QUARTERLY STATEMENT

OF THE

JACKSON NATIONAL LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Michigan

FOR THE QUARTER ENDED
JUNE 30, 2026

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

2026

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2026
OF THE CONDITION AND AFFAIRS OF THE

Jackson National Life Insurance Company

NAIC Group Code 0918 (Current) 0918 (Prior) NAIC Company Code 65056 Employer's ID Number 38-1659835

Organized under the Laws of Michigan, State of Domicile or Port of Entry MI

Country of Domicile United States of America

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

Incorporated/Organized 06/19/1961 Commenced Business 08/30/1961

Statutory Home Office 1 Corporate Way (Street and Number), Lansing, MI, US 48951 (City or Town, State, Country and Zip Code)

Main Administrative Office 1 Corporate Way (Street and Number)
Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Mail Address 1 Corporate Way (Street and Number or P.O. Box), Lansing, MI, US 48951 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 1 Corporate Way (Street and Number)
Lansing, MI, US 48951 (City or Town, State, Country and Zip Code), 517-381-5500 (Area Code) (Telephone Number)

Internet Website Address www.jackson.com

Statutory Statement Contact Craig Alan Anderson (Name), 517-381-5500 (Area Code) (Telephone Number)
statjnlic@jackson.com (E-mail Address), 517-706-5522 (FAX Number)

OFFICERS

President	Laura Louene Prieskorn #	General Counsel	Scott Jay Golde
Chief Financial Officer	Don Wayne Cummings	Chief Actuary	Lin Ling Sun

OTHER

Savvas (Steve) Panagiotis Binioris, Chief Risk Officer	Carrie Lynn Chelko, EVP	Laura Louise Hanson #, EVP
Alison Russ Reed #, EVP	Craig Alan Anderson, SVP & Controller	Andrea Dee Goodrich, SVP & Corporate Secretary
Guillermo Esteban Guerra, SVP	Michael Ray Hicks, SVP	Thomas Andrew Janda #, SVP
Joshua Kent Richardson, SVP	Dean Robert Scott, SVP	Brian Michael Walta, SVP
Elizabeth Ann Werner, SVP	Richard Charles White, SVP	Barrett Mark Bonemer, Head of Internal Audit
Marina Costa Ashiotou, VP	Dennis Allen Blue, VP	Ellen Jo Bode, VP & Appointed Actuary
Andrew Robert Campbell, VP	Hilary Rae Cranmore, VP	Frank Gerald D'Amuro, VP
Lauren Bernice Dunn, VP	Joseph Kent Garrett, VP	Margaret Creamer Garza, VP
Robert William Hajdu, VP	Heidi Lynn Kaiser, VP	Deidre Jane Kosier, VP
Darren Trent Kramer, VP	Efthimios (Tom) Lekas, VP	David John Linehan, VP
Lisa Ann-Crisp Lubahn, VP	Aaron Todd Maguire, VP	Angela Marie Matthews #, VP
Ryan Tait Mellott, VP	Layton Dorothy Meng #, VP	Stefan Christof Ott, VP
Kristan Lee Richardson, VP	James Aaron Schultz, VP & Treasurer	Muhammad Sajid Shami, VP
Brooke Lauren Thorne, VP	John Arnold Vandercruyssen, VP & Assistant Controller	Amit Vashisht #, VP
Srikant Vatturi Venkata Satya, VP	John Frank Visicaro, VP	Lisa Anne Wegehaupt #, VP
Matthew Ryan Witulski #, VP		

DIRECTORS OR TRUSTEES

Don Wayne Cummings	Laura Louene Prieskorn (Chair)	Savvas (Steve) Panagiotis Binioris #

State of Michigan
County of Ingham 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.

Laura Prieskorn President	Scott J. Golde General Counsel	Craig A. Anderson Controller

Subscribed and sworn to before me this 7th day of August, 2026

Jody Bond
Notary Public
31-March-2030

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...........

JODY BOND
NOTARY PUBLIC - STATE OF MICHIGAN
COUNTY OF INGHAM
My Commission Expires March 31, 2030
Acting in the County of Ingham

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	30,384,889,143	0	30,384,889,143	30,298,894,163
2.	Stocks:				
	2.1 Preferred stocks	93,118,102	0	93,118,102	129,703,058
	2.2 Common stocks	762,884,426	15,730,709	747,153,717	862,158,584
3.	Mortgage loans on real estate:				
	3.1 First liens	8,593,084,857	0	8,593,084,857	8,675,742,097
	3.2 Other than first liens	0	0	0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ 0 encumbrances)	199,923,477	0	199,923,477	203,654,612
	4.2 Properties held for the production of income (less $ 0 encumbrances)	7,172,124	0	7,172,124	7,172,124
	4.3 Properties held for sale (less $ 0 encumbrances)	18,795,828	0	18,795,828	19,682,350
5.	Cash ($ (52,802,126)), cash equivalents ($ 3,531,136,723) and short-term investments ($ 203,817,461)	3,682,152,058	0	3,682,152,058	3,626,372,945
6.	Contract loans (including $ 0 premium notes)	4,209,000,897	1,834,411	4,207,166,486	4,220,099,858
7.	Derivatives	(164,737,026)	0	(164,737,026)	198,622,875
8.	Other invested assets	2,672,017,139	911,966	2,671,105,173	2,709,268,742
9.	Receivables for securities	133,221,877	0	133,221,877	11,899,848
10.	Securities lending reinvested collateral assets	68,570,942	0	68,570,942	22,968,710
11.	Aggregate write-ins for invested assets	0	0	0	0
12.	Subtotals, cash and invested assets (Lines 1 to 11)	50,660,093,844	18,477,086	50,641,616,758	50,986,239,966
13.	Title plants less $ 0 charged off (for Title insurers only)	0	0	0	0
14.	Investment income due and accrued	655,521,006	870,742	654,650,264	558,360,077
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	516,452,531	1,089,992	515,362,539	389,419,041
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 0 earned but unbilled premiums)	36,327,132	0	36,327,132	37,340,544
	15.3 Accrued retrospective premiums ($ 0) and contracts subject to redetermination ($ 0)	0	0	0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	315,950,908	0	315,950,908	227,552,084
	16.2 Funds held by or deposited with reinsured companies	0	0	0	0
	16.3 Other amounts receivable under reinsurance contracts	5,981,929,364	0	5,981,929,364	5,247,343,590
17.	Amounts receivable relating to uninsured plans	0	0	0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	59,308,623	0	59,308,623	107,610,111
18.2	Net deferred tax asset	1,671,511,377	1,021,987,145	649,524,232	622,225,803
19.	Guaranty funds receivable or on deposit	29,720,571	0	29,720,571	32,501,886
20.	Electronic data processing equipment and software	6,063,053	0	6,063,053	5,327,713
21.	Furniture and equipment, including health care delivery assets ($ 0)	11,031,417	11,031,417	0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates	0	0	0	0
23.	Receivables from parent, subsidiaries and affiliates	0	0	0	0
24.	Health care ($ 0) and other amounts receivable	0	0	0	0
25.	Aggregate write-ins for other than invested assets	425,598,836	101,516,781	324,082,055	335,290,542
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,369,508,662	1,154,973,163	59,214,535,499	58,549,211,357
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	245,945,230,685	0	245,945,230,685	234,125,082,699
28.	Total (Lines 26 and 27)	306,314,739,347	1,154,973,163	305,159,766,184	292,674,294,056
	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.	Agents' balances (net)	5,776,056	5,776,056	0	0
2502.	Capitalized software and associated costs	20,913,630	20,913,630	0	0
2503.	Admitted disallowed IMR	296,995,530	0	296,995,530	306,339,797
2598.	Summary of remaining write-ins for Line 25 from overflow page	101,913,620	74,827,095	27,086,525	28,950,745
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	425,598,836	101,516,781	324,082,055	335,290,542

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Aggregate reserve for life contracts $ 22,229,978,834 less $ 0 included in Line 6.3 (including $ 0 Modco Reserve)	22,229,978,834	22,663,082,299
2. Aggregate reserve for accident and health contracts (including $ 0 Modco Reserve)	0	0
3. Liability for deposit-type contracts (including $ 0 Modco Reserve)	11,297,702,647	11,284,868,064
4. Contract claims:		
4.1 Life	848,185,997	699,827,495
4.2 Accident and health	0	0
5. Policyholders' dividends/refunds to members $ 167,662 and coupons $ 0 due and unpaid	167,662	152,637
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)	6,957,684	6,957,777
6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ 0 Modco)	0	0
6.3 Coupons and similar benefits (including $ 0 Modco)	24,832	24,832
7. Amount provisionally held for deferred dividend policies not included in Line 6	0	0
8. Premiums and annuity considerations for life and accident and health contracts received in advance less $ 0 discount; including $ 0 accident and health premiums	1,936,143	1,952,903
9. Contract liabilities not included elsewhere:		
9.1 Surrender values on canceled contracts	218,285	1,723,772
9.2 Provision for experience rating refunds, including the liability of $ 0 accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act	0	0
9.3 Other amounts payable on reinsurance, including $ (42,098,742) assumed and $ (235,541,882) ceded	(277,640,624)	(139,881,602)
9.4 Interest Maintenance Reserve	0	0
10. Commissions to agents due or accrued-life and annuity contracts $ 134,799,434 , accident and health $ 0 and deposit-type contract funds $ 0	134,799,434	141,027,260
11. Commissions and expense allowances payable on reinsurance assumed	6,708,741	6,804,733
12. General expenses due or accrued	128,021,819	241,276,082
13. Transfers to Separate Accounts due or accrued (net) (including $ (4,291,393,555) accrued for expense allowances recognized in reserves, net of reinsured allowances)	748,788,556	(1,264,636,008)
14. Taxes, licenses and fees due or accrued, excluding federal income taxes	5,644,994	6,550,560
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	4,850,547	5,093,448
17. Amounts withheld or retained by reporting entity as agent or trustee	8,191,247	8,889,120
18. Amounts held for agents' account, including $ 8,835,026 agents' credit balances	8,835,026	8,146,314
19. Remittances and items not allocated	184,177,183	176,497,396
20. Net adjustment in assets and liabilities due to foreign exchange rates	0	0
21. Liability for benefits for employees and agents if not included above	0	0
22. Borrowed money $ 42,855,270 and interest thereon $ 70,566	42,925,836	47,191,622
23. Dividends to stockholders declared and unpaid	0	0
24. Miscellaneous liabilities:		
24.01 Asset valuation reserve	765,236,659	727,221,889
24.02 Reinsurance in unauthorized and certified ($ 0) companies	4,481,974	4,289,652
24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 0) reinsurers	3,804,448,370	3,721,371,660
24.04 Payable to parent, subsidiaries and affiliates	128,411,989	127,127,451
24.05 Drafts outstanding	0	0
24.06 Liability for amounts held under uninsured plans	0	0
24.07 Funds held under coinsurance	12,465,785,980	13,467,874,529
24.08 Derivatives	0	0
24.09 Payable for securities	636,688,362	286,068,108
24.10 Payable for securities lending	68,570,942	22,968,710
24.11 Capital notes $ 0 and interest thereon $ 0	0	0
25. Aggregate write-ins for liabilities	1,025,769,134	1,521,015,112
26. Total liabilities excluding Separate Accounts business (Lines 1 to 25)	54,279,868,253	53,773,485,815
27. From Separate Accounts Statement	245,894,789,998	234,125,082,699
28. Total liabilities (Lines 26 and 27)	300,174,658,251	287,898,568,514
29. Common capital stock	13,800,000	13,800,000
30. Preferred capital stock	0	0
31. Aggregate write-ins for other than special surplus funds	0	0
32. Surplus notes	249,955,911	249,926,425
33. Gross paid in and contributed surplus	2,711,221,039	2,711,221,039
34. Aggregate write-ins for special surplus funds	296,995,530	306,339,797
35. Unassigned funds (surplus)	1,713,135,453	1,494,438,281
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 $ 439,687 in Separate Accounts Statement)	4,971,307,933	4,761,925,542
38. Totals of Lines 29, 30 and 37	4,985,107,933	4,775,725,542
39. Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	305,159,766,184	292,674,294,056
DETAILS OF WRITE-INS		
2501. Deferred compensation	335,146,389	321,414,952
2502. Deferred rent	2,511,623	4,301,408
2503. Founders Plan liability	26,625	60,500
2598. Summary of remaining write-ins for Line 25 from overflow page	688,084,497	1,195,238,252
2599. Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,025,769,134	1,521,015,112
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	296,995,530	306,339,797
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)	296,995,530	306,339,797

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	12,360,992,629	8,966,674,701	20,045,040,268
2.	Considerations for supplementary contracts with life contingencies	934,673	465,559	585,341
3.	Net investment income	1,483,651,099	1,534,742,021	3,038,079,711
4.	Amortization of Interest Maintenance Reserve (IMR)	(13,835,122)	(15,541,692)	(30,795,810)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	283,872,994	243,824,511	547,198,582
6.	Commissions and expense allowances on reinsurance ceded	121,752,577	54,645,769	107,256,250
7.	Reserve adjustments on reinsurance ceded	0	0	0
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	1,349,675,177	1,316,597,828	2,725,776,842
	8.2 Charges and fees for deposit-type contracts	0	0	0
	8.3 Aggregate write-ins for miscellaneous income	372,671,659	356,476,415	736,021,590
9.	Totals (Lines 1 to 8.3)	15,959,715,686	12,457,885,112	27,169,162,774
10.	Death benefits	480,470,760	430,375,448	870,633,687
11.	Matured endowments (excluding guaranteed annual pure endowments)	2,336,479	1,859,795	4,919,648
12.	Annuity benefits	1,977,564,056	1,881,708,928	3,763,111,191
13.	Disability benefits and benefits under accident and health contracts	6,219,613	6,717,009	13,069,529
14.	Coupons, guaranteed annual pure endowments and similar benefits	21,641	24,723	49,868
15.	Surrender benefits and withdrawals for life contracts	17,726,223,829	14,451,453,615	33,440,310,595
16.	Group conversions	0	0	0
17.	Interest and adjustments on contract or deposit-type contract funds	240,295,588	217,059,357	196,991,362
18.	Payments on supplementary contracts with life contingencies	7,663,886	7,697,280	16,351,744
19.	Increase in aggregate reserves for life and accident and health contracts	(433,103,471)	(217,619,396)	(2,163,741,409)
20.	Totals (Lines 10 to 19)	20,007,692,381	16,779,276,759	36,141,696,215
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	1,162,952,761	918,988,431	2,088,091,564
22.	Commissions and expense allowances on reinsurance assumed	108,998,031	96,938,631	210,535,423
23.	General insurance expenses and fraternal expenses	449,816,849	400,793,931	813,240,121
24.	Insurance taxes, licenses and fees, excluding federal income taxes	30,836,576	27,379,223	55,801,085
25.	Increase in loading on deferred and uncollected premiums	(464,518)	(581,838)	(604,206)
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(6,931,856,942)	(6,995,685,606)	(14,401,994,391)
27.	Aggregate write-ins for deductions	319,746,290	301,925,631	758,793,013
28.	Totals (Lines 20 to 27)	15,147,721,428	11,529,035,162	25,665,558,824
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	811,994,258	928,849,950	1,503,603,950
30.	Dividends to policyholders and refunds to members	3,736,011	4,019,754	6,942,653
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	808,258,247	924,830,196	1,496,661,297
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(51,581,883)	(537,275)	(121,320,149)
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)	859,840,130	925,367,471	1,617,981,446
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 52,120,969 (excluding taxes of $ (13,254,359) transferred to the IMR)	97,316,827	(24,071,754)	(28,457,165)
35.	Net income (Line 33 plus Line 34)	957,156,957	901,295,717	1,589,524,281
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	4,775,725,542	4,404,030,969	4,404,030,969
37.	Net income (Line 35)	957,156,957	901,295,717	1,589,524,281
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 14,261,545	7,124,636	(5,975,728)	48,469,212
39.	Change in net unrealized foreign exchange capital gain (loss)	(436,345)	1,832,367	3,963,087
40.	Change in net deferred income tax	(87,968,910)	(57,584,979)	(160,692,135)
41.	Change in nonadmitted assets	97,526,380	92,217,851	252,252,183
42.	Change in liability for reinsurance in unauthorized and certified companies	(192,322)	(339,984)	(701,311)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease	0	0	0
44.	Change in asset valuation reserve	(38,014,770)	(28,955,410)	(71,919,825)
45.	Change in treasury stock	0	0	0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period	319,261,158	248,249,228	581,655,722
47.	Other changes in surplus in Separate Accounts Statement	(318,821,471)	(248,249,228)	(581,655,722)
48.	Change in surplus notes	29,486	26,884	55,446
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	(76,282,408)	(134,081,038)	(174,256,365)
52.	Dividends to stockholders	(650,000,000)	(565,000,000)	(1,115,000,000)
53.	Aggregate write-ins for gains and losses in surplus	0	0	0
54.	Net change in capital and surplus for the year (Lines 37 through 53)	209,382,391	203,435,680	371,694,573
55.	Capital and surplus, as of statement date (Lines 36 + 54)	4,985,107,933	4,607,466,649	4,775,725,542
	DETAILS OF WRITE-INS			
08.301.	General account policy fees	26,418,727	29,811,036	57,488,244
08.302.	Marketing fees	345,013,771	325,669,544	674,852,544
08.303.	Miscellaneous income	892,397	801,504	2,120,216
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	346,764	194,331	1,560,586
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	372,671,659	356,476,415	736,021,590
2701.	Additional contract benefits to Founders Plan policyholders	25,714	33,782	64,287
2702.	Interest on funds withheld treaties	396,002,982	435,972,887	851,582,788
2703.	Reclassification of initial gain to surplus	0	0	80,959,605
2798.	Summary of remaining write-ins for Line 27 from overflow page	(76,282,406)	(134,081,038)	(173,813,667)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	319,746,290	301,925,631	758,793,013
5301.				
5302.				
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page	0	0	0
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	0	0	0

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	12,266,514,357	8,783,878,537	19,854,093,473
2.	Net investment income	1,017,414,347	1,212,384,239	2,440,816,701
3.	Miscellaneous income	1,784,834,387	3,081,072,569	6,293,337,629
4.	Total (Lines 1 to 3)	15,068,763,091	13,077,335,345	28,588,247,803
5.	Benefit and loss related payments	20,112,229,680	16,848,824,941	38,106,212,140
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(8,669,783,279)	(6,965,183,352)	(16,902,311,836)
7.	Commissions, expenses paid and aggregate write-ins for deductions	2,085,753,126	1,727,121,387	3,707,349,439
8.	Dividends paid to policyholders	3,721,079	4,054,309	7,576,156
9.	Federal and foreign income taxes paid (recovered) net of $ (43,937,554) tax on capital gains (losses)	(47,801,488)	(16,854,701)	(111,675,736)
10.	Total (Lines 5 through 9)	13,484,119,117	11,597,962,584	24,807,150,163
11.	Net cash from operations (Line 4 minus Line 10)	1,584,643,974	1,479,372,761	3,781,097,639
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,105,345,172	2,830,696,875	5,439,894,396
	12.2 Stocks	86,421,313	44,060,073	71,060,074
	12.3 Mortgage loans	706,564,461	723,223,836	1,595,267,061
	12.4 Real estate	4,205,906	1,391,109	3,811,539
	12.5 Other invested assets	186,085,749	284,604,255	482,489,758
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	0
	12.7 Miscellaneous proceeds	899,377,842	(397,956,484)	(201,049,723)
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,988,000,443	3,486,019,664	7,391,473,105
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,289,258,594	2,382,931,293	5,270,120,613
	13.2 Stocks	2,992,930	16,717,908	34,717,908
	13.3 Mortgage loans	638,823,768	588,637,599	942,632,221
	13.4 Real estate	60,240	847,057	1,453,711
	13.5 Other invested assets	134,281,591	304,634,833	593,407,571
	13.6 Miscellaneous applications	0	387,011,559	387,011,559
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,065,417,123	3,680,780,250	7,229,343,582
14.	Net increase/(decrease) in contract loans and premium notes	(13,371,825)	(21,997,279)	16,458,528
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	935,955,144	(172,763,307)	145,670,995
	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	(4,250,000)	(704,250,000)	(705,039,473)
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	12,834,583	1,568,011,250	2,344,279,344
	16.5 Dividends to stockholders	650,000,000	565,000,000	1,115,000,000
	16.6 Other cash provided (applied)	(1,823,404,588)	(1,603,668,897)	(2,842,719,976)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(2,464,820,006)	(1,304,907,647)	(2,318,480,105)
	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)	55,779,113	1,701,807	1,608,288,529
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	3,626,372,945	2,018,084,416	2,018,084,416
	19.2 End of period (Line 18 plus Line 19.1)	3,682,152,058	2,019,786,223	3,626,372,945

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

20.0001.	Debt and equity securities acquired from exchange, PIK and other transactions	32,932,172	62,212,413	193,995,857
20.0002.	Debt and equity securities disposed from exchange transactions	32,511,570	(60,907,245)	191,238,038
20.0003.	Bonds transferred from D-1 to BA-1	0	49,813,540	49,813,540
20.0004.	Other invested assets acquired from change in SSAP No. 21	0	33,187,605	33,187,605
20.0005.	Other invested assets disposed from change in SSAP No. 21	0	(30,473,176)	30,473,173
20.0006.	Non-cash financial assets transferred to subsidiary	0	0	2,546,244,214
20.0007.	Non-cash financial assets transferred from subsidiary	9,955,894	0	0

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Individual life	206,501,475	223,511,320	438,003,644
2.	Group life	6,493,268	6,792,665	12,946,495
3.	Individual annuities	12,519,311,882	7,861,463,007	20,400,777,648
4.	Group annuities	144,512,773	237,481,937	372,721,506
5.	Accident & health	9,494,129	10,666,739	20,681,813
6.	Fraternal	0	0	0
7.	Other lines of business	0	0	0
8.	Subtotal (Lines 1 through 7)	12,886,313,527	8,339,915,668	21,245,131,106
9.	Deposit-type contracts	1,515,303,713	2,533,341,375	3,538,766,454
10.	Total (Lines 8 and 9)	14,401,617,240	10,873,257,043	24,783,897,560

NOTES TO FINANCIAL STATEMENTS

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The financial statements of Jackson National Life Insurance Company ("Jackson" or the "Company") are presented on the basis of accounting practices prescribed or permitted by the Michigan Department of Insurance and Financial Services.

The Michigan Department of Insurance and Financial Services recognizes statutory accounting practices prescribed or permitted by the state of Michigan for determining and reporting the financial condition and results of operations of an insurance company, and for determining its solvency under Michigan Insurance Law. The Department of Insurance and Financial Services has adopted the National Association of Insurance Commissioners' ("NAIC") Accounting Practices and Procedures Manual ("NAIC SAP") to the extent that the accounting practices, procedures, and reporting standards are not modified by the Michigan Insurance Code.

The Valuation of Life Insurance Policies Model Regulation ("Model 830", also known as Regulation XXX), was effective for NAIC SAP in 2000. The state of Michigan did not permit Model 830 for reserve calculations until January 1, 2002. Thus, reserves for life business issued in calendar years 2000-2001 are not valued according to Model 830 and NAIC SAP, but rather, are valued under the prior method of the Standard Valuation Law, referred to as the 'unitary' method.

Actuarial Guideline XXXV ("Actuarial Guideline 35" or the "Guideline") was adopted by the NAIC in December 1998. The purpose of Actuarial Guideline 35 is to interpret the standards for the valuation of statutory reserves for fixed index annuities. NAIC SAP requires application of Actuarial Guideline 35 for all fixed index annuities issued after December 31, 2000. Michigan law prescribes the valuation of fixed index annuities without consideration of the Guideline. As a result, the Guideline is not reflected in the Company's accounts as of June 30, 2026 and December 31, 2025.

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

	SSAP #	F/S Page	F/S Line #	6/30/2026	12/31/2025
Net income					
Jackson National Life Insurance Company, Michigan basis				$ 957,156,957	$ 1,589,524,281
Michigan Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX)					
Decrease in aggregate reserves for life and accident and health policies and contracts	51	4	19	(241,620)	(888,530)
Actuarial Guideline XXXV					
(Decrease)/increase in aggregate reserves for life and accident and health policies and contracts	51	4	19	3,034,015	(33,793,387)
Prescribed practices adjustment				2,792,395	(34,681,917)
Tax effect of prescribed practice differences	51,68	4	32	—	—
NAIC SAP				$ 954,364,562	$ 1,624,206,198
Capital and Surplus					
Jackson National Life Insurance Company, Michigan basis				$ 4,985,107,933	$ 4,775,725,542
Michigan Prescribed Practices that are an increase/(decrease) from NAIC SAP:					
Valuation of Life Insurance Policies Model Regulation (XXX):					
Reserve, Michigan basis	51	3	1	(4,918,496)	(5,150,182)
Reserve, NAIC SAP	51	3	1	(13,243,455)	(13,716,760)
Model Regulation (XXX) adjustment				8,324,959	8,566,578
Actuarial Guideline XXXV:					
Reserve, Michigan basis	51	3	1	(730,177,369)	(675,346,286)
Reserve, NAIC SAP	51	3	1	(752,889,113)	(695,024,015)
Actuarial Guideline XXXV adjustment				22,711,744	19,677,729
Tax effect of prescribed practice differences				(5,016,710)	(5,435,568)
Net impact of prescribed practices				26,019,993	22,808,739
NAIC SAP				$ 4,959,087,940	$ 4,752,916,803

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 1, item B.

C. Accounting Policy

(2) Bonds are stated at amortized cost except those with an NAIC rating of "6," which are stated at the lower of amortized cost or fair value. Acquisition premiums and discounts are amortized into investment income through call or maturity dates using the interest method. The Company did not have SVO-Identified investments reported at a different measurement method from prior periods.

NOTES TO FINANCIAL STATEMENTS

(6) Asset-backed securities are stated at amortized cost except those with an NAIC carry rating of "6", which are carried at the lower of amortized cost or fair value. The retrospective adjustment method is used to value asset-backed securities that are reported with NAIC designations that are of high credit quality at the time of acquisition and continues to apply this method unless the security is other-than-temporarily impaired. The prospective adjustment method is applied for all other asset-backed securities.

Investments are reduced to estimated fair value (discounted cash flows for asset-backed securities) for declines in value that are determined to be other-than-temporary. In determining whether an other-than-temporary impairment has occurred, the Company considers a security's forecasted cash flows as well as the severity and duration of depressed fair values.

If the Company intends to sell an impaired asset-backed security or does not have the intent and ability to retain the impaired asset-backed security for a period of time sufficient to recover the amortized cost basis, an other-than-temporary impairment has occurred. In these situations, the other-than-temporary impairment loss recognized is the difference between the amortized cost basis and fair value. For asset-backed securities, the credit portion of the recognized loss is recorded to the asset valuation reserve ("AVR") and the non-credit portion is recorded to the interest maintenance reserve ("IMR"). If the Company does not expect to recover the entire amortized cost basis when compared to the present value of cash flows expected to be collected, it cannot assert that it has the ability to recover the asset-backed security's amortized cost basis even though it has no intent to sell and has the intent and ability to retain the asset-backed security. Therefore, an other-than-temporary impairment has occurred and a realized loss is recognized for the non-interest related decline, which is calculated as the difference between the asset-backed security's amortized cost basis and the present value of cash flows expected to be collected.

For situations where an other-than-temporary impairment is recognized, the previous amortized cost basis less the other-than temporary impairment recognized as a realized loss becomes the new amortized cost basis of the asset-backed security. The new amortized cost basis is not adjusted for subsequent recoveries in fair value. Therefore, the prospective adjustment method is used for periods subsequent to other-than-temporary impairment loss recognition.

D. Going Concern

There is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Corrections of Errors

In August 2025, the NAIC adopted changes to the statutory reserve framework for non-variable annuities, including immediate annuities, fixed deferred annuities, and fixed indexed annuities. The new principles-based reserve framework is included in VM-22: Requirements for Principle-Based Reserves for Non-Variable Annuities ("VM-22") within the NAIC's Valuation Manual. The new VM-22 framework includes a three-year transition period, with an optional effective date of January 1, 2026, and a mandatory effective date of January 1, 2029, and is applied prospectively to contracts issued after the effective date. Once the new framework is applied to the valuation of reserves for a contract, it is required to be applied to all future valuations for that contract. The Company plans to adopt the new VM-22 framework for all applicable contracts no later than January 1, 2029. As of June 30, 2026, the Company has not yet elected to establish reserves for any business subject to VM-22 requirements.

The NAIC adopted updated economic scenario requirements and a prescribed generator of economic scenarios ("GOES") effective for principles-based reserving under VM-20 – Requirements for Principle-Based Reserves for Life Products, VM-21– Requirements for Principle-Based Reserves for Variable Annuities, and VM-22 – Requirements for Principle-Based Reserves for Non-Variable Annuities.

For reserves measured in accordance with VM-21, the Company applied the prescribed GOES effective January 1, 2026. The initial impact of the GOES implementation was $948,859, net of reinsurance. The Company has elected to phase-in the initial impact of applying GOES over a 36-month phase-in period beginning January 1, 2026 in accordance with VM-21 Section 2C. The initial impact will be amortized into the reserve on a straight-line basis. As of June 30, 2026, the remaining amount to be phased in was $790,716.

For VM-22 products, the Company will apply GOES simultaneously with the adoption of VM-22.

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 2.

3. Business Combinations and Goodwill

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 3.

4. Discontinued Operations

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 4.

5. Investments

D. Asset-Backed Securities

(1) Principal prepayment assumptions for asset-backed securities are obtained from broker-dealers, independent providers of broker-dealer estimates, or internal models.

NOTES TO FINANCIAL STATEMENTS

(2) There were no asset-backed and structured securities with a recognized other-than-temporary impairment where the Company has either the intent to sell the securities or lacks the ability or intent to retain the securities as of the statement date.

(3) The following table details asset-backed securities with a recognized other-than-temporary impairment recorded in 2026:

1	2	3	4	5	6	7
CUSIP	Book/Adj Carrying Value Amortized cost before current period OTTI	Projected Cash Flows	Recognized other-than-temporary impairment	Amortized cost after other-than-temporary impairment	Fair Value	Financial Statement Reporting Period
91863*AB1	33,495	—	33,495	—	—	Q1-2026
91863*AA3	17,602,785	—	17,602,785	—	—	Q1-2026
00442JAD6	271,347	256,314	15,033	256,314	242,094	Q1-2026
466247ER0	46,595	45,598	997	45,598	44,706	Q1-2026
872660A*6	30,247,476	28,259,986	1,987,490	28,259,986	28,259,986	Q2-2026
466247ER0	46,481	45,346	1,135	45,346	44,670	Q2-2026
Total			**$ 19,640,935**			

(4) The following table summarizes asset-backed securities in an unrealized loss position as of June 30, 2026:

	Total	<12 Months	12+ Months
Fair Value	$ 2,813,410,331	$ 1,239,098,225	$ 1,574,312,106
Unrealized Loss	$ 171,065,054	$ 18,382,655	$ 152,682,399

The carrying value and fair value of all asset-backed securities, regardless of whether the security is in an unrealized loss position, was $4,491,278,410 and $4,356,748,371, respectively.

(5) The Company periodically reviews its debt securities and equities on a case-by-case basis to determine if any decline in fair value to below amortized cost is other-than-temporary. Factors considered in determining whether a decline is other-than-temporary include the length of time a security has been in an unrealized loss position, reasons for the decline in value, expectations for the amount and timing of a recovery in value, and the Company’s intent and ability not to sell a security prior to a recovery in fair value.

Securities the Company determines are underperforming or potential problem securities are subject to regular review. To facilitate this review, securities with significant declines in value or where other objective criteria evidencing credit deterioration have been met, are included on a watch list. Among the criteria for securities to be included on a watch list are: credit deterioration that has led to a significant decline in fair value of the security; a significant covenant related to the security has been breached; or an issuer has filed or indicated a possibility of filing for bankruptcy, has missed or announced it intends to miss a scheduled interest or principal payment, or has experienced a specific material adverse change that may impair its creditworthiness.

In performing these reviews, the Company considers the relevant facts and circumstances relating to each investment and exercises considerable judgment in determining whether a security is other-than-temporarily impaired. Assessment factors include judgments about an obligor’s current and projected financial position, an issuer’s current and projected ability to service and repay its debt obligations, the existence of, and realizable value of, any collateral supporting the obligations, and the macro-economic and micro-economic outlooks for specific industries and issuers. This assessment may also involve assumptions regarding underlying collateral such as prepayment rates, default and recovery rates, and third-party servicing capabilities.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

(3) b. The aggregate fair value of all securities acquired from the sale, trade, or use of the accepted collateral (reinvested collateral) was $68,570,942 and $22,968,710 as of June 30, 2026 and December 31, 2025, respectively.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Cash Taker

(1) The Company routinely enters into repurchase agreements whereby the Company agrees to sell and repurchase securities. Repurchase agreements are accounted for as collateralized borrowings. Collateral securities sold under such agreements continue to be included in invested assets. Cash proceeds received from the sale of securities subject to repurchase agreements are included in liabilities.

Jackson executed certain paired repurchase and reverse repurchase transactions totaling $1.5 billion pursuant to master repurchase agreements with participating bank counterparties. Under these transactions, the Company lends securities (e.g., corporate debt securities) to bank counterparties in exchange for U.S. Treasury securities that the Company then uses to provide as collateral. The paired repurchase and reverse repurchase transactions are settled on a net basis. As a result, there was no cash exchanged at initiation of these agreements. The paired transactions are offset within the financial statements. These transactions are evergreened and require at least 150-days’ notice prior to termination.

NOTES TO FINANCIAL STATEMENTS

For presentational purposes, the repurchase legs of these transactions are included in Note 5F and the reverse repurchase legs are included in Note 5G. The securities received as collateral amounts noted in Notes 5F 7, 8, and 9 relate to the securities received from the reverse repurchase legs and the collateral pledged amounts in Notes 5G 7 and 8 relate to the securities pledged from the repurchase legs.

(2) Type of Repo Trades Used

		First Quarter	Second Quarter
a.	Bilateral	Yes	Yes
b.	Tri-Party	No	No

(3) Maximum daily amount and ending balance of Original (Flow) & Residual Maturity are as follows:

		First Quarter	Second Quarter
a.	Maximum Amount		
	1. Open - No Maturity	$ 1,513,675,144	$ 1,493,347,275
	2. Overnight	$ 537,763,600	$ 895,982,200
	3. 2 Days to 1 Week	$ —	$ 404,598,700
	4. >1 Week to 1 Month	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —
	7. > 1 Year	$ —	$ —
b.	Ending Balance		
	1. Open - No Maturity	$ 1,482,093,077	$ 1,483,289,117
	2. Overnight	$ 450,968,617	$ 400,540,750
	3. 2 Days to 1 Week	$ —	$ —
	4. >1 Week to 1 Month	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —
	7. > 1 Year	$ —	$ —

(4) The Company had no securities sold and/or acquired that resulted in default.

(5) Securities Sold Under Repo – Secured Borrowing

		First Quarter	Second Quarter
a.	Maximum Amount		
	1. BACV	XXX	XXX
	2. Nonadmitted - Subset of BACV	XXX	XXX
	3. Fair Value	$ 2,198,095,634	$ 2,532,884,438
b.	Ending Balance		
	1. BACV	XXX	XXX
	2. Nonadmitted - Subset of BACV	XXX	XXX
	3. Fair Value	$ 2,076,045,468	$ 2,018,236,920

(6) Securities Sold Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1	NAIC 2
a. ICO - BACV	XXX	XXX
b. ICO - FV	$ 847,405,445	$ 1,170,831,475
c. ABS - BACV	XXX	XXX
d. ABS - FV	$ —	$ —
q. Total Assets - FV	$ 847,405,445	$ 1,170,831,475

(7) Collateral Received – Secured Borrowing

		First Quarter	Second Quarter
a.	Maximum Amount		
	1. Cash	$ 537,763,600	$ 1,300,580,900
	2. Securities (FV)	$ 1,513,675,144	$ 1,493,347,275
b.	Ending Balance		
	1. Cash	$ 450,968,617	$ 400,540,750
	2. Securities (FV)	$ 1,482,093,077	$ 1,483,289,117

NOTES TO FINANCIAL STATEMENTS

(8) Cash & Non-Cash Collateral Received – Secured Borrowing by NAIC Designation

Ending Balance	None	NAIC 1
a. Cash	$ 400,540,750	$ —
b. ICO - FV	$ —	$ 1,483,289,117
j. Total Collateral Assets - FV	$ 400,540,750	$ 1,483,289,117

(9) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Fair Value
a. Overnight and Continuous	$ 400,540,750
b. 30 Days or Less	$ —
c. 31 to 90 Days	$ —
d. >90 Days	$ 1,483,289,117

(10) Allocation of Aggregate Collateral Reinvested by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. 30 Days or Less	$ —	$ —
b. 31 to 60 Days	$ —	$ —
c. 61 to 90 Days	$ —	$ —
d. 91 to 120 Days	$ —	$ —
e. 121 to 180 Days	$ —	$ —
f. 181 to 365 Days	$ —	$ —
g. 1 to 2 Years	$ —	$ —
h. 2 to 3 Years	$ —	$ —
i. >3 Years	$ —	$ —

(11) Liability to Return Collateral – Secured Borrowing (Total)

		First Quarter	Second Quarter
a.	Maximum Amount		
	1. Cash (Collateral - All)	$ 537,763,600	$ 1,300,580,900
	2. Securities Collateral	$ —	$ —
b.	Ending Balance		
	1. Cash (Collateral - All)	$ 450,968,617	$ 400,540,750
	2. Securities Collateral	$ —	$ —

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

(1) Jackson executed certain paired repurchase and reverse repurchase transactions totaling $1.5 billion pursuant to master repurchase agreements with participating bank counterparties. Under these transactions, the Company lends securities (e.g., corporate debt securities) to bank counterparties in exchange for U.S. Treasury securities that the Company then uses to provide as collateral. The paired repurchase and reverse repurchase transactions are settled on a net basis. As a result, there was no cash exchanged at initiation of these agreements. The paired transactions are offset within the financial statements. These transactions are evergreened and require at least 150-days' notice prior to termination.

For presentational purposes, the repurchase legs of these transactions are included in Note 5F and the reverse repurchase legs are included in Note 5G. The securities received as collateral amounts noted in Notes 5F 7, 8, and 9 relate to the securities received from the reverse repurchase legs and the collateral pledged amounts in Notes 5G 7 and 8 relate to the securities pledged from the repurchase legs.

(2) Type of Repo Trades Used

		First Quarter	Second Quarter
a.	Bilateral	Yes	Yes
b.	Tri-Party	No	No

NOTES TO FINANCIAL STATEMENTS

(3) Maximum daily amount and ending balance of Original (Flow) & Residual Maturity are as follows:

		First Quarter	Second Quarter
a.	Maximum Amount		
	1. Open - No Maturity	$ 1,513,675,144	$ 1,493,347,275
	2. Overnight	$ —	$ —
	3. 2 Days to 1 Week	$ —	$ —
	4. >1 Week to 1 Month	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —
	7. > 1 Year	$ —	$ —
b.	Ending Balance		
	1. Open - No Maturity	$ 1,482,093,077	$ 1,483,289,117
	2. Overnight	$ —	$ —
	3. 2 Days to 1 Week	$ —	$ —
	4. >1 Week to 1 Month	$ —	$ —
	5. > 1 Month to 3 Months	$ —	$ —
	6. > 3 Months to 1 Year	$ —	$ —
	7. > 1 Year	$ —	$ —

(4) The Company had no securities sold and/or acquired that resulted in default.

(5) Fair Value of Securities Acquired Under Repo – Secured Borrowing

		First Quarter	Second Quarter
a.	Maximum Amount	$ 1,513,675,144	$ 1,493,347,275
b.	Ending Balance	$ 1,482,093,077	$ 1,483,289,117

(6) Securities Acquired Under Repo – Secured Borrowing by NAIC Designation

Ending Balance	NAIC 1
a. ICO - FV	$ 1,483,289,117
b. ABS - FV	$ —
i.Total Assets - FV	$ 1,483,289,117

(7) Collateral Provided – Secured Borrowing

		First Quarter	Second Quarter
a.	Maximum Amount		
	1. Cash	$ —	$ —
	2. Securities (FV)	$ 1,659,720,406	$ 1,636,902,238
	3. Securities (BACV)	XXX	XXX
	4. Nonadmitted Subset (BACV)		XXX
b.	Ending Balance		
	1. Cash	$ —	$ —
	2. Securities (FV)	$ 1,609,419,426	$ 1,611,894,512
	3. Securities (BACV)	$ 1,694,900,711	$ 1,694,750,697
	4. Nonadmitted Subset (BACV)	$ —	$ —

(8) Allocation of Aggregate Collateral by Remaining Contractual Maturity

	Amortized Cost	Fair Value
a. Overnight and Continuous	$ —	$ —
b. 30 Days or Less	$ —	$ —
c. 31 to 90 Days	$ —	$ —
d. >90 Days	$ 1,694,750,697	$ 1,611,894,512

NOTES TO FINANCIAL STATEMENTS

(9) Recognized Receivable for Return of Collateral – Secured Borrowing

	First Quarter	Second Quarter
a. Maximum Amount		
1. Cash	$ —	$ —
2. Securities (FV)	$ —	$ —
b. Ending Balance		
1. Cash	$ —	$ —
2. Securities (FV)	$ —	$ —

(10) Recognized Liability to Return Collateral – Secured Borrowing (Total)

	First Quarter	Second Quarter
a. Maximum Amount		
1. Repo Securities Sold/Acquired with Cash Collateral	$ —	$ —
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ —	$ —
b. Ending Balance		
1. Repo Securities Sold/Acquired with Cash Collateral	$ —	$ —
2. Repo Securities Sold/Acquired with Securities Collateral (FV)	$ —	$ —

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have repurchase agreements that are accounted for as a sale.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company does not have reverse repurchase agreements that are accounted for as a sale.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

(1) Restricted Assets (Including Pledged)

	Gross (Admitted & Nonadmitted) Restricted						
	Current Year						
	1	2	3	4	5	6	7
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)
b. collateral held under security lending agreements	$ 68,570,942		$ 3,857,983		$ 72,428,925	$ 34,472,891	$ 37,956,033
c. Subject to repurchase agreements	2,101,093,105	—	—	—	2,101,093,105	2,705,404,741	(604,311,636)
h. Letter stock or securities restricted as to sale	3,000,000	—	14,000,000	—	17,000,000	—	17,000,000
i. FHLB capital stock	87,202,400	—	—	—	87,202,400	118,569,200	(31,366,800)
j. On deposit with states	71,666,971	—	—	—	71,666,971	71,901,936	(234,965)
l. Pledged as collateral to FHLB	2,960,399,269	—	—	—	2,960,399,269	2,850,614,635	109,784,634
m. Pledged as collateral not captured in other categories	1,536,202,621	—	—	—	1,536,202,621	1,391,311,681	144,890,940
o. Collateral assets received and on balance sheet	2,268,000	—	—	—	2,268,000	65,214,000	(62,946,000)
p. Assets held under modco reinsurance agreements	—	—	66,354,924	—	66,354,924	60,941,537	5,413,387
q. Assets held under funds withheld reinsurance agreements	16,102,109,409	—	—	—	16,102,109,409	17,197,060,147	(1,094,950,738)
r. Total restricted assets (Sum of a through q)	$22,932,512,717	$ —	$ 84,212,907	$ —	$23,016,725,624	$ 24,495,490,768	$ (1,478,765,145)

(a) Subset of Column 1

(b) Subset of Column 3

NOTES TO FINANCIAL STATEMENTS

	Current Year						
	8	9	Percentage		12	13	14
			10	11			
Restricted Asset Category	Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)	N/A for Quarterly - Amount Reported in General Interrogatories	N/A for Quarterly - Difference from Note and GI	GI Ref
b. collateral held under security lending agreements	$ —	$ 72,428,925	0.02 %	0.02 %	XXX	XXX	25.04 + 25.05
c. Subject to repurchase agreements	—	2,101,093,105	0.69 %	0.69 %	XXX	XXX	26.21
h. Letter stock or securities restricted as to sale	—	17,000,000	0.01 %	0.01 %	XXX	XXX	26.26
i. FHLB capital stock	—	87,202,400	0.03 %	0.03 %	XXX	XXX	26.27
j. On deposit with states	—	71,666,971	0.02 %	0.02 %	XXX	XXX	26.28
l. Pledged as collateral to FHLB	—	2,960,399,269	0.97 %	0.97 %	XXX	XXX	26.31
m. Pledged as collateral not captured in other categories	—	1,536,202,621	0.50 %	0.50 %	XXX	XXX	26.3
o. Collateral assets received and on balance sheet	—	2,268,000	— %	— %	XXX	XXX	XXX
p. Assets held under modco reinsurance agreements	—	66,354,924	0.02 %	0.02 %	XXX	XXX	XXX
q. Assets held under funds withheld reinsurance agreements	—	16,102,109,409	5.26 %	5.28 %	XXX	XXX	XXX
r. Total Restricted Assets (Sum of a through q)	$ —	$23,016,725,624	7.51 %	7.54 %	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

(2) Detail of Assets Pledged as Collateral Not Captured in Other Categories

	Gross (Admitted & Nonadmitted Restricted)								Percentage	
	Current Year									
	1	2	3	4	5	6	7	8	9	10
Description of Assets	Total General Account (G/A)	G/A Supporting 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 & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
OTC Derivatives	$ 615,221,175	$ —	$ —	$ —	$ 615,221,175	$ 502,715,309	$ 112,505,866	$ 615,221,175	0.20 %	0.20 %
Cleared Swaps	99,020,042	—	—	—	99,020,042	70,084,259	28,935,783	99,020,042	0.03 %	0.03 %
Futures	821,961,404	—	—	—	821,961,404	818,512,113	3,449,291	821,961,404	0.27 %	0.27 %
Total (c)	$1,536,202,621	$ —	$ —	$ —	$1,536,202,621	$1,391,311,681	$ 144,890,940	$1,536,202,621	0.50 %	0.50 %
Amount of Total pledged under derivative contracts	1,536,202,621	—	—	—	1,536,202,621	1,391,311,681	144,890,940	1,536,202,621	XXX	XXX
Total Excluding Derivative Collateral (Total minus Amount of Total pledged under derivative contracts)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	XXX	XXX

(a) Subset of column 1

(b) Subset of column 3

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

NOTES TO FINANCIAL STATEMENTS

(3) The Company does not have Other Restricted Assets.

(4) Collateral Received and Assets Held under Modco/Funds Withheld ("FWH") Reinsurance Agreements Reflected as Assets within the Company's financial statements:

	Collateral 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	$ —	$ —	$ 359,599,223	$ —	$ —	$ 359,599,223	0.60 %	0.61 %
b.	Schedule D, Part 1, Section 1	—	—	7,413,741,755	—	—	5,978,660,289	12.28 %	12.52 %
c.	Schedule D, Part 1, Section 2	—	—	1,182,819,900	—	—	1,118,688,255	1.96 %	2.00 %
d.	Schedule D, Part 2, Section 1	—	—	52,405,330	—	—	52,405,330	0.09 %	0.09 %
e.	Schedule D, Part 2, Section 2	—	—	240,929	—	—	240,929	— %	— %
f.	Schedule B	—	—	2,596,034,783	—	—	2,365,145,674	4.30 %	4.38 %
g.	Schedule A	—	—	18,795,828	—	—	18,795,827	0.03 %	0.03 %
h.	Schedule BA, Part 1	—	—	845,000,620	—	—	798,420,122	1.40 %	1.43 %
i.	Schedule DL, Part 1	68,570,942	—	—	68,570,942	—	—	0.11 %	0.12 %
j.	Other	2,268,000	—	3,633,471,041	2,268,000	—	3,633,471,041	6.02 %	6.14 %
k.	Total Assets (a+b+c+d+e+f+g+h+i+j)	$ 70,838,942	$ —	$16,102,109,409	$ 70,838,942	$ —	$14,325,426,690	26.79 %	27.31 %
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	$ —	$ 1,098,347	$ —	$ —	$ 1,098,347	$ —	— %	— %
n.	Schedule D, Part 1, Section 1	—	65,256,578	—	—	65,401,296	—	0.03 %	0.03 %
u.	Schedule DL, Part 1	3,857,983	—	—	3,857,983	—	—	— %	— %
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$ 3,857,983	$ 66,354,925	$ —	$ 3,857,983	$ 66,499,643	$ —	0.03 %	0.03 %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

* k = Column 1 divided by Asset Page, Line 26 (Column 1)
w = Column 1 divided by Asset Page, Line 27 (Column 1)

** k = Column 1 divided by Asset Page, Line 26 (Column 3)
w = Column 1 divided by Asset Page, Line 27 (Column 3)

*** k (Collateral BACV) should equal Note 5L(1) Column 1, Line o.
w (Collateral BACV) should equal Note 5L(1) Column 2, Line o.

**** k (Modco BACV) should equal Note 5L(1) Column 1, Line p.
w (Modco BACV) should equal Note 5L(1) Column 2, Line p.

***** k (FWH BACV) should equal Note 5L(1) Column 1, Line q.
w (FWH BACV) should equal Note 5L(1) Column 2, Line q.

NOTES TO FINANCIAL STATEMENTS

Assets	9 Book/Adjusted Carrying Value (BACV) FWH Including Modco	10 Related Party Code 1	11 2	12 3	13 4	14 5	15 6
General Account:							
a. Cash, Cash Equivalents and Short-Term Investments	$ 359,599,223	$ —	$ —	$ —	$ —	$ —	$ 359,599,223
b. Schedule D, Part 1, Section 1	7,413,741,755	—	—	—	—	—	7,413,741,755
c. Schedule D, Part 1, Section 2	1,182,819,900	—	—	—	—	144,126,604	1,038,693,296
d. Schedule D, Part 2, Section 1	52,405,330	—	—	—	—	—	52,405,330
e. Schedule D, Part 2, Section 2	240,929	—	—	—	—	—	240,929
f. Schedule B	2,596,034,783	—	—	—	—	234,630,179	2,361,404,604
g. Schedule A	18,795,828	—	—	—	—	—	18,795,828
h. Schedule BA, Part 1	845,000,620	—	—	—	—	251,720,738	593,279,882
i. Schedule DL, Part 1	—	—	—	—	—	—	—
j. Other	3,633,471,041	—	—	—	—	—	3,633,471,041
k. Total Assets (a+b+c+d+e+f+g+h+i+j)	$16,102,109,409	$ —	$ —	$ —	$ —	$630,477,521	$15,471,631,888
l. Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	3.92 %	96.08 %
Separate Account:							
m. Cash, Cash Equivalents and Short-Term Investments	$ 1,098,347	$ —	$ —	$ —	$ —	$ —	$ 1,098,347
n. Schedule D, Part 1, Section 1	65,256,578	—	—	—	—	—	65,256,578
w. Total Assets (m+n+o+p+q+r+s+t+u+v)	$ 66,354,925	$ —	$ —	$ —	$ —	$ —	$ 66,354,925
x. Percentage to Total FWH Assets (including Modco)	100.00 %	— %	— %	— %	— %	— %	100.00 %

		1 Amount	2 % of Liability to Total Liabilities *
y. Recognized Obligation to Return Collateral Asset (General Account)	$	70,838,942	0.13 %
z. Recognized Obligation to Return Collateral Asset (Separate Account)	$	3,857,983	— %
aa. Recognized Obligation for Modco assets (General Account)	$	—	— %
bb. Recognized Obligation for Modco assets (Separate Account)	$	66,354,925	0.03 %
cc. Recognized Obligation FWH (excluding Modco) assets (General Account)	$	16,102,109,409	29.66 %
dd. Recognized Obligation FWH (excluding Modco) assets (Separate Account)	$	—	— %

* 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) The Company has no assets held as collateral or under modified coinsurance or funds withheld reinsurance agreements that have been pledged for another specific purpose.

M. Working Capital Finance Investments

(2) The Company does not have working capital finance investments.

(3) The Company did not have any defaults on working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities

The Company reports derivatives, repurchase agreements and securities lending assets and liabilities on a gross basis. However, the transactions detailed in Note 5F, which consist of paired repurchase agreements and reverse repurchase agreements where a valid right of setoff exist, are offset within the Statements of Assets and Liabilities, Surplus and Other Funds. As of June 30, 2026, a receivable of $1,483,289,117 and a payable of $1,483,289,117 related to these transactions were offset resulting in $0 presented net in the Statements of Assets and Liabilities, Surplus and Other Funds.

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

The Company does not have a cash pooling arrangement.

NOTES TO FINANCIAL STATEMENTS

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 5.

6. Joint Ventures, Partnerships and Limited Liability Companies

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 6.

7. Investment Income

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 7.

8. Derivative Instruments

A. Derivatives under *SSAP No. 86 - Derivatives*

(8)

a. At June 30, 2026, the premium cost due in each of the following four years, and thereafter are as follows:

	Fiscal Year	Derivative Premium Payments Due
1.	2026	$ 308,176,500
2.	2027	—
3.	2028	—
4.	2029	—
5.	Thereafter	—
6.	Total Future Settled Premiums (Sum of 1 through 5)	$ 308,176,500

b. At June 30, 2026 the aggregate, non-discounted total premium cost for these contracts and the aggregate fair value of derivative instruments with financing premiums excluding the impact of the deferred or financing premiums were as follows:

	Undiscounted Future Premium Commitments	Derivative Fair Value with Premium Commitments (Reported on DB)	Derivative Fair Value Excluding Impact of Future Settled Premiums
1. Prior Year	$ 279,636,500	$ 114,368,391	$ 114,368,391
2. Current Year	$ 308,176,500	$ 98,818,795	$ 98,818,975

Cash flows associated with derivative instruments and their related gains and losses are presented in the statement of cash flow. The Company reported interest in Net investment income, settlement of the principal financed in Other cash provided (applied), and proceeds from the settlement of the derivatives in Miscellaneous applications.

During 2026, the Company purchased equity options for which discounted option premium payments totaling $355,691,405 were deferred until contract termination.

B. Derivatives under *SSAP No. 108 - Derivatives Hedging Variable Annuity Guarantees*

The Company does not have any derivatives hedging variable annuity guarantees that are eligible for the special accounting provision of SSAP No. 108.

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 8.

9. Income Taxes

At June 30, 2026, the current year to date operating and capital gains taxes were $51,581,883 of benefit and $52,120,969 of expense, respectively, excluding $13,254,359 of tax benefit transferred to the IMR. At December 31, 2025, the full year current operating and capital gains taxes were $121,320,149 of benefit and $37,259,162 of expense, respectively, excluding $15,819,621 of tax benefit transferred to the IMR. The current taxes are based on actual year to date results.

The net admitted deferred tax asset at June 30, 2026 and December 31, 2025, was $649,524,232 and $622,225,803, respectively. The net admitted DTA for both periods was based on the 15% surplus limitation and increased year to date based on the increase in the adjusted capital and surplus.

At June 30, 2026, the CAMT current tax impact was $500,000 resulting in a $575,000 decrease to net capital and surplus. At December 31, 2025, the CAMT current tax impact was nil resulting in no impact to net capital and surplus.

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 9.

10. Information Concerning Parent, Subsidiaries and Affiliates

During 2026, the Company received membership distributions from Jackson National Asset Management, LLC of $413,000,000.

NOTES TO FINANCIAL STATEMENTS

The Company paid ordinary dividends of $325,000,000 to its parent, Brooke Life Insurance Company on March 24, 2026 and June 10, 2026, respectively.

The Company received an ordinary dividend of $70,000,000 from its wholly owned subsidiary, Jackson National Life Insurance Company of New York ("Jackson New York") on May 26, 2026.

During 2025, the Company paid an extraordinary dividend of $240,000,000, $325,000,000, $250,000,000, and $300,000,000 to its parent, Brooke Life Insurance Company on March 17, 2025, June 12, 2025, September 10, 2025, and December 10, 2025, respectively.

The Company received an ordinary dividend of $75,000,000 from its wholly owned subsidiary, Jackson New York on March 31, 2025.

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 10.

11. Debt

B. Federal Home Loan Bank ("FHLB") Agreements

(1) The Company is a member of the Federal Home Loan Bank of Indianapolis primarily for the purpose of participating in the bank's mortgage-collateralized loan advance program. Members are required to purchase and hold a minimum amount of FHLB capital stock, plus additional stock based on outstanding advances. Advances are in the form of debt or funding agreements issued to FHLB and held in the general account.

Short-term debt is generally used for liquidity and long-term debt is used to fund qualifying construction projects. Debt is reported in borrowed money in the financial statements. Funding agreements are reported in liability for deposit-type contracts in the financial statements. The Company calculated the maximum borrowing capacity in accordance with current FHLB capital stock and limitations in the FHLB credit policy.

(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	5,000,000	5,000,000	—
(c) Activity Stock	82,202,400	82,202,400	—
(d) Excess Stock	—	—	—
(e) Aggregate Total (a+b+c+d)	$ 87,202,400	$ 87,202,400	$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 1,937,830,270	XXX	XXX

	1 Total 2+3	2 General Account	3 Separate Accounts
2. Prior Year-end			
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	79,783,700	79,783,700	—
(d) Excess Stock	33,785,500	33,785,500	—
(e) Aggregate Total (a+b+c+d)	$ 118,569,200	$ 118,569,200	$ —
(f) Actual or Estimated Borrowing Capacity as determined by the Insurer	$ 2,634,869,159	XXX	XXX

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

			Eligible for Redemption			
Membership Stock	Current Year Total	Not Eligible For Redemption	Less Than 6 Months	6 Months to Less Than 1 Year	1 to Less Than 3 Years	3 to 5 Years
Class A	$ —	$ —	$ —	$ —	$ —	$ —
Class B	$ 5,000,000	$ —	$ —	$ —	$ —	$ 5,000,000

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	Fair Value	Carrying Value	Aggregate Total Borrowing
June 30, 2026	$ 2,843,039,710	$ 2,960,399,269	$ 1,937,830,270
December 31, 2025	$ 2,746,436,987	$ 2,850,614,635	$ 1,884,080,270

b. Maximum Amount Pledged during the Reporting Period

	Fair Value	Carrying Value	Amount Borrowed at Time of Maximum Collateral
Period ended June 30, 2026	$ 2,843,039,710	$ 2,960,399,269	$ 1,937,830,270
Period ended December 31, 2025	$ 3,710,936,917	$ 3,992,825,557	$ 2,764,119,743

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	Total	General Account	Separate Account	Funding Agreements Reserves Established
1. Current Year				
(a) Debt				
Short-term	$ —	$ —	$ —	XXX
Long-term	42,855,270	42,855,270	—	XXX
(b) Funding Agreements	1,894,975,000	1,894,975,000	—	1,894,975,000
(d) Aggregate Total	$ 1,937,830,270	$1,937,830,270	$ —	$ 1,894,975,000
2. Prior Year-end				
(a) Debt				
Short-term	$ —	$ —	$ —	XXX
Long-term	47,105,270	47,105,270	—	XXX
(b) Funding Agreements	1,836,975,000	1,836,975,000	—	1,836,975,000
(d) Aggregate Total	$ 1,884,080,270	$1,884,080,270	$ —	$ 1,836,975,000

b. Maximum Amount Borrowed during the Reporting Period (Current Year)

	Total	General Account	Separate Account
Debt	$ 42,855,270	$ 42,855,270	$ —
Funding Agreements	1,894,975,000	1,894,975,000	—
Aggregate Total	$ 1,937,830,270	$ 1,937,830,270	$ —

c. Does the company have prepayment obligations under the following arrangements?

Debt	Yes
Funding Agreements	Yes

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 11.

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

A. Defined Benefit Plan

The Company does not offer a defined benefit plan.

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 12.

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

D. During 2026, the Company paid ordinary dividends of $325,000,000 to its parent, Brooke Life Insurance Company on March 24, 2026 and June 10, 2026, respectively.

The Company received an ordinary dividend of $70,000,000 from its wholly owned subsidiary, Jackson New York on May 26, 2026.

NOTES TO FINANCIAL STATEMENTS

During 2025, the Company paid an extraordinary dividend of $240,000,000, $325,000,000, $250,000,000, and $300,000,000 to its parent, Brooke Life Insurance Company on March 17, 2025, June 12, 2025, September 10, 2025, and December 10, 2025, respectively.

The Company received an ordinary dividend of $75,000,000 from its wholly owned subsidiary, Jackson New York on March 31, 2025.

J. The portion of unassigned funds (surplus) represented by cumulative unrealized losses is $593,753,972.

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 13.

14. Liabilities, Contingencies and Assessments

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 14.

15. Leases

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 15.

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

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 16.

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

B(2) Not applicable.

B(4)a. Not applicable.

B(4)b. Transfer and Servicing of Financial Assets

The Company has entered into securities lending agreements with agent banks, for the purpose of earning fees, whereby blocks of securities are loaned to third parties, primarily major brokerage firms. The agreements require collateral with a minimum fair value of 102 percent of the fair value of the loaned securities, calculated on a daily basis. To further minimize the credit risks related to these programs, the financial condition of the counterparties is monitored by the agent banks on a regular basis. Cash collateral received is invested by the agent banks for the benefit of the Company and is included on the balance sheet. Securities for which all or a portion of Jackson's holdings have been loaned are identified in Schedule D with the designation "LS".

1	2	3	4	5	6	7	8
Identification of Transaction	BACV at Time of Transfer	Original Reporting Schedule of the Transferred Assets	Amount Derecognized from Sale Transaction	Amount that continues to be recognized in the statement of financial position (Col. 2 minus 4)	BACV of acquired interests in transferred assets	Reporting Schedule of Acquired Interests	Percentage of interests of a reporting entity's transferred assets acquired by affiliated entities
Securities lending	$ 66,647,553	D-1	$ —	$ 66,647,553	$ 68,570,942	DL-1	— %

C. Wash Sales - No reportable wash sales have occurred during the year.

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 17.

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

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 18.

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

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 19.

NOTES TO FINANCIAL STATEMENTS

20. Fair Value Measurements

A. (1) Fair Value Measurements at Reporting Date

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
a. Assets at fair value					
Bonds:					
Asset-backed securities	$ —	$ 5,993,035	$ —	$ —	$ 5,993,035
Preferred stock	—	93,118,102	—	—	93,118,102
Common stock	87,210,675	234,400	1,191,472	—	88,636,547
Limited partnership interests	—	—	12,076,680	2,302,729,360	2,314,806,040
Other invested assets	—	1,741,430	15,734,297	—	17,475,727
Derivatives	—	(164,737,026)	—	—	(164,737,026)
Separate account assets	—	227,026,491,049	—	—	227,026,491,049
Total assets at fair value/NAV	$ 87,210,675	$226,962,840,990	$ 29,002,449	$2,302,729,360	$229,381,783,474

(2) Financial Assets Measured at Fair Value Using Significant Unobservable Inputs (Level 3)

Description	Ending Balance as of Prior Quarter End	Transfers in Level 3	Transfers out 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
Common Stock	$ 1,175,105	$ (3,120)	$ —	$ —	$ 19,487	$ —	$ —	$ —	$ —	$ 1,191,472
Limited partnership interests	13,197,531	—	—	—	(1,120,851)	—	—	—	—	12,076,680
Other invested assets	15,977,565	—	—	—	(243,268)	—	—	—	—	15,734,297
Total	$ 30,350,201	$ (3,120)	$ —	$ —	$ (1,344,632)	$ —	$ —	$ —	$ —	$ 29,002,449

(3) The Company's policy for determining and disclosing transfers between levels is to recognize transfers using beginning-of-year balances.

(4) Bonds and Equity Securities

The fair values for bonds and equity securities are determined by management using information available from independent pricing services, broker-dealer quotes, or internally derived estimates. Priority is given to publicly available prices from independent sources, when available. Securities for which the independent pricing service does not provide a quotation are either submitted to independent broker-dealers for prices or priced internally. Typical inputs used by these three pricing methods include, but are not limited to, reported trades, benchmark yields, credit spreads, liquidity premiums, and/or estimated cash flows based on default and prepayment assumptions.

As a result of typical trading volumes and the lack of specific quoted market prices for most bonds, independent pricing services will normally derive the security prices through recently reported trades for identical or similar securities, making adjustments through the reporting date based upon available market observable information as outlined above. If there are no recently reported trades, the independent pricing services and brokers may use matrix or pricing model processes to develop a security price where future cash flow expectations are developed based upon collateral performance and discounted at relevant market rates. Certain securities are priced using broker-dealer quotes, which may utilize proprietary inputs and models. Additionally, the majority of these quotes are non-binding and are classified as Level 3.

Included in the pricing of asset-backed securities are estimates of the rate of future prepayments of principal over the remaining life of the securities. Such estimates are derived based on the characteristics of the underlying structure and prepayment assumptions believed to be relevant for the underlying collateral. Actual prepayment experience may vary from these estimates.

Internally derived estimates may be used to develop a fair value for securities for which the Company is unable to obtain either a reliable price from an independent pricing service or a suitable broker-dealer quote. These estimates may incorporate Level 2 and Level 3 inputs and are generally derived using expected future cash flows, discounted at market interest rates available from market sources based on the credit quality and duration of the instrument to determine fair value. For securities that may not be reliably priced using these internally developed pricing models, a fair value may be estimated using indicative market prices. These prices are indicative of an exit price, but the assumptions used to establish the fair value may not be observable or corroborated by market observable information and, therefore, are considered to be Level 3 inputs.

