/17/2026	PAYDOWN		20,153	20,153	20,102	20,139	0	14	0	14	0	20,153	0	0	0	593	06/17/2039	1.A FE
03880R-AE-9	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE	05/15/2026	PAYDOWN		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	80,265	11/15/2036	1.A FE
03880X-AA-4	ARBOR REALTY COMMERCIAL REAL ESTATE NOTE	06/15/2026	PAYDOWN		488,495	488,495	484,678	487,763	0	732	0	732	0	488,495	0	0	0	10,406	01/15/2037	1.A FE
04941T-AU-4	ATLAS SENIOR LOAN FUND VII LTD	05/27/2026	PAYDOWN		2,448,629	2,448,629	2,451,078	2,448,629	0	0	0	0	0	2,448,629	0	0	0	68,072	11/27/2031	1.A FE
04943A-AG-4	ATLAS SENIOR SECURED LOAN FUND VIII LTD	04/16/2026	PAYDOWN		197,058	197,058	196,565	197,058	0	0	0	0	0	197,058	0	0	0	6,570	01/16/2030	1.A FE
05610V-AA-0	BSPRT 2023-FL10 ISSUER LTD	06/15/2026	PAYDOWN		1,163,195	1,163,195	1,157,379	1,163,163	0	31	0	31	0	1,163,195	0	0	0	30,006	09/15/2035	1.A FE
056162-AQ-3	BARINGS CLO LTD 2015-I	04/20/2026	PAYDOWN		898,961	898,961	889,971	893,870	0	5,091	0	5,091	0	898,961	0	0	0	24,718	01/20/2031	1.A FE
09203W-AN-5	BLACK DIAMOND CLO 2016-1 LTD	04/27/2026	PAYDOWN		135,331	135,331	134,379	135,331	0	0	0	0	0	135,331	0	0	0	3,458	04/26/2031	1.A FE
09203W-AQ-8	BLACK DIAMOND CLO 2016-1 LTD	04/27/2026	PAYDOWN		784,184	784,184	784,184	784,184	0	0	0	0	0	784,184	0	0	0	22,893	04/26/2031	1.A FE
14889D-AQ-1	CATAMARAN CLO 2014-1 LTD	04/22/2026	PAYDOWN		1,431,767	1,431,767	1,431,767	1,431,767	0	0	0	0	0	1,431,767	0	0	0	44,776	04/22/2030	1.A FE
26249B-AU-5	DRYDEN 30 SENIOR LOAN FUND	06/23/2026	PAYDOWN		2,551,597	2,551,597	2,533,736	2,535,255	0	16,343	0	16,343	0	2,551,597	0	0	0	73,456	11/15/2028	1.B FE
282523-AT-6	1828 CLO LTD	04/15/2026	PAYDOWN		1,107,714	1,107,714	1,107,714	1,107,714	0	0	0	0	0	1,107,714	0	0	0	33,328	10/15/2031	1.A FE
30323C-AA-8	FS RIALTO 2021-FL3	05/16/2026	PAYDOWN		152,037	152,037	149,519	150,259	0	1,778	0	1,778	0	152,037	0	0	0	3,378	11/16/2036	1.A FE
43133K-AC-9	HILDENE COMMUNITY FUNDING CDO LTD	05/01/2026	PAYDOWN		6,253	6,253	5,346	5,556	0	697	0	697	0	6,253	0	0	0	81	11/01/2035	1.B FE
55284A-AA-6	MF1 2021-FL7 LTD	06/18/2026	PAYDOWN		92,575	92,575	92,112	92,270	0	305	0	305	0	92,575	0	0	0	2,277	10/16/2036	1.A FE
55284J-AA-7	MF1 2022-FL8 LTD	06/22/2026	PAYDOWN		379,795	379,795	374,336	375,986	0	3,809	0	3,809	0	379,795	0	0	0	8,017	02/19/2037	1.A FE
55416A-AE-9	MF1 2024-FL14 LLC	05/19/2026	PAYDOWN		6,500,000	6,500,000	6,483,750	6,491,270	0	8,730	0	8,730	0	6,500,000	0	0	0	173,755	03/19/2039	1.D FE
60689W-BZ-3	MJX VENTURE MANAGEMENT II LLC	04/15/2026	PAYDOWN		1,058,433	1,058,433	1,058,433	1,055,363	0	3,070	0	3,070	0	1,058,433	0	0	0	30,133	01/15/2031	1.A FE
67112M-AG-0	OZLM XX LTD	05/14/2026	PAYDOWN		5,000,000	5,000,000	4,925,000	4,947,517	0	52,483	0	52,483	0	5,000,000	0	0	0	199,618	04/20/2031	1.C FE
67572Y-BU-5	OCTAGON INVESTMENT PARTNERS XXII LTD	04/22/2026	PAYDOWN		3,115,000	3,115,000	3,108,770	3,109,269	0	5,731	0	5,731	0	3,115,000	0	0	0	93,322	01/22/2030	1.B FE
69355D-AE-7	PPM CLO 2018-1 LTD	04/13/2026	PAYDOWN		3,714,000	3,714,000	3,714,000	3,714,000	0	0	0	0	0	3,714,000	0	0	0	115,181	07/15/2031	1.A FE
83607E-AA-0	SOUND POINT CLO V-R LTD	04/20/2026	PAYDOWN		207,629	207,629	207,629	207,629	0	0	0	0	0	207,629	0	0	0	5,447	07/18/2031	1.A FE
87277J-AC-5	TRTX 2022-FL5 ISSUER LTD	05/15/2026	PAYDOWN		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	96,603	02/15/2039	1.A FE
89855A-AQ-9	TRYSAIL CLO 2021-1 LTD	05/13/2026	BANC/AMERICA SECUR.L		15,007,500	15,000,000	15,000,000	15,000,000	0	0	0	0	0	15,000,000	0	7,500	7,500	361,456	10/20/2036	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 10	11	12	13	14	15	16	17	18	19	20	21
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
92916W-AA-7	VOYA CLO 2013-2 LTD	04/27/2026	PAYDOWN		76,208	76,208	75,911	76,044	0	164	0	164	0	76,208	0	0	0	1,924	04/25/2031	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					53,836,514	53,829,014	53,686,359	53,730,036	0	98,978	0	98,978	0	53,829,014	0	7,500	7,500	1,489,733	XXX	XXX
09748R-AC-2	BOJANGLES ISSUER LLC	05/20/2026	PAYDOWN		12,500	12,500	12,486	12,489	0	11	0	11	0	12,500	0	0	0	412	11/20/2054	2.B FE
12530M-AE-5	CF HIPPOLYTA ISSUER LLC	06/15/2026	PAYDOWN		34,968	34,968	32,889	34,643	0	324	0	324	0	34,968	0	0	0	223	03/15/2061	1.E FE
19425M-AC-2	COLLEGE AVENUE STUDENT LOANS LLC	06/25/2026	PAYDOWN		197,453	197,453	196,319	196,738	0	716	0	716	0	197,453	0	0	0	5,983	06/25/2054	1.C FE
233046-AS-0	DB MASTER FINANCE LLC	05/20/2026	PAYDOWN		26,625	26,625	23,442	23,956	0	2,669	0	2,669	0	26,625	0	0	0	372	11/20/2051	2.B FE
26829G-AA-6	ECMC GROUP STUDENT LOAN TRUST 2018-2	06/25/2026	PAYDOWN		25,226	25,226	23,926	24,809	0	417	0	417	0	25,226	0	0	0	456	09/25/2068	1.B FE
476681-AG-6	JERSEY MIKE'S FUNDING LLC	05/15/2026	PAYDOWN		7,500	7,500	7,500	0	0	0	0	0	0	7,500	0	0	0	110	02/15/2056	2.B FE
50230@-AA-3	LSA FINANCE 2025-1 LLC	04/08/2026	PAYDOWN		1,219,440	1,219,440	857,795	902,996	0	316,444	0	316,444	0	1,219,440	0	0	0	0	04/07/2065	1.F PL
54915@-AA-7	LSA FINANCE 2025-2 LLC	04/12/2026	PAYDOWN		6,719,010	6,719,010	4,910,291	4,931,479	0	1,787,531	0	1,787,531	0	6,719,010	0	0	0	0	12/12/2065	1.F PL
55400W-AA-7	MVW 2023-2 LLC	06/20/2026	PAYDOWN		202,853	202,853	202,812	202,835	0	18	0	18	0	202,853	0	0	0	5,217	11/20/2040	1.A FE
618933-AA-3	MOSAIC SOLAR LOAN TRUST 2023-3	06/20/2026	PAYDOWN		88,379	88,379	90,133	89,808	0	(1,429)	0	(1,429)	0	88,379	0	0	0	2,185	11/20/2053	1.D FE
618937-AA-4	MOSAIC SOLAR LOAN TRUST 2024-1	06/20/2026	PAYDOWN		43,422	43,422	43,510	43,485	0	(64)	0	(64)	0	43,422	0	0	0	997	09/20/2049	1.D FE
61945W-AA-7	MOSAIC SOLAR LOAN TRUST 2023-2	06/20/2026	PAYDOWN		38,341	38,341	37,843	38,059	0	281	0	281	0	38,341	0	0	0	853	09/22/2053	1.F FE
61946K-AB-0	MOSAIC SOLAR LOAN TRUST 2022-3	06/20/2026	PAYDOWN		33,751	33,751	33,010	33,260	0	491	0	491	0	33,751	0	0	0	1,043	06/20/2053	3.C FE
61947B-AA-1	MOSAIC SOLAR LOAN TRUST 2024-2	06/20/2026	PAYDOWN		101,831	101,831	99,794	100,182	0	1,648	0	1,648	0	101,831	0	0	0	2,372	04/22/2052	1.G FE
624930-AA-1	MPOWER EDUCATION TRUST 2025-A	06/20/2026	PAYDOWN		476,023	476,021	475,126	475,276	0	747	0	747	0	476,023	0	0	0	12,995	07/21/2042	1.F FE
63939C-AE-7	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	06/15/2026	PAYDOWN		545,174	545,174	494,764	536,610	0	8,563	0	8,563	0	545,174	0	0	0	7,877	08/15/2044	1.A FE
63939E-AE-3	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	06/15/2026	PAYDOWN		428,420	428,420	407,578	423,206	0	5,214	0	5,214	0	428,420	0	0	0	6,105	12/15/2044	1.A FE
63939N-AD-5	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	06/15/2026	PAYDOWN		1,623,395	1,623,395	1,560,489	1,599,623	0	23,772	0	23,772	0	1,623,395	0	0	0	23,327	12/16/2058	1.A FE
63942G-AA-1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		472,184	472,184	401,549	437,958	0	34,226	0	34,226	0	472,184	0	0	0	2,163	02/18/2070	1.A FE
63942M-AA-8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		486,107	486,107	429,821	463,616	0	22,490	0	22,490	0	486,107	0	0	0	4,471	07/15/2070	1.A FE
63942T-AA-3	NAVIENT STUDENT LOAN TRUST	06/15/2026	PAYDOWN		122,701	122,701	122,701	122,701	0	0	0	0	0	122,701	0	0	0	3,148	03/15/2072	1.A FE
63943C-AA-9	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		227,802	227,802	227,772	227,783	0	19	0	19	0	227,802	0	0	0	5,255	10/15/2072	1.A FE
64034E-AA-3	NELNET STUDENT LOAN TRUST 2019-5	06/25/2026	PAYDOWN		128,056	128,056	123,493	125,057	0	2,999	0	2,999	0	128,056	0	0	0	1,386	10/25/2067	1.B FE
72703P-AC-7	PLANET FITNESS MASTER ISSUER LLC	06/05/2026	PAYDOWN		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	96	12/05/2049	2.B FE
72703P-AG-8	PLANET FITNESS MASTER ISSUER LLC	06/05/2026	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	468	06/05/2054	2.B FE
75973V-AA-4	RENEW 2024-1	06/20/2026	PAYDOWN		42,889	42,889	42,889	42,889	0	0	0	0	0	42,889	0	0	0	2,061	11/20/2059	1.A FE
75975D-AA-2	RENEW 2024-2	06/20/2026	PAYDOWN		130,973	130,973	125,222	129,430	0	1,542	0	1,542	0	130,973	0	0	0	5,050	11/20/2060	1.A FE
78448P-AF-7	SMB PRIVATE EDUCATION LOAN TRUST 2015-A	06/15/2026	PAYDOWN		555,171	555,171	563,933	557,109	0	(1,937)	0	(1,937)	0	555,171	0	0	0	10,348	10/15/2048	1.A FE
78449Y-AA-8	SMB PRIVATE EDUCATION LOAN TRUST 2021-B	06/15/2026	PAYDOWN		211,449	211,449	189,511	200,812	0	10,636	0	10,636	0	211,449	0	0	0	1,144	07/17/2051	1.A FE
78450F-AE-7	SMB PRIVATE EDUCATION LOAN TRUST 2022-A	06/15/2026	PAYDOWN		106,219	106,219	102,862	45,521	0	3,347	0	3,347	0	106,219	0	0	0	1,039	11/16/2054	1.F FE
82650B-AA-4	SIERRA TIMESHARE 2023-2 RECEIVABLES FUND	06/20/2026	PAYDOWN		103,996	103,996	103,994	103,995	0	1	0	1	0	103,996	0	0	0	2,499	04/20/2040	1.A FE
826934-AB-7	SIERRA TIMESHARE 2022-3 RECEIVABLES FUND	06/20/2026	PAYDOWN		62,061	62,061	62,048	62,058	0	2	0	2	0	62,061	0	0	0	1,634	07/20/2039	1.F FE
826944-AA-8	SIERRA TIMESHARE 2023-3 RECEIVABLES FUND	06/20/2026	PAYDOWN		154,062	154,062	154,058	154,061	0	2	0	2	0	154,062	0	0	0	3,889	09/20/2040	1.A FE
83207Q-AA-7	SMB PRIVATE EDUCATION LOAN TRUST 2024-D	06/15/2026	PAYDOWN		172,880	172,880	172,822	172,836	0	44	0	44	0	172,880	0	0	0	3,866	07/15/2053	1.A FE
83405N-AA-4	SOFI PROFESSIONAL LOAN PROGRAM 2021-B TR	06/15/2026	PAYDOWN		228,741	228,741	201,346	211,463	0	17,278	0	17,278	0	228,741	0	0	0	1,066	02/15/2047	1.A FE
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN CORP	04/27/2026	PAYDOWN		177,260	177,260	170,613	176,528	0	732	0	732	0	177,260	0	0	0	4,850	10/27/2036	1.B FE
864300-AL-2	SUBWAY FUNDING LLC	04/30/2026	PAYDOWN		27,500	27,500	27,617	27,604	0	(104)	0	(104)	0	27,500	0	0	0	813	07/30/2054	2.B FE
95058X-AM-0	WENDY'S FUNDING LLC	06/15/2026	PAYDOWN		10,000	10,000	10,000	10,000	0	0	0	0	0	10,000	0	0	0	212	03/15/2052	2.B FE
95058X-AR-9	WENDY'S FUNDING LLC	06/15/2026	PAYDOWN		12,500	12,500	12,433	7,500	0	67	0	67	0	12,500	0	0	0	271	12/15/2055	2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					15,276,862	15,276,860	12,774,391	12,968,375	0	2,238,697	0	2,238,697	0	15,276,862	0	0	0	126,256	XXX	XXX
45783N-AA-5	INSTAR LEASING III LLC	06/15/2026	PAYDOWN		92,708	92,708	88,619	90,413	0	2,295	0	2,295	0	92,708	0	0	0	891	02/15/2054	1.F FE
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU	06/20/2026	PAYDOWN		47,343	47,343	45,878	46,676	0	667	0	667	0	47,343	0	0	0	524	11/20/2051	1.C FE
88603U-AA-7	THRST 2021-1A A	06/15/2026	PAYDOWN		28,557	28,557	28,556	28,557	0	0	0	0	0	28,557	0	0	0	495	07/15/2040	1.F FE
89656G-AC-8	TRINITY RAIL LEASING 2021 LLC	06/19/2026	PAYDOWN		44,634	44,634	44,626	44,627	0	7	0	7	0	44,634	0	0	0	1,069	05/19/2054	1.C FE
90354P-AA-5	USQ RAIL II LLC	06/28/2026	PAYDOWN		98,452	98,452	98,414	98,444	0	8	0	8	0	98,452	0	0	0	905	06/28/2051	1.F FE
97063Q-AA-0	WILLIS ENGINE STRUCTURED TRUST III	06/15/2026	PAYDOWN		268,876	268,876	268,648	268,847	0	30	0	30	0	268,876	0	0	0	5,293	08/15/2042	1.F FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					580,570	580,570	574,741	577,564	0	3,007	0	3,007	0	580,570	0	0	0	9,177	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
1889999999. Total - asset-backed securities (unaffiliated)					154,310,429	154,354,090	165,812,270	115,075,320	0	2,422,566	0	2,422,566	0	154,344,977	0	(34,548)	(34,548)	3,911,445	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
1909999997. Total - asset-backed securities - Part 4					154,310,429	154,354,090	165,812,270	115,075,320	0	2,422,566	0	2,422,566	0	154,344,977	0	(34,548)	(34,548)	3,911,445	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					154,310,429	154,354,090	165,812,270	115,075,320	0	2,422,566	0	2,422,566	0	154,344,977	0	(34,548)	(34,548)	3,911,445	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					244,472,074	248,268,020	255,070,139	202,722,922	4,445,167	3,108,927	4,446,260	3,107,834	0	244,150,904	0	(487,398)	(487,398)	8,044,468	XXX	XXX
