QUARTERLY STATEMENT

OF THE

Penn Mutual Life Insurance Company

TO THE

Insurance Department

OF THE

STATE OF

Pennsylvania

FOR THE QUARTER ENDED
JUNE 30, 2026

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

2026

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 Mutual Life Insurance Company

NAIC Group Code 0850 (Current) 0850 (Prior) NAIC Company Code 67644 Employer's ID Number 23-0952300

Organized under the Laws of Pennsylvania, State of Domicile or Port of Entry PA

Country of Domicile United States of America

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

Incorporated/Organized 02/24/1847 Commenced Business 05/25/1847

Statutory Home Office The Penn Mutual Life Insurance Company (Street and Number), Philadelphia, PA, US 19172 (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), 215-956-8000 (Area Code) (Telephone Number)

Mail Address The Penn Mutual Life Insurance 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), 215-956-8000 (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 Legal Officer and Corporate Secretary	Ann-Marie Mason
Chief Financial Officer and Treasurer	Richard Matthew Klenk	Chief Operating Officer	Stephen Charles Kennedy

OTHER

Gregory Joseph Driscoll, Chief Information Officer	Victoria Marie Robinson, Chief Ethics and Compliance Officer	Eric Christopher Johnson, Vice President and Appointed Actuary, Qualified Actuary

DIRECTORS OR TRUSTEES

Gerard P Cuddy	William Clay Goings	Carol Jean Johnson
Charisse Ranielle Lillie	David Michael O'Malley	Helen Pomerantz Pudlin
Melissa Jane Ballenger	Isaac Johnson Jr.	Richard Reeves Whitt III

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	20,865,302,672	0	20,865,302,672	19,095,857,700
2. Stocks:				
2.1 Preferred stocks	48,495,691	0	48,495,691	52,416,387
2.2 Common stocks	1,738,289,679	0	1,738,289,679	1,371,621,205
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)	10,205,243	0	10,205,243	10,205,243
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 ($ 52,804,810), cash equivalents ($ 296,810,846) and short-term investments ($ 0)	349,615,656	0	349,615,656	627,612,283
6. Contract loans (including $ 0 premium notes)	1,587,763,694	0	1,587,763,694	1,453,509,190
7. Derivatives	1,016,680,991	0	1,016,680,991	1,014,191,577
8. Other invested assets	1,837,400,910	8,463	1,837,392,447	1,680,051,180
9. Receivables for securities	308,264	0	308,264	241,249,335
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)	27,454,062,800	8,463	27,454,054,337	25,546,714,100
13. Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	257,224,520	23,524	257,200,996	239,286,310
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	21,381,067	4,676,301	16,704,766	25,991,408
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	139,184,165	0	139,184,165	142,598,571
15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	18,992,421	0	18,992,421	21,794,134
16.2 Funds held by or deposited with reinsured companies	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts	840,747	0	840,747	4,857,183
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	31,329,294	0	31,329,294	17,764,484
18.2 Net deferred tax asset	323,263,754	154,125,405	169,138,349	163,690,563
19. Guaranty funds receivable or on deposit	3,861,906	0	3,861,906	4,021,760
20. Electronic data processing equipment and software	5,633,092	0	5,633,092	6,537,423
21. Furniture and equipment, including health care delivery assets ($ 0)	786,910	786,910	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	23,923,513	0	23,923,513	2,444,668
24. Health care ($ 0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	750,889,702	77,593,888	673,295,814	719,465,982
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	29,031,373,891	237,214,491	28,794,159,400	26,895,166,586
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	8,566,201,528	0	8,566,201,528	8,613,767,574
28. Total (Lines 26 and 27)	37,597,575,419	237,214,491	37,360,360,928	35,508,934,160
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. Executive Benefit Plan	348,948,895	0	348,948,895	323,257,071
2502. Admitted Disallowed IMR	210,745,383	0	210,745,383	217,105,075
2503. Collateral for Derivative Receivable	90,112,893	0	90,112,893	127,711,408
2598. Summary of remaining write-ins for Line 25 from overflow page	101,082,531	77,593,888	23,488,643	51,392,428
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	750,889,702	77,593,888	673,295,814	719,465,982

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 17,126,812,415 less $ 0 included in Line 6.3 (including $ 7,209,010,976 Modco Reserve)	17,126,812,415	16,299,641,854
2.	Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	8,470,437	8,663,422
3.	Liability for deposit-type contracts (including $ 0 Modco Reserve)	2,140,739,990	1,049,068,348
4.	Contract claims:		
	4.1 Life	112,387,316	121,234,158
	4.2 Accident and health	104,298	(809,266)
5.	Policyholders' dividends/refunds to members $ 0 and coupons $ 0 due and unpaid	2,862,506	2,970,888
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)	165,046,587	300,000,000
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	153,616,350	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 $ 2,058 accident and health premiums	188,498,341	177,328,688
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	1,000,000	500,000
	9.3 Other amounts payable on reinsurance, including $ 0 assumed and $ 11,529,624 ceded	11,529,624	23,366,965
	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	52,422,525	94,810,914
13.	Transfers to Separate Accounts due or accrued (net) (including $ (105,090,275) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(105,090,275)	(118,217,662)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	6,622,042	10,011,248
15.1	Current federal and foreign income taxes, including $ 0 on realized capital gains (losses)	0	0
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	46,943,132	71,793,527
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	288,106,477	286,819,039
22.	Borrowed money $ 0 and interest thereon $ 7,929,167	7,929,167	7,929,167
23.	Dividends to stockholders declared and unpaid	0	0
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	426,138,571	371,339,274
	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	7,091,948	82,726,526
	24.05 Drafts outstanding	39,843,700	59,734,460
	24.06 Liability for amounts held under uninsured plans	0	0
	24.07 Funds held under coinsurance	2,600,059,468	2,550,397,691
	24.08 Derivatives	1,150,347,060	1,155,340,545
	24.09 Payable for securities	27,095,744	93,660,925
	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	39,736,891	42,670,015
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	24,498,314,314	22,690,980,726
27.	From Separate Accounts Statement	8,566,201,528	8,613,767,574
28.	Total liabilities (Lines 26 and 27)	33,064,515,842	31,304,748,300
29.	Common capital stock	0	0
30.	Preferred capital stock	0	0
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	892,385,385	892,185,446
33.	Gross paid in and contributed surplus	0	0
34.	Aggregate write-ins for special surplus funds	210,745,383	217,105,075
35.	Unassigned funds (surplus)	3,192,714,318	3,094,895,339
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)	4,295,845,086	4,204,185,860
38.	Totals of Lines 29, 30 and 37	4,295,845,086	4,204,185,860
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	37,360,360,928	35,508,934,160
	DETAILS OF WRITE-INS		
2501.	Low Income Housing Tax Credits Payable	27,817,820	37,361,737
2502.	Interest Payable on Death Claims	4,363,561	3,507,249
2503.	Other Liabilities	7,555,510	1,801,029
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	39,736,891	42,670,015
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	210,745,383	217,105,075
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)	210,745,383	217,105,075

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	797,828,500	714,886,689	607,015,892
2.	Considerations for supplementary contracts with life contingencies	4,854,299	4,255,402	6,166,208
3.	Net investment income	632,002,908	602,910,445	1,198,620,179
4.	Amortization of Interest Maintenance Reserve (IMR)	(6,589,853)	(8,886,191)	(16,769,558)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	0	0	0
6.	Commissions and expense allowances on reinsurance ceded	43,798,197	50,278,695	151,584,383
7.	Reserve adjustments on reinsurance ceded	182,303,232	209,304,480	379,881,225
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	114,433,797	119,109,528	237,178,257
	8.2 Charges and fees for deposit-type contracts	3,486,114	4,100,214	6,888,965
	8.3 Aggregate write-ins for miscellaneous income	6,960,775	8,271,826	18,060,909
9.	Totals (Lines 1 to 8.3)	1,779,077,969	1,704,231,088	2,588,626,460
10.	Death benefits	154,671,936	149,338,709	310,574,279
11.	Matured endowments (excluding guaranteed annual pure endowments)	0	0	0
12.	Annuity benefits	624,242,380	599,139,865	1,227,361,079
13.	Disability benefits and benefits under accident and health contracts	2,596,785	1,947,115	2,863,082
14.	Coupons, guaranteed annual pure endowments and similar benefits	0	0	0
15.	Surrender benefits and withdrawals for life contracts	87,911,843	101,344,011	183,732,797
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	36,184,195	38,501,154	77,068,863
18.	Payments on supplementary contracts with life contingencies	6,655,308	5,158,922	10,069,019
19.	Increase in aggregate reserves for life and accident and health contracts	832,515,442	721,513,669	507,221,385
20.	Totals (Lines 10 to 19)	1,744,777,889	1,616,943,445	2,318,890,504
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	80,951,642	75,382,879	155,807,440
22.	Commissions and expense allowances on reinsurance assumed	0	0	0
23.	General insurance expenses and fraternal expenses	145,118,015	134,711,508	320,310,425
24.	Insurance taxes, licenses and fees, excluding federal income taxes	22,852,825	34,634,948	66,426,358
25.	Increase in loading on deferred and uncollected premiums	(5,492,107)	(4,997,057)	760,000
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(476,038,481)	(411,215,564)	(871,801,053)
27.	Aggregate write-ins for deductions	82,779,748	56,482,644	119,018,459
28.	Totals (Lines 20 to 27)	1,594,949,531	1,501,942,803	2,109,412,133
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	184,128,438	202,288,285	479,214,327
30.	Dividends to policyholders and refunds to members	157,446,372	144,456,984	313,334,431
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	26,682,066	57,831,301	165,879,896
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	8,447,267	6,562,639	29,809,693
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)	18,234,799	51,268,662	136,070,203
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (227,923) (excluding taxes of $ (61,182) transferred to the IMR)	(46,633,413)	140,181,811	(42,806,444)
35.	Net income (Line 33 plus Line 34)	(28,398,614)	191,450,473	93,263,759
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,204,185,860	3,891,914,853	3,891,914,853
37.	Net income (Line 35)	(28,398,614)	191,450,473	93,263,759
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 8,629,669	149,514,997	(29,918,201)	107,946,603
39.	Change in net unrealized foreign exchange capital gain (loss)	303,156	2,598,896	2,879,536
40.	Change in net deferred income tax	22,927,703	(4,077,471)	37,844,956
41.	Change in nonadmitted assets	1,346,655	(1,945,537)	(17,975,748)
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	(54,799,297)	(29,960,195)	(44,301,056)
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	199,939	185,663	378,331
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	0	0	0
	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	195,926,256
52.	Dividends to stockholders	0	0	0
53.	Aggregate write-ins for gains and losses in surplus	564,687	1,457,622	(63,691,629)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	91,659,226	129,791,250	312,271,008
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,295,845,086	4,021,706,103	4,204,185,860
	DETAILS OF WRITE-INS			
08.301.	Subsidiary Service Fees & Management Fees	4,523,670	4,584,426	9,327,710
08.302.	Income from Purchased Tax Credits	1,696,348	1,666,578	5,717,097
08.303.	Aggregate Other Income	740,757	2,020,822	3,016,102
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)	6,960,775	8,271,826	18,060,909
2701.	Net Investment Income on Ceded Funds Withheld	72,278,886	44,171,483	90,287,063
2702.	Defined Benefit Plan Termination Expense	0	0	6,514,608
2703.	Ceded Coinsurance Fee Income	9,367,346	9,869,291	19,360,760
2798.	Summary of remaining write-ins for Line 27 from overflow page	1,133,516	2,441,870	2,856,028
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	82,779,748	56,482,644	119,018,459
5301.	Net Change in Minimum Pension Liability and Prepaid RSP Asset	564,687	1,457,622	7,507,451
5302.	Correction of Prior Period Amounts	0	0	(71,199,080)
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)	564,687	1,457,622	(63,691,629)

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	1,077,353,358	967,612,890	2,188,840,611
2.	Net investment income	635,113,303	587,684,981	1,250,562,576
3.	Miscellaneous income	127,035,420	134,941,633	275,504,664
4.	Total (Lines 1 to 3)	1,839,502,081	1,690,239,504	3,714,907,851
5.	Benefit and loss related payments	1,121,652,430	1,062,771,182	2,229,214,648
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(489,165,868)	(421,142,394)	(889,979,618)
7.	Commissions, expenses paid and aggregate write-ins for deductions	344,886,955	363,634,151	683,733,502
8.	Dividends paid to policyholders	9,801,390	9,754,254	19,960,072
9.	Federal and foreign income taxes paid (recovered) net of $ (131,823) tax on capital gains (losses)	53,299,961	72,546,779	163,986,066
10.	Total (Lines 5 through 9)	1,040,474,868	1,087,563,972	2,206,914,670
11.	Net cash from operations (Line 4 minus Line 10)	799,027,213	602,675,532	1,507,993,181
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,783,255,619	1,604,476,578	4,423,445,079
	12.2 Stocks	8,520,966	24,222,394	48,204,158
	12.3 Mortgage loans	0	0	0
	12.4 Real estate	0	0	0
	12.5 Other invested assets	30,195,873	323,844,596	1,092,245,685
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	28,899
	12.7 Miscellaneous proceeds	240,941,071	86,212,397	4,612,531
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,062,913,529	2,038,755,965	5,568,536,352
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,573,103,419	2,139,489,988	5,359,825,478
	13.2 Stocks	394,217,099	87,615,799	187,615,800
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	0	0	0
	13.5 Other invested assets	128,100,625	819,272,123	937,943,598
	13.6 Miscellaneous applications	108,230,192	2,722,141	241,152,530
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,203,651,335	3,049,100,051	6,726,537,406
14.	Net increase/(decrease) in contract loans and premium notes	115,685,392	126,760,099	285,529,172
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,256,423,199)	(1,137,104,185)	(1,443,530,226)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes	0	0	0
	16.2 Capital and paid in surplus, less treasury stock	0	0	0
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	1,091,671,642	550,837,461	54,811,708
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	87,727,717	(29,245,861)	120,428,420
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,179,399,359	521,591,600	175,240,128
	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)	(277,996,627)	(12,837,053)	239,703,082
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	627,612,283	387,909,201	387,909,201
	19.2 End of period (Line 18 plus Line 19.1)	349,615,656	375,072,148	627,612,283

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

20.0001.	Premiums paid by Dividend	(129,090,427)	(116,172,761)	(257,493,558)
20.0002.	Premiums paid by Waiver	(1,341,452)	(1,599,249)	(3,052,941)
20.0003.	Premiums paid by Benefit	(18,569,112)	(16,956,554)	(31,019,978)
20.0004.	Premiums paid by Policy Loan	(3,221,809)	(12,448,013)	(15,028,962)
20.0005.	Amortization of Discount on Surplus Notes	(199,939)	(185,663)	(378,331)
20.0006.	Common Stock acquired as a return of capital	(46,641)	0	(21,772,089)
20.0007.	Prepaid RSP Expense	5,090,915	0	(11,996,510)
20.0008.	Non-Qualified Pension Expense	0	(13,050,757)	0
20.0009.	Bond Exchange	(26,561,971)	(92,578,161)	(194,928,843)
20.0010.	Non-Cash Dividend Reinvestment	(910,022)	(1,210,845)	(2,649,658)

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

20.0011. Dividend Reinvestment on Sch BA Asset	0	(1,413,667)	2,325,984

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

	1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1. Individual life	1,122,770,351	1,118,124,072	2,380,891,657
2. Group life	469,122	469,615	943,499
3. Individual annuities	206,138,292	180,092,784	356,840,077
4. Group annuities	38,064	31,156	368,202
5. Accident & health	1,158,475	1,416,022	2,689,153
6. Fraternal	0	0	0
7. Other lines of business	0	0	0
8. Subtotal (Lines 1 through 7)	1,330,574,304	1,300,133,649	2,741,732,588
9. Deposit-type contracts	73,198,431	86,320,287	144,765,842
10. Total (Lines 8 and 9)	1,403,772,735	1,386,453,936	2,886,498,430

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 Pennsylvania Insurance Department (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.

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	$	(28,398,614)	$	93,263,759
(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	$	(28,398,614)	$	93,263,759
SURPLUS							
(5) State basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$	4,295,845,086	$	4,204,185,860
(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	2	$	203,820,037	$	202,509,283
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$	4,087,935,603	$	4,001,676,577

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

No significant changes

C. Accounting Policy

The liability for policyholders' dividends includes the estimated amount of annual dividends and settlement dividends to be paid to policyholders in the following year. Policyholders' dividends incurred are recorded in the Summary of Operations. Dividends expected to be paid to policyholders in the following year are approved annually by the Company's Board of Trustees. The allocation of these dividends to policyholders reflects the relative contribution of each group of participating policies to surplus and considers, among other factors, investment returns, mortality and morbidity experience, expenses, and income tax charges.

The Company invests in LIHTC investments, which 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.

(1) Basis for Short-Term Investments

No significant changes

(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 considers an impairment to be other-than-temporary 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

No significant changes

(4) Basis for Preferred Stocks

No significant changes

(5) Basis for Mortgage Loans

No significant changes

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

For fixed income securities that do not have a fixed schedule of payments and where market valuations are not readily available, 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.

NOTES TO FINANCIAL STATEMENTS

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

No significant changes

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

No significant changes

(9) Accounting Policies for Derivatives

No significant changes

(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

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

NOTE 3 Business Combinations and Goodwill

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

NOTE 4 Discontinued Operations

Not applicable - The Company had no discontinued operations.

NOTE 5 Investments

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) Securities with Recongized Other-Than-Temporary Impairment
The Company did not recognize any other-than temporary impairments on loan backed securities during the period ended June 30, 2026.

(3) Recognized OTTI Securities
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	$ 82,292,266
2. 12 Months or Longer	$ 72,846,155
b)The aggregate related fair value of securities with unrealized losses:	
1. Less than 12 Months	$ 3,838,425,503
2. 12 Months or Longer	$ 965,189,716

(5) In making impairment assessments, the Company considers past events, current conditions, and reasonable and supportable forecasts. In addition, the Company considers external investment advisor analyses, industry analyst reports and forecasts, sector credit ratings, the current financial condition of the guarantor of the security, and other market data that is relevant to the collectability of the security.

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
No significant changes

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	-	-	-	-	-	-	-
agreements	-	-	-	-	-	-	-
g. Placed under option contracts	-	-	-	-	-	-	-
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	-
i. FHLB capital stock	58,918,500	-	-	-	58,918,500	16,701,400	42,217,100
j. On deposit with states	4,200,653	-	-	-	4,200,653	4,232,304	(31,651)
k. On deposit with other regulatory bodies	-	-	-	-	-	-	-
l. Pledged collateral to FHLB (including assets backing funding agreements)	2,413,211,499	-	-	-	2,413,211,499	2,214,341,170	198,870,329
m. Pledged as collateral not captured in other categories	4,292,771,951	-	-	-	4,292,771,951	4,188,528,463	104,243,488
n. Other restricted assets	-	-	-	-	-	-	-
o. Collateral assets received and on balance sheet	-	-	-	-	-	-	-
p. Assets held under modco reinsurance agreements	6,636,064,065	-	-	-	6,636,064,065	6,475,018,277	161,045,788
q. Assets held under funds withheld reinsurance agreements	2,373,563,054	-	-	-	2,373,563,054	2,499,811,296	(126,248,242)
r. Total restricted assets (Sum of a through q)	15,778,729,722	-	-	-	15,778,729,722	15,398,632,910	380,096,812

(a) Subset of Column 1
(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

Restricted Asset Category	Current Year						
	8	9	Percentage		12	13	14
	Total Non-admitted Restricted	Total Admitted Restricted (5 minus 8)	10 Gross (Admitted & Non-admitted) Restricted to Total Assets (c)	11 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	-	-	-	-	-	-	25.04 + 25.05
c. Subject to repurchase agreements	-	-	-	-	-	-	26.21
d. Subject to reverse repurchase agreements	-	-	-	-	-	-	26.22
e. Subject to dollar repurchase agreements	-	-	-	-	-	-	26.23
agreements	-	-	-	-	-	-	26.24
g. Placed under option contracts	-	-	-	-	-	-	26.25
h. Letter stock or securities restricted as to sale - excluding FHLB capital stock	-	-	-	-	-	-	26.26
i. FHLB capital stock	-	58,918,500	0	0	-	-	26.27
j. On deposit with states	-	4,200,653	0	0	-	-	26.28
k. On deposit with other regulatory bodies	-	-	-	-	-	-	26.29
l. Pledged collateral to FHLB (including assets backing funding agreements)	-	2,413,211,499	0	0	-	-	26.31
m. Pledged as collateral not captured in other categories	-	4,292,771,951	0	0	-	-	26.30
n. Other restricted assets	-	-	-	-	-	-	26.32
sheet	-	-	-	-	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	-	6,636,064,065	0	0	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	-	2,373,563,054	0	0	XXX	XXX	XXX
r. Total restricted assets (Sum of a through q)	-	15,778,729,722	0	0	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)

Description of Assets	Gross (Admitted & Nonadmitted) Restricted							8	Percentage	
	Current Year					6	7		9	10
	1	2	3	4	5					
	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
Trust Agreement	4,210,131,552	-	-	-	4,210,131,552	4,115,112,706	95,018,846	4,210,131,552	11.198%	11.269%
Derivative Collateral	82,640,399	-	-	-	82,640,399	73,415,757	9,224,642	82,640,399	0.220%	0.221%
Total (c)	4,292,771,951	-	-	-	4,292,771,951	4,188,528,463	104,243,488	4,292,771,951	11.418%	11.490%
Amount of Total pledged under derivative contracts	$ -	$ -	$ -	$ -	$ -	$ -	$ -	$ -	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amt of Total pledged under derivative contracts)	4,292,771,951	-	-	-	4,292,771,951	4,188,528,463	104,243,488	4,292,771,951	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	-	4,709,465,755	1,888,736,574	-	-	-	22.728%	22.915%
c. Schedule D, Part 1, Section 2	-	1,888,582,270	474,576,480	-	-	-	8.140%	8.207%
d. Schedule D, Part 2, Section 1	-	38,016,040	10,250,000	-	-	-	0.166%	0.168%
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)	-	6,636,064,065	2,373,563,054	-	-	-	31.034%	31.290%
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

Assets	9 Book/Adjusted Carrying Value (BACV)	10	11	12	13	14	15
		Related Party Code					
	FWH Including Modco	1	2	3	4	5	6
General Account:							
a. Cash, Cash Equivalents and Short -Term Investments	$ -	$ -	$ -	$ -	$ -	$ -	$ -
b. Schedule D, Part 1, Section 1	$ 6,598,202,329	$ -	$ -	$ -	$ -	$ -	$ -
c. Schedule D, Part 1, Section 2	$ 2,363,158,750	$ -	$ -	$ -	$ -	$ -	$ -
d. Schedule D, Part 2, Section 1	$ 48,266,040	$ -	$ -	$ -	$ -	$ -	$ -
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)	$ 9,009,627,119	$ -	$ -	$ -	$ -	$ -	$ -
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 Amount	2 % 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 - The Company does not participate in short sales.

NOTES TO FINANCIAL STATEMENTS

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Account
1. Number of CUSIPs	16	0
2. Aggregate Amount of Investment Income	$ 2,670,677	$ -

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

S. Aggregate Collateral Loans by Qualifying Investment Collateral
Not applicable - The Company does not maintain any collateral loans.

NOTE 6 Joint Ventures, Partnerships and Limited Liability Companies

A. Not applicable

B. Investments in Impaired Joint Ventures, Partnerships and Limited Liability Companies
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) The Company is a member of the FHLB-PGH, which provides access to collateralized advances, collateralized funding agreements, and other FHLB-PGH products. Collateralized advances from the FHLB-PGH are classified in "Borrowed money." Collateralized funding agreements issued to the FHLB-PGH are classified as liabilities for deposit-type funds and are recorded within Reserves and funds for payment of insurance and annuity benefits. FHLB-PGH is a first-priority secured creditor.

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	$ 4,918,500	$ 4,918,500	$ -
(c) Activity Stock	$ 54,000,000	$ 54,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 58,918,500	$ 58,918,500	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 3,696,097,444	XXX	XXX
2. Prior Year-end			
(a) Membership Stock - Class A	$ -	$ -	$ -
(b) Membership Stock - Class B	$ 4,701,400	$ 4,701,400	$ -
(c) Activity Stock	$ 12,000,000	$ 12,000,000	$ -
(d) Excess Stock	$ -	$ -	$ -
(e) Aggregate Total (a+b+c+d)	$ 16,701,400	$ 16,701,400	$ -
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 2,525,187,022	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			
			3	4	5	6
	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Membership Stock						
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	$ 4,918,500	$ -	$ -	$ -	$ -	$ 4,918,500

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)	$ 2,409,443,252	$ 2,413,211,499	$ 1,350,000,000
2. Current Year General Account Total Collateral Pledged	$ 2,409,443,252	$ 2,413,211,499	$ 1,350,000,000
3. Current Year Separate Accounts Total Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Total Collateral Pledged	$ 2,233,288,990	$ 2,214,341,170	$ 300,000,000

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)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged (Lines 2+3)	$ 2,494,015,188	$ 2,487,872,556	$ 1,400,000,000
2. Current Year General Account Maximum Collateral Pledged	$ 2,494,015,188	$ 2,487,872,556	$ 1,400,000,000
3. Current Year Separate Accounts Maximum Collateral Pledged	$ -	$ -	$ -
4. Prior Year-end Total General and Separate Accounts Maximum Collateral Pledged	$ 2,530,292,735	$ 2,524,010,867	$ 1,250,000,000

(4) Borrowing from FHLB

a. Amount as of Reporting Date

	1 Total 2+3	2 General Account	3 Separate Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ -	$ -	$ -	XXX
(b) Funding Agreements	$ 1,350,000,000	$ 1,350,000,000	$ -	$ -
(c) Other	$ -	$ -	$ -	XXX
(d) Aggregate Total (a+b+c)	$ 1,350,000,000	$ 1,350,000,000	$ -	$ -
2. Prior Year end				
(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	$ -	$ -

As of June 30, 2026 and December 31, 2025, the Company maintained total reserves pertaining to these funding agreements of $1,359,240,309 and $302,675,518, respectively.

b. Maximum Amount During Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Separate Accounts
1. Debt	$ -	$ -	$ -
2. Funding Agreements	$ 1,400,000,000	$ 1,400,000,000	$ -
3. Other	$ -	$ -	$ -
4. Aggregate Total (1+2+3)	$ 1,400,000,000	$ 1,400,000,000	$ -

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

NOTES TO FINANCIAL STATEMENTS

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)	$ 2,346,097,444	$ -	$ -	$ -
3. Total	$ 2,346,097,444	$ -	$ -	$ -

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

No significant changes

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

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

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

A. Transfers of Receivables Reported as Sales
No significant changes

B. Transfer and Servicing of Financial Assets
No significant changes

C. Wash Sales
(1) There have been no transfer or servicing of financial assets through June 30, 2026.

(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

Not applicable - 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

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. Fair value measurement is based on assumptions market participants would make in pricing an asset or liability. Inputs to valuation techniques to measure fair value are prioritized by establishing a three-level fair value hierarchy. The fair value hierarchy gives the highest priority to quoted prices in active markets and the lowest priority to prices derived from unobservable inputs. An asset or liability's classification within the fair value hierarchy is based on the lowest level of significant input to its fair value measurement.

Company has categorized its assets and liabilities into the three-level fair value hierarchy based upon the priority of the inputs. The following summarizes the types of assets and liabilities included within the three-level hierarchy:

Level 1 - Fair value is based on unadjusted quoted market prices in active markets for identical assets or liabilities that are accessible at the measurement date. These generally provide the most reliable evidence and are used to measure fair value whenever available. Active markets are defined as having the following for the measured asset/liability: i) many transactions, ii) current prices, iii) price quotes not varying substantially among market makers, iv) narrow bid/ask spreads and v) most information publicly available. Prices are obtained from readily available sources for market transactions involving identical assets and liabilities.

Level 2 - Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the asset or liability through corroboration with observable market data. Prices for assets classified as Level 2 are primarily provided by an independent pricing service or are internally priced using observable inputs. In circumstances where prices from pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the fair value hierarchy.

Level 3 - Fair value is based on significant inputs that are unobservable for the asset or liability. These inputs reflect the Company's assumptions about the assumptions market participants would use in pricing the asset or liability. These are typically less liquid fixed maturity securities with very limited trading activity. Prices are determined using valuation methodologies such as option pricing models, discounted cash flow models, market approach and other similar techniques. Prices may be based upon non-binding quotes from brokers or other market makers that are reviewed for reasonableness, based on the Company's understanding of the market but are not further corroborated with other additional observable market information.

The determination of fair value, which for certain assets and liabilities is dependent on the application of estimates and assumptions, can have a significant impact on the Company's results of operations. The following sections describe the valuation methodologies used to determine fair values as well as the key estimates and assumptions surrounding certain assets and liabilities, measured at fair value on a recurring basis that could have a significant impact on the Company's results of operations or involve the use of significant unobservable inputs.

The fair value process is monitored on a monthly basis by financial and investment professionals who utilize additional subject matter experts as applicable. The purpose is to monitor the Company's asset valuation policies and procedures by ensuring objective and reliable valuation practices and pricing of financial instruments, as well as addressing fair valuation issues, changes to valuation methodologies and pricing sources. To assess the continuing appropriateness of third party pricing service security valuations, the Company regularly monitors the prices and reviews price variance reports. In addition, the Company performs an initial and ongoing review of the third party pricing services methodologies, reviews inputs and assumptions used for a sample of securities on a periodic basis. Pricing challenges are raised on valuations considered not reflective of market and are monitored by the Company.

NOTES TO FINANCIAL STATEMENTS

The fair values of the Company's debt securities are generally based on quoted market prices or prices obtained from independent pricing services or internally developed pricing.

In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market. In circumstances where prices from independent pricing services are reviewed for reasonability but cannot be corroborated to observable market data as noted above, these security values are recorded in Level 3 in the Company's fair value hierarchy. Under certain conditions, the Company may conclude pricing information received from third party pricing services is not reflective of market activity and may over-ride that information with a valuation that utilizes market information and activity. These securities are recorded in Level 2 in the Company's fair value hierarchy.

In circumstances where market data such as quoted market prices or vendor pricing is not available, estimated fair value is calculated using internal estimates based on significant observable inputs are used to determine fair value. Inputs considered in developing internal pricing vary by type of security; however generally include: public debt, industrial comparables, underlying assets, credit ratings, yield curves, type of deal structure, collateral performance, loan characteristics and various indices, as applicable. Internally priced securities using significant observable inputs are classified within Level 2 of the fair value hierarchy which generally include the Company's investments in privately-placed corporate securities and investments in certain structured securities that are priced using observable market data. Inputs considered for these securities generally include: public corporate bond spreads, industry sectors, average life, internal ratings, security structure, liquidity spreads, credit spreads and yield curves, as applicable. If the discounted cash flow model incorporates significant unobservable inputs, these securities would be reflected within Level 3 in the Company's fair value hierarchy.

In circumstances where significant observable inputs are not available, estimated fair value is calculated by using unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the asset, and are therefore included in Level 3 in the Company's fair value hierarchy. Circumstances where observable market data is not available may include events such as market illiquidity and credit events related to the security.

The Company's Level 3 debt securities generally include certain structured securities priced using one or multiple broker quotes, asset backed trust preferred debt, auction rate securities, and certain public and private debt securities priced based on observable and unobservable inputs.

Significant inputs used in valuing the Company's Level 3 debt securities include: issue specific credit adjustments, illiquidity premiums, estimation of future collateral performance cash flows, default rate assumptions, acquisition cost, market activity for securities considered comparable and non-binding quotes from certain market participants. Certain of these inputs are considered unobservable, as not all market participants will have access to this data.

Equity securities consist principally of investments in common and preferred stock of publicly traded companies, exchange traded funds, closed-end funds, and FHLB-PGH capital stock.

The fair values of most publicly traded common stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. Fair value for the FHLB capital stock approximates par value and is classified within Level 3 of the Company's fair value hierarchy.

The fair values of publicly traded preferred stock are based on quoted market prices in active markets for identical assets and are classified within Level 1 in the Company's fair value hierarchy. The fair values of non-exchange traded preferred equity securities are based on prices obtained from independent pricing services. Accordingly, these securities are classified within Level 2 in the Company's fair value hierarchy. Preferred stock that is priced using less observable inputs are generally classified within Level 3 of the fair value hierarchy.

Short-term investments and cash equivalents carried at Level 1 consist of money market funds and investments purchased with maturities less than or equal to 12 months. These are carried at amortized cost and approximate fair value.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy.

Derivative positions traded in the OTC and cleared OTC derivative markets, where fair value is determined by third party independent services, are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity. Prices are reviewed by investment professionals through comparison with directly observed recent market trades, comparison with valuations estimated through use of valuation models maintained on an industry standard analytical and valuation platform, or comparison of all significant inputs used by the pricing service to observations of those inputs in the market.

Separate account assets primarily consist of mutual funds. The fair value of mutual funds is based upon quoted prices in an active market, resulting in classification within Level 1 of the Company's fair value hierarchy.

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	$ 19,157,900	$ -	$ 5,981,791	$ -	$ 25,139,691
Common stock - unaffiliated	$ 804,213	$ -	$ 58,918,500	$ -	$ 59,722,713
Bonds	$ -	$ 4,039,651	$ -	$ -	$ 4,039,651
Futures	$ -	$ 18,803,421	$ -	$ -	$ 18,803,421
Options	$ -	$ 1,825,470	$ -	$ -	$ 1,825,470
Swaps	$ -	$ 996,052,100	$ -	$ -	$ 996,052,100
Seperate Account Assets	$ 8,566,201,528	$ -	$ -	$ -	$ 8,566,201,528
Total assets at fair value/NAV	$ 8,586,163,641	$ 1,020,720,642	$ 64,900,291	$ -	$ 9,671,784,574

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
b. Liabilities at fair value					
Forwards	$ -	$ 5,073,422	$ -	$ -	$ 5,073,422
Options	$ -	$ 62,568,809	$ -	$ -	$ 62,568,809
Swaps	$ -	$ 1,082,704,830	$ -	$ -	$ 1,082,704,830
Total liabilities at fair value	$ -	$ 1,150,347,061	$ -	$ -	$ 1,150,347,061

NOTES TO FINANCIAL STATEMENTS

(2) Fair Value Measurements in (Level 3) of the Fair Value 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	$ 5,980,643	$ -	$ -	$ -	$ 1,148	$ -	$ -	$ -	$ -	$ 5,981,791
Common stocks	$ 60,701,400	$ -	$ -	$ -	$ -	$ 217,100	$ -	$(2,000,000)	$ -	$ 58,918,500
Total Assets	$ 66,682,043	$ -	$ -	$ -	$ 1,148	$ 217,100	$ -	$(2,000,000)	$ -	$ 64,900,291

(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.

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.

(4) No significant changes

(5) 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 in Other liabilities.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

In order to validate reasonability of valuations received from independent pricing services, prices are reviewed by investment professionals through comparison with directly observed recent market trades or color or by comparison of significant inputs used by the pricing service to the Company's observations of those inputs in the market.

The fair values of derivative contracts are determined based on quoted prices in active exchanges or prices provided by counterparties, exchanges or clearing members as applicable, utilizing valuation models. The fair values of derivative contracts can be affected by changes in interest rates, foreign exchange rates, commodity prices, credit spreads, market volatility, expected returns and liquidity as well as other factors.