NOTES TO FINANCIAL STATEMENTS

The Company performs a monthly analysis on the prices and credit spreads received from third parties to ensure that the prices represent a reasonable estimate of the fair value. This process involves quantitative and qualitative analysis and is overseen by investment and accounting professionals. Examples of procedures performed include, but are not limited to, initial and on-going review of third party pricing service methodologies, review of pricing statistics and trends, back testing recent trades and monitoring of trading volumes. In addition, the Company considers whether prices received from independent brokers represent a reasonable estimate of fair value through the use of internal and external cash flow models, which are developed based on spreads and, when available, market indices. As a result of this analysis, if the Company determines there is a more appropriate fair value based upon the available market data, the price received from the third party may be adjusted accordingly.

For those securities that were internally valued at June 30, 2026 and December 31, 2025, an internally developed model was used to determine the fair value. The pricing model used by the Company utilizes current spread levels of similarly rated securities to determine the market discount rate for the security. Furthermore, appropriate risk premiums for illiquidity and non-performance are incorporated in the discount rate. Cash flows, as estimated by the Company using issuer-specific default statistics and prepayment assumptions, are discounted to determine an estimated fair value.

On an ongoing basis, the Company reviews the independent pricing services' valuation methodologies and related inputs, and evaluates the various types of securities in its investment portfolio to determine an appropriate fair value hierarchy distribution based upon trading activity and the observability of market inputs. Based on the results of this evaluation, each price is classified into Level 1, 2, or 3. Most prices provided by independent pricing services are classified into Level 2 due to their use of market observable inputs.

Other Invested Assets
Other invested assets include investments in limited partnerships, real estate, and other securities not classified as bonds. Fair values for limited partnership interests are generally determined using the proportion of the Company's investment in the value of the net assets of each fund ("NAV equivalent") as a practical expedient for fair value, and generally, are recorded on a three-month lag. No material adjustments to these amounts were deemed necessary at June 30, 2026 or December 31, 2025. As a result of using the net asset value per share practical expedient, these investments are not classified in the fair value hierarchy.

The Company's limited partnership interests are not redeemable, and distributions received are generally the result of liquidation of the underlying assets of the partnerships. The Company generally has the ability under the partnership agreements to sell its interest to another limited partner with the prior written consent of the general partner. In cases when the Company expects to sell the limited partnership interest, the estimated sales price is used to determine the fair value rather than the practical expedient. These limited partnership interests are classified as Level 2 in the fair value hierarchy.

In cases when a limited partnership's financial statements are unavailable and a NAV equivalent is not available or practical, the fair value may be based on an internally developed model or provided by the general partner as determined using private transactions, information obtained from the primary co-investor or underlying company, or financial metrics provided by the lead sponsor. These investments are classified as Level 3 in the fair value hierarchy.

Other securities not classified as bonds are valued in the same manner as bond and equity securities.

Derivative Instruments
Fair values for derivatives priced using valuation models incorporate inputs that are predominantly observable in the market. Inputs used to value derivatives include, but are not limited to, interest rate swap curves, credit spreads, interest rates, counterparty credit risk, equity volatility and equity index levels.

Derivative instruments classified as Level 1 include futures, which are traded on active exchanges.

Derivative instruments classified as Level 2 include interest rate swaps, cross currency swaps, cross currency total return swaps, cross currency forwards, credit default swaps, put swaptions and equity index call and put options, and bond forwards. The derivative valuations are determined by third party pricing services using pricing models with inputs that are observable in the market or can be derived principally from, or corroborated by, observable market data.

Derivative instruments classified as Level 3 include interest rate contingent options that are valued by third-party pricing services utilizing significant unobservable inputs.

Separate Account Assets
For the insulated separate account, assets are comprised of investments in mutual funds that transact regularly, but do not trade in active markets as they are not publicly available, and are categorized as Level 2 assets. For the non-insulated separate account, assets include bonds (refer to fair value discussion above), commercial and residential mortgage loans, preferred stocks, securities lending, other invested assets, and cash and cash equivalents.

NOTES TO FINANCIAL STATEMENTS

Separate Account Liabilities
For the insulated separate account, separate account liabilities are carried at the fair value of the separate account assets, which are comprised of investments in mutual funds that transact regularly, but do not trade in active markets as they are not publicly available, and, are categorized as Level 2. For the non-insulated separate account, fair values for RILA are determined using projected future cash flows discounted at current market interest rates and are allocated between the separate and general accounts in accordance with admitted reserves.

Annuity Reserves
Fair values for immediate annuities, without mortality features, are derived by discounting the future estimated cash flows using current market interest rates for similar maturities. Fair values for deferred annuities, including fixed index annuities, are determined using projected future cash flows discounted at current market interest rates. Fair values for RILA are allocated between the separate and general accounts in accordance with admitted reserves.

Reserves for Guaranteed Investment Contracts
Fair value is based on the present value of future cash flows discounted at current market interest rates.

Payable for Securities Lending
The Company's payable for securities lending is set equal to the cash collateral received. Due to the short-term nature of the loans, carrying value is a reasonable estimate of fair value and is classified as Level 2.

Funds Held Under Reinsurance Treaties
The fair value of the funds held is equal to the fair value of the assets held as collateral, which primarily consist of policy loans, debt securities, and mortgage loans.

Repurchase Agreements
Carrying value of the Company's repurchase agreements is considered a reasonable estimate of fair value due to their short-term maturities and are classified as Level 2.

Borrowed Money and Interest Thereon
Carrying value of the short-term borrowings is considered a reasonable estimate for fair value due to their short-term maturity. Fair value of surplus notes is based on the present value of future cash flows discounted at current market interest rates.

B. The Company provides additional fair value information in Note 5.

C. The following tables detail the aggregate fair value of the Company's financial instruments:

June 30, 2026

Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value(NAV)
Assets at fair value:						
Issuer credit obligations	$ 22,892,529,412	$ 25,893,610,733	$2,438,045,740	$20,330,642,708	$ 123,840,964	$ —
Asset-backed securities	4,356,748,371	4,491,278,410	—	4,265,938,172	90,810,199	—
Preferred stock	93,118,102	93,118,102	—	93,118,102	—	—
Common stock	88,636,547	88,636,547	87,210,675	234,400	1,191,472	—
Mortgage loans	8,151,146,830	8,593,084,857	—	—	8,151,146,830	—
Cash and cash equivalents	3,478,226,343	3,478,334,597	3,478,226,343	—	—	—
Short-term investments	203,753,960	203,817,461	177,645,285	26,108,675	—	—
Policy loans	4,207,166,486	4,207,166,486	—	—	4,207,166,486	—
Derivatives	(164,737,026)	(164,737,026)	—	(164,737,026)	—	—
Limited partnership interests	2,314,806,040	2,314,806,040		—	12,076,680	2,302,729,360
Other invested assets	233,736,804	270,474,996	—	174,531,618	15,734,297	43,470,889
Securities lending assets	68,570,942	68,570,942	68,570,942	—	—	—
Separate account assets	245,948,552,842	245,945,230,685	—	245,948,552,842	—	—
Total assets at fair value/NAV	$ 291,872,255,653	$ 295,483,392,830	$6,249,698,985	$270,674,389,491	$12,601,966,928	$2,346,200,249
Liabilities at fair value:						
Liability for deposit-type contracts	$ 11,103,642,066	$ 11,297,702,647	$ —	$ —	$ 11,103,642,066	$ —
Funds held under reinsurance treaties	14,495,918,107	16,270,234,350	—	—	14,495,918,107	—
Payable for securities lending	68,570,942	68,570,942	—	68,570,942	—	—
Separate account liabilities	248,613,634,323	245,894,789,998	—	248,613,634,323	—	—
Repurchase agreements	400,540,750	400,540,750	—	400,540,750	—	—
Borrowed money and interest thereon	42,925,836	42,925,836	—	42,925,836	—	—
Total liabilities at fair value	$ 274,725,232,024	$ 273,974,764,523	$ —	$249,125,671,851	$25,599,560,173	$ —

NOTES TO FINANCIAL STATEMENTS

	December 31, 2025					
Description	Aggregate Fair Value	Admitted Value	Level 1	Level 2	Level 3	Net Asset Value(NAV)
Assets at fair value:						
Issuer Credit Obligations	$ 22,988,553,397	$ 25,866,318,840	$2,455,848,999	$ 20,239,769,403	$ 292,934,995	$ —
Asset-Backed Securities	4,313,167,858	4,432,575,323	—	4,145,235,312	167,932,546	—
Preferred stock	129,703,058	129,703,058	—	129,703,058	—	—
Common stock	140,261,439	140,261,439	118,586,054	20,536,529	1,138,856	—
Mortgage loans	8,262,449,810	8,675,742,097	—	—	8,262,449,810	—
Cash and cash equivalents	3,622,804,690	3,622,373,523	3,622,804,690	—	—	—
Short-term investments	4,000,050	3,999,421	—	4,000,050	—	—
Policy loans	4,220,099,858	4,220,099,858	—	—	4,220,099,858	—
Derivative instruments	198,622,875	198,622,875	—	198,622,875	—	—
Limited partnership interests	2,271,697,790	2,271,697,790	—	—	11,080,945	2,260,616,845
Other invested assets	312,065,298	355,198,198	—	195,892,249	68,476,201	47,696,848
Securities lending assets	22,968,710	22,968,710	22,968,710	—	—	—
Separate account assets	245,941,908,528	234,125,082,699	—	245,941,908,528	—	—
Total assets at fair value/NAV	$ 292,428,303,361	$ 284,064,643,831	$6,220,208,453	$270,875,668,004	$13,024,113,211	$ 2,308,313,693
Liabilities at fair value:						
Liability for deposit-type contracts	$ 11,313,901,648	$ 11,284,868,064	$ —	$ —	$11,313,901,648	$ —
Funds held under reinsurance treaties	15,361,449,950	17,189,246,188	—	—	15,361,449,950	—
Payable for securities lending	22,968,710	22,968,710	—	22,968,710	—	—
Repurchase Agreements	1,001,048,650	1,001,048,650	—	1,001,048,650	—	—
Separate Account Liabilities	235,808,215,622	234,125,082,699	—	235,808,215,622	—	—
Borrowed money and interest thereon	47,191,622	47,191,622	—	47,191,622	—	—
Total liabilities at fair value	$ 263,554,776,202	$ 263,670,405,933	$ —	$236,879,424,604	$26,675,351,598	$ —

D. At June 30, 2026 and December 31, 2025, the Company had no financial instruments for which it was not practicable to estimate fair value.

21. Other Items

C. At June 30, 2026, the Company included $354,825,361 of miscellaneous group annuity reserves initially established by John Hancock and John Hancock of New York on closed blocks of group payout annuities, which the Company assumes. The additional reserves are in excess of those required under minimum statutory standards.

On February 11, 2026, Jackson Financial Inc. entered into a non-exclusive investment management arrangement with TPG Inc ("TPG") with a 10-year initial term with automatic 1-year renewals through year 15, subject to various termination provisions, with TPG providing Investment Grade Asset Based Finance and Direct Lending investment capabilities to complement the asset management capabilities of PPM America, Inc. ("PPM"), an affiliate of Jackson. Under the agreement, PPM will continue to manage the majority of Jackson’s investment portfolio and both Jackson and PPM will retain oversight of Jackson’s investment portfolio.

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 21.

22. Events Subsequent

The Company is not aware of any events occurring subsequent to the balance sheet date which require disclosure to keep the financial statements from being misleading or that may have a material effect on the financial condition of the Company.

23. Reinsurance

Effective December 1, 2025, the coinsurance funds withheld reinsurance agreement with Brooke Life Reinsurance Company (“Brooke Life Re”) was amended to expand the scope of reinsurance liabilities both in force and for future new business. No ceding commission was paid upon execution of the amendment.

Effective December 1, 2025, Jackson entered into a 100% coinsurance reinsurance transaction with Brooke Life Re. The transaction provides for the cession from Jackson to Brooke Life Re of certain liabilities related to organic payout annuity contracts in force as of the effective date. Jackson paid Brooke Life Re an initial ceding commission of $107,566,188, subject to a true-up adjustment within 60 days of the agreement. Jackson retains the annuity contract administration of the ceded business.

As part of the funds withheld coinsurance agreement, Jackson is responsible for the maintenance of Brooke Life Re’s hedging program, including all hedge administration, subject to hedging guidelines established by Brooke Life Re. Jackson enters into any hedges as principal and makes any payments to counterparties, including any required hedge collateral, from its own accounts. As principal, Jackson reflects the hedging instruments and associated activity, including realized and unrealized gains (losses), in its financial statements with a corresponding reinsurance receivable or payable consistent with the impacts to its pre-tax income and other changes to capital and surplus resulting from the underlying hedging activity.

NOTES TO FINANCIAL STATEMENTS

The funds withheld coinsurance agreement includes settlement provisions for net hedge results between Jackson and Brooke Life Re over a twelve quarter period with the first quarterly net hedge result amount being allocated to the current quarterly settlement period and each of the remaining eleven quarterly net hedge result amounts being deferred and allocated to subsequent quarterly settlement periods. The deferred amount is reported in other amounts receivable under reinsurance contracts on the statement of assets. Interest accrues on the deferred net hedge results receivable/payable and is reported in net investment income on the summary of operations.

Other than interest on the deferred net hedge results receivable/payable, Jackson's pre-tax income and capital and surplus are not impacted by the hedging performed on behalf of Brooke Life Re under the funds withheld coinsurance agreement.

The reserve credit reflected in Jackson's financial statements related to its transactions with Brooke Life Re as of June 30, 2026 is $1,334,426,275.

The table below presents the impact of Jackson's reinsurance transactions with Brooke Life Re by line item in the Company's statements of assets, liabilities, surplus and other funds and on the summary of operations:

Assets		Balance as of June 30, 2026
16.1	Amounts recoverable from reinsurers	$ 72,688,335
16.3	Other amounts receivable under reinsurance contracts	6,538,726,222
Liabilities, Surplus and Other Funds		
1	Aggregate reserve for life contracts	$ (1,084,312,879)
3	Liability for deposit-type contracts	(250,113,397)
4.1	Contract Claims: Life	(7,630,000)
9.3	Other amounts payable on reinsurance	(267,121,670)
24.07	Funds held under coinsurance	151,384,017

Summary of Operations		Quarter Ended March 31, 2026	Quarter Ended June 30, 2026	Total
3.	Net investment income	$ 1,485,907	$ 1,536,332	$ 3,022,239
6.	Commissions and expense allowances on reinsurance ceded	16,926,253	16,670,608	33,596,861
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	(703,026,650)	(703,914,459)	(1,406,941,109)
9.	Total revenue	(684,614,490)	(685,707,519)	(1,370,322,009)
12.	Annuity benefits	(106,545,579)	(119,133,326)	(225,678,905)
17.	Interest and adjustments on contract or deposit-type contract funds	17,980,618	18,570,744	36,551,362
19.	Increase in aggregate reserves for life and accident and health contracts	(97,549,802)	145,345,769	47,795,967
2702.	Interest on funds withheld treaties	1,485,907	1,536,332	3,022,239
2704.	Amortization of gain on reinsured business to income	(12,547,640)	(12,547,641)	(25,095,281)
28.	Total expenses	(197,176,496)	33,771,878	(163,404,618)
29.	Net gain from operations before dividends to policyholders and federal income taxes	$ (487,437,994)	$ (719,479,397)	$ (1,206,917,391)

Effective December 1, 2025, Jackson entered into an indemnity reinsurance agreement with Hickory Brooke Reinsurance Company ('Hickory Re'), a wholly owned subsidiary of Brooke Life Reinsurance Company and captive reinsurer regulated by the Michigan Department of Insurance and Financial Services created in the fourth quarter of 2025 for the express purpose of serving as the counterparty to the reinsurance transaction. The transaction provides for the cession from Jackson to Hickory Re, on a quota-share coinsurance basis, of certain deferred fixed annuities and deferred fixed indexed annuities issued by Jackson, including annuitization of these contracts, both in-force on the effective date of the reinsurance agreement and written in the future (i.e., on a "flow" basis). Hickory Re paid Jackson an initial ceding commission of $93,825,585. Jackson retains the annuity contract administration of the ceded business.

The reserve credit reflected in Jackson's financial statements related to its transaction with Hickory Re as of June 30, 2026 is $3,256,310,750.

NOTES TO FINANCIAL STATEMENTS

Under the terms of the Agreement, Jackson will perform hedging services on behalf of, and in accordance with the risk management strategy of, Hickory Re. Jackson will enter into derivative contracts as principal and will be responsible for posting of required collateral with derivative counterparties. With sufficient notice, either party may elect to end this hedging program arrangement.

The table below presents the impact of Jackson's reinsurance transaction with Hickory Re by line item in the Company's statements of assets, liabilities, surplus and other funds and on the summary of operations:

Assets		Balance as of June 30, 2026
16.1	Amounts recoverable from reinsurers	$ 4,189,450
16.3	Other amounts receivable under reinsurance contracts	9,068,865
2505	Guarantee fees receivable	(8,519,706)

Liabilities, Surplus and Other Funds		
1	Aggregate reserve for life contracts	$ (3,256,310,750)
9.3	Other amounts payable on reinsurance	23,216,809

Summary of Operations		Quarter Ended March 31, 2026	Quarter Ended June 30, 2026	Total
1.	Premiums and annuity considerations for life and accident and health contracts	$ (692,956,436)	$ (738,355,785)	$ (1,431,312,221)
6.	Commissions and expense allowances on reinsurance ceded	28,894,688	40,886,735	69,781,423
8.1	Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	(11,582,141)	3,055,621	(8,526,520)
9.	Total revenue	(675,643,889)	(694,413,429)	(1,370,057,318)
12.	Annuity benefits	(1,130,830)	(6,281,930)	(7,412,760)
15.	Surrender benefits and withdrawals for life contracts	(14,729,312)	(20,127,810)	(34,857,122)
17.	Interest and adjustments on contract or deposit-type contract funds	—	(332)	(332)
19.	Increase in aggregate reserves for life and accident and health contracts	(809,652,731)	(846,950,675)	(1,656,603,406)
2704.	Amortization of gain on reinsured business to income	(415,818)	(415,818)	(831,636)
28.	Total expenses	(825,928,691)	(873,776,565)	(1,699,705,256)
29.	Net gain from operations before dividends to policyholders and federal income taxes	$ 150,284,802	$ 179,363,136	$ 329,647,938

No other significant changes have occurred since 12/31/2025 that warrant disclosure in Note 23.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

The Company does not issue health insurance, and therefore, does not have premium subject to the risk sharing provisions of the Affordable Care Act.

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 24.

25. Change in Incurred Losses and Loss Adjustment Expenses

The Company does not have incurred losses or loss adjustment expenses that require disclosure in Note 25.

26. Intercompany Pooling Arrangements

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 26.

27. Structured Settlements

Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 27.

NOTES TO FINANCIAL STATEMENTS

28. Health Care Receivables

    Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 28.

29. Participating Policies

    Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 29.

30. Premium Deficiency Reserves

    Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 30.

31. Reserves for Life Contracts and Annuity Contracts

    Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 31.

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

    In February 2025, the Company established a Funding Agreement Backed Commercial Paper ("FABCP") program. Under the program, commercial paper notes ("FABCP Notes") are issued by Jackson National Life Short Term Funding, LLC ("the Issuer"), which deposits the proceeds from the sale of the FABCP Notes under a funding agreement between the Issuer and the Company. The liability for the outstanding balance at June 30, 2026 totaled $1,060,768,518 and is included in liability for deposit-type contracts. The current maximum aggregate principal amount permitted to be outstanding at any one time under the FABCP program is $3,000,000,000.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

    Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 33.

34. Premium and Annuity Considerations Deferred and Uncollected

    Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 34.

35. Separate Accounts

    Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 35.

36. Loss/Claim Adjustment Expenses

    Significant changes have not occurred since 12/31/2025 that warrant disclosure in Note 36.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change:

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

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

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

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

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. 0001822993

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

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

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

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

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

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2021

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/21/2023

6.4 By what department or departments?
Michigan Department of Insurance and Financial Services

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

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

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

7.2 If yes, give full information:

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

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

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

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
Jackson National Life Distributors, LLC	Franklin, TN				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 [X] No [ ]

9.21 If the response to 9.2 is yes, provide information related to amendment(s).
The Code of Conduct and Business Ethics was revised effective February 13, 2026. The revision included a reformatting of the entire document, merged and condensed various sections, and clarifying and ministerial edits throughout.

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

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

FINANCIAL

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

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

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
FHLBI capital stock: $87,202,400 On deposit with state: $71,666,971 Pledged as collateral: $4,496,601,890 Repurchase agreements: $2,101,093,105

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $ 318,406,155

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	$ 11,651,614	$ 11,230,139
13.22	Preferred Stock	$ 0	$ 0
13.23	Common Stock	$ 723,508,587	$ 674,247,879
13.24	Short-Term Investments	$ 0	$ 0
13.25	Mortgage Loans on Real Estate	$ 0	$ 0
13.26	All Other	$ 579,313,057	$ 641,346,497
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 1,314,473,258	$ 1,326,824,515
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. $ 68,570,942

15.2 Total book/adjusted carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $ 68,570,942

15.3 Total payable for securities lending reported on the liability page. $ 68,570,942

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
The Bank of New York Mellon	One Wall Street, 15th Floor, New York, NY 10286
US Bank	17th & Farnum Streets, Omaha, NE 68102
RBC Dexia Investor Services Trust	77 King Street West, Royal Trust Tower, 12th Floor, Toronto, Ontario, M5W 1P9
The Northern Trust Company	50 South LaSalle Street, Chicago, IL 60603
Hancock Whitney	P.O. Box 60050, New Orleans, LA 70160-0002
Citibank, N.A.	399 Park Avenue, New York, NY 10022

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
PPM America, Inc.	A
Apollo Insurance Solutions Group, LLC	U
TPG CAPITAL BD, LLC	U

16.5097 For those firms/individuals listed in the table for Question 16.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets?... Yes [X] No [ ] 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
107269	PPM America, Inc.	Securities and Exchange Commission	DS
143161	Apollo Insurance Solutions Group, LLC	Securities and Exchange Commission	NO
143876	TPG CAPITAL BD, LLC	Securities and Exchange Commission	NO

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 [X] No [ ]

GENERAL INTERROGATORIES

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

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 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	$ 754,326,891
	1.13 Commercial Mortgages	$ 7,640,530,175
	1.14 Total Mortgages in Good Standing	$ 8,394,857,066
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 50,627,504
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
	1.31 Farm Mortgages	$ 0
	1.32 Residential Mortgages	$ 23,189,877
	1.33 Commercial Mortgages	$ 99,243,180
	1.34 Total Mortgages with Interest Overdue more than Three Months	$ 122,433,057
	1.4 Long-Term Mortgage Loans in Process of Foreclosure	
	1.41 Farm Mortgages	$ 0
	1.42 Residential Mortgages	$ 25,167,230
	1.43 Commercial Mortgages	$ 0
	1.44 Total Mortgages in Process of Foreclosure	$ 25,167,230
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 8,593,084,857
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
	1.61 Farm Mortgages	$ 0
	1.62 Residential Mortgages	$ 3,784,161
	1.63 Commercial Mortgages	$ 0
	1.64 Total Mortgages Foreclosed and Transferred to Real Estate	$ 3,784,161
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 [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount
Total	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

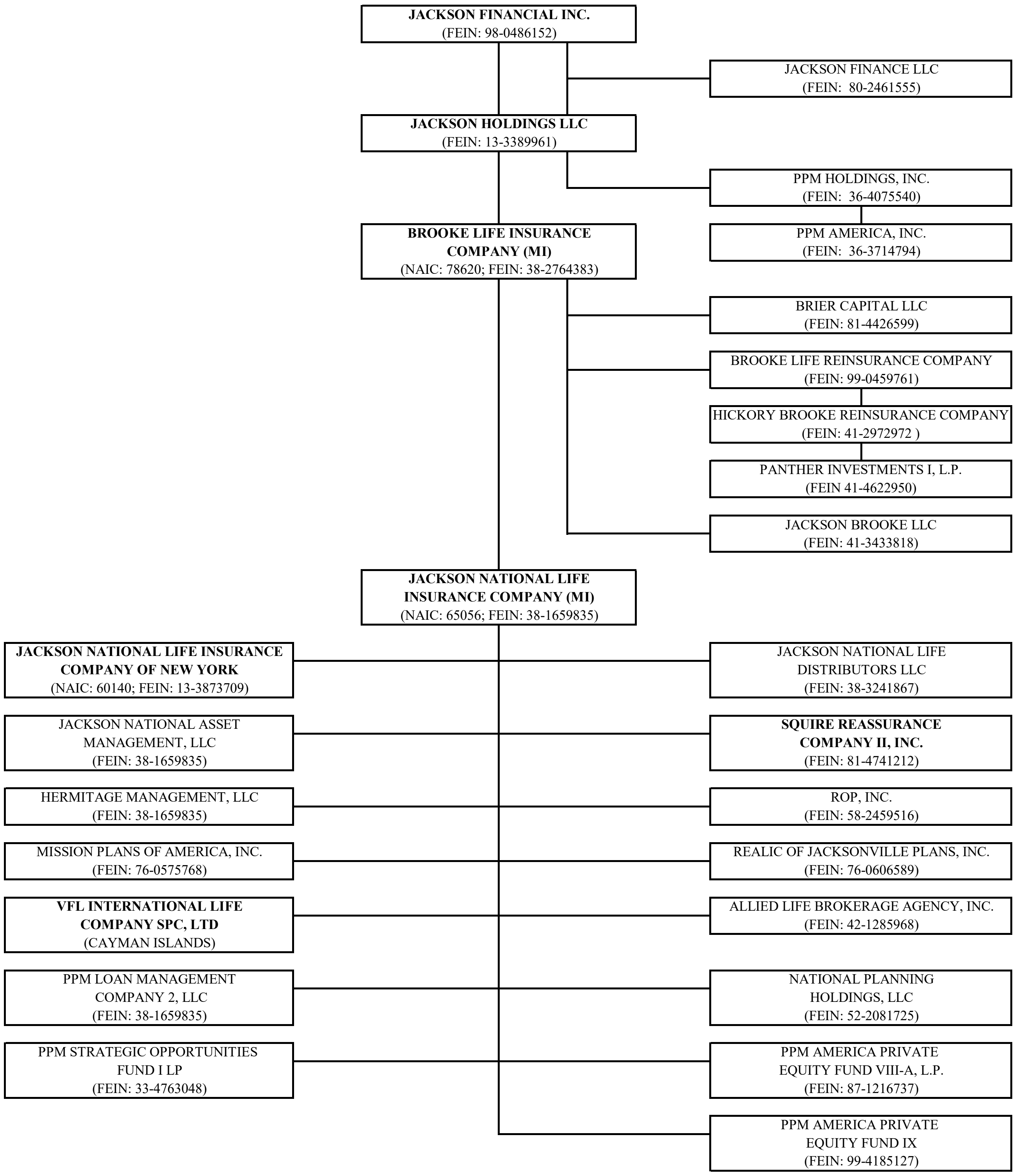
		Direct Business Only					
	1	Life Contracts		4	5	6	7
		2	3				
States, Etc.	Active Status (a)	Life Insurance Premiums	Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	3,366,176	128,179,601	57,001	0	131,602,778	0
2. Alaska AK	L	201,221	16,430,765	4,887	0	16,636,873	0
3. Arizona AZ	L	3,660,518	246,265,985	149,060	0	250,075,563	0
4. Arkansas AR	L	2,861,248	63,913,723	55,130	0	66,830,101	0
5. California CA	L	23,643,377	1,177,584,441	463,035	0	1,201,690,853	406,155
6. Colorado CO	L	3,057,079	204,941,571	94,531	0	208,093,181	0
7. Connecticut CT	L	2,434,900	270,521,582	22,807	0	272,979,289	0
8. Delaware DE	L	577,526	88,670,602	6,869	0	89,254,997	1,298,033,000
9. District of Columbia DC	L	148,717	19,400,405	7,396	0	19,556,518	0
10. Florida FL	L	15,319,393	1,105,051,708	324,339	0	1,120,695,440	30,998
11. Georgia GA	L	11,344,697	313,038,992	95,897	0	324,479,586	0
12. Hawaii HI	L	797,259	80,999,307	103,990	0	81,900,556	0
13. Idaho ID	L	1,130,712	39,288,027	63,478	0	40,482,217	0
14. Illinois IL	L	10,110,712	582,889,761	246,029	0	593,246,502	0
15. Indiana IN	L	3,861,742	218,790,758	22,199	0	222,674,699	108,000,000
16. Iowa IA	L	2,391,466	147,263,843	72,644	0	149,727,953	251,861
17. Kansas KS	L	2,798,471	138,347,776	77,158	0	141,223,405	0
18. Kentucky KY	L	2,457,934	140,480,571	87,424	0	143,025,929	175,000
19. Louisiana LA	L	3,992,414	132,671,301	79,134	0	136,742,849	0
20. Maine ME	L	359,572	66,301,088	5,977	0	66,666,637	0
21. Maryland MD	L	4,130,505	365,960,369	47,024	0	370,137,898	0
22. Massachusetts MA	L	3,952,645	389,802,939	27,064	0	393,782,648	1,359,529
23. Michigan MI	L	10,023,890	624,396,298	96,415	0	634,516,603	2,080,000
24. Minnesota MN	L	3,367,778	203,519,000	82,273	0	206,969,051	49,784
25. Mississippi MS	L	1,788,352	87,745,516	49,097	0	89,582,965	0
26. Missouri MO	L	5,218,849	194,032,327	94,689	0	199,345,865	0
27. Montana MT	L	436,464	42,575,678	18,384	0	43,030,526	0
28. Nebraska NE	L	2,226,647	78,468,961	69,174	0	80,764,782	0
29. Nevada NV	L	1,422,723	101,772,500	40,473	0	103,235,696	0
30. New Hampshire NH	L	732,584	92,657,702	3,168	0	93,393,454	50,000,000
31. New Jersey NJ	L	5,830,299	737,478,976	33,667	0	743,342,942	350,000
32. New Mexico NM	L	853,695	42,014,024	106,870	0	42,974,589	0
33. New York NY	N	2,300,152	85,746,475	29,964	0	88,076,591	0
34. North Carolina NC	L	8,116,216	425,296,871	192,291	0	433,605,378	0
35. North Dakota ND	L	621,392	29,449,345	35,262	0	30,105,999	0
36. Ohio OH	L	6,623,283	491,647,378	82,275	0	498,352,936	39,412
37. Oklahoma OK	L	2,568,091	65,132,298	82,381	0	67,782,770	0
38. Oregon OR	L	1,901,239	62,752,792	142,278	0	64,796,309	0
39. Pennsylvania PA	L	7,636,602	935,847,424	76,877	0	943,560,903	663,524
40. Rhode Island RI	L	475,792	69,205,389	6,625	0	69,687,806	0
41. South Carolina SC	L	6,872,738	231,677,331	77,216	0	238,627,285	0
42. South Dakota SD	L	849,620	30,233,184	35,750	0	31,118,554	0
43. Tennessee TN	L	5,282,150	248,049,373	101,958	0	253,433,481	52,700,000
44. Texas TX	L	16,299,303	795,412,459	2,679,096	0	814,390,858	0
45. Utah UT	L	1,459,821	86,111,491	4,432	0	87,575,744	0
46. Vermont VT	L	169,543	45,262,346	17	0	45,431,906	0
47. Virginia VA	L	5,403,527	394,189,080	127,401	0	399,720,008	1,087,400
48. Washington WA	L	3,457,859	167,674,437	2,816,268	0	173,948,564	0
49. West Virginia WV	L	489,738	50,768,345	48,625	0	51,306,708	77,050
50. Wisconsin WI	L	3,277,545	276,032,426	37,463	0	279,347,434	0
51. Wyoming WY	L	323,954	24,369,031	11,856	0	24,704,841	0
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	N	33,520	0	0	0	33,520	0
54. Puerto Rico PR	N	162,792	6,600	86,428	0	255,820	0
55. U.S. Virgin Islands VI	N	24,067	6,029,058	0	0	6,053,125	0
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	N	31,877	73	2,130	0	34,080	0
58. Aggregate other alien OT	XXX	782,073	1,475,352	258	0	2,257,683	0
59. Subtotal	XXX	209,662,459	12,663,824,655	9,384,135	0	12,882,871,249	1,515,303,713
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	2,895,473	0	0	0	2,895,473	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	5,832,497	0	219,048	0	6,051,545	0
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	218,390,429	12,663,824,655	9,603,183	0	12,891,818,267	1,515,303,713
96. Plus reinsurance assumed	XXX	41,972,697	948,904,998	656,149	0	991,533,844	0
97 Totals (all business)	XXX	260,363,126	13,612,729,653	10,259,332	0	13,883,352,111	1,515,303,713
98. Less reinsurance ceded	XXX	102,620,765	1,503,957,657	10,259,332	0	1,616,837,754	0
99. Totals (all business) less reinsurance ceded	XXX	157,742,361	12,108,771,996	0	0	12,266,514,357	1,515,303,713
DETAILS OF WRITE-INS							
58001. ZZZ Other Alien	XXX	782,073	1,475,352	258	0	2,257,683	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	782,073	1,475,352	258	0	2,257,683	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

Premiums and annuity considerations are allocated by state according to the residency of the policy or contract holder on the date the premium/consideration is received. GU and Canada- Admitted to service exisiting business.

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 *
0918	JACKSON	65056	38-1659835				JACKSON NATIONAL LIFE INSURANCE COMPANY	MI	RE	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	78620	38-2764383				BROOKE LIFE INSURANCE COMPANY	MI	UDP	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	60140	13-3873709				JACKSON NATIONAL LIFE INSURANCE COMPANY OF NEW YORK	NY	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	16094	81-4741212				SQUIRE REASSURANCE COMPANY II, INC.	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	17576	99-0459761				BROOKE LIFE REINSURANCE COMPANY	MI	IA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
0918	JACKSON	17874	41-2972972				HICKORY BROOKE REINSURANCE COMPANY	MI	IA	BROOKE LIFE REINSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			41-3433818				JACKSON BROOKE LLC	DE	NIA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			81-4426599				BRIER CAPITAL LLC	MI	NIA	BROOKE LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			13-3389961				JACKSON HOLDINGS LLC	DE	UIP	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			98-0486152		0001822993	NEW YORK STOCK EXCHANGE	JACKSON FINANCIAL INC.	DE	UIP	PUBLICLY TRADED	Board of Directors	0.000	JACKSON FINANCIAL INC	NO	
			80-2461555				JACKSON FINANCE LLC	MI	NIA	JACKSON FINANCIAL INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				HERMITAGE MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				JACKSON NATIONAL ASSET MANAGEMENT, LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-3241867				JACKSON NATIONAL LIFE DISTRIBUTORS LLC	MI	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0575768				MISSION PLANS OF AMERICA, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			58-2459516				ROP, INC.	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
							VFL INTERNATIONAL LIFE COMPANY SPC, LTD.	CYM	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			76-0606589				REALIC OF JACKSONVILLE PLANS, INC.	TX	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			42-1285968				ALLIED LIFE BROKERAGE AGENCY, INC.	IA	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			52-2081725				NATIONAL PLANNING HOLDINGS, LLC	DE	DS	JACKSON NATIONAL LIFE INSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			36-4075540				PPM HOLDINGS, INC	DE	NIA	JACKSON HOLDINGS LLC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			36-3714794				PPM AMERICA, INC	DE	NIA	PPM HOLDINGS, INC	Ownership	100.000	JACKSON FINANCIAL INC	NO	
			38-1659835				PPM LOAN MANAGEMENT COMPANY 2, LLC	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			87-1216737				PPM AMERICA PRIVATE EQUITY FUND VIII-A L.P.	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			33-4763048				PPM STATEGIC OPPORTUNTIES FUND I LP	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			99-4185127				PPM AMERICA PRIVATE EQUITY FUND IX	DE	NIA	PPM AMERICA, INC	Management	0.000	JACKSON FINANCIAL INC	NO	
			41-4622950				PANTHER INVESTMENTS I, L.P.	DE	NIA	HICKORY BROOKE REINSURANCE COMPANY	Ownership	100.000	JACKSON FINANCIAL INC	NO	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

4.

5.

6.

7.

8. Company is utilizing an ongoing statement of exemption.

Bar Code:

1.	Trusteed Surplus Statement [Document Identifier 490]	6 5 0 5 6 2 0 2 6 4 9 0 0 0 0 0 2
2.	Medicare Part D Coverage Supplement [Document Identifier 365]	6 5 0 5 6 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 5 0 5 6 2 0 2 6 4 4 5 0 0 0 0 2
4.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]	6 5 0 5 6 2 0 2 6 4 4 6 0 0 0 0 2
5.	Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]	6 5 0 5 6 2 0 2 6 4 4 7 0 0 0 0 2
6.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]	6 5 0 5 6 2 0 2 6 4 4 8 0 0 0 0 2
7.	Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]	6 5 0 5 6 2 0 2 6 4 4 9 0 0 0 0 2

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Prepaid operating expenses	74,827,095	74,827,095	0	0
2505.	Guarantee fees receivable	8,562,792	0	8,562,792	28,314,915
2506.	Miscellaneous assets	858,821	0	858,821	635,830
2507.	Receivable for derivatives	17,664,912	0	17,664,912	0
2597.	Summary of remaining write-ins for Line 25 from overflow page	101,913,620	74,827,095	27,086,525	28,950,745

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	Interest payable on death claims	24,678,789	15,434,020
2505.	Interest payable - surplus note	5,999,306	5,999,306
2506.	Investment escrow & unallocated proceeds	101,221,996	39,074,351
2507.	Unclaimed property	64,338,368	63,564,467
2508.	Collateral payable	90,986,253	69,667,457
2509.	Repurchase agreements	400,540,750	1,001,048,651
2510.	Other liabilities	319,035	450,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	688,084,497	1,195,238,252

Additional Write-ins for Summary of Operations Line 8.3

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
08.304.	Reinsurance experience and other refunds	346,764	194,331	1,560,586
08.397.	Summary of remaining write-ins for Line 8.3 from overflow page	346,764	194,331	1,560,586

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.	Amortization of gain on reinsured business to income	(76,282,406)	(134,081,038)	(255,215,966)
2705.	IMR transferred on reinsurance	0	0	81,402,299
2797.	Summary of remaining write-ins for Line 27 from overflow page	(76,282,406)	(134,081,038)	(173,813,667)

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	230,509,086	230,925,634
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,684,918	17,181,579
	2.2 Additional investment made after acquisition	60,240	1,453,711
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	(460,831)	(892,550)
5.	Deduct amounts received on disposals	4,205,906	3,811,539
6.	Total foreign exchange change in book/adjusted carrying value	0	0
7.	Deduct current year's other than temporary impairment recognized	5,911,775	6,751,445
8.	Deduct current year's depreciation	3,784,303	7,596,303
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	225,891,429	230,509,086
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	225,891,429	230,509,086

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	8,678,248,392	9,331,530,897
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	611,578,217	777,795,994
	2.2 Additional investment made after acquisition	27,245,551	164,836,227
3.	Capitalized deferred interest and other	628,052	3,892,614
4.	Accrual of discount	1,454,498	5,181,818
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	4,449,225	(5,729,338)
7.	Deduct amounts received on disposals	716,249,379	1,612,448,640
8.	Deduct amortization of premium and mortgage interest points and commitment fees	1,634,478	2,963,646
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	(2,001,272)	29,822,674
10.	Deduct current year's other than temporary impairment recognized	10,633,949	13,670,208
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	8,593,084,857	8,678,248,392
12.	Total valuation allowance	0	(2,506,295)
13.	Subtotal (Line 11 plus Line 12)	8,593,084,857	8,675,742,097
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	8,593,084,857	8,675,742,097

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	2,712,315,865	2,528,924,689
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,983,095	456,702,570
	2.2 Additional investment made after acquisition	124,298,496	219,706,147
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	1,119,043	692,374
5.	Unrealized valuation increase/(decrease)	(3,489,663)	34,031,895
6.	Total gain (loss) on disposals	27,967,797	58,473,426
7.	Deduct amounts received on disposals	186,085,749	552,480,835
8.	Deduct amortization of premium, depreciation and proportional amortization	529,291	1,037,924
9.	Total foreign exchange change in book/adjusted carrying value	(1,316,489)	5,024,812
10.	Deduct current year's other than temporary impairment recognized	12,245,964	37,721,289
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	2,672,017,139	2,712,315,865
12.	Deduct total nonadmitted amounts	911,966	3,047,122
13.	Statement value at end of current period (Line 11 minus Line 12)	2,671,105,173	2,709,268,742

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	31,292,367,246	34,279,645,078
2.	Cost of bonds and stocks acquired	3,370,769,590	5,498,834,378
3.	Accrual of discount	48,469,360	57,533,258
4.	Unrealized valuation increase/(decrease)	(52,873,225)	(97,582,819)
5.	Total gain (loss) on disposals	(69,372,783)	(135,835,652)
6.	Deduct consideration for bonds and stocks disposed of	3,259,864,060	8,255,484,328
7.	Deduct amortization of premium	46,556,624	67,681,280
8.	Total foreign exchange change in book/adjusted carrying value	(22,362,903)	73,440,264
9.	Deduct current year's other than temporary impairment recognized	19,640,935	56,953,620
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(43,995)	(3,548,033)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	31,240,891,671	31,292,367,246
12.	Deduct total nonadmitted amounts	15,730,709	1,611,442
13.	Statement value at end of current period (Line 11 minus Line 12)	31,225,160,962	31,290,755,804

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)	16,102,400,484	2,401,023,455	2,115,287,924	(11,886,461)	16,102,400,484	16,376,249,554	0	16,280,073,502
2.	NAIC 2 (a)	10,618,796,317	885,042,053	585,186,664	(2,711,479)	10,618,796,317	10,915,940,227	0	10,831,622,273
3.	NAIC 3 (a)	219,346,630	11,977,480	44,806,976	18,448,621	219,346,630	204,965,755	0	233,280,300
4.	NAIC 4 (a)	13,499,766	2,827,750	1,848,397	5,772	13,499,766	14,484,891	0	22,784,551
5.	NAIC 5 (a)	13,454,664	0	295,862	(26,415)	13,454,664	13,132,387	0	15,590,765
6.	NAIC 6 (a)	801,317	0	885,889	84,572	801,317	0	0	1,763,141
7.	Total ICO	26,968,299,178	3,300,870,738	2,748,311,712	3,914,610	26,968,299,178	27,524,772,814	0	27,385,114,532
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	3,636,687,966	419,346,335	355,072,343	2,537,051	3,636,687,966	3,703,499,009	0	3,595,127,740
9.	NAIC 2	656,982,458	75,198,416	66,951,014	(3,838,353)	656,982,458	661,391,507	0	674,379,018
10.	NAIC 3	103,437,471	750,000	7,876,813	(28,805,416)	103,437,471	67,505,242	0	97,325,699
11.	NAIC 4	5,973,511	0	393,750	19,371	5,973,511	5,599,132	0	8,508,528
12.	NAIC 5	22,217,725	0	161,258	1,524	22,217,725	22,057,991	0	7,701,835
13.	NAIC 6	3,678,183	0	0	27,547,346	3,678,183	31,225,529	0	49,532,503
14.	Total ABS	4,428,977,314	495,294,751	430,455,178	(2,538,477)	4,428,977,314	4,491,278,410	0	4,432,575,323
	PREFERRED STOCK								
15.	NAIC 1	16,088,625	0	0	607,516	16,088,625	16,696,141	0	22,217,194
16.	NAIC 2	68,108,783	0	16,270,000	(47,141)	68,108,783	51,791,642	0	75,055,978
17.	NAIC 3	24,278,792	0	0	(350,473)	24,278,792	23,928,319	0	31,815,637
18.	NAIC 4	0	0	0	0	0	0	0	0
19.	NAIC 5	0	0	0	0	0	0	0	0
20.	NAIC 6	614,250	0	0	87,750	614,250	702,000	0	614,250
21.	Total Preferred Stock	109,090,450	0	16,270,000	297,652	109,090,450	93,118,102	0	129,703,059
22.	Total ICO, ABS & Preferred Stock	31,506,366,942	3,796,165,489	3,195,036,890	1,673,785	31,506,366,942	32,109,169,326	0	31,947,392,914

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 1,604,992,977 ; NAIC 2 $ 26,169,104 ; 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	203,817,461	XXX	202,701,023	0	129,811

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	3,999,421	53,347,506
2.	Cost of short-term investments acquired	209,629,459	71,894,535
3.	Accrual of discount	1,129,994	1,376,262
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(273)	1,152
6.	Deduct consideration received on disposals	10,941,094	122,619,993
7.	Deduct amortization of premium	46	41
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)	203,817,461	3,999,421
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	203,817,461	3,999,421

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)	198,622,875
2.	Cost paid/(consideration received) on additions	364,584,494
3.	Unrealized valuation increase/(decrease)	(424,189,479)
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(349,147,332)
6.	Considerations received/(paid) on terminations	(13,844,757)
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	31,547,659
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	(164,737,026)
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	(164,737,026)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31 of prior year (Line 6, prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				0
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	(6,096,536,854)			
	3.14 Section 1, Column 18, prior year	(5,378,807,672)	(717,729,182)	(717,729,182)	
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	(6,096,536,854)			
	3.24 Section 1, Column 19, prior year plus	(5,378,807,672)			
	3.25 SSAP No. 108 adjustments	0	(717,729,182)	(717,729,182)	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year		1,419,269,552		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item	0			
	4.22 Amount recognized	1,419,269,552			
	4.23 SSAP No. 108 adjustments	0	1,419,269,552		
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)				0
7.	Deduct total nonadmitted amounts				0
8.	Statement value at end of current period (Line 6 minus Line 7)				0

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	(164,737,028)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	0	
3.	Total (Line 1 plus Line 2)		(164,737,028)
4.	Part D, Section 1, Column 6	493,518,238	
5.	Part D, Section 1, Column 7	(658,255,266)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	(164,737,028)	
8.	Part B, Section 1, Column 13	0	
9.	Total (Line 7 plus Line 8)		(164,737,028)
10.	Part D, Section 1, Column 9	493,518,238	
11.	Part D, Section 1, Column 10	(658,255,267)	
12	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	138,348,664	
14.	Part B, Section 1, Column 20	1,415,255,130	
15.	Part D, Section 1, Column 12	1,553,603,794	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,675,886,304	2,062,815,033
2.	Cost of cash equivalents acquired	15,638,795,739	24,076,067,798
3.	Accrual of discount	26,058,600	55,755,198
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	238	0
6.	Deduct consideration received on disposals	15,809,604,158	22,518,751,725
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)	3,531,136,723	3,675,886,304
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	3,531,136,723	3,675,886,304

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
1 CORPORATE WAY	Lansing	MI	12/01/2001	VARIOUS	0	0	14,372	14,372
OKEMOS ROAD - DAY CARE CENTER	Lansing	MI	08/01/2000	VARIOUS	0	0	45,868	45,868
0199999. Acquired by purchase					0	0	60,240	60,240
Residential REO 3310037376	ATLANTA	GA	11/20/2020		175,824	0	175,824	0
Residential REO 100044797	PALMETTO BAY	FL	08/31/2023		302,410	0	302,410	0
Residential REO 3310059244	COTTONWOOD SHORES	TX	02/20/2025		344,520	0	344,520	0
Residential REO 100046321	SUN CITY CENTER	FL	08/16/2022		38,050	0	38,050	0
Residential REO 3310039628	PHILADELPHIA	PA	11/01/2022		98,010	0	98,010	0
Residential REO 3310039660	FAIRBANKS	AK	02/15/2024		107,494	0	107,494	0
Residential REO 3310039876	BELLEVILLE	IL	02/15/2024		71,339	0	71,339	0
Residential REO 3310041458	PANAMA CITY BEACH	FL	10/19/2022		94,248	0	94,248	0
Residential REO 3310041711	PANAMA CITY BEACH	FL	10/19/2022		57,103	0	57,103	0
Residential REO 3310062713	LOUISVILLE	KY	11/25/2020		93,074	0	93,074	0
Residential REO 3310062715	CHICAGO	IL	09/13/2021		120,285	0	120,285	0
Residential REO 3310064335	COTTONWOOD SHORES	TX	02/20/2025		14,238	0	14,238	0
Residential REO 3310064677	SUN CITY CENTER	FL	09/08/2022		26,524	0	26,524	0
Residential REO 3310088974	INDIAN HARBOUR BEACH	FL	04/27/2023		72,383	0	72,383	0
Residential REO 3310094595	AMARILLO	TX	09/03/2024		85,932	0	85,932	0
Residential REO 3310094597	TYLER	TX	08/08/2022		85,932	0	85,932	0
Residential REO 100045995	BELLEVILLE	NJ	11/19/2020		58,097	0	58,097	0
Residential REO 100049409	ATLANTA	GA	12/12/2024		141,059	0	141,059	0
Residential REO 3310031312	HOMOSASSA	FL	10/31/2023		504,900	0	504,900	0
Residential REO 3310042264	NEW YORK	NY	04/08/2022		220,044	0	220,044	0
Residential REO 3310042369	FLINT	MI	11/25/2020		210,627	0	210,627	0
Residential REO 3310081055	POINCIANA	FL	02/15/2024		52,391	0	52,391	0
Residential REO 3300003235	ARDSLEY	NY	07/07/2022		241,766	0	241,766	0
Residential REO 100045663	ST LOUIS	MO	11/25/2020		186,550	0	186,550	0
Residential REO 100046374	ST LOUIS	MO	11/25/2020		41,134	0	41,134	0
Residential REO 100046370	SHREVEPORT	LA	11/25/2020		71,591	0	71,591	0
Residential REO 100047018	AKRON	OH	11/20/2020		49,118	0	49,118	0
Residential REO 100045184	BARNWELL	SC	11/25/2020		39,100	0	39,100	0
Residential REO 100044730	Saint Louis	MO	11/19/2020		98,400	0	98,400	0
Residential REO 100046268	MEMPHIS	TN	11/25/2020		28,700	0	28,700	0
Residential REO 100048836	SAINT LOUIS	MO	11/20/2020		53,318	0	53,318	0
0299999. Acquired by internal transfer					3,784,161	0	3,784,161	0
0399999 - Totals					3,784,161	0	3,844,401	60,240

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/ Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred

SCHEDULE A - PART 3

Showing All Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on “Sales Under Contract”

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
Residential REO 3310030568	Philadelphia	PA	06/30/2026		71,280	0	45,900	0	0	0	0	0	45,900	23,351	0	(22,549)	(22,549)	0	0
Residential REO 3310036433	Indianapolis	IN	05/31/2026		46,787	0	38,060	0	0	0	0	0	38,060	611	0	(37,449)	(37,449)	0	0
Residential REO 3310039646	BALTIMORE	MD	05/31/2026		51,737	0	23,800	0	0	0	0	0	23,800	10,500	0	(13,300)	(13,300)	0	0
Residential REO 3310036460	CENTER POINT	AL	05/31/2026		2,766,763	0	781,999	0	0	0	0	0	781,999	481,210	0	(300,789)	(300,789)	0	0
Residential REO 3310053985	DETROIT	MI	05/31/2026		25,017	0	11,900	0	0	0	0	0	11,900	4,663	0	(7,237)	(7,237)	0	0
Residential REO 3310035783	CHICAGO	IL	06/30/2026		84,150	0	61,200	0	0	0	0	0	61,200	41,087	0	(20,113)	(20,113)	0	0
Residential REO 3310054450	DETROIT	MI	05/31/2026		33,818	0	17,000	0	0	0	0	0	17,000	8,077	0	(8,923)	(8,923)	0	0
Residential REO 3310055337	CHICAGO	IL	04/30/2026		55,870	0	55,870	0	0	0	0	0	55,870	23,440	0	(32,430)	(32,430)	0	0
Residential REO 3310036880	COOPER CITY	FL	04/30/2026		240,301	0	240,301	0	0	0	0	0	240,301	130,697	0	(109,604)	(109,604)	0	0
Residential REO 3310037584	COOPER CITY	FL	04/30/2026		275,426	0	275,426	0	0	0	0	0	275,426	186,517	0	(88,909)	(88,909)	0	0
Residential REO 3310037937	EAST ORANGE	NJ	06/30/2026		170,775	0	127,500	0	0	0	0	0	127,500	112,151	0	(15,349)	(15,349)	0	0
Residential REO 3310081008	BIRMINGHAM	AL	04/30/2026		41,580	0	41,580	0	0	0	0	0	41,580	30,025	0	(11,555)	(11,555)	0	0
Residential REO 3310068715	BELLEVILLE	IL	06/30/2026		24,671	0	24,671	0	0	0	0	0	24,671	10,074	0	(14,597)	(14,597)	0	0
Residential REO 3310066379	BRENTWOOD	TN	06/30/2026		376,581	0	204,000	0	0	0	0	0	204,000	382,241	0	178,241	178,241	0	0
Residential REO 3310037318	HATTIESBURG	MS	06/30/2026		1,199,314	0	1,199,314	0	0	0	0	0	1,199,314	1,199,314	0	0	0	0	0
Residential REO 3310021739	BIG SPRING	TX	06/30/2026		130,680	0	130,680	0	0	0	0	0	130,680	130,680	0	0	0	0	0
0199999. Property disposed					5,689,180	0	3,294,501	0	0	0	0	0	3,294,501	2,777,931	0	(516,570)	(516,570)	0	0
0399999 - Totals					5,689,180	0	3,294,501	0	0	0	0	0	3,294,501	2,777,931	0	(516,570)	(516,570)	0	0

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
100073509	PHILADELPHIA	PA		11/01/2021	4.500	0	10	120,000
100067285	PHILADELPHIA	PA		08/02/2021	4.375	0	5	78,294
100063438	FRUITLAND PARK	FL		07/01/2021	3.500	0	381	192,887
100068889	NORTH AUGUSTA	SC		09/01/2021	5.500	0	9,461	403,115
100063610	HENDERSON	NV		07/01/2021	3.125	0	358	369,043
100066335	BUENA PARK	CA		08/02/2021	3.250	0	22,105	766,397
100061856	SENECA FALLS	NY		07/01/2021	4.000	0	7,140	111,793
100063836	LEHIGH ACRES	FL		07/01/2021	3.000	0	3,946	184,000
100064021	NORTH CANTON	OH		07/01/2021	4.125	0	799	135,000
0299999. Mortgages in good standing - residential mortgages-insured or guaranteed						0	44,205	2,360,529
100046414	MEMPHIS	TN		11/25/2020	5.030	0	7	32,490
3420001159	EAST ORANGE	NJ		04/24/2026	8.352	9,075	0	1,101,200
3420001160	TERRELL HILLS	TX		04/06/2026	7.646	12,309	0	4,050,000
3420001161	COOKEVILLE	TN		04/06/2026	7.930	4,564	0	360,000
3420001162	BRENTWOOD	TN		04/06/2026	7.746	194,377	0	13,270,000
3420001163	UNION CITY	NJ		04/06/2026	7.946	8,580	0	2,655,000
3420001164	SUMMIT	NJ		04/06/2026	7.546	13,847	0	2,465,000
3420001165	VENTNOR	NJ		04/14/2026	8.146	13,090	0	2,100,000
3420001166	LIVINGSTON	NJ		04/06/2026	7.646	20,344	0	2,400,000
3420001167	SHORT HILLS	NJ		04/06/2026	7.746	35,508	0	4,030,000
3420001168	NASHVILLE	TN		04/14/2026	7.846	19,800	0	4,869,000
3420001169	GREENVILLE	SC		04/14/2026	8.146	10,890	0	7,500,000
3420001170	MADISON	NJ		04/14/2026	8.246	16,405	0	1,350,000
3420001171	BRENTWOOD	TN		04/17/2026	7.664	22,308	0	7,650,000
3420001172	MIDDLETOWN	NJ		04/14/2026	7.746	12,056	0	2,820,000
3420001173	ANDERSON	SC		04/14/2026	7.946	5,364	0	450,000
3420001175	MONTGOMERY	NJ		04/14/2026	7.546	19,800	0	7,850,000
3420001176	MERIDEN	CT		04/14/2026	7.746	4,176	0	290,000
3420001180	SPRINGFIELD	NJ		04/14/2026	7.946	13,651	0	1,550,000
3420001138	MARGATE CITY	NJ		04/17/2026	7.864	18,900	0	2,200,000
3420001151	EWING	NJ		04/06/2026	8.146	9,438	0	640,000
3420001154	HOLMES BEACH	FL		04/06/2026	8.646	19,338	0	4,979,000
3420001156	FAYETTEVILLE	NC		04/06/2026	7.946	4,494	0	1,063,000
3420001181	WESTFIELD	NJ		04/17/2026	7.664	17,811	0	2,500,000
3420001182	JERSEY CITY	NJ		04/24/2026	7.752	34,100	0	5,190,000
3420001184	HIGH BRIDGE	NJ		04/24/2026	7.852	5,644	0	480,000
3420001185	LIVINGSTON	NJ		04/30/2026	7.752	23,782	0	1,940,000
3420001186	NASHVILLE	TN		04/24/2026	7.752	21,288	0	5,640,000
3420001187	BRENTWOOD	TN		04/30/2026	7.652	13,514	0	8,050,000
3420001190	JERSEY CITY	NJ		04/24/2026	8.052	17,493	0	3,110,000
3420001193	SHORT HILLS	NJ		04/30/2026	7.652	34,947	0	4,300,000
3420001196	WESTFIELD	NJ		04/30/2026	7.752	15,537	0	2,277,000
3410001105	BRENTWOOD	TN		04/06/2026	7.946	17,794	0	7,750,000
3420001216	BRIDGEPORT	CT		05/20/2026	8.130	6,820	0	450,000
3420001105	BRENTWOOD	TN		04/06/2026	7.946	23,493	0	7,750,000
3420001150	NEW HAVEN	CT		05/20/2026	7.830	5,665	0	425,000
3420001191	SOMERS POINT	NJ		05/08/2026	8.000	4,537	0	455,000
3420001192	SHORT HILLS	NJ		05/08/2026	7.700	32,135	0	4,700,000
3420001195	TRUMBULL	CT		05/08/2026	8.100	6,435	0	575,000
3420001197	HADDONFIELD	NJ		05/08/2026	7.900	23,357	0	2,580,000
3420001199	ATLANTA	GA		05/08/2026	7.900	4,928	0	320,000
3420001204	NASHVILLE	TN		05/20/2026	8.070	17,050	0	1,250,000
3420001174	LIVINGSTON	NJ		05/08/2026	7.600	13,464	0	1,900,000
404333658749	WIMAUMA	TX		05/08/2026	5.760	8,575,496	0	55,847,000
3420001189	BRIDGEPORT	CT		05/08/2026	7.800	9,064	0	610,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3420001206	VINELAND	NJ		05/20/2026	8.330	3,905	0	425,000
3420001207	SHORT HILLS	NJ		05/08/2026	7.600	34,070	0	4,300,000
3420001208	CAPE CORAL	FL		05/20/2026	7.630	2,918	0	1,011,000
3420001179	JERSEY CITY	NJ		05/08/2026	7.596	47,754	0	13,650,000
3420001158	WOLCOTT	CT		05/20/2026	8.130	4,400	0	310,000
3420001259	AUSTIN	TX		06/30/2026	8.210	10,395	0	830,000
3420001239	HOPKINSVILLE	KY		06/30/2026	7.714	198	0	256,000
3420001229	NEWFIELD	NJ		06/02/2026	8.218	4,273	0	330,000
3420001219	TAMPA	FL		06/02/2026	7.618	12,544	0	3,300,000
3420001209	SAN MARCOS	TX		06/02/2026	8.014	6,600	0	13,007,895
3420001215	SPRINGFIELD	TN		06/11/2026	7.648	494	0	845,000
3420001210	TAMPA	FL		06/02/2026	7.618	2,530	0	1,275,000
3420001249	DAVIDSON	NC		06/22/2026	8.042	6,336	0	1,508,000
3420001251	ELIZABETH	NJ		06/11/2026	8.148	11,333	0	900,000
3420001254	SARASOTA	FL		06/30/2026	8.214	40,172	0	13,677,450
3420001224	NIANTIC	CT		06/02/2026	7.818	8,415	0	584,000
3420001225	JERSEY CITY	NJ		06/02/2026	7.918	32,477	0	3,930,000
3420001232	NASHVILLE	TN		06/11/2026	7.648	6,270	0	1,150,000
3420001237	JERSEY CITY	NJ		06/11/2026	7.948	39,314	0	3,443,000
3420001238	JERSEY CITY	NJ		06/11/2026	7.600	14,300	0	1,200,000
3420001217	MAYS LANDING	NJ		06/02/2026	8.050	2,673	0	285,000
3420001240	NEW PROVIDENCE?	NJ		06/11/2026	8.100	7,744	0	1,330,000
3420001245	FAIRFIELD	CT		06/22/2026	8.090	31,790	0	2,350,000
3420001194	FLORHAM PARK	NJ		06/22/2026	7.742	17,926	0	2,800,000
3420001256	MANAHAWKIN	NJ		06/30/2026	8.014	12,543	0	2,170,000
3420001226	DANBURY	CT		06/30/2026	8.214	7,128	0	550,000
3420001244	GLASSBORO	NJ		06/11/2026	8.248	5,210	0	449,000
3420001223	LUDLOW	VT		06/22/2026	7.742	11,275	0	1,150,000
3420001242	BURLINGTON	NJ		06/22/2026	7.942	1,942	0	1,060,000
3420001250	DAVIDSON	NC		06/22/2026	8.042	3,947	0	1,230,000
3420001252	GARLAND	TX		06/22/2026	8.042	3,659	0	288,000
3420001263	VENTNOR CITY	NJ		06/30/2026	8.414	10,670	0	950,000
3420001214	TAMPA	FL		06/22/2026	7.642	6,600	0	1,525,000
3420001220	LASCASSAS	TN		06/22/2026	8.342	22,608	0	1,600,000
3420001212	GREENBRIER	TN		06/02/2026	8.050	5,148	0	425,000
3420001234	NASHVILLE	TN		06/30/2026	7.714	70,400	0	5,725,000
3420001235	BOONTON TOWNSHIP	NJ		06/02/2026	8.118	4,323	0	730,000
3420001264	SHORT HILLS	NJ		06/30/2026	7.714	33,937	0	4,200,000
3420001255	NASHVILLE	TN		06/22/2026	7.642	69,723	0	13,150,000
3310036716	BRIDGEPORT	CT		06/29/2022	6.400	0	6	400,000
3310054872	SAN JOSE	CA		08/31/2023	8.463	0	136,269	3,400,000
3310083191	CHICAGO	IL		10/03/2024	9.016	0	3,762	288,000
3310084775	BALTIMORE	MD		10/03/2024	9.366	0	10,206	550,000
100046593	BAKERSFIELD	CA		11/25/2020	4.375	0	11	510,625
3310090943	HIXSON	TN		12/19/2024	9.296	0	20,046	510,000
3310090984	CHARLOTTE	NC		01/16/2025	10.740	0	101,889	4,300,000
3310090997	WINFIELD	IL		12/19/2024	8.498	0	4,747	475,000
3310091238	KNOXVILLE	TN		02/20/2025	11.740	0	58,011	700,000
3310091284	WEEKI WACHEE	FL		02/20/2025	9.289	0	38,529	376,000
3310091418	HOUSTON	TX		01/16/2025	11.740	0	207,734	4,440,000
3310091767	NORTH BELLMORE	NY		12/19/2024	8.743	0	28,463	1,495,000
3310091908	HOUSTON	TX		01/16/2025	9.366	0	106,675	3,510,000
3310091989	CHICAGO	IL		03/07/2025	8.708	0	2,851	355,000
3300004902	NEW ORLEANS	LA		02/16/2024	9.115	0	37,791	544,000
3300005034	VIEW PARK	CA		06/24/2024	9.445	0	21,221	1,850,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3300005197	JERSEY CITY	NJ		07/17/2024	9.365	0	23,692	650,000
3300005222	NEW ORLEANS	LA		10/09/2024	9.105	0	4,322	455,000
3310056878	DETROIT	MI		10/06/2023	8.603	0	3,077	394,000
3310060156	CORAM	NY		10/31/2023	8.652	0	20,219	693,500
3300005337	BROOKLYN	NY		02/19/2025	8.825	0	303,588	12,400,000
3300005508	STATEN ISLAND	NY		02/19/2025	8.825	0	44,816	995,000
3300005516	HOLMDEL	NJ		12/18/2024	8.595	0	73,014	2,250,000
3300005571	SYOSSET	NY		12/18/2024	8.810	0	204,362	6,600,000
3300005575	SPRING VALLEY	NY		02/19/2025	8.625	0	141,329	3,100,000
3300005584	LIVINGSTON	NJ		02/19/2025	8.625	0	81,349	1,850,000
3300005615	WAYNE	NJ		02/19/2025	8.625	0	22,287	1,600,000
3300005616	FRANKLIN LAKES	NJ		02/19/2025	8.625	0	34,060	3,650,000
3300005749	TENAFLY	NJ		03/05/2025	8.525	0	217,347	3,000,000
3310041910	NEWARK	NJ		10/19/2022	8.316	0	144,860	1,955,000
3310063470	PHILADELPHIA	PA		08/19/2024	8.673	0	21,805	430,000
3310064228	SALINE	MI		02/15/2024	9.366	0	746	531,000
3310078299	DETROIT	MI		09/26/2024	8.323	0	15,573	500,000
3310078817	CALABASH	NC		10/23/2024	9.289	0	90,935	770,000
3310078912	CALABASH	NC		10/23/2024	9.289	0	65,565	770,000
3310079603	LEVITTOWN	NY		07/19/2024	8.316	0	5,773	986,000
3310079746	WESTBURY	NY		08/19/2024	8.141	0	3,386	1,650,000
3310088271	LAKEWOOD	NJ		01/08/2025	10.250	0	83,714	2,490,000
3310088275	LAKEWOOD	NJ		01/08/2025	10.250	0	26,457	2,470,000
3310088277	LAKEWOOD	NJ		01/08/2025	10.250	0	68,829	2,550,000
3310088284	LAKEWOOD	NJ		01/08/2025	10.250	0	61,410	2,525,000
3310088809	CHICAGO	IL		11/14/2024	8.498	0	1,386	550,000
3310094894	SANFORD	FL		02/20/2025	9.289	0	10,133	455,000
3310096162	ST. LOUIS	MO		03/07/2025	8.421	0	18,693	603,000
3310096191	PORT CHARLOTTE	FL		03/07/2025	9.289	0	31,242	545,000
3420001035	BRENTWOOD	TN		01/29/2026	7.850	0	29,212	4,100,000
100045141	CAMDEN	SC		11/25/2020	8.250	0	221	85,000
3310071917	BELLEVUE	WA		07/19/2024	8.673	0	20,608	3,850,000
3310072544	PHILADELPHIA	PA		10/03/2024	9.016	0	3,546	245,000
3310085717	ALEXANDER CITY	AL		03/07/2025	9.289	0	2,842	270,000
3310086099	CHATTANOOGA	TN		12/19/2024	9.296	0	16,479	640,000
3310087195	BALTIMORE	MD		12/05/2024	7.700	0	1,391	182,000
3310092788	IRVINGTON	NJ		02/06/2025	8.323	0	176,624	3,360,000
3310093094	HOUSTON	TX		01/08/2025	11.500	0	9,169	736,000
3310093164	DETROIT	MI		03/07/2025	8.666	0	11,009	220,000
3310093276	GRAND RAPIDS	MI		02/20/2025	8.582	0	1,584	362,000
3310093620	JERSEY CITY	NJ		03/07/2025	7.940	0	39,222	3,160,000
3310093644	CHARLESTON	WV		02/06/2025	8.470	0	5,148	110,000
3310093723	NAPA	CA		02/13/2025	11.240	0	6,843	1,520,000
3310093902	BROOKLYN	NY		02/06/2025	8.260	0	71,449	5,600,000
3310094188	BAYVILLE	NJ		03/07/2025	8.323	0	92,347	4,490,000
3310080336	RANCHO MIRAGE	CA		08/26/2024	8.673	0	16,410	3,550,000
3310081355	BALTIMORE	MD		09/18/2024	8.463	0	5,062	395,000
3310081359	BALTIMORE	MD		09/18/2024	8.463	0	3,158	410,000
3310081365	JERSEY CITY	NJ		10/31/2024	8.981	0	44,688	2,045,000
3310082262	CAPE CORAL	FL		10/03/2024	8.666	0	97,260	1,475,000
3310082356	NORFOLK	VA		08/19/2024	8.771	0	10,872	288,000
3310089576	ROXBURY	CT		02/06/2025	9.128	0	21,559	1,800,000
3310089581	PALISADES PARK	NJ		12/19/2024	9.296	0	92,832	2,860,000
3310089582	EDGEMERE	NY		01/16/2025	8.981	0	95,477	3,410,000
3310089706	MILFORD	PA		11/21/2024	8.673	0	6,285	250,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
3310089931	WINTER PARK	FL		12/19/2024	9.296	0	40,458	1,500,000
3310090124	DIX HILLS	NY		11/21/2024	8.435	0	119,225	2,205,000
3310090179	AQUEBOGUE	NY		01/08/2025	8.960	0	60,739	2,500,000
3310090403	PITTSBURGH	PA		03/19/2025	9.009	0	8,255	335,000
3420001060	SARASOTA	FL		01/29/2026	7.950	0	9,491	22,680,450
3420001076	NORTH BERGEN	NJ		01/26/2026	7.852	0	2,162	1,100,000
3420001082	NASHVILLE	TN		01/29/2026	7.850	0	1,404	8,065,000
3420001090	LYNDHURST	NJ		01/26/2026	7.756	0	3,101	795,000
3420001091	GAINESVILLE	GA		01/16/2026	7.944	0	6,827	1,670,000
3420001092	NASHVILLE	TN		01/26/2026	7.856	0	3,869	2,975,000
3420001093	LACONIA	NH		01/29/2026	8.050	0	21,658	18,544,375
3420001095	PHILADELPHIA	PA		01/29/2026	8.050	0	264	240,000
3420001110	FRANKLIN	TN		01/29/2026	8.250	0	4,173	5,500,000
3420001111	PLAINFIELD	NJ		01/29/2026	8.050	0	1,448	800,000
3420001115	GLEN RIDGE	NJ		01/29/2026	7.950	0	3,766	1,668,000
3420001117	TAMPA	FL		01/29/2026	7.650	0	8,106	1,699,000
3420001116	LIVINGSTON	NJ		02/11/2026	7.558	0	6,228	2,300,000
3420001118	ABSECON	NJ		02/11/2026	8.308	0	1,797	355,000
3420001119	HO HO KUS	NJ		02/20/2026	8.126	0	8,531	3,600,000
3420001120	SANTA FE	NM		02/17/2026	7.820	0	705	860,000
3420001121	TAMPA	FL		02/11/2026	7.608	0	13,112	1,370,000
3420001122	VINELAND	NJ		02/17/2026	8.320	0	1,648	385,000
3420001124	KINGSTON	TN		02/17/2026	7.820	0	4,176	415,000
3420001128	NASHVILLE	TN		02/26/2026	7.538	0	1,603	2,300,000
3420001132	NASHVILLE	TN		03/13/2026	7.674	0	418	2,500,000
3420001135	CHARLOTTE	NC		03/13/2026	8.074	0	4,321	1,682,000
3420001137	SCOTCH PLAINS	NJ		03/06/2026	7.668	0	4,502	1,725,000
3420001139	MAYS LANDING	NJ		03/13/2026	8.174	0	491	330,000
3420001141	MIAMI	FL		03/13/2026	8.074	0	4,539	5,200,000
3420001143	NEWARK	NJ		03/13/2026	7.674	0	2,260	850,000
3420001155	DICKSON	TN		03/24/2026	7.576	0	3,108	600,000
0399999. Mortgages in good standing - residential mortgages-all other						10,030,612	3,835,869	524,955,985
2501101	GREENSBORO	NC		04/23/2025	7.220	0	46,121	15,600,000
2502401	PISCATAWAY	NJ		09/25/2025	6.220	0	279,315	45,743,940
2600301	DENVER	CO		05/06/2026	7.120	16,095,000	0	26,714,000
720078026	ABILENE	TX		04/24/2026	5.862	19,386,479	0	3,917,000,000
720078126	ABILENE	TX		04/24/2026	5.862	17,311,534	0	4,003,000,000
720076326	JERSEY CITY	NJ		04/24/2026	6.372	30,000,000	0	624,600,000
7200765	NEW YORK	NY		04/24/2026	6.264	12,920,000	0	109,000,000
3420001099	LUMBERTON	NJ		04/24/2026	8.352	11,996	0	975,000
7200702	WASHINGTON	DC		04/24/2026	6.625	20,000,000	0	162,000,000
7200526	NEW YORK	NY		04/24/2026	7.371	31,609,404	0	340,000,000
7200743	MIAMI GARDENS	FL		04/24/2026	6.621	18,000,000	0	135,000,000
720063526	LONG ISLAND CITY	NY		04/24/2026	6.000	45,662,048	0	825,000,000
7200724	BLOOMINGTON	IN		04/24/2026	6.614	19,430,676	0	166,200,000
7200734	INDIANAPOLIS	IN		04/24/2026	7.121	17,095,495	0	179,500,000
720075726	WOODLAND HILLS	CA		04/24/2026	6.471	30,800,000	0	519,600,000
720075926	FLUSHING	NY		04/24/2026	6.370	49,799,908	0	1,144,300,000
720077626	ABILENE	TX		04/24/2026	5.862	21,915,799	0	4,004,000,000
7200819	NEW YORK	NY		04/24/2026	6.874	16,500,000	0	288,400,000
7200796	CHARLOTTE	NC		04/24/2026	6.314	32,952,438	0	360,280,000
3420001178	PATERSON	NJ		04/14/2026	7.746	34,588	0	3,900,000
750000042	PORT ST. LUCIE	FL		04/24/2026	6.264	26,612,151	0	191,000,000
750000061	PALM BEACH	FL		04/30/2026	7.370	12,042,546	0	318,000,000
3420001100	WEST ORANGE	NJ		04/14/2026	8.046	13,464	0	3,075,000