269809-50-5	EAGLE POINT CREDIT CO INC	05/08/2026	CALL 25	50,000.000	1,250,000	0	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	29,722		2.A PL
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					1,250,000	XXX	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	29,722	XXX	XXX
4509999997. Total - preferred stocks - Part 4					1,250,000	XXX	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	29,722	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					1,250,000	XXX	1,250,000	1,250,000	0	0	0	0	0	1,250,000	0	0	0	29,722	XXX	XXX
09352U-10-8	BLEND LABS INC	05/18/2026	BANC/AMERICA SECUR.L	60,216.000	91,674		87,915	0	0	0	0	0	0	87,915	0	3,759	3,759	0		
639193-10-1	NAVAN INC	06/29/2026	BANC/AMERICA SECUR.L	17,568.000	399,464		375,252	0	0	0	0	0	0	375,252	0	24,212	24,212	0		
781154-10-9	RUBRIK INC	06/30/2026	BANC/AMERICA SECUR.L	9,355.000	697,766		770,435	446,873	71,577	0	0	71,577	0	770,435	0	(72,669)	(72,669)	0		
81762P-10-2	SERVICENOW INC	05/19/2026	BANC/AMERICA SECUR.L	6,379.000	641,289		615,031	0	0	0	0	0	0	615,031	0	26,258	26,258	0		
81764X-10-3	SERVICETITAN INC	06/29/2026	RAYMOND JAMES & ASSO	4,190.000	297,891		339,528	190,316	4,503	0	0	4,503	0	339,528	0	(41,637)	(41,637)	0		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					2,128,084	XXX	2,188,161	637,189	76,080	0	0	76,080	0	2,188,161	0	(60,077)	(60,077)	0	XXX	XXX
31338@-10-6	FHLB OF PITTSBURGH	05/06/2026	NON-BROKER TRADE, BO	80,000.000	8,000,000		8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	0		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					8,000,000	XXX	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					10,128,084	XXX	10,188,161	8,637,189	76,080	0	0	76,080	0	10,188,161	0	(60,077)	(60,077)	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					10,128,084	XXX	10,188,161	8,637,189	76,080	0	0	76,080	0	10,188,161	0	(60,077)	(60,077)	0	XXX	XXX
5999999999. Total - preferred and common stocks					11,378,084	XXX	11,438,161	9,887,189	76,080	0	0	76,080	0	11,438,161	0	(60,077)	(60,077)	29,722	XXX	XXX
6009999999 - Totals					255,850,158	XXX	266,508,300	212,610,111	4,521,247	3,108,927	4,446,260	3,183,914	0	255,589,065	0	(547,475)	(547,475)	8,074,190	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
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
SPX US C 6270.0 2026-07-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/02/2025	07/01/2026	10,770	67,527,900	6270.000	5,155,061	0	0	13,170,288		13,170,288	4,604,339	0	0	0	0		
SPX US C 6310.0 2026-08-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/04/2025	08/03/2026	11,943	75,360,330	6310.000	6,235,440	0	0	14,448,252		14,448,252	4,832,562	0	0	0	0		
SPX US C 6315.0 2026-07-07	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/08/2025	07/07/2026	10,112	63,857,280	6315.000	4,839,300	0	0	11,956,117		11,956,117	4,215,100	0	0	0	0		
SPX US C 6330.0 2026-07-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/07/2025	07/06/2026	5,236	33,143,880	6330.000	2,536,842	0	0	6,104,508		6,104,508	2,167,342	0	0	0	0		
SPX US C 6330.0 2026-07-09	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL770X0HC3ZE78	07/10/2025	07/09/2026	5,406	34,219,980	6330.000	2,590,393	0	0	6,317,199		6,317,199	2,231,535	0	0	0	0		
SPX US C 6330.0 2026-07-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/17/2025	07/16/2026	6,399	40,505,670	6330.000	3,206,552	0	0	7,509,863		7,509,863	2,619,293	0	0	0	0		
SPX US C 6350.0 2026-07-13	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/14/2025	07/13/2026	6,019	38,220,650	6350.000	2,782,764	0	0	6,931,029		6,931,029	2,450,579	0	0	0	0		
SPX US C 6360.0 2026-07-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	07/15/2025	07/14/2026	8,136	51,744,960	6360.000	3,939,370	0	0	9,296,910		9,296,910	3,296,005	0	0	0	0		
SPX US C 6375.0 2026-07-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	07/22/2025	07/21/2026	13,123	83,659,125	6375.000	6,427,908	0	0	14,886,654		14,886,654	5,224,058	0	0	0	0		
SPX US C 6380.0 2026-07-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/21/2025	07/20/2026	6,154	39,262,520	6380.000	3,032,137	0	0	6,939,320		6,939,320	2,441,035	0	0	0	0		
SPX US C 6390.0 2026-07-22	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/23/2025	07/22/2026	4,398	28,103,220	6390.000	2,153,525	0	0	4,925,742		4,925,742	1,734,809	0	0	0	0		
SPX US C 6405.0 2026-08-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2026	4,904	31,410,120	6405.000	2,488,535	0	0	5,499,698		5,499,698	1,905,849	0	0	0	0		
SPX US C 6420.0 2026-08-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/05/2025	08/04/2026	7,820	50,204,400	6420.000	3,722,320	0	0	8,644,515		8,644,515	3,026,880	0	0	0	0		
SPX US C 6425.0 2027-03-29	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	03/31/2026	03/29/2027	21,975	141,189,375	6425.000	0	14,437,355	0	30,236,231		30,236,231	15,798,876	0	0	0	0		
SPX US C 6450.0 2026-07-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/25/2025	07/24/2026	6,995	45,117,750	6450.000	3,396,073	0	0	7,446,448		7,446,448	2,686,587	0	0	0	0		
SPX US C 6450.0 2026-08-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/11/2025	08/10/2026	5,190	33,475,500	6450.000	2,546,525	0	0	5,610,126		5,610,126	1,965,794	0	0	0	0		
SPX US C 6455.0 2026-08-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL770X0HC3ZE78	08/20/2025	08/19/2026	5,771	37,251,805	6455.000	2,808,630	0	0	6,248,583		6,248,583	2,159,755	0	0	0	0		
SPX US C 6460.0 2026-08-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/12/2025	08/11/2026	8,277	53,469,420	6460.000	3,990,424	0	0	8,871,836		8,871,836	3,114,278	0	0	0	0		
SPX US C 6460.0 2026-08-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	08/22/2025	08/21/2026	4,592	29,664,320	6460.000	2,310,924	0	0	4,960,632		4,960,632	1,716,878	0	0	0	0		
SPX US C 6465.0 2026-07-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/29/2025	07/28/2026	21,089	136,340,385	6465.000	10,259,799	0	0	22,178,398		22,178,398	7,959,414	0	0	0	0		
SPX US C 6485.0 2026-08-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/21/2025	08/20/2026	6,410	41,568,850	6485.000	2,988,278	0	0	6,755,640		6,755,640	2,356,916	0	0	0	0		
SPX US C 6495.0 2026-09-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	09/03/2025	09/02/2026	18,081	117,436,095	6495.000	9,036,884	0	0	19,147,886		19,147,886	6,603,245	0	0	0	0		
SPX US C 6530.0 2026-08-25	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	08/26/2025	08/25/2026	12,644	82,565,320	6530.000	5,982,635	0	0	12,864,084		12,864,084	4,548,327	0	0	0	0		
SPX US C 6535.0 2026-08-18	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/19/2025	08/18/2026	10,466	68,395,310	6535.000	4,916,927	0	0	10,516,018		10,516,018	3,755,408	0	0	0	0		
SPX US C 6540.0 2026-08-13	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/14/2025	08/13/2026	4,299	28,115,460	6540.000	2,039,317	0	0	4,279,210		4,279,210	1,542,908	0	0	0	0		
SPX US C 6540.0 2026-08-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL770X0HC3ZE78	08/18/2025	08/17/2026	6,813	44,557,020	6540.000	3,221,255	0	0	6,808,475		6,808,475	2,441,336	0	0	0	0		
SPX US C 6560.0 2026-08-27	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2026	4,635	30,405,600	6560.000	2,203,757	0	0	4,593,035		4,593,035	1,638,131	0	0	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)
SPX US C 6560.0 2026-09-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	09/05/2025	09/04/2026	4,477	29,369,120	6560.000	2,217,324	0	0	4,468,731		4,468,731	1,574,833	0	0	0	0		
SPX US C 6570.0 2026-08-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	08/29/2025	08/28/2026	13,496	88,668,720	6570.000	6,332,458	0	0	13,278,354		13,278,354	4,760,616	0	0	0	0		
SPX US C 6585.0 2026-09-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	09/09/2025	09/08/2026	17,905	117,904,425	6585.000	8,536,925	0	0	17,533,081		17,533,081	6,202,388	0	0	0	0		
SPX US C 6610.0 2026-09-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	09/11/2025	09/10/2026	4,064	26,863,040	6610.000	2,027,448	0	0	3,890,811		3,890,811	1,384,667	0	0	0	0		
SPX US C 6610.0 2027-03-29	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	03/27/2026	03/29/2027	6,504	42,991,440	6610.000	0	3,629,557	0	7,945,745		7,945,745	4,316,188	0	0	0	0		
SPX US C 6630 2026-09-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	03/13/2026	09/11/2026	6,400	42,432,000	6630.000	0	2,831,530	0	6,012,062		6,012,062	3,180,532	0	0	0	0		
SPX US C 6630 2026-12-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	03/13/2026	12/11/2026	6,731	44,626,530	6630.000	0	3,745,332	0	7,161,725		7,161,725	3,416,392	0	0	0	0		
SPX US C 6630 2027-03-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	03/13/2026	03/12/2027	6,257	41,483,910	6630.000	0	4,076,106	0	7,402,776		7,402,776	3,326,670	0	0	0	0		
SPX US C 6635.0 2026-11-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE	969500J21S9Z7YL30D96	11/21/2025	11/20/2026	3,900	25,876,500	6635.000	2,223,000	0	0	4,032,235		4,032,235	1,388,119	0	0	0	0		
SPX US C 6635.0 2027-03-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	03/25/2026	03/24/2027	3,851	25,551,385	6635.000	0	2,423,374	0	4,601,947		4,601,947	2,178,572	0	0	0	0		
SPX US C 6645.0 2027-03-23	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	03/24/2026	03/23/2027	15,508	103,050,660	6645.000	0	9,196,244	0	18,384,535		18,384,535	9,188,291	0	0	0	0		
SPX US C 6655.0 2027-04-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	04/02/2026	04/01/2027	14,524	96,657,220	6655.000	0	7,874,041	0	17,199,071		17,199,071	9,325,030	0	0	0	0		
SPX US C 6665.0 2026-09-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	09/12/2025	09/11/2026	4,023	26,813,295	6665.000	1,958,919	0	0	3,647,696		3,647,696	1,324,192	0	0	0	0		
SPX US C 6680.0 2026-09-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	09/16/2025	09/15/2026	15,130	101,068,400	6680.000	7,671,969	0	0	13,578,651		13,578,651	4,937,153	0	0	0	0		
SPX US C 6690.0 2026-09-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	09/18/2025	09/17/2026	6,967	46,609,230	6690.000	3,489,143	0	0	6,205,373		6,205,373	2,260,065	0	0	0	0		
SPX US C 6690.0 2027-04-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	04/07/2026	04/06/2027	19,045	127,411,050	6690.000	0	10,569,975	0	22,121,800		22,121,800	11,551,825	0	0	0	0		
SPX US C 6695.0 2027-03-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/20/2026	03/19/2027	6,386	42,754,270	6695.000	0	3,652,792	0	7,271,550		7,271,550	3,618,758	0	0	0	0		
SPX US C 6710.0 2026-09-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	09/29/2025	09/28/2026	6,305	42,306,550	6710.000	3,374,184	0	0	5,618,134		5,618,134	2,056,415	0	0	0	0		
SPX US C 6710.0 2026-11-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZ0031MB27	11/20/2025	11/19/2026	5,846	39,226,660	6710.000	3,745,708	0	0	5,640,853		5,640,853	1,988,924	0	0	0	0		
SPX US C 6715.0 2026-10-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	10/17/2025	10/16/2026	4,299	28,867,785	6715.000	2,338,570	0	0	3,926,776		3,926,776	1,419,835	0	0	0	0		
SPX US C 6720.0 2027-03-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	03/16/2026	03/15/2027	5,376	36,126,720	6720.000	0	3,390,966	0	5,980,280		5,980,280	2,589,314	0	0	0	0		
SPX US C 6730.0 2026-09-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	09/25/2025	09/24/2026	6,206	41,766,380	6730.000	2,942,389	0	0	5,382,993		5,382,993	1,994,707	0	0	0	0		
SPX US C 6735.0 2026-09-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	09/30/2025	09/28/2026	12,986	87,460,710	6735.000	6,631,171	0	0	11,275,590		11,275,590	4,168,317	0	0	0	0		
SPX US C 6735.0 2026-10-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	10/13/2025	10/12/2026	5,786	38,968,710	6735.000	2,995,181	0	0	5,126,403		5,126,403	1,868,782	0	0	0	0		