The Company's exchange traded futures are valued using quoted prices in active markets and are classified within Level 1 in our fair value hierarchy.

Derivative positions traded in the OTC and cleared OTC derivative markets, where fair value is determined by third party independent services, are classified within Level 2. These investments include: interest rate swaps, currency swaps, Treasury swaps, interest rate caps, total return swaps, swaptions, equity options, inflation swaps, forward contracts, and credit default swaps. OTC derivatives classified within Level 2 are valued using models generally accepted in the financial services industry that use actively quoted or observable market input values from external market data providers, broker-dealer quotations, third-party pricing vendors, discounted cash flow models and/or recent trading activity. Prices are reviewed by investment professionals through comparison with directly observed recent market trades, comparison with valuations estimated through use of valuation models maintained on an industry standard analytical and valuation platform, or comparison of all significant inputs used by the pricing service to observations of those inputs in the market.

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.

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Financial Assets:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Bonds	$ 20,243,842,444	$ 20,865,302,672	$ 116,062,565	$ 19,928,744,653	$ 199,035,227	$ -	$ -
Preferred stocks	$ 46,032,891	$ 48,495,691	$ 40,051,100	$ -	$ 5,981,791	$ -	$ -
Common stocks - unaffilitated	$ 59,722,713	$ 59,722,713	$ 804,213	$ -	$ 58,918,500	$ -	$ -
Cash, cash equivalents, and short-term investments	$ 349,615,656	$ 349,615,656	$ 349,615,656	$ -	$ -	$ -	$ -
Derivative Assets	$ 1,016,680,991	$ 1,016,680,991	$ -	$ 1,016,680,991	$ -	$ -	$ -
Seperate Acount Assets	$ 8,566,201,528	$ 8,566,201,528	$ 8,566,201,528	$ -	$ -	$ -	$ -
Financial Liabilities:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Investment Type Contracts:	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Individual annuities	$ 3,400,994,760	$ 3,442,311,068	$ -	$ -	$ 3,442,311,068	$ -	$ -
Derivative liabilities	$ 1,150,347,060	$ 1,150,347,060	$ -	$ 1,150,347,060	$ -	$ -	$ -
Seperate Account Liabilities	$ 8,566,201,528	$ 8,566,201,528	$ 8,566,201,528	$ -	$ -	$ -	$ -

D. Not Practicable to Estimate Fair Value
Not applicable

E. Not applicable

NOTE 21 Other Items

A. Unusual or Infrequent Items
There have been no unusual or infrequent items 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 pertain to the entire Company's business, including, as appropriate, its Separate Account (including Variable Life Insurance) business.

D. Business Interruption Insurance Recoveries
Not applicable

E. State Transferable and Non-transferable Tax Credits
The Company does not have any state transferrable or non-transferrable tax credits as of June 30, 2026.

NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage Related Risk Exposure

(1) The Company's exposure to subprime mortgage related risk is defined as loans (non-government agency) with a weighted average FICO score below approximately 660. The unrealized losses on our subprime portfolio are due to changes in asset values. The Company did not recognize any impairments during the statement period. The Company does not invest heavily in subprime loans (less than 1% of bond portfolio) and all of those loans are rated NAIC

(2) Direct exposure through investments in subprime mortgage loans.
Not applicable

(3) Direct exposure through other investments.

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other-Than-Temporary Impairment Losses Recognized
a. Asset-backed securities	$ 223,104	$ 223,104	$ 78,091	$ -
b. Collateralized loan obligations	$ -	$ -	$ -	$ -
c. Equity investment in SCAs *	$ -	$ -	$ -	$ -
d. Other assets	$ -	$ -	$ -	$ -
e. Total (a+b+c+d)	$ 223,104	$ 223,104	$ 78,091	$ -

* These investments comprise 0.000% of the companies invested assets.

(4) Underwriting exposure to subprime mortgage risk through Mortgage Guaranty or Financial Guaranty insurance coverage.
Not applicable

G. Retained Assets
No significant changes

H. Insurance-Linked Securities (ILS) Contracts
Not applicable

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

Not applicable

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

(1) Net negative (disallowed) IMR

Total	General Account*	Insulated Separate Account**	Non-Insulated Separate Account**
$ 210,745,383	$ 210,745,383	$ -	$ -

* 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**
$ 210,745,383	$ 210,745,383	$ -	$ -

* 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	$ 4,054,333,066
From Prior Period SAP Financials	
b. Net Positive Goodwill (admitted)	$ -
c. EDP Equipment & Operating System Software (admitted)	$ 6,029,782
d. Net DTAs (admitted)	$ 171,258,298
e. Net Negative (disallowed) IMR (admitted)	$ 213,456,069
f. Adjusted Capital & Surplus (a-(b+c+d+e))	$ 3,663,588,917

(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	5.8%

(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	$ -	$ 274,510,961
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)	$ -	$ 274,510,961

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)	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

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

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

NOTE 25 Change in Incurred Losses and Loss Adjustment Expenses

Not applicable - 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

Not applicable - The Company does not maintain any intercompany pooling arrangements.

NOTE 27 Structured Settlements

Not applicable - The Company has not recognized any structured settlements.

NOTE 28 Health Care Receivables

Not applicable - The Company does not maintain any health care receivables.

NOTE 29 Participating Policies

No significant changes

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 [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
During 3Q2025, The Penn Mutual Life Insurance Company (Penn Mutual) distributed its investment in its wholly-owned subsidiary, Hornor Townsend & Kent, LLC, to 1847 Financial, LLC, another wholly-owned subsidiary of Penn Mutual.

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. 12/31/2020

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). 03/01/2022

6.4 By what department or departments?
Pennsylvania Insurance Department

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 [X] No [ ]

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	$ 1,352,784,861	$ 1,678,566,966
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 258,394,800	$ 319,085,400
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 1,611,179,661	$ 1,997,652,366
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
Bank of New York 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

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Mutual Life Insurance Company

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

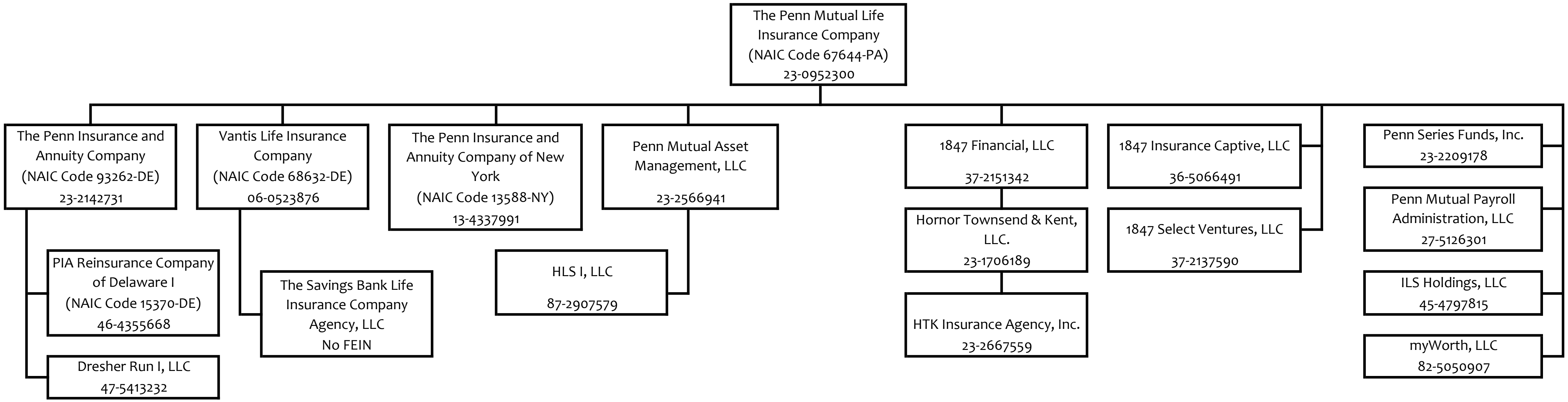
		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	9,145,752	2,334,911	4,087	0	11,484,750	204,082
2. Alaska AK	L	1,059,944	447,637	0	0	1,507,581	0
3. Arizona AZ	L	25,091,135	7,099,406	14,882	10,000	32,215,423	1,007,078
4. Arkansas AR	L	5,359,742	1,244,019	537	0	6,604,298	243,028
5. California CA	L	98,826,494	17,981,991	66,510	0	116,874,995	5,655,311
6. Colorado CO	L	20,510,359	4,613,145	6,553	0	25,130,057	415,142
7. Connecticut CT	L	17,810,989	5,847,667	50,955	0	23,709,611	916,662
8. Delaware DE	L	10,409,743	831,449	3,344	0	11,244,536	74,311
9. District of Columbia DC	L	3,396,373	0	2,189	0	3,398,562	435,367
10. Florida FL	L	74,983,539	19,593,548	119,306	0	94,696,393	15,388,768
11. Georgia GA	L	21,515,752	6,461,654	6,808	0	27,984,214	350,000
12. Hawaii HI	L	2,305,277	487,926	378	0	2,793,581	196,454
13. Idaho ID	L	9,552,558	459,143	0	0	10,011,701	575,346
14. Illinois IL	L	25,100,436	8,558,181	13,856	0	33,672,473	2,246,630
15. Indiana IN	L	7,611,876	459,864	2,966	0	8,074,706	2,312,661
16. Iowa IA	L	13,230,372	1,398,947	1,812	0	14,631,131	3,118,362
17. Kansas KS	L	9,193,122	1,157,840	9,314	0	10,360,276	0
18. Kentucky KY	L	4,990,598	43,077	5,392	0	5,039,067	404,824
19. Louisiana LA	L	6,735,585	1,450,606	1,346	0	8,187,537	274,811
20. Maine ME	L	2,437,044	2,538	207	0	2,439,789	197,000
21. Maryland MD	L	12,799,218	3,257,003	23,462	0	16,079,683	301,955
22. Massachusetts MA	L	18,226,187	6,261,379	17,955	0	24,505,521	2,995,270
23. Michigan MI	L	21,978,854	7,678,250	12,512	0	29,669,616	1,268,419
24. Minnesota MN	L	20,060,167	3,296,118	16,873	0	23,373,158	357,936
25. Mississippi MS	L	2,024,611	361,479	0	0	2,386,090	0
26. Missouri MO	L	7,680,224	2,019,577	6,565	0	9,706,366	150,739
27. Montana MT	L	4,636,880	1,261,485	311	0	5,898,676	0
28. Nebraska NE	L	4,303,327	1,698,014	4,997	0	6,006,338	629,304
29. Nevada NV	L	12,999,175	455,649	463	0	13,455,287	0
30. New Hampshire NH	L	4,278,987	996,379	1,471	0	5,276,837	264,617
31. New Jersey NJ	L	63,620,892	10,521,373	88,283	0	74,230,548	4,553,373
32. New Mexico NM	L	2,379,687	1,014,809	864	0	3,395,360	257,058
33. New York NY	N	106,782,104	3,383,232	512,073	0	110,677,409	0
34. North Carolina NC	L	23,152,283	3,441,335	11,898	0	26,605,516	1,819,446
35. North Dakota ND	L	1,260,956	300,000	0	0	1,560,956	101,344
36. Ohio OH	L	33,816,254	5,335,356	23,203	0	39,174,813	2,162,607
37. Oklahoma OK	L	9,687,261	850,405	772	0	10,538,438	56,051
38. Oregon OR	L	6,340,882	965,252	2,172	0	7,308,306	1,359,826
39. Pennsylvania PA	L	69,384,665	29,006,206	34,188	28,064	98,453,123	2,494,357
40. Rhode Island RI	L	3,869,479	231,354	3,330	0	4,104,163	1,067,824
41. South Carolina SC	L	9,215,812	1,996,867	190	0	11,212,869	694,794
42. South Dakota SD	L	8,349,092	0	1,115	0	8,350,207	1,061,101
43. Tennessee TN	L	22,027,441	1,722,172	17,055	0	23,766,668	2,010,000
44. Texas TX	L	62,487,129	15,409,879	25,644	0	77,922,652	5,142,302
45. Utah UT	L	26,052,947	3,780,262	349	0	29,833,558	79,698
46. Vermont VT	L	1,618,857	316,535	2,145	0	1,937,537	0
47. Virginia VA	L	19,394,774	3,378,134	29,990	0	22,802,898	899,902
48. Washington WA	L	25,170,481	12,287,757	1,606	0	37,459,844	1,287,736
49. West Virginia WV	L	1,667,867	31,747	81	0	1,699,695	0
50. Wisconsin WI	L	12,798,909	4,132,818	4,432	0	16,936,159	1,397,020
51. Wyoming WY	L	3,112,942	273,917	0	0	3,386,859	6,769,915
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	1,310,324	0	0	0	1,310,324	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	28	0	0	0	28	0
58. Aggregate other alien OT	XXX	772,530	0	4,034	0	776,564	0
59. Subtotal	XXX	992,527,916	206,138,292	1,158,475	38,064	1,199,862,747	73,198,431
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	129,090,427	0	0	0	129,090,427	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	1,621,130	0	0	0	1,621,130	0
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	1,123,239,473	206,138,292	1,158,475	38,064	1,330,574,304	73,198,431
96. Plus reinsurance assumed	XXX	7,697,121	0	0	0	7,697,121	0
97 Totals (all business)	XXX	1,130,936,594	206,138,292	1,158,475	38,064	1,338,271,425	73,198,431
98. Less reinsurance ceded	XXX	515,906,392	1,283,295	1,137,138	0	518,326,825	0
99. Totals (all business) less reinsurance ceded	XXX	615,030,202	204,854,997	21,337	38,064	819,944,600	73,198,431
DETAILS OF WRITE-INS							
58001. Military APO/FPO	XXX	772,530	0	4,034	0	776,564	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	772,530	0	4,034	0	776,564	0
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX	0	0	0	0	0	0
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX	0	0	0	0	0	0

(a) Active Status Counts:

1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG 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	RE			0.000		NO	
0850	The Penn Mutual Life Insurance Company	93262	23-2142731				The Penn Insurance and Annuity Company	DE	DS	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	DS	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	DS	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	DS	The Penn Mutual Life Insurance Company	Ownership	100.000	The Penn Mutual Life Insurance Company	NO	
0850	The Penn Mutual Life Insurance Company		23-2209178				Penn Series Fund, Inc.	PA	DS	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	DS	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	DS	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	DS	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		87-2907579				HLS I, LLC	DE	DS	Penn Mutual Asset Management, LLC	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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]
6 7 6 4 4 2 0 2 6 4 9 0 0 0 0 0 2

2. Medicare Part D Coverage Supplement [Document Identifier 365]
6 7 6 4 4 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]
6 7 6 4 4 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]
6 7 6 4 4 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]
6 7 6 4 4 2 0 2 6 4 4 9 0 0 0 0 2

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]
6 7 6 4 4 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 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504.	Prepaid Profit Sharing Asset	53,807,423	53,807,423	0	0
2505.	Receivable on Sale of Affiliated Investment	0	0	0	29,258,700
2506.	Expense Advances	14,405,835	14,405,835	0	0
2507.	Agents Receivable	14,527,118	9,160,969	5,366,149	5,637,342
2508.	Suspense	6,063,226	219,661	5,843,565	10,181,003
2509.	Derivative Receivable	2,054,400	0	2,054,400	0
2510.	Other Assets	10,224,529	0	10,224,529	6,315,383
2597.	Summary of remaining write-ins for Line 25 from overflow page	101,082,531	77,593,888	23,488,643	51,392,428

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.	Financing Fee on LLC Note	1,130,992	1,745,535	2,398,734
2705.	Other Expenses	2,524	696,335	457,294
2797.	Summary of remaining write-ins for Line 27 from overflow page	1,133,516	2,441,870	2,856,028

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	10,205,241	10,349,998
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	0
5.	Deduct amounts received on disposals	0	0
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	0	0
8.	Deduct current year's depreciation	0	144,757
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	10,205,241	10,205,241
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	10,205,241	10,205,241

SCHEDULE B - VERIFICATION

Mortgage Loans

NONE

		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)		

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	1,680,073,000	1,726,349,540
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	29,071,829	808,524,599
	2.2 Additional investment made after acquisition	99,028,796	298,865,104
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	20,671,882
5.	Unrealized valuation increase/(decrease)	70,482,915	44,413,245
6.	Total gain (loss) on disposals	0	279,605
7.	Deduct amounts received on disposals	30,242,514	1,114,017,774
8.	Deduct amortization of premium, depreciation and proportional amortization	7,085,398	75,081,576
9.	Total foreign exchange change in book/adjusted carrying value	741,473	(2,737,097)
10.	Deduct current year's other than temporary impairment recognized	4,669,182	27,194,529
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,837,400,919	1,680,073,000
12.	Deduct total nonadmitted amounts	8,463	21,821
13.	Statement value at end of current period (Line 11 minus Line 12)	1,837,392,456	1,680,051,179

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	20,519,895,306	19,306,314,937
2.	Cost of bonds and stocks acquired	3,896,186,955	5,750,574,124
3.	Accrual of discount	50,772,153	106,257,736
4.	Unrealized valuation increase/(decrease)	72,042,809	107,121,104
5.	Total gain (loss) on disposals	(402,059)	67,653,146
6.	Deduct consideration for bonds and stocks disposed of	1,821,009,233	4,674,882,661
7.	Deduct amortization of premium	67,878,159	139,085,393
8.	Total foreign exchange change in book/adjusted carrying value	(438,317)	5,616,626
9.	Deduct current year's other than temporary impairment recognized	(247,914)	17,978,894
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	2,670,677	8,304,581
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	22,652,088,046	20,519,895,306
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	22,652,088,046	20,519,895,306

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)	4,714,062,792	102,786,877	87,156,606	21,519,840	4,714,062,792	4,751,212,903	0	4,472,205,749
2. NAIC 2 (a)	6,343,030,643	194,078,262	97,955,720	(16,356,985)	6,343,030,643	6,422,796,200	0	5,802,207,340
3. NAIC 3 (a)	480,594,410	11,829,843	17,078,875	(1,882,087)	480,594,410	473,463,291	0	469,697,564
4. NAIC 4 (a)	477,125,004	38,250,354	45,952,512	231,723	477,125,004	469,654,569	0	397,200,980
5. NAIC 5 (a)	96,374,286	0	3,052,939	465,472	96,374,286	93,786,819	0	104,499,732
6. NAIC 6 (a)	3,269,254	432,889	0	(1,651,916)	3,269,254	2,050,227	0	3,640,949
7. Total ICO	12,114,456,389	347,378,225	251,196,652	2,326,047	12,114,456,389	12,212,964,009	0	11,249,452,314
ASSET-BACKED SECURITIES (ABS)								
8. NAIC 1	7,891,698,668	443,698,929	346,961,667	(16,004,858)	7,891,698,668	7,972,431,072	0	7,329,774,309
9. NAIC 2	483,087,964	82,405,545	2,181,878	1,071,381	483,087,964	564,383,012	0	523,424,510
10. NAIC 3	93,410,642	12,331,949	472,794	2,238,305	93,410,642	107,508,102	0	82,253,178
11. NAIC 4	7,259,117	0	53,631	(1,801,017)	7,259,117	5,404,469	0	7,316,366
12. NAIC 5	558,842	0	10,764	0	558,842	548,078	0	563,841
13. NAIC 6	2,842,738	0	14,336	(764,472)	2,842,738	2,063,930	0	2,893,812
14. Total ABS	8,478,857,971	538,436,423	349,695,070	(15,260,661)	8,478,857,971	8,652,338,663	0	7,946,226,016
PREFERRED STOCK								
15. NAIC 1	12,961,843	0	0	(21,653)	12,961,843	12,940,190	0	12,986,207
16. NAIC 2	38,037,800	0	2,500,000	17,700	38,037,800	35,555,500	0	38,718,100
17. NAIC 3	0	0	0	0	0	0	0	0
18. NAIC 4	0	0	0	0	0	0	0	712,080
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	50,999,643	0	2,500,000	(3,953)	50,999,643	48,495,690	0	52,416,387
22. Total ICO, ABS & Preferred Stock	20,644,314,003	885,814,648	603,391,722	(12,938,567)	20,644,314,003	20,913,798,362	0	19,248,094,717

(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	99,820,634	61,486,141
2. Cost of short-term investments acquired	0	174,376,706
3. Accrual of discount	213,409	1,582,731
4. Unrealized valuation increase/(decrease)	0	0
5. Total gain (loss) on disposals	0	28,917
6. Deduct consideration received on disposals	100,000,000	137,599,351
7. Deduct amortization of premium	34,043	54,510
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)	0	99,820,634
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	0	99,820,634

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)	(168,876,536)
2.	Cost paid/(consideration received) on additions	0
3.	Unrealized valuation increase/(decrease)	13,078,200
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(47,260,311)
6.	Considerations received/(paid) on terminations	(50,589,156)
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)	(152,469,491)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(152,469,491)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				27,727,567
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				(8,924,145)
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges				
	3.11 Section 1, Column 15, current year to date minus	0			
	3.12 Section 1, Column 15, prior year	0	0		
	Change in variation margin on open contracts - all other				
	3.13 Section 1, Column 18, current year to date minus	448,124			
	3.14 Section 1, Column 18, prior year	(2,092,620)	2,540,744	2,540,744	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus	0			
	3.22 Section 1, Column 17, prior year	0	0		
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	448,124			
	3.24 Section 1, Column 19, prior year plus	(2,092,620)			
	3.25 SSAP No. 108 adjustments	(2,092,619)	448,125	448,125	
3.3	Subtotal (Line 3.1 minus Line 3.2)				2,092,619
4.1	Cumulative variation margin on terminated contracts during the year		4,969,296		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	4,969,296			
	4.23 SSAP No. 108 adjustments	0	4,969,296		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				0
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				20,896,041
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				20,896,041

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	(152,469,491)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	18,803,421	
3.	Total (Line 1 plus Line 2)		(133,666,070)
4.	Part D, Section 1, Column 6	1,016,680,991	
5.	Part D, Section 1, Column 7	(1,150,347,061)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(150,262,109)	
8.	Part B, Section 1, Column 13	383,120	
9.	Total (Line 7 plus Line 8)		(149,878,989)
10.	Part D, Section 1, Column 9	1,002,139,352	
11.	Part D, Section 1, Column 10	(1,152,018,341)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	200,871,772	
14.	Part B, Section 1, Column 20	0	
15.	Part D, Section 1, Column 12	219,675,190	
16.	Total (Line 13 plus Line 14 minus Line 15)		(18,803,418)

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	428,830,390	278,030,602
2.	Cost of cash equivalents acquired	1,963,558,543	3,891,416,685
3.	Accrual of discount	0	44,533
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	0	0
6.	Deduct consideration received on disposals	2,095,578,087	3,740,661,430
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)	296,810,846	428,830,390
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	296,810,846	428,830,390

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
68296*-AA-8	1847 Select Ventures, LLC	Horsham	PA	1847 Select Ventures, LLC		05/15/2024		11,384,814	0	0	0	0.000
000000-00-0	MyWorth, LLC	Horsham	PA	MyWorth, LLC		11/03/2025		100,000	0	0	0	0.000
1699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - affiliated								11,484,814	0	0	0	XXX
000000-00-0	Atlas Venture Fund XIII, L.P.	Cambridge	MA	Atlas Venture		03/31/2022	1	0	640,000	0	986,667	0.027
000000-00-0	Atlas Venture Fund XIV	Cambridge	MA	Atlas Venture		12/12/2024	1	0	746,666	0	9,333,334	0.027
000000-00-0	Atlas Venture Opportunity Fund III, L.P.	Cambridge	MA	Atlas Venture		08/08/2025	1	0	507,500	0	5,337,500	0.018
000000-00-0	Bessemer Venture Partners X, L.P.	Larchmont	NY	Bessemer Venture Partners		09/30/2018	1	0	105,882	0	230,706	0.009
000000-00-0	Bessemer Venture Partners XI, L.P.	Larchmont	NY	Bessemer Venture Partners		03/01/2021	1	0	895,356	0	97,847	0.005
000000-00-0	Frazier Life Sciences Venture Fund XII, L.P.	Menlo Park	CA	Frazier Life Sciences		02/13/2025	1	0	3,500,000	0	31,300,000	0.030
000000-00-0	Frazier Life Sciences VIII, L.P.	Menlo Park	CA	Frazier Life Sciences		09/30/2015	1	0	48,000	0	48,000	0.046
000000-00-0	Frazier Life Sciences XI, L.P.	Menlo Park	CA	Frazier Life Sciences		03/31/2022	1	0	384,000	0	2,760,000	0.012
000000-00-0	Glendower Capital Secondary Opportunities Fund IV, L.P.	London	GBR	CVC Secondary Partners		04/01/2018		0	189,744	0	6,344,834	0.011
000000-00-0	Glendower Secondary Opportunities Fund VI	London	GBR	CVC Secondary Partners		09/01/2024		0	1,050,000	0	32,839,800	0.009
000000-00-0	ICG LP Secondaries Fund II, LP	Wilmington	DE	ICG		12/19/2025		0	4,110,695	0	40,889,305	0.045
000000-00-0	Lightspeed Ascent Fund, L.P.	Menlo Park	CA	Lightspeed Venture Partners		11/01/2024	1	0	132,550	0	113,614	0.005
000000-00-0	Lightspeed Venture Partners Select IV, L.P.	Menlo Park	CA	Lightspeed Venture Partners		03/01/2020	1	0	300,000	0	0	0.006
000000-00-0	Lightspeed Venture Partners XII, L.P.	Menlo Park	CA	Lightspeed Venture Partners		03/31/2018	1	0	100,000	0	150,000	0.013
000000-00-0	Longitude Venture Partners III, L.P.	Menlo Park	CA	Longitude Capital		03/31/2016	1	0	311,101	0	212,189	0.015
000000-00-0	Pantheon Salus Senior Credit Secondaries III	New York	NY	Pantheon Ventures		09/30/2024		0	720,000	0	11,112,361	0.024
000000-00-0	Point 406 Ventures III, L.P.	Boston	MA	.406 Ventures		04/30/2015	1	0	102,000	0	318,000	0.028
000000-00-0	StepStone VC Micro V	Owings Mills	MD	StepStone Group		09/30/2024		0	994,179	0	15,994,701	0.085
000000-00-0	Trinity Ventures 2024	Menlo Park	CA	Trinity Ventures		12/19/2024	1	0	11,677	0	354,357	0.011
000000-00-0	Unusual Ventures Fund III, L.P.	Menlo Park	CA	Unusual Ventures		03/25/2022	1	0	245,000	0	2,100,000	0.014
000000-00-0	Upfront Growth Fund I, L.P.	Los Angeles	CA	Upfront Ventures		03/31/2015	1	0	3,683	0	587,298	0.056
000000-00-0	Upfront V, L.P.	Los Angeles	CA	Upfront Ventures		11/30/2014	1	0	41,465	0	1,283,211	0.025
000000-00-0	Upfront VI, L.P.	Los Angeles	CA	Upfront Ventures		05/31/2017	1	0	231,578	0	1,257,258	0.020
000000-00-0	US Venture Partners XII, L.P.	Menlo Park	CA	U.S. Venture Partners		03/31/2018	1	0	380,000	0	810,000	0.062
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								0	15,751,076	0	164,460,982	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	0.358
000000-00-0	2026-AXMF2 EFX LLC	Dallas	TX	Grant Street Funding		05/06/2026		185,808	131,297	0	0	0.055
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated								185,808	15,736,602	0	34,394,695	XXX
000000-00-0	ABRY Advanced Securities Fund IV, L.P.	Boston	MA	ABRY Partners		07/31/2018		0	58,522	0	4,262,125	0.007
000000-00-0	ABRY Heritage Partners II, L.P.	Boston	MA	ABRY Partners		12/31/2021	3	0	1,133,848	0	6,260,328	0.018
000000-00-0	ABRY Heritage Partners, L.P.	Boston	MA	ABRY Partners		07/22/2016	3	0	32,600	0	457,623	0.010
000000-00-0	ABRY Partners VII, L.P.	Boston	MA	ABRY Partners		08/10/2011	3	0	3,470	0	142,033	0.005
000000-00-0	ABRY Partners VIII, L.P.	Boston	MA	ABRY Partners		09/30/2014	3	0	30,663	0	378,491	0.007
000000-00-0	ABRY Senior Equity IV, L.P.	Boston	MA	ABRY Partners		12/12/2012	2	0	3,168	0	750,739	0.010
000000-00-0	Arbour Lane Capital Opportunity Fund IV	Stamford	CT	Arbour Lane Capital Management		09/30/2024	11	0	210,634	0	17,500,486	0.018
000000-00-0	Battery Ventures XV, L.P.	Waltham	MA	Battery Ventures		02/03/2026		576,000	0	0	28,224,000	0.009
000000-00-0	Brynwood Partners IX, L.P.	Greenwich	CT	Brynwood Partners		07/01/2023	3	0	102,597	0	6,797,991	0.021
000000-00-0	Brynwood Partners VII L.P.	Greenwich	CT	Brynwood Partners		12/27/2013	3	0	5,899	0	1,575,881	0.017
000000-00-0	Brynwood Partners VIII L.P.	Greenwich	CT	Brynwood Partners		01/31/2018	3	0	10,881	0	179,616	0.012
000000-00-0	Clearview Capital Fund V, L.P.	Stamford	CT	Clearview Capital		03/16/2023	3	0	516,661	0	5,185,935	0.010
000000-00-0	Columbia Capital Equity Partners VIII-A, L.P.	Alexandria	VA	Columbia Capital		11/17/2022		0	944,926	0	4,684,691	0.023
000000-00-0	EnCap Energy Capital Fund XII, L.P.	Houston	TX	EnCap Investments		02/01/2024		0	1,162,373	0	8,932,703	0.005
000000-00-0	EnCap Flatrock Midstream Fund IV, L.P.	Houston	TX	EnCap Flatrock Midstream		08/31/2017		0	15,077	0	611,901	0.003
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	272,000	0	31,056,000	0.021
000000-00-0	Frazier Growth Buyout VIII, L.P.	Seattle	WA	Frazier Growth Buyout		09/30/2015	3	0	56,000	0	128,000	0.047
000000-00-0	Graham Partners IV, L.P.	Newtown Sqaure	PA	Graham Partners		07/31/2015	3	0	37,956	0	0	0.044
000000-00-0	Graham Partners VI, L.P.	Newtown Sqaure	PA	Graham Partners		09/01/2023	3	0	1,655,433	0	4,437,432	0.009
000000-00-0	Mainsail Partners VII, L.P.	Austin	TX	Mainsail Partners		03/19/2025	3	0	2,137,192	0	22,231,167	0.023
000000-00-0	MHR Institutional Partners IV, L.P.	New York	NY	MHR Fund Management		06/27/2016	11	0	40,000	0	2,719,472	0.009

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	New Heritage Capital Fund IV, L.P.	Boston	MA	New Heritage Capital		07/31/2023	3	0	87,291	0	9,431,699	0.027
000000-00-0	NGP Natural Resources XII, L.P.	Irving	TX	NGP Energy Capital		08/31/2017		0	75,102	0	1,049,428	0.004
000000-00-0	NGP Natural Resources XIII, L.P.	Irving	TX	NGP Energy Capital		10/31/2023		0	1,143,318	0	12,108,241	0.010
000000-00-0	Pamlico Capital VI, L.P.	Charlotte	NC	Pamlico Capital		02/01/2025	3	0	2,526,215	0	29,473,785	0.021
000000-00-0	Public Pension Capital, LLC	New York	NY	PPC Enterprises		04/01/2026	3	99,767	0	0	29,900,233	0.019
000000-00-0	Summit Partners Growth Equity Fund XI, L.P.	Boston	MA	Summit Partners		12/31/2021		0	375,666	0	3,062,633	0.001
000000-00-0	TRG Forestry Fund 9	Boston	MA	Rohatyn Group, The		08/10/2010		0	2,160	0	0	0.020
000000-00-0	U.S. Venture Partners Select Fund I	Menlo Park	CA	U.S. Venture Partners		01/29/2025		0	632,000	0	3,157,194	0.084
000000-00-0	Warburg Pincus Global Growth 15, L.P.	New York	NY	Warburg Pincus		10/01/2025		0	1,600,000	0	37,200,000	0.004
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated								2,025,751	14,871,652	0	293,049,843	XXX
000000-00-0	Boston Financial Institutional Tax Credit 59, LP	Boston	MA	Commitment Adjustment		10/26/2023		0	5,299	0	0	9.000
000000-00-0	Raymond James Tax Credit Fund 50, LLC	St. Petersburg	FL	Commitment Adjustment		11/14/2022		0	7,381	0	0	8.294
4899999. Qualifying federal tax credit investments - unaffiliated								0	12,680	0	0	XXX
7899999. Total - unaffiliated								2,211,559	46,372,010	0	491,905,520	XXX
7999999. Total - affiliated								11,484,814	0	0	0	XXX
8099999 - Totals								13,696,373	46,372,010	0	491,905,520	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	422,400	0	0	0	0	0	0	422,400	422,400	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	52,978	0	0	0	0	0	0	52,978	52,978	0	0	0	0
000000-00-0	European Secondary Development Fund V	London		Return of Capital	07/22/2016	04/23/2026	196,583	0	0	0	0	0	0	196,583	196,583	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	357,912	0	0	0	0	0	0	357,912	357,912	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	25,321	0	0	608,143	0	(608,143)	0	25,321	25,321	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	76,052	0	0	0	0	0	0	76,052	76,052	0	0	0	0
000000-00-0	NLV-II SPV-1, L.P.	New York	NY	Return of Capital	04/08/2008	04/07/2026	119,039	0	0	0	0	0	0	119,039	119,039	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	72,151	0	0	0	0	0	0	72,151	72,151	0	0	0	0
000000-00-0	Point 406 Ventures II, L.P.	Boston	MA	Return of Capital	12/13/2011	05/13/2026	1,385,727	0	0	0	0	0	0	1,385,727	1,385,727	0	0	0	0
000000-00-0	Sanderling Venture Partners VI	San Mateo	CA	Return of Capital	03/31/2005	04/10/2026	28,402	0	0	0	0	0	0	28,402	28,402	0	0	0	0
000000-00-0	Shasta Ventures III, L.P.	Menlo Park	CA	Return of Capital	01/25/2012	04/15/2026	161,947	0	0	0	0	0	0	161,947	161,947	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							2,898,513	0	0	1,064,281	0	(1,064,281)	0	2,898,513	2,898,513	0	0	0	0
000000-00-0	2026-AXMF2 EFX LLC	Dallas	TX	Return of Capital	05/06/2026	06/16/2026	1,611	0	0	0	0	0	0	1,611	1,611	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 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
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							1,611	0	0	0	0	0	0	1,611	1,611	0	0	0	0
000000-00-0	ABRY Advanced Securities Fund III, CV	Boston	MA	Return of Capital	09/30/2024	05/07/2026	470,921	0	0	0	0	0	0	470,921	470,921	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	381,656	0	0	0	0	0	0	381,656	381,656	0	0	0	0
000000-00-0	ABRY Partners VII, L.P.	Boston	MA	Return of Capital/OTTI	08/10/2011	06/01/2026	193,898	0	0	531,858	0	(531,858)	0	193,898	193,898	0	0	0	0
000000-00-0	ABRY Partners VIII, L.P.	Boston	MA	Return of Capital	09/30/2014	06/02/2026	764,426	0	0	0	0	0	0	764,426	764,426	0	0	0	0
000000-00-0	ABRY Senior Equity IV, L.P.	Boston	MA	Return of Capital	12/12/2012	04/22/2026	13,093	0	0	0	0	0	0	13,093	13,093	0	0	0	0
000000-00-0	ABRY Senior Equity V, L.P.	Boston	MA	Return of Capital	12/01/2016	04/03/2026	409,580	0	0	0	0	0	0	409,580	409,580	0	0	0	0
000000-00-0	Battery Ventures X Side Fund, L.P.	Waltham	MA	Return of Capital	07/08/2013	06/24/2026	160,000	0	0	0	0	0	0	160,000	160,000	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	280,863	0	0	0	0	0	0	280,863	280,863	0	0	0	0
000000-00-0	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Return of Capital	01/08/2013	04/07/2026	808,275	0	0	0	0	0	0	808,275	808,275	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	44,603	0	0	0	0	0	0	44,603	44,603	0	0	0	0
000000-00-0	EnCap Energy Capital Fund X, L.P.	Houston	TX	Return of Capital	02/28/2015	04/06/2026	691,450	0	0	0	0	0	0	691,450	691,450	0	0	0	0
000000-00-0	EnCap Energy Capital Fund XI, L.P.	Houston	TX	Return of Capital	01/31/2017	04/03/2026	1,749,985	0	0	0	0	0	0	1,749,985	1,749,985	0	0	0	0
000000-00-0	Frazier Healthcare VII, LP	Seattle	WA	Return of Capital	08/01/2013	04/06/2026	642,150	0	0	0	0	0	0	642,150	642,150	0	0	0	0
000000-00-0	Graham Partners IV, L.P.	Newtown Sqaure	PA	Return of Capital	07/31/2015	05/20/2026	6,662	0	0	0	0	0	0	6,662	6,662	0	0	0	0
000000-00-0	Miravast ILS Credit Opportunities L.P.	Ewing	NJ	Return of Capital	12/01/2017	04/10/2026	239,431	0	0	0	0	0	0	239,431	239,431	0	0	0	0
000000-00-0	TRG Forestry Fund 9	Boston	MA	Return of Capital	08/10/2010	05/29/2026	141,509	0	0	0	0	0	0	141,509	141,509	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	10,000	0	0	0	0	0	0	10,000	10,000	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	246,720	0	0	0	0	0	0	246,720	246,720	0	0	0	0
000000-00-0	Avenue Special Situations Fund VI, L.P.	New York	NY	OTTI	06/15/2010	06/01/2026	0	0	0	141,076	0	(141,076)	0	0	0	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	2,931,968	0	(2,931,968)	0	0	0	0	0	0	0
2599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - other - unaffiliated							7,255,222	0	0	3,604,901	0	(3,604,901)	0	7,255,222	7,255,222	0	0	0	0
7899999. Total - unaffiliated							10,155,346	0	0	4,669,182	0	(4,669,182)	0	10,155,346	10,155,346	0	0	0	0
7999999. Total - affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
8099999 - Totals							10,155,346	0	0	4,669,182	0	(4,669,182)	0	10,155,346	10,155,346	0	0	0	0