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3420001148	WEST NEW YORK	NJ		04/24/2026	7.652	25,757	0	3,350,000
3420001200	ENSLEY BIRMINGHAM	AL		05/20/2026	7.970	31,680	0	2,710,000
2000272491	MADISON	WI		05/15/2026	6.220	3,518,625	0	83,700,000
3420001205	NEW HAVEN	CT		05/20/2026	7.930	25,230	0	2,100,000
7200394	LOS ANGELES	CA		09/15/2020	6.000	0	1,654,068	461,000,000
7200434	NEW YORK	NY		03/12/2021	7.676	0	763,354	650,000,000
3420001079	NEW HAVEN	CT		01/16/2026	7.844	0	654	3,100,000
3420001080	NEW HAVEN	CT		01/16/2026	7.844	0	2,686	5,300,000
3420001089	UNION CITY	NJ		01/29/2026	7.950	0	7,525	11,871,000
3420001127	WESTFIELD	NJ		03/06/2026	7.868	0	1,145	14,800,000
3420001081	NEW HAVEN	CT		01/16/2026	7.844	0	561	1,750,000
3420001054	BLOOMFIELD	NJ		01/16/2026	8.044	0	1,210	5,050,000
3420000872	TARBORO	NC		02/11/2026	8.208	0	3,190	2,775,000
19358	FULSHEAR	TX		08/19/2025	8.490	0	1,133,419	406,495,837
7200445	LONDON	GBR		05/19/2021	7.949	0	6,692	459,100,000
0599999. Mortgages in good standing - commercial mortgages-all other						441,794,818	3,899,940	19,495,989,777
0899999. Total mortgages in good standing						451,825,430	7,780,014	20,023,306,291
1699999. Total - restructured mortgages						0	0	0
100059702	BATON ROUGE	LA		06/01/2021	3.250	0	10,634	277,835
100061586	RIVERSIDE AREA	CA		07/01/2021	3.625	0	95	575,544
100063585	DES MOINES	IA		07/01/2021	3.125	0	3,921	143,327
1899999. Mortgages with overdue interest over 90 days-residential mortgages-insured or guaranteed						0	14,650	996,706
100048564	RICHMOND	VA		11/20/2020	4.500	0	28	395,000
100048581	MIAMI	FL		11/20/2020	3.875	0	62	675,000
100049572	JUPITER	FL		11/20/2020	4.500	0	401	304,000
100046115	SHERMAN	TX		11/25/2020	9.319	0	10,741	175,000
100045331	ELKHART	IN		11/25/2020	11.639	0	16,716	130,000
1999999. Mortgages with overdue interest over 90 days-residential mortgages-all other						0	27,948	1,679,000
2499999. Total - mortgages with overdue interest over 90 days						0	42,598	2,675,706
100069383	RANDALLSTOWN	MD		09/01/2021	3.000	0	1	299,808
100070035	LARGO	FL		09/01/2021	3.500	0	60	377,225
2699999. Mortgages in process of foreclosure-residential mortgages-insured or guaranteed						0	61	677,033
100045663	ST LOUIS	MO		11/25/2020	4.000	0	186,550	227,500
100046374	ST LOUIS	MO		11/25/2020	1.000	0	41,134	80,000
100046370	SHREVEPORT	LA		11/25/2020	5.000	0	71,591	131,850
100047018	AKRON	OH		11/20/2020	4.000	0	49,118	59,900
100045184	BARNWELL	SC		11/25/2020	4.000	0	39,100	80,000
100044730	SAINT LOUIS	MO		11/19/2020	6.500	0	98,400	120,000
100046268	MEMPHIS	TN		11/25/2020	8.004	0	28,700	35,000
100048836	SAINT LOUIS	MO		11/20/2020	4.000	0	53,318	99,000
2799999. Mortgages in process of foreclosure-residential mortgages-all other						0	567,911	833,250
3299999. Total - mortgages in the process of foreclosure						0	567,972	1,510,283
3399999 - Totals						451,825,430	8,390,584	20,027,492,280

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1506501	BROOK PARK	OH		06/30/2016	06/17/2026	5,663,785	0	0	0	0	0	0	5,663,785	5,663,785	0	0	0
1603501	GROVE CITY	OH		06/06/2016	06/25/2026	6,020,000	0	0	0	0	0	0	6,020,000	6,020,000	0	0	0
1603601	GROVE CITY	OH		06/06/2016	06/25/2026	6,142,500	0	0	0	0	0	0	6,142,500	6,142,500	0	0	0
18J2701	GUILFORD	CT		10/01/2018	04/15/2026	4,700,556	0	(6,590)	0	0	(6,590)	0	4,693,966	4,693,966	0	0	0
18J4901	WATERFORD	CT		10/01/2018	06/01/2026	11,523,829	0	0	0	0	0	0	11,523,829	11,523,829	0	0	0
18J5201	FORT COLLINS	CO		10/01/2018	05/27/2026	23,359,493	0	43,848	0	0	43,848	0	23,403,341	23,403,341	0	0	0
18J5601	GARDENA	CA		10/01/2018	05/20/2026	3,613,814	0	9,596	0	0	9,596	0	3,623,410	3,623,410	0	0	0
2100101	DALY CITY	CA		11/15/2023	06/29/2026	23,000,000	0	0	0	0	0	0	23,000,000	23,000,000	0	0	0
2200901	LEWISVILLE	TX		11/15/2023	04/29/2026	51,299,990	0	0	0	0	0	0	51,299,990	51,300,003	0	0	0
2201001	BELTSVILLE	MD		11/15/2023	05/27/2026	10,954,183	0	0	0	0	0	0	10,954,183	10,954,183	0	0	0
2201602	FERNANDINA BEACH	FL		11/15/2023	04/02/2026	21,598,903	0	0	0	0	0	0	21,598,903	21,598,903	0	0	0
RL_9900167757	NORTHRIDGE	CA		09/19/2025	05/15/2026	1,016,173	0	12,244	0	0	12,244	0	1,028,417	1,028,417	0	0	0
RL_9900167769	WILMETTE	IL		09/19/2025	04/20/2026	921,612	0	13,581	0	0	13,581	0	935,193	935,193	0	0	0
RL_9900168286	MURRIETA	CA		10/06/2025	04/20/2026	619,605	0	(2,551)	0	0	(2,551)	0	617,054	617,054	0	0	0
RL_9900173407	PINELLAS PARK	FL		12/19/2025	05/15/2026	361,299	0	(907)	0	0	(907)	0	360,392	360,392	0	0	0
RL_9900174550	SCOTTSDALE	AZ		01/16/2026	05/15/2026	940,598	0	(6,050)	0	0	(6,050)	0	934,548	934,548	0	0	0
RL_9900170338	HENDERSON	NV		11/18/2025	05/20/2026	14,021	0	0	0	0	0	0	14,021	14,021	0	0	0
100062558	CANAL WINCHESTER	OH		07/01/2021	06/20/2026	185,485	0	(1,739)	0	0	(1,739)	0	183,746	183,746	0	0	0
100062565	MCLENDON CHISHOLM	TX		07/01/2021	06/20/2026	165,496	0	(2,371)	0	0	(2,371)	0	163,125	163,125	0	0	0
100063247	PHILADELPHIA	PA		07/01/2021	04/30/2026	98,599	0	(1,829)	0	0	(1,829)	0	96,770	96,770	0	0	0
100066030	COLORADO SPRINGS	CO		08/02/2021	06/20/2026	99,015	0	(952)	0	0	(952)	0	98,063	98,063	0	0	0
100069144	WOOLWICH	ME		09/01/2021	04/30/2026	293,899	0	(4,544)	0	0	(4,544)	0	289,355	289,355	0	0	0
100076521	STATEN ISLAND	NY		12/30/2021	06/09/2026	537,139	0	(62,850)	0	0	(62,850)	0	474,289	474,289	0	0	0
3310037178	BOSTON	MA		06/29/2022	05/28/2026	188,219	0	0	0	0	0	0	188,219	188,219	0	0	0
3310052260	PHILADELPHIA	PA		05/11/2023	04/29/2026	66,116	0	0	0	0	0	0	66,116	66,116	0	0	0
3310052869	NEW ROCHELLE	NY		06/29/2023	06/24/2026	230,028	0	0	0	0	0	0	230,028	230,028	0	0	0
3310054154	BOSTON	MA		06/29/2023	04/29/2026	891,000	0	0	0	0	0	0	891,000	891,000	0	0	0
100044745	HEMET	CA		11/19/2020	06/07/2026	259,826	0	(9,013)	0	0	(9,013)	0	250,813	250,813	0	0	0
100044775	HUNTSVILLE	AL		11/19/2020	06/07/2026	203,536	0	(17,158)	0	0	(17,158)	0	186,378	186,378	0	0	0
100045684	SAN JOSE	CA		11/25/2020	04/07/2026	448,158	0	(22,080)	0	0	(22,080)	0	426,078	426,078	0	0	0
100045693	BREAUX BRIDGE	LA		11/25/2020	05/07/2026	5,303	0	(185)	0	0	(185)	0	5,118	5,118	0	0	0
100045773	MADISONVILLE	KY		11/25/2020	05/07/2026	77,344	0	(12,109)	0	0	(12,109)	0	65,235	65,235	0	0	0
3310082963	ORLANDO	FL		09/26/2024	05/28/2026	224,532	0	0	0	0	0	0	224,532	224,532	0	0	0
3310083035	ROSEDALE	MD		09/26/2024	06/24/2026	129,602	0	0	0	0	0	0	129,602	129,602	0	0	0
3310083037	ROSEDALE	MD		09/26/2024	06/24/2026	116,730	0	0	0	0	0	0	116,730	116,730	0	0	0
3310083083	PARKER	CO		10/23/2024	04/29/2026	214,276	0	0	0	0	0	0	214,276	214,276	0	0	0
3310083103	CHICAGO	IL		09/18/2024	06/24/2026	101,138	0	0	0	0	0	0	101,138	101,138	0	0	0
3310083222	SACRAMENTO	CA		10/31/2024	04/29/2026	387,195	0	0	0	0	0	0	387,195	387,195	0	0	0
3310083256	MIAMI	FL		09/10/2024	06/24/2026	273,517	0	0	0	0	0	0	273,517	273,517	0	0	0
3310083395	DEERFIELD BEACH	FL		10/10/2024	04/29/2026	238,630	0	0	0	0	0	0	238,630	238,630	0	0	0
3310083881	CAPE CORAL	FL		10/03/2024	04/29/2026	143,775	0	0	0	0	0	0	143,775	143,775	0	0	0
3310083887	CAPE CORAL	FL		10/03/2024	05/28/2026	137,906	0	0	0	0	0	0	137,906	137,906	0	0	0
3310084445	KINGSTON	NY		09/26/2024	04/29/2026	115,038	0	0	0	0	0	0	115,038	115,038	0	0	0
3310084658	BROOKLYN	NY		11/14/2024	06/24/2026	580,021	0	0	0	0	0	0	580,021	580,021	0	0	0
3310084984	PITTSBURGH	PA		12/05/2024	06/24/2026	54,907	0	0	0	0	0	0	54,907	54,907	0	0	0
100046568	ST ANN	MO		11/25/2020	05/07/2026	108,294	0	(9,956)	0	0	(9,956)	0	98,338	98,338	0	0	0
3310090942	MORICHES	NY		12/12/2024	04/29/2026	295,106	0	0	0	0	0	0	295,106	295,106	0	0	0
3310091052	NEWFOUNDLAND	PA		12/05/2024	06/24/2026	37,687	0	0	0	0	0	0	37,687	37,687	0	0	0
3310091150	MILWAUKEE	WI		12/30/2024	06/24/2026	67,617	0	0	0	0	0	0	67,617	67,617	0	0	0
3310091245	BRENTWOOD	NY		12/19/2024	04/29/2026	195,703	0	0	0	0	0	0	195,703	195,703	0	0	0
3310091409	ROMEOVILLE	IL		12/19/2024	06/24/2026	85,113	0	0	0	0	0	0	85,113	85,113	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310091682	KENNER	LA		12/05/2024	06/24/2026	49,967	0	0	0	0	0	0	49,967	49,967	0	0	0
3310092316	CLEVELAND	OH		01/16/2025	06/24/2026	62,370	0	0	0	0	0	0	62,370	62,370	0	0	0
100044373	DALLAS	TX		11/19/2020	04/07/2026	72,735	0	(4,884)	0	0	(4,884)	0	67,851	67,851	0	0	0
100044443	STOCKTON	CA		11/19/2020	04/07/2026	66,096	0	(1,975)	0	0	(1,975)	0	64,121	64,121	0	0	0
100044895	HIXSON	TN		11/19/2020	04/07/2026	81,694	0	2,309	0	0	2,309	0	84,003	84,003	0	0	0
100044924	GRANDVILLE	MI		11/19/2020	06/07/2026	125,884	0	130	0	0	130	0	126,014	126,014	0	0	0
100045813	NOTASULGA	AL		11/25/2020	04/07/2026	1,998	0	(25)	0	0	(25)	0	1,973	1,973	0	0	0
100046846	FRANKLIN	IN		11/20/2020	05/07/2026	14,657	0	(496)	0	0	(496)	0	14,161	14,161	0	0	0
100047882	PEACHTREE CITY	GA		11/20/2020	06/07/2026	82,084	0	(702)	0	0	(702)	0	81,382	81,382	0	0	0
100049639	CORONA	CA		11/20/2020	04/07/2026	286,280	0	13,964	0	0	13,964	0	300,244	300,244	0	0	0
100063480	BROKEN ARROW	OK		07/01/2021	05/31/2026	171,504	0	(2,858)	0	0	(2,858)	0	168,646	168,646	0	0	0
100063580	MOORHEAD	MN		07/01/2021	06/20/2026	143,033	0	69	0	0	69	0	143,102	143,102	0	0	0
100069226	POMPTON LAKES	NJ		09/01/2021	05/20/2026	117,156	0	(602)	0	0	(602)	0	116,554	116,554	0	0	0
100069400	SENECA	SC		09/01/2021	05/20/2026	72,101	0	(1,060)	0	0	(1,060)	0	71,041	71,041	0	0	0
100069454	FORT WAYNE	IN		09/01/2021	06/20/2026	142,852	0	(374)	0	0	(374)	0	142,478	142,478	0	0	0
3300004631	DEMAREST	NJ		10/10/2023	06/30/2026	2,220,803	0	0	0	0	0	0	2,220,803	2,220,803	0	0	0
3300004731	ORADELL	NJ		02/16/2024	05/19/2026	339,150	0	0	0	0	0	0	339,150	339,150	0	0	0
3300004759	PANAMA CITY BEACH	FL		12/28/2023	06/30/2026	167,637	0	0	0	0	0	0	167,637	167,637	0	0	0
3300005156	GARDEN CITY	NY		08/01/2024	04/30/2026	676,362	0	0	0	0	0	0	676,362	676,362	0	0	0
3300005191	WAINSCOTT	NY		08/01/2024	05/19/2026	1,367,647	0	0	0	0	0	0	1,367,647	1,367,647	0	0	0
3300005192	WAINSCOTT	NY		08/01/2024	05/19/2026	1,332,908	0	0	0	0	0	0	1,332,908	1,332,908	0	0	0
3310037425	HEMPSTEAD	NY		07/07/2022	06/24/2026	172,484	0	0	0	0	0	0	172,484	172,484	0	0	0
3310037593	PEMBERTON	NJ		07/14/2022	05/28/2026	24,552	0	0	0	0	0	0	24,552	24,552	0	0	0
3310038131	CENTRAL VALLEY	NY		09/28/2022	05/28/2026	151,665	0	0	0	0	0	0	151,665	151,665	0	0	0
3310059436	SCRANTON	PA		10/31/2023	06/24/2026	35,872	0	0	0	0	0	0	35,872	35,872	0	0	0
3310059768	MIAMI	FL		09/15/2023	04/29/2026	296,471	0	0	0	0	0	0	296,471	296,471	0	0	0
3310062055	DAYTON	OH		02/15/2024	06/24/2026	19,551	0	0	0	0	0	0	19,551	19,551	0	0	0
100044549	BUFFALO	NY		11/19/2020	05/07/2026	61,907	0	(5,222)	0	0	(5,222)	0	56,685	56,685	0	0	0
100045933	HOUSTON	TX		11/25/2020	06/07/2026	103,606	0	(17,474)	0	0	(17,474)	0	86,132	86,132	0	0	0
100047141	TOMS RIVER	NJ		11/20/2020	05/07/2026	83,192	0	(13,853)	0	0	(13,853)	0	69,339	69,339	0	0	0
100047162	READING	PA		11/20/2020	04/07/2026	8,711	0	(778)	0	0	(778)	0	7,933	7,933	0	0	0
100048057	RANCHO CUCAMONGA	CA		11/20/2020	05/07/2026	241,036	0	498	0	0	498	0	241,534	241,534	0	0	0
100049157	JACKSON	GA		11/20/2020	04/07/2026	65,141	0	(2,808)	0	0	(2,808)	0	62,333	62,333	0	0	0
100049185	DENVER	CO		11/20/2020	05/07/2026	67,592	0	(10,554)	0	0	(10,554)	0	57,038	57,038	0	0	0
100049283	MEMPHIS	TN		11/20/2020	06/07/2026	54,839	0	(6,564)	0	0	(6,564)	0	48,275	48,275	0	0	0
100069856	FLORISSANT	MO		09/01/2021	05/20/2026	96,193	0	2,281	0	0	2,281	0	98,474	98,474	0	0	0
3300005535	PARAMUS	NJ		01/03/2025	06/30/2026	682,176	0	0	0	0	0	0	682,176	682,176	0	0	0
3300005570	RIDGEWOOD	NJ		01/03/2025	06/30/2026	948,748	0	0	0	0	0	0	948,748	948,748	0	0	0
3300005637	NEW LONDON	CT		01/03/2025	04/30/2026	84,206	0	0	0	0	0	0	84,206	84,206	0	0	0
3300005679	WEST NEW YORK	NJ		01/29/2025	04/30/2026	320,981	0	0	0	0	0	0	320,981	320,981	0	0	0
3300005684	NEW WINDSOR	NY		03/05/2025	06/30/2026	159,546	0	0	0	0	0	0	159,546	159,546	0	0	0
3300005692	WASHINGTON	DC		01/29/2025	04/30/2026	159,594	0	0	0	0	0	0	159,594	159,594	0	0	0
3300005757	EAST HAMPTON	NY		03/05/2025	04/30/2026	389,150	0	0	0	0	0	0	389,150	389,150	0	0	0
3300005785	ENGLEWOOD	NJ		03/05/2025	06/30/2026	343,656	0	0	0	0	0	0	343,656	343,656	0	0	0
3310039662	PHILADELPHIA	PA		09/21/2022	04/29/2026	60,835	0	0	0	0	0	0	60,835	60,835	0	0	0
3310041653	NEWARK	NJ		10/12/2022	05/28/2026	11,019	0	0	0	0	0	0	11,019	11,019	0	0	0
3310063947	ATLANTA	GA		12/07/2023	04/29/2026	106,736	0	0	0	0	0	0	106,736	106,736	0	0	0
3310065557	HOUSTON	TX		07/29/2024	06/24/2026	80,877	0	0	0	0	0	0	80,877	80,877	0	0	0
3310066999	EAST SETAUKET	NY		01/23/2024	04/29/2026	169,686	0	0	0	0	0	0	169,686	169,686	0	0	0
3310076703	HOUSTON	TX		10/03/2024	06/24/2026	182,853	0	0	0	0	0	0	182,853	182,853	0	0	0
3310077482	WEST PALM BEACH	FL		08/19/2024	05/28/2026	120,859	0	0	0	0	0	0	120,859	120,859	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310077485	WEST PALM BEACH	FL		08/19/2024	05/28/2026	120,859	0	0	0	0	0	0	120,859	120,859	0	0	0
3310078094	LINDEN	NJ		08/26/2024	04/29/2026	214,216	0	0	0	0	0	0	214,216	214,216	0	0	0
3310078593	PITTSBURGH	PA		07/29/2024	06/24/2026	25,047	0	0	0	0	0	0	25,047	25,047	0	0	0
3310078649	CAPE CORAL	FL		07/29/2024	04/29/2026	144,565	0	0	0	0	0	0	144,565	144,565	0	0	0
3310078655	CAPE CORAL	FL		07/29/2024	04/29/2026	151,677	0	0	0	0	0	0	151,677	151,677	0	0	0
3310079011	BALTIMORE	MD		09/18/2024	06/24/2026	70,013	0	0	0	0	0	0	70,013	70,013	0	0	0
3310079137	PHILADELPHIA	PA		08/26/2024	04/29/2026	188,106	0	0	0	0	0	0	188,106	188,106	0	0	0
3310079251	CHICAGO	IL		10/03/2024	05/28/2026	49,985	0	0	0	0	0	0	49,985	49,985	0	0	0
3310079515	BOERNE	TX		08/19/2024	06/24/2026	382,077	0	0	0	0	0	0	382,077	382,077	0	0	0
3310079646	MIAMI GARDENS	FL		08/19/2024	05/28/2026	38,283	0	0	0	0	0	0	38,283	38,283	0	0	0
3310079953	CAPE CORAL	FL		08/19/2024	05/28/2026	150,175	0	0	0	0	0	0	150,175	150,175	0	0	0
3310087670	HEMPSTEAD	NY		11/14/2024	04/30/2026	47,457	0	0	0	0	0	0	47,457	47,457	0	0	0
3310087752	OYSTER BAY	NY		01/16/2025	04/29/2026	269,049	0	0	0	0	0	0	269,049	269,049	0	0	0
3310087796	DETROIT	MI		10/31/2024	05/28/2026	36,420	0	0	0	0	0	0	36,420	36,420	0	0	0
3310087799	ORLANDO	FL		03/07/2025	06/24/2026	165,518	0	0	0	0	0	0	165,518	165,518	0	0	0
3310088159	EDISON	NJ		11/14/2024	04/29/2026	257,430	0	0	0	0	0	0	257,430	257,430	0	0	0
3310088163	HEATH	TX		12/19/2024	06/24/2026	595,465	0	0	0	0	0	0	595,465	595,465	0	0	0
3310088172	CENTEREACH	NY		12/12/2024	06/24/2026	121,176	0	0	0	0	0	0	121,176	121,176	0	0	0
3310088274	MONROE	NC		12/12/2024	05/28/2026	194,040	0	0	0	0	0	0	194,040	194,040	0	0	0
3310088834	BAY SHORE	NY		12/19/2024	06/24/2026	100,576	0	0	0	0	0	0	100,576	100,576	0	0	0
3310088897	PALM BAY	FL		12/19/2024	05/28/2026	91,359	0	0	0	0	0	0	91,359	91,359	0	0	0
3310088987	BALTIMORE	MD		01/08/2025	04/29/2026	95,634	0	0	0	0	0	0	95,634	95,634	0	0	0
3310089020	PITTSBURGH	PA		12/30/2024	04/29/2026	40,005	0	0	0	0	0	0	40,005	40,005	0	0	0
3310089087	ISELIN	NJ		11/21/2024	06/24/2026	235,759	0	0	0	0	0	0	235,759	235,759	0	0	0
3310089122	DETROIT	MI		12/05/2024	06/24/2026	19,339	0	0	0	0	0	0	19,339	19,339	0	0	0
3310089405	CHARLOTTE	NC		01/16/2025	06/24/2026	482,788	0	0	0	0	0	0	482,788	482,788	0	0	0
3310094429	PALM BAY	FL		02/06/2025	04/29/2026	91,595	0	0	0	0	0	0	91,595	91,595	0	0	0
3310094972	PAHOA	HI		03/07/2025	06/24/2026	93,717	0	0	0	0	0	0	93,717	93,717	0	0	0
3310095040	CAPE CORAL	FL		03/07/2025	04/29/2026	150,965	0	0	0	0	0	0	150,965	150,965	0	0	0
3310095105	TROY	NY		02/20/2025	06/24/2026	38,036	0	0	0	0	0	0	38,036	38,036	0	0	0
3310095187	WYANDANCH	NY		02/13/2025	05/28/2026	158,004	0	0	0	0	0	0	158,004	158,004	0	0	0
3310095237	CHICAGO	IL		03/07/2025	06/24/2026	19,086	0	0	0	0	0	0	19,086	19,086	0	0	0
3310095312	CLEVELAND	OH		03/07/2025	05/28/2026	29,087	0	0	0	0	0	0	29,087	29,087	0	0	0
3310097002	BROOKLYN	NY		03/07/2025	06/24/2026	124,996	0	0	0	0	0	0	124,996	124,996	0	0	0
100045601	SCHUYLKILL HAVEN	PA		11/25/2020	06/07/2026	42,989	0	914	0	0	914	0	43,903	43,903	0	0	0
100046444	CONCORD	NC		11/25/2020	05/07/2026	1,351	0	2	0	0	2	0	1,353	1,353	0	0	0
100047388	GREENVILLE	NC		11/20/2020	05/07/2026	94,929	0	(5,037)	0	0	(5,037)	0	89,892	89,892	0	0	0
100048237	WOODBURY	NJ		11/20/2020	05/07/2026	123,542	0	(19,526)	0	0	(19,526)	0	104,016	104,016	0	0	0
100048683	PALMETTO	FL		11/20/2020	05/07/2026	89,979	0	(7,336)	0	0	(7,336)	0	82,643	82,643	0	0	0
100049345	MYRTLE BEACH	SC		11/20/2020	06/07/2026	166,607	0	177	0	0	177	0	166,784	166,784	0	0	0
100070104	PEORIA	IL		09/01/2021	06/20/2026	95,212	0	1,380	0	0	1,380	0	96,592	96,592	0	0	0
3310022752	PATERSON	NJ		11/18/2021	06/24/2026	100,643	0	0	0	0	0	0	100,643	100,643	0	0	0
3310026523	PLAINFIELD	NJ		12/16/2021	04/29/2026	214,236	0	0	0	0	0	0	214,236	214,236	0	0	0
3310030111	OAK PARK	IL		01/31/2022	04/29/2026	341,471	0	0	0	0	0	0	341,471	341,471	0	0	0
3310048561	BUFFALO	NY		04/19/2023	06/30/2026	18,580	0	0	0	0	0	0	18,580	18,580	0	0	0
3310051480	WEST BABYLON	NY		05/25/2023	04/29/2026	196,689	0	0	0	0	0	0	196,689	196,689	0	0	0
3310069239	DRIGGS	ID		09/18/2024	06/24/2026	309,375	0	0	0	0	0	0	309,375	309,375	0	0	0
3310070123	PHILADELPHIA	PA		10/23/2024	06/24/2026	198,000	0	0	0	0	0	0	198,000	198,000	0	0	0
3310070258	QUEENS	NY		02/15/2024	06/24/2026	149,688	0	0	0	0	0	0	149,688	149,688	0	0	0
3310073302	CORSICANA	TX		07/29/2024	05/28/2026	53,084	0	0	0	0	0	0	53,084	53,084	0	0	0
3310073521	MONROE	NY		09/18/2024	05/28/2026	442,846	0	0	0	0	0	0	442,846	442,846	0	0	0