SPX US C 6740.0 2026-10-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I7OUK5573	10/16/2025	10/15/2026	7,955	53,616,700	6740.000	4,508,019	0	0	7,043,047		7,043,047	2,564,028	0	0	0	0		
SPX US C 6750.0 2026-09-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	09/22/2025	09/21/2026	6,351	42,869,250	6750.000	3,145,460	0	0	5,367,235		5,367,235	2,012,177	0	0	0	0		
SPX US C 6755.0 2026-10-13	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE	969500J21S9Z7YL30D96	10/14/2025	10/13/2026	11,308	76,385,540	6755.000	5,337,376	0	0	9,831,221		9,831,221	3,607,246	0	0	0	0		
SPX US C 6760.0 2026-11-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	11/18/2025	11/17/2026	11,016	74,468,160	6760.000	5,953,046	0	0	10,121,206		10,121,206	3,639,289	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX US C 6770.0 2026-11-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	11/25/2025	11/24/2026	11,567	78,308,590	6770.000	6,423,271	0	0	10,645,215		10,645,215	3,840,220	0	0	0	0		
SPX US C 6780.0 2026-09-22	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/23/2025	09/22/2026	13,072	88,628,160	6780.000	6,663,452	0	0	10,707,591		10,707,591	4,057,095	0	0	0	0		
SPX US C 6780.0 2027-03-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	03/17/2026	03/16/2027	10,449	70,844,220	6780.000	0	6,394,788	0	11,123,811		11,123,811	4,729,023	0	0	0	0		
SPX US C 6790.0 2026-10-23	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	10/24/2025	10/23/2026	6,952	47,204,080	6790.000	3,976,544	0	0	5,954,602		5,954,602	2,200,443	0	0	0	0		
SPX US C 6795.0 2026-10-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	10/02/2025	10/01/2026	12,442	84,543,390	6795.000	6,419,325	0	0	10,164,650		10,164,650	3,838,709	0	0	0	0		
SPX US C 6795.0 2027-04-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/09/2026	04/08/2027	6,381	43,358,895	6795.000	0	3,855,081	0	6,885,725		6,885,725	3,030,644	0	0	0	0		
SPX US C 6810.0 2026-10-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	10/21/2025	10/20/2026	16,444	111,983,640	6810.000	8,673,717	0	0	13,725,473		13,725,473	5,125,157	0	0	0	0		
SPX US C 6810.0 2026-11-09	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	11/10/2025	11/09/2026	7,212	49,113,720	6810.000	4,350,927	0	0	6,235,768		6,235,768	2,295,872	0	0	0	0		
SPX US C 6810.0 2027-03-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	03/18/2026	03/17/2027	4,169	28,390,890	6810.000	0	2,372,536	0	4,342,294		4,342,294	1,969,758	0	0	0	0		
SPX US C 6820.0 2026-10-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	10/03/2025	10/02/2026	6,068	41,383,760	6820.000	3,132,302	0	0	4,828,617		4,828,617	1,838,984	0	0	0	0		
SPX US C 6820.0 2026-10-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	10/07/2025	10/06/2026	12,104	82,549,280	6820.000	6,401,806	0	0	9,704,341		9,704,341	3,679,885	0	0	0	0		
SPX US C 6825.0 2026-11-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	11/17/2025	11/16/2026	5,530	37,742,250	6825.000	3,110,514	0	0	4,761,757		4,761,757	1,755,837	0	0	0	0		
SPX US C 6830.0 2026-10-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	10/22/2025	10/21/2026	4,046	27,634,180	6830.000	2,105,781	0	0	3,312,098		3,312,098	1,245,142	0	0	0	0		
SPX US C 6840.0 2026-12-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	12/18/2025	12/17/2026	6,848	46,840,320	6840.000	3,726,613	0	0	6,109,066		6,109,066	2,238,890	0	0	0	0		
SPX US C 6845.0 2026-10-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	10/09/2025	10/08/2026	9,199	62,967,155	6845.000	4,699,585	0	0	7,196,394		7,196,394	2,748,232	0	0	0	0		
SPX US C 6855.0 2027-03-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE 969500J21S9Z7YL30D96	03/09/2026	03/08/2027	6,380	43,734,900	6855.000	0	3,304,840	0	6,342,393		6,342,393	3,037,553	0	0	0	0		
SPX US C 6860.0 2026-10-26	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE 969500J21S9Z7YL30D96	10/27/2025	10/26/2026	4,675	32,070,500	6860.000	2,660,075	0	0	3,739,898		3,739,898	1,416,161	0	0	0	0		
SPX US C 6865.0 2026-11-05	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	11/06/2025	11/05/2026	5,419	37,201,435	6865.000	2,995,677	0	0	4,397,240		4,397,240	1,657,738	0	0	0	0		
SPX US C 6865.0 2026-12-18	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	4,281	29,389,065	6865.000	2,345,132	0	0	3,742,613		3,742,613	1,391,682	0	0	0	0		
SPX US C 6865.0 2027-03-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	03/12/2026	03/11/2027	4,536	31,139,640	6865.000	0	2,487,497	0	4,489,439		4,489,439	2,001,942	0	0	0	0		
SPX US C 6880.0 2026-11-25	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	11/26/2025	11/25/2026	3,917	26,948,960	6880.000	2,163,751	0	0	3,240,320		3,240,320	1,217,426	0	0	0	0		
SPX US C 6880.0 2027-01-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/21/2026	01/20/2027	21,481	147,789,280	6880.000	0	12,158,246	0	19,632,146		19,632,146	7,473,900	0	0	0	0		
SPX US C 6890.0 2027-03-09	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	03/10/2026	03/09/2027	9,049	62,347,610	6890.000	0	5,074,317	0	8,755,323		8,755,323	3,681,005	0	0	0	0		
SPX US C 6895.0 2026-12-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	10,348	71,349,460	6895.000	5,749,349	0	0	8,519,990		8,519,990	3,210,018	0	0	0	0		
SPX US C 6895.0 2026-12-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	12/16/2025	12/15/2026	11,993	82,691,735	6895.000	6,344,297	0	0	10,116,533		10,116,533	3,792,535	0	0	0	0		
SPX US C 6905.0 2026-12-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	4,541	31,355,605	6905.000	2,503,590	0	0	3,787,291		3,787,291	1,425,534	0	0	0	0		
SPX US C 6910.0 2027-03-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	03/04/2026	03/03/2027	4,144	28,635,040	6910.000	0	2,341,857	0	3,910,772		3,910,772	1,568,915	0	0	0	0		
SPX US C 6915.0 2027-04-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	04/13/2026	04/12/2027	6,120	42,319,800	6915.000	0	3,473,712	0	6,054,069		6,054,069	2,580,357	0	0	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)
SPX US C 6925.0 2026-11-30	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	12/01/2025	11/30/2026	21,072	145,923,600	6925.000	11,285,742	0	0	16,760,594		16,760,594	6,369,338	0	0	0	0		
SPX US C 6925.0 2026-12-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	12/04/2025	12/03/2026	5,192	35,954,600	6925.000	2,819,256	0	0	4,161,791		4,161,791	1,586,204	0	0	0	0		
SPX US C 6930.0 2026-11-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2026	25,066	173,707,380	6930.000	13,148,621	0	0	18,869,910		18,869,910	7,302,971	0	0	0	0		
SPX US C 6930.0 2026-11-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	11/11/2025	11/10/2026	7,501	51,981,930	6930.000	3,998,033	0	0	5,724,474		5,724,474	2,204,320	0	0	0	0		
SPX US C 6930.0 2026-12-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE 969500J21S9Z7YL30D96	12/22/2025	12/21/2026	5,194	35,994,420	6930.000	2,742,432	0	0	4,282,194		4,282,194	1,629,331	0	0	0	0		
SPX US C 6930.0 2027-02-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	02/18/2026	02/17/2027	16,186	112,168,980	6930.000	0	9,122,915	0	14,716,394		14,716,394	5,593,479	0	0	0	0		
SPX US C 6935.0 2026-11-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	11/13/2025	11/12/2026	6,352	44,051,120	6935.000	3,357,032	0	0	4,839,822		4,839,822	1,864,524	0	0	0	0		
SPX US C 6940.0 2027-01-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	01/05/2026	01/04/2027	12,794	88,790,360	6940.000	0	7,034,013	0	10,708,231		10,708,231	3,674,217	0	0	0	0		
SPX US C 6940.0 2027-03-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	03/02/2026	03/01/2027	4,434	30,771,960	6940.000	0	2,441,227	0	4,066,778		4,066,778	1,625,550	0	0	0	0		
SPX US C 6945.0 2026-12-07	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	12/08/2025	12/03/2026	6,083	42,246,435	6945.000	3,341,088	0	0	4,810,300		4,810,300	1,844,799	0	0	0	0		
SPX US C 6950.0 2026-12-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/09/2025	12/08/2026	9,969	69,284,550	6950.000	5,384,058	0	0	7,857,046		7,857,046	3,017,408	0	0	0	0		
SPX US C 6950.0 2027-02-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	02/09/2026	02/08/2027	7,424	51,596,800	6950.000	0	4,380,160	0	6,548,808		6,548,808	2,168,648	0	0	0	0		
SPX US C 6950.0 2027-02-23	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	02/24/2026	02/23/2027	14,009	97,362,550	6950.000	0	7,796,429	0	12,621,302		12,621,302	4,824,873	0	0	0	0		
SPX US C 6950.0 2027-03-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	03/05/2026	03/04/2027	4,294	29,843,300	6950.000	0	2,356,118	0	3,921,802		3,921,802	1,565,684	0	0	0	0		
SPX US C 6955.0 2026-10-27	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	10/28/2025	10/27/2026	10,072	70,050,760	6955.000	5,400,103	0	0	7,248,770		7,248,770	2,840,506	0	0	0	0		
SPX US C 6955.0 2026-12-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	5,172	35,971,260	6955.000	2,669,786	0	0	4,070,120		4,070,120	1,564,527	0	0	0	0		
SPX US C 6960.0 2027-02-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	5,895	41,029,200	6960.000	0	3,213,129	0	5,233,218		5,233,218	2,020,089	0	0	0	0		
SPX US C 6960.0 2027-02-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/25/2026	02/24/2027	4,390	30,554,400	6960.000	0	2,593,261	0	3,926,418		3,926,418	1,333,157	0	0	0	0		
SPX US C 6960.0 2027-03-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	03/03/2026	03/02/2027	28,772	200,253,120	6960.000	0	14,292,779	0	25,973,055		25,973,055	11,680,276	0	0	0	0		
SPX US C 6970.0 2026-12-22	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	12/23/2025	12/22/2026	15,229	106,146,130	6970.000	7,871,566	0	0	12,084,710		12,084,710	4,669,915	0	0	0	0		
SPX US C 6970.0 2027-02-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	02/13/2026	02/12/2027	5,520	38,474,400	6970.000	0	2,865,874	0	4,807,319		4,807,319	1,941,446	0	0	0	0		
SPX US C 6975.0 2027-04-13	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	04/14/2026	04/13/2027	7,769	54,188,775	6975.000	0	4,625,352	0	7,334,421		7,334,421	2,709,069	0	0	0	0		
SPX US C 6980.0 2026-10-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	10/29/2025	10/28/2026	11,065	77,233,700	6980.000	6,051,117	0	0	7,745,593		7,745,593	3,059,652	0	0	0	0		
SPX US C 6980.0 2026-12-23	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	12/24/2025	12/23/2026	3,871	27,019,580	6980.000	2,047,759	0	0	3,046,197		3,046,197	1,181,181	0	0	0	0		
SPX US C 6980.0 2027-01-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	01/22/2026	01/21/2027	5,890	41,112,200	6980.000	0	3,225,423	0	4,913,783		4,913,783	1,688,361	0	0	0	0		
SPX US C 6985.0 2026-12-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	12/12/2025	12/11/2026	3,623	25,306,655	6985.000	1,920,190	0	0	2,765,725		2,765,725	1,074,413	0	0	0	0		
SPX US C 6990.0 2027-02-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	02/05/2026	02/04/2027	5,848	40,877,520	6990.000	0	3,009,147	0	4,940,778		4,940,778	1,931,632	0	0	0	0		
SPX US C 6995.0 2027-01-25	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	01/26/2026	01/25/2027	3,651	25,538,745	6995.000	0	2,034,520	0	3,021,201		3,021,201	986,682	0	0	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)
SPX US C 7000.0 2026-12-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	12/30/2025	12/28/2026	19,440	136,080,000	7000.000	9,941,422	0	0	15,131,265		15,131,265	5,900,713	0	0	0	0		
SPX US C 7000.0 2027-01-07	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	01/08/2026	01/07/2027	5,852	40,964,000	7000.000	0	3,087,281	0	4,642,412		4,642,412	1,555,130	0	0	0	0		
SPX US C 7005.0 2027-01-05	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	01/06/2026	01/05/2027	19,632	137,522,160	7005.000	0	10,591,464	0	15,427,709		15,427,709	4,836,245	0	0	0	0		