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
91282C-GH-8	UNITED STATES TREASURY NOTE/BOND	05/06/2026	VARIOUS		49,674,707	50,000,000	344,924	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					49,674,707	50,000,000	344,924	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		12,064,526	12,000,000	0	2.B FE
229917-AA-7	CUMBERLAND COMBINED CYCLE GENERATION LLC	05/13/2026	MORGAN STANLEY & CO		10,000,000	10,000,000	0	1.D FE
25179M-BL-6	DEVON ENERGY CORP	06/25/2026	EXCHANGE OFFER		4,122,906	4,000,000	62,222	2.A FE
25179M-BN-2	DEVON ENERGY CORP	06/25/2026	EXCHANGE OFFER		22,058,089	22,000,000	468,722	2.A FE
253393-AG-7	DICK'S SPORTING GOODS INC	04/29/2026	WELLS FARGO SECS LLC		10,024,420	14,000,000	167,417	2.B FE
25470D-CX-5	DISCOVERY COMMUNICATIONS LLC	05/29/2026	EXCHANGE OFFER		4,972,957	5,000,000	10,306	3.B FE
254948-AP-7	DISCOVERY GLOBAL HOLDINGS INC	05/29/2026	EXCHANGE OFFER		3,307,487	3,500,000	29,166	3.B FE
254948-AS-1	DISCOVERY GLOBAL HOLDINGS INC	05/29/2026	EXCHANGE OFFER		549,399	699,000	7,387	3.B FE
302491-BA-2	FMC CORP	05/21/2026	CITIGROUP GLOBAL MKT		2,000,000	2,000,000	0	2.C FE
30303M-AK-8	META PLATFORMS INC	04/30/2026	MORGAN STANLEY & CO		14,979,450	15,000,000	0	1.D FE
316773-DQ-0	FIFTH THIRD BANCORP	06/10/2026	EXCHANGE OFFER		5,661,095	5,500,000	118,809	2.A FE
36120R-AJ-8	FXI HOLDINGS INC	05/15/2026	PIK BOND		432,889	432,889	0	6. FE
36875R-AB-2	GENERADORA DE GATUN SA	05/01/2026	VARIOUS		22,087,500	22,000,000	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	VARIOUS		7,029,450	7,000,000	0	2.B FE
458140-CU-2	INTEL CORP	04/27/2026	CITIGROUP GLOBAL MKT		9,968,200	10,000,000	0	2.B FE
46590X-AX-4	JBS NV/JBS USA FOODS GROUP HOLDINGS INC/	05/20/2026	MERRILL LYNCH PIERCE		4,981,700	5,000,000	153,472	2.C FE
489170-AG-5	KENNAMETAL INC	05/19/2026	BANC/AMERICA SECUR.L		3,985,920	4,000,000	0	2.C FE
53219L-BA-6	LIFEPOINT HEALTH INC	04/28/2026	VARIOUS		9,930,000	10,000,000	2,139	4.B FE
606822-DY-7	MITSUBISHI UFJ FINANCIAL GROUP INC	04/08/2026	MORGAN STANLEY & CO		7,000,000	7,000,000	0	1.G FE
60688X-BR-0	MIZUHO BANK LTD	04/08/2026	BK OF NY/MIZUHO SECU		9,000,000	9,000,000	0	1.F FE
65339K-EH-9	NEXTERA ENERGY CAPITAL HOLDINGS INC	06/16/2026	JPM SECURITIES-FIXED		4,000,000	4,000,000	0	2.B FE
69865@-AA-5	Pantheon Salus Senior Credit Secondaries	06/26/2026	NON-BROKER TRADE, BO		1,800,000	1,800,000	0	1.G PL
69865@-AB-3	Pantheon Salus Senior Credit Secondaries	06/26/2026	NON-BROKER TRADE, BO		1,080,000	1,080,000	0	2.C PL
703481-AE-1	PATTERSON-UTI ENERGY INC	05/05/2026	VARIOUS		15,071,430	15,000,000	0	2.C FE
78409V-AQ-7	S&P GLOBAL INC	04/06/2026	TORONTO DOMINION SEC		3,400,600	5,000,000	56,875	1.G FE
793ESC-AB-0	ESC CB144A SAKS GLOBAL 11.0 1 DFLT	06/26/2026	EXCHANGE OFFER		0	10,500,000	0	6.
808513-CM-5	CHARLES SCHWAB CORP/THE	04/20/2026	CITIGROUP GLOBAL MKT		6,500,000	6,500,000	0	2.C FE
81762P-AJ-1	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL FIX		3,965,600	4,000,000	0	1.F FE
81762P-AK-8	SERVICENOW INC	05/12/2026	BARCLAYS CAPITAL FIX		2,966,520	3,000,000	0	1.F FE
83363U-AA-8	SOCIEDAD TRANSMISORA METROPOLITANA SPA	05/05/2026	VARIOUS		24,666,973	24,374,000	16,870	2.B FE
84762L-AX-3	SPECTRUM BRANDS INC	04/09/2026	STIFEL NICHOLAUS & C		1,852,318	2,123,000	5,713	4.A FE
89352H-BL-2	TRANSCANADA PIPELINES LTD	04/15/2026	VARIOUS		6,019,500	6,000,000	0	2.C FE
914906-BB-7	UNIVISION COMMUNICATIONS INC	04/08/2026	VARIOUS		8,106,113	8,000,000	0	4.B FE
91911T-AS-2	VALE OVERSEAS LTD	05/20/2026	JEFFERIES & COMPANY,		5,045,000	5,000,000	127,111	2.B FE
92840J-AB-5	VISTAJET MALTA FINANCE PLC / VISTA MANAG	04/29/2026	VARIOUS		2,802,500	3,000,000	46,750	4.C FE
92841H-AB-8	VISTAJET MALTA FINANCE PLC / VISTA MANAG	05/01/2026	VARIOUS		3,874,375	4,000,000	0	4.C FE
963320-BG-0	WHIRLPOOL CORP	06/02/2026	CITIGROUP GLOBAL MKT		3,000,000	3,000,000	0	3.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					268,788,427	285,008,889	1,272,959	XXX
02380K-AA-9	AMERICAN AIRLINES 2026-1 CLASS B PASS TH	04/27/2026	GOLDMAN SACHS & CO		7,000,000	7,000,000	0	2.C FE
1265M@-AA-0	CTL PASS-THRU TR SER 2 5.84 15AUG42	06/15/2026	NON-BROKER TRADE, BO		1,255,042	1,255,042	0	2.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					8,255,042	8,255,042	0	XXX
25472Y-AB-7	DISCOVERY HOLDINGS INC	05/27/2026	JPM SECURITIES-FIXED		9,975,000	10,000,000	0	2.C FE
87110S-AB-8	SWORD PURCHASER LLC	04/07/2026	VARIOUS		8,695,049	9,000,000	0	4.A FE
87510E-AE-9	TAMKO BUILDING PRODUCTS INC	06/17/2026	NON-BROKER TRADE, BO		1,990,000	2,000,000	0	4.B FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					20,660,049	21,000,000	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					347,378,225	364,263,931	1,617,883	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					347,378,225	364,263,931	1,617,883	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE Penn Mutual Life Insurance Company

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
0509999999. Total - issuer credit obligations					347,378,225	364,263,931	1,617,883	XXX
38381N-SX-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		378,727	378,727	0	1.A
38381P-BC-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		211,886	211,886	0	1.A
38381U-EY-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		282,672	282,672	0	1.A
38383B-VS-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		69,872	69,872	0	1.A
38383V-6B-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		131,758	131,758	0	1.A
38383W-CC-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		229,326	229,326	0	1.A
38383Y-UW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		70,849	70,849	0	1.A
38385D-U4-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		113,304	113,304	0	1.A
38385D-VU-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		138,097	138,097	0	1.A
38385D-ZL-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		229,125	229,125	0	1.A
38385E-DE-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		286,418	286,418	0	1.A
38385E-GR-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		133,954	133,954	0	1.A
38385E-NH-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		88,121	88,121	0	1.A
38385E-Q2-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		263,068	263,068	0	1.A
38385F-F8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		286,975	286,975	0	1.A
38385G-3H-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		148,262	148,262	0	1.A
38385G-3Z-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		183,957	183,957	0	1.A
38385G-AQ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		408,914	408,914	0	1.A
38385G-RH-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		422,723	422,723	0	1.A
38385G-W2-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		161,604	161,604	0	1.A
38385H-NM-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		182,399	182,399	0	1.A
38385J-AD-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		222,016	222,016	0	1.A
38385J-LH-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		157,202	157,202	0	1.A
38385J-Z7-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		602,839	602,839	0	1.A
38385M-BV-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		113,346	113,346	0	1.A
38385N-NU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		137,434	137,434	0	1.A
38385P-CU-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		225,845	225,845	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					5,880,693	5,880,693	0	XXX
3136BN-3X-2	FANNIE MAE REMICS	06/01/2026	PAYUP		120,930	120,930	0	1.A
3136BS-4A-0	FANNIE MAE REMICS	06/01/2026	PAYUP		229,506	229,506	0	1.A
3136BT-MD-2	FANNIE MAE REMICS	06/01/2026	PAYUP		67,962	67,962	0	1.A
3136BU-5W-6	FANNIE MAE REMICS	06/01/2026	PAYUP		121,229	121,229	0	1.A
3136BV-PD-4	FANNIE MAE REMICS	06/01/2026	PAYUP		128,132	128,132	0	1.A
3136BW-NP-7	FANNIE MAE REMICS	06/01/2026	PAYUP		215,902	215,902	0	1.A
3136BW-PD-2	FANNIE MAE REMICS	06/01/2026	PAYUP		116,791	116,791	0	1.A
3136BW-RV-0	FANNIE MAE REMICS	06/01/2026	PAYUP		71,967	71,967	0	1.A
3136BW-U7-9	FANNIE MAE REMICS	06/01/2026	PAYUP		249,797	249,797	0	1.A
3136BX-BW-3	FANNIE MAE REMICS	06/01/2026	PAYUP		207,496	207,496	0	1.A
3136BX-SW-5	FANNIE MAE REMICS	06/01/2026	PAYUP		61,228	61,228	0	1.A
3136BX-WN-0	FANNIE MAE REMICS	06/01/2026	PAYUP		105,970	105,970	0	1.A
3136BY-NP-3	FANNIE MAE REMICS	06/01/2026	PAYUP		339,561	339,561	0	1.A
3137FV-EK-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		67,306	67,306	0	1.A
3137H0-5W-4	FREDDIE MAC REMICS	06/01/2026	VARIOUS		12,076,391	18,852,814	37,810	1.A
3137HF-YF-6	FREDDIE MAC REMICS	06/01/2026	PAYUP		132,872	132,872	0	1.A
3137HH-TQ-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		95,646	95,646	0	1.A
3137HH-V9-9	FREDDIE MAC REMICS	06/01/2026	PAYUP		339,352	339,352	0	1.A
3137HK-2N-3	FREDDIE MAC REMICS	06/01/2026	PAYUP		138,584	138,584	0	1.A
3137HK-TH-7	FREDDIE MAC REMICS	06/01/2026	PAYUP		153,618	153,618	0	1.A
3137HL-P3-0	FREDDIE MAC REMICS	06/01/2026	PAYUP		113,994	113,994	0	1.A
3137HM-3Z-1	FREDDIE MAC REMICS	06/01/2026	PAYUP		119,412	119,412	0	1.A
3137HM-6Y-1	FREDDIE MAC REMICS	06/01/2026	PAYUP		86,361	86,361	0	1.A
3137HM-PR-5	FREDDIE MAC REMICS	06/01/2026	PAYUP		124,560	124,560	0	1.A
3137HM-SZ-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		133,019	133,019	0	1.A
3137HN-6A-1	FREDDIE MAC REMICS	06/01/2026	PAYUP		245,079	245,079	0	1.A
3137HN-7M-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		54,051	54,051	0	1.A

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
3137HN-S9-0	FREDDIE MAC REMICS	06/01/2026	PAYUP		173,652	173,652	0	1.A
3137HN-SD-1	FREDDIE MAC REMICS	06/01/2026	PAYUP		126,561	126,561	0	1.A
3137HR-L9-8	FREDDIE MAC REMICS	06/04/2026	BNP PARIBAS SEC CORP		8,232,785	9,811,885	9,812	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)					24,449,714	32,805,237	47,622	XXX
3137HA-AK-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	04/15/2026	PERSHING & COMPANY		7,007,813	0	64,204	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)					7,007,813	0	64,204	XXX
16161Y-AB-2	CHASE HOME LENDING MORTGAGE TRUST 2026-1	05/19/2026	WELLS FARGO SECS LLC		8,217,016	8,332,896	24,189	1.A FE
16162Q-AA-0	CHASE HOME LENDING MORTGAGE TRUST SERIES	05/19/2026	WELLS FARGO SECS LLC		4,784,291	4,845,619	14,066	1.A FE
26846N-AB-8	EFMT 2026-AE1	05/19/2026	WELLS FARGO SECS LLC		10,518,316	10,878,673	28,708	1.A FE
316923-AB-7	FINANCE OF AMERICA STRUCTURED SECURITIES	06/24/2026	RAYMOND JAMES & ASSO		14,510,007	15,000,000	0	1.A
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES	05/25/2026	PAYUP		22,507	22,507	0	1.A FE
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
46658T-AB-0	JP MORGAN MORTGAGE TRUST 2024-12	05/19/2026	CITIGROUP GLOBAL MKT		6,550,708	6,631,530	19,250	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-BE-0	PMT LOAN TRUST 2026-INV5	05/01/2026	NOMURA SECURITIES/FI		8,271,469	8,300,000	13,949	1.B FE
729912-AU-9	PMT LOAN TRUST 2026-CNF4	04/17/2026	NOMURA SECURITIES/FI		6,987,969	7,000,000	23,528	1.B FE
74334L-AE-5	PROGRESS RESIDENTIAL 2026-SFR3 TRUST	06/10/2026	GOLDMAN SACHS & CO		2,108,716	2,250,000	0	1.G FE
74388R-AS-6	PROVIDENT FUNDING MORTGAGE TRUST 2025-5	05/19/2026	WELLS FARGO SECS LLC		8,371,830	8,675,472	22,894	1.A FE
81747G-CC-4	SEQUOIA MORTGAGE TRUST 2018-5	04/23/2026	WELLS FARGO SECS LLC		1,982,391	2,097,161	5,266	1.A
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		29,934,375	30,000,000	96,250	1.A FE
89172U-AH-1	TOWD POINT MORTGAGE TRUST 2016-4	05/18/2026	CITIGROUP GLOBAL MKT		3,988,125	4,500,000	8,819	1.B FE
89175V-AE-3	TOWD POINT MORTGAGE TRUST 2018-2	04/30/2026	JPM SECURITIES-FIXED		2,396,784	2,749,000	836	1.F
89175V-AF-0	TOWD POINT MORTGAGE TRUST 2018-2	04/30/2026	JPM SECURITIES-FIXED		1,036,791	1,222,000	372	1.F
89175V-AG-8	TOWD POINT MORTGAGE TRUST 2018-2	05/20/2026	CITIGROUP GLOBAL MKT		7,962,500	10,000,000	20,205	1.B FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					207,490,670	212,504,858	666,388	XXX
00249H-AC-7	AXMF RE-REMIC TRUST 2025-SBRR1	06/15/2026	PERSHING & COMPANY		7,101,160	7,055,958	19,815	2.C FE
05495B-BN-5	BANK 2026-BNK52	06/15/2026	MORGAN STANLEY & CO		6,417,805	0	17,652	1.A FE
05495B-BV-7	BANK 2026-BNK52	06/12/2026	MORGAN STANLEY & CO		8,651,832	8,400,000	8,455	1.C FE
05615D-AH-0	BMO 2025-C12 MORTGAGE TRUST	05/15/2026	BMOCM/BONDS		6,330,000	6,000,000	18,764	1.D FE
06211H-AH-7	BANK5 2026-5YR22	05/21/2026	WELLS FARGO SECS LLC		3,999,888	4,000,000	6,624	1.G FE
06539X-AV-6	BANK 2020-BNK27	05/15/2026	BMOCM/BONDS		3,313,980	3,876,000	5,319	1.D FE
06541F-BD-0	BANK 2017-BNK4	04/30/2026	BMOCM/BONDS		8,833,359	9,000,000	0	1.E FE
08160B-AH-7	BENCHMARK 2018-B5 MORTGAGE TRUST	05/01/2026	BNP PARIBAS SEC CORP		9,597,797	9,825,000	3,618	1.D FE
08160J-AH-0	BENCHMARK 2019-B9 MORTGAGE TRUST	05/01/2026	BNP PARIBAS SEC CORP		8,191,875	8,500,000	3,022	1.D FE
08163M-AJ-6	BENCHMARK 2021-B31 MORTGAGE TRUST	04/15/2026	WELLS FARGO SECS LLC		5,753,398	7,000,000	8,015	1.D FE
08164J-AG-8	BENCHMARK 2026-B43 MORTGAGE TRUST	04/30/2026	CITIGROUP GLOBAL MKT		4,999,998	5,000,000	16,064	1.G FE
081942-AF-1	BENCHMARK 2026-V22	05/08/2026	CITIGROUP GLOBAL MKT		4,920,819	4,921,000	20,101	1.G FE
12595E-AG-0	COMM 2017-COR2 MORTGAGE TRUST	04/30/2026	BMOCM/BONDS		4,040,414	4,150,000	0	1.A
17328F-AZ-8	CITIGROUP COMMERCIAL MORTGAGE TRUST 2019	05/14/2026	BMOCM/BONDS		5,420,625	6,000,000	7,465	1.A
20681A-AC-5	CONE COMMERCIAL MORTGAGE TRUST 2026-DFW3	05/01/2026	WELLS FARGO SECS LLC		10,000,000	10,000,000	31,941	1.D FE
36459T-BN-5	GAM RE-REMIC TRUST 2021-FRR2	06/02/2026	PERSHING & COMPANY		5,496,812	6,198,229	0	2.C FE
481948-AE-7	JW COMMERCIAL MORTGAGE TRUST 2026-MRCO	04/30/2026	WELLS FARGO SECS LLC		1,750,000	1,750,000	0	1.G FE
62955L-AA-6	NW RE-REMIC TRUST 2021-FRR1	06/17/2026	BANC/AMERICA SECUR.L		268,113	300,000	382	1.G FE
69382U-AS-5	PTCM RE-REMIC TRUST 2026-FRR2	06/03/2026	PERSHING & COMPANY		8,461,561	10,000,000	17,164	2.C FE
69382U-BQ-8	PTCM RE-REMIC TRUST 2026-FRR2	06/03/2026	PERSHING & COMPANY		6,072,594	6,257,650	36,814	2.C
69382U-BS-4	PTCM RE-REMIC TRUST 2026-FRR2	06/03/2026	PERSHING & COMPANY		4,060,706	4,915,100	18,514	3.C
69384C-AJ-3	PTCM RE-REMIC TRUST 2026-FRR1	04/17/2026	PERSHING & COMPANY		5,491,677	6,254,800	35,302	2.C FE
69384C-AL-8	PTCM RE-REMIC TRUST 2026-FRR1	04/17/2026	PERSHING & COMPANY		4,639,286	6,232,475	21,182	3.C FE
69384C-AS-3	PTCM RE-REMIC TRUST 2026-FRR1	04/17/2026	PERSHING & COMPANY		2,533,959	2,727,450	19,242	2.C FE
69384C-AU-8	PTCM RE-REMIC TRUST 2026-FRR1	06/02/2026	BANC/AMERICA SECUR.L		3,631,957	4,579,300	916	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		6,828,555	7,000,000	14,752	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