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310074351	COMMERCIAL	NJ		07/19/2024	06/24/2026	46,629	0	0	0	0	0	0	46,629	46,629	0	0	0
3310074950	SANTA ROSA	CA		08/19/2024	06/24/2026	354,096	0	0	0	0	0	0	354,096	354,096	0	0	0
3310075576	WELLESLEY	MA		08/26/2024	04/29/2026	1,053,564	0	0	0	0	0	0	1,053,564	1,053,564	0	0	0
3310075682	WINSTON-SALEM	NC		08/26/2024	04/29/2026	81,220	0	0	0	0	0	0	81,220	81,220	0	0	0
3310085101	DETROIT	MI		10/23/2024	04/29/2026	19,947	0	0	0	0	0	0	19,947	19,947	0	0	0
3310085210	NEWARK	NJ		12/05/2024	04/29/2026	126,382	0	0	0	0	0	0	126,382	126,382	0	0	0
3310085646	CAPE CORAL	FL		10/31/2024	04/29/2026	151,677	0	0	0	0	0	0	151,677	151,677	0	0	0
3310085908	INDIANAPOLIS	IN		10/10/2024	06/24/2026	57,020	0	0	0	0	0	0	57,020	57,020	0	0	0
3310085917	HOUSTON	TX		10/31/2024	05/28/2026	85,338	0	0	0	0	0	0	85,338	85,338	0	0	0
3310085918	HOUSTON	TX		10/31/2024	06/24/2026	85,338	0	0	0	0	0	0	85,338	85,338	0	0	0
3310085958	OAK PARK	IL		10/10/2024	05/28/2026	109,787	0	0	0	0	0	0	109,787	109,787	0	0	0
3310086413	HOUSTON	TX		10/23/2024	04/29/2026	612,620	0	0	0	0	0	0	612,620	612,620	0	0	0
3310086750	SUSSEX	NJ		11/21/2024	05/28/2026	127,752	0	0	0	0	0	0	127,752	127,752	0	0	0
3310086969	HEMPSTEAD	NY		10/23/2024	06/24/2026	156,816	0	0	0	0	0	0	156,816	156,816	0	0	0
3310087343	BELLPORT	NY		11/21/2024	05/28/2026	140,530	0	0	0	0	0	0	140,530	140,530	0	0	0
3310087490	HAVELOCK	NC		12/12/2024	06/24/2026	54,722	0	0	0	0	0	0	54,722	54,722	0	0	0
3310092924	WESLACO	TX		01/16/2025	05/28/2026	39,813	0	0	0	0	0	0	39,813	39,813	0	0	0
3310093096	LITTLE ROCK	AR		02/06/2025	04/29/2026	38,442	0	0	0	0	0	0	38,442	38,442	0	0	0
3310093203	BELLWOOD	IL		02/06/2025	04/29/2026	72,864	0	0	0	0	0	0	72,864	72,864	0	0	0
3310093463	ATLANTA	GA		02/13/2025	06/24/2026	152,792	0	0	0	0	0	0	152,792	152,792	0	0	0
3310093631	CLEVELAND	OH		02/13/2025	05/28/2026	71,280	0	0	0	0	0	0	71,280	71,280	0	0	0
3310093677	BRONX	NY		02/13/2025	04/29/2026	174,438	0	0	0	0	0	0	174,438	174,438	0	0	0
3310093696	UTICA	NY		03/07/2025	05/28/2026	198,733	0	0	0	0	0	0	198,733	198,733	0	0	0
3310093977	NEW LONDON	CT		02/06/2025	04/29/2026	90,090	0	0	0	0	0	0	90,090	90,090	0	0	0
3310093997	HOUSTON	TX		02/13/2025	04/29/2026	63,677	0	0	0	0	0	0	63,677	63,677	0	0	0
3310094165	PEMBROKE PINES	FL		02/13/2025	06/24/2026	154,841	0	0	0	0	0	0	154,841	154,841	0	0	0
3310094222	LINWOOD	PA		02/06/2025	05/28/2026	93,397	0	0	0	0	0	0	93,397	93,397	0	0	0
3310080029	BALTIMORE	MD		08/19/2024	06/24/2026	66,024	0	0	0	0	0	0	66,024	66,024	0	0	0
3310080429	MIAMI	FL		10/03/2024	04/29/2026	156,113	0	0	0	0	0	0	156,113	156,113	0	0	0
3310080493	OCEAN ISLE BEACH	NC		09/10/2024	04/29/2026	324,110	0	0	0	0	0	0	324,110	324,110	0	0	0
3310080643	LOS ANGELES	CA		09/26/2024	05/28/2026	1,114,943	0	0	0	0	0	0	1,114,943	1,114,943	0	0	0
3310081742	SOMERVILLE	NJ		08/26/2024	04/29/2026	218,295	0	0	0	0	0	0	218,295	218,295	0	0	0
3310081849	HAMILTON	OH		09/03/2024	06/24/2026	36,214	0	0	0	0	0	0	36,214	36,214	0	0	0
3310082265	NEW CANAAN	CT		11/21/2024	04/29/2026	12,434	0	0	0	0	0	0	12,434	12,434	0	0	0
3310082365	PANAMA CITY BEACH	FL		09/26/2024	06/24/2026	234,486	0	0	0	0	0	0	234,486	234,486	0	0	0
3310089614	MINERAL WELLS	TX		12/05/2024	05/28/2026	85,289	0	0	0	0	0	0	85,289	85,289	0	0	0
3310089680	PHILADELPHIA	PA		11/21/2024	04/29/2026	152,084	0	0	0	0	0	0	152,084	152,084	0	0	0
3310089690	SACRAMENTO	CA		12/12/2024	05/28/2026	427,558	0	0	0	0	0	0	427,558	427,558	0	0	0
3310089756	FAYETTEVILLE	NC		02/13/2025	05/28/2026	99,725	0	0	0	0	0	0	99,725	99,725	0	0	0
3310089786	CROTON-ON-HUDSON	NY		12/19/2024	04/29/2026	187,566	0	0	0	0	0	0	187,566	187,566	0	0	0
3310090253	EDISON	NJ		12/19/2024	06/24/2026	140,144	0	0	0	0	0	0	140,144	140,144	0	0	0
3310090415	FINDLAY	OH		12/19/2024	04/29/2026	24,750	0	0	0	0	0	0	24,750	24,750	0	0	0
3310090452	FINDLAY	OH		12/19/2024	06/24/2026	19,800	0	0	0	0	0	0	19,800	19,800	0	0	0
3310090472	PORT CHESTER	NY		12/12/2024	05/28/2026	321,750	0	0	0	0	0	0	321,750	321,750	0	0	0
3420001096	COLUMBIA	TN		01/26/2026	04/30/2026	4,208	0	0	0	0	0	0	4,208	4,208	0	0	0
3420001108	PALMER	MA		01/29/2026	06/23/2026	4,446	0	0	0	0	0	0	4,446	4,446	0	0	0
4020241028	DETROIT	MI		03/12/2021	05/19/2026	1,141,448	0	0	0	0	0	0	1,141,448	1,141,448	0	0	0
3420001123	CADIZ	KY		02/11/2026	05/22/2026	2,980	0	0	0	0	0	0	2,980	2,980	0	0	0
3420001144	ENFIELD	CT		03/24/2026	05/22/2026	4,180	0	0	0	0	0	0	4,180	4,180	0	0	0
3420001088	MILWAUKEE	WI		03/06/2026	06/23/2026	1,998	0	0	0	0	0	0	1,998	1,998	0	0	0
2017088	NASHVILLE	TN		06/01/2020	04/08/2026	9,000,000	0	0	0	0	0	0	9,000,000	9,000,000	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3300005649	NEWARK	NJ		01/29/2025	06/30/2026	1,507,183	0	0	0	0	0	0	1,507,183	1,507,183	0	0	0
3300005576	JERSEY CITY	NJ		01/29/2025	04/30/2026	443,317	0	0	0	0	0	0	443,317	443,317	0	0	0
3300005651	NEWARK	NJ		01/29/2025	06/30/2026	977,721	0	0	0	0	0	0	977,721	977,721	0	0	0
3310039962	WATERBURY	CT		09/28/2022	06/24/2026	564,300	0	0	0	0	0	0	564,300	564,300	0	0	0
3420001176	MERIDEN	CT		04/14/2026	06/23/2026	4,176	0	0	0	0	0	0	4,176	4,176	0	0	0
3420001193	SHORT HILLS	NJ		04/30/2026	06/23/2026	34,947	0	0	0	0	0	0	34,947	34,947	0	0	0
3410001105	BRENTWOOD	TN		04/06/2026	05/31/2026	17,794	0	0	0	0	0	0	17,794	17,794	0	0	0
3420001150	NEW HAVEN	CT		05/20/2026	06/23/2026	5,665	0	0	0	0	0	0	5,665	5,665	0	0	0
0199999. Mortgages closed by repayment						221,286,140	0	(162,018)	0	0	(162,018)	0	221,124,122	221,124,135	0	0	0
0506201	BERLIN	CT		12/18/2023		128,130	0	0	0	0	0	0	128,130	128,130	0	0	0
0606001	SPRINGFIELD	MA		12/01/2024		103,069	0	0	0	0	0	0	103,069	103,069	0	0	0
1105001	OVERLAND PARK	KS		11/22/2011		117,708	0	0	0	0	0	0	117,708	117,708	0	0	0
1202001	DALY CITY	CA		11/01/2024		185,737	0	0	0	0	0	0	185,737	185,737	0	0	0
1203801	MORTON	IL		11/25/2022		120,007	0	0	0	0	0	0	120,007	120,007	0	0	0
1209601	MACOMB TOWNSHIP	MI		12/20/2012		99,465	0	0	0	0	0	0	99,465	99,465	0	0	0
1210601	CHARLOTTE	NC		07/11/2013		223,657	0	0	0	0	0	0	223,657	223,657	0	0	0
1301401	GRAND BLANC	MI		11/25/2022		325,125	0	0	0	0	0	0	325,125	325,125	0	0	0
1301902	BENTONVILLE	AR		05/31/2013		708,358	0	0	0	0	0	0	708,358	708,358	0	0	0
1302701	EDINA	MN		11/01/2024		43,430	0	0	0	0	0	0	43,430	43,430	0	0	0
1304201	WARRENTON	VA		10/31/2013		87,307	0	0	0	0	0	0	87,307	87,307	0	0	0
1304601	EDISON	NJ		11/07/2013		229,222	0	0	0	0	0	0	229,222	229,222	0	0	0
1304701	SEATTLE	WA		09/11/2013		217,081	0	0	0	0	0	0	217,081	217,081	0	0	0
13047A1	SEATTLE	WA		09/20/2019		63,328	0	0	0	0	0	0	63,328	63,328	0	0	0
1304801	GAITHERSBURG	MD		08/27/2013		156,602	0	0	0	0	0	0	156,602	156,602	0	0	0
1305301	BURIEN	WA		10/24/2013		265,565	0	0	0	0	0	0	265,565	265,565	0	0	0
1305502	MESA	AZ		08/01/2013		728,683	0	0	0	0	0	0	728,683	728,683	0	0	0
13055A1	LAKELAND	FL		12/02/2013		41,039	0	0	0	0	0	0	41,039	41,039	0	0	0
1305802	BURLINGTON	NJ		11/25/2022		224,844	0	0	0	0	0	0	224,844	224,844	0	0	0
1308601	ZIONSVILLE	IN		11/01/2024		94,955	0	0	0	0	0	0	94,955	94,955	0	0	0
1400501	HILLIARD	OH		04/08/2014		105,650	0	0	0	0	0	0	105,650	105,650	0	0	0
1401401	STERLING HEIGHTS	MI		11/01/2024		76,279	0	0	0	0	0	0	76,279	76,279	0	0	0
1401501	BEVERLY HILLS	CA		09/02/2014		135,981	0	0	0	0	0	0	135,981	135,981	0	0	0
1401701	OGDEN	UT		05/30/2014		214,077	0	0	0	0	0	0	214,077	214,077	0	0	0
1401801	MIDLOTHIAN	VA		10/20/2014		418,281	0	0	0	0	0	0	418,281	418,281	0	0	0
1403101	SEATTLE	WA		07/31/2014		250,132	0	0	0	0	0	0	250,132	250,132	0	0	0
1403201	SOUTH OGDEN	UT		06/18/2014		116,285	0	0	0	0	0	0	116,285	116,285	0	0	0
1407501	WAUKESHA	WI		06/01/2015		200,397	0	0	0	0	0	0	200,397	200,397	0	0	0
1500101	SUNNYVALE	CA		07/30/2015		73,447	0	0	0	0	0	0	73,447	73,447	0	0	0
1500301	PAPILLION	NE		05/27/2015		50,518	0	0	0	0	0	0	50,518	50,518	0	0	0
1500701	FERNANDINA BEACH	FL		07/16/2015		60,790	0	0	0	0	0	0	60,790	60,790	0	0	0
1500901	SHERMAN OAKS	CA		09/01/2015		43,300	0	0	0	0	0	0	43,300	43,300	0	0	0
1501101	KEY WEST	FL		08/31/2015		625,718	0	0	0	0	0	0	625,718	625,718	0	0	0
1503501	SAN RAFAEL	CA		11/25/2022		70,466	0	0	0	0	0	0	70,466	70,466	0	0	0
1503601	DEL MAR	CA		11/18/2015		41,065	0	0	0	0	0	0	41,065	41,065	0	0	0
1503801	SEATTLE	WA		11/01/2024		248,526	0	0	0	0	0	0	248,526	248,526	0	0	0
1504101	PORTLAND	OR		12/04/2015		73,185	0	0	0	0	0	0	73,185	73,185	0	0	0
1504201	PORTLAND	OR		12/04/2015		155,519	0	0	0	0	0	0	155,519	155,519	0	0	0
1504301	SAN MARCOS	CA		10/08/2015		370,130	0	0	0	0	0	0	370,130	370,130	0	0	0
1505501	CHESTERFIELD	MO		11/01/2024		74,243	0	0	0	0	0	0	74,243	74,243	0	0	0
1505901	ALTAMONTE SPRINGS	FL		03/01/2016		182,843	0	0	0	0	0	0	182,843	182,843	0	0	0
1506301	GRANDVIEW HEIGHTS	OH		05/18/2016		226,073	0	0	0	0	0	0	226,073	226,073	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1600101	DALLAS	TX		11/01/2024		48,735	0	0	0	0	0	0	48,735	48,735	0	0	0
1600301	HOUSTON	TX		11/01/2016		124,453	0	0	0	0	0	0	124,453	124,453	0	0	0
1600601	ROYERSFORD	PA		08/19/2016		274,020	0	0	0	0	0	0	274,020	274,020	0	0	0
1600701	ERLANGER	KY		08/01/2016		26,189	0	0	0	0	0	0	26,189	26,189	0	0	0
1600901	NEWBURY PARK	CA		11/01/2024		122,706	0	0	0	0	0	0	122,706	122,706	0	0	0
1601101	GARLAND	TX		08/12/2016		204,074	0	0	0	0	0	0	204,074	204,074	0	0	0
1601502	PRAIRIE VILLAGE	KS		09/01/2016		592,904	0	0	0	0	0	0	592,904	592,904	0	0	0
1601701	PLYMOUTH	MA		03/31/2016		64,494	0	0	0	0	0	0	64,494	64,494	0	0	0
1601801	BEAVERTON	OR		04/28/2016		41,666	0	0	0	0	0	0	41,666	41,666	0	0	0
1601901	CALABASAS	CA		10/03/2016		80,601	0	0	0	0	0	0	80,601	80,601	0	0	0
1602101	CHARLOTTE	NC		08/25/2016		283,042	0	0	0	0	0	0	283,042	283,042	0	0	0
16021A1	CHARLOTTE	NC		09/28/2018		157,526	0	0	0	0	0	0	157,526	157,526	0	0	0
1602701	STATE COLLEGE	PA		10/31/2016		159,109	0	0	0	0	0	0	159,109	159,109	0	0	0
1603301	WASHINGTON	DC		06/13/2016		124,509	0	0	0	0	0	0	124,509	124,509	0	0	0
1604101	SANTA MARIA	CA		11/25/2022		213,182	0	0	0	0	0	0	213,182	213,182	0	0	0
1604401	SAN CARLOS	CA		09/28/2018		52,036	0	0	0	0	0	0	52,036	52,036	0	0	0
1604602	SAN DIEGO	CA		11/03/2016		606,254	0	0	0	0	0	0	606,254	606,254	0	0	0
16049A2	WEST CHESTER	OH		08/31/2016		383,341	0	0	0	0	0	0	383,341	383,341	0	0	0
16049B1	DALLAS	TX		08/31/2016		57,320	0	0	0	0	0	0	57,320	57,320	0	0	0
1605301	LONG BEACH	CA		09/28/2018		335,678	0	0	0	0	0	0	335,678	335,678	0	0	0
1605401	BURTONSVILLE	MD		09/28/2018		61,399	0	0	0	0	0	0	61,399	61,399	0	0	0
1605901	COLLEGE STATION	TX		09/28/2018		206,172	0	0	0	0	0	0	206,172	206,172	0	0	0
1606001	CHARLESTON	SC		12/01/2016		149,961	0	0	0	0	0	0	149,961	149,961	0	0	0
1606101	WARREN	NJ		09/28/2018		116,419	0	0	0	0	0	0	116,419	116,419	0	0	0
1606302	MUKILTEO	WA		11/07/2016		663,394	0	0	0	0	0	0	663,394	663,394	0	0	0
1606401	NEW CASTLE	DE		09/28/2018		148,694	0	0	0	0	0	0	148,694	148,694	0	0	0
1607902	SCOTTSDALE	AZ		06/28/2017		359,223	0	0	0	0	0	0	359,223	359,223	0	0	0
1700201	AUSTIN	TX		09/28/2018		108,055	0	0	0	0	0	0	108,055	108,055	0	0	0
1700402	GREENWOOD	IN		05/03/2017		382,592	0	0	0	0	0	0	382,592	382,592	0	0	0
1700501	ANN ARBOR	MI		05/30/2017		219,835	0	0	0	0	0	0	219,835	219,835	0	0	0
1701101	PHOENIX	AZ		11/01/2024		147,148	0	0	0	0	0	0	147,148	147,148	0	0	0
1701201	WHITE PLAINS	NY		05/25/2017		286,822	0	0	0	0	0	0	286,822	286,822	0	0	0
1702301	NEW BERLIN	WI		10/02/2017		144,907	0	0	0	0	0	0	144,907	144,907	0	0	0
1702701	MINNETONKA	MN		09/01/2017		84,106	0	0	0	0	0	0	84,106	84,106	0	0	0
1702801	EDINA	MN		06/30/2017		60,873	0	0	0	0	0	0	60,873	60,873	0	0	0
1703001	AGOURA HILLS	CA		08/04/2017		33,436	0	0	0	0	0	0	33,436	33,436	0	0	0
1703101	WAYNE	NJ		08/03/2017		109,557	0	0	0	0	0	0	109,557	109,557	0	0	0
1704201	SAN DIEGO	CA		11/25/2022		162,819	0	0	0	0	0	0	162,819	162,819	0	0	0
1704601	CONCORD	CA		08/07/2017		50,393	0	0	0	0	0	0	50,393	50,393	0	0	0
1704701	ST. LOUIS	MO		09/08/2017		28,595	0	0	0	0	0	0	28,595	28,595	0	0	0
1704801	WARSON WOODS	MO		09/08/2017		59,336	0	0	0	0	0	0	59,336	59,336	0	0	0
1704901	CREVE COEUR	MO		09/08/2017		38,127	0	0	0	0	0	0	38,127	38,127	0	0	0
1705201	SACRAMENTO	CA		09/28/2017		50,178	0	0	0	0	0	0	50,178	50,178	0	0	0
1705501	LOS ANGELES	CA		03/29/2018		22,448	0	0	0	0	0	0	22,448	22,448	0	0	0
1706001	GILBERTS	IL		08/31/2017		133,014	0	0	0	0	0	0	133,014	133,014	0	0	0
1706201	SAN DIEGO	CA		09/06/2017		364,551	0	0	0	0	0	0	364,551	364,551	0	0	0
1706901	LAKE WORTH	FL		12/18/2017		192,286	0	0	0	0	0	0	192,286	192,286	0	0	0
1707301	VANCOUVER	WA		11/03/2017		187,007	0	0	0	0	0	0	187,007	187,007	0	0	0
1707401	ELKRIDGE	MD		11/15/2017		84,952	0	0	0	0	0	0	84,952	84,952	0	0	0
1707501	MELVILLE	NY		09/28/2018		185,991	0	0	0	0	0	0	185,991	185,991	0	0	0
1707702	ST. LOUIS	MO		02/28/2018		532,093	0	0	0	0	0	0	532,093	532,093	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1707801	THOUSAND OAKS	CA		09/28/2018		88,230	0	0	0	0	0	0	88,230	88,230	0	0	0
1708502	BURBANK	CA		03/09/2018		354,507	0	0	0	0	0	0	354,507	354,507	0	0	0
1800101	DAVIS	CA		04/30/2018		41,297	0	0	0	0	0	0	41,297	41,297	0	0	0
1800201	CHICAGO	IL		04/13/2018		259,741	0	0	0	0	0	0	259,741	259,741	0	0	0
1800301	LOS OSOS	CA		05/03/2018		48,840	0	0	0	0	0	0	48,840	48,840	0	0	0
1800401	GRANDVIEW HEIGHTS	OH		09/13/2018		298,955	0	0	0	0	0	0	298,955	298,955	0	0	0
1800901	WARRINGTON	PA		09/14/2018		249,859	0	0	0	0	0	0	249,859	249,859	0	0	0
1801001	TUSCALOOSA	AL		08/31/2018		649,449	0	0	0	0	0	0	649,449	649,449	0	0	0
1801101	SANTA FE SPRINGS	CA		11/01/2024		57,289	0	0	0	0	0	0	57,289	57,289	0	0	0
18012A1	CHARLOTTE	NC		11/28/2018		132,780	0	0	0	0	0	0	132,780	132,780	0	0	0
18012B1	CHARLOTTE	NC		11/23/2020		39,459	0	0	0	0	0	0	39,459	39,459	0	0	0
1801301	ROY	UT		11/01/2024		54,366	0	0	0	0	0	0	54,366	54,366	0	0	0
1801501	AGOURA HILLS	CA		10/15/2018		51,816	0	0	0	0	0	0	51,816	51,816	0	0	0
1801701	WESTFORD	MA		11/01/2024		173,701	0	0	0	0	0	0	173,701	173,701	0	0	0
18018A2	LANCASTER	PA		12/13/2018		431,576	0	0	0	0	0	0	431,576	431,576	0	0	0
18018B2	COATESVILLE	PA		12/13/2018		60,127	0	0	0	0	0	0	60,127	60,127	0	0	0
18018C1	MECHANICSBURG	PA		12/13/2018		49,178	0	0	0	0	0	0	49,178	49,178	0	0	0
1801901	CITY OF INDUSTRY	CA		11/01/2018		31,214	0	0	0	0	0	0	31,214	31,214	0	0	0
1802401	PISCATAWAY	NJ		11/25/2022		115,564	0	0	0	0	0	0	115,564	115,564	0	0	0
1802701	FARMERS BRANCH	TX		10/23/2018		194,444	0	0	0	0	0	0	194,444	194,444	0	0	0
1803202	ST. LOUIS	MO		01/07/2019		932,371	0	0	0	0	0	0	932,371	932,371	0	0	0
1803301	RENSSELAER	NY		11/14/2018		195,625	0	0	0	0	0	0	195,625	195,625	0	0	0
1803401	SANTEE	CA		11/25/2022		56,127	0	0	0	0	0	0	56,127	56,127	0	0	0
1803801	CITRUS HEIGHTS	CA		11/25/2022		97,679	0	0	0	0	0	0	97,679	97,679	0	0	0
1804101	WYOMING	MI		11/01/2024		134,708	0	0	0	0	0	0	134,708	134,708	0	0	0
1804202	ALBANY	NY		04/04/2019		242,632	0	0	0	0	0	0	242,632	242,632	0	0	0
18J0601	BALTIMORE	MD		10/01/2018		156,594	0	0	0	0	0	0	133,824	133,824	0	0	0
18J0801	LAS VEGAS	NV		10/01/2018		124,487	0	0	0	0	0	0	109,860	109,860	0	0	0
18J1001	ELKTON	MD		10/01/2018		50,713	0	0	0	0	0	0	32,667	32,667	0	0	0
18J1301	FORT LAUDERDALE	FL		10/01/2018		119,719	0	0	0	0	0	0	109,443	109,443	0	0	0
18J1401	BELLEVILLE	IL		10/01/2018		128,167	0	0	0	0	0	0	102,887	102,887	0	0	0
18J1501	ROCKVILLE	MD		10/01/2018		212,363	0	0	0	0	0	0	177,818	177,818	0	0	0
18J1601	BEL AIR	MD		10/01/2018		76,204	0	0	0	0	0	0	64,615	64,615	0	0	0
18J1701	FALLS CHURCH	VA		10/01/2018		280,285	0	0	0	0	0	0	238,986	238,986	0	0	0
18J2101	DECATUR	IL		10/01/2018		254,986	0	0	0	0	0	0	218,721	218,721	0	0	0
18J2201	FORT MYERS	FL		10/01/2018		112,710	0	0	0	0	0	0	100,217	100,217	0	0	0
18J2501	CATONSVILLE	MD		10/01/2018		168,374	0	0	0	0	0	0	141,400	141,400	0	0	0
18J2601	PHILADELPHIA	PA		10/01/2018		124,963	0	0	0	0	0	0	91,432	91,432	0	0	0
18J3301	ELGIN	IL		10/01/2018		48,500	0	0	0	0	0	0	47,345	47,345	0	0	0
18J34A1	TOWSON	MD		10/01/2018		168,882	0	0	0	0	0	0	168,532	168,532	0	0	0
18J34B1	TOWSON	MD		10/01/2018		21,883	0	0	0	0	0	0	27,079	27,079	0	0	0
18J3501	NEW YORK	NY		10/01/2018		135,838	0	0	0	0	0	0	127,999	127,999	0	0	0
18J37A1	WASHINGTON	DC		10/01/2018		135,559	0	0	0	0	0	0	145,662	145,662	0	0	0
18J37B1	WASHINGTON	DC		10/01/2018		38,157	0	0	0	0	0	0	38,419	38,419	0	0	0
18J3801	CHARLESTON	SC		10/01/2018		182,857	0	0	0	0	0	0	166,965	166,965	0	0	0
18J38A1	CHARLESTON	SC		09/20/2019		45,664	0	0	0	0	0	0	45,664	45,664	0	0	0
18J3901	CAPITOLA	CA		10/01/2018		179,680	0	0	0	0	0	0	169,009	169,009	0	0	0
18J39A1	CAPITOLA	CA		10/01/2020		23,715	0	0	0	0	0	0	23,715	23,715	0	0	0
18J4201	WASHINGTON	DC		10/01/2018		188,698	0	0	0	0	0	0	197,472	197,472	0	0	0
18J4401	COLUMBIA	MD		10/01/2018		26,267	0	0	0	0	0	0	29,661	29,661	0	0	0
18J4601	MADISON	WI		10/01/2018		23,269	0	0	0	0	0	0	27,224	27,224	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
18J4702	LOS ANGELES	CA		10/01/2018		101,242	0	0	0	0	0	0	107,193	107,193	0	0	0
18J4801	RIVERSIDE	CA		10/01/2018		242,423	0	0	0	0	0	0	249,545	249,545	0	0	0
18J5001	SPRINGFIELD	VA		10/01/2018		33,820	0	0	0	0	0	0	35,306	35,306	0	0	0
18J5301	DUARTE	CA		10/01/2018		66,345	0	0	0	0	0	0	87,301	87,301	0	0	0
18J5401	BAYSIDE	NY		10/01/2018		96,735	0	0	0	0	0	0	138,367	138,367	0	0	0
18J5501	BELL GARDENS	CA		10/01/2018		68,474	0	0	0	0	0	0	85,423	85,423	0	0	0
18J5701	NEWPORT BEACH	CA		10/01/2018		62,077	0	0	0	0	0	0	75,162	75,162	0	0	0
1900601	JURUPA VALLEY	CA		07/01/2019		45,027	0	0	0	0	0	0	45,027	45,027	0	0	0
1900701	FAIRFIELD	CA		04/01/2019		73,906	0	0	0	0	0	0	73,906	73,906	0	0	0
1900901	LATHAM	NY		05/30/2019		316,228	0	0	0	0	0	0	316,228	316,228	0	0	0
1901002	LATHROP	CA		09/04/2019		397,145	0	0	0	0	0	0	397,145	397,145	0	0	0
1901201	SAN JOSE	CA		06/21/2019		147,379	0	0	0	0	0	0	147,379	147,379	0	0	0
1901301	WOODSTOCK	GA		08/28/2019		149,959	0	0	0	0	0	0	149,959	149,959	0	0	0
1901501	GREENSBORO	NC		07/25/2019		43,928	0	0	0	0	0	0	43,928	43,928	0	0	0
1901601	SANTA CRUZ	CA		10/01/2019		252,554	0	0	0	0	0	0	252,554	252,554	0	0	0
1901801	SAN DIEGO	CA		07/31/2019		311,317	0	0	0	0	0	0	311,317	311,317	0	0	0
1901901	DEL MAR	CA		07/31/2019		138,981	0	0	0	0	0	0	138,981	138,981	0	0	0
1902201	WEST WHITELAND TWNSP	PA		07/18/2019		162,569	0	0	0	0	0	0	162,569	162,569	0	0	0
1902601	RALEIGH	NC		09/04/2019		113,205	0	0	0	0	0	0	113,205	113,205	0	0	0
1902701	LITHIA SPRINGS	GA		11/25/2022		203,465	0	0	0	0	0	0	203,465	203,465	0	0	0
1903001	SAN ANTONIO	TX		10/30/2019		193,027	0	0	0	0	0	0	193,027	193,027	0	0	0
1903201	SANTA CLARA	CA		05/19/2020		308,014	0	0	0	0	0	0	308,014	308,014	0	0	0
1903401	HERMITAGE	TN		10/01/2019		216,424	0	0	0	0	0	0	216,424	216,424	0	0	0
1903501	SUMMERVILLE	SC		10/01/2019		144,903	0	0	0	0	0	0	144,903	144,903	0	0	0
1903601	CAMBRIDGE	MA		10/10/2019		199,194	0	0	0	0	0	0	199,194	199,194	0	0	0
1904401	ALPHARETTA	GA		12/04/2019		87,167	0	0	0	0	0	0	87,167	87,167	0	0	0
1904501	SOUTH JORDAN	UT		01/30/2020		155,814	0	0	0	0	0	0	155,814	155,814	0	0	0
1904601	ALEXANDRIA	VA		11/21/2019		122,213	0	0	0	0	0	0	122,213	122,213	0	0	0
1905001	PORTLAND	OR		11/18/2019		59,891	0	0	0	0	0	0	59,891	59,891	0	0	0
1905101	SALT LAKE CITY	UT		01/13/2020		601,376	0	0	0	0	0	0	601,376	601,376	0	0	0
1905301	RICHMOND	VA		01/10/2020		272,508	0	0	0	0	0	0	272,508	272,508	0	0	0
1905401	MINNEAPOLIS	MN		03/09/2020		146,171	0	0	0	0	0	0	146,171	146,171	0	0	0
1905501	MODESTO	CA		03/02/2020		128,847	0	0	0	0	0	0	128,847	128,847	0	0	0
1905701	GAINESVILLE	VA		03/23/2020		315,159	0	0	0	0	0	0	315,159	315,159	0	0	0
19058A2	EUSTIS	FL		03/18/2020		313,985	0	0	0	0	0	0	313,985	313,985	0	0	0
19058B1	ALLENTOWN	PA		03/18/2020		119,830	0	0	0	0	0	0	119,830	119,830	0	0	0
19058C1	STATE COLLEGE	PA		03/18/2020		52,053	0	0	0	0	0	0	52,053	52,053	0	0	0
1906002	GREER	SC		04/02/2020		376,505	0	0	0	0	0	0	376,505	376,505	0	0	0
1906102	OMAHA	NE		03/19/2020		132,470	0	0	0	0	0	0	132,470	132,470	0	0	0
1906201	EAGAN	MN		03/09/2020		50,113	0	0	0	0	0	0	50,113	50,113	0	0	0
2000101	FORT MITCHELL	KY		05/11/2020		51,130	0	0	0	0	0	0	51,130	51,130	0	0	0
2000201	WESTFORD	MA		04/01/2020		173,689	0	0	0	0	0	0	173,689	173,689	0	0	0
2000602	COLUMBUS	OH		04/06/2020		68,164	0	0	0	0	0	0	68,164	68,164	0	0	0
2000701	THOUSAND OAKS	CA		06/15/2020		48,040	0	0	0	0	0	0	48,040	48,040	0	0	0
2000801	WILMINGTON	DE		10/09/2020		202,838	0	0	0	0	0	0	202,838	202,838	0	0	0
2001101	IRVINE	CA		10/08/2020		148,180	0	0	0	0	0	0	148,180	148,180	0	0	0
2001301	EDWARDSVILLE	IL		12/04/2020		81,862	0	0	0	0	0	0	81,862	81,862	0	0	0
20AB102	LAKEVILLE	MN		11/01/2025		506,685	0	0	0	0	0	0	506,685	506,685	0	0	0
2100201	MANCHESTER	MO		06/04/2021		18,577	0	0	0	0	0	0	18,577	18,577	0	0	0
2102101	MECHANICSBURG	PA		03/10/2022		77,646	0	0	0	0	0	0	77,646	77,646	0	0	0
2102401	SEDONA	AZ		03/22/2022		122,330	0	0	0	0	0	0	122,330	122,330	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2200401	PALM SPRINGS	CA		06/01/2022		85,013	0	0	0	0	0	0	85,013	85,013	0	0	0
2200501	OMAHA	NE		04/29/2022		160,018	0	0	0	0	0	0	160,018	160,018	0	0	0
2200601	NASHVILLE	TN		06/09/2022		304,695	0	0	0	0	0	0	304,695	304,695	0	0	0
2201101	GREENBELT	MD		06/22/2022		207,670	0	0	0	0	0	0	207,670	207,670	0	0	0
2201301	PEEKSKILL	NY		11/01/2024		205,937	0	0	0	0	0	0	205,937	205,937	0	0	0
2201701	ST. PETERSBURG	FL		11/01/2024		144,154	0	0	0	0	0	0	144,154	144,154	0	0	0
2201801	AUSTIN	TX		11/01/2024		134,808	0	0	0	0	0	0	134,808	134,808	0	0	0
2201901	SAN DIEGO	CA		11/01/2024		27,722	0	0	0	0	0	0	27,722	27,722	0	0	0
2202101	ROCKVILLE	MD		09/14/2022		109,688	0	0	0	0	0	0	109,688	109,688	0	0	0
2203202	LANCASTER	PA		12/16/2022		180,068	0	0	0	0	0	0	180,068	180,068	0	0	0
2203601	ANNANDALE	VA		11/01/2024		121,146	0	0	0	0	0	0	121,146	121,146	0	0	0
2203801	ATHENS	GA		12/01/2024		66,665	0	0	0	0	0	0	66,665	66,665	0	0	0
2204002	GREENSBORO	NC		02/01/2023		176,037	0	0	0	0	0	0	176,037	176,037	0	0	0
2204101	FOSTER CITY	CA		05/31/2023		127,548	0	0	0	0	0	0	127,548	127,548	0	0	0
2204302	EDEN PRAIRIE	MN		03/15/2023		2,522,735	0	0	0	0	0	0	2,522,735	2,522,735	0	0	0
2300101	EDWARDSVILLE	IL		03/02/2023		117,385	0	0	0	0	0	0	117,385	117,385	0	0	0
2300601	BURKE	VA		06/01/2023		93,435	0	0	0	0	0	0	93,435	93,435	0	0	0
2301101	ORLANDO	FL		12/01/2024		33,852	0	0	0	0	0	0	33,852	33,852	0	0	0
23011A1	ORLANDO	FL		12/01/2024		1,712	0	0	0	0	0	0	1,712	1,712	0	0	0
2301201	MARIETTA	GA		12/01/2024		15,648	0	0	0	0	0	0	15,648	15,648	0	0	0
2301801	SUCCASUNNA	NJ		10/10/2023		45,586	0	0	0	0	0	0	45,586	45,586	0	0	0
2302301	COLUMBUS	OH		01/30/2024		21,746	0	0	0	0	0	0	21,746	21,746	0	0	0
2302401	DENVER	CO		12/01/2024		58,901	0	0	0	0	0	0	58,901	58,901	0	0	0
2400101	RICHARDSON	TX		08/29/2024		121,630	0	0	0	0	0	0	121,630	121,630	0	0	0
2400301	ROSEMONT	IL		06/06/2024		64,554	0	0	0	0	0	0	64,554	64,554	0	0	0
2401801	REDMOND	WA		08/29/2024		93,620	0	0	0	0	0	0	93,620	93,620	0	0	0
2402101	SEATTLE	WA		11/13/2024		132,759	0	0	0	0	0	0	132,759	132,759	0	0	0
2500801	MASHPEE	MA		03/26/2025		59,081	0	0	0	0	0	0	59,081	59,081	0	0	0
2502201	ONTARIO	CA		10/06/2025		101,656	0	0	0	0	0	0	101,656	101,656	0	0	0
RL_9900167753	JERSEY CITY	NJ		09/19/2025		3,078	0	0	0	0	0	0	3,183	3,183	0	0	0
RL_9900168274	BUELLTON	CA		10/06/2025		1,198	0	0	0	0	0	0	1,236	1,236	0	0	0
RL_9900168318	NASHVILLE	TN		10/06/2025		418	0	0	0	0	0	0	408	408	0	0	0
RL_9900168335	NEW YORK	NY		10/06/2025		587	0	0	0	0	0	0	618	618	0	0	0
RL_9900168355	SEATTLE	WA		10/06/2025		532	0	0	0	0	0	0	541	541	0	0	0
RL_9900168367	BUFFALO	NY		10/06/2025		287	0	0	0	0	0	0	316	316	0	0	0
RL_9900168929	FORT LAUDERDALE	FL		10/24/2025		5,011	0	0	0	0	0	0	5,064	5,064	0	0	0
RL_9900168956	FRESH MEADOWS	NY		10/24/2025		10,023	0	0	0	0	0	0	9,823	9,823	0	0	0
RL_9900169039	ALBERTSON	NY		10/24/2025		2,820	0	0	0	0	0	0	2,874	2,874	0	0	0
RL_9900169551	HAMPTON	NH		11/17/2025		8,505	0	0	0	0	0	0	8,442	8,442	0	0	0
RL_9900169581	CLEVELAND	OH		11/17/2025		405	0	0	0	0	0	0	400	400	0	0	0
RL_9900169585	CHATTANOOGA	TN		11/17/2025		506	0	0	0	0	0	0	531	531	0	0	0
RL_9900169631	PARKER	CO		11/17/2025		8,247	0	0	0	0	0	0	8,444	8,444	0	0	0
RL_9900169641	HAMILTON	OH		11/17/2025		388	0	0	0	0	0	0	397	397	0	0	0
RL_9900169654	CINCINNATI	OH		11/17/2025		396	0	0	0	0	0	0	396	396	0	0	0
RL_9900169700	COLUMBUS	OH		11/17/2025		1,630	0	0	0	0	0	0	1,730	1,730	0	0	0
RL_9900169718	CAPE CORAL	FL		11/17/2025		334	0	0	0	0	0	0	331	331	0	0	0
RL_9900169743	VERO BEACH	FL		11/17/2025		600	0	0	0	0	0	0	591	591	0	0	0
RL_9900169760	COVINGTON	KY		11/17/2025		730	0	0	0	0	0	0	768	768	0	0	0
RL_9900169761	ALEXANDRIA	IN		11/17/2025		439	0	0	0	0	0	0	439	439	0	0	0
RL_9900170346	BRADENTON	FL		11/18/2025		468	0	0	0	0	0	0	420	420	0	0	0
RL_9900170352	HOLMES BEACH	FL		11/18/2025		2,874	0	0	0	0	0	0	2,709	2,709	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RL_9900170359	JERSEY CITY	NJ		11/18/2025		409	0	0	0	0	0	0	384	384	0	0	0
RL_9900170367	REYNOLDSBURG	OH		11/18/2025		470	0	0	0	0	0	0	420	420	0	0	0
RL_9900170375	LELAND	NC		11/18/2025		2,040	0	0	0	0	0	0	1,952	1,952	0	0	0
RL_9900170377	EASTPORT	NY		11/18/2025		662	0	0	0	0	0	0	606	606	0	0	0
RL_9900170384	MYRTLE BEACH	SC		11/18/2025		733	0	0	0	0	0	0	743	743	0	0	0
RL_9900170393	DAVIE	FL		11/18/2025		157,772	0	0	0	0	0	0	157,318	157,318	0	0	0
RL_9900170427	SENECA	SC		11/18/2025		2,853	0	0	0	0	0	0	2,820	2,820	0	0	0
RL_9900170969	LOS ANGELES	CA		11/21/2025		4,088	0	0	0	0	0	0	3,890	3,890	0	0	0
RL_9900171272	SPRING	TX		11/20/2025		2,975	0	0	0	0	0	0	2,976	2,976	0	0	0
RL_9900171273	POWELL	OH		11/20/2025		876	0	0	0	0	0	0	877	877	0	0	0
RL_9900171274	PFLUGERVILLE	TX		11/20/2025		761	0	0	0	0	0	0	761	761	0	0	0
RL_9900171279	STANTON	CA		11/20/2025		1,112	0	0	0	0	0	0	1,112	1,112	0	0	0
RL_9900171315	AGUA DULCE	CA		11/20/2025		1,859	0	0	0	0	0	0	1,866	1,866	0	0	0
RL_9900171318	COMPTON	CA		11/20/2025		2,110	0	0	0	0	0	0	2,111	2,111	0	0	0
RL_9900171330	LONG BOAT KEY	FL		11/20/2025		1,750	0	0	0	0	0	0	1,754	1,754	0	0	0
RL_9900171335	WORTH	IL		11/20/2025		493	0	0	0	0	0	0	493	493	0	0	0
RL_9900171341	LOS ANGELES	CA		11/20/2025		1,988	0	0	0	0	0	0	1,990	1,990	0	0	0
RL_9900171342	MODESTO	CA		11/20/2025		1,040	0	0	0	0	0	0	1,040	1,040	0	0	0
RL_9900171344	SUNRISE	FL		11/20/2025		652	0	0	0	0	0	0	653	653	0	0	0
RL_9900171349	LAMONT	CA		11/20/2025		351	0	0	0	0	0	0	352	352	0	0	0
RL_9900171773	LEBANON	OH		12/12/2025		495	0	0	0	0	0	0	490	490	0	0	0
RL_9900171775	GREENWICH	OH		12/12/2025		330	0	0	0	0	0	0	318	318	0	0	0
RL_9900171782	PIKESVILLE	MD		12/12/2025		838	0	0	0	0	0	0	825	825	0	0	0
RL_9900171811	WHEELING	IL		12/12/2025		1,265	0	0	0	0	0	0	1,244	1,244	0	0	0
RL_9900171827	SPRINGFIELD	VA		12/12/2025		1,445	0	0	0	0	0	0	1,421	1,421	0	0	0
RL_9900171833	HILTON HEAD ISLAND	SC		12/12/2025		1,865	0	0	0	0	0	0	1,849	1,849	0	0	0
RL_9900171883	STARK	NH		12/12/2025		1,036	0	0	0	0	0	0	979	979	0	0	0
RL_9900172064	CLE ELUM	WA		12/12/2025		813	0	0	0	0	0	0	800	800	0	0	0
RL_9900173320	LOS ANGELES	CA		12/19/2025		2,379	0	0	0	0	0	0	2,328	2,328	0	0	0
RL_9900173336	TAMPA	FL		12/19/2025		714	0	0	0	0	0	0	709	709	0	0	0
RL_9900173346	CYPRESS	TX		12/19/2025		1,091	0	0	0	0	0	0	1,085	1,085	0	0	0
RL_9900173368	SUMMERFIELD	FL		12/19/2025		858	0	0	0	0	0	0	842	842	0	0	0
RL_9900173371	LOS ANGELES	CA		12/19/2025		3,011	0	0	0	0	0	0	2,981	2,981	0	0	0
RL_9900173377	HOUSTON	TX		12/19/2025		1,886	0	0	0	0	0	0	1,869	1,869	0	0	0
RL_9900173398	SARASOTA	FL		12/19/2025		806	0	0	0	0	0	0	802	802	0	0	0
RL_9900173534	OCEANSIDE	NY		12/22/2025		2,826	0	0	0	0	0	0	2,758	2,758	0	0	0
RL_9900173537	NORTHPORT	NY		12/22/2025		2,175	0	0	0	0	0	0	2,068	2,068	0	0	0
RL_9900173766	SAN DIMAS	CA		12/22/2025		5,470	0	0	0	0	0	0	5,144	5,144	0	0	0
RL_9900173807	OLD TAPPAN	NJ		12/22/2025		4,713	0	0	0	0	0	0	4,557	4,557	0	0	0
RL_9900174516	STAMFORD	CT		01/16/2026		6,220	0	0	0	0	0	0	6,171	6,171	0	0	0
RL_9900174530	HILLSBOROUGH	NJ		01/16/2026		836	0	0	0	0	0	0	831	831	0	0	0
RL_9900174572	ESCONDIDO	CA		01/16/2026		2,197	0	0	0	0	0	0	2,167	2,167	0	0	0
RL_9900174589	SOUTH OZONE PARK	NY		01/16/2026		1,938	0	0	0	0	0	0	1,900	1,900	0	0	0
RL_9900174609	EDGEWATER	FL		01/16/2026		525	0	0	0	0	0	0	517	517	0	0	0
RL_9900174616	BROOKSHIRE	TX		01/16/2026		1,097	0	0	0	0	0	0	1,059	1,059	0	0	0
RL_9900174618	SANFORD	FL		01/16/2026		593	0	0	0	0	0	0	588	588	0	0	0
RL_9900174623	YARDLEY	PA		01/16/2026		1,674	0	0	0	0	0	0	1,657	1,657	0	0	0
RL_9900174624	DALY CITY	CA		01/16/2026		4,177	0	0	0	0	0	0	4,130	4,130	0	0	0
RL_9900174627	DENVER	CO		01/16/2026		3,645	0	0	0	0	0	0	3,608	3,608	0	0	0
RL_9900174631	PLAINFIELD	NJ		01/16/2026		1,467	0	0	0	0	0	0	1,406	1,406	0	0	0
RL_9900174635	HOWELL	NJ		01/16/2026		2,019	0	0	0	0	0	0	2,004	2,004	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RL_9900174637	COLORADO SPRINGS	CO		01/16/2026		1,374	0	0	0	0	0	0	1,351	1,351	0	0	0
RL_9900174641	MADERA	CA		01/16/2026		1,073	0	0	0	0	0	0	1,058	1,058	0	0	0
RL_9900174646	HADDON TOWNSHIP	NJ		01/16/2026		2,769	0	0	0	0	0	0	2,723	2,723	0	0	0
RL_9900174647	PIEDMONT	SC		01/22/2026		999	0	0	0	0	0	0	998	998	0	0	0
RL_9900174654	OXNARD	CA		01/22/2026		3,165	0	0	0	0	0	0	3,141	3,141	0	0	0
RL_9900174659	CHICAGO	IL		01/22/2026		831	0	0	0	0	0	0	827	827	0	0	0
RL_9900174664	OKLAHOMA CITY	OK		01/22/2026		2,169	0	0	0	0	0	0	2,158	2,158	0	0	0
RL_9900174672	ROSEMEAD	CA		01/22/2026		3,184	0	0	0	0	0	0	3,157	3,157	0	0	0
RL_9900174687	MIAMI	FL		01/22/2026		6,654	0	0	0	0	0	0	6,615	6,615	0	0	0
RL_9900174691	STOCKTON	CA		01/22/2026		1,023	0	0	0	0	0	0	1,017	1,017	0	0	0
RL_9900174692	MIAMI	FL		01/22/2026		3,355	0	0	0	0	0	0	3,345	3,345	0	0	0
RL_9900174716	LOS ANGELES	CA		01/22/2026		3,040	0	0	0	0	0	0	3,023	3,023	0	0	0
RL_9900174723	WOODLAND HILLS	CA		01/22/2026		4,990	0	0	0	0	0	0	4,961	4,961	0	0	0
RL_9900174724	KATY	TX		01/22/2026		742	0	0	0	0	0	0	725	725	0	0	0
RL_9900174727	ESCONDIDO	CA		01/22/2026		1,145	0	0	0	0	0	0	1,137	1,137	0	0	0
RL_9900174729	PEARLAND	TX		01/22/2026		2,301	0	0	0	0	0	0	2,297	2,297	0	0	0
RL_9900174735	DALLAS	PA		01/22/2026		637	0	0	0	0	0	0	632	632	0	0	0
RL_9900174736	YUCCA VALLEY	CA		01/22/2026		1,138	0	0	0	0	0	0	1,130	1,130	0	0	0
RL_9900174740	SACRAMENTO	CA		01/22/2026		750	0	0	0	0	0	0	746	746	0	0	0
RL_9900174744	BAKERSFIELD	CA		01/22/2026		442	0	0	0	0	0	0	438	438	0	0	0
RL_9900174749	AMARILLO	TX		01/22/2026		471	0	0	0	0	0	0	469	469	0	0	0
RL_9900175370	SANTA ANA	CA		01/26/2026		2,737	0	0	0	0	0	0	2,576	2,576	0	0	0
RL_9900175377	ALHAMBRA	CA		01/26/2026		1,733	0	0	0	0	0	0	1,635	1,635	0	0	0
RL_9900175396	PORTER RANCH	CA		01/26/2026		2,514	0	0	0	0	0	0	2,360	2,360	0	0	0
RL_9900175408	HAGERSTOWN	MD		01/26/2026		397	0	0	0	0	0	0	366	366	0	0	0
RL_9900175412	WEST HAVEN	CT		01/26/2026		803	0	0	0	0	0	0	781	781	0	0	0
RL_9900175485	NEW YORK	NY		01/26/2026		6,527	0	0	0	0	0	0	5,707	5,707	0	0	0
RL_9900176146	KYLE	TX		01/27/2026		845	0	0	0	0	0	0	789	789	0	0	0
RL_9900176153	MEMPHIS	TN		01/27/2026		680	0	0	0	0	0	0	615	615	0	0	0
RL_9900176161	INDIANAPOLIS	IN		01/27/2026		731	0	0	0	0	0	0	781	781	0	0	0
RL_9900176166	SAN JOSE	CA		01/27/2026		2,441	0	0	0	0	0	0	2,270	2,270	0	0	0
RL_9900176170	FLORENCE	AZ		01/27/2026		907	0	0	0	0	0	0	784	784	0	0	0
RL_9900176175	ALVIN	TX		01/27/2026		399	0	0	0	0	0	0	349	349	0	0	0
RL_9900176176	SAN DIMAS	CA		01/27/2026		1,671	0	0	0	0	0	0	1,577	1,577	0	0	0
RL_9900176180	MIAMI GARDENS	FL		01/27/2026		1,026	0	0	0	0	0	0	948	948	0	0	0
RL_9900176194	COLUMBUS	OH		01/27/2026		381	0	0	0	0	0	0	360	360	0	0	0
RL_9900176195	COLUMBUS	OH		01/27/2026		1,289	0	0	0	0	0	0	1,233	1,233	0	0	0
RL_9900176196	GARDENA	CA		01/27/2026		8,688	0	0	0	0	0	0	8,386	8,386	0	0	0
RL_9900176197	FRESNO	CA		01/27/2026		565	0	0	0	0	0	0	541	541	0	0	0
RL_9900176203	CYPRESS	CA		01/27/2026		1,553	0	0	0	0	0	0	1,473	1,473	0	0	0
RL_9900176206	GREENSBORO	NC		01/27/2026		327	0	0	0	0	0	0	294	294	0	0	0
RL_9900176213	LAKE HAVASU CITY	AZ		01/27/2026		1,997	0	0	0	0	0	0	1,918	1,918	0	0	0
RL_9900176217	KATY	TX		01/27/2026		2,476	0	0	0	0	0	0	2,413	2,413	0	0	0
RL_9900176225	SOUTH EL MONTE	CA		01/27/2026		1,859	0	0	0	0	0	0	1,773	1,773	0	0	0
RL_9900176226	FULLERTON	CA		01/27/2026		3,821	0	0	0	0	0	0	3,744	3,744	0	0	0
RL_9900176233	SOUTH CHESTERFIELD	VA		01/27/2026		473	0	0	0	0	0	0	427	427	0	0	0
RL_9900176277	KNOXVILLE	TN		01/27/2026		1,200	0	0	0	0	0	0	1,142	1,142	0	0	0
RL_9900176283	FOUNTAIN VALLEY	CA		01/27/2026		3,419	0	0	0	0	0	0	3,310	3,310	0	0	0
RL_9900176289	CHATTANOOGA	TN		01/27/2026		373	0	0	0	0	0	0	345	345	0	0	0
RL_9900176291	CHICAGO	IL		01/27/2026		351	0	0	0	0	0	0	315	315	0	0	0
RL_9900176296	NORFOLK	VA		01/27/2026		1,930	0	0	0	0	0	0	1,887	1,887	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
RL_9900176302	WEST COVINA	CA		01/27/2026		959	0	0	0	0	0	0	909	909	0	0	0
RL_9900176305	SAN LORENZO	CA		01/27/2026		1,721	0	0	0	0	0	0	1,599	1,599	0	0	0
RL_9900176308	QUINCY	MA		01/27/2026		6,351	0	0	0	0	0	0	6,166	6,166	0	0	0
RL_9900176328	MELBOURNE BEACH	FL		01/26/2026		1,023	0	0	0	0	0	0	1,020	1,020	0	0	0
RL_9900176329	WORCESTER	MA		01/26/2026		2,597	0	0	0	0	0	0	2,596	2,596	0	0	0
RL_9900176366	NORTH RICHLAND HILLS	TX		01/26/2026		1,188	0	0	0	0	0	0	1,070	1,070	0	0	0
RL_9900176382	SPRINGDALE	PA		01/26/2026		519	0	0	0	0	0	0	488	488	0	0	0
RL_9900176390	CALUMET CITY	IL		01/26/2026		409	0	0	0	0	0	0	378	378	0	0	0
RL_9900176395	NORTH ADAMS	MA		01/26/2026		731	0	0	0	0	0	0	704	704	0	0	0
RL_9900176410	SANTA MARIA	CA		01/26/2026		1,599	0	0	0	0	0	0	1,534	1,534	0	0	0
RL_9900176432	TRENTON	NJ		01/26/2026		269	0	0	0	0	0	0	227	227	0	0	0
RL_9900176454	SACRAMENTO	CA		01/26/2026		566	0	0	0	0	0	0	553	553	0	0	0
RL_9900176478	MEMPHIS	TN		01/26/2026		648	0	0	0	0	0	0	602	602	0	0	0
RL_9900176481	GAINESVILLE	FL		01/26/2026		426	0	0	0	0	0	0	409	409	0	0	0
RL_9900176483	MESA	AZ		01/26/2026		720	0	0	0	0	0	0	644	644	0	0	0
RL_9900176493	ALTON	TX		01/26/2026		1,100	0	0	0	0	0	0	1,012	1,012	0	0	0
RL_9900176504	ATLANTIC BEACH	FL		01/26/2026		292	0	0	0	0	0	0	268	268	0	0	0
RL_9900176506	PEYTON	CO		01/26/2026		3,256	0	0	0	0	0	0	3,167	3,167	0	0	0
RL_9900176523	KELSO	WA		01/26/2026		798	0	0	0	0	0	0	710	710	0	0	0
RL_9900177901	GARDEN GROVE	CA		02/24/2026		858	0	0	0	0	0	0	858	858	0	0	0
RL_9900177905	GARY	IN		02/24/2026		459	0	0	0	0	0	0	459	459	0	0	0
RL_9900177921	PALM HARBOR	FL		02/24/2026		644	0	0	0	0	0	0	644	644	0	0	0
RL_9900177928	MOUNT CLEMENS	MI		02/24/2026		345	0	0	0	0	0	0	345	345	0	0	0
RL_9900177929	LAS VEGAS	NV		02/24/2026		3,403	0	0	0	0	0	0	3,403	3,403	0	0	0
RL_9900177930	MORENO VALLEY	CA		02/24/2026		1,184	0	0	0	0	0	0	1,184	1,184	0	0	0
RL_9900177938	MISSION VIEJO	CA		02/24/2026		2,951	0	0	0	0	0	0	2,951	2,951	0	0	0
RL_9900177942	ANNANDALE	VA		02/24/2026		1,085	0	0	0	0	0	0	1,085	1,085	0	0	0
RL_9900177953	SICKLERVILLE	NJ		02/24/2026		1,286	0	0	0	0	0	0	1,286	1,286	0	0	0
RL_9900177959	STOCKTON	CA		02/24/2026		909	0	0	0	0	0	0	909	909	0	0	0
RL_9900177960	DALLAS	TX		02/24/2026		616	0	0	0	0	0	0	616	616	0	0	0
RL_9900177962	SOUTH BELOIT	IL		02/24/2026		3,214	0	0	0	0	0	0	3,214	3,214	0	0	0
RL_9900177963	GARDEN GROVE	CA		02/24/2026		1,892	0	0	0	0	0	0	1,892	1,892	0	0	0
RL_9900177969	LIVINGSTON	TX		02/24/2026		436	0	0	0	0	0	0	436	436	0	0	0
RL_9900177985	ANAHEIM	CA		02/24/2026		1,823	0	0	0	0	0	0	1,823	1,823	0	0	0
RL_9900177989	ORLANDO	FL		02/24/2026		816	0	0	0	0	0	0	801	801	0	0	0
100048268	PARLIN	NJ		11/20/2020		785	0	0	0	0	0	0	785	785	0	0	0
100048269	JACKSON	MI		11/20/2020		1,288	0	0	0	0	0	0	1,288	1,288	0	0	0
100048272	SAN JACINTO	CA		11/20/2020		2,710	0	0	0	0	0	0	2,710	2,710	0	0	0
100048273	FORT MYERS	FL		11/20/2020		552	0	0	0	0	0	0	552	552	0	0	0
100048274	PALM SPRINGS	CA		11/20/2020		734	0	0	0	0	0	0	734	734	0	0	0
100048275	CRESTWOOD	IL		11/20/2020		1,850	0	0	0	0	0	0	1,850	1,850	0	0	0
100048281	FRANKLIN	NC		11/20/2020		2,571	0	0	0	0	0	0	2,571	2,571	0	0	0
100048282	WINTER SPRINGS	FL		11/20/2020		369	0	0	0	0	0	0	369	369	0	0	0
100048284	EDGEWOOD	MD		11/20/2020		1,533	0	0	0	0	0	0	1,533	1,533	0	0	0
100048286	OMAHA	NE		11/20/2020		319	0	0	0	0	0	0	319	319	0	0	0
100048287	CROTON ON HUDSON	NY		11/20/2020		2,989	0	0	0	0	0	0	2,989	2,989	0	0	0
100048295	MINNEAPOLIS	MN		11/20/2020		1,031	0	0	0	0	0	0	1,031	1,031	0	0	0
100048298	WOODBRIDGE	VA		11/20/2020		3,047	0	0	0	0	0	0	3,047	3,047	0	0	0
100048306	MIAMI	FL		11/20/2020		650	0	0	0	0	0	0	650	650	0	0	0
100048320	PINON HILLS	CA		11/20/2020		1,675	0	0	0	0	0	0	1,675	1,675	0	0	0
100048323	FONTANA	CA		11/20/2020		961	0	0	0	0	0	0	961	961	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048324	CENTRAL ISLIP	NY		11/20/2020		1,313	0	0	0	0	0	0	1,313	1,313	0	0	0
100048327	ONTARIO	CA		11/20/2020		2,165	0	0	0	0	0	0	2,165	2,165	0	0	0
100048328	ALBUQUERQUE	NM		11/20/2020		735	0	0	0	0	0	0	735	735	0	0	0
100048340	SAN ANTONIO	TX		11/20/2020		266	0	0	0	0	0	0	266	266	0	0	0
100048351	VICTORVILLE	CA		11/20/2020		2,525	0	0	0	0	0	0	2,525	2,525	0	0	0
100048354	CHESAPEAKE	VA		11/20/2020		4,363	0	0	0	0	0	0	4,363	4,363	0	0	0
100048361	BANGOR	CA		11/20/2020		3,382	0	0	0	0	0	0	3,382	3,382	0	0	0
100048364	SALEM	NH		11/20/2020		1,142	0	0	0	0	0	0	1,142	1,142	0	0	0
100048365	LEXINGTON	MI		11/20/2020		298	0	0	0	0	0	0	298	298	0	0	0
100048373	SCOTTSDALE	AZ		11/20/2020		1,652	0	0	0	0	0	0	1,652	1,652	0	0	0
100048375	HALIFAX	MA		11/20/2020		842	0	0	0	0	0	0	842	842	0	0	0
100048377	NAPLES	FL		11/20/2020		939	0	0	0	0	0	0	939	939	0	0	0
100048378	MARENGO	OH		11/20/2020		690	0	0	0	0	0	0	690	690	0	0	0
100048380	PURCELLVILLE	VA		11/20/2020		1,324	0	0	0	0	0	0	1,324	1,324	0	0	0
100048388	JOHNSTOWN	OH		11/20/2020		948	0	0	0	0	0	0	948	948	0	0	0
100048403	EL MONTE	CA		11/20/2020		3,806	0	0	0	0	0	0	3,806	3,806	0	0	0
100048404	HUNTINGTON PARK	CA		11/20/2020		1,842	0	0	0	0	0	0	1,842	1,842	0	0	0
100048405	PLEASANT GROVE	UT		11/20/2020		1,796	0	0	0	0	0	0	1,796	1,796	0	0	0
100048418	METHUEN	MA		11/20/2020		1,178	0	0	0	0	0	0	1,178	1,178	0	0	0
100048419	HANOVER PARK	IL		11/20/2020		756	0	0	0	0	0	0	756	756	0	0	0
100048421	SEMINOLE	FL		11/20/2020		424	0	0	0	0	0	0	424	424	0	0	0
100048425	JACKSONVILLE	FL		11/20/2020		518	0	0	0	0	0	0	518	518	0	0	0
100048429	EAST ELMHURST	NY		11/20/2020		1,648	0	0	0	0	0	0	1,648	1,648	0	0	0
100048430	FENTON	MI		11/20/2020		327	0	0	0	0	0	0	327	327	0	0	0
100048443	ATLANTA	GA		11/20/2020		1,312	0	0	0	0	0	0	1,312	1,312	0	0	0
100048446	LUNENBURG	MA		11/20/2020		1,400	0	0	0	0	0	0	1,400	1,400	0	0	0
100048447	OLD SAYBROOK	CT		11/20/2020		1,065	0	0	0	0	0	0	1,065	1,065	0	0	0
100048805	COOLIDGE	AZ		11/20/2020		3,605	0	0	0	0	0	0	3,605	3,605	0	0	0
100048806	BUENA PARK	CA		11/20/2020		1,886	0	0	0	0	0	0	1,886	1,886	0	0	0
100048816	FAIR LAWN	NJ		11/20/2020		1,477	0	0	0	0	0	0	1,477	1,477	0	0	0
100048817	PATCHOGUE	NY		11/20/2020		1,006	0	0	0	0	0	0	1,006	1,006	0	0	0
100048820	NORTH HOLLYWOOD	CA		11/20/2020		1,451	0	0	0	0	0	0	1,451	1,451	0	0	0
100048827	RONKONKOMA	NY		11/20/2020		396	0	0	0	0	0	0	396	396	0	0	0
100048835	WASHINGTON	DC		11/20/2020		2,298	0	0	0	0	0	0	2,298	2,298	0	0	0
100048850	MARMORA	NJ		11/20/2020		3,430	0	0	0	0	0	0	3,430	3,430	0	0	0
100048862	AUSTIN	TX		11/20/2020		1,100	0	0	0	0	0	0	1,100	1,100	0	0	0
100048865	BAKERSFIELD	CA		11/20/2020		2,045	0	0	0	0	0	0	2,045	2,045	0	0	0
100048866	IRVINGTON	NJ		11/20/2020		4,284	0	0	0	0	0	0	4,284	4,284	0	0	0
100048867	CINCINNATI	OH		11/20/2020		542	0	0	0	0	0	0	542	542	0	0	0
100048870	GARY	IN		11/20/2020		492	0	0	0	0	0	0	492	492	0	0	0
100048871	FENTON	MI		11/20/2020		819	0	0	0	0	0	0	819	819	0	0	0
100048872	GUNTERSVILLE	AL		11/20/2020		503	0	0	0	0	0	0	503	503	0	0	0
100048875	BELVIDERE	IL		11/20/2020		1,302	0	0	0	0	0	0	1,302	1,302	0	0	0
100048876	ALBUQUERQUE	NM		11/20/2020		646	0	0	0	0	0	0	646	646	0	0	0
100048878	OCOEE	FL		11/20/2020		957	0	0	0	0	0	0	957	957	0	0	0
100048880	THOUSAND OAKS	CA		11/20/2020		4,137	0	0	0	0	0	0	4,137	4,137	0	0	0
100048896	VAIL	AZ		11/20/2020		972	0	0	0	0	0	0	972	972	0	0	0
100048897	SAINT CLOUD	FL		11/20/2020		540	0	0	0	0	0	0	540	540	0	0	0
100048904	MATTAPAN	MA		11/20/2020		1,789	0	0	0	0	0	0	1,789	1,789	0	0	0
100048909	PEYTON	CO		11/20/2020		2,118	0	0	0	0	0	0	2,118	2,118	0	0	0
100048910	SAFETY HARBOR	FL		11/20/2020		1,368	0	0	0	0	0	0	1,368	1,368	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048912	MIAMI	FL		11/20/2020		1,328	0	0	0	0	0	0	1,328	1,328	0	0	0
100048922	LANCASTER	CA		11/20/2020		2,709	0	0	0	0	0	0	2,709	2,709	0	0	0
100048923	POMPANO BEACH	FL		11/20/2020		470	0	0	0	0	0	0	470	470	0	0	0
100048925	SAN DIEGO	CA		11/20/2020		795	0	0	0	0	0	0	795	795	0	0	0
100048928	HAWAIIAN GARDENS	CA		11/20/2020		998	0	0	0	0	0	0	998	998	0	0	0
100048929	GAINESVILLE	FL		11/20/2020		1,739	0	0	0	0	0	0	1,739	1,739	0	0	0
100048931	HAYWARD	CA		11/20/2020		1,325	0	0	0	0	0	0	1,325	1,325	0	0	0
100048935	CICERO	IL		11/20/2020		361	0	0	0	0	0	0	361	361	0	0	0
100048942	SPRINGFIELD	OH		11/20/2020		504	0	0	0	0	0	0	504	504	0	0	0
100048945	SANTA MARIA	CA		11/20/2020		1,885	0	0	0	0	0	0	1,885	1,885	0	0	0
100048946	MADERA	CA		11/20/2020		1,144	0	0	0	0	0	0	1,144	1,144	0	0	0
100048948	DULUTH	GA		11/20/2020		1,044	0	0	0	0	0	0	1,044	1,044	0	0	0
100048950	PHOENIX	AZ		11/20/2020		1,433	0	0	0	0	0	0	1,433	1,433	0	0	0
100048954	SACRAMENTO	CA		11/20/2020		1,393	0	0	0	0	0	0	1,393	1,393	0	0	0
100048964	FORT LAUDERDALE	FL		11/20/2020		2,414	0	0	0	0	0	0	2,414	2,414	0	0	0
100048967	STATEN ISLAND	NY		11/20/2020		1,218	0	0	0	0	0	0	1,218	1,218	0	0	0
100048971	SOUTH GATE	CA		11/20/2020		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0
100048975	ANCHORAGE	AK		11/20/2020		887	0	0	0	0	0	0	887	887	0	0	0
100048982	MONTROSE	CA		11/20/2020		1,532	0	0	0	0	0	0	1,532	1,532	0	0	0
100048988	PHOENIX	AZ		11/20/2020		858	0	0	0	0	0	0	858	858	0	0	0
100048995	GLENDALE	AZ		11/20/2020		1,322	0	0	0	0	0	0	1,322	1,322	0	0	0
100048997	MIAMI	FL		11/20/2020		1,628	0	0	0	0	0	0	1,628	1,628	0	0	0
100049448	BRONX	NY		11/20/2020		2,108	0	0	0	0	0	0	2,108	2,108	0	0	0
100049449	OSSINING	NY		11/20/2020		1,176	0	0	0	0	0	0	1,176	1,176	0	0	0
100049456	FONTANA	CA		11/20/2020		935	0	0	0	0	0	0	935	935	0	0	0
100049459	EAST ORANGE	NJ		11/20/2020		1,351	0	0	0	0	0	0	1,351	1,351	0	0	0
100049460	FORT MYERS	FL		11/20/2020		1,547	0	0	0	0	0	0	1,547	1,547	0	0	0
100049464	LITTLEROCK	CA		11/20/2020		750	0	0	0	0	0	0	750	750	0	0	0
100049465	SAINT CLOUD	FL		11/20/2020		929	0	0	0	0	0	0	929	929	0	0	0
100049469	ZIRCONIA	NC		11/20/2020		519	0	0	0	0	0	0	519	519	0	0	0
100049471	NORTH TONAWANDA	NY		11/20/2020		747	0	0	0	0	0	0	747	747	0	0	0
100049478	SCHENECTADY	NY		11/20/2020		625	0	0	0	0	0	0	625	625	0	0	0
100049482	EMPORIA	KS		11/20/2020		909	0	0	0	0	0	0	909	909	0	0	0
100049483	MONTCLAIR	CA		11/20/2020		970	0	0	0	0	0	0	970	970	0	0	0
100049486	RICHMOND	VA		11/20/2020		1,387	0	0	0	0	0	0	1,387	1,387	0	0	0
100049494	HAVERHILL	MA		11/20/2020		1,155	0	0	0	0	0	0	1,155	1,155	0	0	0
100049497	BROWNSVILLE	TX		11/20/2020		3,391	0	0	0	0	0	0	3,391	3,391	0	0	0
100049502	FOREST GROVE	OR		11/20/2020		2,115	0	0	0	0	0	0	2,115	2,115	0	0	0
100049504	WARRENTON	VA		11/20/2020		3,173	0	0	0	0	0	0	3,173	3,173	0	0	0
100049506	BATON ROUGE	LA		11/20/2020		513	0	0	0	0	0	0	513	513	0	0	0
100049511	JOLIET	IL		11/20/2020		674	0	0	0	0	0	0	674	674	0	0	0
100049520	BURTONSVILLE	MD		11/20/2020		1,813	0	0	0	0	0	0	1,813	1,813	0	0	0
100049524	BRENTWOOD	NY		11/20/2020		1,131	0	0	0	0	0	0	1,131	1,131	0	0	0
100049528	GREENSBORO	NC		11/20/2020		1,090	0	0	0	0	0	0	1,090	1,090	0	0	0
100049529	ACCOKEEK	MD		11/20/2020		1,686	0	0	0	0	0	0	1,686	1,686	0	0	0
100049541	HANOVER	PA		11/20/2020		365	0	0	0	0	0	0	365	365	0	0	0
100049545	OCEANSIDE	CA		11/20/2020		1,269	0	0	0	0	0	0	1,269	1,269	0	0	0
100049549	WASHINGTON	DC		11/20/2020		713	0	0	0	0	0	0	713	713	0	0	0
100049554	BLUFFTON	SC		11/20/2020		686	0	0	0	0	0	0	686	686	0	0	0
100049559	MORENO VALLEY	CA		11/20/2020		767	0	0	0	0	0	0	767	767	0	0	0
100049563	CITRUS HEIGHTS	CA		11/20/2020		1,612	0	0	0	0	0	0	1,612	1,612	0	0	0

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049564	HILLSBORO	OR		11/20/2020		2,562	0	0	0	0	0	0	2,562	2,562	0	0	0
100049567	POMONA	CA		11/20/2020		1,217	0	0	0	0	0	0	1,217	1,217	0	0	0
100049580	HUNTINGTON PARK	CA		11/20/2020		1,024	0	0	0	0	0	0	1,024	1,024	0	0	0
100049587	MIAMI	FL		11/20/2020		446	0	0	0	0	0	0	446	446	0	0	0
100049589	COACHELLA	CA		11/20/2020		702	0	0	0	0	0	0	702	702	0	0	0
100049591	GROSSE POINTE	MI		11/20/2020		1,622	0	0	0	0	0	0	1,622	1,622	0	0	0
100049592	LYNCHBURG	VA		11/20/2020		1,042	0	0	0	0	0	0	1,042	1,042	0	0	0
100049596	GALLOWAY	NJ		11/20/2020		522	0	0	0	0	0	0	522	522	0	0	0
100049613	LOS ANGELES	CA		11/20/2020		1,409	0	0	0	0	0	0	1,409	1,409	0	0	0
100049615	BAKERSFIELD	CA		11/20/2020		547	0	0	0	0	0	0	547	547	0	0	0
100049617	MARYSVILLE	CA		11/20/2020		839	0	0	0	0	0	0	839	839	0	0	0
100049618	BUENA PARK	CA		11/20/2020		1,447	0	0	0	0	0	0	1,447	1,447	0	0	0
100049619	WOODBURY	NY		11/20/2020		1,331	0	0	0	0	0	0	1,331	1,331	0	0	0
100049626	EASTON	MD		11/20/2020		1,169	0	0	0	0	0	0	1,169	1,169	0	0	0
100049628	EL MONTE	CA		11/20/2020		911	0	0	0	0	0	0	911	911	0	0	0
100049629	BUDD LAKE	NJ		11/20/2020		3,893	0	0	0	0	0	0	3,893	3,893	0	0	0
100049631	CENTRAL POINT	OR		11/20/2020		1,425	0	0	0	0	0	0	1,425	1,425	0	0	0
100050163	NEWARK	NJ		11/20/2020		1,734	0	0	0	0	0	0	1,734	1,734	0	0	0
100050167	GREER	SC		11/20/2020		1,040	0	0	0	0	0	0	1,040	1,040	0	0	0
100050168	HAMILTON	OH		11/20/2020		857	0	0	0	0	0	0	857	857	0	0	0
100050170	CLEVELAND	OH		11/20/2020		773	0	0	0	0	0	0	773	773	0	0	0
100050173	OAKLYN	NJ		11/20/2020		213	0	0	0	0	0	0	213	213	0	0	0
100050174	OMAHA	NE		11/20/2020		862	0	0	0	0	0	0	862	862	0	0	0
100050179	MIAMI	FL		11/20/2020		787	0	0	0	0	0	0	787	787	0	0	0
100050182	MIAMI	FL		11/20/2020		934	0	0	0	0	0	0	934	934	0	0	0
100050185	NEWTON	NC		11/20/2020		1,196	0	0	0	0	0	0	1,196	1,196	0	0	0
100050199	HOLLYWOOD	FL		11/20/2020		650	0	0	0	0	0	0	650	650	0	0	0
100050205	CALDWELL	ID		11/20/2020		1,239	0	0	0	0	0	0	1,239	1,239	0	0	0
100050208	BROOKLYN	NY		11/20/2020		1,421	0	0	0	0	0	0	1,421	1,421	0	0	0
100050213	COTTONWOOD	CA		11/20/2020		833	0	0	0	0	0	0	833	833	0	0	0
100050215	MIAMI	FL		11/20/2020		1,204	0	0	0	0	0	0	1,204	1,204	0	0	0
100050217	PENDLETON	IN		11/20/2020		647	0	0	0	0	0	0	647	647	0	0	0
100050222	PERRIS	CA		11/20/2020		1,710	0	0	0	0	0	0	1,710	1,710	0	0	0
100050225	BELVIDERE	IL		11/20/2020		460	0	0	0	0	0	0	460	460	0	0	0
100050231	HIALEAH	FL		11/20/2020		935	0	0	0	0	0	0	935	935	0	0	0
100050232	MOUNT VERNON	OH		11/20/2020		1,175	0	0	0	0	0	0	1,175	1,175	0	0	0
100050238	GRAHAM	NC		11/20/2020		1,133	0	0	0	0	0	0	1,133	1,133	0	0	0
100050243	MODESTO	CA		11/20/2020		864	0	0	0	0	0	0	864	864	0	0	0
100050244	ANTIOCH	TN		11/20/2020		595	0	0	0	0	0	0	595	595	0	0	0
100050245	WILLOW GROVE	PA		11/20/2020		726	0	0	0	0	0	0	726	726	0	0	0
100050248	DENVER	CO		11/20/2020		1,918	0	0	0	0	0	0	1,918	1,918	0	0	0
100050250	ADAIRVILLE	KY		11/20/2020		112	0	0	0	0	0	0	112	112	0	0	0
100050259	NEWARK	NJ		11/20/2020		1,838	0	0	0	0	0	0	1,838	1,838	0	0	0
100050264	OAKLAND	TN		11/20/2020		699	0	0	0	0	0	0	699	699	0	0	0
100050267	AURORA	CO		11/20/2020		874	0	0	0	0	0	0	874	874	0	0	0
100050275	CONYERS	GA		11/20/2020		3,032	0	0	0	0	0	0	3,032	3,032	0	0	0
100050279	ALBUQUERQUE	NM		11/20/2020		7,883	0	0	0	0	0	0	7,883	7,883	0	0	0
100050281	LONG BEACH	CA		11/20/2020		2,594	0	0	0	0	0	0	2,594	2,594	0	0	0
100050289	POMPANO BEACH	FL		11/20/2020		1,586	0	0	0	0	0	0	1,586	1,586	0	0	0
100050297	PARAMOUNT	CA		11/20/2020		973	0	0	0	0	0	0	973	973	0	0	0
100050299	SPOKANE	WA		11/20/2020		806	0	0	0	0	0	0	806	806	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050300	BILLERICA	MA		11/20/2020		1,322	0	0	0	0	0	0	1,322	1,322	0	0	0
100050301	DOVER	DE		11/20/2020		728	0	0	0	0	0	0	728	728	0	0	0
100050303	HOLLYWOOD	FL		11/20/2020		3,106	0	0	0	0	0	0	3,106	3,106	0	0	0
100050315	TEMPLE HILLS	MD		11/20/2020		1,125	0	0	0	0	0	0	1,125	1,125	0	0	0
100050316	NEW ORLEANS	LA		11/20/2020		691	0	0	0	0	0	0	691	691	0	0	0
100050317	KURTISTOWN	HI		11/20/2020		717	0	0	0	0	0	0	717	717	0	0	0
100050318	WOODRIDGE	IL		11/20/2020		1,514	0	0	0	0	0	0	1,514	1,514	0	0	0
100050319	TAMPA	FL		11/20/2020		1,184	0	0	0	0	0	0	1,184	1,184	0	0	0
100050322	TEMPE	AZ		11/20/2020		708	0	0	0	0	0	0	708	708	0	0	0
100050324	FORT WALTON BEACH	FL		11/20/2020		541	0	0	0	0	0	0	541	541	0	0	0
100050326	DAYTON	NV		11/20/2020		219	0	0	0	0	0	0	219	219	0	0	0
100050328	JACKSONVILLE	FL		11/20/2020		672	0	0	0	0	0	0	672	672	0	0	0
100062522	PORT SAINT LUCIE	FL		07/01/2021		2,330	0	0	0	0	0	0	2,330	2,330	0	0	0
100062546	MARION	OH		07/01/2021		176	0	0	0	0	0	0	176	176	0	0	0
100062550	NORCROSS	GA		07/01/2021		1,336	0	0	0	0	0	0	1,336	1,336	0	0	0
100062561	NEW BEDFORD	MA		07/01/2021		882	0	0	0	0	0	0	882	882	0	0	0
100062564	DOUGLASVILLE	GA		07/01/2021		1,039	0	0	0	0	0	0	1,039	1,039	0	0	0
100062566	PHOENIX	AZ		07/01/2021		933	0	0	0	0	0	0	933	933	0	0	0
100062598	TAYLORSVILLE	UT		07/01/2021		1,543	0	0	0	0	0	0	1,543	1,543	0	0	0
100062626	PHILADELPHIA	PA		07/01/2021		655	0	0	0	0	0	0	655	655	0	0	0
100062655	BALTIMORE	MD		07/01/2021		443	0	0	0	0	0	0	443	443	0	0	0
100062657	SWARTZ CREEK	MI		07/01/2021		698	0	0	0	0	0	0	698	698	0	0	0
100062667	MONTGOMERY	AL		07/01/2021		620	0	0	0	0	0	0	620	620	0	0	0
100062670	DOUGLASVILLE	GA		07/01/2021		1,021	0	0	0	0	0	0	1,021	1,021	0	0	0
100062676	REDLANDS	CA		07/01/2021		787	0	0	0	0	0	0	787	787	0	0	0
100062690	PHILADELPHIA	PA		07/01/2021		800	0	0	0	0	0	0	800	800	0	0	0
100062714	BROWNSVILLE	TN		07/01/2021		893	0	0	0	0	0	0	893	893	0	0	0
100062720	BRUSLY	LA		07/01/2021		1,223	0	0	0	0	0	0	1,223	1,223	0	0	0
100062731	MCMINNVILLE	OR		07/01/2021		1,732	0	0	0	0	0	0	1,732	1,732	0	0	0
100062734	LITHONIA	GA		07/01/2021		572	0	0	0	0	0	0	572	572	0	0	0
100062746	LAKE WORTH	FL		07/01/2021		1,107	0	0	0	0	0	0	1,107	1,107	0	0	0
100062758	TOMS RIVER	NJ		07/01/2021		1,147	0	0	0	0	0	0	1,147	1,147	0	0	0
100062784	FORT WORTH	TX		07/01/2021		884	0	0	0	0	0	0	884	884	0	0	0
100062807	SAINT LOUIS	MO		07/01/2021		662	0	0	0	0	0	0	662	662	0	0	0
100062874	TUCKER	GA		07/01/2021		730	0	0	0	0	0	0	730	730	0	0	0
100062907	TOMS RIVER	NJ		07/01/2021		666	0	0	0	0	0	0	666	666	0	0	0
100062974	THIBODAUX	LA		07/01/2021		1,754	0	0	0	0	0	0	1,754	1,754	0	0	0
100063011	BALTIMORE	MD		07/01/2021		1,502	0	0	0	0	0	0	1,502	1,502	0	0	0
100063065	GEORGETOWN	TX		07/01/2021		832	0	0	0	0	0	0	832	832	0	0	0
100063081	CEDARVILLE	NJ		07/01/2021		819	0	0	0	0	0	0	819	819	0	0	0
100063084	MANTUA	NJ		07/01/2021		1,587	0	0	0	0	0	0	1,587	1,587	0	0	0
100063093	TRINIDAD	TX		07/01/2021		426	0	0	0	0	0	0	426	426	0	0	0
100063110	CLINTON	TN		07/01/2021		883	0	0	0	0	0	0	883	883	0	0	0
100063142	BALTIMORE	MD		07/01/2021		1,423	0	0	0	0	0	0	1,423	1,423	0	0	0
100063202	HARTFORD	KY		07/01/2021		538	0	0	0	0	0	0	538	538	0	0	0
100063208	LINCOLN	NE		07/01/2021		4,655	0	0	0	0	0	0	4,655	4,655	0	0	0
100063216	GAINESVILLE	GA		07/01/2021		538	0	0	0	0	0	0	538	538	0	0	0
100063220	COMMERCE TOWNSHIP	MI		07/01/2021		675	0	0	0	0	0	0	675	675	0	0	0
100063281	DOLGEVILLE	NY		07/01/2021		821	0	0	0	0	0	0	821	821	0	0	0
100063340	SPRINGFIELD	OR		07/01/2021		767	0	0	0	0	0	0	767	767	0	0	0
100063400	WILLIAMSBURG	VA		07/01/2021		231	0	0	0	0	0	0	231	231	0	0	0

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063433	TACOMA	WA		07/01/2021		726	0	0	0	0	0	0	726	726	0	0	0
100064365	DELHI	CA		07/01/2021		2,753	0	0	0	0	0	0	2,753	2,753	0	0	0
100064371	ELKHART	IN		07/01/2021		525	0	0	0	0	0	0	525	525	0	0	0
100064372	LA VERGNE	TN		07/01/2021		544	0	0	0	0	0	0	544	544	0	0	0
100064377	WICHITA	KS		07/01/2021		447	0	0	0	0	0	0	447	447	0	0	0
100064401	APPLE VALLEY	CA		07/01/2021		1,921	0	0	0	0	0	0	1,921	1,921	0	0	0
100064424	TONAWANDA	NY		07/01/2021		890	0	0	0	0	0	0	890	890	0	0	0
100064431	COUNCIL BLUFFS	IA		07/01/2021		471	0	0	0	0	0	0	471	471	0	0	0
100064439	MIDDLE RIVER	MD		07/01/2021		1,586	0	0	0	0	0	0	1,586	1,586	0	0	0
100064440	WASHINGTON	DC		07/01/2021		3,318	0	0	0	0	0	0	3,318	3,318	0	0	0
100064442	COLUMBUS	OH		07/01/2021		931	0	0	0	0	0	0	931	931	0	0	0
100064508	INDIANAPOLIS	IN		07/01/2021		1,228	0	0	0	0	0	0	1,228	1,228	0	0	0
100064522	BALTIMORE	MD		07/01/2021		1,457	0	0	0	0	0	0	1,457	1,457	0	0	0
100064528	PHENIX CITY	AL		07/01/2021		384	0	0	0	0	0	0	384	384	0	0	0
100064534	GIBSONTON	FL		07/01/2021		712	0	0	0	0	0	0	712	712	0	0	0
100064569	PAVILLON	NY		07/01/2021		1,110	0	0	0	0	0	0	1,110	1,110	0	0	0
100064587	AMARILLO	TX		07/01/2021		967	0	0	0	0	0	0	967	967	0	0	0
100064635	VERO BEACH	FL		07/01/2021		1,137	0	0	0	0	0	0	1,137	1,137	0	0	0
100064642	VALLEY STREAM	NY		07/01/2021		2,304	0	0	0	0	0	0	2,304	2,304	0	0	0
100064647	LOS ANGELES	CA		07/01/2021		1,723	0	0	0	0	0	0	1,723	1,723	0	0	0
100064652	WATERVLIET	NY		07/01/2021		1,351	0	0	0	0	0	0	1,351	1,351	0	0	0
100064667	LAND O LAKES	FL		07/01/2021		756	0	0	0	0	0	0	756	756	0	0	0
100064669	SUMMERVILLE	SC		07/01/2021		1,610	0	0	0	0	0	0	1,610	1,610	0	0	0
100065987	KENNER	LA		08/02/2021		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100066022	EL PASO	TX		08/02/2021		476	0	0	0	0	0	0	476	476	0	0	0
100066034	SARTELL	MN		08/02/2021		1,106	0	0	0	0	0	0	1,106	1,106	0	0	0
100066039	COATESVILLE	PA		08/02/2021		1,198	0	0	0	0	0	0	1,198	1,198	0	0	0
100066051	PORT WENTWORTH	GA		08/02/2021		325	0	0	0	0	0	0	325	325	0	0	0
100066059	SAVANNAH	GA		08/02/2021		590	0	0	0	0	0	0	590	590	0	0	0
100066069	COLUMBIA	SC		08/02/2021		1,188	0	0	0	0	0	0	1,188	1,188	0	0	0
100066071	BAKERSFIELD	CA		08/02/2021		1,289	0	0	0	0	0	0	1,289	1,289	0	0	0
100066078	FAIRFIELD	CA		08/02/2021		2,549	0	0	0	0	0	0	2,549	2,549	0	0	0
100066082	CLIFTON HEIGHTS	PA		08/02/2021		469	0	0	0	0	0	0	469	469	0	0	0
100066094	CARMEL	NY		08/02/2021		1,196	0	0	0	0	0	0	1,196	1,196	0	0	0
100066105	GREECE	NY		08/02/2021		714	0	0	0	0	0	0	714	714	0	0	0
100066113	GAITHERSBURG	MD		08/02/2021		2,016	0	0	0	0	0	0	2,016	2,016	0	0	0
100066116	CLIFTON SPRINGS	NY		08/02/2021		1,704	0	0	0	0	0	0	1,704	1,704	0	0	0
100066150	STATEN ISLAND	NY		08/02/2021		1,393	0	0	0	0	0	0	1,393	1,393	0	0	0
100066160	MIAMI	FL		08/02/2021		16	0	0	0	0	0	0	16	16	0	0	0
100066165	LAFAYETTE	LA		08/02/2021		617	0	0	0	0	0	0	617	617	0	0	0
100066181	SAN ANTONIO	TX		08/02/2021		629	0	0	0	0	0	0	629	629	0	0	0
100066186	ALSTEAD	NH		08/02/2021		1,586	0	0	0	0	0	0	1,586	1,586	0	0	0
100066193	RUSKIN	FL		08/02/2021		1,348	0	0	0	0	0	0	1,348	1,348	0	0	0
100066201	LAPEL	IN		08/02/2021		1,598	0	0	0	0	0	0	1,598	1,598	0	0	0
100066202	PORT SAINT LUCIE	FL		08/02/2021		566	0	0	0	0	0	0	566	566	0	0	0
100066219	CENTER POINT	AL		08/02/2021		521	0	0	0	0	0	0	521	521	0	0	0
100067373	SAN JOSE DEL CABO	MEX		08/13/2021		3,671	0	0	0	0	0	0	3,671	3,671	0	0	0
100067379	SAN JOSE DEL CABO	MEX		08/13/2021		23,859	0	0	0	0	0	0	23,859	23,859	0	0	0
100067381	CABO SAN LUCAS	MEX		08/13/2021		4,799	0	0	0	0	0	0	4,799	4,799	0	0	0
100067386	CABO SAN LUCAS	MEX		08/13/2021		1,795	0	0	0	0	0	0	1,795	1,795	0	0	0
100068751	MONCKS CORNER	SC		09/01/2021		1,771	0	0	0	0	0	0	1,771	1,771	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100068780	GULFPORT	MS		09/01/2021		910	0	0	0	0	0	0	910	910	0	0	0
100068787	MOBILE	AL		09/01/2021		95	0	0	0	0	0	0	95	95	0	0	0
100068803	NORMAN	OK		09/01/2021		660	0	0	0	0	0	0	660	660	0	0	0
100068805	BLOOMINGTON	MN		09/01/2021		1,648	0	0	0	0	0	0	1,648	1,648	0	0	0
100068836	DETROIT	MI		09/01/2021		624	0	0	0	0	0	0	624	624	0	0	0
100068843	MOBILE	AL		09/01/2021		861	0	0	0	0	0	0	861	861	0	0	0
100068851	ORLANDO	FL		09/01/2021		748	0	0	0	0	0	0	748	748	0	0	0
100068871	CHICAGO	IL		09/01/2021		828	0	0	0	0	0	0	828	828	0	0	0
100068877	LEAVENWORTH	KS		09/01/2021		884	0	0	0	0	0	0	884	884	0	0	0
100068885	VANCOUVER	WA		09/01/2021		1,868	0	0	0	0	0	0	1,868	1,868	0	0	0
100068892	ERIE	PA		09/01/2021		504	0	0	0	0	0	0	504	504	0	0	0
100068894	TRINITY	AL		09/01/2021		428	0	0	0	0	0	0	428	428	0	0	0
100068897	SACRAMENTO	CA		09/01/2021		693	0	0	0	0	0	0	693	693	0	0	0
100068900	LAWTON	OK		09/01/2021		574	0	0	0	0	0	0	574	574	0	0	0
100068904	BENSALEM	PA		09/01/2021		1,788	0	0	0	0	0	0	1,788	1,788	0	0	0
100068936	WINTER PARK	FL		09/01/2021		1,939	0	0	0	0	0	0	1,939	1,939	0	0	0
100068937	MIDDLETOWN	NY		09/01/2021		1,878	0	0	0	0	0	0	1,878	1,878	0	0	0
100068950	PISCATAWAY	NJ		09/01/2021		2,745	0	0	0	0	0	0	2,745	2,745	0	0	0
100068954	ORCHARD PARK	NY		09/01/2021		972	0	0	0	0	0	0	972	972	0	0	0
100068974	LAWRENCEVILLE	GA		09/01/2021		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100068992	CONROE	TX		09/01/2021		825	0	0	0	0	0	0	825	825	0	0	0
100069001	DELRAN	NJ		09/01/2021		196	0	0	0	0	0	0	196	196	0	0	0
100069019	HUMBLE	TX		09/01/2021		2,454	0	0	0	0	0	0	2,454	2,454	0	0	0
100069034	FALL RIVER	MA		09/01/2021		1,629	0	0	0	0	0	0	1,629	1,629	0	0	0
100069044	WOODLAND PARK	NJ		09/01/2021		2,290	0	0	0	0	0	0	2,290	2,290	0	0	0
100069052	HOUSTON	TX		09/01/2021		987	0	0	0	0	0	0	987	987	0	0	0
100069060	BROWNSVILLE	PA		09/01/2021		948	0	0	0	0	0	0	948	948	0	0	0
100069063	RIVERVIEW	FL		09/01/2021		546	0	0	0	0	0	0	546	546	0	0	0
100069066	ANTIOCH	CA		09/01/2021		2,678	0	0	0	0	0	0	2,678	2,678	0	0	0
100069074	ERIE	PA		09/01/2021		398	0	0	0	0	0	0	398	398	0	0	0
100069085	KILLINGWORTH	CT		09/01/2021		438	0	0	0	0	0	0	438	438	0	0	0
100069103	HOOSICK FALLS	NY		09/01/2021		815	0	0	0	0	0	0	815	815	0	0	0
100069107	SUFFOLK	VA		09/01/2021		4,587	0	0	0	0	0	0	4,587	4,587	0	0	0
100069113	CINCINNATI	OH		09/01/2021		238	0	0	0	0	0	0	238	238	0	0	0
100069114	JACKSON	NJ		09/01/2021		288	0	0	0	0	0	0	288	288	0	0	0
100069147	MADISON	AL		09/01/2021		693	0	0	0	0	0	0	693	693	0	0	0
100069173	HAMILTON	GA		09/01/2021		1,200	0	0	0	0	0	0	1,200	1,200	0	0	0
100073499	PLEASANT GROVE	UT		11/01/2021		1,223	0	0	0	0	0	0	1,223	1,223	0	0	0
100073509	PHILADELPHIA	PA		11/01/2021		1,294	0	0	0	0	0	0	1,294	1,294	0	0	0
100073525	HOLLAND	TX		11/01/2021		782	0	0	0	0	0	0	782	782	0	0	0
100074060	LOS CABOS	MEX		11/05/2021		778	0	0	0	0	0	0	778	778	0	0	0
100074061	SAN JOSE DEL CABO	MEX		11/05/2021		48,761	0	0	0	0	0	0	48,761	48,761	0	0	0
100074064	CABO SAN LUCAS	MEX		11/05/2021		502	0	0	0	0	0	0	502	502	0	0	0
100074065	SAYULITA	MEX		11/05/2021		2,149	0	0	0	0	0	0	2,149	2,149	0	0	0
100074066	SAN MIGUEL DE ALLENDE	MEX		11/05/2021		812	0	0	0	0	0	0	812	812	0	0	0
100074070	SAN JOSE DEL CABO	MEX		11/05/2021		1,673	0	0	0	0	0	0	1,673	1,673	0	0	0
100074074	CABO SAN LUCAS	MEX		11/05/2021		8,545	0	0	0	0	0	0	8,545	8,545	0	0	0
100074075	PLAYAS DE ROSARITO	MEX		11/05/2021		938	0	0	0	0	0	0	938	938	0	0	0
100074077	SAN JOSE DEL CABO	MEX		11/05/2021		2,135	0	0	0	0	0	0	2,135	2,135	0	0	0
100076516	TAMPA	FL		12/30/2021		1,132	0	0	0	0	0	0	1,132	1,132	0	0	0
100076517	TOMS RIVER	NJ		12/30/2021		1,256	0	0	0	0	0	0	1,256	1,256	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100076520	STAMFORD	CT		12/30/2021		2,723	0	0	0	0	0	0	2,723	2,723	0	0	0
100076523	POUGHKEEPSIE	NY		12/30/2021		1,310	0	0	0	0	0	0	1,310	1,310	0	0	0
100076524	TAMPA	FL		12/30/2021		715	0	0	0	0	0	0	715	715	0	0	0
100076525	YONKERS	NY		12/30/2021		3,000	0	0	0	0	0	0	3,000	3,000	0	0	0
100076526	BLOOMFIELD	NM		12/30/2021		527	0	0	0	0	0	0	527	527	0	0	0
100076527	QUEENS	NY		12/30/2021		1,729	0	0	0	0	0	0	1,729	1,729	0	0	0
100076529	BALDWIN	NY		12/30/2021		2,250	0	0	0	0	0	0	2,250	2,250	0	0	0
100076853	NEWARK	NJ		12/21/2021		1,959	0	0	0	0	0	0	1,959	1,959	0	0	0
100076854	OCEANPORT	NJ		12/21/2021		1,871	0	0	0	0	0	0	1,871	1,871	0	0	0
100076855	LONG BRANCH	NJ		12/21/2021		1,014	0	0	0	0	0	0	1,014	1,014	0	0	0
100076856	WEST LONG BRANCH	NJ		12/21/2021		1,620	0	0	0	0	0	0	1,620	1,620	0	0	0
100076858	LONG BRANCH	NJ		12/21/2021		907	0	0	0	0	0	0	907	907	0	0	0
100083281	SAN JOSE DEL CABO	MEX		05/12/2022		430	0	0	0	0	0	0	430	430	0	0	0
100083285	SAN JOSE DEL CABO	MEX		05/12/2022		10,917	0	0	0	0	0	0	10,917	10,917	0	0	0
100044732	CENTEREACH	NY		11/19/2020		1,283	0	0	0	0	0	0	1,283	1,283	0	0	0
100044735	FORT WAYNE	IN		11/19/2020		209	0	0	0	0	0	0	209	209	0	0	0
100044738	DURHAM	NC		11/19/2020		452	0	0	0	0	0	0	452	452	0	0	0
100044740	CINCINNATI	OH		11/19/2020		1,942	0	0	0	0	0	0	1,942	1,942	0	0	0
100044741	NEW ROCHELLE	NY		11/19/2020		416	0	0	0	0	0	0	416	416	0	0	0
100044743	ROSELLE	NJ		11/19/2020		665	0	0	0	0	0	0	665	665	0	0	0
100044744	LOS ANGELES	CA		11/19/2020		2,299	0	0	0	0	0	0	2,299	2,299	0	0	0
100044746	JOHNS ISLAND	SC		11/19/2020		346	0	0	0	0	0	0	346	346	0	0	0
100044747	HOPEWELL JUNCTION	NY		11/19/2020		920	0	0	0	0	0	0	920	920	0	0	0
100044750	RANCHO CUCAMONGA	CA		11/19/2020		3,085	0	0	0	0	0	0	3,085	3,085	0	0	0
100044757	HOMESTEAD	FL		11/19/2020		275	0	0	0	0	0	0	275	275	0	0	0
100044759	CITRUS SPRINGS	FL		11/19/2020		171	0	0	0	0	0	0	171	171	0	0	0
100044762	LAUREL	MD		11/19/2020		1,145	0	0	0	0	0	0	1,145	1,145	0	0	0
100044767	LOS ANGELES	CA		11/19/2020		1,570	0	0	0	0	0	0	1,570	1,570	0	0	0
100044769	SOUTH LAKE TAHOE	CA		11/19/2020		5,774	0	0	0	0	0	0	5,774	5,774	0	0	0
100044773	EAST ALTON	IL		11/19/2020		392	0	0	0	0	0	0	392	392	0	0	0
100044776	KANSAS CITY	MO		11/19/2020		168	0	0	0	0	0	0	168	168	0	0	0
100044779	PASADENA	MD		11/19/2020		727	0	0	0	0	0	0	727	727	0	0	0
100044780	LAWRENCEVILLE	VA		11/19/2020		269	0	0	0	0	0	0	269	269	0	0	0
100044781	RIVERDALE	MD		11/19/2020		1,203	0	0	0	0	0	0	1,203	1,203	0	0	0
100044786	CARTERET	NJ		11/19/2020		1,012	0	0	0	0	0	0	1,012	1,012	0	0	0
100044787	DEPTFORD	NJ		11/19/2020		621	0	0	0	0	0	0	621	621	0	0	0
100044791	IRVINGTON	NJ		11/19/2020		504	0	0	0	0	0	0	504	504	0	0	0
100044793	ORMOND BEACH	FL		11/19/2020		159	0	0	0	0	0	0	159	159	0	0	0
100044805	TRUSSVILLE	AL		11/19/2020		962	0	0	0	0	0	0	962	962	0	0	0
100044806	TOPEKA	KS		11/19/2020		1,256	0	0	0	0	0	0	1,256	1,256	0	0	0
100044809	COLUMBIA	MO		11/19/2020		647	0	0	0	0	0	0	647	647	0	0	0
100044811	CARMEL	NY		11/19/2020		1,495	0	0	0	0	0	0	1,495	1,495	0	0	0
100044812	DELTONA	FL		11/19/2020		499	0	0	0	0	0	0	499	499	0	0	0
100044814	NORTH HIGHLANDS	CA		11/19/2020		949	0	0	0	0	0	0	949	949	0	0	0
100044819	EL PASO	TX		11/19/2020		931	0	0	0	0	0	0	931	931	0	0	0
100044831	CORONA	CA		11/19/2020		1,302	0	0	0	0	0	0	1,302	1,302	0	0	0
100044832	KENOSHA	WI		11/19/2020		833	0	0	0	0	0	0	833	833	0	0	0
100044833	DAPHNE	AL		11/19/2020		524	0	0	0	0	0	0	524	524	0	0	0
100044834	NOVI	MI		11/19/2020		1,868	0	0	0	0	0	0	1,868	1,868	0	0	0
100044835	FORT LAUDERDALE	FL		11/19/2020		3,597	0	0	0	0	0	0	3,597	3,597	0	0	0
100044836	KANSAS CITY	MO		11/19/2020		398	0	0	0	0	0	0	398	398	0	0	0