SPX US C 7005.0 2027-02-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	02/04/2026	02/03/2027	4,011	28,097,055	7005.000	0	2,205,849	0	3,334,978		3,334,978	1,129,129	0	0	0	0		
SPX US C 7010.0 2027-01-22	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2026	01/22/2027	3,652	25,600,520	7010.000	0	1,891,407	0	2,962,442		2,962,442	1,071,034	0	0	0	0		
SPX US C 7015.0 2026-12-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	12/29/2025	12/28/2026	9,198	64,523,970	7015.000	4,635,332	0	0	7,047,883		7,047,883	2,763,836	0	0	0	0		
SPX US C 7015.0 2027-02-26	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	02/27/2026	02/26/2027	5,161	36,204,415	7015.000	0	2,642,329	0	4,405,210		4,405,210	1,762,881	0	0	0	0		
SPX US C 7020.0 2027-01-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	01/15/2026	01/14/2027	5,723	40,175,460	7020.000	0	3,168,310	0	4,511,848		4,511,848	1,343,538	0	0	0	0		
SPX US C 7025.0 2027-01-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	01/20/2026	01/19/2027	6,232	43,779,800	7025.000	0	3,006,628	0	4,956,005		4,956,005	1,949,377	0	0	0	0		
SPX US C 7030.0 2027-01-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	01/12/2026	01/11/2027	6,334	44,528,020	7030.000	0	3,396,988	0	4,915,061		4,915,061	1,518,073	0	0	0	0		
SPX US C 7030.0 2027-01-26	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	01/27/2026	01/26/2027	9,100	63,973,000	7030.000	0	5,030,116	0	7,286,113		7,286,113	2,255,997	0	0	0	0		
SPX US C 7030.0 2027-02-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/11/2026	02/10/2027	3,637	25,568,110	7030.000	0	2,072,544	0	2,984,249		2,984,249	911,704	0	0	0	0		
SPX US C 7045.0 2027-01-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	01/07/2026	01/06/2027	3,708	26,122,860	7045.000	0	1,922,413	0	2,802,989		2,802,989	880,576	0	0	0	0		
SPX US C 7045.0 2027-01-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	4,068	28,659,060	7045.000	0	2,127,889	0	3,143,716		3,143,716	1,015,827	0	0	0	0		
SPX US C 7055.0 2027-02-09	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/10/2026	02/09/2027	9,010	63,565,550	7055.000	0	4,838,370	0	7,201,783		7,201,783	2,363,413	0	0	0	0		
SPX US C 7065.0 2027-02-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	02/03/2026	02/02/2027	16,771	118,487,115	7065.000	0	9,084,515	0	13,113,366		13,113,366	4,028,851	0	0	0	0		
SPX US C 7070.0 2027-01-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	01/29/2026	01/28/2027	11,751	83,079,570	7070.000	0	6,245,186	0	9,062,792		9,062,792	2,817,606	0	0	0	0		
SPX US C 7075.0 2027-01-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2026	01/12/2027	8,134	57,548,050	7075.000	0	4,229,680	0	6,034,022		6,034,022	1,804,342	0	0	0	0		
SPX US C 7080.0 2027-01-27	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/28/2026	01/27/2027	5,589	39,570,120	7080.000	0	3,009,677	0	4,257,843		4,257,843	1,248,166	0	0	0	0		
SPX US C 7090.0 2027-04-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/16/2026	04/15/2027	6,395	45,340,550	7090.000	0	3,709,100	0	5,497,071		5,497,071	1,787,971	0	0	0	0		
SPX US C 7180 4/19/2027	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	04/20/2026	04/19/2027	5,501	39,497,180	7180.000	0	3,273,370	0	4,427,930		4,427,930	1,154,560	0	0	0	0		
SPX US C 7188.0 2027-04-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	04/23/2026	04/21/2027	6,210	44,637,480	7188.000	0	3,722,585	0	4,979,765		4,979,765	1,257,181	0	0	0	0		
SPX US C 7200.0 2027-04-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/21/2026	04/20/2027	11,956	86,083,200	7200.000	0	7,101,864	0	9,466,293		9,466,293	2,364,429	0	0	0	0		
SPX US C 7220.0 2027-04-26	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	04/27/2026	04/26/2027	7,485	54,041,700	7220.000	0	4,528,799	0	5,880,282		5,880,282	1,351,482	0	0	0	0		
SPX US C 7225.0 2027-04-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/29/2026	04/28/2027	10,296	74,388,600	7225.000	0	5,981,976	0	8,080,233		8,080,233	2,098,257	0	0	0	0		
SPX US C 7265.0 2027-04-27	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	12,420	90,231,300	7265.000	0	6,952,343	0	9,373,330		9,373,330	2,420,986	0	0	0	0		
SPX US C 7280.0 2027-05-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	05/05/2026	05/03/2027	10,311	75,064,080	7280.000	0	6,472,524	0	7,757,123		7,757,123	1,284,599	0	0	0	0		
SPX US C 7310.0 2027-05-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	05/04/2026	05/03/2027	11,826	86,448,060	7310.000	0	7,014,947	0	8,646,364		8,646,364	1,631,418	0	0	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)
SPX US C 7435.0 2027-05-07	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	05/08/2026	05/07/2027	10,581	78,669,735	7435.000	0	6,750,995	0	6,888,702		6,888,702	137,707	0	0	0	0		
SPX US C 7435.0 2027-06-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	06/29/2026	06/28/2027	8,021	59,636,135	7435.000	0	5,297,871	0	5,749,589		5,749,589	451,718	0	0	0	0		
SPX US C 7455.0 2027-06-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/25/2026	06/24/2027	6,384	47,592,720	7455.000	0	4,157,644	0	4,458,823		4,458,823	301,179	0	0	0	0		
SPX US C 7470.0 2027-06-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	9,467	70,718,490	7470.000	0	7,035,022	0	6,359,485		6,359,485	(675,537)	0	0	0	0		
SPX US C 7480.0 2027-05-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	05/19/2026	05/17/2027	15,733	117,682,840	7480.000	0	9,307,485	0	9,986,533		9,986,533	679,047	0	0	0	0		
SPX US C 7500.0 2027-06-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	06/10/2026	06/08/2027	11,586	86,895,000	7500.000	0	6,595,446	0	7,518,118		7,518,118	922,672	0	0	0	0		
SPX US C 7515.0 2027-05-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/12/2026	05/10/2027	10,054	75,555,810	7515.000	0	5,767,477	0	6,063,543		6,063,543	296,066	0	0	0	0		
SPX US C 7515.0 2027-05-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/22/2026	05/20/2027	13,259	99,641,385	7515.000	0	8,704,799	0	8,166,203		8,166,203	(538,596)	0	0	0	0		
SPX US C 7545.0 2027-05-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE 969500J21S9Z7YL30D96	05/15/2026	05/14/2027	7,982	60,224,190	7545.000	0	4,789,200	0	4,702,069		4,702,069	(87,131)	0	0	0	0		
SPX US C 7545.0 2027-06-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	06/30/2026	06/28/2027	18,783	141,717,735	7545.000	0	11,852,824	0	12,137,997		12,137,997	285,173	0	0	0	0		
SPX US C 7570.0 2027-06-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/08/2026	06/04/2027	5,905	44,700,850	7570.000	0	3,625,670	0	3,538,622		3,538,622	(87,048)	0	0	0	0		
SPX US C 7575.0 2027-06-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/18/2026	06/16/2027	6,661	50,457,075	7575.000	0	4,230,201	0	4,070,564		4,070,564	(159,638)	0	0	0	0		
SPX US C 7580.0 2027-06-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	06/23/2026	06/21/2027	14,713	111,524,540	7580.000	0	8,758,355	0	9,051,567		9,051,567	293,212	0	0	0	0		
SPX US C 7650.0 2027-05-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	06/01/2026	05/28/2027	10,759	82,306,350	7650.000	0	6,864,242	0	5,827,972		5,827,972	(1,036,270)	0	0	0	0		
SPX US C 7650.0 2027-06-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	06/16/2026	06/14/2027	9,332	71,389,800	7650.000	0	5,905,943	0	5,254,484		5,254,484	(651,459)	0	0	0	0		
SPX US C 7655.0 2027-05-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	05/27/2026	05/24/2027	17,839	136,557,545	7655.000	0	10,615,454	0	9,520,086		9,520,086	(1,095,367)	0	0	0	0		
SPX US C 7670.0 2027-06-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	06/02/2026	06/01/2027	13,520	103,698,400	7670.000	0	8,618,324	0	7,233,268		7,233,268	(1,385,056)	0	0	0	0		
SPX US C 7720.0 2027-06-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	06/04/2026	06/02/2027	8,635	66,662,200	7720.000	0	4,996,988	0	4,376,028		4,376,028	(620,960)	0	0	0	0		
0159999999. Subtotal - purchased options - hedging other - call options and warrants										351,299,110	417,462,587	0	1,234,856,491	XXX	1,234,856,491	417,418,506	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										351,299,110	417,462,587	0	1,234,856,491	XXX	1,234,856,491	417,418,506	0	0	0	0	XXX	XXX
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										351,299,110	417,462,587	0	1,234,856,491	XXX	1,234,856,491	417,418,506	0	0	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										351,299,110	417,462,587	0	1,234,856,491	XXX	1,234,856,491	417,418,506	0	0	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
SPX US C 6630.0 2026-09-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/08/2026	09/11/2026	6,400	42,432,000	6630.000	0	(2,892,992)	0	(6,012,062)		(6,012,062)	(3,119,070)	0	0	0	0		
SPX US C 6630.0 2026-12-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/08/2026	12/11/2026	6,731	44,626,530	6630.000	0	(3,873,421)	0	(7,161,725)		(7,161,725)	(3,288,303)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX US C 6630.0 2027-03-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/08/2026	03/12/2027	6,257	41,483,910	6630.000	0	(4,252,507)	0	(7,402,776)		(7,402,776)	(3,150,268)	0	0	0	0		
SPX US C 6740.0 2026-07-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/02/2025	07/01/2026	10,770	72,589,800	6740.000	(2,394,171)	0	0	(8,109,538)		(8,109,538)	(3,486,738)	0	0	0	0		
SPX US C 6780.0 2026-07-13	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/14/2025	07/13/2026	6,019	40,808,820	6780.000	(1,370,225)	0	0	(4,352,765)		(4,352,765)	(1,837,995)	0	0	0	0		
SPX US C 6785.0 2026-07-07	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/08/2025	07/07/2026	10,112	68,609,920	6785.000	(2,261,852)	0	0	(7,211,205)		(7,211,205)	(3,103,766)	0	0	0	0		
SPX US C 6785.0 2026-07-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/17/2025	07/16/2026	6,399	43,417,215	6785.000	(1,554,317)	0	0	(4,615,580)		(4,615,580)	(1,938,933)	0	0	0	0		
SPX US C 6795.0 2026-08-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/04/2025	08/03/2026	11,943	81,152,685	6795.000	(2,896,178)	0	0	(8,773,991)		(8,773,991)	(3,540,701)	0	0	0	0		
SPX US C 6805.0 2026-07-09	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	07/10/2025	07/09/2026	5,406	36,787,830	6805.000	(1,198,889)	0	0	(3,755,700)		(3,755,700)	(1,618,828)	0	0	0	0		
SPX US C 6815.0 2026-07-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/07/2025	07/06/2026	5,236	35,683,340	6815.000	(1,161,345)	0	0	(3,568,380)		(3,568,380)	(1,556,193)	0	0	0	0		
SPX US C 6825.0 2026-07-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	07/15/2025	07/14/2026	8,136	55,528,200	6825.000	(1,859,646)	0	0	(5,532,095)		(5,532,095)	(2,371,234)	0	0	0	0		
SPX US C 6840.0 2026-07-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	07/21/2025	07/20/2026	6,154	42,093,360	6840.000	(1,448,467)	0	0	(4,134,514)		(4,134,514)	(1,745,077)	0	0	0	0		
SPX US C 6865.0 2026-07-22	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/23/2025	07/22/2026	4,398	30,192,270	6865.000	(1,001,908)	0	0	(2,861,464)		(2,861,464)	(1,213,779)	0	0	0	0		
SPX US C 6875.0 2026-07-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	07/22/2025	07/21/2026	13,123	90,220,625	6875.000	(2,881,155)	0	0	(8,397,002)		(8,397,002)	(3,584,753)	0	0	0	0		
SPX US C 6885.0 2026-08-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/07/2025	08/06/2026	4,904	33,764,040	6885.000	(1,153,617)	0	0	(3,216,120)		(3,216,120)	(1,341,043)	0	0	0	0		
SPX US C 6895.0 2026-08-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	08/05/2025	08/04/2026	7,820	53,918,900	6895.000	(1,685,679)	0	0	(5,034,833)		(5,034,833)	(2,116,767)	0	0	0	0		
SPX US C 6920.0 2026-08-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/11/2025	08/10/2026	5,190	35,914,800	6920.000	(1,188,925)	0	0	(3,262,875)		(3,262,875)	(1,368,470)	0	0	0	0		