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
949936-AH-1	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/18/2026	WELLS FARGO SECS LLC		5,735,794	5,736,000	28,709	1.G FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					167,438,302	170,587,428	408,933	XXX
05619B-AG-2	BSPRT 2025-FL12 ISSUER LLC	04/28/2026	JPM SECURITIES-FIXED		5,018,750	5,000,000	9,775	1.G FE
05620L-AG-7	BSPDF 2026-FL4 ISSUER LLC	05/11/2026	WELLS FARGO SECS LLC		9,000,000	9,000,000	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
36275D-AA-1	GSF 2025-AXMF2 ISSUER LLC	06/04/2026	NON-BROKER TRADE, BO		1,719,200	1,719,200	0	1.A FE
36275D-AB-9	GSF 2025-AXMF2 ISSUER LLC	06/04/2026	NON-BROKER TRADE, BO		3,544,797	3,441,550	0	1.A FE
36275D-AC-7	GSF 2025-AXMF2 ISSUER LLC	06/04/2026	NON-BROKER TRADE, BO		162,637	157,900	0	1.A FE
36275D-AD-5	GSF 2025-AXMF2 ISSUER LLC	06/04/2026	NON-BROKER TRADE, BO		887,074	862,110	0	1.D FE
36275D-AE-3	GSF 2025-AXMF2 ISSUER LLC	06/04/2026	NON-BROKER TRADE, BO		1,344,744	1,341,360	0	1.G FE
36275D-AF-0	GSF 2025-AXMF2 ISSUER LLC	06/04/2026	NON-BROKER TRADE, BO		1,115,856	1,257,390	0	2.C FE
44989V-AG-9	INCREF 2026-FL2 LLC	05/29/2026	CITIGROUP GLOBAL MKT		13,000,000	13,000,000	0	1.G FE
45000L-AG-3	INCREF 2026-FL3 LLC	06/12/2026	WELLS FARGO SECS LLC		7,500,000	7,500,000	0	1.G FE
59319G-AG-1	MF1 2026-FL22 LLC	04/30/2026	JPM SECURITIES-FIXED		16,750,000	16,750,000	0	1.G FE
69292D-AG-8	PFP 2026-14 LTD	05/15/2026	MORGAN STANLEY & CO		8,500,000	8,500,000	0	1.G FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					72,543,058	72,529,510	9,775	XXX
12575A-AE-7	CMFT NET LEASE MASTER ISSUER LLC	04/17/2026	BK OF NY/MIZUHO SECU		4,379,288	4,690,000	0	1.F FE
233046-BA-8	DB MASTER FINANCE LLC	05/29/2026	BARCLAYS CAPITAL FIX		4,000,000	4,000,000	0	2.B FE
47760Q-AJ-2	JIMMY JOHNS FUNDING LLC	06/18/2026	BARCLAYS CAPITAL FIX		12,000,000	12,000,000	0	2.B FE
746954-AC-0	QDOBA FUNDING LLC	05/18/2026	BARCLAYS CAPITAL FIX		10,000,000	10,000,000	0	2.B FE
831943-AE-5	SMB PRIVATE EDUCATION LOAN TRUST 2024-A	04/29/2026	JPM SECURITIES-FIXED		8,733,466	8,327,500	28,522	2.B FE
83206E-AC-1	SMB PRIVATE EDUCATION LOAN TRUST 2024-C	04/22/2026	GOLDMAN SACHS & CO		1,039,688	1,000,000	1,347	1.C FE
95058X-AR-9	WENDY'S FUNDING LLC	05/12/2026	BK OF NY/MIZUHO SECU		2,952,522	2,992,500	26,141	2.B FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					43,104,964	43,010,000	56,010	XXX
92535V-AQ-5	VERTICAL BRIDGE CC LLC	04/23/2026	BANC/AMERICA SECUR.L		6,958,047	7,000,000	9,035	1.C FE
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)					10,521,211	10,500,000	13,379	XXX
1889999999. Total - asset-backed securities (unaffiliated)					538,436,425	547,817,726	1,266,311	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					538,436,425	547,817,726	1,266,311	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					538,436,425	547,817,726	1,266,311	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					885,814,650	912,081,657	2,884,194	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	130,868.000	191,067		0	
639193-10-1	NAVAN INC	06/11/2026	BANC/AMERICA SECUR.L	19,559.000	417,780		0	
781154-10-9	RUBRIK INC	06/24/2026	BANC/AMERICA SECUR.L	7,973.000	572,063		0	
81762P-10-2	SERVICENOW INC	04/29/2026	BANC/AMERICA SECUR.L	8,133.000	729,072		0	
81764X-10-3	SERVICETITAN INC	06/24/2026	RAYMOND JAMES & ASSO	2,938.000	179,754		0	
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					2,089,736	XXX	0	XXX
31338@-10-6	FHLB OF PITTSBURGH	04/07/2026	NON-BROKER TRADE, BO	2,171.000	217,100		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					217,100	XXX	0	XXX
5989999997. Total - common stocks - Part 3					2,306,836	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,306,836	XXX	0	XXX
5999999999. Total - preferred and common stocks					2,306,836	XXX	0	XXX
6009999999 - Totals					888,121,486	XXX	2,884,194	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		225,000	225,000	273,551	257,036	0	(32,036)	0	(32,036)	0	225,000	0	0	0	8,715	05/01/2039	1.C FE
64966H-YM-6	CITY OF NEW YORK NY	05/11/2026	CALL 103.565		8,285,200	8,000,000	8,579,520	8,459,256	0	(17,236)	0	(17,236)	0	8,442,020	0	(442,020)	(442,020)	616,756	03/01/2036	1.C FE
717883-KK-7	SCHOOL DISTRICT OF PHILADELPHIA/THE	06/01/2026	SINKING PAYMENT		365,000	365,000	398,763	375,258	0	(1,635)	0	(1,635)	0	365,000	0	0	0	12,072	06/01/2030	1.D FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					8,875,200	8,590,000	9,251,834	9,091,550	0	(50,907)	0	(50,907)	0	9,032,020	0	(442,020)	(442,020)	637,543	XXX	XXX
180782-EH-3	CLARK COUNTY SCHOOL DISTRICT FINANCE COR	06/01/2026	MATURITY		6,000,000	6,000,000	6,441,180	6,000,000	0	0	0	0	0	6,000,000	0	0	0	156,000	06/01/2026	1.D FE
19648G-GV-8	COLORADO HOUSING AND FINANCE AUTHORITY	05/01/2026	CALL 100		260,000	260,000	260,902	260,698	0	(698)	0	(698)	0	260,000	0	0	0	7,644	05/01/2048	1.A FE
19648G-JV-5	COLORADO HOUSING AND FINANCE AUTHORITY	05/01/2026	CALL 100		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	12,525	11/01/2044	1.A FE
19648G-MX-7	COLORADO HOUSING AND FINANCE AUTHORITY	05/01/2026	CALL 100		545,000	545,000	545,000	545,000	0	0	0	0	0	545,000	0	0	0	15,549	05/01/2042	1.A FE
19648G-WB-4	COLORADO HOUSING AND FINANCE AUTHORITY	05/01/2026	CALL 100		785,000	785,000	785,000	785,000	0	0	0	0	0	785,000	0	0	0	22,914	05/01/2044	1.A FE
20281P-CT-7	COMMONWEALTH FINANCING AUTHORITY	06/01/2026	CALL 100		315,000	315,000	363,006	347,393	0	(32,393)	0	(32,393)	0	315,000	0	0	0	9,793	06/01/2039	1.D 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
45129Y-4C-7	IDAHO HOUSING & FINANCE ASSOCIATION	05/01/2026	CALL 100		100,000	100,000	101,736	101,419	0	(1,419)	0	(1,419)	0	100,000	0	0	0	4,939	01/01/2048	1.B FE
45129Y-6S-0	IDAHO HOUSING & FINANCE ASSOCIATION	05/01/2026	CALL 100		705,000	705,000	705,000	705,000	0	0	0	0	0	705,000	0	0	0	32,791	07/01/2049	1.B FE
45203M-XE-6	ILLINOIS HOUSING DEVELOPMENT AUTHORITY	04/01/2026	CALL 100		440,000	440,000	440,000	440,000	0	0	0	0	0	440,000	0	0	0	12,945	10/01/2049	1.A FE
594654-XN-0	MICHIGAN STATE HOUSING DEVELOPMENT AUTHO	06/01/2026	CALL 100		460,000	460,000	460,000	460,000	0	0	0	0	0	460,000	0	0	0	13,494	06/01/2050	1.C FE
60416T-2Q-0	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		230,000	230,000	224,356	224,687	0	5,313	0	5,313	0	230,000	0	0	0	10,907	01/01/2044	1.B FE
60416T-6J-2	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		155,000	155,000	160,946	159,900	0	(4,900)	0	(4,900)	0	155,000	0	0	0	7,981	07/01/2041	1.B FE
60416T-6T-0	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		710,000	710,000	710,000	710,000	0	0	0	0	0	710,000	0	0	0	36,873	07/01/2043	1.B FE
60416T-7V-4	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		70,000	70,000	70,000	70,000	0	0	0	0	0	70,000	0	0	0	3,565	01/01/2049	1.B FE
60416T-YY-8	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		40,000	40,000	41,980	41,460	0	(1,460)	0	(1,460)	0	40,000	0	0	0	2,160	07/01/2048	1.B FE
60416U-DK-8	MINNESOTA HOUSING FINANCE AGENCY	06/01/2026	CALL 100		495,000	495,000	495,000	495,000	0	0	0	0	0	495,000	0	0	0	23,829	07/01/2047	1.B FE
61204K-JR-3	MONTANA FACILITY FINANCE AUTHORITY	05/20/2026	CALL 100		85,000	85,000	86,839	85,193	0	(193)	0	(193)	0	85,000	0	0	0	2,019	05/20/2037	1.B FE
626207-YF-5	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA	04/01/2026	CALL 100		27,000	27,000	27,000	27,000	0	0	0	0	0	27,000	0	0	0	896	04/01/2057	1.G FE
626207-YS-7	MUNICIPAL ELECTRIC AUTHORITY OF GEORGIA	04/01/2026	CALL 100		54,000	54,000	61,788	59,795	0	(5,795)	0	(5,795)	0	54,000	0	0	0	1,905	04/01/2057	2.A FE
64990F-MT-8	NEW YORK STATE DORMITORY AUTHORITY	03/15/2026	VARIOUS		4,153	4,153	4,153	4,153	0	0	0	0	0	4,153	0	0	0	117	03/15/2039	1.B FE
660043-AG-5	NORTH HUDSON SEWERAGE AUTHORITY/NJ	06/01/2026	CALL 100		110,000	110,000	108,029	109,167	0	833	0	833	0	110,000	0	0	0	2,885	06/01/2032	1.E FE
67178K-AA-8	OAK RIDGE INDUSTRIAL DEVELOPMENT BOARD	06/15/2026	SINKING PAYMENT		188,005	188,005	215,031	200,684	0	(1,406)	0	(1,406)	0	188,005	0	0	0	5,433	12/15/2032	1.D FE
67704L-AA-9	OGLETHORPE POWER CORP	06/29/2026	CALL 100		300,000	300,000	295,614	297,880	0	2,120	0	2,120	0	300,000	0	0	0	16,510	01/01/2035	2.A FE
786050-AJ-6	SACRAMENTO COUNTY PUBLIC FINANCING AUTHO	04/01/2026	CALL 100		130,000	130,000	130,000	130,000	0	0	0	0	0	130,000	0	0	0	3,664	04/01/2050	1.D FE
786134-RM-0	NORTHERN CALIFORNIA SANITATION AGENCIES	06/22/2026	CALL 102.065		3,061,950	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	225,794	08/01/2030	1.B FE
79741T-AR-5	SAN DIEGO COUNTY WATER AUTHORITY	05/01/2026	CALL 100		40,000	40,000	51,752	49,871	0	(9,871)	0	(9,871)	0	40,000	0	0	0	1,228	05/01/2049	1.B FE
88046K-LA-2	TENNESSEE HOUSING DEVELOPMENT AGENCY	05/01/2026	CALL 100		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	2,983	07/01/2054	1.B FE
917437-HL-2	UTAH HOUSING CORP	04/01/2026	CALL 100		225,000	225,000	225,000	225,000	0	0	0	0	0	225,000	0	0	0	9,836	01/01/2054	1.C FE
917437-QJ-7	UTAH HOUSING CORP	04/01/2026	CALL 100		435,000	435,000	435,000	435,000	0	0	0	0	0	435,000	0	0	0	18,430	07/01/2044	1.C FE
917437-QK-4	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	16,883	07/01/2049	1.C FE
917437-SU-0	UTAH HOUSING CORP	04/01/2026	CALL 100		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	7,344	07/01/2045	1.C FE
917437-SW-6	UTAH HOUSING CORP	04/01/2026	CALL 100		340,000	340,000	340,000	340,000	0	0	0	0	0	340,000	0	0	0	15,861	07/01/2055	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					17,855,108	17,793,158	18,329,312	17,854,300	0	(49,869)	0	(49,869)	0	17,793,158	0	0	0	723,195	XXX	XXX
025816-CH-0	AMERICAN EXPRESS CO	05/06/2026	MORGAN STANLEY & CO		4,962,500	5,000,000	4,887,500	4,887,528	0	(16)	0	(16)	0	4,887,512	0	74,988	74,988	70,507	01/01/9999	2.C FE
05330K-AA-3	AUTOPISTAS METROPOLITANAS DE PUERTO RICO	06/30/2026	SINKING PAYMENT		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,519	06/30/2035	2.B FE
070101-F#-2	BASIN ELEC PWR COOP 4.1 15JUN34	06/15/2026	SINKING PAYMENT		464,369	464,369	464,369	464,369	0	0	0	0	0	464,369	0	0	0	9,520	06/15/2034	1.F
115637-AP-5	BROWN-FORMAN CORP	04/17/2026	CITIGROUP GLOBAL MKT		2,837,630	3,400,000	3,012,060	3,043,154	0	2,996	0	2,996	0	3,046,150	0	(208,520)	(208,520)	116,875	07/15/2045	1.G FE
12543D-BK-5	CHS/COMMUNITY HEALTH SYSTEMS INC	05/07/2026	CA_CASH_CLOSE		703,950	741,000	650,228	665,144	0	38,806	0	38,806	0	703,950	0	0	0	25,616	02/15/2031	4.C FE
127097-AL-7	COTERRA ENERGY INC	06/25/2026	EXCHANGE OFFER		4,126,906	4,000,000	4,135,080	4,120,120	0	(6,004)	0	(6,004)	0	4,114,116	0	12,791	12,791	174,222	03/15/2034	2.A FE
127097-AN-3	COTERRA ENERGY INC	06/25/2026	EXCHANGE OFFER		22,080,089	22,000,000	21,791,450	21,796,232	0	1,110	0	1,110	0	21,797,342	0	282,748	282,748	1,117,722	02/15/2055	2.A FE
13057Q-AK-3	CALIFORNIA RESOURCES CORP	06/26/2026	VARIOUS		5,731,040	5,504,000	5,565,300	5,546,062	0	(7,695)	0	(7,695)	0	5,538,366	0	(34,366)	(34,366)	641,899	06/15/2029	3.C FE
14313*-AB-9	CARMAX AUTO SUPERSTORE 4.17 27APR26	04/27/2026	MATURITY		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	41,700	04/27/2026	2.C
200340-AW-7	FIFTH THIRD FINANCIAL CORP	06/10/2026	EXCHANGE OFFER		5,666,595	5,500,000	5,445,990	5,460,792	0	3,593	0	3,593	0	5,464,384	0	202,211	202,211	288,814	01/30/2030	2.A FE
22160@-AA-6	COSTCO (MONTEREY PK C 3.91 05FEB42	06/15/2026	CALL 100		22,114	22,114	22,114	22,114	0	0	0	0	0	22,114	0	0	0	349	02/05/2042	1.C
22536#-AA-1	CREDIT LEASE-BACK PASS-THRU TR	06/10/2026	SINKING PAYMENT		116,194	116,194	116,195	116,195	0	0	0	0	0	116,194	0	0	0	1,921	12/10/2035	2.B
25461L-AD-4	DIRECTV FINANCING LLC / DIRECTV FINANCIN	05/14/2026	JPM SECURITIES-FIXED		4,115,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	115,000	115,000	300,000	02/15/2031	4.A FE
25470D-BU-2	DISCOVERY COMMUNICATIONS LLC	05/29/2026	EXCHANGE OFFER		4,972,957	5,000,000	4,972,214	4,972,505	0	452	0	452	0	4,972,957	0	0	0	155,306	05/15/2049	3.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
28228P-AC-5	EG GLOBAL FINANCE PLC	05/22/2026	CALL 106.16		4,883,360	4,600,000	5,040,500	4,900,011	0	(44,013)	0	(44,013)	0	4,855,997	0	(255,997)	(255,997)	547,093	11/30/2028	4.B FE
31503A-AA-2	FERMACA ENTERPRISES S DE RL DE CV	05/14/2026	CA_CASH_CLOSE		2,051,898	1,931,198	1,931,198	1,931,198	0	0	0	0	0	1,931,198	0	0	0	197,304	03/30/2038	2.B FE
347466-AC-8	FORT IRWIN LAND LLC	06/15/2026	SINKING PAYMENT		390,114	390,114	375,305	376,926	0	469	0	469	0	390,114	0	0	0	10,084	12/15/2035	1.E FE
36249@-AA-1	GSA GTH I U S GOVT LEA 4.56 15MAY38	06/15/2026	CALL 100		73,595	73,595	73,595	73,595	0	0	0	0	0	73,595	0	0	0	1,224	05/15/2038	1.A
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
438516-AT-3	HONEYWELL INTERNATIONAL INC	03/24/2026	CA_CASH_CLOSE		0	0	0	0	0	0	0	0	0	0	0	0	0	29,022	03/15/2037	1.F FE
444859-BE-1	HUMANA INC	05/05/2026	JPM SECURITIES-FIXED		2,784,560	3,296,000	3,428,169	3,404,888	0	(1,244)	0	(1,244)	0	3,403,643	0	(619,084)	(619,084)	97,438	10/01/2044	2.B FE
444859-CB-6	HUMANA INC	05/05/2026	CITIGROUP GLOBAL MKT		3,604,640	4,000,000	3,965,200	3,965,379	0	402	0	402	0	3,965,781	0	(361,141)	(361,141)	128,417	04/15/2054	2.B FE
476920-AA-1	JETBLUE AIRWAYS CORP / JETBLUE LOYALTY L	04/16/2026	GOLDMAN SACHS & CO		7,818,000	8,000,000	8,495,000	8,400,811	0	(28,225)	0	(28,225)	0	8,372,585	0	(554,585)	(554,585)	256,750	09/20/2031	4.A FE
489170-AE-0	KENNAMETAL INC	05/29/2026	CA_CASH_CLOSE		4,018,200	4,000,000	3,940,360	3,982,063	0	2,842	0	2,842	0	3,984,905	0	15,095	15,095	102,478	06/15/2028	2.B FE
53229K-AA-7	LIGHTNING POWER LLC	04/23/2026	MORGAN STANLEY & CO		2,660,000	2,500,000	2,534,375	2,525,758	0	(2,090)	0	(2,090)	0	2,523,668	0	136,332	136,332	125,365	08/15/2032	3.C FE
55903V-BU-6	DISCOVERY GLOBAL HOLDINGS INC	05/29/2026	EXCHANGE OFFER		549,399	699,000	547,517	548,538	0	861	0	861	0	549,399	0	0	0	27,102	03/15/2052	3.B FE
55903V-BY-8	DISCOVERY GLOBAL HOLDINGS INC	05/29/2026	EXCHANGE OFFER		3,307,487	3,500,000	3,251,430	3,281,881	0	25,606	0	25,606	0	3,307,487	0	0	0	108,861	03/15/2029	3.B FE
62983P-AA-3	NAKILAT INC	06/30/2026	SINKING PAYMENT		104,460	104,460	104,460	104,460	0	0	0	0	0	104,460	0	0	0	6,338	12/31/2033	1.D FE
637432-NK-7	NATIONAL RURAL UTILITIES COOPERATIVE FIN	04/20/2026	CALL 100		9,000,000	9,000,000	9,300,000	9,012,657	0	(12,657)	0	(12,657)	0	9,000,000	0	0	0	236,250	04/20/2046	2.A FE
677050-AK-2	OGLETHORPE POWER CORP	06/29/2026	CALL 100		6,110,000	6,110,000	5,022,614	5,068,101	0	1,041,899	0	1,041,899	0	6,110,000	0	0	0	160,625	06/01/2044	2.A FE
72650T-AA-6	PLAINS END FINANCING LLC	04/15/2026	SINKING PAYMENT		88,815	88,815	84,152	88,090	0	168	0	168	0	88,815	0	0	0	2,669	04/15/2028	3.A FE
73102Q-AA-4	POLAR TANKERS INC	05/10/2026	SINKING PAYMENT		285,021	285,021	277,053	281,047	0	248	0	248	0	285,021	0	0	0	8,481	05/10/2037	1.F FE
79380M-AA-3	SAKS GLOBAL ENTERPRISES LLC	06/26/2026	EXCHANGE OFFER		0	10,500,000	(41)	13,650	10,372,055	(11,099)	10,374,606	(13,650)	0	0	0	0	0	0	12/15/2029	6. 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
85234#-AB-1	STADIUM FDG TR 5.0 01APR39	04/01/2026	CALL 100		67,276	67,276	67,276	67,276	0	0	0	0	0	67,276	0	0	0	1,682	04/01/2039	2.C PL
86614J-AA-3	SUMMIT MIDSTREAM HOLDINGS LLC	04/14/2026	BAIRD ROBERT W & CO		9,648,500	9,200,000	9,513,997	9,417,651	0	(22,712)	0	(22,712)	0	9,394,939	0	253,561	253,561	529,000	10/31/2029	4.A FE
893830-BZ-1	TRANSOCEAN INTERNATIONAL LTD	04/09/2026	WELLS FARGO SECS LLC		3,180,000	3,000,000	3,045,000	3,034,328	0	(2,409)	0	(2,409)	0	3,031,919	0	148,081	148,081	102,236	05/15/2031	5.A FE
91412N-AF-7	UNIVERSITY OF CHICAGO/THE	05/06/2026	MORGAN STANLEY & CO		4,891,028	4,750,000	4,961,423	4,809,443	0	(5,594)	0	(5,594)	0	4,803,849	0	87,178	87,178	154,470	10/01/2030	1.C FE
914906-AY-8	UNIVISION COMMUNICATIONS INC	04/24/2026	CA_CASH_CLOSE		8,762,310	8,500,000	8,679,375	8,604,583	0	(19,827)	0	(19,827)	0	8,584,756	0	(84,756)	(84,756)	732,643	08/15/2028	4.B FE
92840J-AD-1	VISTAJET MALTA FINANCE PLC / VISTA MANAG	04/24/2026	BANC/AMERICA SECUR.L		8,503,400	8,500,000	7,932,500	8,218,716	0	65,422	0	65,422	0	8,284,138	0	219,262	219,262	327,250	05/01/2027	4.C FE
F6861D-AP-5	ORANGE SA	05/07/2026	BARCLAYS BK PLC LOND		11,853,551	11,776,996	12,849,094	11,874,229	0	(62,547)	0	(62,547)	(84,779)	11,726,903	117,255	9,393	126,648	358,150	01/01/9999	2.C FE
N9373N-HS-6	VOLKSWAGEN INTERNATIONAL FINANCE NV	05/07/2026	ECL UNPUBLISHED CODE		11,859,439	11,776,996	11,857,443	11,789,120	0	(4,873)	0	(4,873)	(39,722)	11,744,525	72,318	42,596	114,914	474,549	01/01/9999	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					164,526,897	174,629,648	164,571,995	163,101,114	10,372,055	953,869	10,374,606	951,318	(124,501)	163,944,927	189,573	(519,213)	(329,640)	7,675,274	XXX	XXX
009088-AB-1	AIR CANADA 2015-2 CLASS A PASS THROUGH T	06/15/2026	SINKING PAYMENT		286,723	286,723	289,481	287,425	0	(168)	0	(168)	0	286,723	0	0	0	5,914	12/15/2027	2.B FE
04248N-AA-1	ARMY HAWAII FAMILY HOUSING TRUST CERTIFI	06/15/2026	SINKING PAYMENT		109,011	109,011	124,568	121,811	0	(303)	0	(303)	0	109,011	0	0	0	3,011	06/15/2050	1.D FE
048677-AB-4	ATLANTIC MARINE CORPS COMMUNITIES LLC	06/01/2026	SINKING PAYMENT		46,795	46,795	46,994	46,975	0	(2)	0	(2)	0	46,795	0	0	0	1,250	12/01/2050	1.G FE
05178R-AD-7	AURORA MILITARY HOUSING LLC	06/15/2026	CALL 100		90,000	90,000	101,662	99,812	0	(9,812)	0	(9,812)	0	90,000	0	0	0	2,599	12/15/2047	1.E FE
11042C-AA-8	BRITISH AIRWAYS 2021-1 CLASS A PASS THRO	06/15/2026	SINKING PAYMENT		99,005	99,005	97,709	98,055	0	80	0	80	0	99,005	0	0	0	1,436	03/15/2035	1.E FE
11042T-AA-1	BRITISH AIRWAYS 2018-1 CLASS AA PASS THR	06/20/2026	SINKING PAYMENT		141,973	141,973	134,377	136,412	0	910	0	910	0	141,973	0	0	0	2,697	09/20/2031	1.C FE
11043H-AA-6	BRITISH AIRWAYS 2018-1 CLASS A PASS THRO	06/20/2026	SINKING PAYMENT		124,446	124,446	123,705	124,079	0	61	0	61	0	124,446	0	0	0	2,567	09/20/2031	1.G FE
126650-BP-4	CVS PASS-THROUGH TRUST	06/10/2026	SINKING PAYMENT		204,521	204,521	202,169	(326,711)	0	13,373	0	13,373	0	204,521	0	0	0	29,461	12/10/2028	2.B FE
126650-BQ-2	CVS PASS-THROUGH TRUST	06/10/2026	SINKING PAYMENT		59,067	59,067	60,804	60,102	0	(170)	0	(170)	0	59,067	0	0	0	1,710	01/10/2030	2.B FE
126650-BY-5	CVS PASS-THROUGH TRUST	06/10/2026	SINKING PAYMENT		12,890	12,890	12,890	12,890	0	0	0	0	0	12,890	0	0	0	318	01/10/2034	2.C FE
12677#-AA-1	CVS BARDONIA 2014 CTL 5.46 15JAN40	06/15/2026	SINKING PAYMENT		35,987	35,987	35,987	35,987	0	0	0	0	0	35,987	0	0	0	764	01/15/2040	2.B
12695*-AA-3	CVS LEASE-BACKED PASS 3.416 10OCT38	06/10/2026	SINKING PAYMENT		31,689	31,689	31,689	31,689	0	0	0	0	0	31,689	0	0	0	451	10/10/2038	2.B
134011-AG-0	CAMP PENDLETON & QUANTICO HOUSING LLC	04/01/2026	CALL 100		5,000	5,000	5,155	5,121	0	(121)	0	(121)	0	5,000	0	0	0	134	10/01/2048	2.C FE
134011-AJ-4	CAMP PENDLETON & QUANTICO HOUSING LLC	04/01/2026	CALL 100		100,000	100,000	101,205	101,070	0	(1,070)	0	(1,070)	0	100,000	0	0	0	2,786	10/01/2050	2.C FE
36186X-AD-9	GMAC COMMERCIAL MORTGAGE ASSET CORP	06/10/2026	PAYDOWN		39,494	39,494	40,083	0	0	(589)	0	(589)	0	39,494	0	0	0	852	07/10/2050	2.A FE
36260@-AA-5	GSA (FRESNO CA) CTL PA 3.11 15DEC40	05/15/2026	CALL 100		45,536	45,536	45,967	45,854	0	(319)	0	(319)	0	45,536	0	0	0	531	12/15/2040	1.A
36260@-AB-3	GSA (FRESNO CA) CTL PA 2.74 15OCT36	06/15/2026	SINKING PAYMENT		188,947	188,947	190,801	190,446	0	(85)	0	(85)	0	188,947	0	0	0	2,158	10/15/2036	1.A
36298G-AA-7	GSPA MONETIZATION TRUST	06/09/2026	SINKING PAYMENT		155,312	155,312	158,418	156,074	0	(130)	0	(130)	0	155,312	0	0	0	4,159	10/09/2029	2.A
477164-AB-3	JETBLUE 2020-1 CLASS B PASS THROUGH TRUS	05/15/2026	SINKING PAYMENT		98,183	98,183	112,174	104,787	0	(1,159)	0	(1,159)	0	98,183	0	0	0	3,805	11/15/2028	3.B FE
477165-AA-2	JETBLUE 2019-1 CLASS B PASS THROUGH TRUS	05/15/2026	SINKING PAYMENT		83,492	83,492	95,390	87,920	0	(1,119)	0	(1,119)	0	83,492	0	0	0	3,340	05/15/2029	4.A FE
54246#-AA-5	LONG BEACH JUDICIAL PA 6.88 31DEC47	06/30/2026	SINKING PAYMENT		39,081	39,081	40,247	40,031	0	(27)	0	(27)	0	39,081	0	0	0	1,344	12/31/2047	1.E PL
677071-AM-4	OHANA MILITARY COMMUNITIES LLC	04/01/2026	VARIOUS		181,742	181,742	163,155	(289,584)	0	44,595	0	44,595	0	181,742	0	0	0	268,220	10/01/2026	1.D FE
73019#-AA-0	PNC EQUIP FIN LLC 3.0 13SEP27	03/13/2026	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	649	09/13/2027	1.D
73019#-AB-8	PNC EQUIP FIN LLC 3.0 13SEP27	03/13/2026	CALL 100		34,408	34,408	34,408	34,408	0	0	0	0	0	34,408	0	0	0	0	09/13/2027	1.D
73019#-AC-6	PNC EQUIP FIN LLC 3.0 13SEP27	03/13/2026	SINKING PAYMENT		0	0	0	0	0	0	0	0	0	0	0	0	0	615	09/13/2027	1.D