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	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044839	BLAINE	MN		11/19/2020		2,013	0	0	0	0	0	0	2,013	2,013	0	0	0
100045190	CHARLOTTE	NC		11/25/2020		358	0	0	0	0	0	0	358	358	0	0	0
100045192	AKRON	OH		11/25/2020		145	0	0	0	0	0	0	145	145	0	0	0
100045194	GWYNN OAK	MD		11/25/2020		507	0	0	0	0	0	0	507	507	0	0	0
100045196	OTTUMWA	IA		11/25/2020		367	0	0	0	0	0	0	367	367	0	0	0
100045197	NEW CASTLE	DE		11/25/2020		537	0	0	0	0	0	0	537	537	0	0	0
100045199	CHESTERTOWN	NY		11/25/2020		773	0	0	0	0	0	0	773	773	0	0	0
100045200	MORGANTON	NC		11/25/2020		1,680	0	0	0	0	0	0	1,680	1,680	0	0	0
100045201	PENNS GROVE	NJ		11/25/2020		457	0	0	0	0	0	0	457	457	0	0	0
100045202	SAINT LOUIS	MO		11/25/2020		1,360	0	0	0	0	0	0	1,360	1,360	0	0	0
100045210	LITITZ	PA		11/25/2020		507	0	0	0	0	0	0	507	507	0	0	0
100045211	BESSEMER	AL		11/25/2020		332	0	0	0	0	0	0	332	332	0	0	0
100045212	ONTARIO	CA		11/25/2020		1,194	0	0	0	0	0	0	1,194	1,194	0	0	0
100045216	EL CAJON	CA		11/25/2020		996	0	0	0	0	0	0	996	996	0	0	0
100045218	BEECH CREEK	PA		11/25/2020		257	0	0	0	0	0	0	257	257	0	0	0
100045219	ORLANDO	FL		11/25/2020		1,547	0	0	0	0	0	0	1,547	1,547	0	0	0
100045223	LINCOLN	NE		11/25/2020		2,509	0	0	0	0	0	0	2,509	2,509	0	0	0
100045226	WOODBRIDGE	VA		11/25/2020		319	0	0	0	0	0	0	319	319	0	0	0
100045228	MARSHALLTOWN	IA		11/25/2020		235	0	0	0	0	0	0	235	235	0	0	0
100045232	WAUCHULA	FL		11/25/2020		645	0	0	0	0	0	0	645	645	0	0	0
100045234	BERWYN	IL		11/25/2020		997	0	0	0	0	0	0	997	997	0	0	0
100045238	VICTORIA	TX		11/25/2020		17	0	0	0	0	0	0	17	17	0	0	0
100045239	JACKSONVILLE	FL		11/25/2020		1,071	0	0	0	0	0	0	1,071	1,071	0	0	0
100045241	HICKORY	PA		11/25/2020		838	0	0	0	0	0	0	838	838	0	0	0
100045247	LANCASTER	PA		11/25/2020		1,766	0	0	0	0	0	0	1,766	1,766	0	0	0
100045251	SURPRISE	AZ		11/25/2020		1,375	0	0	0	0	0	0	1,375	1,375	0	0	0
100045254	CLINTON	IA		11/25/2020		238	0	0	0	0	0	0	238	238	0	0	0
100045255	STANHOPE	NJ		11/25/2020		884	0	0	0	0	0	0	884	884	0	0	0
100045258	DETROIT	MI		11/25/2020		742	0	0	0	0	0	0	742	742	0	0	0
100045260	KITTANNING	PA		11/25/2020		670	0	0	0	0	0	0	670	670	0	0	0
100045261	SPARTANBURG	SC		11/25/2020		2,377	0	0	0	0	0	0	2,377	2,377	0	0	0
100045269	ORLANDO	FL		11/25/2020		460	0	0	0	0	0	0	460	460	0	0	0
100045270	BLUE RIDGE	GA		11/25/2020		1,302	0	0	0	0	0	0	1,302	1,302	0	0	0
100045271	NEWPORT	PA		11/25/2020		172	0	0	0	0	0	0	172	172	0	0	0
100045273	NEW CASTLE	PA		11/25/2020		519	0	0	0	0	0	0	519	519	0	0	0
100045274	CHICAGO	IL		11/25/2020		1,215	0	0	0	0	0	0	1,215	1,215	0	0	0
100045277	ARCHER	FL		11/25/2020		201	0	0	0	0	0	0	201	201	0	0	0
100045279	DETROIT	MI		11/25/2020		299	0	0	0	0	0	0	299	299	0	0	0
100045280	WARM SPRINGS	GA		11/25/2020		740	0	0	0	0	0	0	740	740	0	0	0
100045281	SAINT LOUIS	MO		11/25/2020		430	0	0	0	0	0	0	430	430	0	0	0
100045679	OCEAN CITY	NJ		11/25/2020		821	0	0	0	0	0	0	821	821	0	0	0
100045680	CHICAGO	IL		11/25/2020		780	0	0	0	0	0	0	780	780	0	0	0
100045682	PATERSON	NJ		11/25/2020		1,057	0	0	0	0	0	0	1,057	1,057	0	0	0
100045686	BUTLER	PA		11/25/2020		551	0	0	0	0	0	0	551	551	0	0	0
100045687	SOUTH JORDAN	UT		11/25/2020		3,517	0	0	0	0	0	0	3,517	3,517	0	0	0
100045691	HOBBS	NM		11/25/2020		214	0	0	0	0	0	0	214	214	0	0	0
100045694	HOWELL	NJ		11/25/2020		1,220	0	0	0	0	0	0	1,220	1,220	0	0	0
100045697	RALEIGH	NC		11/25/2020		974	0	0	0	0	0	0	974	974	0	0	0
100045701	IRONTON	MN		11/25/2020		183	0	0	0	0	0	0	183	183	0	0	0
100045702	PATERSON	NJ		11/25/2020		882	0	0	0	0	0	0	882	882	0	0	0
100045706	BURLINGAME	KS		11/25/2020		289	0	0	0	0	0	0	289	289	0	0	0

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100045708	CHICAGO	IL		11/25/2020		413	0	0	0	0	0	0	413	413	0	0	0
100045709	NEW CASTLE	PA		11/25/2020		2,349	0	0	0	0	0	0	2,349	2,349	0	0	0
100045710	NEWARK	DE		11/25/2020		1,523	0	0	0	0	0	0	1,523	1,523	0	0	0
100045711	MEMPHIS	TN		11/25/2020		1,147	0	0	0	0	0	0	1,147	1,147	0	0	0
100045712	CHESTER	PA		11/25/2020		732	0	0	0	0	0	0	732	732	0	0	0
100045714	WYOMING	MI		11/25/2020		145	0	0	0	0	0	0	145	145	0	0	0
100045722	HUNTINGTON BEACH	CA		11/25/2020		3,208	0	0	0	0	0	0	3,208	3,208	0	0	0
100045727	LINCOLNTON	NC		11/25/2020		78	0	0	0	0	0	0	78	78	0	0	0
100045728	MANSFIELD	OH		11/25/2020		2,028	0	0	0	0	0	0	2,028	2,028	0	0	0
100045730	HACIENDA HEIGHTS	CA		11/25/2020		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100045734	SONORA	CA		11/25/2020		839	0	0	0	0	0	0	839	839	0	0	0
100045735	HERTFORD	NC		11/25/2020		464	0	0	0	0	0	0	464	464	0	0	0
100045737	GREAT FALLS	MT		11/25/2020		509	0	0	0	0	0	0	509	509	0	0	0
100045738	SYKESVILLE	MD		11/25/2020		1,213	0	0	0	0	0	0	1,213	1,213	0	0	0
100045739	WARESHOALS	SC		11/25/2020		28	0	0	0	0	0	0	28	28	0	0	0
100045747	PENN VALLEY	CA		11/25/2020		994	0	0	0	0	0	0	994	994	0	0	0
100045748	EFFINGHAM	SC		11/25/2020		1,721	0	0	0	0	0	0	1,721	1,721	0	0	0
100045752	RANCHO CORDOVA	CA		11/25/2020		378	0	0	0	0	0	0	378	378	0	0	0
100045755	MEMPHIS	TN		11/25/2020		349	0	0	0	0	0	0	349	349	0	0	0
100045760	SLIDELL	LA		11/25/2020		860	0	0	0	0	0	0	860	860	0	0	0
100045763	GREENBRIER	AR		11/25/2020		920	0	0	0	0	0	0	920	920	0	0	0
100045764	RIDGEFIELD PARK	NJ		11/25/2020		1,041	0	0	0	0	0	0	1,041	1,041	0	0	0
100045770	MIDDLETOWN	OH		11/25/2020		375	0	0	0	0	0	0	375	375	0	0	0
100045777	PIKE RD	AL		11/25/2020		177	0	0	0	0	0	0	177	177	0	0	0
100046091	WALLA WALLA	WA		11/25/2020		162	0	0	0	0	0	0	162	162	0	0	0
100046102	LIHUE	HI		11/25/2020		778	0	0	0	0	0	0	778	778	0	0	0
100046103	HAVERHILL	MA		11/25/2020		1,236	0	0	0	0	0	0	1,236	1,236	0	0	0
100046109	LYNDONVILLE	VT		11/25/2020		274	0	0	0	0	0	0	274	274	0	0	0
100046110	GREENVILLE	TX		11/25/2020		431	0	0	0	0	0	0	431	431	0	0	0
100046111	HARRISBURG	PA		11/25/2020		387	0	0	0	0	0	0	387	387	0	0	0
100046112	NOBLESVILLE	IN		11/25/2020		954	0	0	0	0	0	0	954	954	0	0	0
100046113	RIDGWAY	PA		11/25/2020		1,397	0	0	0	0	0	0	1,397	1,397	0	0	0
100046114	SILVER SPRING	MD		11/25/2020		1,236	0	0	0	0	0	0	1,236	1,236	0	0	0
100046116	GREENWICH	CT		11/25/2020		1,939	0	0	0	0	0	0	1,939	1,939	0	0	0
100046117	FLORISSANT	MO		11/25/2020		533	0	0	0	0	0	0	533	533	0	0	0
100046123	HOMEWOOD	IL		11/25/2020		267	0	0	0	0	0	0	267	267	0	0	0
100046125	PISGAH	AL		11/25/2020		504	0	0	0	0	0	0	504	504	0	0	0
100046126	BERKELEY	CA		11/25/2020		1,457	0	0	0	0	0	0	1,457	1,457	0	0	0
100046127	SAINT LOUIS	MO		11/25/2020		1,322	0	0	0	0	0	0	1,322	1,322	0	0	0
100046128	BURNHAM	IL		11/25/2020		1,050	0	0	0	0	0	0	1,050	1,050	0	0	0
100046131	ADAMSVILLE	OH		11/25/2020		301	0	0	0	0	0	0	301	301	0	0	0
100046134	NEW FLORENCE	PA		11/25/2020		208	0	0	0	0	0	0	208	208	0	0	0
100046135	MIAMI	FL		11/25/2020		1,993	0	0	0	0	0	0	1,993	1,993	0	0	0
100046141	CLAYTON	NJ		11/25/2020		735	0	0	0	0	0	0	735	735	0	0	0
100046144	TOCCOA	GA		11/25/2020		761	0	0	0	0	0	0	761	761	0	0	0
100046148	NEWTON	NJ		11/25/2020		695	0	0	0	0	0	0	695	695	0	0	0
100046150	WORCESTER	MA		11/25/2020		506	0	0	0	0	0	0	506	506	0	0	0
100046156	MEMPHIS	TN		11/25/2020		87	0	0	0	0	0	0	87	87	0	0	0
100046165	HOPEWELL	VA		11/25/2020		206	0	0	0	0	0	0	206	206	0	0	0
100046172	KANSAS CITY	MO		11/25/2020		471	0	0	0	0	0	0	471	471	0	0	0
100046175	OGDEN	UT		11/25/2020		601	0	0	0	0	0	0	601	601	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046176	PHILADELPHIA	PA		11/25/2020		682	0	0	0	0	0	0	682	682	0	0	0
100046177	LUGOFF	SC		11/25/2020		325	0	0	0	0	0	0	325	325	0	0	0
100046178	BUCKHANNON	WV		11/25/2020		83	0	0	0	0	0	0	83	83	0	0	0
100046191	BEAVERTON	MI		11/25/2020		682	0	0	0	0	0	0	682	682	0	0	0
100046192	FREDERICK	MD		11/25/2020		695	0	0	0	0	0	0	695	695	0	0	0
100046193	EAST STROUDSBURG	PA		11/25/2020		931	0	0	0	0	0	0	931	931	0	0	0
100046197	RIVERVIEW	FL		11/25/2020		340	0	0	0	0	0	0	340	340	0	0	0
100046198	BAKERSFIELD	CA		11/25/2020		1,335	0	0	0	0	0	0	1,335	1,335	0	0	0
100046201	DOUSMAN	WI		11/25/2020		910	0	0	0	0	0	0	910	910	0	0	0
100046203	CHICAGO	IL		11/25/2020		1,712	0	0	0	0	0	0	1,712	1,712	0	0	0
100046213	HIGDEN	AR		11/25/2020		1,359	0	0	0	0	0	0	1,359	1,359	0	0	0
100046519	DECATUR	GA		11/25/2020		367	0	0	0	0	0	0	367	367	0	0	0
100046520	BENICIA	CA		11/25/2020		1,438	0	0	0	0	0	0	1,438	1,438	0	0	0
100046526	JACKSBORO	TN		11/25/2020		345	0	0	0	0	0	0	345	345	0	0	0
100046528	BURLINGTON	KY		11/25/2020		3,335	0	0	0	0	0	0	3,335	3,335	0	0	0
100046529	LATHROP	CA		11/25/2020		1,789	0	0	0	0	0	0	1,789	1,789	0	0	0
100046530	SAN JOSE	CA		11/25/2020		1,175	0	0	0	0	0	0	1,175	1,175	0	0	0
100046542	LAUREL	MD		11/25/2020		2,290	0	0	0	0	0	0	2,290	2,290	0	0	0
100046544	MACON	GA		11/25/2020		243	0	0	0	0	0	0	243	243	0	0	0
100046546	COLUMBIA	SC		11/25/2020		241	0	0	0	0	0	0	241	241	0	0	0
100046547	BECHTELSVILLE	PA		11/25/2020		795	0	0	0	0	0	0	795	795	0	0	0
100046554	MINDEN	LA		11/25/2020		555	0	0	0	0	0	0	555	555	0	0	0
100046555	CHESTER	SC		11/25/2020		1,019	0	0	0	0	0	0	1,019	1,019	0	0	0
100046556	CAMBRIA	WI		11/25/2020		1,141	0	0	0	0	0	0	1,141	1,141	0	0	0
100046557	ANTIOCH	TN		11/25/2020		186	0	0	0	0	0	0	186	186	0	0	0
100046558	TRENTON	MI		11/25/2020		277	0	0	0	0	0	0	277	277	0	0	0
100046559	CHICAGO	IL		11/25/2020		719	0	0	0	0	0	0	719	719	0	0	0
100046561	BROWNSBURG	IN		11/25/2020		80	0	0	0	0	0	0	80	80	0	0	0
100046563	DETROIT	MI		11/25/2020		1,049	0	0	0	0	0	0	1,049	1,049	0	0	0
100046565	NIAGARA FALLS	NY		11/25/2020		72	0	0	0	0	0	0	72	72	0	0	0
100046569	SUN CITY	CA		11/25/2020		1,938	0	0	0	0	0	0	1,938	1,938	0	0	0
100046570	BESSEMER	AL		11/25/2020		550	0	0	0	0	0	0	550	550	0	0	0
100046574	DES MOINES	IA		11/25/2020		127	0	0	0	0	0	0	127	127	0	0	0
100046575	TUCSON	AZ		11/25/2020		182	0	0	0	0	0	0	182	182	0	0	0
100046576	AUSTIN	MN		11/25/2020		158	0	0	0	0	0	0	158	158	0	0	0
100046580	KAPOLEI	HI		11/25/2020		4,248	0	0	0	0	0	0	4,248	4,248	0	0	0
100046583	MIDLOTHIAN	TX		11/25/2020		1,645	0	0	0	0	0	0	1,645	1,645	0	0	0
100046591	NORTH EAST	MD		11/25/2020		726	0	0	0	0	0	0	726	726	0	0	0
100046592	LORTON	VA		11/25/2020		1,185	0	0	0	0	0	0	1,185	1,185	0	0	0
100046597	HOMER GLEN	IL		11/25/2020		689	0	0	0	0	0	0	689	689	0	0	0
100046599	HOWARD BEACH	NY		11/25/2020		1,167	0	0	0	0	0	0	1,167	1,167	0	0	0
100046600	MIDLOTHIAN	VA		11/25/2020		4,695	0	0	0	0	0	0	4,695	4,695	0	0	0
100046601	PALM BEACH GARDENS	FL		11/25/2020		515	0	0	0	0	0	0	515	515	0	0	0
100046603	STURGEON BAY	WI		11/25/2020		2,421	0	0	0	0	0	0	2,421	2,421	0	0	0
100046607	LAREDO	TX		11/25/2020		822	0	0	0	0	0	0	822	822	0	0	0
100047501	CHICAGO	IL		11/20/2020		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100047514	WHITMAN	MA		11/20/2020		889	0	0	0	0	0	0	889	889	0	0	0
100047521	ROUND LAKE	IL		11/20/2020		611	0	0	0	0	0	0	611	611	0	0	0
100047525	WADSWORTH	OH		11/20/2020		326	0	0	0	0	0	0	326	326	0	0	0
100047530	HOUSTON	TX		11/20/2020		1,423	0	0	0	0	0	0	1,423	1,423	0	0	0
100047531	LOMBARD	IL		11/20/2020		539	0	0	0	0	0	0	539	539	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047536	CICERO	IL		11/20/2020		426	0	0	0	0	0	0	426	426	0	0	0
100047539	DOYLESTOWN	PA		11/20/2020		604	0	0	0	0	0	0	604	604	0	0	0
100047555	GRAND RAPIDS	MI		11/20/2020		2,247	0	0	0	0	0	0	2,247	2,247	0	0	0
100047568	BONDURANT	IA		11/20/2020		1,027	0	0	0	0	0	0	1,027	1,027	0	0	0
100047575	MARKSVILLE	LA		11/20/2020		485	0	0	0	0	0	0	485	485	0	0	0
100047580	TAMPA	FL		11/20/2020		949	0	0	0	0	0	0	949	949	0	0	0
100047585	MOUNT HOLLY	VT		11/20/2020		246	0	0	0	0	0	0	246	246	0	0	0
100047595	STERLING HEIGHTS	MI		11/20/2020		1,469	0	0	0	0	0	0	1,469	1,469	0	0	0
100047598	CONWAY	SC		11/20/2020		1,616	0	0	0	0	0	0	1,616	1,616	0	0	0
100047599	MOORESVILLE	NC		11/20/2020		1,716	0	0	0	0	0	0	1,716	1,716	0	0	0
100047605	BRADENTON	FL		11/20/2020		383	0	0	0	0	0	0	383	383	0	0	0
100047606	TINLEY PARK	IL		11/20/2020		720	0	0	0	0	0	0	720	720	0	0	0
100047608	PORT RICHEY	FL		11/20/2020		342	0	0	0	0	0	0	342	342	0	0	0
100047611	CENTRAL ISLIP	NY		11/20/2020		766	0	0	0	0	0	0	766	766	0	0	0
100047613	MARATHON	FL		11/20/2020		1,564	0	0	0	0	0	0	1,564	1,564	0	0	0
100047626	PALM BAY	FL		11/20/2020		393	0	0	0	0	0	0	393	393	0	0	0
100047631	WAYNESVILLE	OH		11/20/2020		425	0	0	0	0	0	0	425	425	0	0	0
100047633	HOLLISTON	MA		11/20/2020		979	0	0	0	0	0	0	979	979	0	0	0
100047635	BENNETT	CO		11/20/2020		1,387	0	0	0	0	0	0	1,387	1,387	0	0	0
100047639	WILLINGBORO	NJ		11/20/2020		490	0	0	0	0	0	0	490	490	0	0	0
100047645	DOUGLASVILLE	GA		11/20/2020		341	0	0	0	0	0	0	341	341	0	0	0
100047646	TEMECULA	CA		11/20/2020		1,170	0	0	0	0	0	0	1,170	1,170	0	0	0
100047648	VALLEJO	CA		11/20/2020		1,195	0	0	0	0	0	0	1,195	1,195	0	0	0
100047656	MOUNT CLEMENS	MI		11/20/2020		116	0	0	0	0	0	0	116	116	0	0	0
100047664	MURRIETA	CA		11/20/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100047668	HAZEL CREST	IL		11/20/2020		366	0	0	0	0	0	0	366	366	0	0	0
100047672	ORLANDO	FL		11/20/2020		1,794	0	0	0	0	0	0	1,794	1,794	0	0	0
100047673	SELDEN	NY		11/20/2020		684	0	0	0	0	0	0	684	684	0	0	0
100047674	SACRAMENTO	CA		11/20/2020		2,002	0	0	0	0	0	0	2,002	2,002	0	0	0
100047681	ATLANTA	GA		11/20/2020		1,815	0	0	0	0	0	0	1,815	1,815	0	0	0
100047696	MIAMI	FL		11/20/2020		819	0	0	0	0	0	0	819	819	0	0	0
100047700	FORT LAUDERDALE	FL		11/20/2020		357	0	0	0	0	0	0	357	357	0	0	0
100047708	SICKLERVILLE	NJ		11/20/2020		413	0	0	0	0	0	0	413	413	0	0	0
100047721	MEARS	MI		11/20/2020		146	0	0	0	0	0	0	146	146	0	0	0
100047735	TEMECULA	CA		11/20/2020		2,325	0	0	0	0	0	0	2,325	2,325	0	0	0
100047736	CLOVIS	CA		11/20/2020		546	0	0	0	0	0	0	546	546	0	0	0
100047740	MIAMI	FL		11/20/2020		969	0	0	0	0	0	0	969	969	0	0	0
100047758	WARREN	MI		11/20/2020		465	0	0	0	0	0	0	465	465	0	0	0
100047761	WORCESTER	MA		11/20/2020		909	0	0	0	0	0	0	909	909	0	0	0
100047767	LYNN	MA		11/20/2020		901	0	0	0	0	0	0	901	901	0	0	0
100044357	BROWNSTOWN	MI		11/19/2020		1,488	0	0	0	0	0	0	1,488	1,488	0	0	0
100044360	SPRINGFIELD	OH		11/19/2020		845	0	0	0	0	0	0	845	845	0	0	0
100044362	MIAMI	FL		11/19/2020		769	0	0	0	0	0	0	769	769	0	0	0
100044363	MAGNA	UT		11/19/2020		1,979	0	0	0	0	0	0	1,979	1,979	0	0	0
100044365	SAN JUAN	TX		11/19/2020		1,104	0	0	0	0	0	0	1,104	1,104	0	0	0
100044369	CINCINNATI	OH		11/19/2020		896	0	0	0	0	0	0	896	896	0	0	0
100044380	HOUSTON	TX		11/19/2020		136	0	0	0	0	0	0	136	136	0	0	0
100044383	HIGHLAND LAKES	NJ		11/19/2020		625	0	0	0	0	0	0	625	625	0	0	0
100044388	YUBA CITY	CA		11/19/2020		723	0	0	0	0	0	0	723	723	0	0	0
100044391	NEW CITY	NY		11/19/2020		910	0	0	0	0	0	0	910	910	0	0	0
100044392	KENT	WA		11/19/2020		707	0	0	0	0	0	0	707	707	0	0	0

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100044394	CORAL SPRINGS	FL		11/19/2020		1,305	0	0	0	0	0	0	1,305	1,305	0	0	0
100044399	MARIETTA	GA		11/19/2020		1,745	0	0	0	0	0	0	1,745	1,745	0	0	0
100044404	LITTLE ROCK	AR		11/19/2020		767	0	0	0	0	0	0	767	767	0	0	0
100044414	PETERSBURG	TN		11/19/2020		709	0	0	0	0	0	0	709	709	0	0	0
100044422	FAYETTEVILLE	GA		11/19/2020		495	0	0	0	0	0	0	495	495	0	0	0
100044423	SAN FRANCISCO	CA		11/19/2020		2,128	0	0	0	0	0	0	2,128	2,128	0	0	0
100044424	JACKSONVILLE	FL		11/19/2020		812	0	0	0	0	0	0	812	812	0	0	0
100044425	CHULA VISTA	CA		11/19/2020		1,250	0	0	0	0	0	0	1,250	1,250	0	0	0
100044428	SAHUARITA	AZ		11/19/2020		391	0	0	0	0	0	0	391	391	0	0	0
100044429	DES MOINES	IA		11/19/2020		392	0	0	0	0	0	0	392	392	0	0	0
100044434	MIAMI	FL		11/19/2020		659	0	0	0	0	0	0	659	659	0	0	0
100044435	COVINA	CA		11/19/2020		3,599	0	0	0	0	0	0	3,599	3,599	0	0	0
100044440	OXNARD	CA		11/19/2020		1,521	0	0	0	0	0	0	1,521	1,521	0	0	0
100044441	READING	PA		11/19/2020		1,171	0	0	0	0	0	0	1,171	1,171	0	0	0
100044444	OCOEE	FL		11/19/2020		1,574	0	0	0	0	0	0	1,574	1,574	0	0	0
100044446	FREMONT	WI		11/19/2020		1,107	0	0	0	0	0	0	1,107	1,107	0	0	0
100044452	LAKE WORTH	FL		11/19/2020		772	0	0	0	0	0	0	772	772	0	0	0
100044453	CHICAGO	IL		11/19/2020		450	0	0	0	0	0	0	450	450	0	0	0
100044457	LYNN	MA		11/19/2020		2,917	0	0	0	0	0	0	2,917	2,917	0	0	0
100044462	ORLANDO	FL		11/19/2020		514	0	0	0	0	0	0	514	514	0	0	0
100044463	STATEN ISLAND	NY		11/19/2020		5,059	0	0	0	0	0	0	5,059	5,059	0	0	0
100044466	FORT WORTH	TX		11/19/2020		2,551	0	0	0	0	0	0	2,551	2,551	0	0	0
100044470	OAKLAND	NJ		11/19/2020		1,161	0	0	0	0	0	0	1,161	1,161	0	0	0
100044471	FORT PAYNE	AL		11/19/2020		1,436	0	0	0	0	0	0	1,436	1,436	0	0	0
100044473	SAINT LOUIS	MO		11/19/2020		685	0	0	0	0	0	0	685	685	0	0	0
100044476	SIMI VALLEY	CA		11/19/2020		5,780	0	0	0	0	0	0	5,780	5,780	0	0	0
100044477	LONG BEACH	CA		11/19/2020		1,460	0	0	0	0	0	0	1,460	1,460	0	0	0
100044478	SOUTH SETAUKET	NY		11/19/2020		1,591	0	0	0	0	0	0	1,591	1,591	0	0	0
100044841	PHOENIX	AZ		11/19/2020		647	0	0	0	0	0	0	647	647	0	0	0
100044845	MIAMI	FL		11/19/2020		915	0	0	0	0	0	0	915	915	0	0	0
100044850	LEEDS	AL		11/19/2020		2,116	0	0	0	0	0	0	2,116	2,116	0	0	0
100044854	HAYWARD	CA		11/19/2020		986	0	0	0	0	0	0	986	986	0	0	0
100044855	MIDDLESEX	NC		11/19/2020		1,291	0	0	0	0	0	0	1,291	1,291	0	0	0
100044859	PARLIER	CA		11/19/2020		347	0	0	0	0	0	0	347	347	0	0	0
100044860	BROOKLYN	NY		11/19/2020		1,417	0	0	0	0	0	0	1,417	1,417	0	0	0
100044862	SARATOGA SPRINGS	NY		11/19/2020		668	0	0	0	0	0	0	668	668	0	0	0
100044864	EASTON	PA		11/19/2020		761	0	0	0	0	0	0	761	761	0	0	0
100044865	LITHONIA	GA		11/19/2020		1,596	0	0	0	0	0	0	1,596	1,596	0	0	0
100044869	LODI	WI		11/19/2020		618	0	0	0	0	0	0	618	618	0	0	0
100044871	STATEN ISLAND	NY		11/19/2020		652	0	0	0	0	0	0	652	652	0	0	0
100044873	FOLEY	AL		11/19/2020		679	0	0	0	0	0	0	679	679	0	0	0
100044878	SHELTON	CT		11/19/2020		1,516	0	0	0	0	0	0	1,516	1,516	0	0	0
100044879	CLOVIS	CA		11/19/2020		891	0	0	0	0	0	0	891	891	0	0	0
100044882	PICO RIVERA	CA		11/19/2020		942	0	0	0	0	0	0	942	942	0	0	0
100044886	PARK ROW	TX		11/19/2020		776	0	0	0	0	0	0	776	776	0	0	0
100044893	OLATHE	KS		11/19/2020		344	0	0	0	0	0	0	344	344	0	0	0
100044897	DAYTON	OH		11/19/2020		4,115	0	0	0	0	0	0	4,115	4,115	0	0	0
100044898	OPA LOCKA	FL		11/19/2020		550	0	0	0	0	0	0	550	550	0	0	0
100044908	PELL CITY	AL		11/19/2020		1,224	0	0	0	0	0	0	1,224	1,224	0	0	0
100044910	ANTIOCH	IL		11/19/2020		2,678	0	0	0	0	0	0	2,678	2,678	0	0	0
100044913	LILBURN	GA		11/19/2020		2,982	0	0	0	0	0	0	2,982	2,982	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044914	LAUDERHILL	FL		11/19/2020		576	0	0	0	0	0	0	576	576	0	0	0
100044916	TRACY	CA		11/19/2020		3,702	0	0	0	0	0	0	3,702	3,702	0	0	0
100044917	WINTERSET	IA		11/19/2020		3,215	0	0	0	0	0	0	3,215	3,215	0	0	0
100044919	MONROE	NC		11/19/2020		419	0	0	0	0	0	0	419	419	0	0	0
100044929	SAINT LOUIS	MO		11/19/2020		917	0	0	0	0	0	0	917	917	0	0	0
100044933	DESOTO	TX		11/19/2020		2,744	0	0	0	0	0	0	2,744	2,744	0	0	0
100044934	WAUKEE	IA		11/19/2020		1,136	0	0	0	0	0	0	1,136	1,136	0	0	0
100044935	RIVERDALE	GA		11/19/2020		650	0	0	0	0	0	0	650	650	0	0	0
100044940	GEISMAR	LA		11/19/2020		1,554	0	0	0	0	0	0	1,554	1,554	0	0	0
100044946	LITHONIA	GA		11/19/2020		143	0	0	0	0	0	0	143	143	0	0	0
100044949	SCHAUMBURG	IL		11/19/2020		888	0	0	0	0	0	0	888	888	0	0	0
100044951	HOLLYWOOD	FL		11/19/2020		816	0	0	0	0	0	0	816	816	0	0	0
100044952	OKLAHOMA CITY	OK		11/19/2020		1,005	0	0	0	0	0	0	1,005	1,005	0	0	0
100044955	KENNESAW	GA		11/19/2020		1,255	0	0	0	0	0	0	1,255	1,255	0	0	0
100044960	SILER CITY	NC		11/19/2020		964	0	0	0	0	0	0	964	964	0	0	0
100044962	LANCASTER	TX		11/19/2020		724	0	0	0	0	0	0	724	724	0	0	0
100044972	BALTIMORE	MD		11/19/2020		3,382	0	0	0	0	0	0	3,382	3,382	0	0	0
100044973	NATIONAL CITY	CA		11/19/2020		3,483	0	0	0	0	0	0	3,483	3,483	0	0	0
100045285	FLINT	MI		11/25/2020		117	0	0	0	0	0	0	117	117	0	0	0
100045286	SHARON	MA		11/25/2020		2,657	0	0	0	0	0	0	2,657	2,657	0	0	0
100045290	CHIEFLAND	FL		11/25/2020		84	0	0	0	0	0	0	84	84	0	0	0
100045291	MONUMENT	CO		11/25/2020		960	0	0	0	0	0	0	960	960	0	0	0
100045293	PHILADELPHIA	PA		11/25/2020		651	0	0	0	0	0	0	651	651	0	0	0
100045294	CHINQUAPIN	NC		11/25/2020		741	0	0	0	0	0	0	741	741	0	0	0
100045297	BATTLE GROUND	WA		11/25/2020		418	0	0	0	0	0	0	418	418	0	0	0
100045306	KEYPORT	NJ		11/25/2020		966	0	0	0	0	0	0	966	966	0	0	0
100045321	AKRON	OH		11/25/2020		247	0	0	0	0	0	0	247	247	0	0	0
100045323	BALTIMORE	MD		11/25/2020		644	0	0	0	0	0	0	644	644	0	0	0
100045327	MOUNT MORRIS	MI		11/25/2020		381	0	0	0	0	0	0	381	381	0	0	0
100045332	DETROIT	MI		11/25/2020		501	0	0	0	0	0	0	501	501	0	0	0
100045333	SPRINGFIELD	OH		11/25/2020		234	0	0	0	0	0	0	234	234	0	0	0
100045335	WINLOCK	WA		11/25/2020		165	0	0	0	0	0	0	165	165	0	0	0
100045343	YPSILANTI	MI		11/25/2020		936	0	0	0	0	0	0	936	936	0	0	0
100045346	COLLIERVILLE	TN		11/25/2020		1,008	0	0	0	0	0	0	1,008	1,008	0	0	0
100045348	CHATSWORTH	GA		11/25/2020		976	0	0	0	0	0	0	976	976	0	0	0
100045352	MYRTLE BEACH	SC		11/25/2020		725	0	0	0	0	0	0	725	725	0	0	0
100045353	HOUMA	LA		11/25/2020		1,225	0	0	0	0	0	0	1,225	1,225	0	0	0
100045354	ROMULUS	MI		11/25/2020		1,616	0	0	0	0	0	0	1,616	1,616	0	0	0
100045355	ALEXANDRIA	VA		11/25/2020		912	0	0	0	0	0	0	912	912	0	0	0
100045357	KINGSPORT	TN		11/25/2020		1,984	0	0	0	0	0	0	1,984	1,984	0	0	0
100045361	PROVO	UT		11/25/2020		525	0	0	0	0	0	0	525	525	0	0	0
100045364	WINSTON SALEM	NC		11/25/2020		354	0	0	0	0	0	0	354	354	0	0	0
100045374	LOS ANGELES	CA		11/25/2020		2,377	0	0	0	0	0	0	2,377	2,377	0	0	0
100045387	JACKSONVILLE	FL		11/25/2020		127	0	0	0	0	0	0	127	127	0	0	0
100045388	RICHMOND	CA		11/25/2020		2,309	0	0	0	0	0	0	2,309	2,309	0	0	0
100045393	LOS ALAMITOS	CA		11/25/2020		5,586	0	0	0	0	0	0	5,586	5,586	0	0	0
100045396	LONG ISLAND CITY	NY		11/25/2020		7,412	0	0	0	0	0	0	7,412	7,412	0	0	0
100045407	HARVEY	LA		11/25/2020		320	0	0	0	0	0	0	320	320	0	0	0
100045410	CASSELBERRY	FL		11/25/2020		737	0	0	0	0	0	0	737	737	0	0	0
100045413	MOUNT AIRY	NC		11/25/2020		467	0	0	0	0	0	0	467	467	0	0	0
100045415	JOHNSON CITY	NY		11/25/2020		967	0	0	0	0	0	0	967	967	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045419	HOYT	KS		11/25/2020		534	0	0	0	0	0	0	534	534	0	0	0
100045420	LOS ANGELES	CA		11/25/2020		1,554	0	0	0	0	0	0	1,554	1,554	0	0	0
100045778	RINCON	GA		11/25/2020		1,254	0	0	0	0	0	0	1,254	1,254	0	0	0
100045780	MIDDLETOWN	MD		11/25/2020		2,851	0	0	0	0	0	0	2,851	2,851	0	0	0
100045783	HARRISBURG	NC		11/25/2020		728	0	0	0	0	0	0	728	728	0	0	0
100045785	SPRING	TX		11/25/2020		343	0	0	0	0	0	0	343	343	0	0	0
100045786	RUBY	SC		11/25/2020		114	0	0	0	0	0	0	114	114	0	0	0
100045791	LAKESIDE	CA		11/25/2020		1,183	0	0	0	0	0	0	1,183	1,183	0	0	0
100045798	ATLANTA	GA		11/25/2020		388	0	0	0	0	0	0	388	388	0	0	0
100045799	BOCA RATON	FL		11/25/2020		683	0	0	0	0	0	0	683	683	0	0	0
100045804	LEWIS CENTER	OH		11/25/2020		244	0	0	0	0	0	0	244	244	0	0	0
100045805	EASTOVER	SC		11/25/2020		1,881	0	0	0	0	0	0	1,881	1,881	0	0	0
100045807	TAUNTON	MA		11/25/2020		575	0	0	0	0	0	0	575	575	0	0	0
100045810	CHICAGO	IL		11/25/2020		590	0	0	0	0	0	0	590	590	0	0	0
100045812	MONROE	NJ		11/25/2020		3,203	0	0	0	0	0	0	3,203	3,203	0	0	0
100045816	ATLANTA	GA		11/25/2020		280	0	0	0	0	0	0	280	280	0	0	0
100045821	MERRILLVILLE	IN		11/25/2020		814	0	0	0	0	0	0	814	814	0	0	0
100045824	MCKINNEY	TX		11/25/2020		1,002	0	0	0	0	0	0	1,002	1,002	0	0	0
100045825	ELGIN	IL		11/25/2020		750	0	0	0	0	0	0	750	750	0	0	0
100045827	LEXINGTON PARK	MD		11/25/2020		479	0	0	0	0	0	0	479	479	0	0	0
100045836	HORTON	MI		11/25/2020		819	0	0	0	0	0	0	819	819	0	0	0
100045842	PALM COAST	FL		11/25/2020		232	0	0	0	0	0	0	232	232	0	0	0
100045844	FORT MYERS	FL		11/25/2020		327	0	0	0	0	0	0	327	327	0	0	0
100045845	BAY SHORE	NY		11/25/2020		1,007	0	0	0	0	0	0	1,007	1,007	0	0	0
100045847	LEVITTOWN	NY		11/25/2020		4,231	0	0	0	0	0	0	4,231	4,231	0	0	0
100045848	FAIRFIELD	PA		11/25/2020		463	0	0	0	0	0	0	463	463	0	0	0
100045849	PONTIAC	MI		11/25/2020		1,049	0	0	0	0	0	0	1,049	1,049	0	0	0
100045851	BAYTOWN	TX		11/25/2020		483	0	0	0	0	0	0	483	483	0	0	0
100045853	ST. LOUIS	MO		11/25/2020		1,699	0	0	0	0	0	0	1,699	1,699	0	0	0
100045854	DERRY	NH		11/25/2020		599	0	0	0	0	0	0	599	599	0	0	0
100045856	WAYZATA	MN		11/25/2020		2,983	0	0	0	0	0	0	2,983	2,983	0	0	0
100045860	MAPLE HEIGHTS	OH		11/25/2020		1,053	0	0	0	0	0	0	1,053	1,053	0	0	0
100045861	PHILADELPHIA	PA		11/25/2020		1,690	0	0	0	0	0	0	1,690	1,690	0	0	0
100045863	OKC	OK		11/25/2020		433	0	0	0	0	0	0	433	433	0	0	0
100045864	SUMTER	SC		11/25/2020		610	0	0	0	0	0	0	610	610	0	0	0
100045866	PHILADELPHIA	PA		11/25/2020		308	0	0	0	0	0	0	308	308	0	0	0
100045871	FONTANA	CA		11/25/2020		1,229	0	0	0	0	0	0	1,229	1,229	0	0	0
100045875	PENSACOLA	FL		11/25/2020		131	0	0	0	0	0	0	131	131	0	0	0
100045877	SAINT MATTHEWS	SC		11/25/2020		267	0	0	0	0	0	0	267	267	0	0	0
100045878	GREENVILLE	SC		11/25/2020		173	0	0	0	0	0	0	173	173	0	0	0
100045881	MONTICELLO	KY		11/25/2020		115	0	0	0	0	0	0	115	115	0	0	0
100046216	SEABROOK	SC		11/25/2020		671	0	0	0	0	0	0	671	671	0	0	0
100046218	OREGON	OH		11/25/2020		656	0	0	0	0	0	0	656	656	0	0	0
100046222	SPRING	TX		11/25/2020		1,407	0	0	0	0	0	0	1,407	1,407	0	0	0
100046223	MISSION VIEJO	CA		11/25/2020		941	0	0	0	0	0	0	941	941	0	0	0
100046227	ROSEVILLE	CA		11/25/2020		1,241	0	0	0	0	0	0	1,241	1,241	0	0	0
100046229	SPRINGFIELD	OH		11/25/2020		103	0	0	0	0	0	0	103	103	0	0	0
100046230	WATERTOWN	WI		11/25/2020		1,068	0	0	0	0	0	0	1,068	1,068	0	0	0
100046237	MYRTLE BEACH	SC		11/25/2020		223	0	0	0	0	0	0	223	223	0	0	0
100046238	HOLLYWOOD	FL		11/25/2020		3,427	0	0	0	0	0	0	3,427	3,427	0	0	0
100046240	ORLAND PARK	IL		11/25/2020		600	0	0	0	0	0	0	600	600	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046242	SPRING LAKE	NC		11/25/2020		861	0	0	0	0	0	0	861	861	0	0	0
100046243	LAUREL	MD		11/25/2020		1,238	0	0	0	0	0	0	1,238	1,238	0	0	0
100046245	LOUISVILLE	KY		11/25/2020		401	0	0	0	0	0	0	401	401	0	0	0
100046247	STATEN ISLAND	NY		11/25/2020		1,982	0	0	0	0	0	0	1,982	1,982	0	0	0
100046249	SHOREWOOD	IL		11/25/2020		1,717	0	0	0	0	0	0	1,717	1,717	0	0	0
100046250	PARLIN	NJ		11/25/2020		1,182	0	0	0	0	0	0	1,182	1,182	0	0	0
100046253	EUSTIS	FL		11/25/2020		266	0	0	0	0	0	0	266	266	0	0	0
100046256	GREER	SC		11/25/2020		151	0	0	0	0	0	0	151	151	0	0	0
100046258	NORTH	SC		11/25/2020		456	0	0	0	0	0	0	456	456	0	0	0
100046259	COATESVILLE	PA		11/25/2020		752	0	0	0	0	0	0	752	752	0	0	0
100046261	ALBUQUERQUE	NM		11/25/2020		803	0	0	0	0	0	0	803	803	0	0	0
100046262	PHILADELPHIA	PA		11/25/2020		448	0	0	0	0	0	0	448	448	0	0	0
100046263	ELSBERRY	MO		11/25/2020		484	0	0	0	0	0	0	484	484	0	0	0
100046267	ALBUQUERQUE	NM		11/25/2020		694	0	0	0	0	0	0	694	694	0	0	0
100046273	EAST PETERSBURG	PA		11/25/2020		329	0	0	0	0	0	0	329	329	0	0	0
100046274	BATTLE CREEK	MI		11/25/2020		802	0	0	0	0	0	0	802	802	0	0	0
100046276	BIRMINGHAM	AL		11/25/2020		904	0	0	0	0	0	0	904	904	0	0	0
100046277	GARRETTSVILLE	OH		11/25/2020		1,951	0	0	0	0	0	0	1,951	1,951	0	0	0
100046278	FORT WORTH	TX		11/25/2020		1,657	0	0	0	0	0	0	1,657	1,657	0	0	0
100046280	SOUTH OZONE PARK	NY		11/25/2020		2,207	0	0	0	0	0	0	2,207	2,207	0	0	0
100046284	BELOIT	WI		11/25/2020		345	0	0	0	0	0	0	345	345	0	0	0
100046285	PLANO	TX		11/25/2020		348	0	0	0	0	0	0	348	348	0	0	0
100046286	LYNWOOD	CA		11/25/2020		4,897	0	0	0	0	0	0	4,897	4,897	0	0	0
100046287	FORT WAYNE	IN		11/25/2020		71	0	0	0	0	0	0	71	71	0	0	0
100046289	SARASOTA	FL		11/25/2020		2,938	0	0	0	0	0	0	2,938	2,938	0	0	0
100046292	PENNSAUKEN	NJ		11/25/2020		898	0	0	0	0	0	0	898	898	0	0	0
100046293	LITHONIA	GA		11/25/2020		1,095	0	0	0	0	0	0	1,095	1,095	0	0	0
100046294	OLATHE	KS		11/25/2020		878	0	0	0	0	0	0	878	878	0	0	0
100046296	LAS VEGAS	NV		11/25/2020		1,878	0	0	0	0	0	0	1,878	1,878	0	0	0
100046615	ERIN	NY		11/25/2020		455	0	0	0	0	0	0	455	455	0	0	0
100046617	WILMINGTON	NC		11/25/2020		1,634	0	0	0	0	0	0	1,634	1,634	0	0	0
100046625	THREE RIVERS	TX		11/25/2020		72	0	0	0	0	0	0	72	72	0	0	0
100046626	COATESVILLE	PA		11/25/2020		543	0	0	0	0	0	0	543	543	0	0	0
100046627	SUNBURY	PA		11/25/2020		380	0	0	0	0	0	0	380	380	0	0	0
100046628	DECATUR	TN		11/25/2020		1,459	0	0	0	0	0	0	1,459	1,459	0	0	0
100046629	ATLANTA	GA		11/25/2020		156	0	0	0	0	0	0	156	156	0	0	0
100046631	MERRICK	NY		11/25/2020		2,656	0	0	0	0	0	0	2,656	2,656	0	0	0
100046632	CLEVELAND	OH		11/25/2020		1,285	0	0	0	0	0	0	1,285	1,285	0	0	0
100046633	NORFOLK	VA		11/25/2020		463	0	0	0	0	0	0	463	463	0	0	0
100046639	SAN MATEO	FL		11/25/2020		335	0	0	0	0	0	0	335	335	0	0	0
100046640	BALTIMORE	MD		11/25/2020		1,659	0	0	0	0	0	0	1,659	1,659	0	0	0
100046641	DALLAS	TX		11/25/2020		3,270	0	0	0	0	0	0	3,270	3,270	0	0	0
100046643	STONEWALL	LA		11/25/2020		383	0	0	0	0	0	0	383	383	0	0	0
100046646	DAYTON	OH		11/25/2020		219	0	0	0	0	0	0	219	219	0	0	0
100046647	PITTSBURGH	PA		11/25/2020		472	0	0	0	0	0	0	472	472	0	0	0
100046650	MARKHAM	IL		11/25/2020		1,101	0	0	0	0	0	0	1,101	1,101	0	0	0
100046651	VALENCIA	CA		11/25/2020		2,574	0	0	0	0	0	0	2,574	2,574	0	0	0
100046652	BOKOSHE	OK		11/25/2020		440	0	0	0	0	0	0	440	440	0	0	0
100046654	HAWTHORNE	CA		11/25/2020		1,285	0	0	0	0	0	0	1,285	1,285	0	0	0
100046657	BAKERSFIELD	CA		11/25/2020		871	0	0	0	0	0	0	871	871	0	0	0
100046661	JACKSONVILLE	FL		11/25/2020		159	0	0	0	0	0	0	159	159	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046664	MC CLOUD	CA		11/25/2020		1,460	0	0	0	0	0	0	1,460	1,460	0	0	0
100046665	MONTGOMERY	AL		11/25/2020		597	0	0	0	0	0	0	597	597	0	0	0
100046666	COLUMBUS	OH		11/25/2020		851	0	0	0	0	0	0	851	851	0	0	0
100046669	RICHMOND	KY		11/25/2020		2,868	0	0	0	0	0	0	2,868	2,868	0	0	0
100046672	ALGONQUIN	IL		11/25/2020		2,118	0	0	0	0	0	0	2,118	2,118	0	0	0
100046675	KINGMAN	AZ		11/25/2020		1,011	0	0	0	0	0	0	1,011	1,011	0	0	0
100046681	FLORENCE	SC		11/25/2020		1,725	0	0	0	0	0	0	1,725	1,725	0	0	0
100046684	BAY CITY	MI		11/25/2020		765	0	0	0	0	0	0	765	765	0	0	0
100046687	HOWARD CITY	MI		11/25/2020		300	0	0	0	0	0	0	300	300	0	0	0
100046689	WINSTON SALEM	NC		11/25/2020		142	0	0	0	0	0	0	142	142	0	0	0
100046690	FORT WORTH	TX		11/25/2020		120	0	0	0	0	0	0	120	120	0	0	0
100046691	CASCADE	VA		11/25/2020		533	0	0	0	0	0	0	533	533	0	0	0
100046708	HARTFORD	CT		11/20/2020		1,851	0	0	0	0	0	0	1,851	1,851	0	0	0
100046862	INDIANAPOLIS	IN		11/20/2020		660	0	0	0	0	0	0	660	660	0	0	0
100046901	MILFORD	PA		11/20/2020		309	0	0	0	0	0	0	309	309	0	0	0
100046963	GARDEN CITY	MI		11/20/2020		189	0	0	0	0	0	0	189	189	0	0	0
100046969	LOCUST GROVE	OK		11/20/2020		279	0	0	0	0	0	0	279	279	0	0	0
100046986	ELWOOD	IN		11/20/2020		84	0	0	0	0	0	0	84	84	0	0	0
100047000	BRUNSWICK	GA		11/20/2020		875	0	0	0	0	0	0	875	875	0	0	0
100047005	PITTSBURGH	PA		11/20/2020		451	0	0	0	0	0	0	451	451	0	0	0
100047775	ARLINGTON	TX		11/20/2020		1,036	0	0	0	0	0	0	1,036	1,036	0	0	0
100047777	STAFFORD	TX		11/20/2020		544	0	0	0	0	0	0	544	544	0	0	0
100047778	PALATINE	IL		11/20/2020		606	0	0	0	0	0	0	606	606	0	0	0
100047785	HARRISON	AR		11/20/2020		2,829	0	0	0	0	0	0	2,829	2,829	0	0	0
100047787	CARMICHAEL	CA		11/20/2020		3,077	0	0	0	0	0	0	3,077	3,077	0	0	0
100047792	HOLLYWOOD	FL		11/20/2020		988	0	0	0	0	0	0	988	988	0	0	0
100047793	AVON PARK	FL		11/20/2020		459	0	0	0	0	0	0	459	459	0	0	0
100047803	CHICAGO	IL		11/20/2020		378	0	0	0	0	0	0	378	378	0	0	0
100047805	MOUNT PLEASANT	PA		11/20/2020		298	0	0	0	0	0	0	298	298	0	0	0
100047813	MATHER	CA		11/20/2020		897	0	0	0	0	0	0	897	897	0	0	0
100047822	AMELIA	OH		11/20/2020		465	0	0	0	0	0	0	465	465	0	0	0
100047824	CORONA	CA		11/20/2020		1,171	0	0	0	0	0	0	1,171	1,171	0	0	0
100047825	CHICAGO	IL		11/20/2020		812	0	0	0	0	0	0	812	812	0	0	0
100047838	EAST HAMPTON	NY		11/20/2020		3,309	0	0	0	0	0	0	3,309	3,309	0	0	0
100047839	OAKLEY	CA		11/20/2020		1,205	0	0	0	0	0	0	1,205	1,205	0	0	0
100047843	LAS VEGAS	NV		11/20/2020		513	0	0	0	0	0	0	513	513	0	0	0
100047855	SAINT LOUIS	MO		11/20/2020		597	0	0	0	0	0	0	597	597	0	0	0
100047856	FORT MYERS	FL		11/20/2020		574	0	0	0	0	0	0	574	574	0	0	0
100047858	LA MESA	CA		11/20/2020		672	0	0	0	0	0	0	672	672	0	0	0
100047861	SAN DIEGO	CA		11/20/2020		911	0	0	0	0	0	0	911	911	0	0	0
100047862	PLEASANT VALLEY	NY		11/20/2020		752	0	0	0	0	0	0	752	752	0	0	0
100047864	TEMECULA	CA		11/20/2020		1,026	0	0	0	0	0	0	1,026	1,026	0	0	0
100047865	OLMSTED FALLS	OH		11/20/2020		1,101	0	0	0	0	0	0	1,101	1,101	0	0	0
100047872	HOMESTEAD	FL		11/20/2020		750	0	0	0	0	0	0	750	750	0	0	0
100047878	OLNEY	MD		11/20/2020		1,980	0	0	0	0	0	0	1,980	1,980	0	0	0
100047884	CARY	IL		11/20/2020		859	0	0	0	0	0	0	859	859	0	0	0
100047885	LAS VEGAS	NV		11/20/2020		618	0	0	0	0	0	0	618	618	0	0	0
100047887	APPLETON	WI		11/20/2020		353	0	0	0	0	0	0	353	353	0	0	0
100047893	SHAKOPEE	MN		11/20/2020		336	0	0	0	0	0	0	336	336	0	0	0
100047894	HAGERSTOWN	MD		11/20/2020		608	0	0	0	0	0	0	608	608	0	0	0
100047896	PANORAMA CITY	CA		11/20/2020		1,136	0	0	0	0	0	0	1,136	1,136	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047906	SAUGUS	MA		11/20/2020		1,293	0	0	0	0	0	0	1,293	1,293	0	0	0
100047915	DARIEN	IL		11/20/2020		2,504	0	0	0	0	0	0	2,504	2,504	0	0	0
100047916	RALEIGH	NC		11/20/2020		1,308	0	0	0	0	0	0	1,308	1,308	0	0	0
100047919	BROOKLYN	NY		11/20/2020		1,115	0	0	0	0	0	0	1,115	1,115	0	0	0
100047924	FOWLERVILLE	MI		11/20/2020		800	0	0	0	0	0	0	800	800	0	0	0
100047926	POMPANO BEACH	FL		11/20/2020		2,924	0	0	0	0	0	0	2,924	2,924	0	0	0
100047931	BURLINGTON	IA		11/20/2020		754	0	0	0	0	0	0	754	754	0	0	0
100047935	LAWRENCEVILLE	GA		11/20/2020		889	0	0	0	0	0	0	889	889	0	0	0
100047938	IONIA	MI		11/20/2020		890	0	0	0	0	0	0	890	890	0	0	0
100047939	DUNDEE	IL		11/20/2020		886	0	0	0	0	0	0	886	886	0	0	0
100047944	LAS VEGAS	NV		11/20/2020		647	0	0	0	0	0	0	647	647	0	0	0
100047947	HILLSBOROUGH	NJ		11/20/2020		2,515	0	0	0	0	0	0	2,515	2,515	0	0	0
100048998	VIRGINIA BEACH	VA		11/20/2020		1,670	0	0	0	0	0	0	1,670	1,670	0	0	0
100049002	DELRAY BEACH	FL		11/20/2020		1,684	0	0	0	0	0	0	1,684	1,684	0	0	0
100049007	VANCOUVER	WA		11/20/2020		7,448	0	0	0	0	0	0	7,448	7,448	0	0	0
100049009	WOODBRIDGE	VA		11/20/2020		4,545	0	0	0	0	0	0	4,545	4,545	0	0	0
100049014	HUNTINGTON PARK	CA		11/20/2020		2,507	0	0	0	0	0	0	2,507	2,507	0	0	0
100049015	TITUSVILLE	FL		11/20/2020		1,089	0	0	0	0	0	0	1,089	1,089	0	0	0
100049024	ONTARIO	CA		11/20/2020		1,129	0	0	0	0	0	0	1,129	1,129	0	0	0
100049025	CHICAGO	IL		11/20/2020		941	0	0	0	0	0	0	941	941	0	0	0
100049027	OKEECHOBEE	FL		11/20/2020		632	0	0	0	0	0	0	632	632	0	0	0
100049031	TACOMA	WA		11/20/2020		1,037	0	0	0	0	0	0	1,037	1,037	0	0	0
100049033	CHICAGO	IL		11/20/2020		2,240	0	0	0	0	0	0	2,240	2,240	0	0	0
100049038	PHOENIX	AZ		11/20/2020		661	0	0	0	0	0	0	661	661	0	0	0
100049039	MIAMI	FL		11/20/2020		3,487	0	0	0	0	0	0	3,487	3,487	0	0	0
100049045	SANTA ANA	CA		11/20/2020		1,486	0	0	0	0	0	0	1,486	1,486	0	0	0
100049047	CAPITOL HEIGHTS	MD		11/20/2020		577	0	0	0	0	0	0	577	577	0	0	0
100049051	JOHNSON CITY	TN		11/20/2020		1,140	0	0	0	0	0	0	1,140	1,140	0	0	0
100049054	KANSAS CITY	KS		11/20/2020		1,847	0	0	0	0	0	0	1,847	1,847	0	0	0
100049058	LODI	CA		11/20/2020		1,369	0	0	0	0	0	0	1,369	1,369	0	0	0
100049062	FOREST HILLS	NY		11/20/2020		3,890	0	0	0	0	0	0	3,890	3,890	0	0	0
100049064	LAKE WORTH	FL		11/20/2020		1,148	0	0	0	0	0	0	1,148	1,148	0	0	0
100049066	BALDWIN PARK	CA		11/20/2020		2,029	0	0	0	0	0	0	2,029	2,029	0	0	0
100049074	HESPERIA	CA		11/20/2020		435	0	0	0	0	0	0	435	435	0	0	0
100049077	NORTHFIELD	OH		11/20/2020		1,084	0	0	0	0	0	0	1,084	1,084	0	0	0
100049084	OCALA	FL		11/20/2020		1,470	0	0	0	0	0	0	1,470	1,470	0	0	0
100049088	SAN TAN VALLEY	AZ		11/20/2020		805	0	0	0	0	0	0	805	805	0	0	0
100049089	EDGEWATER	MD		11/20/2020		1,805	0	0	0	0	0	0	1,805	1,805	0	0	0
100049090	LA MIRADA	CA		11/20/2020		1,541	0	0	0	0	0	0	1,541	1,541	0	0	0
100049094	SACRAMENTO	CA		11/20/2020		532	0	0	0	0	0	0	532	532	0	0	0
100049095	MIAMI	FL		11/20/2020		966	0	0	0	0	0	0	966	966	0	0	0
100049102	COOLBAUGH	PA		11/20/2020		962	0	0	0	0	0	0	962	962	0	0	0
100049103	ROCK HILL	NY		11/20/2020		634	0	0	0	0	0	0	634	634	0	0	0
100049104	LOWELL	MA		11/20/2020		1,041	0	0	0	0	0	0	1,041	1,041	0	0	0
100049105	VAN NUYS	CA		11/20/2020		1,526	0	0	0	0	0	0	1,526	1,526	0	0	0
100049106	WARRINGTON	PA		11/20/2020		3,962	0	0	0	0	0	0	3,962	3,962	0	0	0
100049112	HIALEAH	FL		11/20/2020		1,362	0	0	0	0	0	0	1,362	1,362	0	0	0
100049115	VALLEY SPRINGS	CA		11/20/2020		1,473	0	0	0	0	0	0	1,473	1,473	0	0	0
100049116	HILLSBORO	OR		11/20/2020		254	0	0	0	0	0	0	254	254	0	0	0
100049119	STATEN ISLAND	NY		11/20/2020		2,962	0	0	0	0	0	0	2,962	2,962	0	0	0
100049121	MIAMI	FL		11/20/2020		1,274	0	0	0	0	0	0	1,274	1,274	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049122	DURANGO	CO		11/20/2020		1,139	0	0	0	0	0	0	1,139	1,139	0	0	0
100049125	FRESNO	CA		11/20/2020		3,518	0	0	0	0	0	0	3,518	3,518	0	0	0
100049127	WOLCOTT	CT		11/20/2020		725	0	0	0	0	0	0	725	725	0	0	0
100049131	HAYWARD	CA		11/20/2020		1,677	0	0	0	0	0	0	1,677	1,677	0	0	0
100049137	CANTON	MI		11/20/2020		596	0	0	0	0	0	0	596	596	0	0	0
100049145	CENTRAL ISLIP	NY		11/20/2020		1,375	0	0	0	0	0	0	1,375	1,375	0	0	0
100049147	GLENDALE	AZ		11/20/2020		1,143	0	0	0	0	0	0	1,143	1,143	0	0	0
100049635	WINFIELD	WV		11/20/2020		488	0	0	0	0	0	0	488	488	0	0	0
100049638	CHICAGO	IL		11/20/2020		1,027	0	0	0	0	0	0	1,027	1,027	0	0	0
100049642	ALLEN PARK	MI		11/20/2020		2,005	0	0	0	0	0	0	2,005	2,005	0	0	0
100049652	TUCSON	AZ		11/20/2020		832	0	0	0	0	0	0	832	832	0	0	0
100049654	SAN ANTONIO	TX		11/20/2020		336	0	0	0	0	0	0	336	336	0	0	0
100049656	BROOKLYN	NY		11/20/2020		1,551	0	0	0	0	0	0	1,551	1,551	0	0	0
100049659	FISHERS	IN		11/20/2020		448	0	0	0	0	0	0	448	448	0	0	0
100049661	TAMPA	FL		11/20/2020		339	0	0	0	0	0	0	339	339	0	0	0
100049665	HARVEY	IL		11/20/2020		467	0	0	0	0	0	0	467	467	0	0	0
100049667	AUGUSTA	GA		11/20/2020		306	0	0	0	0	0	0	306	306	0	0	0
100049668	SUTTER	CA		11/20/2020		383	0	0	0	0	0	0	383	383	0	0	0
100049669	MIAMI	FL		11/20/2020		256	0	0	0	0	0	0	256	256	0	0	0
100049673	MIAMI	FL		11/20/2020		1,186	0	0	0	0	0	0	1,186	1,186	0	0	0
100049674	SHANNON	NC		11/20/2020		1,872	0	0	0	0	0	0	1,872	1,872	0	0	0
100049686	MAKAWAO	HI		11/20/2020		1,995	0	0	0	0	0	0	1,995	1,995	0	0	0
100049687	GRAHAM	WA		11/20/2020		847	0	0	0	0	0	0	847	847	0	0	0
100049688	CLINTON	CT		11/20/2020		1,841	0	0	0	0	0	0	1,841	1,841	0	0	0
100049691	RIALTO	CA		11/20/2020		1,770	0	0	0	0	0	0	1,770	1,770	0	0	0
100049692	MORENO VALLEY	CA		11/20/2020		1,300	0	0	0	0	0	0	1,300	1,300	0	0	0
100049693	LOS ANGELES	CA		11/20/2020		1,217	0	0	0	0	0	0	1,217	1,217	0	0	0
100049705	BROOKLYN	NY		11/20/2020		1,883	0	0	0	0	0	0	1,883	1,883	0	0	0
100049711	CHARLOTTE	NC		11/20/2020		1,874	0	0	0	0	0	0	1,874	1,874	0	0	0
100049716	GARDEN GROVE	CA		11/20/2020		1,821	0	0	0	0	0	0	1,821	1,821	0	0	0
100049717	PARKER	AZ		11/20/2020		2,743	0	0	0	0	0	0	2,743	2,743	0	0	0
100049719	CHICAGO	IL		11/20/2020		716	0	0	0	0	0	0	716	716	0	0	0
100049725	HENDERSON	NV		11/20/2020		17,732	0	0	0	0	0	0	17,732	17,732	0	0	0
100049741	LOS ANGELES	CA		11/20/2020		2,235	0	0	0	0	0	0	2,235	2,235	0	0	0
100049749	RICHMOND	CA		11/20/2020		1,483	0	0	0	0	0	0	1,483	1,483	0	0	0
100049750	TAMPA	FL		11/20/2020		712	0	0	0	0	0	0	712	712	0	0	0
100049751	NASHUA	NH		11/20/2020		984	0	0	0	0	0	0	984	984	0	0	0
100049756	SACRAMENTO	CA		11/20/2020		1,114	0	0	0	0	0	0	1,114	1,114	0	0	0
100049757	POMONA	CA		11/20/2020		1,397	0	0	0	0	0	0	1,397	1,397	0	0	0
100049759	INGLEWOOD	CA		11/20/2020		1,864	0	0	0	0	0	0	1,864	1,864	0	0	0
100049760	DEERFIELD BEACH	FL		11/20/2020		830	0	0	0	0	0	0	830	830	0	0	0
100049762	RICHMOND	VA		11/20/2020		1,740	0	0	0	0	0	0	1,740	1,740	0	0	0
100049763	TACOMA	WA		11/20/2020		729	0	0	0	0	0	0	729	729	0	0	0
100049764	WATSONVILLE	CA		11/20/2020		1,575	0	0	0	0	0	0	1,575	1,575	0	0	0
100049765	MINNEAPOLIS	MN		11/20/2020		1,646	0	0	0	0	0	0	1,646	1,646	0	0	0
100049769	WHITTIER	CA		11/20/2020		3,032	0	0	0	0	0	0	3,032	3,032	0	0	0
100049774	STATEN ISLAND	NY		11/20/2020		779	0	0	0	0	0	0	779	779	0	0	0
100049780	SILVER SPRING	MD		11/20/2020		932	0	0	0	0	0	0	932	932	0	0	0
100049781	CHICAGO	IL		11/20/2020		1,002	0	0	0	0	0	0	1,002	1,002	0	0	0
100049793	LAS VEGAS	NV		11/20/2020		5,352	0	0	0	0	0	0	5,352	5,352	0	0	0
100049802	CUTLER BAY	FL		11/20/2020		911	0	0	0	0	0	0	911	911	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050335	BELLEVUE	NE		11/20/2020		260	0	0	0	0	0	0	260	260	0	0	0
100050341	PORTERVILLE	CA		11/20/2020		1,193	0	0	0	0	0	0	1,193	1,193	0	0	0
100050345	PEABODY	MA		11/20/2020		1,059	0	0	0	0	0	0	1,059	1,059	0	0	0
100050347	SICKLERVILLE	NJ		11/20/2020		778	0	0	0	0	0	0	778	778	0	0	0
100050348	WASHINGTON	PA		11/20/2020		454	0	0	0	0	0	0	454	454	0	0	0
100050354	OVERLAND PARK	KS		11/20/2020		2,651	0	0	0	0	0	0	2,651	2,651	0	0	0
100050356	NORTH CHARLESTON	SC		11/20/2020		1,378	0	0	0	0	0	0	1,378	1,378	0	0	0
100050357	ELIZABETH	NJ		11/20/2020		3,000	0	0	0	0	0	0	3,000	3,000	0	0	0
100050359	INGLEWOOD	CA		11/20/2020		1,693	0	0	0	0	0	0	1,693	1,693	0	0	0
100050360	PHOENIX	AZ		11/20/2020		1,485	0	0	0	0	0	0	1,485	1,485	0	0	0
100050362	BAY SHORE	NY		11/20/2020		2,617	0	0	0	0	0	0	2,617	2,617	0	0	0
100050376	RANDALLSTOWN	MD		11/20/2020		2,126	0	0	0	0	0	0	2,126	2,126	0	0	0
100050379	LEAGUE CITY	TX		11/20/2020		816	0	0	0	0	0	0	816	816	0	0	0
100057178	BRANFORD	CT		04/29/2021		553	0	0	0	0	0	0	553	553	0	0	0
100057179	HUNTINGTON BEACH	CA		04/29/2021		1,440	0	0	0	0	0	0	1,440	1,440	0	0	0
100057180	ORLANDO	FL		04/29/2021		75	0	0	0	0	0	0	75	75	0	0	0
100057182	ALTAVISTA	VA		04/29/2021		721	0	0	0	0	0	0	721	721	0	0	0
100057186	GALVESTON	TX		04/29/2021		20,960	0	0	0	0	0	0	20,960	20,960	0	0	0
100057188	KISSIMMEE	FL		04/29/2021		443	0	0	0	0	0	0	443	443	0	0	0
100057189	HEBER CITY	UT		04/29/2021		1,731	0	0	0	0	0	0	1,731	1,731	0	0	0
100057192	WINTER GARDEN	FL		04/29/2021		1,412	0	0	0	0	0	0	1,412	1,412	0	0	0
100057203	POWAY	CA		04/29/2021		4,298	0	0	0	0	0	0	4,298	4,298	0	0	0
100057204	NORTHBROOK	IL		04/29/2021		1,104	0	0	0	0	0	0	1,104	1,104	0	0	0
100057206	PHILADELPHIA	PA		04/29/2021		958	0	0	0	0	0	0	958	958	0	0	0
100057207	PHILADELPHIA	PA		04/29/2021		906	0	0	0	0	0	0	906	906	0	0	0
100057208	HIALEAH	FL		04/29/2021		1,481	0	0	0	0	0	0	1,481	1,481	0	0	0
100058407	BAKER	LA		06/01/2021		444	0	0	0	0	0	0	444	444	0	0	0
100058608	COVINGTON	GA		06/01/2021		1,350	0	0	0	0	0	0	1,350	1,350	0	0	0
100059355	ANNISTON	AL		06/01/2021		689	0	0	0	0	0	0	689	689	0	0	0
100059931	BALTIMORE	MD		06/01/2021		2,109	0	0	0	0	0	0	2,109	2,109	0	0	0
100061557	EUGENE	MO		07/01/2021		1,173	0	0	0	0	0	0	1,173	1,173	0	0	0
100061559	JACKSONVILLE	FL		07/01/2021		492	0	0	0	0	0	0	492	492	0	0	0
100061562	DUNDALK	MD		07/01/2021		1,015	0	0	0	0	0	0	1,015	1,015	0	0	0
100061584	OSWEGO	NY		07/01/2021		172	0	0	0	0	0	0	172	172	0	0	0
100061586	RIVERSIDE AREA	CA		07/01/2021		1,706	0	0	0	0	0	0	1,706	1,706	0	0	0
100061611	VERO BEACH	FL		07/01/2021		834	0	0	0	0	0	0	834	834	0	0	0
100061618	CRESTLINE	CA		07/01/2021		650	0	0	0	0	0	0	650	650	0	0	0
100061620	LAKEVIEW	OR		07/01/2021		1,062	0	0	0	0	0	0	1,062	1,062	0	0	0
100061638	FREMONT	OH		07/01/2021		960	0	0	0	0	0	0	960	960	0	0	0
100063481	CENTRALIA	MO		07/01/2021		614	0	0	0	0	0	0	614	614	0	0	0
100063496	POSEN	IL		07/01/2021		135	0	0	0	0	0	0	135	135	0	0	0
100063501	ROSWELL	GA		07/01/2021		1,554	0	0	0	0	0	0	1,554	1,554	0	0	0
100063553	CIRCLEVILLE	OH		07/01/2021		972	0	0	0	0	0	0	972	972	0	0	0
100063564	KISSIMMEE	FL		07/01/2021		834	0	0	0	0	0	0	834	834	0	0	0
100063572	PHILADELPHIA	PA		07/01/2021		1,656	0	0	0	0	0	0	1,656	1,656	0	0	0
100063603	MACON	GA		07/01/2021		735	0	0	0	0	0	0	735	735	0	0	0
100063606	CULLMAN	AL		07/01/2021		1,699	0	0	0	0	0	0	1,699	1,699	0	0	0
100063608	ALBANY	GA		07/01/2021		622	0	0	0	0	0	0	622	622	0	0	0
100063616	TROY	IL		07/01/2021		487	0	0	0	0	0	0	487	487	0	0	0
100063622	CENTREVILLE	MD		07/01/2021		881	0	0	0	0	0	0	881	881	0	0	0
100063627	WOLCOTT	NY		07/01/2021		597	0	0	0	0	0	0	597	597	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063647	HYATTSVILLE	MD		07/01/2021		1,573	0	0	0	0	0	0	1,573	1,573	0	0	0
100063656	HARRISON	OH		07/01/2021		522	0	0	0	0	0	0	522	522	0	0	0
100063665	LOUISVILLE	KY		07/01/2021		728	0	0	0	0	0	0	728	728	0	0	0
100063674	RIVERSIDE	IL		07/01/2021		1,127	0	0	0	0	0	0	1,127	1,127	0	0	0
100063688	LOUISVILLE	KY		07/01/2021		1,251	0	0	0	0	0	0	1,251	1,251	0	0	0
100063694	GREENVILLE	TX		07/01/2021		1,452	0	0	0	0	0	0	1,452	1,452	0	0	0
100063700	HOGANSVILLE	GA		07/01/2021		465	0	0	0	0	0	0	465	465	0	0	0
100063703	JOHNSTOWN	PA		07/01/2021		476	0	0	0	0	0	0	476	476	0	0	0
100063705	HAZEL CREST	IL		07/01/2021		665	0	0	0	0	0	0	665	665	0	0	0
100063710	MORGANTOWN	WV		07/01/2021		1,857	0	0	0	0	0	0	1,857	1,857	0	0	0
100063711	MERIDIAN	MS		07/01/2021		582	0	0	0	0	0	0	582	582	0	0	0
100063718	HUDSON	MA		07/01/2021		2,159	0	0	0	0	0	0	2,159	2,159	0	0	0
100063723	FLORENCE	SC		07/01/2021		3,306	0	0	0	0	0	0	3,306	3,306	0	0	0
100063724	MONROE	GA		07/01/2021		546	0	0	0	0	0	0	546	546	0	0	0
100063727	MIDDLETOWN	MD		07/01/2021		2,149	0	0	0	0	0	0	2,149	2,149	0	0	0
100063731	PHILADELPHIA	PA		07/01/2021		376	0	0	0	0	0	0	376	376	0	0	0
100063735	HOMESTEAD	FL		07/01/2021		1,026	0	0	0	0	0	0	1,026	1,026	0	0	0
100063738	DENTON	MD		07/01/2021		930	0	0	0	0	0	0	930	930	0	0	0
100063740	MARSHALL	MO		07/01/2021		761	0	0	0	0	0	0	761	761	0	0	0
100063744	ARGYLE	TX		07/01/2021		1,692	0	0	0	0	0	0	1,692	1,692	0	0	0
100063745	CORPUS CHRISTI	TX		07/01/2021		259	0	0	0	0	0	0	259	259	0	0	0
100063750	HARRISBURG	PA		07/01/2021		971	0	0	0	0	0	0	971	971	0	0	0
100063756	BOWLING GREEN	FL		07/01/2021		455	0	0	0	0	0	0	455	455	0	0	0
100063773	TOPEKA	KS		07/01/2021		593	0	0	0	0	0	0	593	593	0	0	0
100063779	CLINTON	MD		07/01/2021		1,984	0	0	0	0	0	0	1,984	1,984	0	0	0
100063780	BALTIMORE	MD		07/01/2021		530	0	0	0	0	0	0	530	530	0	0	0
100063792	JERSEY CITY	NJ		07/01/2021		2,741	0	0	0	0	0	0	2,741	2,741	0	0	0
100066234	CLINTON TOWNSHIP	MI		08/02/2021		1,226	0	0	0	0	0	0	1,226	1,226	0	0	0
100066246	VANCOUVER	WA		08/02/2021		2,480	0	0	0	0	0	0	2,480	2,480	0	0	0
100066250	CANDO	ND		08/02/2021		260	0	0	0	0	0	0	260	260	0	0	0
100066262	KAPOLEI	HI		08/02/2021		431	0	0	0	0	0	0	431	431	0	0	0
100066265	NORTH PORT	FL		08/02/2021		908	0	0	0	0	0	0	908	908	0	0	0
100066285	TAMPA	FL		08/02/2021		1,135	0	0	0	0	0	0	1,135	1,135	0	0	0
100066288	FORT DODGE	IA		08/02/2021		1,365	0	0	0	0	0	0	1,365	1,365	0	0	0
100066299	LONG BEACH	CA		08/02/2021		2,862	0	0	0	0	0	0	2,862	2,862	0	0	0
100066307	COUNCIL BLUFFS	IA		08/02/2021		743	0	0	0	0	0	0	743	743	0	0	0
100066319	BEACHWOOD	OH		08/02/2021		1,530	0	0	0	0	0	0	1,530	1,530	0	0	0
100066329	PHILADELPHIA	PA		08/02/2021		613	0	0	0	0	0	0	613	613	0	0	0
100066337	FORT OGLETHORPE	GA		08/02/2021		654	0	0	0	0	0	0	654	654	0	0	0
100066350	WINDSOR MILL	MD		08/02/2021		1,337	0	0	0	0	0	0	1,337	1,337	0	0	0
100066362	BUCKEYE	AZ		08/02/2021		2,467	0	0	0	0	0	0	2,467	2,467	0	0	0
100066380	RIVERDALE	MI		08/02/2021		538	0	0	0	0	0	0	538	538	0	0	0
100066397	WARRIORS MARK	PA		08/02/2021		1,169	0	0	0	0	0	0	1,169	1,169	0	0	0
100066408	LAKE CHARLES	LA		08/02/2021		284,913	0	0	0	0	0	0	284,913	284,913	0	0	0
100066414	TRAINER	PA		08/02/2021		792	0	0	0	0	0	0	792	792	0	0	0
100066419	BALTIMORE	MD		08/02/2021		356	0	0	0	0	0	0	356	356	0	0	0
100066426	SPARKS	NV		08/02/2021		1,192	0	0	0	0	0	0	1,192	1,192	0	0	0
100066428	LONGVIEW	TX		08/02/2021		988	0	0	0	0	0	0	988	988	0	0	0
100066430	WICHITA	KS		08/02/2021		1,026	0	0	0	0	0	0	1,026	1,026	0	0	0
100066458	SAN JACINTO	CA		08/02/2021		1,609	0	0	0	0	0	0	1,609	1,609	0	0	0
100066469	RICHMOND	VA		08/02/2021		1,220	0	0	0	0	0	0	1,220	1,220	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066478	MOSHEIM	TN		08/02/2021		916	0	0	0	0	0	0	916	916	0	0	0
100066510	GREELEY	CO		08/02/2021		849	0	0	0	0	0	0	849	849	0	0	0
100066515	JACKSON	AL		08/02/2021		1,268	0	0	0	0	0	0	1,268	1,268	0	0	0
100066534	PHENIX CITY	AL		08/02/2021		766	0	0	0	0	0	0	766	766	0	0	0
100066540	CINCINNATI	OH		08/02/2021		746	0	0	0	0	0	0	746	746	0	0	0
100066565	DENDRON	VA		08/02/2021		944	0	0	0	0	0	0	944	944	0	0	0
100066589	FLORENCE	AZ		08/02/2021		927	0	0	0	0	0	0	927	927	0	0	0
100066599	CORTLAND	NY		08/02/2021		684	0	0	0	0	0	0	684	684	0	0	0
100066602	DESTIN	FL		08/02/2021		1,690	0	0	0	0	0	0	1,690	1,690	0	0	0
100066615	MOBILE	AL		08/02/2021		1,042	0	0	0	0	0	0	1,042	1,042	0	0	0
100066618	BALTIMORE	MD		08/02/2021		1,001	0	0	0	0	0	0	1,001	1,001	0	0	0
100066620	WILLINGBORO	NJ		08/02/2021		407	0	0	0	0	0	0	407	407	0	0	0
100066625	HARRODSBURG	KY		08/02/2021		1,117	0	0	0	0	0	0	1,117	1,117	0	0	0
100066634	MAPLESVILLE	AL		08/02/2021		536	0	0	0	0	0	0	536	536	0	0	0
100066650	EAST LEROY	MI		08/02/2021		383	0	0	0	0	0	0	383	383	0	0	0
100066655	HAMBURG	NY		08/02/2021		1,114	0	0	0	0	0	0	1,114	1,114	0	0	0
100066657	FALL RIVER	MA		08/02/2021		967	0	0	0	0	0	0	967	967	0	0	0
100069175	PHARR	TX		09/01/2021		754	0	0	0	0	0	0	754	754	0	0	0
100069193	OMAHA	NE		09/01/2021		291	0	0	0	0	0	0	291	291	0	0	0
100069199	JASPER	IN		09/01/2021		659	0	0	0	0	0	0	659	659	0	0	0
100069200	PRATTSBURGH	NY		09/01/2021		263	0	0	0	0	0	0	263	263	0	0	0
100069201	FOREST HILL	MD		09/01/2021		1,395	0	0	0	0	0	0	1,395	1,395	0	0	0
100069225	INDEPENDENCE	MO		09/01/2021		380	0	0	0	0	0	0	380	380	0	0	0
100069238	MILFORD	OH		09/01/2021		864	0	0	0	0	0	0	864	864	0	0	0
100069248	SCHENECTADY	NY		09/01/2021		766	0	0	0	0	0	0	766	766	0	0	0
100069279	GREEN COVE SPRINGS	FL		09/01/2021		1,201	0	0	0	0	0	0	1,201	1,201	0	0	0
100069285	CHICAGO	IL		09/01/2021		736	0	0	0	0	0	0	736	736	0	0	0
100069287	FAYETTEVILLE	NC		09/01/2021		507	0	0	0	0	0	0	507	507	0	0	0
100069309	MONTGOMERY	AL		09/01/2021		603	0	0	0	0	0	0	603	603	0	0	0
100069324	SARANAC	NY		09/01/2021		313	0	0	0	0	0	0	313	313	0	0	0
100069325	LOUISVILLE	KY		09/01/2021		784	0	0	0	0	0	0	784	784	0	0	0
100069347	FLORRISANT	MO		09/01/2021		535	0	0	0	0	0	0	535	535	0	0	0
100069353	LAS VEGAS	NV		09/01/2021		1,201	0	0	0	0	0	0	1,201	1,201	0	0	0
100069361	WINNSBORO	LA		09/01/2021		1,245	0	0	0	0	0	0	1,245	1,245	0	0	0
100069376	ANTIOCH	TN		09/01/2021		959	0	0	0	0	0	0	959	959	0	0	0
100069379	CHARLEROI	PA		09/01/2021		746	0	0	0	0	0	0	746	746	0	0	0
100069382	COCOA	FL		09/01/2021		357	0	0	0	0	0	0	357	357	0	0	0
100069394	ODESSA	TX		09/01/2021		721	0	0	0	0	0	0	721	721	0	0	0
100069399	CLAYTON	NC		09/01/2021		1,316	0	0	0	0	0	0	1,316	1,316	0	0	0
100069401	GRAYLING	MI		09/01/2021		332	0	0	0	0	0	0	332	332	0	0	0
100069436	PHILADELPHIA	PA		09/01/2021		168	0	0	0	0	0	0	168	168	0	0	0
100069441	ELYRIA	OH		09/01/2021		495	0	0	0	0	0	0	495	495	0	0	0
100069450	TEMECULA	CA		09/01/2021		2,294	0	0	0	0	0	0	2,294	2,294	0	0	0
100069452	LAND O LAKES	FL		09/01/2021		1,934	0	0	0	0	0	0	1,934	1,934	0	0	0
100069463	LEABURG	OR		09/01/2021		1,637	0	0	0	0	0	0	1,637	1,637	0	0	0
100069469	KNOXVILLE	TN		09/01/2021		996	0	0	0	0	0	0	996	996	0	0	0
100069480	MCCORDSVILLE	IN		09/01/2021		1,764	0	0	0	0	0	0	1,764	1,764	0	0	0
100069490	BURLINGTON	IA		09/01/2021		422	0	0	0	0	0	0	422	422	0	0	0
100069536	HATTIEVILLE	AR		09/01/2021		800	0	0	0	0	0	0	800	800	0	0	0
100069538	JACKSONVILLE	FL		09/01/2021		187	0	0	0	0	0	0	187	187	0	0	0
100069549	SAUK VILLAGE	IL		09/01/2021		621	0	0	0	0	0	0	621	621	0	0	0