SPX US C 6925.0 2026-08-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	08/12/2025	08/11/2026	8,277	57,318,225	6925.000	(1,860,587)	0	0	(5,175,496)		(5,175,496)	(2,169,815)	0	0	0	0		
SPX US C 6930.0 2026-08-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	08/22/2025	08/21/2026	4,592	31,822,560	6930.000	(1,093,309)	0	0	(2,911,352)		(2,911,352)	(1,205,537)	0	0	0	0		
SPX US C 6935.0 2027-03-29	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I7OUK5573	03/31/2026	03/29/2027	21,975	152,396,625	6935.000	0	(8,105,699)	0	(21,076,396)		(21,076,396)	(12,970,697)	0	0	0	0		
SPX US C 6945.0 2026-07-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	07/25/2025	07/24/2026	6,995	48,580,275	6945.000	(1,519,524)	0	0	(4,046,770)		(4,046,770)	(1,761,552)	0	0	0	0		
SPX US C 6945.0 2026-08-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/21/2025	08/20/2026	6,410	44,517,450	6945.000	(1,403,405)	0	0	(3,959,469)		(3,959,469)	(1,644,637)	0	0	0	0		
SPX US C 6980.0 2026-07-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	07/29/2025	07/28/2026	21,089	147,201,220	6980.000	(4,371,697)	0	0	(11,573,163)		(11,573,163)	(5,010,059)	0	0	0	0		
SPX US C 6990.0 2026-09-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	09/03/2025	09/02/2026	18,081	126,386,190	6990.000	(4,066,959)	0	0	(10,820,497)		(10,820,497)	(4,494,180)	0	0	0	0		
SPX US C 7015.0 2026-08-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	08/20/2025	08/19/2026	5,771	40,483,565	7015.000	(1,105,897)	0	0	(3,193,364)		(3,193,364)	(1,358,958)	0	0	0	0		
SPX US C 7020.0 2026-08-18	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/19/2025	08/18/2026	10,466	73,471,320	7020.000	(2,181,742)	0	0	(5,733,328)		(5,733,328)	(2,448,244)	0	0	0	0		
SPX US C 7025.0 2026-08-13	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/14/2025	08/13/2026	4,299	30,200,475	7025.000	(908,680)	0	0	(2,305,795)		(2,305,795)	(993,559)	0	0	0	0		
SPX US C 7025.0 2026-08-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	08/18/2025	08/17/2026	6,813	47,861,325	7025.000	(1,434,545)	0	0	(3,693,736)		(3,693,736)	(1,583,006)	0	0	0	0		
SPX US C 7025.0 2026-08-25	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	08/26/2025	08/25/2026	12,644	88,824,100	7025.000	(2,619,205)	0	0	(7,020,936)		(7,020,936)	(2,983,920)	0	0	0	0		
SPX US C 7050.0 2026-09-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	09/05/2025	09/04/2026	4,477	31,562,850	7050.000	(990,626)	0	0	(2,456,987)		(2,456,987)	(1,039,112)	0	0	0	0		

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
SPX US C 7055.0 2026-08-27	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	08/28/2025	08/27/2026	4,635	32,699,925	7055.000	(969,503)	0	0	(2,466,635)		(2,466,635)	(1,054,722)	0	0	0	0		
SPX US C 7055.0 2026-09-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3VO5H2G7GRS05BHJ91	09/09/2025	09/08/2026	17,905	126,319,775	7055.000	(3,954,319)	0	0	(9,869,986)		(9,869,986)	(4,161,016)	0	0	0	0		
SPX US C 7085.0 2026-09-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3VO5H2G7GRS05BHJ91	09/11/2025	09/10/2026	4,064	28,793,440	7085.000	(942,645)	0	0	(2,146,943)		(2,146,943)	(910,465)	0	0	0	0		
SPX US C 7100.0 2026-08-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	08/29/2025	08/28/2026	13,496	95,821,600	7100.000	(2,588,803)	0	0	(6,688,144)		(6,688,144)	(2,898,257)	0	0	0	0		
SPX US C 7110.0 2027-03-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	03/25/2026	03/24/2027	3,851	27,380,610	7110.000	0	(1,376,027)	0	(3,150,032)		(3,150,032)	(1,774,005)	0	0	0	0		
SPX US C 7120.0 2027-03-29	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	03/27/2026	03/29/2027	6,504	46,308,480	7120.000	0	(1,917,379)	0	(5,317,728)		(5,317,728)	(3,400,349)	0	0	0	0		
SPX US C 7145.0 2027-04-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	04/02/2026	04/01/2027	14,524	103,773,980	7145.000	0	(4,093,444)	0	(11,615,405)		(11,615,405)	(7,521,961)	0	0	0	0		
SPX US C 7150.0 2026-11-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE 969500J21S9Z7YL30D96	11/21/2025	11/20/2026	3,900	27,885,000	7150.000	(1,121,806)	0	0	(2,339,228)		(2,339,228)	(976,834)	0	0	0	0		
SPX US C 7160.0 2027-03-23	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	03/24/2026	03/23/2027	15,508	111,037,280	7160.000	0	(4,854,004)	0	(12,083,768)		(12,083,768)	(7,229,764)	0	0	0	0		
SPX US C 7180.0 2026-09-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	09/12/2025	09/11/2026	4,023	28,885,140	7180.000	(844,508)	0	0	(1,806,857)		(1,806,857)	(781,735)	0	0	0	0		
SPX US C 7200.0 2026-09-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/16/2025	09/15/2026	15,130	108,936,000	7200.000	(3,386,397)	0	0	(6,644,655)		(6,644,655)	(2,877,955)	0	0	0	0		
SPX US C 7200.0 2026-10-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3VO5H2G7GRS05BHJ91	10/17/2025	10/16/2026	4,299	30,952,800	7200.000	(1,181,064)	0	0	(2,148,030)		(2,148,030)	(922,997)	0	0	0	0		
SPX US C 7205.0 2026-09-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3VO5H2G7GRS05BHJ91	09/18/2025	09/17/2026	6,967	50,197,235	7205.000	(1,534,830)	0	0	(3,054,855)		(3,054,855)	(1,322,748)	0	0	0	0		
SPX US C 7205.0 2027-03-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/20/2026	03/19/2027	6,386	46,011,130	7205.000	0	(1,892,108)	0	(4,724,943)		(4,724,943)	(2,832,836)	0	0	0	0		
SPX US C 7210.0 2026-11-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	11/20/2025	11/19/2026	5,846	42,149,660	7210.000	(2,025,054)	0	0	(3,215,017)		(3,215,017)	(1,363,636)	0	0	0	0		
SPX US C 7235.0 2026-09-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	09/25/2025	09/24/2026	6,206	44,900,410	7235.000	(1,328,829)	0	0	(2,684,320)		(2,684,320)	(1,184,888)	0	0	0	0		
SPX US C 7235.0 2026-09-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	09/29/2025	09/28/2026	6,305	45,616,675	7235.000	(1,524,360)	0	0	(2,771,419)		(2,771,419)	(1,220,000)	0	0	0	0		
SPX US C 7245.0 2026-10-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	10/13/2025	10/12/2026	5,786	41,919,570	7245.000	(1,416,355)	0	0	(2,631,177)		(2,631,177)	(1,144,450)	0	0	0	0		
SPX US C 7245.0 2027-04-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/07/2026	04/06/2027	19,045	137,981,025	7245.000	0	(5,001,979)	0	(13,973,556)		(13,973,556)	(8,971,577)	0	0	0	0		
SPX US C 7255.0 2026-11-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3VO5H2G7GRS05BHJ91	11/18/2025	11/17/2026	11,016	79,921,080	7255.000	(3,116,096)	0	0	(5,651,811)		(5,651,811)	(2,434,493)	0	0	0	0		
SPX US C 7255.0 2027-03-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	03/16/2026	03/15/2027	5,376	39,002,880	7255.000	0	(1,758,275)	0	(3,747,458)		(3,747,458)	(1,989,183)	0	0	0	0		
SPX US C 7265.0 2026-10-13	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE 969500J21S9Z7YL30D96	10/14/2025	10/13/2026	11,308	82,152,620	7265.000	(2,425,426)	0	0	(4,986,938)		(4,986,938)	(2,176,211)	0	0	0	0		
SPX US C 7270.0 2026-09-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	09/22/2025	09/21/2026	6,351	46,171,770	7270.000	(1,385,852)	0	0	(2,541,936)		(2,541,936)	(1,132,907)	0	0	0	0		
SPX US C 7270.0 2026-09-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/30/2025	09/28/2026	12,986	94,408,220	7270.000	(2,910,163)	0	0	(5,358,397)		(5,358,397)	(2,377,504)	0	0	0	0		
SPX US C 7270.0 2026-11-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	11/25/2025	11/24/2026	11,567	84,092,090	7270.000	(3,299,602)	0	0	(5,947,441)		(5,947,441)	(2,579,990)	0	0	0	0		
SPX US C 7280.0 2026-10-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	10/16/2025	10/15/2026	7,955	57,912,400	7280.000	(2,146,816)	0	0	(3,441,947)		(3,441,947)	(1,503,327)	0	0	0	0		
SPX US C 7290.0 2026-09-22	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/23/2025	09/22/2026	13,072	95,294,880	7290.000	(3,084,338)	0	0	(5,056,963)		(5,056,963)	(2,260,105)	0	0	0	0		
SPX US C 7295.0 2026-10-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3VO5H2G7GRS05BHJ91	10/22/2025	10/21/2026	4,046	29,515,570	7295.000	(1,073,080)	0	0	(1,766,208)		(1,766,208)	(776,664)	0	0	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)
SPX US C 7295.0 2027-03-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	03/17/2026	03/16/2027	10,449	76,225,455	7295.000	0	(3,341,172)	0	(6,998,446)		(6,998,446)	(3,657,274)	0	0	0	0		
SPX US C 7300.0 2027-04-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	04/09/2026	04/08/2027	6,381	46,581,300	7300.000	0	(1,997,955)	0	(4,448,879)		(4,448,879)	(2,450,924)	0	0	0	0		
SPX US C 7315.0 2026-10-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	10/02/2025	10/01/2026	12,442	91,013,230	7315.000	(2,926,607)	0	0	(4,755,919)		(4,755,919)	(2,118,321)	0	0	0	0		
SPX US C 7320.0 2026-11-09	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I70UK5573	11/10/2025	11/09/2026	7,212	52,791,840	7320.000	(2,259,592)	0	0	(3,264,650)		(3,264,650)	(1,438,864)	0	0	0	0		
SPX US C 7330.0 2026-10-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	10/03/2025	10/02/2026	6,068	44,478,440	7330.000	(1,468,456)	0	0	(2,258,611)		(2,258,611)	(1,004,976)	0	0	0	0		
SPX US C 7335.0 2026-10-23	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	10/24/2025	10/23/2026	6,952	50,992,920	7335.000	(1,840,751)	0	0	(2,850,491)		(2,850,491)	(1,261,489)	0	0	0	0		
SPX US C 7335.0 2026-11-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	11/17/2025	11/16/2026	5,530	40,562,550	7335.000	(1,585,562)	0	0	(2,505,238)		(2,505,238)	(1,106,423)	0	0	0	0		
SPX US C 7335.0 2027-03-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I70UK5573	03/18/2026	03/17/2027	4,169	30,579,615	7335.000	0	(1,182,704)	0	(2,680,595)		(2,680,595)	(1,497,891)	0	0	0	0		
SPX US C 7340.0 2026-10-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	10/07/2025	10/06/2026	12,104	88,843,360	7340.000	(2,985,210)	0	0	(4,497,686)		(4,497,686)	(1,993,805)	0	0	0	0		
SPX US C 7340.0 2026-10-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	10/21/2025	10/20/2026	16,444	120,698,960	7340.000	(3,981,421)	0	0	(6,590,438)		(6,590,438)	(2,920,735)	0	0	0	0		
SPX US C 7350.0 2026-12-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I70UK5573	12/18/2025	12/17/2026	6,848	50,332,800	7350.000	(1,804,722)	0	0	(3,367,894)		(3,367,894)	(1,486,532)	0	0	0	0		
SPX US C 7360.0 2026-10-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	10/09/2025	10/08/2026	9,199	67,704,640	7360.000	(2,178,507)	0	0	(3,318,144)		(3,318,144)	(1,472,595)	0	0	0	0		
SPX US C 7370.0 2027-03-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	03/12/2026	03/11/2027	4,536	33,430,320	7370.000	0	(1,263,457)	0	(2,767,259)		(2,767,259)	(1,503,802)	0	0	0	0		
SPX US C 7385.0 2026-11-05	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	11/06/2025	11/05/2026	5,419	40,019,315	7385.000	(1,494,940)	0	0	(2,159,297)		(2,159,297)	(965,003)	0	0	0	0		
SPX US C 7385.0 2026-12-18	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	12/19/2025	12/18/2026	4,281	31,615,185	7385.000	(1,110,534)	0	0	(2,013,386)		(2,013,386)	(903,393)	0	0	0	0		
SPX US C 7385.0 2027-03-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE	969500J21S9Z7YL30D96	03/09/2026	03/08/2027	6,380	47,116,300	7385.000	0	(1,572,989)	0	(3,799,908)		(3,799,908)	(2,226,919)	0	0	0	0		
SPX US C 7390.0 2027-03-09	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	03/10/2026	03/09/2027	9,049	66,872,110	7390.000	0	(2,609,822)	0	(5,372,648)		(5,372,648)	(2,762,826)	0	0	0	0		
SPX US C 7395.0 2026-10-26	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE	969500J21S9Z7YL30D96	10/27/2025	10/26/2026	4,675	34,571,625	7395.000	(1,250,189)	0	0	(1,736,618)		(1,736,618)	(773,222)	0	0	0	0		