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
87612*-AA-5	TARGET (WASH DC) CTL 4.69 15JAN41	06/15/2026	SINKING PAYMENT		20,601	20,601	20,806	20,758	0	(4)	0	(4)	0	20,601	0	0	0	403	01/15/2041	1.F
90272*-AA-0	UHC (SENIOR NT) CTL PA 3.5 15MAY33	06/15/2026	SINKING PAYMENT		55,500	55,500	55,500	55,500	0	0	0	0	0	55,500	0	0	0	811	05/15/2033	1.F
90932K-AA-7	UNITED AIRLINES 2019-2 CLASS B PASS THRO	05/01/2026	SINKING PAYMENT		120,400	120,400	120,400	120,400	0	0	0	0	0	120,400	0	0	0	2,107	05/01/2028	2.B FE
91474@-AA-2	UNIVERSITY OF MICH (NOR 3.5 15JUN39	06/15/2026	SINKING PAYMENT		61,865	61,865	61,865	61,865	0	0	0	0	0	61,865	0	0	0	910	06/15/2039	1.A
96928*-FR-3	WILLIAM BLAIR + CO CTL 5.08 15SEP28	06/15/2026	SINKING PAYMENT		43,441	43,441	43,441	43,441	0	0	0	0	0	43,441	0	0	0	920	09/15/2028	4.A
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					2,515,109	2,515,109	2,551,050	1,506,617	0	43,941	0	43,941	0	2,515,109	0	0	0	345,922	XXX	XXX
65342V-AA-9	NEXPOINT REAL ESTATE FINANCE INC	05/01/2026	MATURITY		6,000,000	6,000,000	6,010,050	5,999,141	0	859	0	859	0	6,000,000	0	0	0	172,500	05/01/2026	2.C PL
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					6,000,000	6,000,000	6,010,050	5,999,141	0	859	0	859	0	6,000,000	0	0	0	172,500	XXX	XXX
00216E-AL-3	TRIDENT TPI HOLDINGS INC	06/30/2026	BANK LOAN PAYDOWN		25,253	25,253	24,064	0	0	115	0	115	0	24,179	0	1,074	1,074	1,163	09/15/2028	4.C FE
25472Y-AB-7	DISCOVERY HOLDINGS INC	06/30/2026	BANK LOAN PAYDOWN		192,308	192,308	191,827	0	0	30	0	30	0	191,857	0	450	450	654	06/30/2033	2.C FE
56085U-AB-9	MAJORDRIVE HOLDINGS IV LLC	06/30/2026	BANK LOAN PAYDOWN		2,584	2,584	2,513	2,531	0	10	0	10	0	2,541	0	43	43	103	06/01/2028	5.A FE
56085U-AC-7	MAJORDRIVE HOLDINGS IV LLC	06/30/2026	BANK LOAN PAYDOWN		18,622	18,622	18,419	18,459	0	20	0	20	0	18,479	0	143	143	0	06/01/2029	5.A FE
58711M-AK-5	THE MEN'S WEARHOUSE LLC	06/22/2026	VARIOUS		1,600,000	1,600,000	1,605,744	0	0	(710)	0	(710)	0	1,605,035	0	(5,035)	(5,035)	25,335	01/28/2031	4.A FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					1,838,767	1,838,767	1,842,567	20,990	0	(535)	0	(535)	0	1,842,091	0	(3,325)	(3,325)	27,255	XXX	XXX
62927#-AH-9	NFL VENTURES L P 3.86 15APR41	04/15/2026	SINKING PAYMENT		69,347	69,347	69,347	69,347	0	0	0	0	0	69,347	0	0	0	1,338	04/15/2041	1.E FE
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					69,347	69,347	69,347	69,347	0	0	0	0	0	69,347	0	0	0	1,338	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					201,680,428	211,436,029	202,626,155	197,643,059	10,372,055	897,358	10,374,606	894,807	(124,501)	201,196,652	189,573	(964,558)	(774,985)	9,583,027	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					201,680,428	211,436,029	202,626,155	197,643,059	10,372,055	897,358	10,374,606	894,807	(124,501)	201,196,652	189,573	(964,558)	(774,985)	9,583,027	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					201,680,428	211,436,029	202,626,155	197,643,059	10,372,055	897,358	10,374,606	894,807	(124,501)	201,196,652	189,573	(964,558)	(774,985)	9,583,027	XXX	XXX
36296U-ZX-1	GINNIE MAE I POOL	06/01/2026	VARIOUS		11,074	11,074	10,406	10,949	0	125	0	125	0	11,074	0	0	0	(386)	06/01/2039	1.A
38375U-QQ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	92,319	37,513	0	(5,551)	0	(5,551)	0	0	0	0	0	5,667	10/01/2064	1.A
38375U-SC-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	160,352	64,863	0	(11,309)	0	(11,309)	0	0	0	0	0	11,953	11/01/2064	1.A
38381P-BC-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	211,886	0	0	0	0	0	0	0	0	0	0	0	07/01/2055	1.A
38382B-FR-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	174,521	170,555	0	(6,724)	0	(6,724)	0	0	0	0	0	13,437	12/01/2049	1.A
38382H-JL-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		146,080	146,080	115,129	119,306	0	26,774	0	26,774	0	146,080	0	0	0	608	07/01/2050	1.A
38382H-MP-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		252,315	252,315	202,482	209,192	0	43,123	0	43,123	0	252,315	0	0	0	1,317	08/01/2050	1.A
38382J-VC-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	136,463	131,933	0	(5,150)	0	(5,150)	0	0	0	0	0	10,630	09/01/2050	1.A
38382J-ZC-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	171,917	164,419	0	(6,521)	0	(6,521)	0	0	0	0	0	13,149	09/01/2050	1.A
38382Q-2D-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	334,975	325,044	0	(12,970)	0	(12,970)	0	0	0	0	0	25,694	07/01/2050	1.A
38382V-CJ-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	129,883	127,717	0	(5,233)	0	(5,233)	0	0	0	0	0	10,335	06/01/2051	1.A
38383A-CG-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	169,922	158,854	0	(8,525)	0	(8,525)	0	0	0	0	0	14,647	09/01/2051	1.A
38383A-W5-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	248,815	229,307	0	(13,662)	0	(13,662)	0	0	0	0	0	24,295	09/01/2051	1.A
38383C-PQ-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	365,115	356,110	0	(14,729)	0	(14,729)	0	0	0	0	0	32,040	10/01/2051	1.A
38383C-Q7-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	118,557	110,212	0	(6,247)	0	(6,247)	0	0	0	0	0	10,502	04/01/2051	1.A
38383F-BL-6	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	45,073	45,371	0	(2,175)	0	(2,175)	0	0	0	0	0	4,030	12/01/2051	1.A
38383F-G8-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	185,265	164,778	0	(12,992)	0	(12,992)	0	0	0	0	0	21,634	01/01/2052	1.A
38383F-JE-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	624,224	540,535	0	(47,189)	0	(47,189)	0	0	0	0	0	75,664	12/01/2051	1.A
38383F-TJ-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	371,108	346,616	0	(20,090)	0	(20,090)	0	0	0	0	0	37,989	12/01/2051	1.A
38383V-3L-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	275,883	256,719	0	(14,187)	0	(14,187)	0	0	0	0	0	26,845	01/01/2052	1.A
38383V-3M-8	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	464,619	427,354	0	(26,969)	0	(26,969)	0	0	0	0	0	47,325	01/01/2052	1.A
38383V-6B-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	44,102	0	0	(32)	0	(32)	0	0	0	0	0	0	02/01/2053	1.A
38383W-RH-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	289,128	281,749	0	(11,182)	0	(11,182)	0	0	0	0	0	23,108	11/01/2051	1.A
38383X-3F-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		357,239	357,239	264,803	274,773	0	82,466	0	82,466	0	357,239	0	0	0	1,438	10/01/2050	1.A
38383Y-UW-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	VARIOUS		0	0	23,705	0	0	(71)	0	(71)	0	0	0	0	0	0	09/01/2052	1.A
38384H-ZL-5	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		328,548	328,548	340,843	336,951	0	(8,403)	0	(8,403)	0	328,548	0	0	0	8,500	01/01/2054	1.A
38384M-NY-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		7,380	7,380	7,720	7,627	0	(247)	0	(247)	0	7,380	0	0	0	215	04/01/2054	1.A
38385D-VU-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	VARIOUS		0	0	46,224	0	0	(120)	0	(120)	0	0	0	0	0	0	01/01/2055	1.A
38385D-ZL-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	VARIOUS		0	0	24,392	0	0	(76)	0	(76)	0	0	0	0	0	0	02/01/2055	1.A
38385E-GR-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	133,954	0	0	(2)	0	(2)	0	0	0	0	0	0	03/01/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
38385E-NH-3	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	VARIOUS		0	0	29,484	0	0	(115)	0	(115)	0	0	0	0	0	0	03/01/2055	1.A
38385F-F8-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	96,056	0	0	(103)	0	(103)	0	0	0	0	0	0	03/01/2055	1.A
38385G-3H-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	49,626	0	0	(49)	0	(49)	0	0	0	0	0	0	06/01/2055	1.A
38385J-LH-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	157,202	0	0	(36)	0	(36)	0	0	0	0	0	0	11/01/2055	1.A
38385M-BV-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	113,346	0	0	0	0	0	0	0	0	0	0	0	02/01/2056	1.A
38385N-NU-4	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	VARIOUS		0	0	137,434	0	0	(19)	0	(19)	0	0	0	0	0	0	03/01/2056	1.A
38385P-CU-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYUP		0	0	225,845	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)					1,102,636	1,102,636	6,592,778	4,898,447	0	(88,192)	0	(88,192)	0	1,102,636	0	0	0	420,636	XXX	XXX
38378X-TX-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		0	0	12,372	4,384	0	(375)	0	(375)	0	0	0	0	0	241	10/01/2056	1.A
38380P-GC-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		45,976	45,976	46,432	46,380	0	(404)	0	(404)	0	45,976	0	0	0	1,150	04/01/2062	1.A
38380R-WC-0	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		61,461	61,461	41,525	42,644	0	18,818	0	18,818	0	61,461	0	0	0	384	12/01/2062	1.A
38381H-8H-7	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		30,706	30,706	24,392	25,754	0	4,952	0	4,952	0	30,706	0	0	0	256	06/01/2064	1.A
38381J-2Y-2	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		117,034	117,034	99,535	103,807	0	13,226	0	13,226	0	117,034	0	0	0	1,218	03/01/2056	1.A
38381L-A6-9	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		89,065	89,065	74,453	76,403	0	12,661	0	12,661	0	89,065	0	0	0	1,113	05/01/2056	1.A
38381L-VV-1	GOVERNMENT NATIONAL MORTGAGE ASSOCIATION	06/01/2026	PAYDOWN		14,519	14,519	13,912	14,040	0	479	0	479	0	14,519	0	0	0	259	03/01/2066	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					358,761	358,761	312,621	313,412	0	49,357	0	49,357	0	358,761	0	0	0	4,621	XXX	XXX
3132DW-EE-9	FREDDIE MAC POOL	06/01/2026	PAYDOWN		559,436	559,436	567,828	564,945	0	(5,509)	0	(5,509)	0	559,436	0	0	0	11,983	07/01/2052	1.A
3133N3-XX-7	FREDDIE MAC POOL	06/01/2026	PAYDOWN		215,818	215,818	167,841	178,023	0	37,795	0	37,795	0	215,818	0	0	0	1,776	04/01/2051	1.A
31359S-6Y-1	FANNIE MAE GRANTOR TRUST 2001-T7	06/01/2026	PAYDOWN		0	0	160,646	901	0	(76)	0	(76)	0	0	0	0	0	971	02/01/2041	1.A
3136B4-BT-4	FANNIE MAE REMICS	06/01/2026	PAYDOWN		37,096	37,096	32,273	33,367	0	3,729	0	3,729	0	37,096	0	0	0	615	04/01/2049	1.A
3136BF-M4-2	FANNIE MAE REMICS	06/01/2026	PAYDOWN		125,021	125,021	94,860	98,389	0	26,632	0	26,632	0	125,021	0	0	0	521	02/01/2050	1.A
3136BF-WW-9	FANNIE MAE REMICS	06/01/2026	PAYDOWN		106,647	106,647	80,485	83,501	0	23,146	0	23,146	0	106,647	0	0	0	443	04/01/2051	1.A
3136BJ-J6-3	FANNIE MAE REMICS	06/01/2026	PAYDOWN		536,865	536,865	444,717	456,678	0	80,187	0	80,187	0	536,865	0	0	0	4,739	03/01/2049	1.A
3136BN-3X-2	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	40,478	0	0	(35)	0	(35)	0	0	0	0	0	0	09/01/2052	1.A
3136BQ-FV-6	FANNIE MAE REMICS	06/01/2026	PAYDOWN		0	0	205,432	199,273	0	(6,521)	0	(6,521)	0	0	0	0	0	13,931	07/01/2052	1.A
3136BS-4A-0	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	229,506	0	0	(1)	0	(1)	0	0	0	0	0	0	10/01/2054	1.A
3136BW-NP-7	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	215,902	0	0	0	0	0	0	0	0	0	0	0	05/01/2055	1.A
3136BW-PD-2	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	39,076	0	0	(147)	0	(147)	0	0	0	0	0	0	07/01/2055	1.A
3136BW-RV-0	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	71,967	0	0	0	0	0	0	0	0	0	0	0	07/01/2055	1.A
3136BX-BW-3	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	207,496	0	0	0	0	0	0	0	0	0	0	0	09/01/2055	1.A
3136BX-SW-5	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	20,477	0	0	(91)	0	(91)	0	0	0	0	0	0	09/01/2055	1.A
3136BX-WN-0	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	35,456	0	0	(91)	0	(91)	0	0	0	0	0	0	10/01/2055	1.A
3136BY-NP-3	FANNIE MAE REMICS	06/01/2026	PAYUP		0	0	339,561	0	0	(91)	0	(91)	0	0	0	0	0	0	01/01/2056	1.A
3137FR-TS-0	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		195,012	195,012	166,515	174,753	0	20,260	0	20,260	0	195,012	0	0	0	2,199	12/01/2049	1.A
3137FV-EK-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	22,473	0	0	(158)	0	(158)	0	0	0	0	0	0	08/01/2050	1.A
3137H0-5W-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	78,309	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	185,330	179,698	0	(7,817)	0	(7,817)	0	0	0	0	0	14,872	07/01/2051	1.A
3137HA-B5-4	FREDDIE MAC REMICS	06/01/2026	PAYDOWN		175,503	175,503	123,373	130,229	0	45,274	0	45,274	0	175,503	0	0	0	0	08/01/2050	1.A
3137HF-YF-6	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	132,872	0	0	0	0	0	0	0	0	0	0	0	10/01/2054	1.A
3137HH-TQ-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	32,028	0	0	(41)	0	(41)	0	0	0	0	0	0	05/01/2054	1.A
3137HH-V9-9	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	113,588	0	0	(226)	0	(226)	0	0	0	0	0	0	12/01/2054	1.A
3137HK-TH-7	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	153,618	0	0	(23)	0	(23)	0	0	0	0	0	0	04/01/2055	1.A
3137HM-3Z-1	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	39,970	0	0	(116)	0	(116)	0	0	0	0	0	0	07/01/2055	1.A
3137HM-6Y-1	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	86,361	0	0	0	0	0	0	0	0	0	0	0	07/01/2055	1.A
3137HM-PR-5	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	124,560	0	0	0	0	0	0	0	0	0	0	0	09/01/2055	1.A
3137HN-7M-4	FREDDIE MAC REMICS	06/01/2026	PAYUP		0	0	18,092	0	0	(30)	0	(30)	0	0	0	0	0	0	10/01/2055	1.A
313920-UM-0	FANNIE MAE GRANTOR TRUST 2001-T8	06/01/2026	PAYDOWN		0	0	15,635	0	0	0	0	0	0	0	0	0	0	118	07/01/2041	1.A
31393Y-AV-7	FANNIE MAE REMICS	06/01/2026	PAYDOWN		36,893	36,893	33,123	36,860	0	33	0	33	0	36,893	0	0	0	656	05/01/2034	1.A
31410W-H9-2	FANNIE MAE POOL	06/01/2026	PAYDOWN		2,315	2,315	2,291	2,309	0	7	0	7	0	2,315	0	0	0	58	06/01/2047	1.A
31412W-WB-8	FANNIE MAE POOL	06/01/2026	PAYDOWN		751	751	744	749	0	2	0	2	0	751	0	0	0	19	05/01/2047	1.A
31412X-K4-5	FANNIE MAE POOL	06/01/2026	PAYDOWN		706	706	700	704	0	2	0	2	0	706	0	0	0	18	06/01/2047	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
31413K-RV-5	FANNIE MAE POOL	06/01/2026	PAYDOWN		1,904	1,904	1,884	1,898	0	6	0	6	0	1,904	0	0	0	48	10/01/2047	1.A
31418E-A4-2	FANNIE MAE POOL	06/01/2026	PAYDOWN		263,972	263,972	217,282	227,208	0	36,764	0	36,764	0	263,972	0	0	0	2,733	12/01/2051	1.A
3142J6-CW-1	FREDDIE MAC POOL	06/01/2026	VARIOUS		1,149,958	1,149,958	1,148,871	1,148,872	0	1,086	0	1,086	0	1,149,958	0	0	0	(70,295)	01/01/2056	1.A
35563P-ES-4	FREDDIE MAC SEASONED CREDIT RISK TRANSFE	06/01/2026	PAYDOWN		414,771	414,771	398,394	404,853	0	9,918	0	9,918	0	414,771	0	0	0	8,362	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)					3,822,668	3,822,668	6,050,014	3,923,210	0	263,868	0	263,868	0	3,822,668	0	0	0	(6,233)	XXX	XXX
3137BK-GL-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	31,191	8,521	0	(754)	0	(754)	0	0	0	0	0	1,095	04/01/2030	1.A
3137BP-VP-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	43,693	16,763	0	(1,310)	0	(1,310)	0	0	0	0	0	2,007	01/01/2031	1.A
3137BS-5P-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	652,022	1,630	0	(3,728)	0	(3,728)	0	0	0	0	0	35,920	08/01/2026	1.A
3137FA-QD-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		203,247	203,247	197,213	203,083	0	165	0	165	0	203,247	0	0	0	2,217	12/01/2026	1.A
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
3137FJ-Y9-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	04/01/2026	PAYDOWN		0	0	590,860	366,135	0	(9,229)	0	(9,229)	0	0	0	0	0	20,200	11/01/2033	1.A
3137FK-KQ-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	22,070	11,688	0	(644)	0	(644)	0	0	0	0	0	961	11/01/2033	1.A
3137FL-2N-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	10,137	5,337	0	(265)	0	(265)	0	0	0	0	0	417	01/01/2034	1.A
3137FL-6W-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	24,615	7,598	0	(866)	0	(866)	0	0	0	0	0	1,272	01/01/2029	1.A
3137FL-YL-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	20,404	11,225	0	(532)	0	(532)	0	0	0	0	0	846	03/01/2034	1.A
3137FM-D4-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	382,643	114,445	0	(9,983)	0	(9,983)	0	0	0	0	0	20,183	04/01/2029	1.A
3137FP-HS-7	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	168,916	92,428	0	(12,877)	0	(12,877)	0	0	0	0	0	18,174	08/01/2029	1.A
3137FP-JA-4	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	11,904	6,795	0	(311)	0	(311)	0	0	0	0	0	483	08/01/2034	1.A
3137FU-ZK-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	28,009	22,614	0	(701)	0	(701)	0	0	0	0	0	1,439	05/01/2035	1.A
3137FW-HG-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	6,049	4,877	0	(159)	0	(159)	0	0	0	0	0	314	07/01/2035	1.A
3137FX-QX-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	VARIOUS		0	0	32,298	27,629	0	(899)	0	(899)	0	0	0	0	0	1,780	10/01/2035	1.A
3137FY-TY-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	12,339	9,810	0	(301)	0	(301)	0	0	0	0	0	658	02/01/2036	1.A
3137H5-YE-1	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	7,135	3,273	0	(296)	0	(296)	0	0	0	0	0	372	01/01/2029	1.A FE
3137H7-MB-6	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	9,271	6,323	0	(294)	0	(294)	0	0	0	0	0	484	04/01/2032	1.A FE
3137H7-Z2-2	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	3,392	2,307	0	(108)	0	(108)	0	0	0	0	0	176	05/01/2032	1.A FE
3137H7-ZD-8	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	9,500	6,565	0	(291)	0	(291)	0	0	0	0	0	485	06/01/2032	1.A FE
3137H8-UB-5	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	571	496	0	(21)	0	(21)	0	0	0	0	0	36	07/01/2032	1.A FE
3137HB-2N-3	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	4,257	3,108	0	(191)	0	(191)	0	0	0	0	0	297	10/01/2030	1.A FE
3137HB-P9-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	PAYDOWN		0	0	1,635	1,408	0	(49)	0	(49)	0	0	0	0	0	91	12/01/2033	1.A FE
3137HC-XM-9	FREDDIE MAC MULTIFAMILY STRUCTURED PASS	06/01/2026	VARIOUS		0	0	41,625	37,339	0	(1,590)	0	(1,590)	0	0	0	0	0	3,425	03/01/2034	1.A FE
35833J-AG-2	FREDDIE MAC MULTIFAMILY ML CERTIFICATES	06/01/2026	PAYDOWN		0	0	22,748	17,012	0	(562)	0	(562)	0	0	0	0	0	915	01/01/2038	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)					203,247	203,247	2,352,258	990,762	0	(46,435)	0	(46,435)	0	203,247	0	0	0	115,151	XXX	XXX
00841W-AH-5	AGATE BAY MORTGAGE TRUST 2015-1	06/01/2026	PAYDOWN		142,731	142,731	127,120	130,749	0	11,983	0	11,983	0	142,731	0	0	0	2,079	01/01/2045	1.A
00842B-AT-4	AGATE BAY MORTGAGE TRUST 2015-5	06/01/2026	PAYDOWN		65,141	65,141	66,213	65,141	0	0	0	0	0	65,141	0	0	0	968	07/01/2045	1.A
00842V-AC-7	AGATE BAY MORTGAGE TRUST 2016-3	06/01/2026	PAYDOWN		29,053	29,053	28,440	28,166	0	887	0	887	0	29,053	0	0	0	481	08/01/2046	1.A
03464B-AB-4	ANGEL OAK MORTGAGE TRUST 2022-1	06/01/2026	PAYDOWN		97,997	97,997	88,083	90,216	0	7,781	0	7,781	0	97,997	0	0	0	1,311	12/01/2066	1.A
03465E-AC-5	ANGEL OAK MORTGAGE TRUST 2021-3	06/01/2026	PAYDOWN		269,093	269,093	226,038	240,267	0	28,826	0	28,826	0	269,093	0	0	0	1,661	05/01/2066	1.A
10567M-AC-9	BRAVO RESIDENTIAL FUNDING TRUST 2023-NQM	06/01/2026	PAYDOWN		176,487	176,487	179,300	179,100	0	(2,613)	0	(2,613)	0	176,487	0	0	0	5,148	10/01/2063	1.C FE
12554T-BA-8	CIM TRUST 2019-INV2	06/01/2026	PAYDOWN		100,371	100,371	93,471	95,336	0	5,036	0	5,036	0	100,371	0	0	0	1,908	05/01/2049	1.A
12556M-CN-2	CIM TRUST 2019-J1	06/01/2026	PAYDOWN		13,807	13,807	13,964	13,828	0	(21)	0	(21)	0	13,807	0	0	0	195	08/01/2049	1.A
12560A-BE-3	CIM TRUST 2020-INV1	06/01/2026	PAYDOWN		122,337	122,337	104,751	108,305	0	14,032	0	14,032	0	122,337	0	0	0	2,025	04/01/2050	1.A
12592U-AQ-5	CSMLT 2015-1 TRUST	06/01/2026	PAYDOWN		36,561	36,561	35,416	35,653	0	909	0	909	0	36,561	0	0	0	598	05/01/2045	1.A
12592U-AW-2	CSMLT 2015-1 TRUST	06/01/2026	PAYDOWN		146,028	146,035	144,124	146,035	0	0	0	0	0	146,035	0	(7)	(7)	2,613	05/01/2045	1.A
12592U-AX-0	CSMLT 2015-1 TRUST	06/01/2026	PAYDOWN		154,594	154,602	151,171	154,602	0	0	0	0	0	154,602	0	(7)	(7)	2,768	05/01/2045	1.A
12594X-AM-6	CSMC 2017-HL1 TRUST	06/01/2026	PAYDOWN		53,830	53,830	53,960	53,830	0	0	0	0	0	53,830	0	0	0	670	06/01/2047	1.A
12637L-AQ-2	CSMLT 2015-2 TRUST	06/01/2026	PAYDOWN		74,862	74,862	77,295	74,902	0	(40)	0	(40)	0	74,862	0	0	0	1,234	08/01/2045	1.A
12637L-AR-0	CSMLT 2015-2 TRUST	06/01/2026	PAYDOWN		46,983	46,983	45,947	46,810	0	174	0	174	0	46,983	0	0	0	815	08/01/2045	1.A
12646U-AD-0	CSMC TRUST 2013-IVR1	06/01/2026	PAYDOWN		23,654	23,654	22,774	23,653	0	1	0	1	0	23,654	0	0	0	338	03/01/2043	1.A
12647G-BF-4	CSMC TRUST 2013-IVR4	06/01/2026	PAYDOWN		231,135	231,135	207,661	214,409	0	16,726	0	16,726	0	231,135	0	0	0	2,872	07/01/2043	1.A
12647P-AS-7	CSMC TRUST 2013-7	06/01/2026	PAYDOWN		68,311	68,311	67,606	68,310	0	1	0	1	0	68,311	0	0	0	896	08/01/2043	1.A
12648F-AR-0	CSMC TRUST 2014-SAF1	06/01/2026	PAYDOWN		25,853	25,853	26,712	25,881	0	(28)	0	(28)	0	25,853	0	0	0	403	03/01/2044	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12649R-AV-4	CSMC TRUST 2015-2	06/01/2026	PAYDOWN		66,198	66,198	67,695	66,198	0	0	0	0	0	66,198	0	0	0	1,065	02/01/2045	1.A
12649R-AW-2	CSMC TRUST 2015-2	06/01/2026	PAYDOWN		84,027	84,027	83,236	83,952	0	75	0	75	0	84,027	0	0	0	1,352	02/01/2045	1.A
12649X-BD-0	CSMC TRUST 2015-3	06/01/2026	PAYDOWN		29,441	29,441	30,250	29,441	0	0	0	0	0	29,441	0	0	0	464	03/01/2045	1.A
12650U-AH-4	CSMLT 2015-3 TRUST	06/01/2026	PAYDOWN		52,365	52,365	49,704	50,312	0	2,053	0	2,053	0	52,365	0	0	0	871	11/01/2045	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
12661X-AC-6	CSMC 2021-INV1TRUST	06/01/2026	PAYDOWN		223,631	223,631	206,074	210,830	0	12,801	0	12,801	0	223,631	0	0	0	2,347	07/01/2056	1.A
16159G-BA-6	CHASE HOME LENDING MORTGAGE TRUST 2019-A	06/01/2026	PAYDOWN		88,406	88,406	80,048	81,871	0	6,534	0	6,534	0	88,406	0	0	0	1,619	07/01/2049	1.A
16159N-AD-6	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		503,294	503,294	501,721	502,569	0	725	0	725	0	503,294	0	0	0	11,664	03/01/2055	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		474,029	474,029	465,955	467,940	0	6,088	0	6,088	0	474,029	0	0	0	9,856	04/01/2055	1.A
16159Q-AK-3	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		1,185,072	1,185,072	1,176,241	1,181,022	0	4,050	0	4,050	0	1,185,072	0	0	0	26,724	04/01/2055	1.A
16160D-AA-1	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		1,204,825	1,204,825	1,218,662	1,213,395	0	(8,570)	0	(8,570)	0	1,204,825	0	0	0	32,311	01/01/2055	1.A
16160D-AE-3	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		2,065,414	2,065,414	2,056,378	2,061,772	0	3,642	0	3,642	0	2,065,414	0	0	0	50,863	01/01/2055	1.A
16161Y-AB-2	CHASE HOME LENDING MORTGAGE TRUST 2026-1	06/01/2026	PAYDOWN		70,928	70,928	69,942	0	0	986	0	986	0	70,928	0	0	0	325	11/01/2056	1.A FE
16162Q-AA-0	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		59,148	59,148	58,400	0	0	749	0	749	0	59,148	0	0	0	271	02/01/2056	1.A FE
16164A-AC-9	CHASE MORTGAGE FINANCE CORP	06/01/2026	PAYDOWN		68,297	68,297	70,121	68,297	0	0	0	0	0	68,297	0	0	0	1,126	12/01/2045	1.A
161929-BH-6	CHASE HOME LENDING MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		1,270,247	1,270,247	1,263,895	1,267,578	0	2,669	0	2,669	0	1,270,247	0	0	0	32,461	02/01/2055	1.A
17312D-AC-2	CITICORP MORTGAGE SECURITIES TRUST SERIE	06/01/2026	PAYDOWN		4,490	4,490	4,185	4,490	0	0	0	0	0	4,490	0	0	0	113	09/01/2037	1.A FM
17323T-AF-7	CITIGROUP MORTGAGE LOAN TRUST 2015-RP2	06/01/2026	PAYDOWN		108,494	108,494	105,100	107,919	0	576	0	576	0	108,494	0	0	0	1,765	01/01/2053	1.A
17324V-AQ-7	CITIGROUP MORTGAGE LOAN TRUST 2015-PS1	06/01/2026	PAYDOWN		141,806	141,806	144,358	141,863	0	(57)	0	(57)	0	141,806	0	0	0	2,661	09/01/2042	1.A
22944P-AE-7	CSMC TRUST 2013-TH1	06/01/2026	PAYDOWN		51,811	51,811	52,644	51,811	0	0	0	0	0	51,811	0	0	0	765	02/01/2043	1.A
26846N-AB-8	EFMT 2026-AE1	06/01/2026	PAYDOWN		168,368	168,368	162,791	0	0	5,577	0	5,577	0	168,368	0	0	0	702	11/01/2060	1.A FE
31573J-AA-8	ELLINGTON FINANCIAL MORTGAGE TRUST 2021-	06/01/2026	PAYDOWN		409,845	409,845	338,122	353,819	0	56,026	0	56,026	0	409,845	0	0	0	2,035	09/01/2066	1.A
316919-AC-3	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	PAYDOWN		216,926	216,926	210,499	211,412	0	5,515	0	5,515	0	216,926	0	0	0	2,874	09/25/2055	1.A FE
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		403,040	403,040	377,372	389,883	0	13,157	0	13,157	0	403,040	0	0	0	5,429	04/25/2074	1.A FE
31740X-AA-5	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	VARIOUS		4,518,189	4,518,189	4,359,968	4,518,189	0	0	0	0	0	4,518,189	0	0	0	176,803	07/25/2061	1.A FE
31741A-AB-2	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	PAYDOWN		194,756	194,756	182,747	187,295	0	7,461	0	7,461	0	194,756	0	0	0	2,769	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
33767C-AV-9	FIRSTKEY MORTGAGE TRUST 2015-1	06/01/2026	PAYDOWN		254,132	254,132	261,971	254,132	0	0	0	0	0	254,132	0	0	0	4,152	03/01/2045	1.A
33767C-AW-7	FIRSTKEY MORTGAGE TRUST 2015-1	06/01/2026	PAYDOWN		182,304	182,304	177,234	182,304	0	0	0	0	0	182,304	0	0	0	2,978	03/01/2045	1.A
33852A-AC-1	FLAGSTAR MORTGAGE TRUST 2019-1	06/01/2026	PAYDOWN		131,608	131,608	120,504	124,048	0	7,560	0	7,560	0	131,608	0	0	0	2,021	10/01/2049	1.A
33852A-BA-4	FLAGSTAR MORTGAGE TRUST 2019-1	06/01/2026	PAYDOWN		76,545	76,545	69,328	70,836	0	5,708	0	5,708	0	76,545	0	0	0	1,493	10/01/2049	1.A
36168F-AS-7	GCAT 2022-INV2 TRUST	06/01/2026	PAYDOWN		177,406	177,406	155,008	157,609	0	19,797	0	19,797	0	177,406	0	0	0	2,254	04/01/2052	1.A
36168Y-AA-5	GCAT 2022-INV1 TRUST	06/01/2026	VARIOUS		489,234	489,234	380,417	398,945	0	90,289	0	90,289	0	489,234	0	0	0	6,050	12/01/2051	1.A
36263K-AB-7	GS MORTGAGE-BACKED SECURITIES TRUST 2021	06/01/2026	PAYDOWN		127,351	127,351	95,712	101,749	0	25,602	0	25,602	0	127,351	0	0	0	1,313	12/01/2051	1.A
36266V-BL-7	GS MORTGAGE-BACKED SECURITIES TRUST 2022	06/01/2026	PAYDOWN		84,220	84,220	68,587	70,162	0	14,058	0	14,058	0	84,220	0	0	0	1,138	06/01/2052	1.G
36275T-AB-4	GS MORTGAGE-BACKED SECURITIES TRUST 2026	06/01/2026	PAYDOWN		601,761	601,761	599,505	0	0	2,257	0	2,257	0	601,761	0	0	0	9,751	06/01/2056	1.A FE
362938-AG-7	GS MORTGAGE-BACKED SECURITIES TRUST 2023	06/01/2026	PAYDOWN		182,326	182,326	180,218	180,579	0	1,747	0	1,747	0	182,326	0	0	0	4,260	05/01/2053	1.A
362938-BM-3	GS MORTGAGE-BACKED SECURITIES TRUST 2023	06/01/2026	PAYDOWN		233,391	233,391	227,684	228,274	0	5,117	0	5,117	0	233,391	0	0	0	4,957	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
36416U-BG-9	GALTON FUNDING MORTGAGE TRUST 2017-1	06/01/2026	PAYDOWN		225,244	225,244	230,735	225,757	0	(513)	0	(513)	0	225,244	0	0	0	3,695	07/01/2056	1.A
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	10	06/01/2059	1.A
36418G-BC-7	GALTON FUNDING MORTGAGE TRUST 2018-2	06/01/2026	PAYDOWN		55,647	55,647	56,482	55,651	0	(4)	0	(4)	0	55,647	0	0	0	998	10/01/2058	1.A
45276N-AA-9	IMPERIAL FUND MORTGAGE TRUST 2022-NQM4	06/01/2026	PAYDOWN		423,383	423,383	416,897	419,691	0	3,692	0	3,692	0	423,383	0	0	0	8,132	06/01/2067	1.A
45276Q-AA-2	IMPERIAL FUND MORTGAGE TRUST 2022-NQM5	06/01/2026	PAYDOWN		353,829	353,829	353,753	235,886	0	74	0	74	0	353,829	0	0	0	6,015	08/01/2067	1.A
46590Y-AF-1	JP MORGAN MORTGAGE TRUST 2017-5	06/01/2026	PAYDOWN		117,699	117,699	113,579	117,541	0	158	0	158	0	117,699	0	0	0	2,150	10/02/2048	1.A
46591D-AX-7	JP MORGAN MORTGAGE TRUST 2019-INV1	06/01/2026	PAYDOWN		55,635	55,635	51,045	52,432	0	3,203	0	3,203	0	55,635	0	0	0	1,139	09/01/2049	1.A
46591F-AY-0	JP MORGAN MORTGAGE TRUST 2019-5	06/01/2026	PAYDOWN		68,777	68,777	67,723	68,063	0	714	0	714	0	68,777	0	0	0	1,314	11/01/2049	1.A
46591K-AD-5	JP MORGAN MORTGAGE TRUST 2019-8	06/01/2026	PAYDOWN		73,440	73,440	61,793	64,213	0	9,227	0	9,227	0	73,440	0	0	0	994	03/01/2050	1.A
46591K-BE-2	JP MORGAN MORTGAGE TRUST 2019-8	06/01/2026	PAYDOWN		26,717	26,717	26,963	26,717	0	0	0	0	0	26,717	0	0	0	423	03/01/2050	1.A
46591N-BU-0	JP MORGAN MORTGAGE TRUST 2020-LTV1	06/01/2026	PAYDOWN		77,555	77,555	67,970	70,723	0	6,832	0	6,832	0	77,555	0	0	0	1,062	06/01/2050	1.A
46591T-AC-8	JP MORGAN MORTGAGE TRUST 2020-2	06/01/2026	PAYDOWN		12,924	12,924	13,101	12,931	0	(7)	0	(7)	0	12,924	0	0	0	213	07/01/2050	1.A
46592A-BT-0	JP MORGAN MORTGAGE TRUST 2020-3	06/01/2026	PAYDOWN		53,061	53,061	47,178	48,309	0	4,752	0	4,752	0	53,061	0	0	0	840	08/01/2050	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46593M-AB-3	JP MORGAN MORTGAGE TRUST 2025-CCM1	06/01/2026	PAYDOWN		664,646	664,647	647,373	650,047	0	14,599	0	14,599	0	664,647	0	0	0	14,301	06/01/2055	1.A
46594J-AJ-2	JP MORGAN MORTGAGE TRUST SERIES 2025-10	06/01/2026	PAYDOWN		1,275,616	1,275,616	1,277,409	1,277,379	0	(1,763)	0	(1,763)	0	1,275,616	0	0	0	26,492	05/01/2056	1.A FE
46594L-AN-8	JP MORGAN MORTGAGE TRUST 2025-INV2	06/01/2026	PAYDOWN		1,254,091	1,254,091	1,256,442	1,256,401	0	(2,310)	0	(2,310)	0	1,254,091	0	0	0	26,490	05/01/2056	1.A FE
46594L-CT-3	JP MORGAN MORTGAGE TRUST 2025-INV2	06/01/2026	PAYDOWN		1,925,366	1,925,366	1,920,552	1,920,640	0	4,725	0	4,725	0	1,925,366	0	0	0	40,670	05/01/2056	1.B FE
46594N-AJ-3	JP MORGAN MORTGAGE TRUST 2026-1	06/01/2026	PAYDOWN		4,889,989	4,889,989	4,868,596	0	0	21,394	0	21,394	0	4,889,989	0	0	0	77,004	07/01/2056	1.A FE
46594P-AD-1	JP MORGAN MORTGAGE TRUST 2026-2	06/01/2026	PAYDOWN		540,746	540,746	538,887	0	0	1,859	0	1,859	0	540,746	0	0	0	5,802	07/01/2056	1.A FE
46641C-BP-5	JP MORGAN MORTGAGE TRUST 2014-1	06/01/2026	PAYDOWN		27,442	27,442	27,442	27,442	0	0	0	0	0	27,442	0	0	0	419	01/01/2044	1.A
46643U-DP-1	JP MORGAN TRUST 2015-1	06/01/2026	PAYDOWN		180,524	180,524	178,493	180,524	0	0	0	0	0	180,524	0	0	0	4,386	12/01/2044	1.A
46649C-AA-1	JP MORGAN MORTGAGE TRUST 2018-4	06/01/2026	VARIOUS		8,444	8,444	8,386	8,442	0	2	0	2	0	8,444	0	0	0	120	10/01/2048	1.A
46650H-AW-8	JP MORGAN MORTGAGE TRUST 2019-1	06/01/2026	PAYDOWN		34,745	34,745	34,789	34,745	0	0	0	0	0	34,745	0	0	0	682	05/01/2049	1.A
46650M-AN-7	JP MORGAN MORTGAGE TRUST 2018-8	06/01/2026	PAYDOWN		14,828	14,828	15,178	14,828	0	0	0	0	0	14,828	0	0	0	238	01/01/2049	1.A
46650P-BA-7	JP MORGAN MORTGAGE TRUST 2019-LTV1	06/01/2026	PAYDOWN		34,270	34,270	35,266	34,270	0	0	0	0	0	34,270	0	0	0	656	06/01/2049	1.A
46651B-AR-1	JP MORGAN MORTGAGE TRUST 2019-6	06/01/2026	PAYDOWN		15,554	15,554	15,738	15,554	0	0	0	0	0	15,554	0	0	0	212	12/01/2049	1.A
46651F-AQ-4	JP MORGAN MORTGAGE TRUST 2019-HYB1	06/01/2026	PAYDOWN		45,687	45,687	45,653	45,687	0	0	0	0	0	45,687	0	0	0	933	10/01/2049	1.A
46651G-AR-0	JP MORGAN MORTGAGE TRUST 2019-7	06/01/2026	PAYDOWN		10,483	10,483	10,581	10,483	0	0	0	0	0	10,483	0	0	0	146	02/01/2050	1.A
46651G-AZ-2	JP MORGAN MORTGAGE TRUST 2019-7	06/01/2026	PAYDOWN		43,115	43,115	38,345	39,902	0	3,213	0	3,213	0	43,115	0	0	0	479	02/01/2050	1.A
46651Y-AC-4	JP MORGAN MORTGAGE TRUST 2019-9	06/01/2026	PAYDOWN		60,043	60,043	60,672	59,940	0	103	0	103	0	60,043	0	0	0	868	05/01/2050	1.A
46651Y-BT-6	JP MORGAN MORTGAGE TRUST 2019-9	06/01/2026	PAYDOWN		108,962	108,962	94,095	97,142	0	11,820	0	11,820	0	108,962	0	0	0	1,511	05/01/2050	1.A
46652F-BU-3	JP MORGAN MORTGAGE TRUST 2020-4	06/01/2026	PAYDOWN		44,360	44,360	38,482	39,760	0	4,600	0	4,600	0	44,360	0	0	0	667	11/01/2050	1.A
46655D-AN-2	JP MORGAN MORTGAGE TRUST 2022-2	06/01/2026	PAYDOWN		88,846	88,846	86,042	86,342	0	2,504	0	2,504	0	88,846	0	0	0	1,826	08/01/2052	1.A
46655N-AB-6	J.P. MORGAN MORTGAGE TRUST 2022-7	06/01/2026	PAYDOWN		144,663	144,663	126,309	131,361	0	13,302	0	13,302	0	144,663	0	0	0	1,652	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
46658N-AM-9	JP MORGAN MORTGAGE TRUST 2024-CCM1	06/01/2026	PAYDOWN		1,665,530	1,665,530	1,665,530	1,665,530	0	0	0	0	0	1,665,530	0	0	0	35,898	04/01/2055	1.A
46658T-AB-0	JP MORGAN MORTGAGE TRUST 2024-12	06/01/2026	PAYDOWN		165,925	165,925	163,903	0	0	2,022	0	2,022	0	165,925	0	0	0	760	06/01/2055	1.A FE
46658T-AD-6	JP MORGAN MORTGAGE TRUST 2024-12	06/01/2026	PAYDOWN		3,204,995	3,204,995	3,212,001	3,208,445	0	(3,450)	0	(3,450)	0	3,204,995	0	0	0	75,039	06/01/2055	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
55284T-AA-5	MFA 2022-INV1 TRUST	06/01/2026	PAYDOWN		347,875	347,875	344,517	347,875	0	0	0	0	0	347,875	0	0	0	6,057	04/01/2066	1.A
585498-AJ-7	MELLO MORTGAGE CAPITAL ACCEPTANCE 2018-M	06/01/2026	PAYDOWN		59,979	59,979	53,493	55,255	0	4,723	0	4,723	0	59,979	0	0	0	873	03/01/2048	1.A
58549K-AC-5	MELLO MORTGAGE CAPITAL ACCEPTANCE 2021-I	06/01/2026	PAYDOWN		88,279	88,279	76,031	78,965	0	9,314	0	9,314	0	88,279	0	0	0	869	06/01/2051	1.A
61776F-BA-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	06/01/2026	VARIOUS		15,493	15,493	15,922	15,851	0	(358)	0	(358)	0	15,493	0	0	0	421	03/01/2054	1.A
61776Q-BD-7	MORGAN STANLEY RESIDENTIAL MORTGAGE LOAN	06/01/2026	PAYDOWN		28,282	28,282	28,356	28,340	0	(58)	0	(58)	0	28,282	0	0	0	708	07/01/2054	1.A
61777H-AE-5	JP MORGAN SEASONED MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		691,998	691,998	662,733	669,465	0	22,533	0	22,533	0	691,998	0	0	0	12,384	01/01/2063	1.A
61777H-AY-1	JP MORGAN SEASONED MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		158,913	158,913	150,985	152,723	0	6,190	0	6,190	0	158,913	0	0	0	2,844	01/01/2063	1.A
61777H-BC-8	JP MORGAN SEASONED MORTGAGE TRUST SERIES	06/01/2026	PAYDOWN		121,317	121,317	108,809	110,165	0	11,152	0	11,152	0	121,317	0	0	0	2,198	01/01/2063	1.A
62942K-AG-1	NRP MORTGAGE TRUST 2013-1	06/01/2026	PAYDOWN		29,597	29,597	28,622	29,589	0	8	0	8	0	29,597	0	0	0	407	07/01/2043	1.A
64829F-AJ-0	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016	06/01/2026	PAYDOWN		177,057	177,057	185,229	177,057	0	0	0	0	0	177,057	0	0	0	3,962	03/01/2056	1.A
64829G-AL-3	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016	06/01/2026	PAYDOWN		294,599	294,599	303,304	294,599	0	0	0	0	0	294,599	0	0	0	6,032	11/02/2035	1.A FE
64829L-BM-9	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2016	06/01/2026	PAYDOWN		127,649	127,649	129,165	127,649	0	0	0	0	0	127,649	0	0	0	2,481	11/01/2056	1.C
64831G-AB-1	NEW RESIDENTIAL MORTGAGE LOAN TRUST 2021	06/01/2026	PAYDOWN		109,264	109,264	94,189	98,395	0	10,868	0	10,868	0	109,264	0	0	0	1,175	09/01/2051	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
67113A-BA-7	OBX 2019-EXP3 TRUST	06/25/2026	PAYDOWN		265,910	265,910	262,442	265,565	0	346	0	346	0	265,910	0	0	0	5,444	10/25/2059	1.A
67113A-BL-3	OBX 2019-EXP3 TRUST	06/01/2026	PAYDOWN		109,552	109,552	107,087	109,552	0	0	0	0	0	109,552	0	0	0	2,829	10/01/2059	1.A
67113C-AE-6	OBX 2020-INV1 TRUST	06/01/2026	PAYDOWN		112,914	112,914	100,177	103,479	0	9,435	0	9,435	0	112,914	0	0	0	1,596	12/01/2049	1.A
67113K-AK-4	OBX 2019-EXP2 TRUST	06/25/2026	PAYDOWN		367,731	367,731	362,941	365,486	0	2,244	0	2,244	0	367,731	0	0	0	8,252	06/25/2059	1.A
67116M-AA-9	OBX 2023-J1 TRUST	06/01/2026	PAYDOWN		247,349	247,349	235,214	235,944	0	11,405	0	11,405	0	247,349	0	0	0	4,090	01/01/2053	1.A
67448T-BL-8	OBX 2020-EXP1 TRUST	06/01/2026	PAYDOWN		78,268	78,268	75,627	77,908	0	361	0	361	0	78,268	0	0	0	1,795	02/01/2060	1.A
69392K-AA-4	PMT LOAN TRUST 2025-J5	06/01/2026	PAYDOWN		625,201	625,201	625,005	625,008	0	193	0	193	0	625,201	0	0	0	13,287	01/01/2057	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		347,382	347,382	347,165	347,382	0	0	0	0	0	347,382	0	0	0	9,377	06/01/2058	1.A
693964-AC-2	PRKCM 2023-AFC2 TRUST	06/01/2026	PAYDOWN		442,123	442,123	448,369	446,216	0	(4,093)	0	(4,093)	0	442,123	0	0	0	13,049	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		252,445	252,445	252,209	252,209	0	236	0	236	0	252,445	0	0	0	5,459	01/01/2057	1.A FE
729912-AU-9	PMT LOAN TRUST 2026-CNF4	06/01/2026	PAYDOWN		93,660	93,660	93,499	0	0	161	0	161	0	93,660	0	0	0	680	05/01/2057	1.B FE
73015L-AC-7	PMT LOAN TRUST 2026-INV1	06/01/2026	PAYDOWN		1,079,059	1,079,059	1,073,663	0	0	5,395	0	5,395	0	1,079,059	0	0	0	19,302	01/01/2057	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
73015L-BE-2	PMT LOAN TRUST 2026-INV1	06/01/2026	PAYDOWN		666,477	666,477	669,602	0	0	(3,124)	0	(3,124)	0	666,477	0	0	0	13,114	01/01/2057	1.B FE
73015L-BP-7	PMT LOAN TRUST 2026-INV1	04/30/2026	VARIOUS		34,299,732	34,289,083	34,240,889	0	0	(283)	0	(283)	0	34,240,606	0	59,126	59,126	473,445	01/25/2057	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
74386P-AB-9	PROVIDENT FUNDING MORTGAGE TRUST 2026-1	06/01/2026	PAYDOWN		343,736	343,736	340,299	0	0	3,437	0	3,437	0	343,736	0	0	0	5,336	01/01/2056	1.A FE
74387Y-AD-5	PROVIDENT FUNDING MORTGAGE TRUST 2021-1	06/01/2026	PAYDOWN		250,718	250,718	250,091	250,293	0	424	0	424	0	250,718	0	0	0	2,117	04/01/2051	1.A
74388N-AN-6	PROVIDENT FUNDING MORTGAGE TRUST 2025-1	06/01/2026	PAYDOWN		631,066	631,066	620,614	622,559	0	8,507	0	8,507	0	631,066	0	0	0	13,504	02/01/2055	1.A
74388P-AA-9	PROVIDENT FUNDING MORTGAGE TRUST 2025-3	06/01/2026	PAYDOWN		700,738	700,738	702,052	701,931	0	(1,194)	0	(1,194)	0	700,738	0	0	0	15,282	08/01/2055	1.A FE
74388R-AS-6	PROVIDENT FUNDING MORTGAGE TRUST 2025-5	06/01/2026	PAYDOWN		30,341	30,341	29,279	0	0	1,062	0	1,062	0	30,341	0	0	0	126	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
74389B-AA-9	PROVIDENT FUNDING MORTGAGE TRUST 2024-1	06/01/2026	PAYDOWN		53,546	53,546	52,483	52,688	0	857	0	857	0	53,546	0	0	0	1,132	12/01/2054	1.A
74389B-AC-5	PROVIDENT FUNDING MORTGAGE TRUST 2024-1	06/01/2026	PAYDOWN		368,772	368,772	368,311	368,495	0	277	0	277	0	368,772	0	0	0	8,433	12/01/2054	1.A
74389B-AN-1	PROVIDENT FUNDING MORTGAGE TRUST 2024-1	06/01/2026	PAYDOWN		837,014	837,014	826,813	829,226	0	7,789	0	7,789	0	837,014	0	0	0	17,701	12/01/2054	1.A
74389D-AD-9	PROVIDENT FUNDING MORTGAGE TRUST 2025-2	06/01/2026	PAYDOWN		1,052,764	1,052,764	1,051,654	1,052,048	0	716	0	716	0	1,052,764	0	0	0	21,672	06/01/2055	1.A
74938W-AF-8	RCKT MORTGAGE TRUST 2022-2	06/01/2026	PAYDOWN		170,944	170,944	150,297	153,508	0	17,436	0	17,436	0	170,944	0	0	0	1,778	02/01/2052	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
805564-GA-3	SAXON ASSET SECURITIES TR 2000-2 MORT LN	06/01/2026	PAYDOWN		10,764	10,764	8,719	10,764	0	0	0	0	0	10,764	0	0	0	201	07/01/2030	5.C FM
816942-AB-2	SEQUOIA MORTGAGE TRUST 2026-INV1	06/01/2026	PAYDOWN		3,446,487	3,446,487	3,365,172	0	0	81,315	0	81,315	0	3,446,487	0	0	0	49,970	01/01/2056	1.A FE
816942-AU-0	SEQUOIA MORTGAGE TRUST 2026-INV1	06/01/2026	PAYDOWN		1,101,945	1,101,945	1,086,966	0	0	14,980	0	14,980	0	1,101,945	0	0	0	17,752	01/01/2056	1.B FE
81743B-AK-3	SEQUOIA MORTGAGE TRUST 2024-4	06/01/2026	PAYDOWN		739,792	739,792	735,012	738,908	0	884	0	884	0	739,792	0	0	0	17,272	05/01/2054	1.A
81743D-AB-9	SEQUOIA MORTGAGE TRUST 2024-6	06/01/2026	PAYDOWN		1,020,377	1,020,377	1,018,145	1,018,791	0	1,585	0	1,585	0	1,020,377	0	0	0	23,453	07/03/2054	1.A
81744N-AH-3	SEQUOIA MORTGAGE TRUST 2012-6	06/01/2026	PAYDOWN		15,980	15,980	16,140	15,980	0	0	0	0	0	15,980	0	0	0	242	12/01/2042	1.A FM
81745A-AF-4	SEQUOIA MORTGAGE TRUST 2013-5	06/01/2026	PAYDOWN		45,507	45,507	44,711	45,505	0	2	0	2	0	45,507	0	0	0	605	05/01/2043	1.A
81745E-AD-1	SEQUOIA MORTGAGE TRUST 2013-8	06/01/2026	PAYDOWN		93,941	93,941	92,943	93,941	0	0	0	0	0	93,941	0	0	0	1,485	06/01/2043	1.A
81745L-BN-2	SEQUOIA MORTGAGE TRUST 2014-4	06/01/2026	PAYDOWN		33,861	33,861	34,043	33,861	0	0	0	0	0	33,861	0	0	0	551	11/01/2044	1.A
81745M-AE-1	SEQUOIA MORTGAGE TRUST 2013-2	06/01/2026	PAYDOWN		78,319	78,319	78,123	78,319	0	0	0	0	0	78,319	0	0	0	1,209	02/01/2043	1.A
81745Q-AA-0	SEQUOIA MORTGAGE TRUST 2015-1	06/01/2026	PAYDOWN		54,337	54,337	54,482	54,209	0	128	0	128	0	54,337	0	0	0	842	01/01/2045	1.A
81746F-CD-5	SEQUOIA MORTGAGE TRUST 2017-6	06/01/2026	PAYDOWN		46,264	46,264	41,101	42,015	0	4,248	0	4,248	0	46,264	0	0	0	733	09/01/2047	1.A
81746K-CB-8	SEQUOIA MORTGAGE TRUST 2017-2	06/01/2026	PAYDOWN		180,196	180,196	162,176	170,371	0	9,825	0	9,825	0	180,196	0	0	0	2,506	02/01/2047	1.A
81746R-CB-3	SEQUOIA MORTGAGE TRUST 2016-2	06/01/2026	PAYDOWN		39,717	39,717	39,755	39,720	0	(3)	0	(3)	0	39,717	0	0	0	615	08/01/2046	1.A
81746V-AU-4	SEQUOIA MORTGAGE TRUST 2018-3	06/01/2026	PAYDOWN		10,588	10,588	10,455	10,586	0	2	0	2	0	10,588	0	0	0	136	03/01/2048	1.A
81746X-CD-6	SEQUOIA MORTGAGE TRUST 2017-3	06/01/2026	PAYDOWN		129,872	129,872	118,366	121,048	0	8,824	0	8,824	0	129,872	0	0	0	2,033	04/01/2047	1.A
81747D-CH-0	SEQUOIA MORTGAGE TRUST 2018-CH1	06/01/2026	PAYDOWN		86,240	86,240	81,604	82,659	0	3,581	0	3,581	0	86,240	0	0	0	1,735	02/01/2048	1.A
81747G-CC-4	SEQUOIA MORTGAGE TRUST 2018-5	06/01/2026	PAYDOWN		46,068	46,068	41,179	25,424	0	3,347	0	3,347	0	46,068	0	0	0	546	05/01/2048	1.A
81747J-AA-4	SEQUOIA MORTGAGE TRUST 2018-6	06/01/2026	PAYDOWN		19,052	19,052	19,338	19,052	0	0	0	0	0	19,052	0	0	0	363	07/01/2048	1.A
81747J-CE-4	SEQUOIA MORTGAGE TRUST 2018-6	06/01/2026	PAYDOWN		91,530	91,530	85,580	86,995	0	4,535	0	4,535	0	91,530	0	0	0	1,756	07/01/2048	1.A
81749H-AT-5	SEQUOIA MORTGAGE TRUST 2024-2	06/01/2026	PAYDOWN		353,564	353,564	349,310	350,987	0	2,577	0	2,577	0	353,564	0	0	0	7,753	03/01/2054	1.A
81749T-AU-6	SEQUOIA MORTGAGE TRUST 2025-S1	06/01/2026	PAYDOWN		420,070	420,070	332,774	337,723	0	82,347	0	82,347	0	420,070	0	0	0	4,434	09/01/2054	1.A
81749X-AA-1	SEQUOIA MORTGAGE TRUST 2025-12	06/01/2026	PAYDOWN		2,228,859	2,228,859	2,230,601	2,230,567	0	(1,708)	0	(1,708)	0	2,228,859	0	0	0	46,189	12/01/2055	1.A FE
81750D-AA-1	SEQUOIA MORTGAGE TRUST 2025-13	06/01/2026	PAYDOWN		2,044,977	2,044,977	2,046,894	2,046,886	0	(1,909)	0	(1,909)	0	2,044,977	0	0	0	45,890	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		6,096,050	6,096,050	6,056,998	0	0	39,053	0	39,053	0	6,096,050	0	0	0	97,277	02/01/2056	1.A FE
81750K-AU-1	SEQUOIA MORTGAGE TRUST 2026-1	06/01/2026	PAYDOWN		1,270,011	1,270,010	1,270,010	0	0	0	0	0	0	1,270,010	0	0	0	22,293	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	(77)	0	(77)	0	(77)	0	77	77	(138)	02/25/2056	1.A FE
81750W-AA-9	SEQUOIA MORTGAGE TRUST 2026-INV3	06/01/2026	PAYDOWN		255,246	255,246	254,688	0	0	558	0	558	0	255,246	0	0	0	1,170	05/01/2056	1.A FE
82280Q-BZ-3	SHELLPOINT CO-ORIGINATOR TRUST 2015-1	06/01/2026	PAYDOWN		155,274	155,274	151,897	154,896	0	378	0	378	0	155,274	0	0	0	2,829	08/01/2045	1.A
82280Q-CB-5	SHELLPOINT CO-ORIGINATOR TRUST 2015-1	06/01/2026	PAYDOWN		149,398	149,398	148,861	142,903	0	6,495	0	6,495	0	149,398	0	0	0	2,722	08/01/2045	1.A
89175J-AA-8	TOWD POINT MORTGAGE TRUST 2017-6	06/01/2026	PAYDOWN		161,647	161,647	155,181	160,489	0	1,158	0	1,158	0	161,647	0	0	0	1,885	10/01/2057	1.A
891944-AB-6	TOWD POINT MORTGAGE TRUST 2024-5	06/01/2026	PAYDOWN		1,409,540	1,409,540	1,378,045	1,394,013	0	15,527	0	15,527	0	1,409,540	0	0	0	28,406	10/01/2064	1.C
89617F-AC-8	TRICON RESIDENTIAL 2025-SFR2 TRUST	06/01/2026	PAYDOWN		248	248	248	248	0	0	0	0	0	248	0	0	0	7	08/01/2044	1.G FE
91825K-AA-5	VINE 2023-SFR1 TRUST	06/01/2026	PAYDOWN		1,368,524	1,368,524	1,330,035	1,339,345	0	29,179	0	29,179	0	1,368,524	0	0	0	27,602	12/01/2040	1.A FE
92538F-AC-8	VERUS SECURITIZATION TRUST 2021-2	06/01/2026	PAYDOWN		216,312	216,312	192,247	204,520	0	11,792	0	11,792	0	216,312	0	0	0	1,406	02/01/2066	1.A
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
92539Y-AC-6	VERUS SECURITIZATION TRUST 2023-7	06/01/2026	PAYDOWN		291,038	291,038	297,314	294,871	0	(3,833)	0	(3,833)	0	291,038	0	0	0	8,284	10/01/2068	1.B
92540C-AB-3	VERUS SECURITIZATION TRUST 2023-INV3	06/01/2026	PAYDOWN		502,011	502,011	510,541	509,975	0	(7,964)	0	(7,964)	0	502,011	0	0	0	14,325	11/01/2068	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 Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
92540D-AC-9	VERUS SECURITIZATION TRUST 2023-8	06/01/2026	PAYDOWN		379,415	379,415	385,581	383,325	0	(3,910)	0	(3,910)	0	379,415	0	0	0	10,789	12/01/2068	1.A
92737D-AA-6	VINE 2024-SFR1 TRUST	06/01/2026	PAYDOWN		409,224	409,224	393,239	396,857	0	12,367	0	12,367	0	409,224	0	0	0	8,246	03/01/2041	1.A FE
927958-AC-2	VISIO 2023-1 TRUST	06/01/2026	PAYDOWN		342,420	342,420	348,252	348,479	0	(6,059)	0	(6,059)	0	342,420	0	0	0	10,310	03/01/2058	1.C FE
949831-AS-0	WELLS FARGO MORTGAGE BACKED SECURITIES 2	06/01/2026	PAYDOWN		3,905	3,905	3,942	3,905	0	0	0	0	0	3,905	0	0	0	49	07/01/2049	1.A
95002T-AA-2	WELLS FARGO MORTGAGE BACKED SECURITIES 2	06/01/2026	PAYDOWN		24,008	24,008	20,031	21,175	0	2,832	0	2,832	0	24,008	0	0	0	294	06/01/2050	1.A
97652Q-BK-4	WINWATER MORTGAGE LOAN TRUST 2014-2	06/01/2026	PAYDOWN		19,159	19,159	19,997	19,159	0	0	0	0	0	19,159	0	0	0	322	09/01/2044	1.A
97652R-BA-4	WINWATER MORTGAGE LOAN TRUST 2014-3	06/01/2026	PAYDOWN		27,090	27,090	27,441	27,090	0	0	0	0	0	27,090	0	0	0	481	11/01/2044	1.A
97652R-BB-2	WINWATER MORTGAGE LOAN TRUST 2014-3	06/01/2026	PAYDOWN		22,214	22,214	23,054	22,214	0	0	0	0	0	22,214	0	0	0	370	11/01/2044	1.A
97652T-BD-4	WINWATER MORTGAGE LOAN TRUST 2015-1	06/01/2026	PAYDOWN		92,291	92,291	89,915	92,291	0	0	0	0	0	92,291	0	0	0	1,705	01/01/2045	1.A
97652U-BE-9	WINWATER MORTGAGE LOAN TRUST 2015-2	06/01/2026	PAYDOWN		64,338	64,338	65,801	64,338	0	0	0	0	0	64,338	0	0	0	1,159	02/01/2045	1.A
97652U-BF-6	WINWATER MORTGAGE LOAN TRUST 2015-2	06/01/2026	PAYDOWN		72,139	72,139	72,342	72,139	0	0	0	0	0	72,139	0	0	0	1,303	02/01/2045	1.A
97654D-AQ-9	WINWATER MORTGAGE LOAN TRUST 2015-5	06/01/2026	PAYDOWN		8,041	8,041	8,106	8,053	0	(12)	0	(12)	0	8,041	0	0	0	133	08/01/2045	1.A
97654D-BZ-8	WINWATER MORTGAGE LOAN TRUST 2015-5	06/01/2026	PAYDOWN		81,303	81,303	75,815	77,390	0	3,913	0	3,913	0	81,303	0	0	0	1,398	08/01/2045	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					112,862,997	112,850,825	111,442,182	53,646,786	0	960,446	0	960,446	0	112,803,809	0	59,189	59,189	2,042,520	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-AE-3	AXMF RE-REMIC TRUST 2025-SBRR1	06/01/2026	PAYDOWN		183,306	183,306	167,897	0	0	15,409	0	15,409	0	183,306	0	0	0	4,362	04/01/2058	3.C FE
05490T-AN-2	BBCCRE TRUST 2015-GTP	05/06/2026	PAYDOWN		0	0	84,037	0	0	0	0	0	0	0	0	0	0	4,178	08/06/2033	2.C FE
05491U-BE-7	BBCMS MORTGAGE TRUST 2018-C2	06/01/2026	PAYDOWN		0	0	29,147	8,414	0	(1,136)	0	(1,136)	0	0	0	0	0	2,087	12/01/2051	1.A FE
05492T-AE-0	BBCMS MORTGAGE TRUST 2020-C6	06/01/2026	PAYDOWN		0	0	9,496	6,812	0	(482)	0	(482)	0	0	0	0	0	880	02/01/2053	1.A FE
054975-AG-2	BBCMS MORTGAGE TRUST 2022-C18	06/01/2026	PAYDOWN		0	0	5,101	4,067	0	(134)	0	(134)	0	0	0	0	0	283	12/01/2055	1.A FE
05550M-AV-6	BARCLAYS COMMERCIAL MORTGAGE TRUST 2019-	06/01/2026	PAYDOWN		0	0	8,342	2,913	0	(318)	0	(318)	0	0	0	0	0	433	05/01/2052	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
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	9,794	9,778	0	(283)	0	(283)	0	0	0	0	0	568	12/01/2058	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
055985-AG-0	BMO 2023-C6 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	7,041	5,696	0	(217)	0	(217)	0	0	0	0	0	427	09/01/2056	1.A FE
055986-AD-5	BMO 2023-5C1 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	258	125	0	(19)	0	(19)	0	0	0	0	0	27	08/01/2056	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
05609Q-AE-6	BX COMMERCIAL MORTGAGE TRUST 2021-ACNT	06/15/2026	PAYDOWN		124,624	124,624	124,322	124,624	0	0	0	0	0	124,624	0	0	0	2,518	11/15/2038	1.A
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
05610C-AG-9	BMO 2023-C4 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	5,282	4,023	0	(155)	0	(155)	0	0	0	0	0	295	02/01/2056	1.A FE
05615D-AE-7	BMO 2025-C12 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	5,012	4,775	0	(143)	0	(143)	0	0	0	0	0	292	06/01/2058	1.A FE
06054M-AE-3	BANK OF AMERICA MERRILL LYNCH COMMERCIAL	05/01/2026	PAYDOWN		1,691,626	1,691,626	1,597,066	1,686,637	0	4,989	0	4,989	0	1,691,626	0	0	0	21,182	07/01/2049	1.A
06211E-AM-3	BANK5 2023-5YR3	06/01/2026	PAYDOWN		0	0	164	81	0	(13)	0	(13)	0	0	0	0	0	17	09/01/2056	1.A FE
06540G-AW-8	BANK 2024-BNK47	06/01/2026	PAYDOWN		0	0	2,718	2,332	0	(88)	0	(88)	0	0	0	0	0	164	06/01/2057	1.A FE
06540R-AF-1	BANK 2017-BNK9	06/01/2026	PAYDOWN		0	0	9,179	1,953	0	(535)	0	(535)	0	0	0	0	0	445	11/01/2054	1.A FE
06541D-CD-4	BANK 2023-BNK46	06/01/2026	PAYDOWN		0	0	2,018	1,529	0	(73)	0	(73)	0	0	0	0	0	132	08/01/2056	1.A FE
06541H-AF-2	BANK 2025-BNK51	06/01/2026	PAYDOWN		0	0	11,310	11,292	0	(318)	0	(318)	0	0	0	0	0	649	12/11/2067	1.A FE
06541M-BT-0	BANK 2022-BNK42	06/01/2026	PAYDOWN		0	0	4,386	2,535	0	(189)	0	(189)	0	0	0	0	0	280	06/01/2055	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
07337A-AJ-5	BBCMS MORTGAGE TRUST 2025-C32	06/01/2026	PAYDOWN		0	0	55,022	50,929	0	(1,188)	0	(1,188)	0	0	0	0	0	3,571	02/01/2062	1.A FE
07337D-AH-3	BBCMS MORTGAGE TRUST 2025-C35	06/01/2026	PAYDOWN		0	0	1,873	1,821	0	(53)	0	(53)	0	0	0	0	0	106	07/01/2058	1.A FE
08162C-AJ-9	BENCHMARK 2018-B6 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	49,554	10,171	0	(1,875)	0	(1,875)	0	0	0	0	0	3,595	10/01/2051	1.D FE
08163B-BF-7	BENCHMARK 2020-B22 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	12,552	8,587	0	(599)	0	(599)	0	0	0	0	0	949	01/01/2054	1.A FE
08163R-BS-4	BENCHMARK 2022-B35 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	2,699	1,698	0	(101)	0	(101)	0	0	0	0	0	164	05/01/2055	1.A FE
08163T-AG-7	BENCHMARK 2023-V2 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	1,600	687	0	(123)	0	(123)	0	0	0	0	0	165	05/01/2055	1.A FE
081925-AF-6	BENCHMARK 2023-B39 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	3,436	2,701	0	(108)	0	(108)	0	0	0	0	0	209	07/01/2056	1.A FE
081935-AY-4	BENCHMARK 2025-B41 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	3,540	3,452	0	(101)	0	(101)	0	0	0	0	0	203	07/01/2068	1.A FE
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
12529M-AB-4	CANTOR COMMERCIAL REAL ESTATE LENDING 20	06/01/2026	PAYDOWN		12	12	12	12	0	0	0	0	0	12	0	0	0	0	05/01/2052	1.A
12529M-AG-3	CANTOR COMMERCIAL REAL ESTATE LENDING 20	06/01/2026	PAYDOWN		0	0	7,791	4,116	0	(358)	0	(358)	0	0	0	0	0	787	05/01/2052	1.A FE
12532A-BD-0	CFCRE COMMERCIAL MORTGAGE TRUST 2016-C6	06/01/2026	PAYDOWN		0	0	573,397	17,324	0	(19,618)	0	(19,618)	0	0	0	0	0	31,496	11/01/2049	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 CUSIP Identification	2 Description	3 Disposal Date	4 Name of Purchaser	5 Number of Shares of Stock	6 Consideration	7 Par Value	8 Actual Cost	9 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 10 Unrealized Valuation Increase/ (Decrease)	11 Current Year's (Amortization)/ Accretion	12 Current Year's Other Than Temporary Impairment Recognized	13 Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	14 Total Foreign Exchange Change in Book /Adjusted Carrying Value	15 Book/ Adjusted Carrying Value at Disposal Date	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Bond Interest/ Stock Dividends Received During Year	20 Stated Contractual Maturity Date	21 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
12591Q-AS-1	COMM 2014-UBS4 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	653,992	0	0	0	0	0	0	0	0	0	0	24,304	08/01/2047	1.E 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	4,618	0	0	0	0	0	0	0	0	0	0	148	09/01/2047	1.A FE
12593J-BK-1	COMM 2015-CCRE24 MORTGAGE TRUST	06/01/2026	PAYDOWN		1,365,182	1,365,182	1,254,572	1,365,182	0	0	0	0	0	1,365,182	0	0	0	24,137	08/01/2048	1.A
12596W-AE-4	CSAIL 2019-C16 COMMERCIAL MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	302	167	0	(18)	0	(18)	0	0	0	0	0	30	06/01/2052	1.A FE
12597D-AF-2	CSAIL 2019-C18 COMMERCIAL MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	25,367	9,920	0	(964)	0	(964)	0	0	0	0	0	1,396	12/01/2052	1.A FE
12636M-AJ-7	CSAIL 2016-C6 COMMERCIAL MORTGAGE TRUST	06/01/2026	PAYDOWN		4,218,837	4,218,837	3,852,325	4,195,840	0	22,997	0	22,997	0	4,218,837	0	0	0	50,675	01/01/2049	1.A
12637U-AY-5	CSAIL 2016-C7 COMMERCIAL MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	922,571	66,356	0	(38,047)	0	(38,047)	0	0	0	0	0	43,439	11/01/2049	1.A FE
17290X-AW-0	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	05/01/2026	PAYDOWN		5,834,955	5,834,955	5,611,358	5,827,307	0	7,648	0	7,648	0	5,834,955	0	0	0	92,379	04/01/2049	1.A
17290Y-AX-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2016	05/01/2026	PAYDOWN		0	0	2,532,958	108,710	0	(108,710)	0	(108,710)	0	0	0	0	0	123,992	05/01/2049	1.B FE
17323V-BD-6	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	06/01/2026	PAYDOWN		74,702	74,702	71,623	74,702	0	0	0	0	0	74,702	0	0	0	1,170	04/01/2048	1.A
17323Y-AD-1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2015	05/01/2026	PAYDOWN		144,514	144,514	140,025	144,514	0	0	0	0	0	144,514	0	0	0	453	06/01/2048	1.A
17326D-AJ-1	CITIGROUP COMMERCIAL MORTGAGE TRUST 2017	06/01/2026	PAYDOWN		0	0	51,552	7,320	0	(2,130)	0	(2,130)	0	0	0	0	0	2,871	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
23312L-AW-8	DBJPM 16-C1 MORTGAGE TRUST	06/01/2026	PAYDOWN		0	0	1,157,635	6,268	0	(8,728)	0	(8,728)	0	0	0	0	0	50,556	05/01/2049	1.C FE
30289H-AG-6	FREMF 2016-K55 MORTGAGE TRUST	05/01/2026	PAYDOWN		8,590,000	8,590,000	8,263,889	8,567,163	0	22,837	0	22,837	0	8,590,000	0	0	0	123,361	04/01/2049	1.A
30289U-AU-6	FREMF 2016-K56 MORTGAGE TRUST	06/01/2026	PAYDOWN		2,653,000	2,653,000	2,564,847	2,636,349	0	16,651	0	16,651	0	2,653,000	0	0	0	52,417	06/01/2049	1.A
30298F-AJ-3	FREMF 2019-K735 MORTGAGE TRUST	05/01/2026	MATURITY		3,370,000	3,370,000	3,152,073	3,346,828	0	23,172	0	23,172	0	3,370,000	0	0	0	56,793	05/01/2026	1.A
30298F-AK-0	FREMF 2019-K735 MORTGAGE TRUST	05/01/2026	MATURITY		1,000,000	1,000,000	965,156	994,481	0	5,519	0	5,519	0	1,000,000	0	0	0	16,853	05/01/2026	1.A
36186T-AA-4	GMAC COMMERCIAL MORTGAGE ASSET CORP	06/10/2026	PAYDOWN		51,689	51,689	60,993	58,278	0	(6,589)	0	(6,589)	0	51,689	0	0	0	1,303	11/10/2040	2.C FE
36250G-AU-9	GS MORTGAGE SECURITIES TRUST 2015-GC30	06/01/2026	PAYDOWN		12,600	12,600	12,984	12,600	0	0	0	0	0	12,600	0	0	0	206	05/01/2050	1.A
46590K-AN-4	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	06/01/2026	PAYDOWN		0	0	1,598	0	0	0	0	0	0	0	0	0	0	62	01/01/2049	1.D FE
46590L-AT-9	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		2,580,386	2,580,386	2,431,711	2,569,821	0	10,565	0	10,565	0	2,580,386	0	0	0	35,613	06/01/2049	1.A
46639J-AK-6	JP MORGAN CHASE COMMERCIAL MORTGAGE SECU	06/01/2026	PAYDOWN		21,888	21,888	20,727	21,888	0	0	0	0	0	21,888	0	0	0	684	12/01/2047	1.A
46643P-BG-4	JPMBB COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		0	0	6,786	6	0	0	0	0	0	0	0	0	0	171	11/01/2047	1.D FE
46646R-AJ-2	JPMDB COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		1,465,433	1,465,433	1,348,370	1,428,210	0	37,223	0	37,223	0	1,465,433	0	0	0	23,017	12/01/2049	1.A
48128K-AV-3	JPMCC COMMERCIAL MORTGAGE SECURITIES TRU	06/01/2026	PAYDOWN		0	0	15,859	2,268	0	(680)	0	(680)	0	0	0	0	0	808	07/01/2050	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
49308V-AF-4	KEY COMMERCIAL MORTGAGE SECURITIES TRUST	06/01/2026	PAYDOWN		0	0	21,628	10,173	0	(952)	0	(952)	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	3,626	2,811	0	(126)	0	(126)	0	0	0	0	0	230	05/01/2056	1.A FE
61690Y-BV-3	MORGAN STANLEY CAPITAL I TRUST 2016-BNK2	06/01/2026	PAYDOWN		0	0	42,823	3,875	0	(2,062)	0	(2,062)	0	0	0	0	0	2,479	11/01/2049	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
61691J-AW-4	MORGAN STANLEY CAPITAL I TRUST 2017-H1	06/01/2026	PAYDOWN		0	0	141,071	16,855	0	(5,086)	0	(5,086)	0	0	0	0	0	7,607	06/01/2050	1.A FE
61691Y-AP-6	MORGAN STANLEY CAPITAL I TRUST 2021-L5	06/01/2026	PAYDOWN		0	0	605,742	365,652	0	(17,026)	0	(17,026)	0	0	0	0	0	37,582	05/01/2054	1.A FE
61766E-BF-1	MORGAN STANLEY BANK OF AMERICA MERRILL L	04/01/2026	PAYDOWN		0	0	292,265	392	0	(2,740)	0	(2,740)	0	0	0	0	0	13,270	05/01/2049	1.A FE
61779C-AN-4	MORGAN STANLEY BANK OF AMERICA MERRILL L	06/01/2026	PAYDOWN		0	0	37,438	36,416	0	(846)	0	(846)	0	0	0	0	0	2,490	08/01/2058	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
78419C-AG-9	SG COMMERCIAL MORTGAGE SECURITIES TRUST	06/01/2026	PAYDOWN		0	0	1,299,556	43,193	0	(46,706)	0	(46,706)	0	0	0	0	0	74,239	10/01/2048	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
90278K-BB-6	UBS COMMERCIAL MORTGAGE TRUST 2018-C14	06/01/2026	PAYDOWN		0	0	97,681	33,415	0	(6,488)	0	(6,488)	0	0	0	0	0	7,419	12/01/2051	1.A FE
90353D-AX-3	UBS COMMERCIAL MORTGAGE TRUST 2018-C12	04/01/2026	PAYDOWN		1,498,218	1,498,218	1,415,933	1,498,218	0	0	0	0	0	1,498,218	0	0	0	19,347	08/01/2051	1.A
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
92259W-AA-2	VELOCITY COMMERCIAL CAPITAL LOAN TRUST 2	06/01/2026	PAYDOWN		187,427	187,427	188,832	188,452	0	(1,026)	0	(1,026)	0	187,427	0	0	0	4,636	08/01/2054	1.A FE
92890K-BC-8	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C22	05/01/2026	PAYDOWN		46,558	46,558	43,604	46,558	0	0	0	0	0	46,558	0	0	0	758	09/01/2057	1.A
92890K-BD-6	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C22	05/01/2026	PAYDOWN		0	0	3,743	0	0	0	0	0	0	0	0	0	0	75	09/01/2057	1.C FE
92939H-BA-2	WFRBS COMMERCIAL MORTGAGE TRUST 2014-C23	06/01/2026	PAYDOWN		25,508	25,508	24,169	25,508	0	0	0	0	0	25,508	0	0	0	415	10/15/2057	1.A
94989A-BA-2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		1,796,819	1,796,819	1,715,331	1,796,819	0	0	0	0	0	1,796,819	0	0	0	37,004	12/01/2047	1.A
94989D-BC-2	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	05/01/2026	PAYDOWN		35,255	35,255	31,696	35,255	0	0	0	0	0	35,255	0	0	0	516	02/01/2048	1.A
94989M-AG-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		1,028,970	1,028,970	988,454	1,028,970	0	0	0	0	0	1,028,970	0	0	0	19,343	07/01/2058	1.A
94989W-AZ-0	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		29,182	29,182	27,916	29,182	0	0	0	0	0	29,182	0	0	0	509	11/01/2048	1.A
95000D-BG-5	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	04/01/2026	PAYDOWN		0	0	396,182	6,095	0	(16,353)	0	(16,353)	0	0	0	0	0	23,151	06/01/2049	1.A FE
95000J-AY-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	494,571	30,319	0	(19,812)	0	(19,812)	0	0	0	0	0	26,865	12/01/2059	1.A FE
95000K-BE-4	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	2,650,453	107,746	0	(110,954)	0	(110,954)	0	0	0	0	0	180,771	11/01/2049	1.A FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
95001J-AY-3	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	17,206	4,432	0	(790)	0	(790)	0	0	0	0	0	1,014	05/01/2051	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
95004B-AX-9	WELLS FARGO COMMERCIAL MORTGAGE TRUST 20	06/01/2026	PAYDOWN		0	0	2,847	2,649	0	(87)	0	(87)	0	0	0	0	0	168	02/01/2058	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					45,148,662	45,148,662	55,937,956	45,935,042	0	(272,492)	0	(272,492)	0	45,148,662	0	0	0	1,461,870	XXX	XXX
00193A-AE-4	AREIT 2024-CRE9 LTD	06/17/2026	PAYDOWN		3,500,000	3,500,000	3,491,250	3,496,321	0	3,679	0	3,679	0	3,500,000	0	0	0	109,916	05/17/2041	1.D 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
04002B-AA-3	AREIT 2023-CRE8 LTD	06/17/2026	PAYDOWN		1,186,374	1,186,374	1,180,442	1,183,734	0	2,640	0	2,640	0	1,186,374	0	0	0	27,418	08/17/2041	1.A FE
04941T-AU-4	ATLAS SENIOR LOAN FUND VII LTD	05/27/2026	PAYDOWN		3,498,042	3,498,042	3,501,540	3,498,042	0	0	0	0	0	3,498,042	0	0	0	97,245	11/27/2031	1.A FE
04942J-AE-1	ATLAS SENIOR LOAN FUND X LTD	04/15/2026	PAYDOWN		1,026,754	1,026,754	1,030,040	1,028,611	0	(1,857)	0	(1,857)	0	1,026,754	0	0	0	28,816	01/15/2031	1.A FE
04943A-AG-4	ATLAS SENIOR SECURED LOAN FUND VIII LTD	04/16/2026	PAYDOWN		187,402	187,402	185,435	186,959	0	443	0	443	0	187,402	0	0	0	6,248	01/16/2030	1.A FE
055983-AC-4	BSPRT 2022-FL8 ISSUER LTD	04/15/2026	PAYDOWN		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	188,508	02/15/2037	1.A FE
05610V-AA-0	BSPRT 2023-FL10 ISSUER LTD	06/15/2026	PAYDOWN		2,714,121	2,714,121	2,700,550	2,714,047	0	73	0	73	0	2,714,121	0	0	0	70,014	09/15/2035	1.A FE
09203W-AQ-8	BLACK DIAMOND CLO 2016-1 LTD	04/27/2026	PAYDOWN		3,448,408	3,448,408	3,374,239	3,409,102	0	39,306	0	39,306	0	3,448,408	0	0	0	100,672	04/26/2031	1.A FE
09203W-BC-8	BLACK DIAMOND CLO 2016-1 LTD	04/26/2026	PAYDOWN		3,451,514	3,451,514	3,451,514	3,451,514	0	0	0	0	0	3,451,514	0	0	0	49,262	04/26/2031	1.A FE
09630G-AQ-6	BLUEMOUNTAIN CLO XXVI LTD	06/17/2026	PAYDOWN		12,000,000	12,000,000	12,000,000	12,000,000	0	0	0	0	0	12,000,000	0	0	0	463,135	10/20/2034	1.C FE
14889D-AQ-1	CATAMARAN CLO 2014-1 LTD	04/22/2026	PAYDOWN		2,326,621	2,326,621	2,309,843	2,316,263	0	10,358	0	10,358	0	2,326,621	0	0	0	72,761	04/22/2030	1.A FE
26829C-BA-4	MAN GLG US CLO	04/20/2026	PAYDOWN		725,924	725,924	721,364	723,836	0	2,088	0	2,088	0	725,924	0	0	0	20,804	04/22/2030	1.A FE
282523-AT-6	1828 CLO LTD	04/15/2026	PAYDOWN		3,323,142	3,323,142	3,298,219	3,301,555	0	21,587	0	21,587	0	3,323,142	0	0	0	99,983	10/15/2031	1.A FE
28623A-AN-5	ELEVATION CLO 2016-5 LTD	05/13/2026	BANC/AMERICA SECUR.L		20,025,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	25,000	25,000	566,571	01/25/2038	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
39809G-AC-9	GREYWOLF CLO VI LTD	04/27/2026	PAYDOWN		2,040,855	2,040,855	2,028,100	2,033,281	0	7,575	0	7,575	0	2,040,855	0	0	0	58,342	04/26/2031	1.A FE
43133K-AC-9	HILDENE COMMUNITY FUNDING CDO LTD	05/01/2026	PAYDOWN		18,064	18,064	15,540	16,117	0	1,947	0	1,947	0	18,064	0	0	0	235	11/01/2035	1.B FE
50200W-AC-6	LCM 28 LTD	04/20/2026	PAYDOWN		5,354,267	5,354,267	5,354,267	5,354,267	0	0	0	0	0	5,354,267	0	0	0	152,637	10/20/2030	1.A 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		217,026	217,026	213,906	214,859	0	2,166	0	2,166	0	217,026	0	0	0	4,581	02/19/2037	1.A FE
55416A-AG-4	MF1 2024-FL14 LLC	05/19/2026	PAYDOWN		6,875,000	6,875,000	6,857,813	6,865,608	0	9,392	0	9,392	0	6,875,000	0	0	0	201,082	03/19/2039	1.G FE
60689W-BZ-3	MJX VENTURE MANAGEMENT II LLC	04/15/2026	PAYDOWN		472,767	472,767	472,767	472,767	0	0	0	0	0	472,767	0	0	0	13,459	01/15/2031	1.A FE
67102S-AN-4	OCP CLO 2014-5 LTD	04/27/2026	PAYDOWN		1,386,636	1,386,636	1,387,347	1,387,027	0	(390)	0	(390)	0	1,386,636	0	0	0	38,028	04/26/2031	1.A FE
67112M-AG-0	OZLM XX LTD	05/14/2026	PAYDOWN		2,000,000	2,000,000	1,982,500	1,987,270	0	12,730	0	12,730	0	2,000,000	0	0	0	79,847	04/20/2031	1.C FE
67576F-AE-9	OCTAGON INVESTMENT PARTNERS 18-R LTD	04/16/2026	PAYDOWN		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	139,412	04/16/2031	1.B FE
67590G-BQ-1	OCTAGON INVESTMENT PARTNERS XVII LTD	04/27/2026	PAYDOWN		3,278,000	3,278,000	3,212,440	3,231,821	0	46,179	0	46,179	0	3,278,000	0	0	0	108,127	01/25/2031	1.D FE
69355D-AL-1	PPM CLO 2018-1 LTD	04/13/2026	PAYDOWN		7,083,008	7,083,008	7,082,639	7,079,443	0	3,565	0	3,565	0	7,083,008	0	0	0	209,039	07/15/2031	1.A FE
83607E-AA-0	SOUND POINT CLO V-R LTD	04/20/2026	PAYDOWN		830,518	830,518	830,518	830,518	0	0	0	0	0	830,518	0	0	0	21,787	07/18/2031	1.A FE
83610J-AA-4	SOUND POINT CLO XIX LTD	04/15/2026	PAYDOWN		178,727	178,727	175,868	177,498	0	1,230	0	1,230	0	178,727	0	0	0	4,564	04/15/2031	1.A FE
83610J-AC-0	SOUND POINT CLO XIX LTD	04/15/2026	PAYDOWN		1,209,916	1,209,916	1,209,916	1,209,916	0	0	0	0	0	1,209,916	0	0	0	33,650	04/15/2031	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	05/14/2026	BANC/AMERICA SECUR.L		20,010,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	10,000	10,000	484,733	10/20/2036	1.A FE
92916W-AE-9	VOYA CLO 2013-2 LTD	04/27/2026	PAYDOWN		1,621,730	1,621,730	1,621,730	1,621,730	0	0	0	0	0	1,621,730	0	0	0	44,475	04/25/2031	1.A FE
93655P-AJ-6	WARWICK CAPITAL CLO 3 LTD	06/04/2026	PAYDOWN		10,000,000	10,000,000	10,052,500	10,049,605	0	(49,605)	0	(49,605)	0	10,000,000	0	0	0	381,609	04/20/2037	1.C FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					139,722,923	139,687,923	139,468,596	139,572,003	0	115,921	0	115,921	0	139,687,923	0	35,000	35,000	3,989,624	XXX	XXX
00213V-AA-2	ARC FINANCE 2013-1 LLC	04/03/2026	PAYDOWN		6,609,996	6,609,996	4,708,491	6,609,996	0	0	0	0	0	6,609,996	0	0	0	0	12/26/2056	1.B PL
05377R-EK-6	AVIS BUDGET RENTAL CAR FUNDING AESOP LLC	06/20/2026	PAYDOWN		1,270,000	1,270,000	1,189,682	1,250,192	0	19,808	0	19,808	0	1,270,000	0	0	0	11,271	08/20/2027	2.C FE
09748R-AC-2	BOJANGLES ISSUER LLC	05/20/2026	PAYDOWN		35,000	35,000	34,972	34,978	0	22	0	22	0	35,000	0	0	0	1,152	11/20/2054	2.B FE
12530M-AE-5	CF HIPPOLYTA ISSUER LLC	06/15/2026	PAYDOWN		25,282	25,282	23,779	25,047	0	235	0	235	0	25,282	0	0	0	161	03/15/2061	1.E FE
193938-AB-3	COLLEGE AVE STUDENT LOANS 2023-A LLC	06/25/2026	PAYDOWN		72,250	72,250	72,235	72,242	0	8	0	8	0	72,250	0	0	0	1,600	05/25/2055	1.A FE
19423U-AA-0	COLLEGE AVE STUDENT LOANS 2024-B LLC	06/25/2026	PAYDOWN		316,761	316,761	320,869	320,069	0	(3,309)	0	(3,309)	0	316,761	0	0	0	7,475	08/25/2054	1.A FE
233046-AS-0	DB MASTER FINANCE LLC	05/20/2026	PAYDOWN		8,125	8,125	7,160	7,316	0	809	0	809	0	8,125	0	0	0	113	11/20/2051	2.B FE
255396-AB-9	DIVIDEND SOLAR LOANS 2018-1 LLC	06/20/2026	PAYDOWN		46,872	46,872	46,577	46,798	0	75	0	75	0	46,872	0	0	0	833	07/20/2038	1.F FE
26829X-AB-7	ECMC GROUP STUDENT LOAN TRUST 2019-1	06/25/2026	PAYDOWN		43,305	43,305	43,124	43,305	0	0	0	0	0	43,305	0	0	0	850	07/25/2069	1.B FE
30167J-AF-1	EXETER AUTOMOBILE RECEIVABLES TRUST 2022	06/15/2026	PAYDOWN		311,015	311,015	299,692	309,864	0	1,150	0	1,150	0	311,015	0	0	0	3,881	06/15/2028	1.A FE
31739X-AC-4	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	PAYDOWN		253,118	253,118	243,624	245,839	0	7,259	0	7,259	0	253,118	0	0	0	3,909	07/25/2075	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
31739X-AD-2	FINANCE OF AMERICA STRUCTURED SECURITIES	06/25/2026	PAYDOWN		115,290	115,290	110,682	111,756	0	3,524	0	3,524	0	115,290	0	0	0	1,780	07/25/2075	1.A FE
36244W-AA-7	GSAMP TRUST 2006-S5	06/25/2026	PAYDOWN		1,390	1,390	50	11	39	0	0	39	0	50	0	1,340	1,340	0	09/25/2036	1.A FM
393505-NC-2	CONSECO FINANCE CORP	06/15/2026	PAYDOWN		42,212	42,212	41,272	42,212	0	0	0	0	0	42,212	0	0	0	1,401	07/15/2027	4.A FE
42806M-BT-5	HERTZ VEHICLE FINANCING III LLC	06/25/2026	PAYDOWN		1,575,000	1,575,000	1,574,578	1,574,956	0	44	0	44	0	1,575,000	0	0	0	40,819	06/25/2027	1.F FE
476681-AD-3	JERSEY MIKE'S FUNDING LLC	05/15/2026	PAYDOWN		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	423	02/15/2055	2.B FE
476681-AG-6	JERSEY MIKE'S FUNDING LLC	05/15/2026	PAYDOWN		15,000	15,000	15,000	0	0	0	0	0	0	15,000	0	0	0	219	02/15/2056	2.B FE
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		88,238	88,238	89,989	89,666	0	(1,427)	0	(1,427)	0	88,238	0	0	0	2,182	11/20/2053	1.D FE
618937-AA-4	MOSAIC SOLAR LOAN TRUST 2024-1	06/20/2026	PAYDOWN		144,739	144,739	143,829	144,084	0	655	0	655	0	144,739	0	0	0	3,322	09/20/2049	1.D FE
618937-AB-2	MOSAIC SOLAR LOAN TRUST 2024-1	06/20/2026	PAYDOWN		38,597	38,597	37,833	38,026	0	571	0	571	0	38,597	0	0	0	1,007	09/20/2049	1.G FE
61945W-AA-7	MOSAIC SOLAR LOAN TRUST 2023-2	06/20/2026	PAYDOWN		57,511	57,511	56,764	57,089	0	422	0	422	0	57,511	0	0	0	1,280	09/22/2053	1.F FE
61946F-AA-3	MOSAIC SOLAR LOAN TRUST 2018-1	06/20/2026	PAYDOWN		26,537	26,537	26,536	26,537	0	0	0	0	0	26,537	0	0	0	454	06/22/2043	1.D FE
61946K-AA-2	MOSAIC SOLAR LOAN TRUST 2022-3	06/20/2026	PAYDOWN		22,501	22,501	22,500	22,501	0	0	0	0	0	22,501	0	0	0	576	06/20/2053	1.G 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		104,145	104,145	102,062	102,459	0	1,686	0	1,686	0	104,145	0	0	0	2,426	04/22/2052	1.G FE
624930-AA-1	MPOWER EDUCATION TRUST 2025-A	06/20/2026	PAYDOWN		714,034	714,032	712,688	712,914	0	1,120	0	1,120	0	714,034	0	0	0	19,492	07/21/2042	1.F FE
63935B-AA-1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		197,707	197,707	180,342	192,382	0	5,326	0	5,326	0	197,707	0	0	0	1,080	01/15/2069	1.A FE
63939C-AE-7	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	06/15/2026	PAYDOWN		1,635,521	1,635,521	1,484,291	1,609,831	0	25,690	0	25,690	0	1,635,521	0	0	0	23,630	08/15/2044	1.A FE
63939E-AE-3	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	06/15/2026	PAYDOWN		1,304,734	1,304,734	1,213,135	1,278,922	0	25,812	0	25,812	0	1,304,734	0	0	0	18,593	12/15/2044	1.A FE
63939N-AD-5	NAVIENT PRIVATE EDUCATION LOAN TRUST 201	06/15/2026	PAYDOWN		527,933	527,933	435,431	498,339	0	29,595	0	29,595	0	527,933	0	0	0	7,586	12/16/2058	1.A FE
63940V-AC-6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		383,818	383,818	382,381	382,966	0	852	0	852	0	383,818	0	0	0	6,775	06/16/2042	1.A FE
63941G-AB-0	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		291,033	291,033	269,160	283,441	0	7,592	0	7,592	0	291,033	0	0	0	2,582	01/15/2069	1.A FE
63941J-AA-6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		366,223	366,223	339,550	360,884	0	5,339	0	5,339	0	366,223	0	0	0	3,590	10/15/2068	1.A FE
63941X-AA-5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		1,922,804	1,922,804	1,784,436	1,868,079	0	54,725	0	54,725	0	1,922,804	0	0	0	9,725	07/15/2069	1.A FE
63942B-AA-2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		911,831	911,831	823,298	867,629	0	44,202	0	44,202	0	911,831	0	0	0	3,203	05/15/2069	1.A FE
63942C-AC-6	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		184,582	184,582	170,796	172,752	0	11,830	0	11,830	0	184,582	0	0	0	2,668	04/15/2060	1.F FE
63942G-AA-1	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		885,976	885,976	776,404	824,535	0	61,440	0	61,440	0	885,976	0	0	0	4,059	02/18/2070	1.A FE
63942J-AA-5	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		1,027,139	1,027,139	931,301	974,712	0	52,427	0	52,427	0	1,027,139	0	0	0	4,550	10/15/2069	1.A FE
63942K-AA-2	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		584,114	584,114	516,453	549,682	0	34,431	0	34,431	0	584,114	0	0	0	3,846	04/15/2070	1.A FE
63942M-AA-8	NAVIENT PRIVATE EDUCATION REFI LOAN TRUS	06/15/2026	PAYDOWN		323,614	323,614	283,676	309,268	0	14,346	0	14,346	0	323,614	0	0	0	2,976	07/15/2070	1.A FE
63942T-AA-3	NAVIENT STUDENT LOAN TRUST	06/15/2026	PAYDOWN		210,344	210,344	210,344	210,344	0	0	0	0	0	210,344	0	0	0	5,397	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
64031Q-BY-6	NELNET STUDENT LOAN TRUST 2005-2	06/22/2026	PAYDOWN		5,092,691	5,092,691	4,964,976	4,990,885	0	101,806	0	101,806	0	5,092,691	0	0	0	111,088	03/23/2037	1.B FE
64031Q-CE-9	NELNET STUDENT LOAN TRUST 2005-3	06/22/2026	PAYDOWN		1,095,582	1,095,582	1,075,682	1,079,874	0	15,708	0	15,708	0	1,095,582	0	0	0	24,507	09/22/2037	1.B FE
64033A-AA-2	NELNET STUDENT LOAN TRUST 2012-4	06/25/2026	PAYDOWN		335,917	335,917	321,116	333,055	0	2,863	0	2,863	0	335,917	0	0	0	6,271	09/27/2038	1.C FE
64033Q-AB-5	NELNET STUDENT LOAN TRUST 2015-2	06/25/2026	PAYDOWN		199,059	199,059	195,078	196,103	0	2,956	0	2,956	0	199,059	0	0	0	3,774	09/25/2042	1.B FE
64034E-AA-3	NELNET STUDENT LOAN TRUST 2019-5	06/25/2026	PAYDOWN		107,160	107,160	111,714	108,796	0	(1,637)	0	(1,637)	0	107,160	0	0	0	1,160	10/25/2067	1.B FE
64034Y-AB-7	NELNET STUDENT LOAN TRUST 2021-D	06/20/2026	PAYDOWN		566,900	566,900	508,893	546,319	0	20,582	0	20,582	0	566,900	0	0	0	3,813	04/20/2062	1.A FE
65536W-AA-3	NOMURA ASSET ACCEPTANCE CORP ALTERNATIVE	06/25/2026	PAYDOWN		4,354	4,940	1,546	1,577	0	0	0	0	0	1,577	0	2,777	2,777	300	08/25/2036	2.B FM
67181D-AA-9	OAK STREET INVESTMENT GRADE NET LEASE FU	06/20/2026	PAYDOWN		257,661	257,661	241,936	257,661	0	0	0	0	0	257,661	0	0	0	2,004	11/20/2050	1.C FE
67190A-AA-4	OAK STREET INVESTMENT GRADE NET LEASE FU	06/20/2026	PAYDOWN		67,937	67,937	59,739	67,751	0	186	0	186	0	67,937	0	0	0	423	01/20/2051	1.C FE
69343F-AA-5	PHEAA STUDENT LOAN TRUST 2016-1	06/25/2026	PAYDOWN		62,605	62,605	59,866	61,388	0	1,217	0	1,217	0	62,605	0	0	0	1,303	09/25/2065	1.B FE
72703P-AG-8	PLANET FITNESS MASTER ISSUER LLC	06/05/2026	PAYDOWN		27,500	27,500	27,500	27,500	0	0	0	0	0	27,500	0	0	0	858	06/05/2054	2.B FE
72703P-AJ-2	PLANET FITNESS MASTER ISSUER LLC	06/05/2026	PAYDOWN		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	534	12/06/2055	2.B FE
75973V-AA-4	RENEW 2024-1	06/20/2026	PAYDOWN		85,779	85,779	85,779	85,779	0	0	0	0	0	85,779	0	0	0	4,122	11/20/2059	1.A FE
75975D-AA-2	RENEW 2024-2	06/20/2026	PAYDOWN		116,276	116,276	116,269	119,455	0	(3,180)	0	(3,180)	0	116,276	0	0	0	4,483	11/20/2060	1.A FE
78442G-FJ-0	SLM STUDENT LOAN TRUST 2003-1	06/15/2026	PAYDOWN		11,419	11,419	10,619	11,226	0	193	0	193	0	11,419	0	0	0	276	06/15/2037	4.B FE
78443B-AK-2	SLM STUDENT LOAN TRUST 2006-10	04/27/2026	PAYDOWN		48,928	48,928	43,363	46,884	0	2,045	0	2,045	0	48,928	0	0	0	1,133	03/25/2044	1.F FE
78443C-CL-6	SLM PRIVATE CREDIT STUDENT LOAN TRUST 20	06/15/2026	PAYDOWN		460,324	460,324	443,565	449,394	0	10,930	0	10,930	0	460,324	0	0	0	9,891	06/15/2039	1.A FE
78448Y-AD-3	SMB PRIVATE EDUCATION LOAN TRUST 2021-A	06/15/2026	PAYDOWN		1,177,265	1,177,265	1,144,890	1,154,333	0	22,932	0	22,932	0	1,177,265	0	0	0	11,279	01/15/2053	1.A FE
78450F-AD-9	SMB PRIVATE EDUCATION LOAN TRUST 2022-A	06/15/2026	PAYDOWN		179,009	179,009	176,831	178,116	0	893	0	893	0	179,009	0	0	0	2,408	11/16/2054	1.B FE
78450P-AC-9	SMB PRIVATE EDUCATION LOAN TRUST 2023-D	06/15/2026	PAYDOWN		125,065	125,065	126,827	126,443	0	(1,378)	0	(1,378)	0	125,065	0	0	0	3,537	09/15/2053	1.C FE
78450Q-AA-1	SMB PRIVATE EDUCATION LOAN TRUST 2023-A	06/15/2026	PAYDOWN		187,147	187,147	184,524	185,734	0	1,413	0	1,413	0	187,147	0	0	0	4,167	01/15/2053	1.A FE
78454X-AD-6	SMB PRIVATE EDUCATION LOAN TRUST 2022-D	06/15/2026	PAYDOWN		115,969	115,969	115,231	115,532	0	437	0	437	0	115,969	0	0	0	3,148	10/15/2058	1.G FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
826934-AB-7	SIERRA TIMESHARE 2022-3 RECEIVABLES FUND	06/20/2026	PAYDOWN		72,404	72,404	72,390	72,401	0	3	0	3	0	72,404	0	0	0	1,907	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
83207D-AB-4	SMB PRIVATE EDUCATION LOAN TRUST 2023-C	06/15/2026	PAYDOWN		117,493	117,493	117,493	117,493	0	0	0	0	0	117,493	0	0	0	2,587	11/15/2052	1.A FE
83405N-AA-4	SOFI PROFESSIONAL LOAN PROGRAM 2021-B TR	06/15/2026	PAYDOWN		1,120,831	1,120,831	984,514	1,034,352	0	86,480	0	86,480	0	1,120,831	0	0	0	5,221	02/15/2047	1.A FE
83715A-AJ-8	SOUTH CAROLINA STUDENT LOAN CORP	04/27/2026	PAYDOWN		413,607	413,607	398,097	411,895	0	1,712	0	1,712	0	413,607	0	0	0	11,316	10/27/2036	1.B FE
83715R-AG-7	SOUTH CAROLINA STUDENT LOAN CORP	06/01/2026	PAYDOWN		289,177	289,177	290,442	289,644	0	(907)	0	(907)	0	289,177	0	0	0	6,683	08/01/2035	1.A FE
83715R-AH-5	SOUTH CAROLINA STUDENT LOAN CORP 2015-A	05/26/2026	PAYDOWN		103,538	103,538	104,008	103,547	0	(9)	0	(9)	0	103,538	0	0	0	2,048	01/25/2036	1.F FE
86212X-AF-7	STORE MASTER FUNDING I-VII XIV XIX XX XX	05/19/2026	PAYDOWN		9,858,333	9,858,333	9,795,806	9,823,308	0	35,025	0	35,025	0	9,858,333	0	0	0	253,016	06/20/2053	1.A FE
864300-AA-6	SUBWAY FUNDING LLC	04/30/2026	PAYDOWN		7,500	7,500	7,500	7,500	0	0	0	0	0	7,500	0	0	0	226	07/30/2054	2.B FE
864300-AL-2	SUBWAY FUNDING LLC	04/30/2026	PAYDOWN		62,500	62,500	62,733	62,707	0	(207)	0	(207)	0	62,500	0	0	0	1,848	07/30/2054	2.B FE
86746F-AA-2	SUNNOVA HESTIA II ISSUER LLC	06/20/2026	PAYDOWN		34,724	34,724	34,723	34,723	0	1	0	1	0	34,724	0	0	0	802	07/20/2051	1.B FE
95058X-AL-2	WENDY'S FUNDING LLC	06/15/2026	PAYDOWN		23,691	23,691	20,590	21,088	0	2,603	0	2,603	0	23,691	0	0	0	329	06/15/2051	2.B FE
95058X-AR-9	WENDY'S FUNDING LLC	06/15/2026	PAYDOWN		25,000	25,000	24,900	17,500	0	100	0	100	0	25,000	0	0	0	576	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)					45,801,104	45,801,688	42,306,778	45,064,525	39	709,556	0	709,595	0	45,796,987	0	4,117	4,117	709,328	XXX	XXX
361528-AC-6	GBX LEASING 2023-1 LLC	06/20/2026	PAYDOWN		9,386	9,386	9,381	9,383	0	3	0	3	0	9,386	0	0	0	251	11/20/2053	1.C FE
59111R-AA-0	METAL 2017-1 LLC	06/15/2026	PAYDOWN		14,336	14,336	14,336	9,963	4,373	0	0	4,373	0	14,336	0	0	0	252	10/15/2042	6. FE
67181D-AK-7	OAK STREET INVESTMENT GRADE NET LEASE FU	06/20/2026	PAYDOWN		74,396	74,396	69,057	71,151	0	3,244	0	3,244	0	74,396	0	0	0	823	11/20/2051	1.C FE
86744Y-AA-3	SUNNOVA SOL VI ISSUER LLC	04/30/2026	PAYDOWN		89,151	89,151	84,736	85,401	0	3,750	0	3,750	0	89,151	0	0	0	2,519	01/30/2059	1.G 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
886065-AB-7	THUNDERBOLT II AIRCRAFT LEASE LTD	06/15/2026	PAYDOWN		102,884	102,884	102,880	102,884	0	0	0	0	0	102,884	0	0	0	1,808	09/15/2038	3.C FE
88607A-AB-5	THUNDERBOLT III AIRCRAFT LEASE LTD	06/15/2026	PAYDOWN		163,790	163,790	158,841	163,307	0	483	0	483	0	163,790	0	0	0	2,862	11/15/2039	3.C 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
89656R-AA-8	TRINITY RAIL LEASING 2022 LLC	06/21/2026	PAYDOWN		49,656	49,656	49,654	49,655	0	1	0	1	0	49,656	0	0	0	944	05/19/2052	1.F FE
97063Q-AB-8	WILLIS ENGINE STRUCTURED TRUST III	06/15/2026	PAYDOWN		193,587	193,587	190,289	193,126	0	461	0	461	0	193,587	0	0	0	5,167	08/15/2042	2.B FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					770,377	770,377	752,356	758,054	4,373	7,949	0	12,322	0	770,377	0	0	0	16,190	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					349,793,375	349,746,787	365,215,539	295,102,241	4,412	1,699,978	0	1,704,390	0	349,695,070	0	98,306	98,306	8,753,707	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					349,793,375	349,746,787	365,215,539	295,102,241	4,412	1,699,978	0	1,704,390	0	349,695,070	0	98,306	98,306	8,753,707	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					349,793,375	349,746,787	365,215,539	295,102,241	4,412	1,699,978	0	1,704,390	0	349,695,070	0	98,306	98,306	8,753,707	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					551,473,803	561,182,816	567,841,694	492,745,300	10,376,467	2,597,336	10,374,606	2,599,197	(124,501)	550,891,722	189,573	(866,252)	(676,679)	18,336,734	XXX	XXX
269809-50-5	EAGLE POINT CREDIT CO INC	05/08/2026	CALL 25	100,000.000	2,500,000	0	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	59,444		2.A PL
4029999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) redeemable preferred					2,500,000	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	59,444	XXX	XXX
4509999997. Total - preferred stocks - Part 4					2,500,000	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	59,444	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					2,500,000	XXX	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	59,444	XXX	XXX
09352U-10-8	BLEND LABS INC	05/18/2026	BANC/AMERICA SECUR.L	130,868.000	199,236		191,067	0	0	0	0	0	0	191,067	0	8,169	8,169	0		
639193-10-1	NAVAN INC	06/29/2026	BANC/AMERICA SECUR.L	15,648.000	355,807		334,241	0	0	0	0	0	0	334,241	0	21,566	21,566	0		
781154-10-9	RUBRIK INC	06/30/2026	BANC/AMERICA SECUR.L	17,005.000	1,268,331		1,400,589	812,906	130,205	0	0	130,205	0	1,400,589	0	(132,258)	(132,258)	0		
81762P-10-2	SERVICENOW INC	05/19/2026	BANC/AMERICA SECUR.L	9,568.000	961,916		922,481	0	0	0	0	0	0	922,481	0	39,434	39,434	0		
81764X-10-3	SERVICETITAN INC	06/29/2026	RAYMOND JAMES & ASSO	2,352.000	150,916		141,646	0	0	0	0	0	0	141,646	0	9,270	9,270	0		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					2,936,206	XXX	2,990,024	812,906	130,205	0	0	130,205	0	2,990,024	0	(53,819)	(53,819)	0	XXX	XXX
31338@-10-6	FHLB OF PITTSBURGH	04/15/2026	NON-BROKER TRADE, BO	20,000.000	2,000,000		2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					2,000,000	XXX	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	0	XXX	XXX
5989999997. Total - common stocks - Part 4					4,936,206	XXX	4,990,024	2,812,906	130,205	0	0	130,205	0	4,990,024	0	(53,819)	(53,819)	0	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
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					4,936,206	XXX	4,990,024	2,812,906	130,205	0	0	130,205	0	4,990,024	0	(53,819)	(53,819)	0	XXX	XXX
5999999999. Total - preferred and common stocks					7,436,206	XXX	7,490,024	5,312,906	130,205	0	0	130,205	0	7,490,024	0	(53,819)	(53,819)	59,444	XXX	XXX
6009999999 - Totals					558,910,009	XXX	575,331,718	498,058,206	10,506,672	2,597,336	10,374,606	2,729,402	(124,501)	558,381,746	189,573	(920,071)	(730,498)	18,396,178	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - purchased options - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0149999999. Subtotal - purchased options - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
SPX US P 4100 9/29/2028	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/02/2023	09/29/2028	7,004	28,716,400	4100.000	2,684,213	0	0	555,670		555,670	(264,764)	0	0	0	0		
SPX US P 4300 9/27/2028	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/28/2023	09/27/2028	14,060	60,458,000	4300.000	6,066,706	0	0	1,269,800		1,269,800	(624,643)	0	0	0	0		
0169999999. Subtotal - purchased options - hedging other - put options										8,750,919	0	0	1,825,470	XXX	1,825,470	(889,407)	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										8,750,919	0	0	1,825,470	XXX	1,825,470	(889,407)	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										8,750,919	0	0	1,825,470	XXX	1,825,470	(889,407)	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										8,750,919	0	0	1,825,470	XXX	1,825,470	(889,407)	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 5000 9/27/2028	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	09/28/2023	09/27/2028	14,060	70,300,000	5000.000	(10,457,222)	0	0	(42,146,100)		(42,146,100)	(8,183,961)	0	0	0	0		
SPX US C 5100 9/29/2028	EQUITY RISK	N/A	Equity/Index	GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	10/02/2023	09/29/2028	7,004	35,720,400	5100.000	(4,902,800)	0	0	(20,422,709)		(20,422,709)	(4,043,479)	0	0	0	0		
0649999999. Subtotal - written options - hedging other - call options and warrants										(15,360,022)	0	0	(62,568,809)	XXX	(62,568,809)	(12,227,440)	0	0	0	0	XXX	XXX
0709999999. Subtotal - written options - hedging other										(15,360,022)	0	0	(62,568,809)	XXX	(62,568,809)	(12,227,440)	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										(15,360,022)	0	0	(62,568,809)	XXX	(62,568,809)	(12,227,440)	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										(15,360,022)	0	0	(62,568,809)	XXX	(62,568,809)	(12,227,440)	0	0	0	0	XXX	XXX
IRS_USD_PAY_3.67655_REC_USD SOFRRATE_8/3/2023_8/3/2043_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/01/2023	08/03/2043	0	23,100,000	3.677 / (SOF1)	0	0	6,950	0		1,560,752	0	0	0	0	477,675		100.12/89.82
IRS_USD_PAY_3.72076_REC_USD SOFRRATE_8/4/2023_8/4/2043_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/02/2023	08/04/2043	0	10,400,000	3.721 / (SOF1)	0	0	817	0		646,630	0	0	0	0	215,074		87.64/90.02
0999999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108 - interest rate										0	0	7,767	0	XXX	2,207,382	0	0	0	0	692,749	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	7,767	0	XXX	2,207,382	0	0	0	0	692,749	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_3.7_1Y_USD-SOFR-COMPOUND_1Y_2025-10-06_2055-10-06_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/02/2025	10/06/2055	0	20,000,000	3.700 / (SOF1)	0	0	(836)	(1,747,260)		(1,747,260)	(141,540)	0	0	0	541,181		