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100069551	TULARE	CA		09/01/2021		778	0	0	0	0	0	0	778	778	0	0	0
100069563	EAST STROUDSBURG	PA		09/01/2021		578	0	0	0	0	0	0	578	578	0	0	0
100069570	CANAL WINCHESTER	OH		09/01/2021		463	0	0	0	0	0	0	463	463	0	0	0
100069575	HILLSIDE	NJ		09/01/2021		2,515	0	0	0	0	0	0	2,515	2,515	0	0	0
100083286	SAN JOSE DEL CABO	MEX		05/12/2022		1,338	0	0	0	0	0	0	1,338	1,338	0	0	0
100083287	SAYULITA	MEX		05/27/2022		1,772	0	0	0	0	0	0	1,772	1,772	0	0	0
100083288	TODOS SANTOS	MEX		05/27/2022		3,431	0	0	0	0	0	0	3,431	3,431	0	0	0
100083289	SAN MIGUEL DE ALLENDE	MEX		05/27/2022		1,291	0	0	0	0	0	0	1,291	1,291	0	0	0
3300004377	BALTIMORE	MD		03/08/2023		99,756	0	0	0	0	0	0	99,756	99,756	0	0	0
3300004379	MIAMI	FL		02/27/2023		141,035	0	0	0	0	0	0	141,035	141,035	0	0	0
100044480	SAN ANTONIO	TX		11/19/2020		710	0	0	0	0	0	0	710	710	0	0	0
100044487	CYPRESS	TX		11/19/2020		1,235	0	0	0	0	0	0	1,235	1,235	0	0	0
100044489	PASADENA	CA		11/19/2020		1,623	0	0	0	0	0	0	1,623	1,623	0	0	0
100044494	SAINT ALBANS	NY		11/19/2020		4,018	0	0	0	0	0	0	4,018	4,018	0	0	0
100044497	BLUE SPRINGS	MO		11/19/2020		2,023	0	0	0	0	0	0	2,023	2,023	0	0	0
100044505	FORT WORTH	TX		11/19/2020		371	0	0	0	0	0	0	371	371	0	0	0
100044507	ST CLOUD	FL		11/19/2020		1,530	0	0	0	0	0	0	1,530	1,530	0	0	0
100044510	SANTA ROSA	CA		11/19/2020		1,891	0	0	0	0	0	0	1,891	1,891	0	0	0
100044516	SHOAL CREEK	AL		11/19/2020		1,742	0	0	0	0	0	0	1,742	1,742	0	0	0
100044518	SAN DIEGO	CA		11/19/2020		1,350	0	0	0	0	0	0	1,350	1,350	0	0	0
100044525	SOUTH SAN FRANCISCO	CA		11/19/2020		10,187	0	0	0	0	0	0	10,187	10,187	0	0	0
100044529	MOORESTOWN	NJ		11/19/2020		2,698	0	0	0	0	0	0	2,698	2,698	0	0	0
100044530	PICO RIVERA	CA		11/19/2020		1,312	0	0	0	0	0	0	1,312	1,312	0	0	0
100044536	SAN JOSE	CA		11/19/2020		1,772	0	0	0	0	0	0	1,772	1,772	0	0	0
100044538	WAKEFIELD	MA		11/19/2020		3,749	0	0	0	0	0	0	3,749	3,749	0	0	0
100044539	SAN JOSE	CA		11/19/2020		2,387	0	0	0	0	0	0	2,387	2,387	0	0	0
100044542	SOUTH SAN FRANCISCO	CA		11/19/2020		3,729	0	0	0	0	0	0	3,729	3,729	0	0	0
100044551	SAN LEANDRO	CA		11/19/2020		1,718	0	0	0	0	0	0	1,718	1,718	0	0	0
100044554	ANTIOCH	CA		11/19/2020		1,683	0	0	0	0	0	0	1,683	1,683	0	0	0
100044555	CARSON	CA		11/19/2020		1,581	0	0	0	0	0	0	1,581	1,581	0	0	0
100044557	UPPER MARLBORO	MD		11/19/2020		1,313	0	0	0	0	0	0	1,313	1,313	0	0	0
100044559	SAN FRANCISCO	CA		11/19/2020		3,174	0	0	0	0	0	0	3,174	3,174	0	0	0
100044563	FREMONT	CA		11/19/2020		2,348	0	0	0	0	0	0	2,348	2,348	0	0	0
100044567	SEATTLE	WA		11/19/2020		1,003	0	0	0	0	0	0	1,003	1,003	0	0	0
100044570	LEVITTOWN	PA		11/19/2020		435	0	0	0	0	0	0	435	435	0	0	0
100044571	ELK GROVE	CA		11/19/2020		924	0	0	0	0	0	0	924	924	0	0	0
100044573	PITTSBURG	CA		11/19/2020		1,562	0	0	0	0	0	0	1,562	1,562	0	0	0
100044574	BOROUGH OF FAIR LAWN	NJ		11/19/2020		1,009	0	0	0	0	0	0	1,009	1,009	0	0	0
100044575	DANVILLE	CA		11/19/2020		3,698	0	0	0	0	0	0	3,698	3,698	0	0	0
100044577	TEWKSBURY	MA		11/19/2020		1,331	0	0	0	0	0	0	1,331	1,331	0	0	0
100044578	BROOKLYN	NY		11/19/2020		2,457	0	0	0	0	0	0	2,457	2,457	0	0	0
100044580	LATHROP	CA		11/19/2020		757	0	0	0	0	0	0	757	757	0	0	0
100044584	ANTIOCH	TN		11/19/2020		2,142	0	0	0	0	0	0	2,142	2,142	0	0	0
100044586	SAN JOSE	CA		11/19/2020		3,440	0	0	0	0	0	0	3,440	3,440	0	0	0
100044587	NORRISTOWN	PA		11/19/2020		797	0	0	0	0	0	0	797	797	0	0	0
100044588	SALINAS	CA		11/19/2020		2,920	0	0	0	0	0	0	2,920	2,920	0	0	0
100044589	NORTHVALE	NJ		11/19/2020		2,712	0	0	0	0	0	0	2,712	2,712	0	0	0
100044593	POLAND	IN		11/19/2020		734	0	0	0	0	0	0	734	734	0	0	0
100044597	WESTLAKE VILLAGE AREA	CA		11/19/2020		2,456	0	0	0	0	0	0	2,456	2,456	0	0	0
100044600	ONTARIO	CA		11/19/2020		1,289	0	0	0	0	0	0	1,289	1,289	0	0	0
100044602	CARSON	CA		11/19/2020		1,714	0	0	0	0	0	0	1,714	1,714	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044609	SAN MARCOS	CA		11/19/2020		1,851	0	0	0	0	0	0	1,851	1,851	0	0	0
100044974	MIAMI	FL		11/19/2020		904	0	0	0	0	0	0	904	904	0	0	0
100044975	JANESVILLE	WI		11/19/2020		1,350	0	0	0	0	0	0	1,350	1,350	0	0	0
100044976	FLAT ROCK	MI		11/19/2020		49	0	0	0	0	0	0	49	49	0	0	0
100044980	GREENFIELD	IN		11/19/2020		697	0	0	0	0	0	0	697	697	0	0	0
100044982	JOELTON	TN		11/19/2020		414	0	0	0	0	0	0	414	414	0	0	0
100044984	TULARE	CA		11/19/2020		1,568	0	0	0	0	0	0	1,568	1,568	0	0	0
100044985	MIAMI	FL		11/19/2020		1,596	0	0	0	0	0	0	1,596	1,596	0	0	0
100044992	IONE	CA		11/19/2020		659	0	0	0	0	0	0	659	659	0	0	0
100044993	BELTON	SC		11/19/2020		1,612	0	0	0	0	0	0	1,612	1,612	0	0	0
100044994	LAWRENCEVILLE	GA		11/19/2020		1,521	0	0	0	0	0	0	1,521	1,521	0	0	0
100044997	MIDLOTHIAN	VA		11/19/2020		2,520	0	0	0	0	0	0	2,520	2,520	0	0	0
100044998	BOONE	NC		11/19/2020		1,693	0	0	0	0	0	0	1,693	1,693	0	0	0
100045001	FARMINGTON	NM		11/19/2020		1,298	0	0	0	0	0	0	1,298	1,298	0	0	0
100045004	JAMUL	CA		11/19/2020		2,927	0	0	0	0	0	0	2,927	2,927	0	0	0
100045005	WILMINGTON	DE		11/19/2020		1,209	0	0	0	0	0	0	1,209	1,209	0	0	0
100045009	MONROE	MI		11/19/2020		954	0	0	0	0	0	0	954	954	0	0	0
100045014	CAPE CORAL	FL		11/19/2020		792	0	0	0	0	0	0	792	792	0	0	0
100045020	LITHIA SPRINGS	GA		11/19/2020		693	0	0	0	0	0	0	693	693	0	0	0
100045021	PAULS VALLEY	OK		11/19/2020		1,058	0	0	0	0	0	0	1,058	1,058	0	0	0
100045022	THEODORE	AL		11/19/2020		1,205	0	0	0	0	0	0	1,205	1,205	0	0	0
100045023	OMAHA	NE		11/19/2020		1,107	0	0	0	0	0	0	1,107	1,107	0	0	0
100045024	LAMBERTVILLE	MI		11/19/2020		1,961	0	0	0	0	0	0	1,961	1,961	0	0	0
100045027	PORT SAINT LUCIE	FL		11/19/2020		320	0	0	0	0	0	0	320	320	0	0	0
100045028	BRUNSWICK	OH		11/19/2020		75	0	0	0	0	0	0	75	75	0	0	0
100045031	FREDERICKSBURG	VA		11/19/2020		2,199	0	0	0	0	0	0	2,199	2,199	0	0	0
100045039	HOUSTON	TX		11/19/2020		488	0	0	0	0	0	0	488	488	0	0	0
100045040	ALBUQUERQUE	NM		11/19/2020		1,442	0	0	0	0	0	0	1,442	1,442	0	0	0
100045041	BETHLEHEM	PA		11/19/2020		1,207	0	0	0	0	0	0	1,207	1,207	0	0	0
100045042	FARMINGTON HILLS	MI		11/19/2020		883	0	0	0	0	0	0	883	883	0	0	0
100045043	HOUSTON	TX		11/19/2020		516	0	0	0	0	0	0	516	516	0	0	0
100045044	HARVEY	LA		11/19/2020		433	0	0	0	0	0	0	433	433	0	0	0
100045046	LOUISVILLE	KY		11/19/2020		2,148	0	0	0	0	0	0	2,148	2,148	0	0	0
100045048	RANDALLSTOWN	MD		11/19/2020		1,812	0	0	0	0	0	0	1,812	1,812	0	0	0
100045054	SANFORD	NC		11/19/2020		1,250	0	0	0	0	0	0	1,250	1,250	0	0	0
100045057	GOSHEN	IN		11/19/2020		756	0	0	0	0	0	0	756	756	0	0	0
100045059	REEDLEY	CA		11/19/2020		1,882	0	0	0	0	0	0	1,882	1,882	0	0	0
100045060	LAKE ELSINORE	CA		11/19/2020		3,331	0	0	0	0	0	0	3,331	3,331	0	0	0
100045423	KAHULUI	HI		11/25/2020		938	0	0	0	0	0	0	938	938	0	0	0
100045425	TWENTYNINE PALMS	CA		11/25/2020		1,116	0	0	0	0	0	0	1,116	1,116	0	0	0
100045426	BATON ROUGE	LA		11/25/2020		1,168	0	0	0	0	0	0	1,168	1,168	0	0	0
100045435	HARRISBURG	PA		11/25/2020		2,402	0	0	0	0	0	0	2,402	2,402	0	0	0
100045436	MALDEN	MA		11/25/2020		1,430	0	0	0	0	0	0	1,430	1,430	0	0	0
100045445	GREENSBORO	NC		11/25/2020		986	0	0	0	0	0	0	986	986	0	0	0
100045448	OXFORD	MA		11/25/2020		562	0	0	0	0	0	0	562	562	0	0	0
100045449	BIRDSBORO	PA		11/25/2020		289	0	0	0	0	0	0	289	289	0	0	0
100045450	MOUNT RAINIER	MD		11/25/2020		1,326	0	0	0	0	0	0	1,326	1,326	0	0	0
100045453	ORANGEBURG	SC		11/25/2020		487	0	0	0	0	0	0	487	487	0	0	0
100045454	DUBLIN	GA		11/25/2020		1,293	0	0	0	0	0	0	1,293	1,293	0	0	0
100045455	BIRMINGHAM	AL		11/25/2020		397	0	0	0	0	0	0	397	397	0	0	0
100045457	AKRON	OH		11/25/2020		488	0	0	0	0	0	0	488	488	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045463	PHILADELPHIA	PA		11/25/2020		303	0	0	0	0	0	0	303	303	0	0	0
100045468	SEQUIM	WA		11/25/2020		1,141	0	0	0	0	0	0	1,141	1,141	0	0	0
100045472	BELLEVILLE	IL		11/25/2020		153	0	0	0	0	0	0	153	153	0	0	0
100045476	WILLINGBORO TOWNSHIP	NJ		11/25/2020		416	0	0	0	0	0	0	416	416	0	0	0
100045480	MOUNT PROSPECT	IL		11/25/2020		718	0	0	0	0	0	0	718	718	0	0	0
100045484	BAYVILLE	NY		11/25/2020		1,584	0	0	0	0	0	0	1,584	1,584	0	0	0
100045488	WENTZVILLE	MO		11/25/2020		674	0	0	0	0	0	0	674	674	0	0	0
100045492	LAS VEGAS	NV		11/25/2020		898	0	0	0	0	0	0	898	898	0	0	0
100045496	HICKORY	NC		11/25/2020		368	0	0	0	0	0	0	368	368	0	0	0
100045499	YORK	PA		11/25/2020		575	0	0	0	0	0	0	575	575	0	0	0
100045501	PURCELLVILLE	VA		11/25/2020		2,430	0	0	0	0	0	0	2,430	2,430	0	0	0
100045505	CHICAGO	IL		11/25/2020		905	0	0	0	0	0	0	905	905	0	0	0
100045508	WOODRUFF	SC		11/25/2020		41	0	0	0	0	0	0	41	41	0	0	0
100045509	ST JOSEPH	MO		11/25/2020		221	0	0	0	0	0	0	221	221	0	0	0
100045511	ATLANTA	GA		11/25/2020		340	0	0	0	0	0	0	340	340	0	0	0
100045513	BOUND BROOK	NJ		11/25/2020		1,369	0	0	0	0	0	0	1,369	1,369	0	0	0
100045515	ALABASTER	AL		11/25/2020		2,559	0	0	0	0	0	0	2,559	2,559	0	0	0
100045516	CINCINNATI	OH		11/25/2020		143	0	0	0	0	0	0	143	143	0	0	0
100045520	CHICAGO	IL		11/25/2020		917	0	0	0	0	0	0	917	917	0	0	0
100045525	HOPE MILLS	NC		11/25/2020		92	0	0	0	0	0	0	92	92	0	0	0
100045527	DISTRICT HEIGHTS	MD		11/25/2020		1,126	0	0	0	0	0	0	1,126	1,126	0	0	0
100045533	SNELLVILLE	GA		11/25/2020		1,182	0	0	0	0	0	0	1,182	1,182	0	0	0
100045534	CHARDON	OH		11/25/2020		1,920	0	0	0	0	0	0	1,920	1,920	0	0	0
100045550	ELGIN	IL		11/25/2020		1,777	0	0	0	0	0	0	1,777	1,777	0	0	0
100045886	CHICAGO	IL		11/25/2020		1,809	0	0	0	0	0	0	1,809	1,809	0	0	0
100045894	RALEIGH	NC		11/25/2020		714	0	0	0	0	0	0	714	714	0	0	0
100045895	PRYOR	OK		11/25/2020		83	0	0	0	0	0	0	83	83	0	0	0
100045897	TOLEDO	OH		11/25/2020		688	0	0	0	0	0	0	688	688	0	0	0
100045898	CINCINNATI	OH		11/25/2020		90	0	0	0	0	0	0	90	90	0	0	0
100045899	DANSVILLE	NY		11/25/2020		417	0	0	0	0	0	0	417	417	0	0	0
100045900	NEW LONDON	NC		11/25/2020		377	0	0	0	0	0	0	377	377	0	0	0
100045902	CHARLOTTE	TN		11/25/2020		833	0	0	0	0	0	0	833	833	0	0	0
100045905	BALTIMORE	MD		11/25/2020		301	0	0	0	0	0	0	301	301	0	0	0
100045908	KANSAS CITY	MO		11/25/2020		631	0	0	0	0	0	0	631	631	0	0	0
100045909	WINCHESTER	CA		11/25/2020		4,534	0	0	0	0	0	0	4,534	4,534	0	0	0
100045910	BOLINGBROOK	IL		11/25/2020		619	0	0	0	0	0	0	619	619	0	0	0
100045916	FAYETTEVILLE	TN		11/25/2020		648	0	0	0	0	0	0	648	648	0	0	0
100045918	MONTGOMERY	TX		11/25/2020		44	0	0	0	0	0	0	44	44	0	0	0
100045919	OMAHA	NE		11/25/2020		649	0	0	0	0	0	0	649	649	0	0	0
100045922	BROOKLYN	NY		11/25/2020		4,340	0	0	0	0	0	0	4,340	4,340	0	0	0
100045926	MILACA	MN		11/25/2020		566	0	0	0	0	0	0	566	566	0	0	0
100045927	BERLIN	NJ		11/25/2020		1,152	0	0	0	0	0	0	1,152	1,152	0	0	0
100045928	PORT ORCHARD	WA		11/25/2020		1,390	0	0	0	0	0	0	1,390	1,390	0	0	0
100045931	HUNTINGTON STATION	NY		11/25/2020		1,211	0	0	0	0	0	0	1,211	1,211	0	0	0
100045932	FLORENCE	SC		11/25/2020		898	0	0	0	0	0	0	898	898	0	0	0
100045934	DENVER	CO		11/25/2020		600	0	0	0	0	0	0	600	600	0	0	0
100045935	CHICAGO	IL		11/25/2020		197	0	0	0	0	0	0	197	197	0	0	0
100045938	COSBY	TN		11/25/2020		840	0	0	0	0	0	0	840	840	0	0	0
100045943	OMAHA	NE		11/25/2020		366	0	0	0	0	0	0	366	366	0	0	0
100045945	ROCKFORD	IL		11/25/2020		307	0	0	0	0	0	0	307	307	0	0	0
100045946	SAINT LOUIS	MO		11/25/2020		497	0	0	0	0	0	0	497	497	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment							14	15	16	17	18
	2	3					8	9	10	11	12	13						
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045951	TOWNSHIP OF MONTCLAIR	NJ		11/25/2020		1,427	0	0	0	0	0	0	1,427	1,427	0	0	0
100045954	DANVILLE	VA		11/25/2020		239	0	0	0	0	0	0	239	239	0	0	0
100045955	MASON	OH		11/25/2020		461	0	0	0	0	0	0	461	461	0	0	0
100045960	WHITEVILLE	NC		11/25/2020		184	0	0	0	0	0	0	184	184	0	0	0
100045962	COFFEYVILLE	KS		11/25/2020		73	0	0	0	0	0	0	73	73	0	0	0
100045964	HENDERSONVILLE	NC		11/25/2020		2,288	0	0	0	0	0	0	2,288	2,288	0	0	0
100045968	WORCESTER	MA		11/25/2020		1,220	0	0	0	0	0	0	1,220	1,220	0	0	0
100045969	ROLLINSFORD	NH		11/25/2020		484	0	0	0	0	0	0	484	484	0	0	0
100045970	MARLBORO	NJ		11/25/2020		1,598	0	0	0	0	0	0	1,598	1,598	0	0	0
100046300	HAM LAKE	MN		11/25/2020		1,070	0	0	0	0	0	0	1,070	1,070	0	0	0
100046306	LUMBERTON	NJ		11/25/2020		607	0	0	0	0	0	0	607	607	0	0	0
100046307	HIGGINS LAKE	MI		11/25/2020		1,205	0	0	0	0	0	0	1,205	1,205	0	0	0
100046311	HAGERSTOWN	MD		11/25/2020		1,874	0	0	0	0	0	0	1,874	1,874	0	0	0
100046320	DE WITT	IA		11/25/2020		473	0	0	0	0	0	0	473	473	0	0	0
100046329	SUMTER	SC		11/25/2020		422	0	0	0	0	0	0	422	422	0	0	0
100046330	WAUKESHA	WI		11/25/2020		618	0	0	0	0	0	0	618	618	0	0	0
100046332	PHILADELPHIA	PA		11/25/2020		986	0	0	0	0	0	0	986	986	0	0	0
100046333	MONTGOMERY	AL		11/25/2020		72	0	0	0	0	0	0	72	72	0	0	0
100046341	MAYVILLE	MI		11/25/2020		599	0	0	0	0	0	0	599	599	0	0	0
100046342	PHOENIX	AZ		11/25/2020		3,355	0	0	0	0	0	0	3,355	3,355	0	0	0
100046344	RIVERSIDE	CA		11/25/2020		1,538	0	0	0	0	0	0	1,538	1,538	0	0	0
100046348	AKRON	OH		11/25/2020		307	0	0	0	0	0	0	307	307	0	0	0
100046352	FORESTVILLE	WI		11/25/2020		66	0	0	0	0	0	0	66	66	0	0	0
100046354	MOORESVILLE	NC		11/25/2020		1,052	0	0	0	0	0	0	1,052	1,052	0	0	0
100046355	SUN CITY	CA		11/25/2020		737	0	0	0	0	0	0	737	737	0	0	0
100046364	SAN ANTONIO	TX		11/25/2020		192	0	0	0	0	0	0	192	192	0	0	0
100046372	HAWLEY	PA		11/25/2020		230	0	0	0	0	0	0	230	230	0	0	0
100046375	QUINTON	NJ		11/25/2020		865	0	0	0	0	0	0	865	865	0	0	0
100046376	WEATHERLY	PA		11/25/2020		65	0	0	0	0	0	0	65	65	0	0	0
100046379	LAUDERHILL	FL		11/25/2020		401	0	0	0	0	0	0	401	401	0	0	0
100046380	PITTSBURGH	PA		11/25/2020		53	0	0	0	0	0	0	53	53	0	0	0
100046383	GARDEN GROVE	CA		11/25/2020		1,099	0	0	0	0	0	0	1,099	1,099	0	0	0
100046386	FREMONT	OH		11/25/2020		249	0	0	0	0	0	0	249	249	0	0	0
100046389	OWINGS MILLS	MD		11/25/2020		950	0	0	0	0	0	0	950	950	0	0	0
100046394	ABINGDON	MD		11/25/2020		4,320	0	0	0	0	0	0	4,320	4,320	0	0	0
100046400	WAYNESBORO	PA		11/25/2020		1,275	0	0	0	0	0	0	1,275	1,275	0	0	0
100046401	MEMPHIS	TN		11/25/2020		737	0	0	0	0	0	0	737	737	0	0	0
100046402	CASTRO VALLEY	CA		11/25/2020		5,330	0	0	0	0	0	0	5,330	5,330	0	0	0
100046403	COLLEGE PARK	GA		11/25/2020		230	0	0	0	0	0	0	230	230	0	0	0
100046405	ARCADIA	FL		11/25/2020		852	0	0	0	0	0	0	852	852	0	0	0
100046409	GLADWIN	MI		11/25/2020		106	0	0	0	0	0	0	106	106	0	0	0
100046411	OCALA	FL		11/25/2020		352	0	0	0	0	0	0	352	352	0	0	0
100046413	PICO RIVERA	CA		11/25/2020		2,475	0	0	0	0	0	0	2,475	2,475	0	0	0
100046414	MEMPHIS	TN		11/25/2020		646	0	0	0	0	0	0	646	646	0	0	0
100047009	BRANDON	FL		11/20/2020		1,192	0	0	0	0	0	0	1,192	1,192	0	0	0
100047015	ERIE	PA		11/20/2020		314	0	0	0	0	0	0	314	314	0	0	0
100047016	BLYTHEWOOD	SC		11/20/2020		66	0	0	0	0	0	0	66	66	0	0	0
100047019	FLAGLER BEACH	FL		11/20/2020		356	0	0	0	0	0	0	356	356	0	0	0
100047023	AURORA	IL		11/20/2020		181	0	0	0	0	0	0	181	181	0	0	0
100047037	FARMINGTON HILLS	MI		11/20/2020		3,059	0	0	0	0	0	0	3,059	3,059	0	0	0
100047042	SAINT JOSEPH	MI		11/20/2020		859	0	0	0	0	0	0	859	859	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047070	DEARBORN HEIGHTS	MI		11/20/2020		1,104	0	0	0	0	0	0	1,104	1,104	0	0	0
100047073	WARREN	MI		11/20/2020		800	0	0	0	0	0	0	800	800	0	0	0
100047076	ROSEVILLE	MI		11/20/2020		340	0	0	0	0	0	0	340	340	0	0	0
100047082	EDEN PRAIRIE	MN		11/20/2020		6,278	0	0	0	0	0	0	6,278	6,278	0	0	0
100047088	GRAYSON	GA		11/20/2020		714	0	0	0	0	0	0	714	714	0	0	0
100047091	KANSAS CITY	MO		11/20/2020		404	0	0	0	0	0	0	404	404	0	0	0
100047094	DAWSON	GA		11/20/2020		504	0	0	0	0	0	0	504	504	0	0	0
100047096	BYRON	GA		11/20/2020		204	0	0	0	0	0	0	204	204	0	0	0
100047100	ENFIELD	CT		11/20/2020		322	0	0	0	0	0	0	322	322	0	0	0
100047102	CORPUS CHRISTI	TX		11/20/2020		524	0	0	0	0	0	0	524	524	0	0	0
100047107	LAWRENCEVILLE	GA		11/20/2020		426	0	0	0	0	0	0	426	426	0	0	0
100047117	BIXBY	OK		11/20/2020		1,752	0	0	0	0	0	0	1,752	1,752	0	0	0
100047119	PALMETTO	GA		11/20/2020		714	0	0	0	0	0	0	714	714	0	0	0
100047121	MAYWOOD	IL		11/20/2020		2,474	0	0	0	0	0	0	2,474	2,474	0	0	0
100047123	BALL GROUND	GA		11/20/2020		2,363	0	0	0	0	0	0	2,363	2,363	0	0	0
100047124	RIVERDALE	GA		11/20/2020		534	0	0	0	0	0	0	534	534	0	0	0
100047139	FRIENDSWOOD	TX		11/20/2020		1,517	0	0	0	0	0	0	1,517	1,517	0	0	0
100047148	LOUISVILLE	KY		11/20/2020		425	0	0	0	0	0	0	425	425	0	0	0
100047149	NORCROSS	GA		11/20/2020		472	0	0	0	0	0	0	472	472	0	0	0
100047159	TABOR CITY	NC		11/20/2020		103	0	0	0	0	0	0	103	103	0	0	0
100047169	NEW HYDE PARK	NY		11/20/2020		1,273	0	0	0	0	0	0	1,273	1,273	0	0	0
100047170	GREENSBORO	NC		11/20/2020		706	0	0	0	0	0	0	706	706	0	0	0
100047175	ASHEBORO	NC		11/20/2020		296	0	0	0	0	0	0	296	296	0	0	0
100047177	GRETNA	LA		11/20/2020		359	0	0	0	0	0	0	359	359	0	0	0
100047178	ELLENWOOD	GA		11/20/2020		2,008	0	0	0	0	0	0	2,008	2,008	0	0	0
100047181	CHICAGO	IL		11/20/2020		1,093	0	0	0	0	0	0	1,093	1,093	0	0	0
100047189	COLD SPRING	NY		11/20/2020		1,847	0	0	0	0	0	0	1,847	1,847	0	0	0
100047192	JONESBORO	GA		11/20/2020		360	0	0	0	0	0	0	360	360	0	0	0
100047196	CORYDON	KY		11/20/2020		260	0	0	0	0	0	0	260	260	0	0	0
100047202	WEST NEW YORK	NJ		11/20/2020		1,602	0	0	0	0	0	0	1,602	1,602	0	0	0
100047204	TRENTON	MI		11/20/2020		246	0	0	0	0	0	0	246	246	0	0	0
100047225	CALIENTE	NV		11/20/2020		520	0	0	0	0	0	0	520	520	0	0	0
100047226	GAINESVILLE	GA		11/20/2020		405	0	0	0	0	0	0	405	405	0	0	0
100047245	SILVIS	IL		11/20/2020		362	0	0	0	0	0	0	362	362	0	0	0
100047248	ALSIP	IL		11/20/2020		1,120	0	0	0	0	0	0	1,120	1,120	0	0	0
100047948	SCOTTSDALE	AZ		11/20/2020		1,899	0	0	0	0	0	0	1,899	1,899	0	0	0
100047954	EASTABOGA	AL		11/20/2020		1,009	0	0	0	0	0	0	1,009	1,009	0	0	0
100047956	LORAIN	OH		11/20/2020		202	0	0	0	0	0	0	202	202	0	0	0
100047961	RANDOLPH	MA		11/20/2020		853	0	0	0	0	0	0	853	853	0	0	0
100047963	SOUTH OZONE PARK	NY		11/20/2020		3,460	0	0	0	0	0	0	3,460	3,460	0	0	0
100047972	DERWOOD	MD		11/20/2020		1,283	0	0	0	0	0	0	1,283	1,283	0	0	0
100047980	VERSAILLES	KY		11/20/2020		687	0	0	0	0	0	0	687	687	0	0	0
100047981	GLENDALE HEIGHTS	IL		11/20/2020		2,056	0	0	0	0	0	0	2,056	2,056	0	0	0
100047986	COLLINGSWOOD	NJ		11/20/2020		730	0	0	0	0	0	0	730	730	0	0	0
100047989	CHARLOTTE	NC		11/20/2020		381	0	0	0	0	0	0	381	381	0	0	0
100047991	THOMPSON	CT		11/20/2020		830	0	0	0	0	0	0	830	830	0	0	0
100047995	CICERO	IL		11/20/2020		972	0	0	0	0	0	0	972	972	0	0	0
100047997	MIAMI	FL		11/20/2020		710	0	0	0	0	0	0	710	710	0	0	0
100047998	APOPKA	FL		11/20/2020		770	0	0	0	0	0	0	770	770	0	0	0
100048003	PATCHOGUE	NY		11/20/2020		2,394	0	0	0	0	0	0	2,394	2,394	0	0	0
100048007	SACRAMENTO	CA		11/20/2020		1,955	0	0	0	0	0	0	1,955	1,955	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048015	FOLSOM	CA		11/20/2020		1,160	0	0	0	0	0	0	1,160	1,160	0	0	0
100048021	MINNEAPOLIS	MN		11/20/2020		542	0	0	0	0	0	0	542	542	0	0	0
100048023	WINDSOR	CA		11/20/2020		2,348	0	0	0	0	0	0	2,348	2,348	0	0	0
100048025	SNELLVILLE	GA		11/20/2020		1,824	0	0	0	0	0	0	1,824	1,824	0	0	0
100048028	HEMET	CA		11/20/2020		1,756	0	0	0	0	0	0	1,756	1,756	0	0	0
100048031	LA GRANGE	CA		11/20/2020		2,007	0	0	0	0	0	0	2,007	2,007	0	0	0
100048034	DENVER	CO		11/20/2020		828	0	0	0	0	0	0	828	828	0	0	0
100048035	EL CAJON	CA		11/20/2020		1,355	0	0	0	0	0	0	1,355	1,355	0	0	0
100048038	LIVINGSTON	CA		11/20/2020		960	0	0	0	0	0	0	960	960	0	0	0
100048049	UPPER MARLBORO	MD		11/20/2020		1,215	0	0	0	0	0	0	1,215	1,215	0	0	0
100048053	NORTH KINGSTOWN	RI		11/20/2020		741	0	0	0	0	0	0	741	741	0	0	0
100048054	RANDLEMAN	NC		11/20/2020		632	0	0	0	0	0	0	632	632	0	0	0
100048059	OXFORD	AL		11/20/2020		216	0	0	0	0	0	0	216	216	0	0	0
100048060	LAS VEGAS	NV		11/20/2020		792	0	0	0	0	0	0	792	792	0	0	0
100048061	BONITA SPRINGS	FL		11/20/2020		2,539	0	0	0	0	0	0	2,539	2,539	0	0	0
100048062	KISSIMMEE	FL		11/20/2020		465	0	0	0	0	0	0	465	465	0	0	0
100048066	MINNEAPOLIS	MN		11/20/2020		2,267	0	0	0	0	0	0	2,267	2,267	0	0	0
100048068	DELANO	CA		11/20/2020		1,344	0	0	0	0	0	0	1,344	1,344	0	0	0
100048069	MIAMI	FL		11/20/2020		848	0	0	0	0	0	0	848	848	0	0	0
100048073	HENDERSON	NV		11/20/2020		746	0	0	0	0	0	0	746	746	0	0	0
100048074	HOMESTEAD	FL		11/20/2020		2,737	0	0	0	0	0	0	2,737	2,737	0	0	0
100048075	GOFFSTOWN	NH		11/20/2020		904	0	0	0	0	0	0	904	904	0	0	0
100048081	BROOKLYN	NY		11/20/2020		1,842	0	0	0	0	0	0	1,842	1,842	0	0	0
100048084	BOYNTON BEACH	FL		11/20/2020		1,384	0	0	0	0	0	0	1,384	1,384	0	0	0
100048085	MILWAUKEE	WI		11/20/2020		1,008	0	0	0	0	0	0	1,008	1,008	0	0	0
100048088	CLEVELAND	OH		11/20/2020		498	0	0	0	0	0	0	498	498	0	0	0
100048090	DEDHAM	MA		11/20/2020		1,382	0	0	0	0	0	0	1,382	1,382	0	0	0
100048091	BUCKEYE	AZ		11/20/2020		1,685	0	0	0	0	0	0	1,685	1,685	0	0	0
100048098	BEAUMONT	CA		11/20/2020		1,006	0	0	0	0	0	0	1,006	1,006	0	0	0
100048452	MIAMI	FL		11/20/2020		909	0	0	0	0	0	0	909	909	0	0	0
100048454	DEER PARK	TX		11/20/2020		406	0	0	0	0	0	0	406	406	0	0	0
100048457	WILLARD	MO		11/20/2020		414	0	0	0	0	0	0	414	414	0	0	0
100048459	HEPHZIBAH	GA		11/20/2020		339	0	0	0	0	0	0	339	339	0	0	0
100048469	FORT LAUDERDALE	FL		11/20/2020		657	0	0	0	0	0	0	657	657	0	0	0
100048471	HIALEAH	FL		11/20/2020		1,159	0	0	0	0	0	0	1,159	1,159	0	0	0
100048473	SYLMAR	CA		11/20/2020		2,918	0	0	0	0	0	0	2,918	2,918	0	0	0
100048477	HIALEAH	FL		11/20/2020		1,246	0	0	0	0	0	0	1,246	1,246	0	0	0
100048484	BRONX	NY		11/20/2020		6,811	0	0	0	0	0	0	6,811	6,811	0	0	0
100048488	CARLE PLACE	NY		11/20/2020		1,245	0	0	0	0	0	0	1,245	1,245	0	0	0
100048499	LAS VEGAS	NV		11/20/2020		447	0	0	0	0	0	0	447	447	0	0	0
100048502	CHICO	CA		11/20/2020		1,482	0	0	0	0	0	0	1,482	1,482	0	0	0
100048503	FLOSSMOOR	IL		11/20/2020		1,057	0	0	0	0	0	0	1,057	1,057	0	0	0
100048510	PARKER	CO		11/20/2020		1,691	0	0	0	0	0	0	1,691	1,691	0	0	0
100048513	FRANKLIN PARK	IL		11/20/2020		665	0	0	0	0	0	0	665	665	0	0	0
100048525	ORLEANS	MI		11/20/2020		1,417	0	0	0	0	0	0	1,417	1,417	0	0	0
100048528	BECHTELSVILLE	PA		11/20/2020		1,012	0	0	0	0	0	0	1,012	1,012	0	0	0
100048532	WHITE PLAINS	NY		11/20/2020		1,395	0	0	0	0	0	0	1,395	1,395	0	0	0
100048535	MINNEAPOLIS	MN		11/20/2020		2,068	0	0	0	0	0	0	2,068	2,068	0	0	0
100048539	STONY POINT	NY		11/20/2020		698	0	0	0	0	0	0	698	698	0	0	0
100048543	MINNEAPOLIS	MN		11/20/2020		763	0	0	0	0	0	0	763	763	0	0	0
100048544	SAINT PAUL	MN		11/20/2020		840	0	0	0	0	0	0	840	840	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048552	BROOKLYN	NY		11/20/2020		2,170	0	0	0	0	0	0	2,170	2,170	0	0	0
100048553	WORCESTER	MA		11/20/2020		1,095	0	0	0	0	0	0	1,095	1,095	0	0	0
100048554	MARLBORO	NJ		11/20/2020		820	0	0	0	0	0	0	820	820	0	0	0
100048556	NORWALK	CA		11/20/2020		1,150	0	0	0	0	0	0	1,150	1,150	0	0	0
100048564	RICHMOND	VA		11/20/2020		338	0	0	0	0	0	0	338	338	0	0	0
100048566	WARMINSTER	PA		11/20/2020		1,115	0	0	0	0	0	0	1,115	1,115	0	0	0
100048567	CHICAGO	IL		11/20/2020		517	0	0	0	0	0	0	517	517	0	0	0
100048568	LOWELL	MA		11/20/2020		311	0	0	0	0	0	0	311	311	0	0	0
100048570	PORT SAINT LUCIE	FL		11/20/2020		1,959	0	0	0	0	0	0	1,959	1,959	0	0	0
100048579	LAKE ARROWHEAD	CA		11/20/2020		641	0	0	0	0	0	0	641	641	0	0	0
100048581	MIAMI	FL		11/20/2020		1,420	0	0	0	0	0	0	1,420	1,420	0	0	0
100048587	NORTHAMPTON	PA		11/20/2020		213	0	0	0	0	0	0	213	213	0	0	0
100048591	LOGANVILLE	GA		11/20/2020		1,055	0	0	0	0	0	0	1,055	1,055	0	0	0
100048592	BRIGHTON	MA		11/20/2020		3,181	0	0	0	0	0	0	3,181	3,181	0	0	0
100048593	YUCAIPA	CA		11/20/2020		1,774	0	0	0	0	0	0	1,774	1,774	0	0	0
100048595	MIAMI	FL		11/20/2020		1,733	0	0	0	0	0	0	1,733	1,733	0	0	0
100048598	TEMPLETON	CA		11/20/2020		1,346	0	0	0	0	0	0	1,346	1,346	0	0	0
100048602	MORENO VALLEY	CA		11/20/2020		3,532	0	0	0	0	0	0	3,532	3,532	0	0	0
100048603	LONG BEACH	CA		11/20/2020		1,841	0	0	0	0	0	0	1,841	1,841	0	0	0
100048609	EUREKA	CA		11/20/2020		1,649	0	0	0	0	0	0	1,649	1,649	0	0	0
100048610	GILBERT	AZ		11/20/2020		686	0	0	0	0	0	0	686	686	0	0	0
100048612	ELY	MN		11/20/2020		686	0	0	0	0	0	0	686	686	0	0	0
100048613	CRESTWOOD	IL		11/20/2020		705	0	0	0	0	0	0	705	705	0	0	0
100048614	SYLMAR	CA		11/20/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100048617	ORLANDO	FL		11/20/2020		264	0	0	0	0	0	0	264	264	0	0	0
100049150	JACKSONVILLE	FL		11/20/2020		619	0	0	0	0	0	0	619	619	0	0	0
100049164	GILBERT	AZ		11/20/2020		1,078	0	0	0	0	0	0	1,078	1,078	0	0	0
100049167	TAMPA	FL		11/20/2020		198	0	0	0	0	0	0	198	198	0	0	0
100049168	SYRACUSE	NY		11/20/2020		580	0	0	0	0	0	0	580	580	0	0	0
100049174	BROCKTON	MA		11/20/2020		1,317	0	0	0	0	0	0	1,317	1,317	0	0	0
100049177	COLUMBIA HEIGHTS	MN		11/20/2020		580	0	0	0	0	0	0	580	580	0	0	0
100049186	GREENSBURG	PA		11/20/2020		718	0	0	0	0	0	0	718	718	0	0	0
100049189	HEBER	CA		11/20/2020		1,303	0	0	0	0	0	0	1,303	1,303	0	0	0
100049194	ARLINGTON	TN		11/20/2020		963	0	0	0	0	0	0	963	963	0	0	0
100049198	MAKAWAO	HI		11/20/2020		1,624	0	0	0	0	0	0	1,624	1,624	0	0	0
100049200	WENTZVILLE	MO		11/20/2020		751	0	0	0	0	0	0	751	751	0	0	0
100049205	LA MIRADA	CA		11/20/2020		2,067	0	0	0	0	0	0	2,067	2,067	0	0	0
100049207	PEMBROKE PINES	FL		11/20/2020		1,417	0	0	0	0	0	0	1,417	1,417	0	0	0
100049208	ROSEVILLE	MI		11/20/2020		91	0	0	0	0	0	0	91	91	0	0	0
100049212	CENTRAL ISLIP	NY		11/20/2020		2,523	0	0	0	0	0	0	2,523	2,523	0	0	0
100049215	NEW ORLEANS	LA		11/20/2020		556	0	0	0	0	0	0	556	556	0	0	0
100049217	COMPTON	CA		11/20/2020		1,451	0	0	0	0	0	0	1,451	1,451	0	0	0
100049218	CASA GRANDE	AZ		11/20/2020		1,144	0	0	0	0	0	0	1,144	1,144	0	0	0
100049219	CUYAHOGA FALLS	OH		11/20/2020		759	0	0	0	0	0	0	759	759	0	0	0
100049221	PORT HURON	MI		11/20/2020		475	0	0	0	0	0	0	475	475	0	0	0
100049224	EAST MEADOW	NY		11/20/2020		1,305	0	0	0	0	0	0	1,305	1,305	0	0	0
100049226	LONG BEACH	CA		11/20/2020		3,949	0	0	0	0	0	0	3,949	3,949	0	0	0
100049228	MILFORD	MA		11/20/2020		1,646	0	0	0	0	0	0	1,646	1,646	0	0	0
100049231	LAS VEGAS	NV		11/20/2020		1,177	0	0	0	0	0	0	1,177	1,177	0	0	0
100049236	PUEBLO	CO		11/20/2020		876	0	0	0	0	0	0	876	876	0	0	0
100049237	REDLANDS	CA		11/20/2020		2,124	0	0	0	0	0	0	2,124	2,124	0	0	0