SPX US C 7400.0 2026-11-25	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	11/26/2025	11/25/2026	3,917	28,985,800	7400.000	(1,068,323)	0	0	(1,643,958)		(1,643,958)	(734,138)	0	0	0	0		
SPX US C 7405.0 2027-01-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	01/21/2026	01/20/2027	21,481	159,066,805	7405.000	0	(5,848,632)	0	(11,005,710)		(11,005,710)	(5,157,078)	0	0	0	0		
SPX US C 7425.0 2026-12-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	12/02/2025	12/01/2026	10,348	76,833,900	7425.000	(2,770,677)	0	0	(4,257,054)		(4,257,054)	(1,905,615)	0	0	0	0		
SPX US C 7425.0 2027-04-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I70UK5573	04/13/2026	04/12/2027	6,120	45,441,000	7425.000	0	(1,730,675)	0	(3,776,679)		(3,776,679)	(2,046,004)	0	0	0	0		
SPX US C 7430.0 2026-12-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	12/15/2025	12/14/2026	4,541	33,739,630	7430.000	(1,203,955)	0	0	(1,959,759)		(1,959,759)	(884,921)	0	0	0	0		
SPX US C 7435.0 2026-12-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	12/16/2025	12/15/2026	11,993	89,167,955	7435.000	(2,868,606)	0	0	(5,154,442)		(5,154,442)	(2,332,112)	0	0	0	0		
SPX US C 7440.0 2026-11-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	11/11/2025	11/10/2026	7,501	55,807,440	7440.000	(1,974,338)	0	0	(2,767,419)		(2,767,419)	(1,248,199)	0	0	0	0		
SPX US C 7440.0 2027-02-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO	G5GSEF7VJP5I70UK5573	02/18/2026	02/17/2027	16,186	120,423,840	7440.000	0	(4,550,856)	0	(8,568,139)		(8,568,139)	(4,017,283)	0	0	0	0		
SPX US C 7445.0 2027-01-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	01/22/2026	01/21/2027	5,890	43,851,050	7445.000	0	(1,704,566)	0	(2,866,876)		(2,866,876)	(1,162,310)	0	0	0	0		
SPX US C 7445.0 2027-03-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	03/04/2026	03/03/2027	4,144	30,852,080	7445.000	0	(1,130,317)	0	(2,268,409)		(2,268,409)	(1,138,092)	0	0	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 (Amortization)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX US C 7450.0 2026-11-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	11/13/2025	11/12/2026	6,352	47,322,400	7450.000	(1,664,097)	0	0	(2,323,512)		(2,323,512)	(1,050,040)	0	0	0	0		
SPX US C 7450.0 2026-12-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	12/04/2025	12/03/2026	5,192	38,680,400	7450.000	(1,356,670)	0	0	(2,070,630)		(2,070,630)	(934,969)	0	0	0	0		
SPX US C 7460.0 2026-12-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE	969500J21S9Z7YL30D96	12/22/2025	12/21/2026	5,194	38,747,240	7460.000	(1,240,691)	0	0	(2,203,373)		(2,203,373)	(1,008,383)	0	0	0	0		
SPX US C 7465.0 2026-12-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	12/09/2025	12/08/2026	9,969	74,418,585	7465.000	(2,632,215)	0	0	(3,968,278)		(3,968,278)	(1,804,528)	0	0	0	0		
SPX US C 7470.0 2027-01-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	01/05/2026	01/04/2027	12,794	95,571,180	7470.000	0	(3,300,852)	0	(5,633,348)		(5,633,348)	(2,332,496)	0	0	0	0		
SPX US C 7470.0 2027-02-23	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	02/24/2026	02/23/2027	14,009	104,647,230	7470.000	0	(3,817,312)	0	(7,265,395)		(7,265,395)	(3,448,083)	0	0	0	0		
SPX US C 7475.0 2026-12-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	12/11/2025	12/10/2026	5,172	38,660,700	7475.000	(1,249,038)	0	0	(2,043,200)		(2,043,200)	(932,069)	0	0	0	0		
SPX US C 7475.0 2027-02-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	02/09/2026	02/08/2027	7,424	55,494,400	7475.000	0	(2,189,560)	0	(3,665,491)		(3,665,491)	(1,475,931)	0	0	0	0		
SPX US C 7480.0 2026-11-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	11/04/2025	11/03/2026	25,066	187,493,680	7480.000	(6,076,500)	0	0	(8,300,951)		(8,300,951)	(3,770,235)	0	0	0	0		
SPX US C 7480.0 2026-11-30	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	12/01/2025	11/30/2026	21,072	157,618,560	7480.000	(5,158,426)	0	0	(7,883,133)		(7,883,133)	(3,576,936)	0	0	0	0		
SPX US C 7485.0 2027-02-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	02/05/2026	02/04/2027	5,848	43,772,280	7485.000	0	(1,503,521)	0	(2,815,096)		(2,815,096)	(1,311,575)	0	0	0	0		
SPX US C 7485.0 2027-02-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	02/20/2026	02/19/2027	5,895	44,124,075	7485.000	0	(1,538,182)	0	(2,960,687)		(2,960,687)	(1,422,504)	0	0	0	0		
SPX US C 7485.0 2027-02-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY	I7331LVCZKQKX5T7XV54	02/25/2026	02/24/2027	4,390	32,859,150	7485.000	0	(1,287,455)	0	(2,240,606)		(2,240,606)	(953,151)	0	0	0	0		
SPX US C 7490.0 2027-02-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	02/13/2026	02/12/2027	5,520	41,344,800	7490.000	0	(1,370,837)	0	(2,700,779)		(2,700,779)	(1,329,942)	0	0	0	0		
SPX US C 7490.0 2027-03-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	03/03/2026	03/02/2027	28,772	215,502,280	7490.000	0	(6,632,521)	0	(14,855,022)		(14,855,022)	(8,222,500)	0	0	0	0		
SPX US C 7490.0 2027-04-13	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	04/14/2026	04/13/2027	7,769	58,189,810	7490.000	0	(2,324,951)	0	(4,475,125)		(4,475,125)	(2,150,174)	0	0	0	0		
SPX US C 7495.0 2026-12-07	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	12/08/2025	12/03/2026	6,083	45,592,085	7495.000	(1,555,484)	0	0	(2,290,274)		(2,290,274)	(1,046,869)	0	0	0	0		
SPX US C 7495.0 2026-12-22	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	12/23/2025	12/22/2026	15,229	114,141,355	7495.000	(3,583,841)	0	0	(6,152,115)		(6,152,115)	(2,848,098)	0	0	0	0		
SPX US C 7495.0 2027-01-05	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	01/06/2026	01/05/2027	19,632	147,141,840	7495.000	0	(5,305,744)	0	(8,352,692)		(8,352,692)	(3,046,948)	0	0	0	0		
SPX US C 7500.0 2026-10-27	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	10/28/2025	10/27/2026	10,072	75,540,000	7500.000	(2,477,813)	0	0	(3,072,775)		(3,072,775)	(1,390,587)	0	0	0	0		
SPX US C 7505.0 2027-03-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK	IYDOJBGJWY9T8XKCSX06	03/05/2026	03/04/2027	4,294	32,226,470	7505.000	0	(1,075,905)	0	(2,187,890)		(2,187,890)	(1,111,986)	0	0	0	0		
SPX US C 7510.0 2027-01-07	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	01/08/2026	01/07/2027	5,852	43,948,520	7510.000	0	(1,497,527)	0	(2,452,711)		(2,452,711)	(955,184)	0	0	0	0		
SPX US C 7520.0 2026-10-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	10/29/2025	10/28/2026	11,065	83,208,800	7520.000	(2,852,889)	0	0	(3,258,772)		(3,258,772)	(1,477,571)	0	0	0	0		
SPX US C 7530.0 2026-12-23	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	12/24/2025	12/23/2026	3,871	29,148,630	7530.000	(898,924)	0	0	(1,485,100)		(1,485,100)	(693,920)	0	0	0	0		
SPX US C 7530.0 2027-03-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	03/02/2026	03/01/2027	4,434	33,388,020	7530.000	0	(1,060,302)	0	(2,167,489)		(2,167,489)	(1,107,187)	0	0	0	0		
SPX US C 7535.0 2027-01-25	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	01/26/2026	01/25/2027	3,651	27,510,285	7535.000	0	(948,895)	0	(1,583,220)		(1,583,220)	(634,325)	0	0	0	0		
SPX US C 7540.0 2026-12-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	12/12/2025	12/11/2026	3,623	27,317,420	7540.000	(860,644)	0	0	(1,286,938)		(1,286,938)	(595,169)	0	0	0	0		
SPX US C 7540.0 2026-12-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	12/30/2025	12/28/2026	19,440	146,577,600	7540.000	(4,382,748)	0	0	(7,485,137)		(7,485,137)	(3,500,650)	0	0	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)
SPX US C 7540.0 2027-02-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	02/04/2026	02/03/2027	4,011	30,242,940	7540.000	0	(1,060,508)	0	(1,781,056)		(1,781,056)	(720,547)	0	0	0	0		
SPX US C 7550.0 2027-01-19	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	01/20/2026	01/19/2027	6,232	47,051,600	7550.000	0	(1,346,424)	0	(2,586,524)		(2,586,524)	(1,240,101)	0	0	0	0		
SPX US C 7550.0 2027-01-22	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	01/23/2026	01/22/2027	3,652	27,572,600	7550.000	0	(847,301)	0	(1,532,823)		(1,532,823)	(685,522)	0	0	0	0		
SPX US C 7550.0 2027-02-26	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	02/27/2026	02/26/2027	5,161	38,965,550	7550.000	0	(1,220,886)	0	(2,431,746)		(2,431,746)	(1,210,859)	0	0	0	0		
SPX US C 7555.0 2026-12-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	12/29/2025	12/28/2026	9,198	69,490,890	7555.000	(2,041,128)	0	0	(3,455,332)		(3,455,332)	(1,621,284)	0	0	0	0		
SPX US C 7560.0 2027-02-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	MORGAN STANLEY I7331LVCZKQKX5T7XV54	02/11/2026	02/10/2027	3,637	27,495,720	7560.000	0	(1,007,304)	0	(1,606,701)		(1,606,701)	(599,398)	0	0	0	0		
SPX US C 7565.0 2027-01-26	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	01/27/2026	01/26/2027	9,100	68,841,500	7565.000	0	(2,356,900)	0	(3,794,549)		(3,794,549)	(1,437,649)	0	0	0	0		
SPX US C 7570.0 2027-01-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/16/2026	01/15/2027	4,068	30,794,760	7570.000	0	(982,137)	0	(1,612,103)		(1,612,103)	(629,966)	0	0	0	0		
SPX US C 7570.0 2027-02-09	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	02/10/2026	02/09/2027	9,010	68,205,700	7570.000	0	(2,328,995)	0	(3,914,137)		(3,914,137)	(1,585,142)	0	0	0	0		
SPX US C 7575.0 2027-01-06	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	01/07/2026	01/06/2027	3,708	28,088,100	7575.000	0	(889,549)	0	(1,399,717)		(1,399,717)	(510,168)	0	0	0	0		
SPX US C 7575.0 2027-01-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	01/15/2026	01/14/2027	5,723	43,351,725	7575.000	0	(1,440,536)	0	(2,229,763)		(2,229,763)	(789,227)	0	0	0	0		
SPX US C 7580.0 2027-02-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	02/03/2026	02/02/2027	16,771	127,124,180	7580.000	0	(4,398,362)	0	(7,016,373)		(7,016,373)	(2,618,011)	0	0	0	0		
SPX US C 7590.0 2027-01-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	01/12/2026	01/11/2027	6,334	48,075,060	7590.000	0	(1,499,765)	0	(2,382,137)		(2,382,137)	(882,373)	0	0	0	0		
SPX US C 7600.0 2027-01-12	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	01/13/2026	01/12/2027	8,134	61,818,400	7600.000	0	(1,985,509)	0	(3,020,305)		(3,020,305)	(1,034,795)	0	0	0	0		
SPX US C 7605.0 2027-01-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	01/29/2026	01/28/2027	11,751	89,366,355	7605.000	0	(2,916,951)	0	(4,656,118)		(4,656,118)	(1,739,167)	0	0	0	0		
SPX US C 7620.0 2027-01-27	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	01/28/2026	01/27/2027	5,589	42,588,180	7620.000	0	(1,385,569)	0	(2,157,143)		(2,157,143)	(771,574)	0	0	0	0		
SPX US C 7625.0 2027-04-15	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/16/2026	04/15/2027	6,395	48,761,875	7625.000	0	(1,808,698)	0	(3,164,882)		(3,164,882)	(1,356,184)	0	0	0	0		
SPX US C 7695.0 2027-04-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	04/23/2026	04/21/2027	6,210	47,785,950	7695.000	0	(1,942,985)	0	(2,898,743)		(2,898,743)	(955,758)	0	0	0	0		
SPX US C 7730 4/19/2027	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	04/20/2026	04/19/2027	5,501	42,522,730	7730.000	0	(1,596,665)	0	(2,440,920)		(2,440,920)	(844,255)	0	0	0	0		
SPX US C 7755.0 2027-04-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/21/2026	04/20/2027	11,956	92,718,780	7755.000	0	(3,452,415)	0	(5,154,524)		(5,154,524)	(1,702,109)	0	0	0	0		
SPX US C 7780.0 2027-04-26	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	04/27/2026	04/26/2027	7,485	58,233,300	7780.000	0	(2,202,461)	0	(3,187,090)		(3,187,090)	(984,629)	0	0	0	0		
SPX US C 7790.0 2027-04-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	04/29/2026	04/28/2027	10,296	80,205,840	7790.000	0	(2,830,988)	0	(4,356,903)		(4,356,903)	(1,525,914)	0	0	0	0		