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)
IRS_USD_3.87035_1Y_USD-SOFR-COMPOUND_1Y_2025-02-27_2031-02-27_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/25/2025	02/27/2031	0	150,000,000	3.870 / (SOF1)	0	0	(128,177)	430,950		430,950	3,201,150	0	0	0	1,620,027		
IRS_USD_3.90185_1Y_USD-SOFR-COMPOUND_1Y_2025-02-27_2034-02-27_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/25/2025	02/27/2034	0	150,000,000	3.902 / (SOF1)	0	0	(151,934)	785,700		785,700	3,058,800	0	0	0	2,076,903		
IRS_USD_3.95611_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2055-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2055	0	100,000,000	3.956 / (SOF1)	0	0	(135,582)	4,494,200		4,494,200	821,300	0	0	0	2,674,076		
IRS_USD_3.95736_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2055-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2055	0	100,000,000	3.957 / (SOF1)	0	0	(136,211)	4,473,500		4,473,500	821,800	0	0	0	2,674,076		
IRS_USD_3.95922_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2055-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2055	0	100,000,000	3.959 / (SOF1)	0	0	(137,146)	4,442,700		4,442,700	822,500	0	0	0	2,674,076		
IRS_USD_4.02801_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2030-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2030	0	300,000,000	4.028 / (SOF1)	0	0	(515,196)	(732,600)		(732,600)	6,363,000	0	0	0	2,840,630		
IRS_USD_4.06776_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2035-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2035	0	150,000,000	4.068 / (SOF1)	0	0	(287,576)	(670,950)		(670,950)	3,060,150	0	0	0	2,198,030		
IRS_USD_4.06963_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2035-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2035	0	150,000,000	4.070 / (SOF1)	0	0	(288,986)	(691,200)		(691,200)	3,061,500	0	0	0	2,198,030		
IRS_USD_4.1108_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2045-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2045	0	100,000,000	4.111 / (SOF1)	0	0	(213,357)	1,778,400		1,778,400	1,161,500	0	0	0	2,156,227		
IRS_USD_4.11871_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2045-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2045	0	100,000,000	4.119 / (SOF1)	0	0	(217,334)	1,676,300		1,676,300	1,165,100	0	0	0	2,156,227		
IRS_USD_4.1203_1Y_USD-SOFR-COMPOUND_1Y_2025-01-29_2045-01-29_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/27/2025	01/29/2045	0	100,000,000	4.120 / (SOF1)	0	0	(218,133)	1,655,700		1,655,700	1,165,700	0	0	0	2,156,227		
IRS_USD_4.127_1Y_USD-SOFR-COMPOUND_1Y_2026-01-02_2056-01-02_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/30/2025	01/02/2056	0	87,800,000	4.127 / (SOF1)	0	0	(200,139)	1,361,954		1,361,954	771,762	0	0	0	2,385,543		
IRS_USD_4.141_1Y_USD-SOFR-COMPOUND_1Y_2026-01-02_2056-01-02_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/30/2025	01/02/2056	0	87,800,000	4.141 / (SOF1)	0	0	(206,285)	1,155,009		1,155,009	776,240	0	0	0	2,385,543		
IRS_USD_PAY_0.422_REC_USD SOFRRATE_10/2/2020_10/2/2026_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/02/2026	0	115,000,000	.422 / (SOF1+26.161)	0	0	2,022,395	1,067,890		1,067,890	(1,799,980)	0	0	0	291,800		
IRS_USD_PAY_0.496_REC_USD SOFRRATE_5/5/2020_5/5/2027_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/05/2027	0	205,000,000	.496 / (SOF1+26.161)	0	0	3,529,598	6,399,485		6,399,485	(2,013,305)	0	0	0	943,098		