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	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049239	CHAMBERSBURG	PA		11/20/2020		1,467	0	0	0	0	0	0	1,467	1,467	0	0	0
100049242	MIAMI	FL		11/20/2020		1,186	0	0	0	0	0	0	1,186	1,186	0	0	0
100049247	GRIFFITH	IN		11/20/2020		653	0	0	0	0	0	0	653	653	0	0	0
100049248	NORCROSS	GA		11/20/2020		882	0	0	0	0	0	0	882	882	0	0	0
100049253	MIAMI	FL		11/20/2020		1,204	0	0	0	0	0	0	1,204	1,204	0	0	0
100049255	WINTON	CA		11/20/2020		587	0	0	0	0	0	0	587	587	0	0	0
100049260	OVERGAARD	AZ		11/20/2020		3,437	0	0	0	0	0	0	3,437	3,437	0	0	0
100049265	LAS VEGAS	NV		11/20/2020		6,751	0	0	0	0	0	0	6,751	6,751	0	0	0
100049266	LAS VEGAS	NV		11/20/2020		910	0	0	0	0	0	0	910	910	0	0	0
100049272	TRENTON	NJ		11/20/2020		655	0	0	0	0	0	0	655	655	0	0	0
100049274	UNION	WA		11/20/2020		979	0	0	0	0	0	0	979	979	0	0	0
100049281	PICO RIVERA	CA		11/20/2020		1,604	0	0	0	0	0	0	1,604	1,604	0	0	0
100049288	FORT LAUDERDALE	FL		11/20/2020		1,488	0	0	0	0	0	0	1,488	1,488	0	0	0
100049293	STATEN ISLAND	NY		11/20/2020		1,379	0	0	0	0	0	0	1,379	1,379	0	0	0
100049297	LAWRENCEVILLE	GA		11/20/2020		1,403	0	0	0	0	0	0	1,403	1,403	0	0	0
100049803	WATERBURY	CT		11/20/2020		1,777	0	0	0	0	0	0	1,777	1,777	0	0	0
100049806	BROOKLYN	NY		11/20/2020		1,589	0	0	0	0	0	0	1,589	1,589	0	0	0
100049807	STATEN ISLAND	NY		11/20/2020		818	0	0	0	0	0	0	818	818	0	0	0
100049827	OCALA	FL		11/20/2020		832	0	0	0	0	0	0	832	832	0	0	0
100049832	PHILADELPHIA	PA		11/20/2020		3,454	0	0	0	0	0	0	3,454	3,454	0	0	0
100049837	EDMONDS	WA		11/20/2020		1,255	0	0	0	0	0	0	1,255	1,255	0	0	0
100049840	OAKLAND	CA		11/20/2020		1,172	0	0	0	0	0	0	1,172	1,172	0	0	0
100049843	LYNWOOD	CA		11/20/2020		2,479	0	0	0	0	0	0	2,479	2,479	0	0	0
100049846	SALINAS	CA		11/20/2020		1,624	0	0	0	0	0	0	1,624	1,624	0	0	0
100049855	OCEANSIDE	CA		11/20/2020		1,733	0	0	0	0	0	0	1,733	1,733	0	0	0
100049857	LA HABRA	CA		11/20/2020		2,222	0	0	0	0	0	0	2,222	2,222	0	0	0
100049859	SPRINGVILLE	AL		11/20/2020		348	0	0	0	0	0	0	348	348	0	0	0
100049861	MESA	AZ		11/20/2020		972	0	0	0	0	0	0	972	972	0	0	0
100049864	GLEN BURNIE	MD		11/20/2020		963	0	0	0	0	0	0	963	963	0	0	0
100049866	LYNNWOOD	WA		11/20/2020		1,041	0	0	0	0	0	0	1,041	1,041	0	0	0
100049869	WAIPAHU	HI		11/20/2020		5,044	0	0	0	0	0	0	5,044	5,044	0	0	0
100049873	LOS ANGELES	CA		11/20/2020		1,407	0	0	0	0	0	0	1,407	1,407	0	0	0
100049874	CHATSWORTH	CA		11/20/2020		1,124	0	0	0	0	0	0	1,124	1,124	0	0	0
100049876	OXNARD	CA		11/20/2020		1,721	0	0	0	0	0	0	1,721	1,721	0	0	0
100049881	PALM COAST	FL		11/20/2020		938	0	0	0	0	0	0	938	938	0	0	0
100049882	LEVITTOWN	NY		11/20/2020		889	0	0	0	0	0	0	889	889	0	0	0
100049885	NORTHVALE	NJ		11/20/2020		1,656	0	0	0	0	0	0	1,656	1,656	0	0	0
100049886	INGLEWOOD	CA		11/20/2020		1,460	0	0	0	0	0	0	1,460	1,460	0	0	0
100049889	PACOIMA	CA		11/20/2020		1,277	0	0	0	0	0	0	1,277	1,277	0	0	0
100049890	PORTLAND	OR		11/20/2020		2,169	0	0	0	0	0	0	2,169	2,169	0	0	0
100049895	DES PLAINES	IL		11/20/2020		1,022	0	0	0	0	0	0	1,022	1,022	0	0	0
100049901	KENT	WA		11/20/2020		1,140	0	0	0	0	0	0	1,140	1,140	0	0	0
100049905	CROSSVILLE	AL		11/20/2020		823	0	0	0	0	0	0	823	823	0	0	0
100049908	FORKED RIVER	NJ		11/20/2020		740	0	0	0	0	0	0	740	740	0	0	0
100049909	MARENGO	IL		11/20/2020		736	0	0	0	0	0	0	736	736	0	0	0
100049916	CHICAGO	IL		11/20/2020		1,164	0	0	0	0	0	0	1,164	1,164	0	0	0
100049919	POMPANO BEACH	FL		11/20/2020		959	0	0	0	0	0	0	959	959	0	0	0
100049921	SPRINGFIELD GARDENS	NY		11/20/2020		2,054	0	0	0	0	0	0	2,054	2,054	0	0	0
100049923	KATHLEEN	FL		11/20/2020		1,338	0	0	0	0	0	0	1,338	1,338	0	0	0
100049926	SMITHTOWN	NY		11/20/2020		580	0	0	0	0	0	0	580	580	0	0	0
100049927	RESEDA	CA		11/20/2020		976	0	0	0	0	0	0	976	976	0	0	0

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049930	AKRON	OH		11/20/2020		284	0	0	0	0	0	0	284	284	0	0	0
100049934	MANTECA	CA		11/20/2020		2,041	0	0	0	0	0	0	2,041	2,041	0	0	0
100049937	RIVERSIDE	CA		11/20/2020		1,886	0	0	0	0	0	0	1,886	1,886	0	0	0
100049938	FAYETTEVILLE	GA		11/20/2020		2,409	0	0	0	0	0	0	2,409	2,409	0	0	0
100049939	MARIETTA	SC		11/20/2020		667	0	0	0	0	0	0	667	667	0	0	0
100049940	GLEN BURNIE	MD		11/20/2020		613	0	0	0	0	0	0	613	613	0	0	0
100049945	BOWIE	MD		11/20/2020		1,409	0	0	0	0	0	0	1,409	1,409	0	0	0
100061641	GOOSE CREEK	SC		07/01/2021		752	0	0	0	0	0	0	752	752	0	0	0
100061650	AUGUSTA	GA		07/01/2021		485	0	0	0	0	0	0	485	485	0	0	0
100061658	CINCINNATI	OH		07/01/2021		464	0	0	0	0	0	0	464	464	0	0	0
100061659	CANTON	SD		07/01/2021		763	0	0	0	0	0	0	763	763	0	0	0
100061664	OMAHA	NE		07/01/2021		1,605	0	0	0	0	0	0	1,605	1,605	0	0	0
100061672	VALLEY SPRINGS	SD		07/01/2021		805	0	0	0	0	0	0	805	805	0	0	0
100061681	BIRMINGHAM	AL		07/01/2021		601	0	0	0	0	0	0	601	601	0	0	0
100061684	CHARLOTTE	NC		07/01/2021		685	0	0	0	0	0	0	685	685	0	0	0
100061687	SARASOTA	FL		07/01/2021		2,914	0	0	0	0	0	0	2,914	2,914	0	0	0
100061688	COON RAPIDS	MN		07/01/2021		816	0	0	0	0	0	0	816	816	0	0	0
100061690	MERRILLVILLE	IN		07/01/2021		1,659	0	0	0	0	0	0	1,659	1,659	0	0	0
100061694	BOERNE	TX		07/01/2021		1,246	0	0	0	0	0	0	1,246	1,246	0	0	0
100061697	SAINT CLOUD	FL		07/01/2021		906	0	0	0	0	0	0	906	906	0	0	0
100061701	GLENAIRE	MO		07/01/2021		550	0	0	0	0	0	0	550	550	0	0	0
100061703	KATY	TX		07/01/2021		1,191	0	0	0	0	0	0	1,191	1,191	0	0	0
100061704	LOS ANGELES	CA		07/01/2021		558	0	0	0	0	0	0	558	558	0	0	0
100061710	COLUMBUS	OH		07/01/2021		701	0	0	0	0	0	0	701	701	0	0	0
100061714	CHICAGO	IL		07/01/2021		470	0	0	0	0	0	0	470	470	0	0	0
100061716	WILSON	NY		07/01/2021		505	0	0	0	0	0	0	505	505	0	0	0
100061720	ATLANTA	GA		07/01/2021		854	0	0	0	0	0	0	854	854	0	0	0
100061722	PHILADELPHIA	PA		07/01/2021		629	0	0	0	0	0	0	629	629	0	0	0
100061729	HAMBURG	NY		07/01/2021		907	0	0	0	0	0	0	907	907	0	0	0
100061733	SCOTTSBLUFF	NE		07/01/2021		297	0	0	0	0	0	0	297	297	0	0	0
100061736	LOUISVILLE	KY		07/01/2021		902	0	0	0	0	0	0	902	902	0	0	0
100061739	BAKERSFIELD	CA		07/01/2021		762	0	0	0	0	0	0	762	762	0	0	0
100061748	IRVING	TX		07/01/2021		508	0	0	0	0	0	0	508	508	0	0	0
100061753	THORNTON	CO		07/01/2021		468	0	0	0	0	0	0	468	468	0	0	0
100061773	UPPER MARLBORO	MD		07/01/2021		387	0	0	0	0	0	0	387	387	0	0	0
100061780	CAROL STREAM	IL		07/01/2021		17	0	0	0	0	0	0	17	17	0	0	0
100061789	REX	GA		07/01/2021		662	0	0	0	0	0	0	662	662	0	0	0
100061794	LAS VEGAS	NV		07/01/2021		556	0	0	0	0	0	0	556	556	0	0	0
100061801	OCONOMOWOC	WI		07/01/2021		627	0	0	0	0	0	0	627	627	0	0	0
100061802	JACKSONVILLE	FL		07/01/2021		1,380	0	0	0	0	0	0	1,380	1,380	0	0	0
100061803	SOUTH HOLLAND	IL		07/01/2021		1,727	0	0	0	0	0	0	1,727	1,727	0	0	0
100061858	SHREVEPORT	LA		07/01/2021		594	0	0	0	0	0	0	594	594	0	0	0
100061942	JOHNSTOWN	PA		07/01/2021		525	0	0	0	0	0	0	525	525	0	0	0
100061946	REELSVILLE	IN		07/01/2021		2,360	0	0	0	0	0	0	2,360	2,360	0	0	0
100061949	MISHAWAKA	IN		07/01/2021		1,199	0	0	0	0	0	0	1,199	1,199	0	0	0
100061951	STEWARTVILLE	MN		07/01/2021		1,199	0	0	0	0	0	0	1,199	1,199	0	0	0
100061960	NAUGATUCK	CT		07/01/2021		1,510	0	0	0	0	0	0	1,510	1,510	0	0	0
100061978	PHOENIX	AZ		07/01/2021		324	0	0	0	0	0	0	324	324	0	0	0
100061979	TUCSON	AZ		07/01/2021		615	0	0	0	0	0	0	615	615	0	0	0
100061981	KLAMATH FALLS	OR		07/01/2021		1,033	0	0	0	0	0	0	1,033	1,033	0	0	0
100063794	MIAMI	FL		07/01/2021		1,641	0	0	0	0	0	0	1,641	1,641	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100063798	ANCHORAGE	AK		07/01/2021		998	0	0	0	0	0	0	998	998	0	0	0
100063802	SAN ANTONIO	TX		07/01/2021		678	0	0	0	0	0	0	678	678	0	0	0
100063810	CANAL WINCHESTER	OH		07/01/2021		1,262	0	0	0	0	0	0	1,262	1,262	0	0	0
100063816	PLAINFIELD	NJ		07/01/2021		1,854	0	0	0	0	0	0	1,854	1,854	0	0	0
100063821	PORT ST LUCIE	FL		07/01/2021		1,728	0	0	0	0	0	0	1,728	1,728	0	0	0
100063827	LOUISVILLE	KY		07/01/2021		1,077	0	0	0	0	0	0	1,077	1,077	0	0	0
100063830	BROOKLYN CENTER	MN		07/01/2021		1,366	0	0	0	0	0	0	1,366	1,366	0	0	0
100063838	CHICAGO	IL		07/01/2021		916	0	0	0	0	0	0	916	916	0	0	0
100063844	STREETSBORO	OH		07/01/2021		1,948	0	0	0	0	0	0	1,948	1,948	0	0	0
100063848	WILMINGTON	DE		07/01/2021		1,472	0	0	0	0	0	0	1,472	1,472	0	0	0
100063853	NORTH PORT	FL		07/01/2021		1,176	0	0	0	0	0	0	1,176	1,176	0	0	0
100063857	ROCHESTER	NY		07/01/2021		616	0	0	0	0	0	0	616	616	0	0	0
100063862	NORTH LAS VEGAS	NV		07/01/2021		1,457	0	0	0	0	0	0	1,457	1,457	0	0	0
100063866	KATY	TX		07/01/2021		7	0	0	0	0	0	0	7	7	0	0	0
100063873	RICHTON PARK	IL		07/01/2021		469	0	0	0	0	0	0	469	469	0	0	0
100063884	WALHALLA	SC		07/01/2021		2,471	0	0	0	0	0	0	2,471	2,471	0	0	0
100063892	CHAPEL HILL	NC		07/01/2021		1,264	0	0	0	0	0	0	1,264	1,264	0	0	0
100063896	PHARR	TX		07/01/2021		287	0	0	0	0	0	0	287	287	0	0	0
100063902	EAST HARTFORD	CT		07/01/2021		687	0	0	0	0	0	0	687	687	0	0	0
100063905	KESWICK	VA		07/01/2021		1,739	0	0	0	0	0	0	1,739	1,739	0	0	0
100063911	SAINT LOUIS	MO		07/01/2021		1,421	0	0	0	0	0	0	1,421	1,421	0	0	0
100063914	WESTFIELD	MA		07/01/2021		734	0	0	0	0	0	0	734	734	0	0	0
100063916	WEST PALM BEACH	FL		07/01/2021		1,571	0	0	0	0	0	0	1,571	1,571	0	0	0
100063924	HOMESTEAD	FL		07/01/2021		1,418	0	0	0	0	0	0	1,418	1,418	0	0	0
100063926	COLUMBIA	SC		07/01/2021		888	0	0	0	0	0	0	888	888	0	0	0
100063930	HURST	TX		07/01/2021		1,656	0	0	0	0	0	0	1,656	1,656	0	0	0
100063934	DAYTON	OH		07/01/2021		439	0	0	0	0	0	0	439	439	0	0	0
100063935	DINUBA	CA		07/01/2021		947	0	0	0	0	0	0	947	947	0	0	0
100063942	MURFREESBORO	TN		07/01/2021		782	0	0	0	0	0	0	782	782	0	0	0
100063943	ELBA	AL		07/01/2021		546	0	0	0	0	0	0	546	546	0	0	0
100063945	CLINTON	MD		07/01/2021		1,067	0	0	0	0	0	0	1,067	1,067	0	0	0
100063947	COLUMBUS	OH		07/01/2021		902	0	0	0	0	0	0	902	902	0	0	0
100063953	PHILADELPHIA	PA		07/01/2021		3,793	0	0	0	0	0	0	3,793	3,793	0	0	0
100063956	TORRINGTON	CT		07/01/2021		524	0	0	0	0	0	0	524	524	0	0	0
100063962	CAMPOBELLO	SC		07/01/2021		187	0	0	0	0	0	0	187	187	0	0	0
100063972	COLUMBIA	SC		07/01/2021		191	0	0	0	0	0	0	191	191	0	0	0
100063976	LINTHICUM HEIGHTS	MD		07/01/2021		2,282	0	0	0	0	0	0	2,282	2,282	0	0	0
100063977	SULPHUR	LA		07/01/2021		561	0	0	0	0	0	0	561	561	0	0	0
100063978	CLINT	TX		07/01/2021		706	0	0	0	0	0	0	706	706	0	0	0
100063979	VIDALIA	LA		07/01/2021		594	0	0	0	0	0	0	594	594	0	0	0
100063981	MANHATTAN	IL		07/01/2021		1,695	0	0	0	0	0	0	1,695	1,695	0	0	0
100063986	SAN ANTONIO	TX		07/01/2021		1,016	0	0	0	0	0	0	1,016	1,016	0	0	0
100066690	HARLINGEN	TX		08/02/2021		2,875	0	0	0	0	0	0	2,875	2,875	0	0	0
100066712	DOVER	PA		08/02/2021		850	0	0	0	0	0	0	850	850	0	0	0
100066732	GIBSONTON	FL		08/02/2021		1,465	0	0	0	0	0	0	1,465	1,465	0	0	0
100066739	ELIZABETH CITY	NC		08/02/2021		1,049	0	0	0	0	0	0	1,049	1,049	0	0	0
100066772	OWENSBORO	KY		08/02/2021		149	0	0	0	0	0	0	149	149	0	0	0
100066803	COLONA	IL		08/02/2021		565	0	0	0	0	0	0	565	565	0	0	0
100066807	OKLAHOMA CITY	OK		08/02/2021		394	0	0	0	0	0	0	394	394	0	0	0
100066847	WEST HAVEN	CT		08/02/2021		1,000	0	0	0	0	0	0	1,000	1,000	0	0	0
100066853	BALTIMORE	MD		08/02/2021		819	0	0	0	0	0	0	819	819	0	0	0

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100066885	GREENBETT	MD		08/02/2021		333	0	0	0	0	0	0	333	333	0	0	0
100066886	CLARKSBURG	CA		08/02/2021		2,679	0	0	0	0	0	0	2,679	2,679	0	0	0
100066893	HIDALGO	TX		08/02/2021		780	0	0	0	0	0	0	780	780	0	0	0
100066920	LAREDO	TX		08/02/2021		1,228	0	0	0	0	0	0	1,228	1,228	0	0	0
100066924	PRINCETON	TX		08/02/2021		4,558	0	0	0	0	0	0	4,558	4,558	0	0	0
100066935	MUSCATINE	IA		08/02/2021		545	0	0	0	0	0	0	545	545	0	0	0
100066938	TUSCALOOSA	AL		08/02/2021		950	0	0	0	0	0	0	950	950	0	0	0
100066945	KINDER	LA		08/02/2021		660	0	0	0	0	0	0	660	660	0	0	0
100066956	PORTER	TX		08/02/2021		428	0	0	0	0	0	0	428	428	0	0	0
100066968	TUCSON	AZ		08/02/2021		888	0	0	0	0	0	0	888	888	0	0	0
100066970	BRANDON	SD		08/02/2021		1,021	0	0	0	0	0	0	1,021	1,021	0	0	0
100066972	LAREDO	TX		08/02/2021		576	0	0	0	0	0	0	576	576	0	0	0
100066997	SUISUN CITY	CA		08/02/2021		1,395	0	0	0	0	0	0	1,395	1,395	0	0	0
100066998	PITTSBURGH	PA		08/02/2021		680	0	0	0	0	0	0	680	680	0	0	0
100067026	DALLAS	TX		08/02/2021		706	0	0	0	0	0	0	706	706	0	0	0
100067080	MONTGOMERY	AL		08/02/2021		798	0	0	0	0	0	0	798	798	0	0	0
100067084	PEARLAND	TX		08/02/2021		1,471	0	0	0	0	0	0	1,471	1,471	0	0	0
100067089	PORT ORANGE	FL		08/02/2021		1,773	0	0	0	0	0	0	1,773	1,773	0	0	0
100067100	BROWNSVILLE	TX		08/02/2021		683	0	0	0	0	0	0	683	683	0	0	0
100067125	UPPER MARLBORO	MD		08/02/2021		1,185	0	0	0	0	0	0	1,185	1,185	0	0	0
100067132	HOMESTEAD	FL		08/02/2021		4,262	0	0	0	0	0	0	4,262	4,262	0	0	0
100067166	PALM BAY	FL		08/02/2021		906	0	0	0	0	0	0	906	906	0	0	0
100067173	PALMDALE	CA		08/02/2021		852	0	0	0	0	0	0	852	852	0	0	0
100067180	ORLANDO	FL		08/02/2021		560	0	0	0	0	0	0	560	560	0	0	0
100067221	OXON HILL	MD		08/02/2021		960	0	0	0	0	0	0	960	960	0	0	0
100067244	BRANDYWINE	MD		08/02/2021		2,033	0	0	0	0	0	0	2,033	2,033	0	0	0
100067256	WEST MONROE	NY		08/02/2021		576	0	0	0	0	0	0	576	576	0	0	0
100067273	RIVERVIEW	FL		08/02/2021		1,530	0	0	0	0	0	0	1,530	1,530	0	0	0
100067274	CRANSTON	RI		08/02/2021		1,051	0	0	0	0	0	0	1,051	1,051	0	0	0
100067276	PORT ST LUCIE	FL		08/02/2021		1,268	0	0	0	0	0	0	1,268	1,268	0	0	0
100067285	PHILADELPHIA	PA		08/02/2021		562	0	0	0	0	0	0	562	562	0	0	0
100067302	GERRARDSTOWN	WV		08/02/2021		1,342	0	0	0	0	0	0	1,342	1,342	0	0	0
100067304	BUCHANAN	GA		08/02/2021		346	0	0	0	0	0	0	346	346	0	0	0
100067326	LUGOFF	SC		08/02/2021		678	0	0	0	0	0	0	678	678	0	0	0
100067337	OAK POINT	TX		08/02/2021		1,602	0	0	0	0	0	0	1,602	1,602	0	0	0
100067360	HOUSTON	TX		08/02/2021		1,335	0	0	0	0	0	0	1,335	1,335	0	0	0
100069599	HUDSONVILLE	MI		09/01/2021		589	0	0	0	0	0	0	589	589	0	0	0
100069610	TULARE	CA		09/01/2021		394	0	0	0	0	0	0	394	394	0	0	0
100069630	NILES	IL		09/01/2021		1,128	0	0	0	0	0	0	1,128	1,128	0	0	0
100069646	FORT WAYNE	IN		09/01/2021		532	0	0	0	0	0	0	532	532	0	0	0
100069656	RIO RICO	AZ		09/01/2021		788	0	0	0	0	0	0	788	788	0	0	0
100069660	BEND	OR		09/01/2021		1,913	0	0	0	0	0	0	1,913	1,913	0	0	0
100069679	SISTERS	OR		09/01/2021		2,028	0	0	0	0	0	0	2,028	2,028	0	0	0
100069702	DAVENPORT	FL		09/01/2021		1,816	0	0	0	0	0	0	1,816	1,816	0	0	0
100069705	CHICAGO	IL		09/01/2021		657	0	0	0	0	0	0	657	657	0	0	0
100069715	BIRMINGHAM	AL		09/01/2021		595	0	0	0	0	0	0	595	595	0	0	0
100069718	S HEIDELBERG	PA		09/01/2021		8,481	0	0	0	0	0	0	8,481	8,481	0	0	0
100069720	JERSEY CITY	NJ		09/01/2021		3,323	0	0	0	0	0	0	3,323	3,323	0	0	0
100069727	PORTLAND	OR		09/01/2021		2,419	0	0	0	0	0	0	2,419	2,419	0	0	0
100069737	HELPER	UT		09/01/2021		513	0	0	0	0	0	0	513	513	0	0	0
100069741	RIVERVIEW	FL		09/01/2021		1,020	0	0	0	0	0	0	1,020	1,020	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100069742	RUSKIN	FL		09/01/2021		1,440	0	0	0	0	0	0	1,440	1,440	0	0	0
100069746	BECKER	MN		09/01/2021		2,154	0	0	0	0	0	0	2,154	2,154	0	0	0
100069752	PAULS VALLEY	OK		09/01/2021		980	0	0	0	0	0	0	980	980	0	0	0
100069753	LANSFORD	PA		09/01/2021		188	0	0	0	0	0	0	188	188	0	0	0
100069755	NEWARK	DE		09/01/2021		1,306	0	0	0	0	0	0	1,306	1,306	0	0	0
100069756	EDGEWATER	FL		09/01/2021		688	0	0	0	0	0	0	688	688	0	0	0
100069758	BRADENTON	FL		09/01/2021		230	0	0	0	0	0	0	230	230	0	0	0
100069775	OLPE	KS		09/01/2021		866	0	0	0	0	0	0	866	866	0	0	0
100069784	ALBUQUERQUE	NM		09/01/2021		725	0	0	0	0	0	0	725	725	0	0	0
100069786	HAZLETON	PA		09/01/2021		580	0	0	0	0	0	0	580	580	0	0	0
100069807	PHILADELPHIA	PA		09/01/2021		828	0	0	0	0	0	0	828	828	0	0	0
100069813	ELMONT	NY		09/01/2021		2,085	0	0	0	0	0	0	2,085	2,085	0	0	0
100069814	SACRAMENTO	CA		09/01/2021		2,218	0	0	0	0	0	0	2,218	2,218	0	0	0
100069815	MARGATE	FL		09/01/2021		2,000	0	0	0	0	0	0	2,000	2,000	0	0	0
100069818	HERKIMER	NY		09/01/2021		1,358	0	0	0	0	0	0	1,358	1,358	0	0	0
100069820	BALTIMORE	MD		09/01/2021		1,526	0	0	0	0	0	0	1,526	1,526	0	0	0
100069843	KENTON	OH		09/01/2021		711	0	0	0	0	0	0	711	711	0	0	0
100069849	JOLIET	IL		09/01/2021		1,533	0	0	0	0	0	0	1,533	1,533	0	0	0
100069863	CERES	CA		09/01/2021		1,123	0	0	0	0	0	0	1,123	1,123	0	0	0
100069880	JEFFERSON	OR		09/01/2021		889	0	0	0	0	0	0	889	889	0	0	0
100069913	DOTHAN	AL		09/01/2021		1,083	0	0	0	0	0	0	1,083	1,083	0	0	0
100069916	MILLSBORO	DE		09/01/2021		1,228	0	0	0	0	0	0	1,228	1,228	0	0	0
100069921	SAN ANTONIO	TX		09/01/2021		920	0	0	0	0	0	0	920	920	0	0	0
100069925	HOUSTON	TX		09/01/2021		643	0	0	0	0	0	0	643	643	0	0	0
100069929	LAKE CITY	FL		09/01/2021		826	0	0	0	0	0	0	826	826	0	0	0
100069930	LONGVIEW	TX		09/01/2021		809	0	0	0	0	0	0	809	809	0	0	0
100069931	FREDERICKSBURG	VA		09/01/2021		815	0	0	0	0	0	0	815	815	0	0	0
100069932	FORT WASHINGTON	MD		09/01/2021		916	0	0	0	0	0	0	916	916	0	0	0
100069945	MOORE	SC		09/01/2021		931	0	0	0	0	0	0	931	931	0	0	0
100044614	BALTIMORE	MD		11/19/2020		352	0	0	0	0	0	0	352	352	0	0	0
100044615	TUTTLE	OK		11/19/2020		727	0	0	0	0	0	0	727	727	0	0	0
100044617	DIAMOND BAR	CA		11/19/2020		1,806	0	0	0	0	0	0	1,806	1,806	0	0	0
100044622	LOS BANOS	CA		11/19/2020		1,709	0	0	0	0	0	0	1,709	1,709	0	0	0
100044624	SAN DIEGO	CA		11/19/2020		1,089	0	0	0	0	0	0	1,089	1,089	0	0	0
100044626	MISSION VIEJO	CA		11/19/2020		4,096	0	0	0	0	0	0	4,096	4,096	0	0	0
100044627	MONCKS CORNER	SC		11/19/2020		515	0	0	0	0	0	0	515	515	0	0	0
100044629	PACOIMA	CA		11/19/2020		1,321	0	0	0	0	0	0	1,321	1,321	0	0	0
100044632	HIGH POINT	NC		11/19/2020		969	0	0	0	0	0	0	969	969	0	0	0
100044645	COTTONWOOD	CA		11/19/2020		1,535	0	0	0	0	0	0	1,535	1,535	0	0	0
100044646	CIRCLE PINES	MN		11/19/2020		2,167	0	0	0	0	0	0	2,167	2,167	0	0	0
100044647	SANTA MARIA	CA		11/19/2020		1,115	0	0	0	0	0	0	1,115	1,115	0	0	0
100044650	SAN JOSE	CA		11/19/2020		3,810	0	0	0	0	0	0	3,810	3,810	0	0	0
100044652	BEND	OR		11/19/2020		786	0	0	0	0	0	0	786	786	0	0	0
100044654	HAWTHORN WOODS	IL		11/19/2020		3,824	0	0	0	0	0	0	3,824	3,824	0	0	0
100044655	POWAY	CA		11/19/2020		4,375	0	0	0	0	0	0	4,375	4,375	0	0	0
100044656	GLENDALE	AZ		11/19/2020		1,567	0	0	0	0	0	0	1,567	1,567	0	0	0
100044664	OKLAHOMA CITY	OK		11/19/2020		377	0	0	0	0	0	0	377	377	0	0	0
100044665	COOPER CITY	FL		11/19/2020		588	0	0	0	0	0	0	588	588	0	0	0
100044668	WOODBRIDGE	VA		11/19/2020		2,751	0	0	0	0	0	0	2,751	2,751	0	0	0
100044669	COLUMBUS	OH		11/19/2020		383	0	0	0	0	0	0	383	383	0	0	0
100044670	SADDLE BROOK	NJ		11/19/2020		778	0	0	0	0	0	0	778	778	0	0	0

SCHEDULE B - PART 3

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100044673	LAS VEGAS	NV		11/19/2020		1,004	0	0	0	0	0	0	1,004	1,004	0	0	0
100044676	PROSPECT HEIGHTS	IL		11/19/2020		1,911	0	0	0	0	0	0	1,911	1,911	0	0	0
100044678	BRIDGEWATER	NJ		11/19/2020		799	0	0	0	0	0	0	799	799	0	0	0
100044681	RANDOLPH T/O RANDOLPH	NJ		11/19/2020		1,088	0	0	0	0	0	0	1,088	1,088	0	0	0
100044682	MIAMI	FL		11/19/2020		885	0	0	0	0	0	0	885	885	0	0	0
100044688	GREEN COVE SPRINGS	FL		11/19/2020		2,041	0	0	0	0	0	0	2,041	2,041	0	0	0
100044689	ORRVILLE	OH		11/19/2020		809	0	0	0	0	0	0	809	809	0	0	0
100044692	MIAMI	FL		11/19/2020		774	0	0	0	0	0	0	774	774	0	0	0
100044694	WEST ORANGE	NJ		11/19/2020		506	0	0	0	0	0	0	506	506	0	0	0
100044695	ELMHURST	IL		11/19/2020		1,577	0	0	0	0	0	0	1,577	1,577	0	0	0
100044697	CATHEDRAL CITY	CA		11/19/2020		1,500	0	0	0	0	0	0	1,500	1,500	0	0	0
100044700	FLORAL PARK	NY		11/19/2020		1,726	0	0	0	0	0	0	1,726	1,726	0	0	0
100044705	CHANDLER	AZ		11/19/2020		310	0	0	0	0	0	0	310	310	0	0	0
100044709	OAK PARK	IL		11/19/2020		561	0	0	0	0	0	0	561	561	0	0	0
100044711	WOODSTOCK	IL		11/19/2020		707	0	0	0	0	0	0	707	707	0	0	0
100044714	MERCED	CA		11/19/2020		1,106	0	0	0	0	0	0	1,106	1,106	0	0	0
100044715	SUN CITY	CA		11/19/2020		831	0	0	0	0	0	0	831	831	0	0	0
100044720	JAMAICA	NY		11/19/2020		1,361	0	0	0	0	0	0	1,361	1,361	0	0	0
100044722	NEW PHILADELPHIA	OH		11/19/2020		377	0	0	0	0	0	0	377	377	0	0	0
100045064	STATEN ISLAND	NY		11/19/2020		2,769	0	0	0	0	0	0	2,769	2,769	0	0	0
100045066	WHITE PLAINS	NY		11/19/2020		1,174	0	0	0	0	0	0	1,174	1,174	0	0	0
100045067	MILWAUKEE	WI		11/19/2020		599	0	0	0	0	0	0	599	599	0	0	0
100045068	DULUTH	GA		11/19/2020		2,420	0	0	0	0	0	0	2,420	2,420	0	0	0
100045071	WOODSTOCK	GA		11/19/2020		1,180	0	0	0	0	0	0	1,180	1,180	0	0	0
100045072	HOLLYWOOD	FL		11/19/2020		419	0	0	0	0	0	0	419	419	0	0	0
100045073	TUCKER	GA		11/19/2020		1,191	0	0	0	0	0	0	1,191	1,191	0	0	0
100045075	STEVENS POINT	WI		11/19/2020		594	0	0	0	0	0	0	594	594	0	0	0
100045078	CHULA VISTA	CA		11/19/2020		7,803	0	0	0	0	0	0	7,803	7,803	0	0	0
100045079	CRAIG	CO		11/19/2020		734	0	0	0	0	0	0	734	734	0	0	0
100045090	ORLAND PARK	IL		11/19/2020		823	0	0	0	0	0	0	823	823	0	0	0
100045092	YUMA	AZ		11/19/2020		4,044	0	0	0	0	0	0	4,044	4,044	0	0	0
100045099	PALM BEACH GARDENS	FL		11/19/2020		608	0	0	0	0	0	0	608	608	0	0	0
100045105	LAS VEGAS	NV		11/19/2020		555	0	0	0	0	0	0	555	555	0	0	0
100045108	MIDDLETON	ID		11/19/2020		510	0	0	0	0	0	0	510	510	0	0	0
100045110	SOUTHAMPTON	PA		11/19/2020		1,516	0	0	0	0	0	0	1,516	1,516	0	0	0
100045114	SAINT LOUIS	MO		11/19/2020		938	0	0	0	0	0	0	938	938	0	0	0
100045117	AKRON	OH		11/19/2020		448	0	0	0	0	0	0	448	448	0	0	0
100045119	TUCSON	AZ		11/25/2020		2,786	0	0	0	0	0	0	2,786	2,786	0	0	0
100045125	LINDEN	NC		11/25/2020		1,541	0	0	0	0	0	0	1,541	1,541	0	0	0
100045130	WATERTOWN	CT		11/25/2020		2,989	0	0	0	0	0	0	2,989	2,989	0	0	0
100045135	DAVENPORT	FL		11/25/2020		2,143	0	0	0	0	0	0	2,143	2,143	0	0	0
100045149	KANSAS CITY	MO		11/25/2020		683	0	0	0	0	0	0	683	683	0	0	0
100045153	ELM CITY	NC		11/25/2020		1,519	0	0	0	0	0	0	1,519	1,519	0	0	0
100045155	PINEY FLATS	TN		11/25/2020		20	0	0	0	0	0	0	20	20	0	0	0
100045157	BIRMINGHAM	AL		11/25/2020		546	0	0	0	0	0	0	546	546	0	0	0
100045160	WILMINGTON	DE		11/25/2020		2,612	0	0	0	0	0	0	2,612	2,612	0	0	0
100045162	CENTRALIA	IL		11/25/2020		929	0	0	0	0	0	0	929	929	0	0	0
100045164	TOLEDO	OH		11/25/2020		857	0	0	0	0	0	0	857	857	0	0	0
100045165	ROSSVILLE	GA		11/25/2020		704	0	0	0	0	0	0	704	704	0	0	0
100045169	JACKSONVILLE	FL		11/25/2020		1,960	0	0	0	0	0	0	1,960	1,960	0	0	0
100045171	UPPER MARLBORO	MD		11/25/2020		864	0	0	0	0	0	0	864	864	0	0	0

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100045174	CALUMET CITY	IL		11/25/2020		444	0	0	0	0	0	0	444	444	0	0	0
100045177	PHILADELPHIA	PA		11/25/2020		232	0	0	0	0	0	0	232	232	0	0	0
100045178	WASHINGTON	DC		11/25/2020		2,555	0	0	0	0	0	0	2,555	2,555	0	0	0
100045556	MOOSIC	PA		11/25/2020		262	0	0	0	0	0	0	262	262	0	0	0
100045558	SAN JOSE	CA		11/25/2020		1,635	0	0	0	0	0	0	1,635	1,635	0	0	0
100045560	PITTSBURG	CA		11/25/2020		994	0	0	0	0	0	0	994	994	0	0	0
100045561	BALTIMORE	MD		11/25/2020		387	0	0	0	0	0	0	387	387	0	0	0
100045564	MEMPHIS	TN		11/25/2020		46	0	0	0	0	0	0	46	46	0	0	0
100045567	OAK VIEW	CA		11/25/2020		815	0	0	0	0	0	0	815	815	0	0	0
100045569	BREMERTON	WA		11/25/2020		1,223	0	0	0	0	0	0	1,223	1,223	0	0	0
100045570	COARSEGOLD	CA		11/25/2020		2,350	0	0	0	0	0	0	2,350	2,350	0	0	0
100045573	BIRMINGHAM	AL		11/25/2020		2,379	0	0	0	0	0	0	2,379	2,379	0	0	0
100045574	ATWATER	OH		11/25/2020		682	0	0	0	0	0	0	682	682	0	0	0
100045575	BLOOMSBURG	PA		11/25/2020		2,309	0	0	0	0	0	0	2,309	2,309	0	0	0
100045576	SAN ANTONIO	TX		11/25/2020		305	0	0	0	0	0	0	305	305	0	0	0
100045577	EL PASO	TX		11/25/2020		160	0	0	0	0	0	0	160	160	0	0	0
100045586	EAST ORANGE	NJ		11/25/2020		405	0	0	0	0	0	0	405	405	0	0	0
100045588	LANCASTER	SC		11/25/2020		409	0	0	0	0	0	0	409	409	0	0	0
100045594	CHELSEA	MA		11/25/2020		1,023	0	0	0	0	0	0	1,023	1,023	0	0	0
100045598	PLAINFIELD	CT		11/25/2020		553	0	0	0	0	0	0	553	553	0	0	0
100045599	WEST PALM BEACH	FL		11/25/2020		510	0	0	0	0	0	0	510	510	0	0	0
100045606	HOUSTON	TX		11/25/2020		1,101	0	0	0	0	0	0	1,101	1,101	0	0	0
100045608	WELLINGTON	FL		11/25/2020		2,896	0	0	0	0	0	0	2,896	2,896	0	0	0
100045620	LOS ANGELES	CA		11/25/2020		1,039	0	0	0	0	0	0	1,039	1,039	0	0	0
100045622	PERRIS	CA		11/25/2020		977	0	0	0	0	0	0	977	977	0	0	0
100045629	DAWSON	GA		11/25/2020		213	0	0	0	0	0	0	213	213	0	0	0
100045630	STRATFORD	CT		11/25/2020		583	0	0	0	0	0	0	583	583	0	0	0
100045632	CARTERET	NJ		11/25/2020		935	0	0	0	0	0	0	935	935	0	0	0
100045638	SHERIDAN	MI		11/25/2020		942	0	0	0	0	0	0	942	942	0	0	0
100045640	BROOMALL	PA		11/25/2020		1,018	0	0	0	0	0	0	1,018	1,018	0	0	0
100045644	CARLSTADT	NJ		11/25/2020		1,285	0	0	0	0	0	0	1,285	1,285	0	0	0
100045650	VISALIA	CA		11/25/2020		750	0	0	0	0	0	0	750	750	0	0	0
100045652	CALUMET CITY	IL		11/25/2020		1,016	0	0	0	0	0	0	1,016	1,016	0	0	0
100045662	CLAYTON	DE		11/25/2020		618	0	0	0	0	0	0	618	618	0	0	0
100045666	PERRY	GA		11/25/2020		189	0	0	0	0	0	0	189	189	0	0	0
100045673	DETROIT	MI		11/25/2020		232	0	0	0	0	0	0	232	232	0	0	0
100045674	CEDAR BLUFF	AL		11/25/2020		344	0	0	0	0	0	0	344	344	0	0	0
100045675	SPRING	TX		11/25/2020		1,465	0	0	0	0	0	0	1,465	1,465	0	0	0
100045971	JONESBORO	GA		11/25/2020		1,417	0	0	0	0	0	0	1,417	1,417	0	0	0
100045972	NAPLES	FL		11/25/2020		479	0	0	0	0	0	0	479	479	0	0	0
100045974	WATERBURY	CT		11/25/2020		206	0	0	0	0	0	0	206	206	0	0	0
100045975	WEST CHESTER	PA		11/25/2020		1,306	0	0	0	0	0	0	1,306	1,306	0	0	0
100045976	SARASOTA	FL		11/25/2020		1,128	0	0	0	0	0	0	1,128	1,128	0	0	0
100045977	POWHATAN	VA		11/25/2020		904	0	0	0	0	0	0	904	904	0	0	0
100045978	OSCEOLA	IN		11/25/2020		281	0	0	0	0	0	0	281	281	0	0	0
100045988	ATTLEBORO	MA		11/25/2020		2,240	0	0	0	0	0	0	2,240	2,240	0	0	0
100045996	MCDONOUGH	GA		11/25/2020		274	0	0	0	0	0	0	274	274	0	0	0
100045997	NASHVILLE	TN		11/25/2020		504	0	0	0	0	0	0	504	504	0	0	0
100046004	DUNELLEN	NJ		11/25/2020		1,679	0	0	0	0	0	0	1,679	1,679	0	0	0
100046006	NORRISTOWN	PA		11/25/2020		562	0	0	0	0	0	0	562	562	0	0	0
100046008	ABINGDON	MD		11/25/2020		1,110	0	0	0	0	0	0	1,110	1,110	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046014	LOS ANGELES	CA		11/25/2020		2,226	0	0	0	0	0	0	2,226	2,226	0	0	0
100046015	DOLTON	IL		11/25/2020		154	0	0	0	0	0	0	154	154	0	0	0
100046016	FREDERICKSBURG	PA		11/25/2020		595	0	0	0	0	0	0	595	595	0	0	0
100046017	BLUE RIDGE	GA		11/25/2020		1,102	0	0	0	0	0	0	1,102	1,102	0	0	0
100046032	DETROIT	MI		11/25/2020		622	0	0	0	0	0	0	622	622	0	0	0
100046034	HOUSTON	TX		11/25/2020		397	0	0	0	0	0	0	397	397	0	0	0
100046035	TOLEDO	OH		11/25/2020		1,056	0	0	0	0	0	0	1,056	1,056	0	0	0
100046042	BRIDGETON	NJ		11/25/2020		809	0	0	0	0	0	0	809	809	0	0	0
100046048	PHILADELPHIA	PA		11/25/2020		305	0	0	0	0	0	0	305	305	0	0	0
100046050	PORTLAND	OR		11/25/2020		220	0	0	0	0	0	0	220	220	0	0	0
100046051	CHICAGO	IL		11/25/2020		493	0	0	0	0	0	0	493	493	0	0	0
100046052	JACKSONVILLE	FL		11/25/2020		434	0	0	0	0	0	0	434	434	0	0	0
100046054	WORCESTER	VT		11/25/2020		846	0	0	0	0	0	0	846	846	0	0	0
100046058	FLORISSANT	MO		11/25/2020		372	0	0	0	0	0	0	372	372	0	0	0
100046061	PONTIAC	MI		11/25/2020		87	0	0	0	0	0	0	87	87	0	0	0
100046063	CHICAGO	IL		11/25/2020		550	0	0	0	0	0	0	550	550	0	0	0
100046064	PITTSBURGH	PA		11/25/2020		1,164	0	0	0	0	0	0	1,164	1,164	0	0	0
100046065	RICHMOND	IN		11/25/2020		591	0	0	0	0	0	0	591	591	0	0	0
100046068	ANNAPOLIS	MD		11/25/2020		1,057	0	0	0	0	0	0	1,057	1,057	0	0	0
100046070	LA VERNIA	TX		11/25/2020		576	0	0	0	0	0	0	576	576	0	0	0
100046083	TAMARAC	FL		11/25/2020		504	0	0	0	0	0	0	504	504	0	0	0
100046084	TEXAS CITY	TX		11/25/2020		515	0	0	0	0	0	0	515	515	0	0	0
100046085	KEITHVILLE	LA		11/25/2020		462	0	0	0	0	0	0	462	462	0	0	0
100046087	SALINA	KS		11/25/2020		561	0	0	0	0	0	0	561	561	0	0	0
100046089	GREENWOOD	SC		11/25/2020		200	0	0	0	0	0	0	200	200	0	0	0
100046416	QUINCY	WA		11/25/2020		221	0	0	0	0	0	0	221	221	0	0	0
100046418	DETROIT	MI		11/25/2020		745	0	0	0	0	0	0	745	745	0	0	0
100046419	LAKEWOOD	CO		11/25/2020		1,453	0	0	0	0	0	0	1,453	1,453	0	0	0
100046422	STREAMWOOD	IL		11/25/2020		274	0	0	0	0	0	0	274	274	0	0	0
100046423	RIO RANCHO	NM		11/25/2020		1,380	0	0	0	0	0	0	1,380	1,380	0	0	0
100046426	REIDSVILLE	NC		11/25/2020		291	0	0	0	0	0	0	291	291	0	0	0
100046428	MEMPHIS	TN		11/25/2020		1,048	0	0	0	0	0	0	1,048	1,048	0	0	0
100046435	PITTSBURGH	PA		11/25/2020		245	0	0	0	0	0	0	245	245	0	0	0
100046438	OAKLAND	CA		11/25/2020		884	0	0	0	0	0	0	884	884	0	0	0
100046442	SNOHOMISH	WA		11/25/2020		1,651	0	0	0	0	0	0	1,651	1,651	0	0	0
100046443	DUNKIRK	IN		11/25/2020		2,153	0	0	0	0	0	0	2,153	2,153	0	0	0
100046445	GARRETT	PA		11/25/2020		107	0	0	0	0	0	0	107	107	0	0	0
100046446	MINNEAPOLIS	MN		11/25/2020		941	0	0	0	0	0	0	941	941	0	0	0
100046447	GRAND BAY	AL		11/25/2020		266	0	0	0	0	0	0	266	266	0	0	0
100046448	SIOUX CITY	IA		11/25/2020		1,026	0	0	0	0	0	0	1,026	1,026	0	0	0
100046449	NEW LONDON	NC		11/25/2020		319	0	0	0	0	0	0	319	319	0	0	0
100046451	HERSEY	MI		11/25/2020		699	0	0	0	0	0	0	699	699	0	0	0
100046452	JOHNSTOWN	PA		11/25/2020		2,159	0	0	0	0	0	0	2,159	2,159	0	0	0
100046458	PITTSFIELD	MA		11/25/2020		141	0	0	0	0	0	0	141	141	0	0	0
100046460	GALVESTON	TX		11/25/2020		610	0	0	0	0	0	0	610	610	0	0	0
100046461	PALM HARBOR	FL		11/25/2020		163	0	0	0	0	0	0	163	163	0	0	0
100046465	COLUMBIA	SC		11/25/2020		939	0	0	0	0	0	0	939	939	0	0	0
100046466	TOLEDO	OH		11/25/2020		67	0	0	0	0	0	0	67	67	0	0	0
100046469	PHOENIX	AZ		11/25/2020		1,181	0	0	0	0	0	0	1,181	1,181	0	0	0
100046472	ROCKMART	GA		11/25/2020		449	0	0	0	0	0	0	449	449	0	0	0
100046476	THOUSAND OAKS	CA		11/25/2020		2,360	0	0	0	0	0	0	2,360	2,360	0	0	0