SPX US C 7795.0 2027-04-27	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	04/28/2026	04/27/2027	12,420	96,813,900	7795.000	0	(3,438,850)	0	(5,205,438)		(5,205,438)	(1,766,589)	0	0	0	0		
SPX US C 7850.0 2027-05-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	05/05/2026	05/03/2027	10,311	80,941,350	7850.000	0	(3,176,407)	0	(4,104,778)		(4,104,778)	(928,371)	0	0	0	0		
SPX US C 7875.0 2027-05-03	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	05/04/2026	05/03/2027	11,826	93,129,750	7875.000	0	(3,374,313)	0	(4,553,200)		(4,553,200)	(1,178,888)	0	0	0	0		
SPX US C 7965.0 2027-05-07	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P 0Z3V05H2G7GRS05BHJ91	05/08/2026	05/07/2027	10,581	84,277,665	7965.000	0	(3,622,405)	0	(3,639,332)		(3,639,332)	(16,927)	0	0	0	0		
SPX US C 8020.0 2027-06-11	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	06/15/2026	06/11/2027	9,467	75,925,340	8020.000	0	(3,968,093)	0	(3,390,343)		(3,390,343)	577,750	0	0	0	0		
SPX US C 8020.0 2027-06-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	06/29/2026	06/28/2027	8,021	64,328,420	8020.000	0	(2,691,848)	0	(3,043,941)		(3,043,941)	(352,094)	0	0	0	0		

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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)
SPX US C 8025.0 2027-06-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/25/2026	06/24/2027	6,384	51,231,600	8025.000	0	(2,157,217)	0	(2,374,569)		(2,374,569)	(217,351)	0	0	0	0		
SPX US C 8045.0 2027-06-08	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	NOMURA GLOBAL FINL P	0Z3V05H2G7GRS05BHJ91	06/10/2026	06/08/2027	11,586	93,209,370	8045.000	0	(3,357,855)	0	(3,974,031)		(3,974,031)	(616,176)	0	0	0	0		
SPX US C 8055.0 2027-05-17	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	05/19/2026	05/17/2027	15,733	126,729,315	8055.000	0	(4,550,613)	0	(4,934,050)		(4,934,050)	(383,437)	0	0	0	0		
SPX US C 8060.0 2027-05-10	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	05/12/2026	05/10/2027	10,054	81,035,240	8060.000	0	(2,960,400)	0	(3,048,193)		(3,048,193)	(87,793)	0	0	0	0		
SPX US C 8075.0 2027-05-20	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	05/22/2026	05/20/2027	13,259	107,066,425	8075.000	0	(4,610,287)	0	(4,086,078)		(4,086,078)	524,209	0	0	0	0		
SPX US C 8105.0 2027-05-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	SOCIETE GENERALE	969500J21S9Z7YL30D96	05/15/2026	05/14/2027	7,982	64,694,110	8105.000	0	(2,460,145)	0	(2,303,688)		(2,303,688)	156,457	0	0	0	0		
SPX US C 8105.0 2027-06-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	06/30/2026	06/28/2027	18,783	152,236,215	8105.000	0	(6,117,811)	0	(6,394,329)		(6,394,329)	(276,518)	0	0	0	0		
SPX US C 8140.0 2027-06-16	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	06/18/2026	06/16/2027	6,661	54,220,540	8140.000	0	(2,200,861)	0	(2,064,543)		(2,064,543)	136,318	0	0	0	0		
SPX US C 8145.0 2027-06-21	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	06/23/2026	06/21/2027	14,713	119,837,385	8145.000	0	(4,421,698)	0	(4,622,678)		(4,622,678)	(200,980)	0	0	0	0		
SPX US C 8160.0 2027-06-04	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/08/2026	06/04/2027	5,905	48,184,800	8160.000	0	(1,803,269)	0	(1,704,687)		(1,704,687)	98,582	0	0	0	0		
SPX US C 8180.0 2027-05-24	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	05/27/2026	05/24/2027	17,839	145,923,020	8180.000	0	(5,712,048)	0	(4,791,696)		(4,791,696)	920,351	0	0	0	0		
SPX US C 8215.0 2027-06-14	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	06/16/2026	06/14/2027	9,332	76,662,380	8215.000	0	(3,092,065)	0	(2,586,399)		(2,586,399)	505,666	0	0	0	0		
SPX US C 8225.0 2027-05-28	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CITIBANK N.A.	E570DZWZ7FF32TWEFA76	06/01/2026	05/28/2027	10,759	88,492,775	8225.000	0	(3,532,180)	0	(2,742,656)		(2,742,656)	789,524	0	0	0	0		
SPX US C 8275.0 2027-06-02	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	06/04/2026	06/02/2027	8,635	71,454,625	8275.000	0	(2,551,556)	0	(2,078,992)		(2,078,992)	472,564	0	0	0	0		
SPX US C 8300.0 2027-06-01	EMBEDDED OPTION IN IUL PRODUCTS	N/A	Equity/Index	CANADIAN IMPERIAL BA	2IGI19DL770X0HC3ZE78	06/02/2026	06/01/2027	13,520	112,216,000	8300.000	0	(4,139,689)	0	(3,113,675)		(3,113,675)	1,026,013	0	0	0	0		
0649999999. Subtotal - written options - hedging other - call options and warrants											(162,675,894)	(214,245,062)	0	(683,572,887)	XXX	(683,572,887)	(282,390,851)	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other											(162,675,894)	(214,245,062)	0	(683,572,887)	XXX	(683,572,887)	(282,390,851)	0	0	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											(162,675,894)	(214,245,062)	0	(683,572,887)	XXX	(683,572,887)	(282,390,851)	0	0	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
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											(162,675,894)	(214,245,062)	0	(683,572,887)	XXX	(683,572,887)	(282,390,851)	0	0	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
IRS_USD_PAY_0.590_REC_USD SOFRRATE_8/10/2020_8/10/2032_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	08/10/2032	0	170,000,000	.590 / (SOF1+26.161)	0	0	2,847,157	33,297,050		33,297,050	662,150	0	0	0	2,102,407		
IRS_USD_PAY_0.612_REC_USD SOFRRATE_8/3/2020_8/3/2032_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	08/03/2032	0	170,000,000	.612 / (SOF1+26.161)	0	0	2,846,968	33,002,440		33,002,440	681,870	0	0	0	2,099,109		

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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)
IRS_USD_PAY_0.650_REC_USD SOFRRATE_7/24/2020_7/26/2032_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	07/26/2032	0	126,400,000	.650 / (SOF1+26.161)	0	0	2,079,010	24,198,774		24,198,774	531,386	0	0	0	1,557,942		
IRS_USD_PAY_0.708_REC_USD SOFRRATE_12/8/2020_12/8/2027_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/08/2027	0	129,800,000	.708 / (SOF1+26.161)	0	0	2,097,204	6,527,902		6,527,902	(459,492)	0	0	0	779,096		
IRS_USD_PAY_0.798_REC_USD SOFRRATE_7/14/2020_7/14/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	07/14/2050	0	72,500,000	.798 / (SOF1+26.161)	0	0	1,138,768	40,781,033		40,781,033	(356,700)	0	0	0	1,777,906		
IRS_USD_PAY_0.812_REC_USD SOFRRATE_5/18/2020_5/18/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/18/2050	0	70,000,000	.812 / (SOF1+26.161)	0	0	1,094,625	39,089,960		39,089,960	(340,200)	0	0	0	1,711,018		
IRS_USD_PAY_0.815_REC_USD SOFRRATE_5/18/2020_5/18/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/18/2050	0	70,000,000	.815 / (SOF1+26.161)	0	0	1,093,575	39,058,530		39,058,530	(339,360)	0	0	0	1,711,018		
IRS_USD_PAY_0.9548_REC_USD SOFRRATE_10/23/2020_10/25/2032_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/25/2032	0	126,100,000	.955 / (SOF1+26.161)	0	0	1,881,870	22,916,910		22,916,910	699,855	0	0	0	1,585,808		
IRS_USD_PAY_0.969_REC_USD SOFRRATE_12/8/2020_12/9/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/09/2030	0	92,100,000	.969 / (SOF1+26.161)	0	0	1,367,887	12,082,415		12,082,415	540,443	0	0	0	971,052		
IRS_USD_PAY_1.074_REC_USD SOFRRATE_10/23/2020_10/23/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/23/2035	0	102,600,000	1.074 / (SOF1+26.161)	0	0	1,470,015	25,597,982		25,597,982	357,869	0	0	0	1,566,167		
IRS_USD_PAY_1.26684_REC_USD SOFRRATE_10/23/2020_10/24/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/24/2050	0	70,600,000	1.267 / (SOF1+26.161)	0	0	943,458	34,952,154		34,952,154	(215,401)	0	0	0	1,741,340		
IRS_USD_PAY_1.441_REC_USD SOFRRATE_12/8/2020_12/8/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/08/2050	0	46,700,000	1.441 / (SOF1+26.161)	0	0	583,385	21,947,833		21,947,833	(110,446)	0	0	0	1,154,764		
IRS_USD_PAY_1.5587_REC_USD SOFRRATE_1/11/2021_1/11/2051_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	01/11/2051	0	59,600,000	1.559 / (SOF1+26.161)	0	0	709,440	26,999,992		26,999,992	(113,359)	0	0	0	1,476,550		
IRS_USD_PAY_1.56111_REC_USD SOFRRATE_1/11/2021_1/11/2051_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	01/11/2051	0	79,200,000	1.561 / (SOF1+26.161)	0	0	941,792	35,850,197		35,850,197	(149,846)	0	0	0	1,962,126		
IRS_USD_PAY_3.774_REC_USD SOFRRATE_1/24/2024_1/25/2044_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/25/2044	0	107,200,000	3.774 / (SOF1)	0	0	(47,919)	6,178,258		6,178,258	1,136,856	0	0	0	2,247,596		
IRS_USD_PAY_3.7777_REC_USD SOFRRATE_1/24/2024_1/25/2044_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/25/2044	0	57,200,000	3.778 / (SOF1)	0	0	(26,633)	3,270,238		3,270,238	607,521	0	0	0	1,199,277		

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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)
IRS_USD_PAY_3.7865_REC_USD SOFRRATE_1/24/2024_1/24/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/24/2039	0	131,400,000	3.787 / (SOF1)	0	0	(66,994)	4,380,745		4,380,745	1,853,528	0	0	0	2,330,089		
IRS_USD_PAY_3.78687_REC_USD SOFRRATE_1/24/2024_1/24/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/24/2039	0	61,300,000	3.787 / (SOF1)	0	0	(31,368)	2,041,413		2,041,413	864,820	0	0	0	1,087,020		
IRS_USD_PAY_3.7875_REC_USD SOFRRATE_1/24/2024_1/24/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/24/2039	0	87,700,000	3.788 / (SOF1)	0	0	(45,155)	2,915,236		2,915,236	1,237,535	0	0	0	1,555,166		
IRS_USD_PAY_3.788_REC_USD SOFRRATE_1/24/2024_1/24/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/24/2039	0	70,100,000	3.788 / (SOF1)	0	0	(36,269)	2,326,759		2,326,759	989,391	0	0	0	1,243,069		
IRS_USD_PAY_3.78893_REC_USD SOFRRATE_1/24/2024_1/24/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/24/2039	0	55,200,000	3.789 / (SOF1)	0	0	(28,818)	1,827,120		1,827,120	779,314	0	0	0	978,850		
IRS_USD_REC_0.5848_PAY_USD SOFRRATE_11/12/2020_11/12/2026_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	11/12/2026	0	225,000,000	.585 / (SOF1+26.161)	0	0	(3,774,054)	(2,905,425)		(2,905,425)	3,146,850	0	0	0	684,184		
IRS_USD_REC_0.58799_PAY_USD SOFRRATE_5/18/2020_5/20/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	05/20/2030	0	151,300,000	.588 / (SOF1+26.161)	0	0	(2,535,417)	(19,638,286)		(19,638,286)	(550,581)	0	0	0	1,492,130		
IRS_USD_REC_0.6155_PAY_USD SOFRRATE_5/15/2020_5/15/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	05/15/2030	0	200,000,000	.616 / (SOF1+26.161)	0	0	(3,323,837)	(25,681,400)		(25,681,400)	(751,400)	0	0	0	1,968,937		
IRS_USD_REC_0.6408_PAY_USD SOFRRATE_5/12/2020_5/13/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	05/13/2030	0	150,000,000	.641 / (SOF1+26.161)	0	0	(2,474,036)	(19,101,600)		(19,101,600)	(580,650)	0	0	0	1,475,659		
IRS_USD_REC_0.64738_PAY_USD SOFRRATE_5/13/2020_5/13/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	05/13/2030	0	200,000,000	.647 / (SOF1+26.161)	0	0	(3,292,137)	(25,422,000)		(25,422,000)	(780,400)	0	0	0	1,967,545		
IRS_USD_REC_0.6781_PAY_USD SOFRRATE_11/12/2020_11/12/2027_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	11/12/2027	0	225,000,000	.678 / (SOF1+26.161)	0	0	(3,669,092)	(10,860,750)		(10,860,750)	947,700	0	0	0	1,316,713		
IRS_USD_REC_0.767_PAY_USD SOFRRATE_11/12/2020_11/13/2028_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	11/13/2028	0	225,000,000	.767 / (SOF1+26.161)	0	0	(3,569,079)	(17,776,125)		(17,776,125)	(341,100)	0	0	0	1,733,866		
IRS_USD_REC_0.83614_PAY_USD SOFRRATE_10/23/2020_10/23/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	10/23/2030	0	150,000,000	.836 / (SOF1+26.161)	0	0	(2,327,540)	(19,942,650)		(19,942,650)	(775,050)	0	0	0	1,558,450		
IRS_USD_REC_0.83809_PAY_USD SOFRRATE_10/23/2020_10/23/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	10/23/2030	0	150,000,000	.838 / (SOF1+26.161)	0	0	(2,326,077)	(19,931,100)		(19,931,100)	(776,400)	0	0	0	1,558,450		