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)
IRS_USD_PAY_0.655_REC_USD SOFRRATE_3/31/2020_3/30/2029_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/30/2029	0	163,000,000	.655 / (SOF1+26.161)	0	0	2,677,074	15,177,745		15,177,745	330,727	0	0	0	1,351,693		
IRS_USD_PAY_0.661_REC_USD SOFRRATE_1/6/2021_1/6/2028_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	01/06/2028	0	170,000,000	.661 / (SOF1+26.161)	0	0	2,805,176	9,119,140		9,119,140	(547,570)	0	0	0	1,048,139		
IRS_USD_PAY_0.705_REC_USD SOFRRATE_4/8/2020_4/8/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/08/2030	0	72,000,000	.705 / (SOF1+26.161)	0	0	1,164,357	8,802,720		8,802,720	293,040	0	0	0	699,489		
IRS_USD_PAY_0.713_REC_USD SOFRRATE_7/27/2020_7/27/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	07/27/2035	0	160,000,000	.713 / (SOF1+26.161)	0	0	2,581,241	43,337,440		43,337,440	323,520	0	0	0	2,410,570		
IRS_USD_PAY_0.720_REC_USD SOFRRATE_3/25/2020_3/25/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/25/2050	0	84,000,000	.720 / (SOF1+26.161)	0	0	1,323,700	47,903,184		47,903,184	(438,816)	0	0	0	2,046,856		
IRS_USD_PAY_0.735_REC_USD SOFRRATE_3/31/2020_3/30/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/30/2035	0	162,000,000	.735 / (SOF1+26.161)	0	0	2,595,850	42,191,766		42,191,766	387,990	0	0	0	2,396,481		
IRS_USD_PAY_0.741_REC_USD SOFRRATE_5/5/2020_5/7/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	05/07/2035	0	162,000,000	.741 / (SOF1+26.161)	0	0	2,590,793	42,578,784		42,578,784	389,610	0	0	0	2,410,690		
IRS_USD_PAY_0.762_REC_USD SOFRRATE_1/6/2021_1/8/2029_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	01/08/2029	0	146,000,000	.762 / (SOF1+26.161)	0	0	2,335,421	12,229,252		12,229,252	292,730	0	0	0	1,160,853		
IRS_USD_PAY_0.790_REC_USD SOFRRATE_8/3/2020_8/3/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/03/2050	0	187,000,000	.790 / (SOF1+26.161)	0	0	2,965,235	105,545,605		105,545,605	(926,211)	0	0	0	4,590,992		
IRS_USD_PAY_0.810_REC_USD SOFRRATE_3/26/2020_3/28/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/28/2050	0	108,000,000	.810 / (SOF1+26.161)	0	0	1,653,391	60,161,292		60,161,292	(513,648)	0	0	0	2,632,128		
IRS_USD_PAY_0.820_REC_USD SOFRRATE_4/8/2020_4/9/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/09/2040	0	64,000,000	.820 / (SOF1+26.161)	0	0	998,184	24,265,024		24,265,024	(157,440)	0	0	0	1,188,157		
IRS_USD_PAY_0.835_REC_USD SOFRRATE_3/26/2020_3/28/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	03/28/2050	0	103,000,000	.835 / (SOF1+26.161)	0	0	1,563,970	56,991,754		56,991,754	(479,362)	0	0	0	2,510,270		
IRS_USD_PAY_0.845_REC_USD SOFRRATE_4/9/2020_4/9/2031_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/09/2031	0	105,000,000	.845 / (SOF1+26.161)	0	0	1,624,529	15,263,535		15,263,535	566,580	0	0	0	1,147,588		
IRS_USD_PAY_0.852_REC_USD SOFRRATE_4/22/2020_4/23/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	04/23/2040	0	53,000,000	.852 / (SOF1+26.161)	0	0	818,193	19,963,351		19,963,351	(123,755)	0	0	0	985,310		

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)
IRS_USD_PAY_0.868_REC_USD SOFRRATE_4/9/2020_4/9/2032_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/09/2032	0	126,000,000	.868 / (SOF1+26.161)	0	0	1,934,945	21,643,902		21,643,902	676,242	0	0	0	1,514,730		
IRS_USD_PAY_0.9159_REC_USD SOFRRATE_4/9/2020_4/9/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/09/2035	0	160,000,000	.916 / (SOF1+26.161)	0	0	2,418,753	39,671,040		39,671,040	533,760	0	0	0	2,370,596		
IRS_USD_PAY_0.920_REC_USD SOFRRATE_3/27/2020_3/28/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/28/2050	0	113,000,000	.920 / (SOF1+26.161)	0	0	1,706,207	61,091,416		61,091,416	(487,256)	0	0	0	2,753,986		
IRS_USD_PAY_0.9483_REC_USD SOFRRATE_4/9/2020_4/9/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	04/09/2040	0	62,000,000	.948 / (SOF1+26.161)	0	0	927,223	22,674,516		22,674,516	(115,196)	0	0	0	1,151,027		
IRS_USD_PAY_0.957_REC_USD SOFRRATE_6/25/2020_6/25/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	06/25/2040	0	41,300,000	.957 / (SOF1+26.161)	0	0	605,172	15,258,657		15,258,657	(80,618)	0	0	0	772,577		
IRS_USD_PAY_1.137_REC_USD SOFRRATE_3/9/2020_3/9/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/09/2040	0	41,000,000	1.137 / (SOF1+26.161)	0	0	574,499	14,110,765		14,110,765	(37,720)	0	0	0	758,815		
IRS_USD_PAY_1.187_REC_USD SOFRRATE_3/9/2020_3/9/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/09/2050	0	199,000,000	1.187 / (SOF1+26.161)	0	0	2,738,670	99,519,502		99,519,502	(664,461)	0	0	0	4,844,623		
IRS_USD_PAY_1.189_REC_USD SOFRRATE_3/9/2020_3/9/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/09/2050	0	152,000,000	1.189 / (SOF1+26.161)	0	0	2,090,329	75,969,600		75,969,600	(506,312)	0	0	0	3,700,416		
IRS_USD_PAY_1.193_REC_USD SOFRRATE_3/9/2020_3/9/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	05/19/2023	03/09/2050	0	153,000,000	1.193 / (SOF1+26.161)	0	0	2,101,021	76,378,212		76,378,212	(507,195)	0	0	0	3,724,761		
IRS_USD_PAY_3.075_REC_USD SOFRRATE_6/23/2022_6/24/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	06/21/2022	06/24/2030	0	93,500,000	3.075 / (SOF1)	(27,431)	0	316,584	2,966,662		2,966,662	1,574,073	0	0	0	933,398		
IRS_USD_PAY_3.107_REC_USD SOFRRATE_1/5/2023_1/6/2053_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/03/2023	01/06/2053	0	90,000,000	3.107 / (SOF1)	0	0	256,754	16,292,610		16,292,610	470,070	0	0	0	2,318,252		
IRS_USD_PAY_3.486_REC_USD SOFRRATE_9/22/2022_9/22/2028_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	09/20/2022	09/22/2028	0	55,000,000	3.486 / (SOF1)	(7,377)	0	63,140	621,940		621,940	837,155	0	0	0	410,927		
IRS_USD_PAY_3.7338_REC_USD SOFRRATE_1/24/2024_1/24/2034_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/24/2034	0	120,600,000	3.734 / (SOF1)	0	0	(29,533)	1,926,947		1,926,947	2,376,905	0	0	0	1,659,657		
IRS_USD_PAY_3.7349_REC_USD SOFRRATE_1/24/2024_1/24/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226T0H6YD6XJB17KS62	01/22/2024	01/24/2030	0	271,500,000	3.735 / (SOF1)	0	0	(67,988)	1,972,448		1,972,448	5,370,270	0	0	0	2,565,856		

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)
IRS_USD_PAY_3.73552_REC_USD SOFRRATE_1/24/2024_1/24/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	01/22/2024	01/24/2030	0	107,300,000	3.736 / (SOF1)	0	0	(27,204)	777,389		777,389	2,122,823	0	0	0	1,014,056		
IRS_USD_PAY_3.73623_REC_USD SOFRRATE_1/24/2024_1/24/2034_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	01/22/2024	01/24/2034	0	86,800,000	3.736 / (SOF1)	0	0	(22,316)	1,373,089		1,373,089	1,711,696	0	0	0	1,194,513		
IRS_USD_PAY_3.77973_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	50,100,000	3.780 / (SOF1)	0	0	(23,838)	2,851,692		2,851,692	532,613	0	0	0	1,050,416		
IRS_USD_PAY_3.79089_REC_USD SOFRRATE_1/24/2024_1/24/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	01/22/2024	01/24/2039	0	78,900,000	3.791 / (SOF1)	0	0	(41,969)	2,596,441		2,596,441	1,114,620	0	0	0	1,399,118		
IRS_USD_PAY_3.83475_REC_USD SOFRRATE_12/8/2023_12/8/2028_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	12/06/2023	12/08/2028	0	250,000,000	3.835 / (SOF1)	0	0	(192,052)	1,010,000		1,010,000	4,459,250	0	0	0	1,954,097		
IRS_USD_PAY_4.235_REC_USD SOFRRATE_10/19/2023_10/20/2053_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	10/17/2023	10/20/2053	0	100,500,000	4.235 / (SOF1)	0	0	(269,169)	45,084		45,084	939,333	0	0	0	2,626,784		
IRS_USD_PAY_4.32966_REC_USD SOFRRATE_10/25/2023_10/27/2053_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	10/23/2023	10/27/2053	0	30,400,000	4.330 / (SOF1)	0	0	(96,353)	(452,534)		(452,534)	295,488	0	0	0	794,848		
IRS_USD_PAY_4.332_REC_USD SOFRRATE_10/2/2023_10/2/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	09/28/2023	10/02/2035	0	185,000,000	4.332 / (SOF1)	0	0	(578,508)	(4,381,910)		(4,381,910)	3,848,370	0	0	0	2,815,256		
IRS_USD_PAY_4.495_REC_USD SOFRRATE_10/19/2023_10/19/2033_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	10/17/2023	10/19/2033	0	111,000,000	4.495 / (SOF1)	0	0	(442,393)	(3,657,006)		(3,657,006)	2,614,383	0	0	0	1,500,512		
IRS_USD_REC_0.641_PAY_USD SOFRRATE_10/2/2020_10/2/2029_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	10/02/2029	0	238,000,000	.641 / (SOF1+26.161)	0	0	(3,924,869)	(25,945,094)		(25,945,094)	(732,088)	0	0	0	2,148,691		
IRS_USD_REC_0.7966_PAY_USD SOFRRATE_8/7/2020_8/8/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	08/08/2050	0	10,000,000	.797 / (SOF1+26.161)	0	0	(157,147)	(5,635,830)		(5,635,830)	49,240	0	0	0	245,577		
IRS_USD_REC_0.827_PAY_USD SOFRRATE_4/3/2020_4/4/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	04/04/2050	0	15,000,000	.827 / (SOF1+26.161)	0	0	(238,630)	(8,320,065)		(8,320,065)	71,895	0	0	0	365,721		
IRS_USD_REC_0.875_PAY_USD SOFRRATE_4/3/2020_4/4/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	04/04/2050	0	30,000,000	.875 / (SOF1+26.161)	0	0	(469,899)	(16,425,120)		(16,425,120)	138,000	0	0	0	731,442		
IRS_USD_REC_0.8835_PAY_USD SOFRRATE_4/3/2020_4/4/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH	F226TOH6YD6XJB17KS62	05/19/2023	04/04/2050	0	30,000,000	.884 / (SOF1+26.161)	0	0	(468,596)	(16,387,050)		(16,387,050)	136,980	0	0	0	731,442		

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)
IRS_USD_REC_0.928_PAY_USD SOFRRATE_11/12/2020_11/12/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	11/12/2030	0	225,000,000	.928 / (SOF1+26.161)	0	0	(3,387,954)	(29,440,350)		(29,440,350)	(1,268,100)	0	0	0	2,352,462		
IRS_USD_REC_0.9292_PAY_USD SOFRRATE_12/14/2020_12/16/2030_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/16/2030	0	102,500,000	.929 / (SOF1+26.161)	0	0	(1,542,736)	(13,664,070)		(13,664,070)	(583,020)	0	0	0	1,083,032		
IRS_USD_REC_0.9813_PAY_USD SOFRRATE_8/20/2020_8/22/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/22/2050	0	20,000,000	.981 / (SOF1+26.161)	0	0	(295,818)	(10,724,620)		(10,724,620)	83,700	0	0	0	491,545		
IRS_USD_REC_1.000_PAY_USD SOFRRATE_8/18/2020_8/18/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	08/18/2050	0	25,000,000	1.000 / (SOF1+26.161)	0	0	(367,437)	(13,332,350)		(13,332,350)	102,850	0	0	0	614,292		
IRS_USD_REC_1.104_PAY_USD SOFRRATE_10/2/2020_10/4/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/04/2049	0	196,800,000	1.104 / (SOF1+26.161)	0	0	(2,789,846)	(99,853,762)		(99,853,762)	717,730	0	0	0	4,747,680		
IRS_USD_REC_1.116_PAY_USD SOFRRATE_6/8/2020_6/8/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/08/2050	0	150,000,000	1.116 / (SOF1+26.161)	0	0	(2,117,579)	(77,037,750)		(77,037,750)	545,850	0	0	0	3,670,878		
IRS_USD_REC_1.1282_PAY_USD SOFRRATE_6/8/2020_6/8/2050_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	06/08/2050	0	50,000,000	1.128 / (SOF1+26.161)	0	0	(702,810)	(25,587,800)		(25,587,800)	179,450	0	0	0	1,223,626		
IRS_USD_REC_1.346_PAY_USD SOFRRATE_12/8/2020_12/10/2040_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/10/2040	0	60,100,000	1.346 / (SOF1+26.161)	0	0	(779,328)	(20,275,637)		(20,275,637)	24,280	0	0	0	1,142,593		
IRS_USD_REC_1.46787_PAY_USD SOFRRATE_12/8/2021_12/8/2031_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	12/08/2031	0	25,000,000	1.468 / (SOF1+26.161)	0	0	(308,946)	(3,338,300)		(3,338,300)	(208,375)	0	0	0	291,650		
IRS_USD_REC_1.550_PAY_USD SOFRRATE_9/30/2021_9/30/2031_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/30/2031	0	35,000,000	1.550 / (SOF1+26.161)	0	0	(418,623)	(4,389,665)		(4,389,665)	(304,185)	0	0	0	401,158		
IRS_USD_REC_1.74433_PAY_USD SOFRRATE_9/16/2019_9/16/2044_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2044	0	98,400,000	1.744 / (SOF1+26.161)	0	0	(1,079,982)	(34,765,901)		(34,765,901)	9,250	0	0	0	2,100,523		
IRS_USD_REC_1.7605_PAY_USD SOFRRATE_9/16/2019_9/18/2034_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/18/2034	0	148,500,000	1.761 / (SOF1+26.161)	0	0	(1,617,845)	(25,986,312)		(25,986,312)	(1,185,179)	0	0	0	2,129,391		
IRS_USD_REC_1.7645_PAY_USD SOFRRATE_9/16/2019_9/18/2034_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/18/2034	0	148,500,000	1.765 / (SOF1+26.161)	0	0	(1,614,875)	(25,945,029)		(25,945,029)	(1,188,000)	0	0	0	2,129,391		
IRS_USD_REC_1.77112_PAY_USD SOFRRATE_9/12/2019_9/12/2044_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/12/2044	0	104,100,000	1.771 / (SOF1+26.161)	0	0	(1,128,596)	(36,411,265)		(36,411,265)	(3,227)	0	0	0	2,221,531		

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)
IRS_USD_REC_1.77174_PAY_USD SOFRRATE_9/17/2019_9/18/2034_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/18/2034	0	148,700,000	1.772 / (SOF1+26.161)	0	0	(1,611,665)	(25,905,176)		(25,905,176)	(1,194,805)	0	0	0	2,132,259		
IRS_USD_REC_1.7735_PAY_USD SOFRRATE_9/16/2019_9/16/2044_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/16/2044	0	92,500,000	1.774 / (SOF1+26.161)	0	0	(1,001,736)	(32,338,833)		(32,338,833)	(3,145)	0	0	0	1,974,577		
IRS_USD_REC_1.77807_PAY_USD SOFRRATE_9/12/2019_9/12/2044_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/12/2044	0	86,700,000	1.778 / (SOF1+26.161)	0	0	(936,942)	(30,248,763)		(30,248,763)	(5,289)	0	0	0	1,850,209		
IRS_USD_REC_1.814_PAY_USD SOFRRATE_9/17/2019_9/18/2034_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/18/2034	0	149,100,000	1.814 / (SOF1+26.161)	0	0	(1,584,496)	(25,537,252)		(25,537,252)	(1,228,435)	0	0	0	2,137,994		
IRS_USD_REC_1.83404_PAY_USD SOFRRATE_2/16/2022_2/16/2052_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/14/2022	02/16/2052	0	42,600,000	1.834 / (SOF1)	0	0	(398,698)	(16,086,655)		(16,086,655)	(10,437)	0	0	0	1,078,742		
IRS_USD_REC_1.9255_PAY_USD SOFRRATE_9/17/2019_9/19/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/19/2039	0	50,000,000	1.926 / (SOF1+26.161)	0	0	(503,478)	(12,702,000)		(12,702,000)	(157,100)	0	0	0	909,331		
IRS_USD_REC_1.947_PAY_USD SOFRRATE_9/17/2019_9/17/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2049	0	20,000,000	1.947 / (SOF1+26.161)	0	0	(199,241)	(7,652,160)		(7,652,160)	4,200	0	0	0	482,005		
IRS_USD_REC_1.950_PAY_USD SOFRRATE_9/17/2019_9/19/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/19/2039	0	200,000,000	1.950 / (SOF1+26.161)	0	0	(1,989,414)	(50,310,800)		(50,310,800)	(651,800)	0	0	0	3,637,326		
IRS_USD_REC_1.952_PAY_USD SOFRRATE_9/17/2019_9/17/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	09/17/2049	0	50,000,000	1.952 / (SOF1+26.161)	0	0	(496,853)	(19,093,550)		(19,093,550)	9,500	0	0	0	1,205,012		
IRS_USD_REC_2.07909_PAY_USD SOFRRATE_3/29/2022_3/29/2052_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/25/2022	03/29/2052	0	18,000,000	2.079 / (SOF1)	0	0	(147,980)	(6,120,342)		(6,120,342)	(20,826)	0	0	0	456,828		
IRS_USD_REC_2.655_PAY_USD SOFRRATE_5/25/2022_5/27/2042_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/23/2022	05/27/2042	0	20,000,000	2.655 / (SOF1)	0	0	(108,848)	(3,617,760)		(3,617,760)	(122,840)	0	0	0	398,971		
IRS_USD_REC_3.00558_PAY_USD SOFRRATE_9/22/2022_9/23/2052_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	09/20/2022	09/23/2052	0	10,400,000	3.006 / (SOF1)	0	0	(37,060)	(2,041,510)		(2,041,510)	(48,953)	0	0	0	266,431		
IRS_USD_REC_3.015_PAY_USD SOFRRATE_5/5/2023_5/6/2052_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/03/2023	05/06/2052	0	51,000,000	3.015 / (SOF1)	(133,562)	0	(183,257)	(9,875,487)		(9,875,487)	(242,199)	0	0	0	1,296,958		
IRS_USD_REC_3.035_PAY_USD SOFRRATE_3/31/2023_3/29/2052_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/29/2023	03/31/2052	0	53,000,000	3.035 / (SOF1)	(12,101)	0	(181,169)	(10,081,236)		(10,081,236)	(259,647)	0	0	0	1,345,247		

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)
IRS_USD_REC_3.09077_PAY_USD SOFRRATE_5/5/2023_5/5/2048_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/03/2023	05/05/2048	0	29,000,000	3.091 / (SOF1)	0	0	(93,157)	(4,852,222)		(4,852,222)	(170,462)	0	0	0	677,990		
IRS_USD_REC_3.10107_PAY_USD SOFRRATE_3/27/2023_3/27/2048_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2023	03/27/2048	0	29,100,000	3.101 / (SOF1)	0	0	(89,551)	(4,813,256)		(4,813,256)	(175,066)	0	0	0	678,663		
IRS_USD_REC_3.1013_PAY_USD SOFRRATE_2/7/2023_2/7/2033_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	02/03/2023	02/07/2033	0	30,000,000	3.101 / (SOF1)	0	0	(89,098)	(1,486,590)		(1,486,590)	(517,650)	0	0	0	385,757		
IRS_USD_REC_3.10394_PAY_USD SOFRRATE_3/27/2023_3/27/2048_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/23/2023	03/27/2048	0	29,100,000	3.104 / (SOF1)	0	0	(89,131)	(4,801,384)		(4,801,384)	(175,444)	0	0	0	678,663		
IRS_USD_REC_3.1054_PAY_USD SOFRRATE_3/27/2023_3/27/2048_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/27/2024	03/27/2048	0	40,700,000	3.105 / (SOF1)	0	0	(124,363)	(6,706,872)		(6,706,872)	(245,625)	0	0	0	949,195		
IRS_USD_REC_3.110_PAY_USD SOFRRATE_5/5/2023_5/6/2047_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/06/2024	05/06/2047	0	89,000,000	3.110 / (SOF1)	0	0	(277,292)	(14,225,226)		(14,225,226)	(554,292)	0	0	0	2,032,584		
IRS_USD_REC_3.147_PAY_USD SOFRRATE_5/8/2023_5/8/2043_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/08/2024	05/08/2043	0	87,800,000	3.147 / (SOF1)	0	0	(257,750)	(11,469,490)		(11,469,490)	(697,220)	0	0	0	1,802,882		
IRS_USD_REC_3.14722_PAY_USD SOFRRATE_5/5/2023_5/5/2033_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/06/2024	05/05/2033	0	140,800,000	3.147 / (SOF1)	0	0	(412,333)	(6,842,317)		(6,842,317)	(2,421,056)	0	0	0	1,842,821		
IRS_USD_REC_3.1657_PAY_USD SOFRRATE_5/5/2023_5/7/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/06/2024	05/07/2035	0	100,600,000	3.166 / (SOF1)	0	0	(285,260)	(6,323,213)		(6,323,213)	(1,560,407)	0	0	0	1,497,009		
IRS_USD_REC_3.2125_PAY_USD SOFRRATE_4/18/2023_4/18/2033_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	04/18/2024	04/18/2033	0	118,100,000	3.213 / (SOF1)	0	0	(303,715)	(5,242,695)		(5,242,695)	(2,074,781)	0	0	0	1,540,456		
IRS_USD_REC_3.2426_PAY_USD SOFRRATE_10/5/2018_10/5/2033_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/05/2033	0	300,000,000	3.243 / (SOF1+26.161)	0	0	(1,050,861)	(19,016,100)		(19,016,100)	(4,789,200)	0	0	0	4,044,784		
IRS_USD_REC_3.2436_PAY_USD SOFRRATE_10/5/2018_10/5/2038_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/19/2023	10/05/2038	0	160,000,000	3.244 / (SOF1+26.161)	0	0	(559,655)	(17,754,560)		(17,754,560)	(1,650,880)	0	0	0	2,802,738		
IRS_USD_REC_3.24686_PAY_USD SOFRRATE_3/7/2023_3/7/2053_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/03/2023	03/07/2053	0	21,600,000	3.247 / (SOF1)	0	0	(49,795)	(3,435,977)		(3,435,977)	(121,867)	0	0	0	558,101		
IRS_USD_REC_3.25315_PAY_USD SOFRRATE_3/31/2023_3/31/2033_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/29/2024	03/31/2033	0	118,100,000	3.253 / (SOF1)	0	0	(274,166)	(4,921,699)		(4,921,699)	(2,105,251)	0	0	0	1,534,864		

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)
IRS_USD_REC_3.259_PAY_USD SOFRRATE_5/11/2023_5/11/2035_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	05/13/2024	05/11/2035	0	100,900,000	3.243 / (SOF1)	0	0	(248,203)	(5,774,204)		(5,774,204)	(1,600,779)	0	0	0	1,502,402		
IRS_USD_REC_3.280_PAY_USD SOFRRATE_10/1/2024_10/1/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/01/2024	10/01/2054	0	66,000,000	3.280 / (SOF1)	0	0	(142,846)	(10,323,852)		(10,323,852)	(368,742)	0	0	0	1,754,718		
IRS_USD_REC_3.28096_PAY_USD SOFRRATE_3/31/2023_3/31/2033_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	03/29/2024	03/31/2033	0	47,200,000	3.281 / (SOF1)	0	0	(102,974)	(1,889,699)		(1,889,699)	(847,806)	0	0	0	613,426		
IRS_USD_REC_3.282_PAY_USD SOFRRATE_10/1/2024_10/1/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	10/01/2024	10/01/2054	0	53,000,000	3.282 / (SOF1)	0	0	(114,176)	(8,272,876)		(8,272,876)	(296,482)	0	0	0	1,409,092		
IRS_USD_REC_3.36089_PAY_USD SOFRRATE_1/4/2024_1/5/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/06/2025	01/05/2054	0	37,700,000	3.361 / (SOF1)	0	0	(59,427)	(5,359,658)		(5,359,658)	(230,309)	0	0	0	989,167		
IRS_USD_REC_3.3671_PAY_USD SOFRRATE_1/4/2024_1/5/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/02/2024	01/05/2054	0	26,900,000	3.367 / (SOF1)	0	0	(41,563)	(3,797,123)		(3,797,123)	(164,951)	0	0	0	705,798		
IRS_USD_REC_3.38028_PAY_USD SOFRRATE_6/6/2023_6/7/2038_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	06/06/2024	06/07/2038	0	85,600,000	3.380 / (SOF1)	0	0	(156,357)	(5,857,865)		(5,857,865)	(1,082,669)	0	0	0	1,479,247		
IRS_USD_REC_3.41168_PAY_USD SOFRRATE_8/15/2024_8/15/2034_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	08/15/2024	08/15/2034	0	82,900,000	3.412 / (SOF1)	0	0	(133,276)	(3,324,953)		(3,324,953)	(1,444,615)	0	0	0	1,181,980		
IRS_USD_REC_3.49921_PAY_USD SOFRRATE_1/16/2024_1/16/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/16/2024	01/16/2054	0	40,000,000	3.499 / (SOF1)	0	0	(36,357)	(4,789,200)		(4,789,200)	(264,760)	0	0	0	1,050,088		
IRS_USD_REC_3.50044_PAY_USD SOFRRATE_7/17/2023_7/17/2043_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	07/17/2024	07/17/2043	0	70,300,000	3.500 / (SOF1)	0	0	(86,259)	(6,243,624)		(6,243,624)	(658,500)	0	0	0	1,451,722		
IRS_USD_REC_3.523_PAY_USD SOFRRATE_1/16/2024_1/16/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/16/2024	01/16/2054	0	44,000,000	3.523 / (SOF1)	0	0	(34,730)	(5,098,060)		(5,098,060)	(295,284)	0	0	0	1,155,097		
IRS_USD_REC_3.57792_PAY_USD SOFRRATE_12/18/2023_12/19/2033_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	12/18/2024	12/19/2033	0	50,000,000	3.578 / (SOF1)	0	0	(25,188)	(1,283,900)		(1,283,900)	(952,550)	0	0	0	683,589		
IRS_USD_REC_3.62078_PAY_USD SOFRRATE_1/24/2024_1/26/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/26/2054	0	38,900,000	3.621 / (SOF1)	0	0	(12,578)	(3,889,767)		(3,889,767)	(274,634)	0	0	0	1,021,718		
IRS_USD_REC_3.6227_PAY_USD SOFRRATE_1/24/2024_1/26/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/26/2054	0	55,500,000	3.623 / (SOF1)	0	0	(17,410)	(5,532,296)		(5,532,296)	(392,163)	0	0	0	1,457,721		

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)
IRS_USD_REC_3.62407_PAY_USD SOFRRATE_1/24/2024_1/26/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/26/2054	0	39,900,000	3.624 / (SOF1)	0	0	(12,242)	(3,968,414)		(3,968,414)	(282,173)	0	0	0	1,047,983		
IRS_USD_REC_3.6247_PAY_USD SOFRRATE_1/24/2024_1/26/2054_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/26/2054	0	50,000,000	3.625 / (SOF1)	0	0	(15,182)	(4,967,800)		(4,967,800)	(353,700)	0	0	0	1,313,262		
IRS_USD_REC_3.70026_PAY_USD SOFRRATE_1/24/2024_1/25/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/25/2049	0	89,500,000	3.700 / (SOF1)	0	0	6,825	(7,327,007)		(7,327,007)	(751,979)	0	0	0	2,126,875		
IRS_USD_REC_3.7045_PAY_USD SOFRRATE_1/24/2024_1/25/2049_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/22/2024	01/25/2049	0	84,500,000	3.705 / (SOF1)	0	0	8,245	(6,865,625)		(6,865,625)	(711,575)	0	0	0	2,008,055		
IRS_USD_REC_3.83771_PAY_USD SOFRRATE_1/23/2024_1/24/2039_LCH_C	INTEREST RATE	N/A	Interest Rate	LCH F226TOH6YD6XJB17KS62	01/23/2024	01/24/2039	0	118,800,000	3.838 / (SOF1)	0	0	92,122	(3,363,703)		(3,363,703)	(1,705,136)	0	0	0	2,106,656		
1119999999. Subtotal - swaps - hedging other - interest rate										(180,471)	0	6,474,133	24,772,111	XXX	24,772,111	11,488,632	0	0	0	196,459,749	XXX	XXX
SPTR - USD FEDL01 1D + 62.0 BP MAT 12/22/2026 - FLT_C	VAGLB HEDGE	N/A	Equity/Index	BANK OF AMERICA, N.A B4TYDEB6GKMZO031MB27	08/04/2023	12/22/2026	0	154,076,320	SPTR / (FED1+62.000)	0	0	3,296,720	(114,308,816)		(114,308,816)	(24,857,856)	0	0	0	533,431		
1149999999. Subtotal - swaps - hedging other - total return										0	0	3,296,720	(114,308,816)	XXX	(114,308,816)	(24,857,856)	0	0	0	533,431	XXX	XXX
ILS_USD_PAY_2.3675_REC_CPURNSA_12/04/2023_12/04/2028_LCH_C	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	11/30/2023	12/04/2028	0	50,000,000	2.368 / (CPURNS)	0	0	0	867,450		867,450	509,300	0	0	0	389,942		
ILS_USD_PAY_2.401_REC_CPURNSA_12/20/2023_12/20/2028_LCH_C	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	12/18/2023	12/20/2028	0	100,000,000	2.401 / (CPURNS)	0	0	0	1,602,300		1,602,300	1,015,000	0	0	0	786,879		
ILS_USD_PAY_2.5145_REC_CPURNSA_12/16/2022_12/16/2032_LCH_C	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	12/14/2022	12/16/2032	0	20,000,000	2.515 / (CPURNS)	0	0	0	292,560		292,560	208,060	0	0	0	254,332		
ILS_USD_PAY_2.515_REC_CPURNSA_12/16/2022_12/16/2032_LCH_C	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	09/22/2023	12/16/2032	0	20,000,000	2.515 / (CPURNS)	(320,000)	0	0	(291,600)		(291,600)	(208,080)	0	0	0	254,332		
ILS_USD_PAY_2.534_REC_CPURNSA_04/11/2024_04/11/2054_LCH_C	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	04/09/2024	04/11/2054	0	15,000,000	2.534 / (CPURNS)	0	0	0	(475,935)		(475,935)	(213,000)	0	0	0	395,443		
ILS_USD_PAY_2.625_REC_CPURNSA_12/16/2024_12/16/2026_LCH_C	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	12/12/2024	12/16/2026	0	100,000,000	2.625 / (CPURNS)	0	0	0	1,285,500		1,285,500	1,167,900	0	0	0	340,226		
ILS_USD_PAY_3.04_REC_CPURNSA_08/31/2022_08/31/2027_LCH_C	INFLATION-FLOATING RATE ZERO COUPON SWAP	N/A	INFLATION	LCH F226TOH6YD6XJB17KS62	08/26/2022	08/31/2027	0	50,000,000	3.040 / (CPURNS)	0	0	0	(396,300)		(396,300)	404,650	0	0	0	270,401		
1159999999. Subtotal - swaps - hedging other - other										(320,000)	0	0	2,883,975	XXX	2,883,975	2,883,830	0	0	0	2,691,555	XXX	XXX
1169999999. Subtotal - swaps - hedging other										(500,471)	0	9,770,853	(86,652,730)	XXX	(86,652,730)	(10,485,394)	0	0	0	199,684,735	XXX	XXX
1229999999. Subtotal - swaps - replication										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1289999999. Subtotal - swaps - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1359999999. Total swaps - interest rate										(180,471)	0	6,481,900	24,772,111	XXX	26,979,493	11,488,632	0	0	0	197,152,498	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	3,296,720	(114,308,816)	XXX	(114,308,816)	(24,857,856)	0	0	0	533,431	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)
1399999999. Total swaps - other										(320,000)	0	0	2,883,975	XXX	2,883,975	2,883,830	0	0	0	2,691,555	XXX	XXX
1409999999. Total swaps										(500,471)	0	9,778,620	(86,652,730)	XXX	(84,445,348)	(10,485,394)	0	0	0	200,377,484	XXX	XXX
US T-LOCK 912810UM8 99.222983 09/25/2026	INTEREST RATE	N/A	Interest Rate	WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	09/24/2025	09/25/2026	50,000,000	50,000,000	99.223	0	0	0	(1,172,424)		(1,172,424)	(394,895)	0	0	0	122,054		
US T-LOCK 912810UM8 99.303142 09/28/2026	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/24/2025	09/28/2026	50,000,000	50,000,000	99.303	0	0	0	(1,212,150)		(1,212,150)	(395,559)	0	0	0	124,141		
US T-LOCK 912810UM8 99.307815 09/21/2026	INTEREST RATE	N/A	Interest Rate	JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	09/19/2025	09/21/2026	50,000,000	50,000,000	99.308	0	0	0	(1,206,748)		(1,206,748)	(400,446)	0	0	0	119,215		
US T-LOCK 912810UM8 99.830667 10/05/2026	INTEREST RATE	N/A	Interest Rate	MORGAN STANLEY I7331LVCZKQKX5T7XV54	10/01/2025	10/05/2026	50,000,000	50,000,000	99.831	0	0	0	(1,482,100)		(1,482,100)	(394,218)	0	0	0	128,878		
1439999999. Subtotal - forwards - hedging other										0	0	0	(5,073,422)	XXX	(5,073,422)	(1,585,118)	0	0	0	494,288	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	(5,073,422)	XXX	(5,073,422)	(1,585,118)	0	0	0	494,288	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	7,767	0	XXX	2,207,382	0	0	0	0	692,749	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										(7,109,574)	0	9,770,853	(152,469,491)	XXX	(152,469,491)	(25,187,359)	0	0	0	200,179,023	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										(7,109,574)	0	9,778,620	(152,469,491)	XXX	(150,262,109)	(25,187,359)	0	0	0	200,871,772	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expira-tion	Exchange	Trade Date	Transac-tion Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU6	856	42,800	S&P500 EMINI FUT SEP26	VAGLB HEDGE	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQOF39	06/15/2026	7,500.1314	7,548.2500	2,054,400	0	0	0	0	2,059,478	2,059,478	0		50
1539999999. Subtotal - long futures - hedging other												2,054,400	0	0	0	0	2,059,478	2,059,478	0	XXX	XXX
1579999999. Subtotal - long futures												2,054,400	0	0	0	0	2,059,478	2,059,478	0	XXX	XXX
MFSU6	272	13,600	MSCI EAFE SEP26	VAGLB HEDGE	N/A	Equity/Index	09/18/2026	NYF 5493004R83R1LVX2IL36	06/15/2026	3,165.1000	3,145.3000	(146,880)	0	0	0	0	269,280	269,280	0		50
NQU6	160	3,200	NASDAQ 100 E-MINI SEP26	VAGLB HEDGE	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQOF39	06/15/2026	29,964.6394	30,523.5000	(1,506,400)	0	0	0	0	(1,788,354)	(1,788,354)	0		20
RTYU6	24	1,200	E-MINI RUSS 2000 SEP26	VAGLB HEDGE	N/A	Equity/Index	09/18/2026	CME SNZ20JLFK8MNNCLQOF39	06/15/2026	2,968.7000	3,045.6000	(18,000)	0	0	0	0	(92,280)	(92,280)	0		50
1609999999. Subtotal - short futures - hedging other												(1,671,280)	0	0	0	0	(1,611,354)	(1,611,354)	0	XXX	XXX
1649999999. Subtotal - short futures												(1,671,280)	0	0	0	0	(1,611,354)	(1,611,354)	0	XXX	XXX
1679999999. Subtotal - SSAP No. 108 adjustments												0	0	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108												0	0	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other												383,120	0	0	0	0	448,124	448,124	0	XXX	XXX
1719999999. Subtotal - replication												0	0	0	0	0	0	0	0	XXX	XXX
1729999999. Subtotal - income generation												0	0	0	0	0	0	0	0	XXX	XXX
1739999999. Subtotal - other												0	0	0	0	0	0	0	0	XXX	XXX
1749999999. Subtotal - adjustments for SSAP No. 108 derivatives												0	0	0	0	0	0	0	0	XXX	XXX
1759999999 - Totals												383,120	0	0	0	0	448,124	448,124	0	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
WELLS FARGO BANK	12,936,178	(10,937,087)	1,999,090
BANK OF AMERICA MERR	14,791,389	2,012,942	16,804,331
Total Net Cash Deposits	27,727,567	(8,924,145)	18,803,421

(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)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	18,803,421	0	18,803,421	2,054,400	(1,671,280)	2,054,400	18,803,421	18,803,421
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Y	Y	0	0	0	(114,308,816)	0	0	(114,308,816)	0	533,431	0
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Y	Y	0	0	1,825,470	(62,568,809)	0	1,825,470	(62,568,809)	0	0	0
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Y	Y	0	0	0	(2,418,898)	0	0	(2,418,898)	0	243,356	0
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Y	Y	0	0	0	(1,482,100)	0	0	(1,482,100)	0	128,878	0
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Y	Y	0	0	0	(1,172,424)	0	0	(1,172,424)	0	122,054	0
0299999999. Total NAIC 1 Designation			0	0	1,825,470	(181,951,047)	0	1,825,470	(181,951,047)	0	1,027,719	0
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			34,600,651	0	996,052,100	(968,396,014)	0	998,259,482	(968,396,014)	0	199,844,050	192,899,486
0999999999 - Gross totals			34,600,651	0	1,016,680,991	(1,150,347,061)	18,803,421	1,002,139,352	(1,152,018,341)	2,054,400	219,675,190	211,702,907
1. Offset per SSAP No. 64					0	0						
2. Net after right of offset per SSAP No. 64					1,016,680,991	(1,150,347,061)						

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 F226T0H6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	12,803,546	12,803,546	12,803,546		I
CME SNZ20JLFK8MNNCLQ0F39	Cash	000000-00-0	CASHUSD	18,803,421	18,803,421	18,803,421		I
BANK OF AMERICA, N.A B4TYDEB6GKMZ0031MB27	Cash	000000-00-0	CASHUSD	111,910,000	111,910,000	111,910,000		V
LCH F226T0H6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	124,820,352	124,820,352	124,820,352		V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	912810-SD-1	UNITED STATES TREASURY NOTE/BOND	882,200	1,199,000	904,076	08/15/2048	V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Treasury	912810-SD-1	UNITED STATES TREASURY NOTE/BOND	451,769	614,000	462,971	08/15/2048	V
LCH F226T0H6YD6XJB17KS62	Treasury	912810-UD-8	UNITED STATES TREASURY NOTE/BOND	18,049,648	19,880,000	18,561,752	08/15/2044	I
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	912810-UD-8	UNITED STATES TREASURY NOTE/BOND	12,858,105	14,162,000	13,222,914	08/15/2044	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	912810-UD-8	UNITED STATES TREASURY NOTE/BOND	95,333	105,000	98,037	08/15/2044	V
WELLS FARGO BANK, N. KB1H1DSPRFMYMCUFXT09	Treasury	91282C-GH-8	UNITED STATES TREASURY NOTE/BOND	635,554	642,000	638,246	01/31/2028	V
JP MORGAN CHASE BK, 7H6GLXDRUGQFU57RNE97	Treasury	91282C-GH-8	UNITED STATES TREASURY NOTE/BOND	457,362	462,000	459,299	01/31/2028	V
GOLDMAN SACHS INTERN W22LROWP2IHZNBB6K528	Treasury	91282C-GH-8	UNITED STATES TREASURY NOTE/BOND	47,477,492	47,959,000	47,684,682	01/31/2028	V
MORGAN STANLEY I7331LVCZKQKX5T7XV54	Treasury	91282C-GH-8	UNITED STATES TREASURY NOTE/BOND	605,856	612,000	608,422	01/31/2028	V
0199999999 - Total				349,850,638	353,972,319	350,977,718	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)
LCH F226T0H6YD6XJB17KS62	Cash	000000-00-0	CASHUSD	159,421,004	159,421,004	XXX		V
0299999999 - Total				159,421,004	159,421,004	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	36,546,841	26,088,497	41,212,437	XXX
PNC Bank	Philadelphia, PA		0.000	0	0	14,222,259	9,294,680	1,594,990	XXX
JP Morgan Chase	Springfield, IL		0.000	0	0	5,848,784	7,915,191	8,573,294	XXX
Bank of America	Charlotte, NC		0.000	0	0	944,768	1,027,812	783,336	XXX
Northern Trust	Chicago, IL		0.000	0	0	674,136	607,406	617,361	XXX
FHLB	Pittsburgh, PA		0.000	0	0	1,141,190	581,463	23,392	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	59,377,978	45,515,049	52,804,810	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	59,377,978	45,515,049	52,804,810	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total		XXX	XXX	0	0	59,377,978	45,515,049	52,804,810	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		236,284,355	0	4,258,162
09248U-70-0	BLACKROCK FEDFUND		06/30/2026	0.000		30,086,896	3,623	532,661
94975P-40-5	Allspring Government MMF - Institutional		06/30/2026	0.000		28,858,059	0	484,831
4812C2-68-4	JP Morgan US Government MMF Institutional		06/30/2026	0.000		1,581,536	0	187,091
8309999999. Subtotal - all other money market mutual funds						296,810,846	3,623	5,462,745
8589999999. Total cash equivalents (unaffiliated)						296,810,846	3,623	5,462,745
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						296,810,846	3,623	5,462,745