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IRS_USD_REC_0.855_PAY_USD SOFRRATE_11/12/2020_11/13/2029_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	11/13/2029	0	225,000,000	.855 / (SOF1+26.161)	0	0	(3,470,079)	(23,808,150)		(23,808,150)	(960,075)	0	0	0	2,066,862		
IRS_USD_REC_0.8605_PAY_USD SOFRRATE_5/13/2020_5/14/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	05/14/2040	0	100,000,000	.861 / (SOF1+26.161)	0	0	(1,539,508)	(37,707,600)		(37,707,600)	233,200	0	0	0	1,862,941		
IRS_USD_REC_0.87916_PAY_USD SOFRRATE_5/14/2020_5/14/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	05/14/2040	0	100,000,000	.879 / (SOF1+26.161)	0	0	(1,530,203)	(37,511,400)		(37,511,400)	224,400	0	0	0	1,862,941		
IRS_USD_REC_0.9825_PAY_USD SOFRRATE_6/5/2020_6/5/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	06/05/2040	0	100,000,000	.983 / (SOF1+26.161)	0	0	(1,478,480)	(36,558,000)		(36,558,000)	179,700	0	0	0	1,866,981		
IRS_USD_REC_1.0439_PAY_USD SOFRRATE_1/11/2021_1/13/2031_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	01/13/2031	0	155,000,000	1.044 / (SOF1+26.161)	0	0	(2,243,991)	(20,255,555)		(20,255,555)	(971,695)	0	0	0	1,651,762		
IRS_USD_REC_1.19434_PAY_USD SOFRRATE_10/23/2020_10/23/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	10/23/2040	0	100,000,000	1.194 / (SOF1+26.161)	0	0	(1,372,593)	(35,111,700)		(35,111,700)	103,300	0	0	0	1,892,487		
IRS_USD_REC_1.231_PAY_USD SOFRRATE_12/8/2020_12/10/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	12/10/2035	0	84,500,000	1.231 / (SOF1+26.161)	0	0	(1,144,315)	(20,316,251)		(20,316,251)	(345,267)	0	0	0	1,298,942		
IRS_USD_REC_1.33082_PAY_USD SOFRRATE_1/11/2021_1/11/2036_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	01/11/2036	0	142,000,000	1.331 / (SOF1+26.161)	0	0	(1,852,072)	(33,316,466)		(33,316,466)	(634,172)	0	0	0	2,192,938		
IRS_USD_REC_3.6153_PAY_USD SOFRRATE_1/24/2024_1/26/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/26/2054	0	83,200,000	3.615 / (SOF1)	0	0	(29,195)	(8,393,632)		(8,393,632)	(585,645)	0	0	0	2,185,268		
IRS_USD_REC_3.6199_PAY_USD SOFRRATE_1/24/2024_1/26/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/26/2054	0	44,400,000	3.620 / (SOF1)	0	0	(14,553)	(4,446,083)		(4,446,083)	(313,286)	0	0	0	1,166,177		
IRS_USD_REC_3.70094_PAY_USD SOFRRATE_1/24/2024_1/25/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/25/2049	0	43,300,000	3.701 / (SOF1)	0	0	3,450	(3,540,511)		(3,540,511)	(363,937)	0	0	0	1,028,980		
IRS_USD_REC_3.702_PAY_USD SOFRRATE_1/24/2024_1/25/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/25/2049	0	92,800,000	3.702 / (SOF1)	0	0	7,888	(7,573,686)		(7,573,686)	(780,448)	0	0	0	2,205,296		
IRS_USD_REC_3.7022_PAY_USD SOFRRATE_1/24/2024_1/25/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/25/2049	0	49,500,000	3.702 / (SOF1)	0	0	4,257	(4,038,408)		(4,038,408)	(416,345)	0	0	0	1,176,316		
IRS_USD_REC_3.703_PAY_USD SOFRRATE_1/24/2024_1/25/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/25/2049	0	61,900,000	3.703 / (SOF1)	0	0	5,573	(5,042,869)		(5,042,869)	(520,827)	0	0	0	1,470,989		
1119999999. Subtotal - swaps - hedging other - interest rate										0	0	(21,133,092)	(19,636,706)	XXX	(19,636,706)	3,245,606	0	0	0	70,522,184	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	(21,133,092)	(19,636,706)	XXX	(19,636,706)	3,245,606	0	0	0	70,522,184	XXX	XXX

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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										0	0	(21,133,092)	(19,636,706)	XXX	(19,636,706)	3,245,606	0	0	0	70,522,184	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	0	0	XXX	0	0	0	0	0	0	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										0	0	(21,133,092)	(19,636,706)	XXX	(19,636,706)	3,245,606	0	0	0	70,522,184	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	0	XXX	0	0	0	0	0	0	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										188,623,216	203,217,525	(21,133,092)	531,646,898	XXX	531,646,898	138,273,261	0	0	0	70,522,184	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
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										188,623,216	203,217,525	(21,133,092)	531,646,898	XXX	531,646,898	138,273,261	0	0	0	70,522,184	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
1759999999 - Totals																				XXX	XXX

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
		Credit	4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	0	0
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Y	Y	64,250,000	0	138,423,757	(72,848,151)	1,325,606	138,423,757	(72,848,151)	1,325,606	0	0
BARCLAYS BANK NEW YO G5GSEF7VJP5I70UK5573	Y	Y	51,910,000	0	131,054,417	(78,298,350)	846,067	131,054,417	(78,298,350)	846,067	0	0
CANADIAN IMPERIAL BA 2IGI19DL77OX0HC3ZE78	Y	Y	21,870,000	0	50,486,230	(25,403,658)	3,212,572	50,486,230	(25,403,658)	3,212,572	0	0
CITIBANK N.A. E57ODZWZ7FF32TWEFA76	Y	Y	13,595,613	0	28,055,163	(13,956,183)	503,367	28,055,163	(13,956,183)	503,367	0	0
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	48,100,000	0	83,614,451	(34,299,502)	1,214,949	83,614,451	(34,299,502)	1,214,949	0	0
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Y	Y	52,237,942	0	105,106,423	(57,873,691)	0	105,106,423	(57,873,691)	0	0	0
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Y	Y	7,390,000	0	17,715,375	(10,174,120)	151,255	17,715,375	(10,174,120)	151,255	0	0
NOMURA GLOBAL FINL P OZ3VO5H2G7GRS05BHJ91	Y	Y	84,833,962	0	189,629,193	(105,166,611)	0	189,629,193	(105,166,611)	0	0	0
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	14,590,000	0	77,891,525	(63,579,628)	0	77,891,525	(63,579,628)	0	0	0
SOCIETE GENERALE 969500J21S9Z7YL30D96	Y	Y	31,580,000	0	32,930,010	(17,369,753)	0	32,930,010	(17,369,753)	0	0	0
SUNTRUST BANK IYDOJBGJWY9T8XKCSX06	Y	Y	36,190,000	0	85,532,482	(48,214,650)	1,127,832	85,532,482	(48,214,650)	1,127,832	0	0
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Y	Y	135,314,047	0	294,417,467	(156,388,591)	2,714,829	294,417,467	(156,388,591)	2,714,829	0	0
0299999999. Total NAIC 1 Designation			561,861,564	0	1,234,856,493	(683,572,888)	11,096,477	1,234,856,493	(683,572,888)	11,096,477	0	0
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0	0	419,242,938	(438,879,647)	0	419,242,938	(438,879,647)	0	70,522,187	50,885,477
0999999999 - Gross totals			561,861,564	0	1,654,099,431	(1,122,452,535)	11,096,477	1,654,099,431	(1,122,452,535)	11,096,477	70,522,187	50,885,477
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,654,099,431	(1,122,452,535)						

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)
LCH	F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	14,938,234	14,938,234	14,938,234		I
SOCIETE GENERALE	969500J21S9Z7YL30D96	Cash	000000-00-0	CASHUSD	16,310,000	16,310,000	16,310,000		V
LCH	F226TOH6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	25,743,035	25,743,035	25,743,035		V
0199999999 - Total					56,991,269	56,991,269	56,991,269	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK NEW YO	G5GSEF7VJP5I70UK5573	Cash	000000-00-0	CASHUSD	51,910,000	51,910,000	XXX		V
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Cash	000000-00-0	CASHUSD	14,590,000	14,590,000	XXX		V
SUNTRUST BANK	JJKC32MCHWDI71265Z06	Cash	000000-00-0	CASHUSD	36,190,000	36,190,000	XXX		V
GOLDMAN SACHS INTERN	W22LROWP2IHZNBB6K528	Cash	000000-00-0	CASHUSD	48,100,000	48,100,000	XXX		V
NOMURA GLOBAL FINL P	OZ3VO5H2G7GRS05BHJ91	Cash	000000-00-0	CASHUSD	14,850,000	14,850,000	XXX		V
CANADIAN IMPERIAL BA	2IGI19DL77OX0HC3ZE78	Cash	000000-00-0	CASHUSD	21,870,000	21,870,000	XXX		V
SOCIETE GENERALE	969500J21S9Z7YL30D96	Cash	000000-00-0	CASHUSD	31,580,000	31,580,000	XXX		V
CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	Cash	000000-00-0	CASHUSD	13,595,613	13,595,613	XXX		V
MORGAN STANLEY	I7331LVCZKQKX5T7XV54	Cash	000000-00-0	CASHUSD	7,390,000	7,390,000	XXX		V
BANK OF AMERICA, N.A	B4TYDEB6GKMZO031MB27	Cash	000000-00-0	CASHUSD	64,250,000	64,250,000	XXX		V
NOMURA GLOBAL FINL P	OZ3VO5H2G7GRS05BHJ91	Treasury	912810-RU-4	UNITED STATES TREASURY NOTE/BOND	36,799,986	50,172,000	XXX	11/15/2046	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-TN-8	UNITED STATES TREASURY NOTE/BOND	825,291	1,027,300	XXX	02/15/2053	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-TR-9	UNITED STATES TREASURY NOTE/BOND	21,158,095	26,352,400	XXX	05/15/2053	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-UC-0	UNITED STATES TREASURY NOTE/BOND	6,726,652	7,500,100	XXX	08/15/2054	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-UE-6	UNITED STATES TREASURY NOTE/BOND	3,529,693	3,774,600	XXX	11/15/2054	V
NOMURA GLOBAL FINL P	OZ3VO5H2G7GRS05BHJ91	Treasury	912810-UE-6	UNITED STATES TREASURY NOTE/BOND	11,457,991	12,253,000	XXX	11/15/2054	V
NOMURA GLOBAL FINL P	OZ3VO5H2G7GRS05BHJ91	Treasury	912810-UF-3	UNITED STATES TREASURY NOTE/BOND	4,433,873	4,583,000	XXX	11/15/2044	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	912810-UM-8	UNITED STATES TREASURY NOTE/BOND	11,757,932	12,062,800	XXX	08/15/2055	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	91282C-AE-1	UNITED STATES TREASURY NOTE/BOND	5,337,938	6,159,900	XXX	08/15/2030	V
WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	Treasury	91282C-HF-1	UNITED STATES TREASURY NOTE/BOND	11,367,150	11,543,000	XXX	05/31/2030	V
WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	Treasury	91282C-HT-1	UNITED STATES TREASURY NOTE/BOND	59,485,510	61,094,000	XXX	08/15/2033	V
NOMURA GLOBAL FINL P	OZ3VO5H2G7GRS05BHJ91	Treasury	91282C-JG-7	UNITED STATES TREASURY NOTE/BOND	8,185,439	7,970,000	XXX	10/31/2030	V
WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	Treasury	91282C-KW-0	UNITED STATES TREASURY NOTE/BOND	28,918,370	28,853,000	XXX	06/30/2031	V
NOMURA GLOBAL FINL P	OZ3VO5H2G7GRS05BHJ91	Treasury	91282C-LR-0	UNITED STATES TREASURY NOTE/BOND	9,106,672	9,117,000	XXX	10/31/2029	V
WELLS FARGO BANK, N.	KB1H1DSPRFMYMCUFXT09	Treasury	91282C-LU-3	UNITED STATES TREASURY NOTE/BOND	35,543,018	35,688,000	XXX	10/31/2031	V
JP MORGAN CHASE BK,	7H6GLXDRUGQFU57RNE97	Treasury	91282C-NM-9	UNITED STATES TREASURY NOTE/BOND	2,902,341	2,918,300	XXX	07/15/2028	V
0299999999 - Total					561,861,564	585,394,013	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
Depository		Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6 First Month	7 Second Month	8 Third Month	*
BANK OF NEW YORK	New York, NY		0.000	0	0	7,224,635	215,360	3,620,710	XXX.
JP Morgan Chase	Springfield, IL		0.000	0	0	1,424,573	1,311,316	1,834,526	XXX.
FHLB	Pittsburgh, PA		0.000	0	0	2,040,190	822,603	825,003	XXX.
Northern Trust Bank	Chicago, IL		0.000	0	0	50,467	45,643	50,149	XXX.
PNC Bank	Philadelphia, PA		0.000	0	0	(45,080,087)	(1,509,001)	(21,985,899)	XXX.
0199998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories		XXX	XXX	0	0	0	0	0	XXX
0199999. Totals - open depositories		XXX	XXX	0	0	(34,340,222)	885,921	(15,655,510)	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0299999. Totals - suspended depositories		XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit		XXX	XXX	0	0	(34,340,222)	885,921	(15,655,510)	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total		XXX	XXX	0	0	(34,340,222)	885,921	(15,655,510)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
38141W-27-3	GLDMN SCHS FIN SQ GV-FST		06/30/2026	0.000		166,723,932	0	2,631,334
09248U-70-0	BLACKROCK FEDFUND		06/30/2026	0.000		30,055,058	2,572	464,215
4812C2-68-4	JP Morgan US Government MMF Institutional		06/30/2026	0.000		35,642,816	0	115,144
8309999999. Subtotal - all other money market mutual funds						232,421,806	2,572	3,210,693
8589999999. Total cash equivalents (unaffiliated)						232,421,806	2,572	3,210,693
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						232,421,806	2,572	3,210,693