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100046478	SAN DIEGO	CA		11/25/2020		1,451	0	0	0	0	0	0	1,451	1,451	0	0	0
100046482	DEKALB	IL		11/25/2020		277	0	0	0	0	0	0	277	277	0	0	0
100046486	ALSIP	IL		11/25/2020		470	0	0	0	0	0	0	470	470	0	0	0
100046487	HOUSTON	TX		11/25/2020		583	0	0	0	0	0	0	583	583	0	0	0
100046488	PORTLAND	OR		11/25/2020		659	0	0	0	0	0	0	659	659	0	0	0
100046490	WEST HAMPSTEAD	NY		11/25/2020		2,242	0	0	0	0	0	0	2,242	2,242	0	0	0
100046493	SCRANTON	PA		11/25/2020		302	0	0	0	0	0	0	302	302	0	0	0
100046500	MOBILE	AL		11/25/2020		127	0	0	0	0	0	0	127	127	0	0	0
100046504	MIRAMAR	FL		11/25/2020		1,192	0	0	0	0	0	0	1,192	1,192	0	0	0
100046505	SACRAMENTO	CA		11/25/2020		860	0	0	0	0	0	0	860	860	0	0	0
100046510	SIOUX CITY	IA		11/25/2020		205	0	0	0	0	0	0	205	205	0	0	0
100046512	BIRMINGHAM	AL		11/25/2020		1,213	0	0	0	0	0	0	1,213	1,213	0	0	0
100046517	OMAHA	NE		11/25/2020		149	0	0	0	0	0	0	149	149	0	0	0
100046518	FORT WAYNE	IN		11/25/2020		152	0	0	0	0	0	0	152	152	0	0	0
100047256	SUMMERVILLE	SC		11/20/2020		451	0	0	0	0	0	0	451	451	0	0	0
100047259	CERES	CA		11/20/2020		2,803	0	0	0	0	0	0	2,803	2,803	0	0	0
100047265	MOUNT MORRIS	MI		11/20/2020		664	0	0	0	0	0	0	664	664	0	0	0
100047266	LAKELAND	FL		11/20/2020		501	0	0	0	0	0	0	501	501	0	0	0
100047274	WYANDOTTE	MI		11/20/2020		454	0	0	0	0	0	0	454	454	0	0	0
100047280	SOUTHFIELD	MI		11/20/2020		3,815	0	0	0	0	0	0	3,815	3,815	0	0	0
100047282	NEW BERLIN	WI		11/20/2020		488	0	0	0	0	0	0	488	488	0	0	0
100047302	YOUNGSVILLE	NC		11/20/2020		1,048	0	0	0	0	0	0	1,048	1,048	0	0	0
100047303	QUAKERTOWN	PA		11/20/2020		762	0	0	0	0	0	0	762	762	0	0	0
100047313	WESTLAND	MI		11/20/2020		582	0	0	0	0	0	0	582	582	0	0	0
100047316	WILDOMAR	CA		11/20/2020		1,799	0	0	0	0	0	0	1,799	1,799	0	0	0
100047317	ALLENTOWN	NJ		11/20/2020		1,043	0	0	0	0	0	0	1,043	1,043	0	0	0
100047325	BROOKLYN	NY		11/20/2020		1,442	0	0	0	0	0	0	1,442	1,442	0	0	0
100047330	EGG HARBOR CITY	NJ		11/20/2020		2,059	0	0	0	0	0	0	2,059	2,059	0	0	0
100047333	DETROIT	MI		11/20/2020		174	0	0	0	0	0	0	174	174	0	0	0
100047338	RIVERSIDE	IL		11/20/2020		4,440	0	0	0	0	0	0	4,440	4,440	0	0	0
100047342	MAPLE GROVE	MN		11/20/2020		205	0	0	0	0	0	0	205	205	0	0	0
100047343	LINCOLN	NE		11/20/2020		637	0	0	0	0	0	0	637	637	0	0	0
100047354	OAK PARK	MI		11/20/2020		1,565	0	0	0	0	0	0	1,565	1,565	0	0	0
100047357	MENOMONEE FALLS	WI		11/20/2020		1,482	0	0	0	0	0	0	1,482	1,482	0	0	0
100047362	POTTSTOWN	PA		11/20/2020		876	0	0	0	0	0	0	876	876	0	0	0
100047364	BELVIDERE	IL		11/20/2020		423	0	0	0	0	0	0	423	423	0	0	0
100047368	HOUSTON	TX		11/20/2020		435	0	0	0	0	0	0	435	435	0	0	0
100047376	SAINT PAUL	MN		11/20/2020		725	0	0	0	0	0	0	725	725	0	0	0
100047377	SOUTHFIELD	MI		11/20/2020		687	0	0	0	0	0	0	687	687	0	0	0
100047380	YONKERS	NY		11/20/2020		2,351	0	0	0	0	0	0	2,351	2,351	0	0	0
100047387	BROKEN ARROW	OK		11/20/2020		443	0	0	0	0	0	0	443	443	0	0	0
100047399	WATERFORD	MI		11/20/2020		336	0	0	0	0	0	0	336	336	0	0	0
100047406	SAINT PAUL	MN		11/20/2020		339	0	0	0	0	0	0	339	339	0	0	0
100047407	BAY SHORE	NY		11/20/2020		1,129	0	0	0	0	0	0	1,129	1,129	0	0	0
100047413	HYATTSVILLE	MD		11/20/2020		2,365	0	0	0	0	0	0	2,365	2,365	0	0	0
100047419	SAINT CLAIR SHORES	MI		11/20/2020		2,401	0	0	0	0	0	0	2,401	2,401	0	0	0
100047431	TUCKAHOE	NJ		11/20/2020		631	0	0	0	0	0	0	631	631	0	0	0
100047440	DANIELSVILLE	PA		11/20/2020		560	0	0	0	0	0	0	560	560	0	0	0
100047442	NEWPORT	VA		11/20/2020		859	0	0	0	0	0	0	859	859	0	0	0
100047445	TROY	MI		11/20/2020		1,498	0	0	0	0	0	0	1,498	1,498	0	0	0
100047451	GIBSONTON	FL		11/20/2020		443	0	0	0	0	0	0	443	443	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100047458	TAMPA	FL		11/20/2020		2,902	0	0	0	0	0	0	2,902	2,902	0	0	0
100047470	MONTGOMERY	IL		11/20/2020		216	0	0	0	0	0	0	216	216	0	0	0
100047482	CICERO	IL		11/20/2020		5,010	0	0	0	0	0	0	5,010	5,010	0	0	0
100047494	NUTLEY	NJ		11/20/2020		1,135	0	0	0	0	0	0	1,135	1,135	0	0	0
100047495	SHAKOPEE	MN		11/20/2020		481	0	0	0	0	0	0	481	481	0	0	0
100047499	OAKHURST	CA		11/20/2020		324	0	0	0	0	0	0	324	324	0	0	0
100048100	SAINT LOUIS	MO		11/20/2020		596	0	0	0	0	0	0	596	596	0	0	0
100048101	GROVELAND	FL		11/20/2020		557	0	0	0	0	0	0	557	557	0	0	0
100048102	CHICAGO	IL		11/20/2020		2,385	0	0	0	0	0	0	2,385	2,385	0	0	0
100048110	MOSES LAKE	WA		11/20/2020		795	0	0	0	0	0	0	795	795	0	0	0
100048111	HOLLYWOOD	FL		11/20/2020		2,619	0	0	0	0	0	0	2,619	2,619	0	0	0
100048115	PALOS HEIGHTS	IL		11/20/2020		745	0	0	0	0	0	0	745	745	0	0	0
100048125	VIRGINIA BEACH	VA		11/20/2020		1,336	0	0	0	0	0	0	1,336	1,336	0	0	0
100048133	BRADENTON	FL		11/20/2020		686	0	0	0	0	0	0	686	686	0	0	0
100048134	GRAYSLAKE	IL		11/20/2020		968	0	0	0	0	0	0	968	968	0	0	0
100048138	BAKERSFIELD	CA		11/20/2020		965	0	0	0	0	0	0	965	965	0	0	0
100048142	GERMANTOWN	MD		11/20/2020		1,742	0	0	0	0	0	0	1,742	1,742	0	0	0
100048147	TUCSON	AZ		11/20/2020		510	0	0	0	0	0	0	510	510	0	0	0
100048150	CHICAGO	IL		11/20/2020		2,865	0	0	0	0	0	0	2,865	2,865	0	0	0
100048159	NORTH BALDWIN	NY		11/20/2020		1,458	0	0	0	0	0	0	1,458	1,458	0	0	0
100048165	MUKILTEO	WA		11/20/2020		1,964	0	0	0	0	0	0	1,964	1,964	0	0	0
100048166	NORTHBRIDGE	MA		11/20/2020		1,030	0	0	0	0	0	0	1,030	1,030	0	0	0
100048169	HOLLYWOOD	FL		11/20/2020		1,634	0	0	0	0	0	0	1,634	1,634	0	0	0
100048171	CHANHASSEN	MN		11/20/2020		1,266	0	0	0	0	0	0	1,266	1,266	0	0	0
100048174	NORTH PORT	FL		11/20/2020		500	0	0	0	0	0	0	500	500	0	0	0
100048176	STERLING HEIGHTS	MI		11/20/2020		1,795	0	0	0	0	0	0	1,795	1,795	0	0	0
100048178	BALTIMORE	MD		11/20/2020		999	0	0	0	0	0	0	999	999	0	0	0
100048179	LAUDERHILL	FL		11/20/2020		655	0	0	0	0	0	0	655	655	0	0	0
100048181	BRONX	NY		11/20/2020		2,580	0	0	0	0	0	0	2,580	2,580	0	0	0
100048183	RIVERSIDE	CA		11/20/2020		803	0	0	0	0	0	0	803	803	0	0	0
100048184	VIRGINIA BEACH	VA		11/20/2020		1,477	0	0	0	0	0	0	1,477	1,477	0	0	0
100048185	MARLBOROUGH	MA		11/20/2020		3,189	0	0	0	0	0	0	3,189	3,189	0	0	0
100048190	RICHMOND HILL	NY		11/20/2020		1,369	0	0	0	0	0	0	1,369	1,369	0	0	0
100048192	ADDISON	IL		11/20/2020		1,126	0	0	0	0	0	0	1,126	1,126	0	0	0
100048199	PORTLAND	OR		11/20/2020		3,046	0	0	0	0	0	0	3,046	3,046	0	0	0
100048206	FRESNO	CA		11/20/2020		2,487	0	0	0	0	0	0	2,487	2,487	0	0	0
100048209	MODESTO	CA		11/20/2020		2,484	0	0	0	0	0	0	2,484	2,484	0	0	0
100048212	CYPRESS	TX		11/20/2020		1,280	0	0	0	0	0	0	1,280	1,280	0	0	0
100048215	MIAMI	FL		11/20/2020		741	0	0	0	0	0	0	741	741	0	0	0
100048219	FAIRFIELD	OH		11/20/2020		925	0	0	0	0	0	0	925	925	0	0	0
100048222	CHICAGO	IL		11/20/2020		2,721	0	0	0	0	0	0	2,721	2,721	0	0	0
100048224	BAKERSFIELD	CA		11/20/2020		1,670	0	0	0	0	0	0	1,670	1,670	0	0	0
100048226	FRESNO	CA		11/20/2020		3,045	0	0	0	0	0	0	3,045	3,045	0	0	0
100048230	GILBERT	AZ		11/20/2020		809	0	0	0	0	0	0	809	809	0	0	0
100048241	ORLANDO	FL		11/20/2020		349	0	0	0	0	0	0	349	349	0	0	0
100048243	ORLAND	CA		11/20/2020		1,257	0	0	0	0	0	0	1,257	1,257	0	0	0
100048251	MESA	AZ		11/20/2020		1,045	0	0	0	0	0	0	1,045	1,045	0	0	0
100048252	FORT LAUDERDALE	FL		11/20/2020		760	0	0	0	0	0	0	760	760	0	0	0
100048253	MARCUS HOOK	PA		11/20/2020		1,632	0	0	0	0	0	0	1,632	1,632	0	0	0
100048255	BROCKTON	MA		11/20/2020		449	0	0	0	0	0	0	449	449	0	0	0
100048260	GRAND RAPIDS	MI		11/20/2020		762	0	0	0	0	0	0	762	762	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100048267	LAS VEGAS	NV		11/20/2020		1,070	0	0	0	0	0	0	1,070	1,070	0	0	0
100048623	SANTA ANA	CA		11/20/2020		972	0	0	0	0	0	0	972	972	0	0	0
100048625	FONTANA	CA		11/20/2020		635	0	0	0	0	0	0	635	635	0	0	0
100048628	FLORIEN	LA		11/20/2020		160	0	0	0	0	0	0	160	160	0	0	0
100048632	RESTON	VA		11/20/2020		1,054	0	0	0	0	0	0	1,054	1,054	0	0	0
100048637	SAN YSIDRO	CA		11/20/2020		2,291	0	0	0	0	0	0	2,291	2,291	0	0	0
100048639	CERES	CA		11/20/2020		738	0	0	0	0	0	0	738	738	0	0	0
100048640	ROCKVILLE	MD		11/20/2020		1,145	0	0	0	0	0	0	1,145	1,145	0	0	0
100048645	CALVERTON	NY		11/20/2020		1,207	0	0	0	0	0	0	1,207	1,207	0	0	0
100048646	LUNENBURG	MA		11/20/2020		1,244	0	0	0	0	0	0	1,244	1,244	0	0	0
100048648	NEWARK	CA		11/20/2020		1,442	0	0	0	0	0	0	1,442	1,442	0	0	0
100048656	ROCKVILLE	MD		11/20/2020		982	0	0	0	0	0	0	982	982	0	0	0
100048659	CHARLOTTE	NC		11/20/2020		1,282	0	0	0	0	0	0	1,282	1,282	0	0	0
100048660	SAINT PAUL	MN		11/20/2020		706	0	0	0	0	0	0	706	706	0	0	0
100048669	MACUNGIE	PA		11/20/2020		1,430	0	0	0	0	0	0	1,430	1,430	0	0	0
100048670	GLENDALE	AZ		11/20/2020		709	0	0	0	0	0	0	709	709	0	0	0
100048671	LEHIGH ACRES	FL		11/20/2020		1,134	0	0	0	0	0	0	1,134	1,134	0	0	0
100048672	HIALEAH	FL		11/20/2020		1,336	0	0	0	0	0	0	1,336	1,336	0	0	0
100048673	MUSKEGON	MI		11/20/2020		327	0	0	0	0	0	0	327	327	0	0	0
100048678	PLEASANTVILLE	NJ		11/20/2020		2,246	0	0	0	0	0	0	2,246	2,246	0	0	0
100048679	SYLMAR	CA		11/20/2020		1,079	0	0	0	0	0	0	1,079	1,079	0	0	0
100048681	HOUSTON	TX		11/20/2020		1,009	0	0	0	0	0	0	1,009	1,009	0	0	0
100048682	ADELANTO	CA		11/20/2020		805	0	0	0	0	0	0	805	805	0	0	0
100048685	RIVERSIDE	CA		11/20/2020		3,521	0	0	0	0	0	0	3,521	3,521	0	0	0
100048692	FAIRBURN	GA		11/20/2020		1,808	0	0	0	0	0	0	1,808	1,808	0	0	0
100048698	GOODYEAR	AZ		11/20/2020		1,855	0	0	0	0	0	0	1,855	1,855	0	0	0
100048707	COLVILLE	WA		11/20/2020		795	0	0	0	0	0	0	795	795	0	0	0
100048711	LAKE ELSINORE	CA		11/20/2020		3,835	0	0	0	0	0	0	3,835	3,835	0	0	0
100048714	HOLLYWOOD	FL		11/20/2020		966	0	0	0	0	0	0	966	966	0	0	0
100048716	RICHMOND	VA		11/20/2020		1,372	0	0	0	0	0	0	1,372	1,372	0	0	0
100048729	HOLBROOK	MA		11/20/2020		1,182	0	0	0	0	0	0	1,182	1,182	0	0	0
100048730	LANHAM	MD		11/20/2020		2,281	0	0	0	0	0	0	2,281	2,281	0	0	0
100048732	OWATONNA	MN		11/20/2020		423	0	0	0	0	0	0	423	423	0	0	0
100048734	BRANDON	FL		11/20/2020		734	0	0	0	0	0	0	734	734	0	0	0
100048736	CLEVELAND	OH		11/20/2020		339	0	0	0	0	0	0	339	339	0	0	0
100048737	RANDOLPH	MA		11/20/2020		1,373	0	0	0	0	0	0	1,373	1,373	0	0	0
100048740	FAIRFAX	VA		11/20/2020		1,245	0	0	0	0	0	0	1,245	1,245	0	0	0
100048741	NORTHPORT	AL		11/20/2020		1,162	0	0	0	0	0	0	1,162	1,162	0	0	0
100048755	FRESNO	CA		11/20/2020		1,116	0	0	0	0	0	0	1,116	1,116	0	0	0
100048758	UPPER MARLBORO	MD		11/20/2020		1,090	0	0	0	0	0	0	1,090	1,090	0	0	0
100048772	MINNEAPOLIS	MN		11/20/2020		457	0	0	0	0	0	0	457	457	0	0	0
100048781	HOLLYWOOD	FL		11/20/2020		967	0	0	0	0	0	0	967	967	0	0	0
100048787	GERMANTOWN	NY		11/20/2020		699	0	0	0	0	0	0	699	699	0	0	0
100048791	MODESTO	CA		11/20/2020		4,857	0	0	0	0	0	0	4,857	4,857	0	0	0
100048795	LOS ANGELES	CA		11/20/2020		1,076	0	0	0	0	0	0	1,076	1,076	0	0	0
100048803	MIAMI	FL		11/20/2020		490	0	0	0	0	0	0	490	490	0	0	0
100049298	HYATTSVILLE	MD		11/20/2020		347	0	0	0	0	0	0	347	347	0	0	0
100049301	SANTA CLARITA	CA		11/20/2020		1,768	0	0	0	0	0	0	1,768	1,768	0	0	0
100049305	FAYETTEVILLE	GA		11/20/2020		756	0	0	0	0	0	0	756	756	0	0	0
100049306	CONROE	TX		11/20/2020		700	0	0	0	0	0	0	700	700	0	0	0
100049309	PHOENIX	AZ		11/20/2020		1,148	0	0	0	0	0	0	1,148	1,148	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100049316	HENRICO	VA		11/20/2020		834	0	0	0	0	0	0	834	834	0	0	0
100049318	CICERO	IL		11/20/2020		612	0	0	0	0	0	0	612	612	0	0	0
100049322	GLEN BURNIE	MD		11/20/2020		1,694	0	0	0	0	0	0	1,694	1,694	0	0	0
100049323	LOS ANGELES	CA		11/20/2020		3,986	0	0	0	0	0	0	3,986	3,986	0	0	0
100049327	LONG BEACH	CA		11/20/2020		1,356	0	0	0	0	0	0	1,356	1,356	0	0	0
100049333	WASHINGTON	MO		11/20/2020		290	0	0	0	0	0	0	290	290	0	0	0
100049337	FORT BRAGG	CA		11/20/2020		1,340	0	0	0	0	0	0	1,340	1,340	0	0	0
100049339	HIALEAH	FL		11/20/2020		518	0	0	0	0	0	0	518	518	0	0	0
100049342	SAN MARCOS	CA		11/20/2020		1,720	0	0	0	0	0	0	1,720	1,720	0	0	0
100049343	MASSAPEQUA PARK	NY		11/20/2020		1,912	0	0	0	0	0	0	1,912	1,912	0	0	0
100049348	PANORAMA CITY	CA		11/20/2020		986	0	0	0	0	0	0	986	986	0	0	0
100049353	SPRINGPORT	MI		11/20/2020		478	0	0	0	0	0	0	478	478	0	0	0
100049354	RIVERSIDE	CA		11/20/2020		1,624	0	0	0	0	0	0	1,624	1,624	0	0	0
100049362	LOS ANGELES	CA		11/20/2020		1,386	0	0	0	0	0	0	1,386	1,386	0	0	0
100049364	SUN VALLEY	CA		11/20/2020		1,183	0	0	0	0	0	0	1,183	1,183	0	0	0
100049365	HIDDEN VALLEY LAKE	CA		11/20/2020		301	0	0	0	0	0	0	301	301	0	0	0
100049368	RENTON	WA		11/20/2020		1,799	0	0	0	0	0	0	1,799	1,799	0	0	0
100049371	VICTORVILLE	CA		11/20/2020		900	0	0	0	0	0	0	900	900	0	0	0
100049373	ALDIE	VA		11/20/2020		4,143	0	0	0	0	0	0	4,143	4,143	0	0	0
100049375	BLAINE	WA		11/20/2020		3,061	0	0	0	0	0	0	3,061	3,061	0	0	0
100049377	SAVANNAH	GA		11/20/2020		849	0	0	0	0	0	0	849	849	0	0	0
100049384	WEST BABYLON	NY		11/20/2020		601	0	0	0	0	0	0	601	601	0	0	0
100049389	HIALEAH	FL		11/20/2020		758	0	0	0	0	0	0	758	758	0	0	0
100049390	NORTH BERGEN	NJ		11/20/2020		1,626	0	0	0	0	0	0	1,626	1,626	0	0	0
100049396	LITHIA SPRINGS	GA		11/20/2020		3,649	0	0	0	0	0	0	3,649	3,649	0	0	0
100049399	PHOENIX	AZ		11/20/2020		853	0	0	0	0	0	0	853	853	0	0	0
100049400	ATLANTA	GA		11/20/2020		930	0	0	0	0	0	0	930	930	0	0	0
100049402	BLOOMINGTON	CA		11/20/2020		871	0	0	0	0	0	0	871	871	0	0	0
100049406	READING	PA		11/20/2020		911	0	0	0	0	0	0	911	911	0	0	0
100049413	WEST COVINA	CA		11/20/2020		1,197	0	0	0	0	0	0	1,197	1,197	0	0	0
100049415	LEXINGTON	NC		11/20/2020		202	0	0	0	0	0	0	202	202	0	0	0
100049420	MENIFEE	CA		11/20/2020		3,171	0	0	0	0	0	0	3,171	3,171	0	0	0
100049428	GALLATIN	MO		11/20/2020		858	0	0	0	0	0	0	858	858	0	0	0
100049431	MIAMI	FL		11/20/2020		617	0	0	0	0	0	0	617	617	0	0	0
100049441	SAN BERNARDINO	CA		11/20/2020		411	0	0	0	0	0	0	411	411	0	0	0
100049442	NOOKSACK	WA		11/20/2020		1,318	0	0	0	0	0	0	1,318	1,318	0	0	0
100049444	VIRGINIA BEACH	VA		11/20/2020		712	0	0	0	0	0	0	712	712	0	0	0
100049447	KISSIMMEE	FL		11/20/2020		194	0	0	0	0	0	0	194	194	0	0	0
100049948	HARWOOD HEIGHTS	IL		11/20/2020		1,567	0	0	0	0	0	0	1,567	1,567	0	0	0
100049955	GAITHERSBURG	MD		11/20/2020		1,833	0	0	0	0	0	0	1,833	1,833	0	0	0
100049956	MIAMI	FL		11/20/2020		1,507	0	0	0	0	0	0	1,507	1,507	0	0	0
100049970	GRAND JUNCTION	CO		11/20/2020		451	0	0	0	0	0	0	451	451	0	0	0
100049971	LAKE WALES	FL		11/20/2020		681	0	0	0	0	0	0	681	681	0	0	0
100049973	MC CONNELLS	SC		11/20/2020		2,795	0	0	0	0	0	0	2,795	2,795	0	0	0
100049975	CORTLANDT MANOR	NY		11/20/2020		772	0	0	0	0	0	0	772	772	0	0	0
100049984	GLENDALE	AZ		11/20/2020		395	0	0	0	0	0	0	395	395	0	0	0
100049986	BROADVIEW	IL		11/20/2020		1,183	0	0	0	0	0	0	1,183	1,183	0	0	0
100049988	BERWYN	IL		11/20/2020		760	0	0	0	0	0	0	760	760	0	0	0
100050004	OMAHA	NE		11/20/2020		329	0	0	0	0	0	0	329	329	0	0	0
100050007	CHICAGO	IL		11/20/2020		694	0	0	0	0	0	0	694	694	0	0	0
100050015	BUFFALO GROVE	IL		11/20/2020		935	0	0	0	0	0	0	935	935	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050018	NUNN	CO		11/20/2020		261	0	0	0	0	0	0	261	261	0	0	0
100050020	QUEENS VILLAGE	NY		11/20/2020		1,314	0	0	0	0	0	0	1,314	1,314	0	0	0
100050021	NEW YORK	NY		11/20/2020		1,944	0	0	0	0	0	0	1,944	1,944	0	0	0
100050024	GRAND TERRACE	CA		11/20/2020		1,059	0	0	0	0	0	0	1,059	1,059	0	0	0
100050030	VERNON	NJ		11/20/2020		224	0	0	0	0	0	0	224	224	0	0	0
100050042	MINNEAPOLIS	MN		11/20/2020		299	0	0	0	0	0	0	299	299	0	0	0
100050047	MOUNT MORRIS	MI		11/20/2020		256	0	0	0	0	0	0	256	256	0	0	0
100050050	WASHINGTON	DC		11/20/2020		1,233	0	0	0	0	0	0	1,233	1,233	0	0	0
100050052	PERRYSBURG	OH		11/20/2020		243	0	0	0	0	0	0	243	243	0	0	0
100050063	COWPENS	SC		11/20/2020		1,150	0	0	0	0	0	0	1,150	1,150	0	0	0
100050066	TEMPLE HILLS	MD		11/20/2020		489	0	0	0	0	0	0	489	489	0	0	0
100050082	OZARK	AR		11/20/2020		414	0	0	0	0	0	0	414	414	0	0	0
100050083	ORGAN	NM		11/20/2020		455	0	0	0	0	0	0	455	455	0	0	0
100050097	CROFTON	MD		11/20/2020		1,080	0	0	0	0	0	0	1,080	1,080	0	0	0
100050102	TRENTON	MI		11/20/2020		980	0	0	0	0	0	0	980	980	0	0	0
100050112	NILES	OH		11/20/2020		5,713	0	0	0	0	0	0	5,713	5,713	0	0	0
100050119	SCOTTSDALE	AZ		11/20/2020		1,288	0	0	0	0	0	0	1,288	1,288	0	0	0
100050125	JOLIET	IL		11/20/2020		162	0	0	0	0	0	0	162	162	0	0	0
100050126	YORK	PA		11/20/2020		45	0	0	0	0	0	0	45	45	0	0	0
100050128	ZEBULON	NC		11/20/2020		866	0	0	0	0	0	0	866	866	0	0	0
100050133	STILWELL	OK		11/20/2020		235	0	0	0	0	0	0	235	235	0	0	0
100050134	LAS VEGAS	NV		11/20/2020		2,446	0	0	0	0	0	0	2,446	2,446	0	0	0
100050136	GEORGETOWN	SC		11/20/2020		263	0	0	0	0	0	0	263	263	0	0	0
100050140	KEWAUNEE	WI		11/20/2020		341	0	0	0	0	0	0	341	341	0	0	0
100050147	BELLA VISTA	AR		11/20/2020		151	0	0	0	0	0	0	151	151	0	0	0
100050149	MATTESON	IL		11/20/2020		853	0	0	0	0	0	0	853	853	0	0	0
100050150	GREENCASTLE	PA		11/20/2020		449	0	0	0	0	0	0	449	449	0	0	0
100050154	MACON	GA		11/20/2020		1,921	0	0	0	0	0	0	1,921	1,921	0	0	0
100050157	HOLLYWOOD	FL		11/20/2020		523	0	0	0	0	0	0	523	523	0	0	0
100050159	SAN ANTONIO	TX		11/20/2020		284	0	0	0	0	0	0	284	284	0	0	0
100062029	CAMERON	OK		07/01/2021		270	0	0	0	0	0	0	270	270	0	0	0
100062033	EUHARLEE	GA		07/01/2021		288	0	0	0	0	0	0	288	288	0	0	0
100062101	MERRILLVILLE	IN		07/01/2021		390	0	0	0	0	0	0	390	390	0	0	0
100062150	NORTH CHARLESTON	SC		07/01/2021		1,085	0	0	0	0	0	0	1,085	1,085	0	0	0
100062155	ANDERSON	IN		07/01/2021		1,192	0	0	0	0	0	0	1,192	1,192	0	0	0
100062201	MONROE	WA		07/01/2021		1,921	0	0	0	0	0	0	1,921	1,921	0	0	0
100062208	KAMUELA	HI		07/01/2021		881	0	0	0	0	0	0	881	881	0	0	0
100062239	SAN ANTONIO	TX		07/01/2021		913	0	0	0	0	0	0	913	913	0	0	0
100062241	DAVENPORT	FL		07/01/2021		1,330	0	0	0	0	0	0	1,330	1,330	0	0	0
100062256	WILMINGTON	NC		07/01/2021		413	0	0	0	0	0	0	413	413	0	0	0
100062264	HOUSTON	TX		07/01/2021		1,621	0	0	0	0	0	0	1,621	1,621	0	0	0
100062298	CATLETTSBURG	KY		07/01/2021		1,658	0	0	0	0	0	0	1,658	1,658	0	0	0
100062323	RICHMOND	VA		07/01/2021		2,431	0	0	0	0	0	0	2,431	2,431	0	0	0
100062340	KINGSPORT	TN		07/01/2021		1,022	0	0	0	0	0	0	1,022	1,022	0	0	0
100062341	DOLTON	IL		07/01/2021		986	0	0	0	0	0	0	986	986	0	0	0
100062360	DENHAM SPRINGS	LA		07/01/2021		644	0	0	0	0	0	0	644	644	0	0	0
100062361	FREDERICK	MD		07/01/2021		2,017	0	0	0	0	0	0	2,017	2,017	0	0	0
100062365	CHARLOTTE	NC		07/01/2021		1,203	0	0	0	0	0	0	1,203	1,203	0	0	0
100062367	MILLTOWN	NJ		07/01/2021		1,789	0	0	0	0	0	0	1,789	1,789	0	0	0
100062371	PHOENIX	AZ		07/01/2021		893	0	0	0	0	0	0	893	893	0	0	0
100062376	DECATUR	NE		07/01/2021		599	0	0	0	0	0	0	599	599	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration			
100062381	EMPORIA	KS		07/01/2021		822	0	0	0	0	0	0	822	822	0	0	0
100062382	MEEKER	OK		07/01/2021		1,921	0	0	0	0	0	0	1,921	1,921	0	0	0
100062389	SPRINGVILLE	UT		07/01/2021		1,029	0	0	0	0	0	0	1,029	1,029	0	0	0
100062390	ARLINGTON	TX		07/01/2021		1,212	0	0	0	0	0	0	1,212	1,212	0	0	0
100062395	LINDALE	TX		07/01/2021		1,556	0	0	0	0	0	0	1,556	1,556	0	0	0
100062405	LOS ANGELES	CA		07/01/2021		1,561	0	0	0	0	0	0	1,561	1,561	0	0	0
100062407	SPRINGBORO	OH		07/01/2021		917	0	0	0	0	0	0	917	917	0	0	0
100062408	BLAINE	MN		07/01/2021		1,097	0	0	0	0	0	0	1,097	1,097	0	0	0
100062409	BAYTOWN	TX		07/01/2021		837	0	0	0	0	0	0	837	837	0	0	0
100062410	FLORISSANT	MO		07/01/2021		646	0	0	0	0	0	0	646	646	0	0	0
100062417	BIRMINGHAM	AL		07/01/2021		723	0	0	0	0	0	0	723	723	0	0	0
100062420	CLOVIS	CA		07/01/2021		716	0	0	0	0	0	0	716	716	0	0	0
100062421	EAST MEADOW	NY		07/01/2021		1,898	0	0	0	0	0	0	1,898	1,898	0	0	0
100062422	SHEPHERDSVILLE	KY		07/01/2021		640	0	0	0	0	0	0	640	640	0	0	0
100062430	OPELIKA	AL		07/01/2021		260	0	0	0	0	0	0	260	260	0	0	0
100062440	NEW ATHENS	IL		07/01/2021		487	0	0	0	0	0	0	487	487	0	0	0
100062471	JEFFERSON	GA		07/01/2021		1,268	0	0	0	0	0	0	1,268	1,268	0	0	0
100062483	SAVANNAH	TX		07/01/2021		73,661	0	0	0	0	0	0	73,661	73,661	0	0	0
100062491	SNELLVILLE	GA		07/01/2021		172	0	0	0	0	0	0	172	172	0	0	0
100062493	CRISFIELD	MD		07/01/2021		736	0	0	0	0	0	0	736	736	0	0	0
100062497	LOGANVILLE	GA		07/01/2021		755	0	0	0	0	0	0	755	755	0	0	0
100062519	DALTON	GA		07/01/2021		995	0	0	0	0	0	0	995	995	0	0	0
100063989	CLEVELAND	OH		07/01/2021		1,530	0	0	0	0	0	0	1,530	1,530	0	0	0
100063992	SOUTH KINGSTOWN	RI		07/01/2021		939	0	0	0	0	0	0	939	939	0	0	0
100063994	PHILADELPHIA	PA		07/01/2021		2,097	0	0	0	0	0	0	2,097	2,097	0	0	0
100063998	STAFFORD	TX		07/01/2021		820	0	0	0	0	0	0	820	820	0	0	0
100064001	COLUMBUS	GA		07/01/2021		647	0	0	0	0	0	0	647	647	0	0	0
100064002	BRADENTON	FL		07/01/2021		464	0	0	0	0	0	0	464	464	0	0	0
100064005	LAKE WORTH	FL		07/01/2021		1,048	0	0	0	0	0	0	1,048	1,048	0	0	0
100064010	LAREDO	TX		07/01/2021		969	0	0	0	0	0	0	969	969	0	0	0
100064014	SUGARLOAF	PA		07/01/2021		188	0	0	0	0	0	0	188	188	0	0	0
100064020	MIAMI	FL		07/01/2021		1,821	0	0	0	0	0	0	1,821	1,821	0	0	0
100064024	SUN CITY CENTER	FL		07/01/2021		836	0	0	0	0	0	0	836	836	0	0	0
100064028	INDIANAPOLIS	IN		07/01/2021		935	0	0	0	0	0	0	935	935	0	0	0
100064055	EVERSON	WA		07/01/2021		1,023	0	0	0	0	0	0	1,023	1,023	0	0	0
100064076	CLEVELAND	TN		07/01/2021		1,104	0	0	0	0	0	0	1,104	1,104	0	0	0
100064084	EDGEFIELD	SC		07/01/2021		268	0	0	0	0	0	0	268	268	0	0	0
100064085	LOUISVILLE	KY		07/01/2021		491	0	0	0	0	0	0	491	491	0	0	0
100064086	SIOUX FALLS	SD		07/01/2021		695	0	0	0	0	0	0	695	695	0	0	0
100064094	SLOANSVILLE	NY		07/01/2021		655	0	0	0	0	0	0	655	655	0	0	0
100064105	STATEN ISLAND	NY		07/01/2021		2,269	0	0	0	0	0	0	2,269	2,269	0	0	0
100064122	ELKINS PARK	PA		07/01/2021		1,643	0	0	0	0	0	0	1,643	1,643	0	0	0
100064129	BERKELEY TWP	NJ		07/01/2021		1,851	0	0	0	0	0	0	1,851	1,851	0	0	0
100064146	ELMIRA	NY		07/01/2021		244	0	0	0	0	0	0	244	244	0	0	0
100064155	MILLVILLE	NJ		07/01/2021		1,149	0	0	0	0	0	0	1,149	1,149	0	0	0
100064161	WEST VALLEY CITY	UT		07/01/2021		599	0	0	0	0	0	0	599	599	0	0	0
100064200	KANEOHE	HI		07/01/2021		1,668	0	0	0	0	0	0	1,668	1,668	0	0	0
100064311	VERO BEACH	FL		07/01/2021		1,461	0	0	0	0	0	0	1,461	1,461	0	0	0
100064314	SANFORD	FL		07/01/2021		1,395	0	0	0	0	0	0	1,395	1,395	0	0	0
100064316	DES MOINES	IA		07/01/2021		576	0	0	0	0	0	0	576	576	0	0	0
100064341	LOUISVILLE	KY		07/01/2021		653	0	0	0	0	0	0	653	653	0	0	0

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100064342	SPRINGFIELD	PA		07/01/2021		816	0	0	0	0	0	0	816	816	0	0	0
100064348	WASHINGTON	IN		07/01/2021		602	0	0	0	0	0	0	602	602	0	0	0
100064350	GRAND MARSH	WI		07/01/2021		439	0	0	0	0	0	0	439	439	0	0	0
100064353	HARRISBURG	PA		07/01/2021		615	0	0	0	0	0	0	615	615	0	0	0
100064354	PALM BAY	FL		07/01/2021		941	0	0	0	0	0	0	941	941	0	0	0
100064359	SPRING HILL	TN		07/01/2021		1,537	0	0	0	0	0	0	1,537	1,537	0	0	0
100064364	DOUGLASVILLE	GA		07/01/2021		717	0	0	0	0	0	0	717	717	0	0	0
100069959	GLENN DALE	MD		09/01/2021		1,970	0	0	0	0	0	0	1,970	1,970	0	0	0
100069960	SILVER SPRING	MD		09/01/2021		2,763	0	0	0	0	0	0	2,763	2,763	0	0	0
100069962	KATY	TX		09/01/2021		1,692	0	0	0	0	0	0	1,692	1,692	0	0	0
100069968	ROCHELLE PARK	NJ		09/01/2021		1,691	0	0	0	0	0	0	1,691	1,691	0	0	0
100069983	HENDERSON	TN		09/01/2021		1,255	0	0	0	0	0	0	1,255	1,255	0	0	0
100069993	LAUREL	MD		09/01/2021		1,036	0	0	0	0	0	0	1,036	1,036	0	0	0
100069999	HAMILTON	NJ		09/01/2021		1,921	0	0	0	0	0	0	1,921	1,921	0	0	0
100070007	FORT WORTH	TX		09/01/2021		3,071	0	0	0	0	0	0	3,071	3,071	0	0	0
100070008	FRESNO	CA		09/01/2021		1,432	0	0	0	0	0	0	1,432	1,432	0	0	0
100070010	BURIEN	WA		09/01/2021		1,388	0	0	0	0	0	0	1,388	1,388	0	0	0
100070013	DELANO	CA		09/01/2021		599	0	0	0	0	0	0	599	599	0	0	0
100070027	AVE MARIA	FL		09/01/2021		1,532	0	0	0	0	0	0	1,532	1,532	0	0	0
100070030	ANDREWS	TX		09/01/2021		1,291	0	0	0	0	0	0	1,291	1,291	0	0	0
100070034	LONG BRANCH	NJ		09/01/2021		1,779	0	0	0	0	0	0	1,779	1,779	0	0	0
100070036	RIO RICO	AZ		09/01/2021		650	0	0	0	0	0	0	650	650	0	0	0
100070037	SNELLVILLE	GA		09/01/2021		1,072	0	0	0	0	0	0	1,072	1,072	0	0	0
100070040	BULLS GAP	TN		09/01/2021		527	0	0	0	0	0	0	527	527	0	0	0
100070062	PHILADELPHIA	PA		09/01/2021		474	0	0	0	0	0	0	474	474	0	0	0
100070087	FAIRFIELD	OH		09/01/2021		1,207	0	0	0	0	0	0	1,207	1,207	0	0	0
100070091	SWEET HOME	OR		09/01/2021		430	0	0	0	0	0	0	430	430	0	0	0
100070105	RICHTON PARK	IL		09/01/2021		592	0	0	0	0	0	0	592	592	0	0	0
100070109	SYKESVILLE	MD		09/01/2021		1,494	0	0	0	0	0	0	1,494	1,494	0	0	0
100070117	SAYLORSBURG	PA		09/01/2021		1,081	0	0	0	0	0	0	1,081	1,081	0	0	0
100070145	SACRAMENTO	CA		09/01/2021		1,814	0	0	0	0	0	0	1,814	1,814	0	0	0
100070164	SOLON	NY		09/01/2021		514	0	0	0	0	0	0	514	514	0	0	0
100070166	OXON HILL	MD		09/01/2021		1,833	0	0	0	0	0	0	1,833	1,833	0	0	0
100070175	WEST PALM BEACH	FL		09/01/2021		2,229	0	0	0	0	0	0	2,229	2,229	0	0	0
100070189	LINDENWOLD	NJ		09/01/2021		509	0	0	0	0	0	0	509	509	0	0	0
100070194	EDGEWOOD	MD		09/01/2021		1,706	0	0	0	0	0	0	1,706	1,706	0	0	0
100070204	WOODRUFF	SC		09/01/2021		1,469	0	0	0	0	0	0	1,469	1,469	0	0	0
100070210	SPRINGFIELD	MA		09/01/2021		680	0	0	0	0	0	0	680	680	0	0	0
100073433	EL RENO	OK		11/01/2021		2,162	0	0	0	0	0	0	2,162	2,162	0	0	0
100073443	MENTOR	OH		11/01/2021		614	0	0	0	0	0	0	614	614	0	0	0
100073454	AMHERST	NY		11/01/2021		708	0	0	0	0	0	0	708	708	0	0	0
100073464	SAN ANTONIO	TX		11/01/2021		1,217	0	0	0	0	0	0	1,217	1,217	0	0	0
100073479	LAREDO	TX		11/01/2021		668	0	0	0	0	0	0	668	668	0	0	0
100073480	CORPUS CHRISTI	TX		11/01/2021		655	0	0	0	0	0	0	655	655	0	0	0
100073482	PRAIRIEVILLE	LA		11/01/2021		698	0	0	0	0	0	0	698	698	0	0	0
100073483	MYERSTOWN	PA		11/01/2021		640	0	0	0	0	0	0	640	640	0	0	0
100073486	WARREN	MI		11/01/2021		629	0	0	0	0	0	0	629	629	0	0	0
100073488	MEMPHIS	TN		11/01/2021		883	0	0	0	0	0	0	883	883	0	0	0
100073492	ROUND LAKE	IL		11/01/2021		611	0	0	0	0	0	0	611	611	0	0	0
100073494	ALBANY	OR		11/01/2021		1,596	0	0	0	0	0	0	1,596	1,596	0	0	0
100073495	LITHONIA	GA		11/01/2021		553	0	0	0	0	0	0	553	553	0	0	0

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
Loan Number	2 City	3 State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
3310024781	JACKSONVILLE	FL		01/11/2022		304	0	0	0	0	0	0	304	304	0	0	0
3310030325	UPPER DARBY	PA		01/31/2022		33,278	0	0	0	0	0	0	33,278	33,278	0	0	0
3310033288	TAMPA	FL		04/01/2022		8,386	0	0	0	0	0	0	8,386	8,386	0	0	0
3310049255	BALTIMORE	MD		05/25/2023		47,520	0	0	0	0	0	0	47,520	47,520	0	0	0
3310080845	SEASIDE HEIGHTS	NJ		10/10/2024		209,661	0	0	0	0	0	0	209,661	209,661	0	0	0
3310081554	NEW PALTZ	NY		09/26/2024		173,923	0	0	0	0	0	0	173,923	173,923	0	0	0
3420001109	RALEIGH	NC		01/26/2026		35,214	0	0	0	0	0	0	35,214	35,214	0	0	0
4010014970	NEWARK	NJ		02/10/2021		18,340	0	0	0	0	0	0	18,340	18,340	0	0	0
4020234984	SUWANEE	GA		03/12/2021		6,485	0	0	0	0	0	0	6,485	6,485	0	0	0
4020241370	BALTIMORE	MD		03/12/2021		12,736	0	0	0	0	0	0	12,736	12,736	0	0	0
3420001119	HO HO KUS	NJ		02/20/2026		1,373	0	0	0	0	0	0	1,373	1,373	0	0	0
2014069	ELKTON	FL		06/01/2020		769,557	0	0	0	0	0	0	769,557	769,557	0	0	0
2017039	MOORESTOWN	NJ		06/01/2020		172,988	0	0	0	0	0	0	172,988	172,988	0	0	0
2017057	ALEXANDRIA	VA		06/01/2020		495,835	0	0	0	0	0	0	495,835	495,835	0	0	0
2017061	ARLINGTON	VA		06/01/2020		221,886	0	0	0	0	0	0	221,886	221,886	0	0	0
2017066	LOS ANGELES	CA		06/01/2020		161,010	0	0	0	0	0	0	161,010	161,010	0	0	0
2016043	IRVINE	CA		06/01/2020		216,450	0	0	0	0	0	0	216,450	216,450	0	0	0
2017080	SAN FRANCISCO	CA		06/01/2020		146,264	0	0	0	0	0	0	146,264	146,264	0	0	0
7100013	MONTGOMERY	AL		01/13/2021		89,916	0	0	0	0	0	0	89,916	89,916	0	0	0
2017087	LAGUNA NIGUEL	CA		06/01/2020		212,396	0	0	0	0	0	0	212,396	212,396	0	0	0
2016056	ALBUQUERQUE	NM		06/01/2020		182,798	0	0	0	0	0	0	182,798	182,798	0	0	0
7200441	BURLINGAME	CA		04/01/2021		2,364,540	0	0	0	0	0	0	2,364,540	2,364,540	0	0	0
2018008	PLEASANT PRAIRIE	WI		06/01/2020		104,467	0	0	0	0	0	0	104,467	104,467	0	0	0
2018025	CRANBURY TOWNSHIP	NJ		06/01/2020		287,272	0	0	0	0	0	0	287,272	287,272	0	0	0
2018026	CRANBURY	NJ		06/01/2020		254,751	0	0	0	0	0	0	254,751	254,751	0	0	0
2012120	WALNUT CREEK	CA		06/01/2020		88,041	0	0	0	0	0	0	88,041	88,041	0	0	0
7100020	VARIOUS	IL		04/08/2021		5,373,815	0	0	0	0	0	0	5,373,815	5,373,815	0	0	0
2018039	ATLANTA	GA		06/01/2020		248,324	0	0	0	0	0	0	248,324	248,324	0	0	0
2019033	WEST JORDAN	UT		06/01/2020		125,225	0	0	0	0	0	0	125,225	125,225	0	0	0
2019045	PASADENA	CA		06/01/2020		215,832	0	0	0	0	0	0	215,832	215,832	0	0	0
2019037	HERNDON	VA		06/01/2020		95,645	0	0	0	0	0	0	95,645	95,645	0	0	0
2014001	VENTURA	CA		06/01/2020		297,598	0	0	0	0	0	0	297,598	297,598	0	0	0
2016071	SAN RAMON	CA		06/01/2020		294,320	0	0	0	0	0	0	294,320	294,320	0	0	0
2016073	BURBANK	CA		06/01/2020		53,828	0	0	0	0	0	0	53,828	53,828	0	0	0
2016075	CHANDLER	AZ		06/01/2020		239,122	0	0	0	0	0	0	239,122	239,122	0	0	0
2017008	WASHINGTON	DC		06/01/2020		453,375	0	0	0	0	0	0	453,375	453,375	0	0	0
2014048	STUDIO CITY	CA		06/01/2020		339,466	0	0	0	0	0	0	339,466	339,466	0	0	0
2014051	FAIRFAX	VA		06/01/2020		231,346	0	0	0	0	0	0	231,346	231,346	0	0	0
19357	KUNA	ID		08/07/2025		127,596	0	0	0	0	0	0	127,596	127,596	0	0	0
19362	MULTIPLE	AZ		09/30/2025		1,726,823	0	0	0	0	0	0	1,726,823	1,726,823	0	0	0
3420001185	LIVINGSTON	NJ		04/30/2026		4,290	0	0	0	0	0	0	4,290	4,290	0	0	0
100075844	WAKEFIELD	GBR		11/24/2021		0	0	0	0	0	0	0	0	(7)	(7)	0	(7)
100082066	TWICKENHAM	GBR		03/30/2022		0	0	0	0	0	0	0	0	(10)	(10)	0	(10)
100082067	TWICKENHAM	GBR		03/30/2022		0	0	0	0	0	0	0	0	(10)	(10)	0	(10)
100082068	TWICKENHAM	GBR		03/30/2022		0	0	0	0	0	0	0	0	(13)	(13)	0	(13)
100082081	BIRMINGHAM	GBR		03/30/2022		0	0	0	0	0	0	0	0	(25)	(25)	0	(25)
100082086	CHESTER	GBR		03/30/2022		0	0	0	0	0	0	0	0	(5)	(5)	0	(5)
100082716	NOTTINGHAM	GBR		04/26/2022		0	0	0	0	0	0	0	0	(16)	(16)	0	(16)
100082717	NOTTINGHAM	GBR		04/26/2022		0	0	0	0	0	0	0	0	(30)	(30)	0	(30)
100082718	CHESTER	GBR		04/26/2022		0	0	0	0	0	0	0	0	(7)	(7)	0	(7)
100050715	GREATER LONDON	GBR		03/02/2021		0	0	0	0	0	0	0	0	(52)	(52)	0	(52)

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

1	Location 2	Location 3	4	5	6	7	Change in Book Value/Recorded Investment 8	9	10	11	12	13	14	15	16	17	18
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
100050733	GREATER LONDON	GBR		03/02/2021		0	0	0	0	0	0	0	0	(292)	(292)	0	(292)
100050734	GREATER LONDON	GBR		03/02/2021		91	0	0	0	0	0	0	91	69	(22)	0	(22)
100050738	SOUTH EAST	GBR		03/02/2021		107,695	0	0	0	0	0	0	107,695	104,284	(3,411)	0	(3,411)
100083445	DONCASTER	GBR		05/27/2022		0	0	0	0	0	0	0	0	(8)	(8)	0	(8)
100083450	BIRMINGHAM	GBR		05/27/2022		0	0	0	0	0	0	0	0	(11)	(11)	0	(11)
100084354	DERBY	GBR		06/30/2022		0	0	0	0	0	0	0	0	(7)	(7)	0	(7)
100084358	MANCHESTER	GBR		06/30/2022		0	0	0	0	0	0	0	0	(150)	(150)	0	(150)
100084363	PRESTON	GBR		06/30/2022		0	0	0	0	0	0	0	0	(12)	(12)	0	(12)
100086357	LEEDS	GBR		08/30/2022		0	0	0	0	0	0	0	0	(15)	(15)	0	(15)
100087720	BRIGHTON	GBR		09/29/2022		0	0	0	0	0	0	0	0	(29)	(29)	0	(29)
100101705	CHELMSFORD	GBR		03/30/2023		0	0	0	0	0	0	0	0	(57)	(57)	0	(57)
100110777	DARTFORD	GBR		06/28/2023		0	0	0	0	0	0	0	0	(31)	(31)	0	(31)
100173538	UNITED KINGDOM	GBR		10/29/2024		0	0	0	0	0	0	0	0	(7)	(7)	0	(7)
7200420	PARIS	FRA		12/15/2020		0	0	0	0	0	0	0	0	(15,931)	(15,931)	0	(15,931)
7200445	LONDON	GBR		05/19/2021		0	0	0	0	0	0	0	0	(2,323)	(2,323)	0	(2,323)
0299999. Mortgages with partial repayments						59,429,336	0	0	0	0	0	0	59,238,161	59,215,680	(22,481)	0	(22,481)
3310037376	ARDSLEY	NY		07/07/2022		175,824	0	0	0	0	0	0	175,824	175,824	0	0	0
100044797	BELLEVILLE	NJ		11/19/2020		228,568	0	73,842	0	0	73,842	0	302,410	302,410	0	0	0
3310059244	PALMETTO BAY	FL		08/31/2023		344,520	0	0	0	0	0	0	344,520	344,520	0	0	0
100046321	FLINT	MI		11/25/2020		37,925	0	125	0	0	125	0	38,050	38,050	0	0	0
3310039628	SUN CITY CENTER	FL		08/16/2022		98,010	0	0	0	0	0	0	98,010	98,010	0	0	0
3310039660	PHILADELPHIA	PA		11/01/2022		107,494	0	0	0	0	0	0	107,494	107,494	0	0	0
3310039876	TYLER	TX		08/08/2022		71,339	0	0	0	0	0	0	71,339	71,339	0	0	0
3310041458	SUN CITY CENTER	FL		09/08/2022		94,248	0	0	0	0	0	0	94,248	94,248	0	0	0
3310041711	INDIAN HARBOUR BEACH	FL		04/27/2023		57,103	0	0	0	0	0	0	57,103	57,103	0	0	0
3310062713	FAIRBANKS	AK		02/15/2024		93,074	0	0	0	0	0	0	93,074	93,074	0	0	0
3310062715	HOMOSASSA	FL		10/31/2023		120,285	0	0	0	0	0	0	120,285	120,285	0	0	0
3310064335	POINCIANA	FL		02/15/2024		14,238	0	0	0	0	0	0	14,238	14,238	0	0	0
3310064677	BELLEVILLE	IL		02/15/2024		26,524	0	0	0	0	0	0	26,524	26,524	0	0	0
3310088974	ATLANTA	GA		12/12/2024		72,383	0	0	0	0	0	0	72,383	72,383	0	0	0
3310094595	COTTONWOOD SHORES	TX		02/20/2025		85,932	0	0	0	0	0	0	85,932	85,932	0	0	0
3310094597	COTTONWOOD SHORES	TX		02/20/2025		85,932	0	0	0	0	0	0	85,932	85,932	0	0	0
100045995	LOUISVILLE	KY		11/25/2020		59,724	0	(1,627)	0	0	(1,627)	0	58,097	58,097	0	0	0
100049409	ATLANTA	GA		11/20/2020		137,966	0	3,093	0	0	3,093	0	141,059	141,059	0	0	0
3310031312	NEW YORK	NY		04/08/2022		504,900	0	0	0	0	0	0	504,900	504,900	0	0	0
3310042264	PANAMA CITY BEACH	FL		10/19/2022		220,044	0	0	0	0	0	0	220,044	220,044	0	0	0
3310042369	PANAMA CITY BEACH	FL		10/19/2022		210,627	0	0	0	0	0	0	210,627	210,627	0	0	0
3310081055	AMARILLO	TX		09/03/2024		52,391	0	0	0	0	0	0	52,391	52,391	0	0	0
3300003235	CHICAGO	IL		09/13/2021		241,766	0	0	0	0	0	0	241,766	241,766	0	0	0
100045663	ST LOUIS	MO		11/25/2020		186,550	0	0	0	0	0	0	186,550	186,550	0	0	0
100046374	ST LOUIS	MO		11/25/2020		41,134	0	0	0	0	0	0	41,134	41,134	0	0	0
100046370	SHREVEPORT	LA		11/25/2020		71,591	0	0	0	0	0	0	71,591	71,591	0	0	0
100047018	AKRON	OH		11/20/2020		49,118	0	0	0	0	0	0	49,118	49,118	0	0	0
100045184	BARNWELL	SC		11/25/2020		39,100	0	0	0	0	0	0	39,100	39,100	0	0	0
100044730	SAINT LOUIS	MO		11/19/2020		98,400	0	0	0	0	0	0	98,400	98,400	0	0	0
100046268	MEMPHIS	TN		11/25/2020		28,700	0	0	0	0	0	0	28,700	28,700	0	0	0
100048836	SAINT LOUIS	MO		11/20/2020		53,318	0	0	0	0	0	0	53,318	53,318	0	0	0
0499999. Mortgages transferred						3,708,728	0	75,433	0	0	75,433	0	3,784,161	3,784,161	0	0	0
0599999 - Totals						284,424,204	0	(86,585)	0	0	(86,585)	0	284,146,444	284,123,976	(22,481)	0	(22,481)

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
36275V-AG-8	GGP 2026-SSP HRR	Chicago	IL	DIRECT	2.B	06/01/2026		3,000,000	0	0	0	0.000
0799999. Debt securities that do not qualify as bonds - debt securities that lack substantive credit enhancement - NAIC Designation not assigned by the SVO - unaffiliated								3,000,000	0	0	0	XXX
000000-00-0	Apollo Investment Fund IX	Purchase	NY	Apollo Capital Management IX Inc.		05/24/2023	1	0	64,636	0	3,314,256	0.080
000000-00-0	Arlington Capital Partners V	Chevy Chase	MD	Arlington Capital Partners L.P.		09/02/2023	1	0	30,746	0	1,093,439	0.660
000000-00-0	Arlington Capital Partners VI	Chevy Chase	MD	Arlington Capital Partners L.P.		09/12/2024	1	0	1,119,884	0	1,064,330	0.340
000000-00-0	Arsenal Capital Partners Growth	New York	NY	Arsenal Capital Management L.P.		09/12/2024	1	0	49,292	0	1,678,145	0.290
000000-00-0	Arsenal Capital Partners V	New York	NY	Arsenal Capital Management L.P.		09/05/2023	1	0	19,126	0	1,000,166	1.290
000000-00-0	Arsenal Capital Partners VI	New York	NY	Arsenal Capital Management L.P.		02/27/2013	1	0	81,358	0	4,293,407	0.270
000000-00-0	Aurora Equity Partners V	Los Angeles	CA	Aurora Capital Group LLC		10/12/2023	1	0	22,983	0	900,107	1.590
000000-00-0	Birch Hill Equity Partners VI	Toronto	CAN	Birch Hill Equity Partners Management In		11/13/2023	1	0	815,420	0	1,832,043	1.090
000000-00-0	Calera Capital Partners VI	San Francisco	CA	Calera Capital Investors VI L.P.		01/03/2023	1	0	120,407	0	3,938,617	2.680
000000-00-0	Clairvest Equity Partners VI-A	Toronto	CAN	Clairvest Equity Partners		12/22/2025	1	0	52,292	0	2,863,295	6.030
000000-00-0	Clairvest Equity Partners VII-A	Toronto	CAN	Clairvest General Partners IV L.P.		12/16/2024	1	0	1,625,000	0	7,030,000	3.720
000000-00-0	Clayton Dubilier & Rice Fund X	New York	NY	CD&R Associates X L.P.		04/17/2025	1	0	35,059	0	736,255	0.110
000000-00-0	Clearlake Capital Partners VII	Santa Monica	CA	Clearlake Capital Partners VII LP		03/02/2022	1	0	333,260	0	1,328,769	0.600
000000-00-0	Graham Partners IV	Newtown Square	PA	Graham Partners Inc.		05/20/2022	1	0	14,708	0	388,656	1.630
000000-00-0	Graham Partners V	Newtown Square	PA	Graham Partners Inc.		03/26/2018	1	0	500,987	0	958,752	2.430
000000-00-0	Graham Partners VI	Newtown Square	PA	Graham Partners Inc.		04/25/2022	1	0	1,448,504	0	3,882,753	0.900
000000-00-0	Harvest Partners IX	New York	NY	Harvest Associates IX LLC		08/31/2022	1	0	3,144,539	0	10,169,200	1.960
000000-00-0	Harvest Partners VIII	New York	NY	Harvest Association VIII LLC		08/24/2021	1	0	19,424	0	1,209,648	1.260
000000-00-0	Haveli VC Gaming Fund I	Wilmington	DE	Haveli VC Gaming Fund I GP LLC		11/14/2018	1	0	4,771,582	0	16,060,727	0.140
000000-00-0	Insight Partners XII Buyout Annex Fund	New York	NY	Insight Associates XII Buyout Annex LP		05/04/2022	1	0	24,000	0	100,000	0.070
000000-00-0	Insight Partners XIII	New York	NY	Insight Associates XIII LP		09/07/2021	1	0	321,629	0	4,531,616	0.080
000000-00-0	Insight Partners XIII Growth Buyout Fund	New York	NY	Insight Associates XIII Growth Buyout LP		11/19/2020	1	0	34,405	0	2,447,314	0.290
000000-00-0	JFL Equity Investors VI	New York	NY	JFL Equity Investors VI L.P.		02/20/2018	1	0	774,745	0	3,745,018	0.700
000000-00-0	K4 Private Investors	El Segundo	CA	K1 Investment Management LLC		07/26/2021	1	0	184,005	0	1,801,525	0.530
000000-00-0	KKR North America Fund XIII	New York	NY	Kohlberg Kravis Roberts & Co L.P.		05/21/2018	1	0	70,829	0	312,506	0.030
000000-00-0	Leeds Equity Partners VII	New York	NY	Leeds Equity Associates VII L.P.		12/28/2018	1	0	591,398	0	368,466	1.180
000000-00-0	LittleJohn Fund V	Greenwich	CT	Littlejohn & Co LLC		07/19/2018	1	0	41,338	0	1,242,918	0.490
000000-00-0	Madison Dearborn Cap Partners VIII	Chicago	IL	Madison Dearborn Partners LLC		12/23/2021	1	0	28,466	0	2,693,319	0.790
000000-00-0	Marlin Equity V	Hermosa Beach	CA	Marlin Management Company LLC		05/23/2018	1	0	12,710	0	425,398	0.170
000000-00-0	Marlin Heritage II	Hermosa Beach	CA	Marlin Management Company LLC		11/12/2020	1	0	3,608	0	0	0.130
000000-00-0	Marlin Heritage III	Hermosa Beach	CA	Marlin Management Company LLC		07/15/2021	1	0	357,528	0	1,317,291	0.330
000000-00-0	Mason Wells Lev. Buyout Fund V	Milwaukee	WI	Mason Wells Partners V LLC		04/30/2021	1	0	1,412,286	0	1,893,902	2.070
000000-00-0	MidOcean Partners V	New York	NY	MidOcean Partners L.P.		04/14/2020	1	0	1,869	0	982,779	1.250
000000-00-0	Motive Capital Fund II-A	Wilmington	DE	Motive Capital Fund II GP LP		07/01/2022	1	0	993,012	0	24,590,756	21.500
000000-00-0	North Castle Partners VI	Greenwich	CT	NCP GP VI LLC		07/01/2021	1	0	109,106	0	31,194	2.070
000000-00-0	North Castle Partners VII	Greenwich	CT	NCP GP VII LLC		12/26/2020	1	0	60,261	0	81,720	1.900
000000-00-0	NOVA Infrastructure GP II	Wilmington	DE	NOVA LP General Partner LLC		07/02/2020	1	0	23,151	0	340,375	0.034
000000-00-0	Novacap TMT VI	Longueuil	CAN	Novacap International TMT VI L.P.		09/27/2021	1	0	1,158,378	0	1,626,528	0.380
000000-00-0	Revelstoke Capital Partners II	Denver	CO	Revelstoke Capital Partners LLC		03/14/2019	1	0	573,328	0	509,390	2.090
000000-00-0	Revelstoke Capital Partners III	Denver	CO	RCP Fund III GP LLC		08/23/2019	1	0	463,576	0	2,197,352	0.670
000000-00-0	Riverside Fund V	Boston	MA	Riverside Partners LLC		07/16/2019	1	0	5,159	0	207,992	1.300
000000-00-0	Seidler Equity Partners VI	Marina Del Rey	CA	Seidler Equity Management VI LLC		06/09/2016	1	0	26,208	0	378,560	2.430
000000-00-0	Seidler Equity Partners VII	Marina Del Rey	CA	Seidler Equity Management VII LLC		11/02/2022	1	0	365,000	0	400,000	5.000
000000-00-0	Seidler Equity Partners VIII	Marina Del Rey	CA	Seidler Equity Management VIII LLC		04/20/2016	1	0	1,272,000	0	3,868,000	1.600
000000-00-0	SkyKnight Capital Fund IV	San Francisco	CA	Skynight Capital Partners		11/05/2019	1	0	10,964	0	897,831	0.240
000000-00-0	Sterling Investment Partners IV	Westport	CT	Sterling Investment Partners Management		11/26/2019	1	0	41,859	0	2,391,602	2.540
000000-00-0	Thoma Bravo Discover Fund IV	Chicago	IL	Thoma Bravo LLC		07/22/2014	1	0	85,995	0	4,754,470	0.597
000000-00-0	Thoma Bravo XIII	Chicago	IL	Thoma Bravo LLC		10/23/2017	1	0	83,716	0	690,789	0.430
000000-00-0	Thoma Bravo XIV	Chicago	IL	Thoma Bravo LLC		12/28/2022	1	0	1,064,085	0	4,207,142	0.560
000000-00-0	Thoma Bravo XVI	Chicago	IL	Thoma Bravo LLC		03/29/2016	1	0	3,129,428	0	23,321,764	0.420
000000-00-0	TSG 8	San Francisco	CA	TSG8 Management LLC		01/07/2019	1	0	91,303	0	1,958,647	0.880
000000-00-0	TSG 9	San Francisco	CA	TSG9 Management LLC		12/07/2022	1	0	95,968	0	6,338,462	0.300
000000-00-0	Veritas Capital Fund IX	New York	NY	Veritas Capital		02/13/2019	1	0	106,021	0	23,439,881	0.002
000000-00-0	Veritas Capital Fund VII	New York	NY	Veritas Capital		09/05/2019	1	0	80,922	0	617,071	0.440

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	Veritas Capital Fund VIII	New York	NY	Veritas Capital		09/05/2019	1	0	53,553	0	1,802,913	0.340
000000-00-0	Veritas Capital Vantage Fund	New York	NY	Veritas Capital		04/04/2022	1	0	29,918	0	1,683,046	0.340
000000-00-0	Wind Point Partners IX-A	Chicago	IL	Wind Point Investors L.P.		08/06/2021	1	0	88,731	0	1,354,422	1.080
000000-00-0	Wind Point Partners X-A	Chicago	IL	Wind Point Investors L.P.		12/23/2024	1	0	1,178,872	0	1,218,694	1.130
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								0	29,318,537	0	194,513,218	XXX
000000-00-0	PPM Strategic Opp Fund I	Chicago	IL	PPM Strategic Opp Capital Partners I LLC		06/30/2025	1	0	1,464,020	0	4,961,393	22.232
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								0	1,464,020	0	4,961,393	XXX
000000-00-0	NNN AGP Opportunities Fund II	Wilmington	DE	NNN AGP Opportunities GP LLC		05/27/2021	2	0	5,400,930	0	0	42.000
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated								0	5,400,930	0	0	XXX
64952G-AE-8	NEW YORK LIFE	New York	NY	JANE STREET ES	1.D FE	04/13/2026		3,701,845	0	0	0	0.000
2799999. Surplus notes - unaffiliated								3,701,845	0	0	0	XXX
000000-00-0	Core Senior Lending Fund II Feeder	New York	NY	HPS Investment Partners LLC		12/23/2021	1	0	728,102	0	2,396,898	0.630
000000-00-0	Panther Investments I	New York	NY	TPG Twin Brook Panther GP		05/04/2026	1	3,281,250	0	0	18,593,750	29.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								3,281,250	728,102	0	20,990,648	XXX
7899999. Total - unaffiliated								9,983,095	35,447,569	0	215,503,866	XXX
7999999. Total - affiliated								0	1,464,020	0	4,961,393	XXX
8099999 - Totals								9,983,095	36,911,589	0	220,465,259	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
97263C-AA-9	WILTON RE	Norwalk	CT	BARCLAYS CAPITAL	10/15/2020	06/02/2026	1,721,115	78,885	0	0	0	78,885	0	1,800,000	1,728,000	0	(72,000)	(72,000)	66,300
1099999. Debt securities that do not qualify as bonds - debt securities that do not qualify as bonds solely to a lack of meaningful cash flows - NAIC Designation assigned by the SVO - affiliated							1,721,115	78,885	0	0	0	78,885	0	1,800,000	1,728,000	0	(72,000)	(72,000)	66,300
31359U-VL-6	FNW 1998-W6 B1	Port Angeles	WA	Paydown	01/08/1999	06/01/2026	926	0	30	0	0	30	0	1,108	1,108	0	0	0	6
337355-AA-9	FUCRA 1997-1 B1			Paydown	10/30/1997	06/01/2026	21,630	532	(4,631)	0	0	(4,099)	0	18,411	18,411	0	0	0	138
1599999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - unaffiliated							22,556	532	(4,601)	0	0	(4,069)	0	19,519	19,519	0	0	0	144
000000-00-0	PPM Loan Management Company 2 Retention Series 6	Chicago	IL	Capital Distribution	12/21/2023	04/30/2026	300,009	0	0	0	0	0	0	300,009	300,009	0	0	0	0
1699999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation not assigned by the SVO - bonds - affiliated							300,009	0	0	0	0	0	0	300,009	300,009	0	0	0	0
000000-00-0	Apollo Investment Fund IX	Purchase	NY	Capital Distribution	03/14/2019	06/29/2026	232,418	0	0	0	0	0	0	232,418	232,418	0	0	0	0
000000-00-0	Apollo Natural Resources Partn II	New York	NY	Capital Distribution	09/28/2016	05/20/2026	452,187	0	0	0	0	0	0	452,187	452,187	0	0	0	0
000000-00-0	Arsenal Capital Partners V	New York	NY	Capital Distribution	07/16/2019	04/06/2026	476,718	0	0	0	0	0	0	476,718	476,718	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Arsenal Capital Partners VI	New York	NY	Capital Distribution	05/20/2022	04/06/2026	1,230,893	0	0	0	0	0	0	1,230,893	1,230,893	0	0	0	0
000000-00-0	Catterton Partners X	Greenwich	CT	Capital Distribution	03/27/2023	06/29/2026	393,697	0	0	0	0	0	0	393,697	393,697	0	0	0	0
000000-00-0	Frazier Healthcare Growth Buyout Fund X	Seattle	WA	Capital Distribution	06/10/2021	06/04/2026	551,788	0	0	0	0	0	0	551,788	551,788	0	0	0	0
000000-00-0	Graham Partners IV	Newtown Square	PA	Capital Distribution	04/20/2016	05/19/2026	2,581	0	0	0	0	0	0	2,581	2,581	0	0	0	0
000000-00-0	Graham Partners V	Newtown Square	PA	Capital Distribution	11/05/2019	06/02/2026	307,864	0	0	0	0	0	0	307,864	307,864	0	0	0	0
000000-00-0	Green Equity Investors IX	Los Angeles	CA	Capital Distribution	08/14/2023	06/30/2026	3,101	0	0	0	0	0	0	3,101	3,101	0	0	0	0
000000-00-0	Green Equity Investors VII	Los Angeles	CA	Capital Distribution	05/11/2017	05/22/2026	107,086	0	0	0	0	0	0	107,086	107,086	0	0	0	0
000000-00-0	Green Equity Investors VIII	Los Angeles	CA	Capital Distribution	10/20/2020	06/29/2026	8,885	0	0	0	0	0	0	8,885	8,885	0	0	0	0
000000-00-0	Harvest Partners IX	New York	NY	Capital Distribution	08/31/2022	05/08/2026	648,524	0	0	0	0	0	0	648,524	648,524	0	0	0	0
000000-00-0	Harvest Partners VIII	New York	NY	Capital Distribution	11/26/2019	06/10/2026	206,786	0	0	0	0	0	0	206,786	206,786	0	0	0	0
000000-00-0	Jade Equity Investors	Los Angeles	CA	Capital Distribution	04/14/2020	06/26/2026	90,367	0	0	0	0	0	0	90,367	90,367	0	0	0	0
000000-00-0	Jade Equity Investors II	Marina Del Rey	CA	Capital Distribution	07/25/2024	05/11/2026	12,181	0	0	0	0	0	0	12,181	12,181	0	0	0	0
000000-00-0	JFL Equity Investors V	New York	NY	Capital Distribution	08/14/2020	06/30/2026	24,302	0	0	0	0	0	0	24,302	24,302	0	0	0	0
000000-00-0	JFL Equity Investors VI	New York	NY	Capital Distribution	09/05/2023	06/11/2026	22,850	0	0	0	0	0	0	22,850	22,850	0	0	0	0
000000-00-0	Leeds Equity Partners VII	New York	NY	Capital Distribution	09/07/2021	05/29/2026	378,601	0	0	0	0	0	0	378,601	378,601	0	0	0	0
000000-00-0	Levine Leichtman Capital Part VI	Beverly Hills	CA	Capital Distribution	05/30/2017	04/30/2026	1,014,409	0	0	0	0	0	0	1,014,409	1,014,409	0	0	0	0
000000-00-0	LittleJohn Fund V	Greenwich	CT	Capital Distribution	07/22/2014	05/11/2026	17,038	0	0	0	0	0	0	17,038	17,038	0	0	0	0
000000-00-0	Marlin Heritage II	Hermosa Beach	CA	Capital Distribution	10/23/2017	05/22/2026	11,078	0	0	0	0	0	0	11,078	11,078	0	0	0	0
000000-00-0	MidOcean Partners V	New York	NY	Capital Distribution	05/21/2018	05/08/2026	836,443	0	0	0	0	0	0	836,443	836,443	0	0	0	0
000000-00-0	Motive Capital Fund II-A	Wilmington	DE	Capital Distribution	08/06/2021	04/21/2026	6,255,008	0	0	0	0	0	0	6,255,008	6,255,008	0	0	0	0
000000-00-0	North Castle Partners VI	Greenwich	CT	Capital Distribution	03/29/2016	04/14/2026	249,130	0	0	0	0	0	0	249,130	249,130	0	0	0	0
000000-00-0	NOVA Infrastructure GP I	Wilmington	DE	Capital Distribution	05/31/2021	04/21/2026	189	0	0	0	0	0	0	189	189	0	0	0	0
000000-00-0	NOVA Infrastructure GP II	Wilmington	DE	Capital Distribution	12/23/2024	04/03/2026	2,170	0	0	0	0	0	0	2,170	2,170	0	0	0	0
000000-00-0	NOVA Infrastructure Holdings	Wilmington	DE	Capital Distribution	03/31/2021	06/02/2026	379,449	0	0	0	0	0	0	379,449	379,449	0	0	0	0
000000-00-0	Riverside Fund V	Boston	MA	Capital Distribution	02/27/2013	04/13/2026	146,540	0	0	0	0	0	0	146,540	146,540	0	0	0	0
000000-00-0	Seidler Equity Partners IV	Marina Del Rey	CA	Capital Distribution	03/23/2010	06/17/2026	115,960	0	0	0	0	0	0	115,960	115,960	0	0	0	0
000000-00-0	Seidler Equity Partners VII	Marina Del Rey	CA	Capital Distribution	11/12/2020	04/20/2026	8,250	0	0	0	0	0	0	8,250	8,250	0	0	0	0
000000-00-0	Seidler Equity Partners VIII	Marina Del Rey	CA	Capital Distribution	10/12/2023	06/25/2026	536,653	0	0	0	0	0	0	536,653	536,653	0	0	0	0
000000-00-0	Sterling Investment Partners IV	Westport	CT	Capital Distribution	07/15/2021	04/21/2026	96,566	0	0	0	0	0	0	96,566	96,566	0	0	0	0
000000-00-0	TSG 6	San Francisco	CA	Dissolution	07/03/2012	06/24/2026	1	0	0	0	0	0	0	1	1	0	0	0	0
000000-00-0	TSG 7-A	San Francisco	CA	Capital Distribution	03/29/2016	04/28/2026	4,849	0	0	0	0	0	0	4,849	4,849	0	0	0	0
000000-00-0	TSG 9	San Francisco	CA	Capital Distribution	01/03/2023	06/04/2026	7,535	0	0	0	0	0	0	7,535	7,535	0	0	0	0
000000-00-0	Yorktown Energy Partners IX	New York	NY	Capital Distribution	11/12/2010	06/09/2026	408,399	0	0	0	0	0	0	408,399	408,399	0	0	0	0
000000-00-0	Yorktown Energy Partners X	New York	NY	Capital Distribution	05/23/2013	05/14/2026	329,456	0	0	0	0	0	0	329,456	329,456	0	0	0	0
000000-00-0	Yorktown Energy Partners XI	New York	NY	Capital Distribution	04/22/2016	06/09/2026	196,976	0	0	0	0	0	0	196,976	196,976	0	0	0	0
000000-00-0	Birch Hill Equity Partners VI	Toronto	CAN	Capital Distribution	12/26/2020	04/21/2026	15,547	0	0	0	0	0	0	15,547	15,547	15,547	0	15,547	0
000000-00-0	Clairvest Equity Partners VI-A	Toronto	CAN	Capital Distribution	07/02/2020	04/09/2026	1,000,004	0	0	0	0	0	0	1,000,004	1,000,004	0	0	0	0
000000-00-0	Novacap TMT V	Longueuil	CAN	Capital Distribution	10/05/2017	06/02/2026	53,679	0	0	0	0	0	0	53,679	78,098	24,419	0	24,419	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							16,836,158	0	0	0	0	0	0	16,836,158	16,860,577	39,966	0	39,966	0
000000-00-0	PGDS (US one), LLC			Delaware	10/01/2007	06/30/2026	2,134,228	(713,580)	0	0	0	(713,580)	0	1,420,648	2,134,228	0	713,580	713,580	0
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							2,134,228	(713,580)	0	0	0	(713,580)	0	1,420,648	2,134,228	0	713,580	713,580	0
000000-00-0	NNN AGP Opportunities Fund III	Wilmington	DE	Capital Distribution	11/22/2021	06/30/2026	82,500	0	0	0	0	0	0	82,500	82,500	0	0	0	0
2199999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - unaffiliated							82,500	0	0	0	0	0	0	82,500	82,500	0	0	0	0
000000-00-0	Square Mile Credit Partners II	New York	NY	Capital Distribution	02/27/2019	06/24/2026	89,253	0	0	0	0	0	0	89,253	89,253	0	0	0	0
000000-00-0	Principal RE Debt Fund III	Chicago	IL	Capital Distribution	05/27/2020	06/30/2026	114,537	0	0	0	0	0	0	114,537	114,537	0	0	0	0
000000-00-0	Walton Street RE Debt Fund	Chicago	IL	Dissolution	03/11/2016	06/10/2026	119,824	(119,823)	0	0	0	(119,823)	0	1	127,250	0	127,249	127,249	0
2399999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - mortgage loans - unaffiliated							323,614	(119,823)	0	0	0	(119,823)	0	203,791	331,040	0	127,249	127,249	0
256141-AB-8	DOCTORS CO INTERINSURANCE	Napa	CA	ATHENE ANNUITY & LIFE	01/12/2018	06/15/2026	15,000,000	0	0	0	0	0	0	15,000,000	13,839,974	0	(1,160,027)	(1,160,027)	275,625
2799999. Surplus notes - unaffiliated							15,000,000	0	0	0	0	0	0	15,000,000	13,839,974	0	(1,160,027)	(1,160,027)	275,625
000000-00-0	PPMA Line of Credit	Chicago	IL	N/A	09/09/2008	04/30/2026	5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	0
3499999. Collateral loans - reported by collateral that secures the loan - backed by investments in joint ventures, partnerships or limited liability companies - affiliated							5,000,000	0	0	0	0	0	0	5,000,000	5,000,000	0	0	0	0
000000-00-0	Core Senior Lending Fund II Feeder	New York	NY	Capital Distribution	12/23/2021	05/29/2026	183,306	0	0	0	0	0	0	183,306	183,306	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							183,306	0	0	0	0	0	0	183,306	183,306	0	0	0	0
000000-00-0	PPM Loan Management Company 2 Retention Series 1	Chicago	IL	Dissolution	03/11/2022	05/04/2026	1	0	0	0	0	0	0	1	1	0	0	0	0
000000-00-0	PPM Loan Management Company 2 Retention Series 3	Chicago	IL	Capital Distribution	03/11/2022	04/30/2026	737,989	0	0	0	0	0	0	737,989	737,989	0	0	0	0
000000-00-0	PPM Loan Management Company 2 Retention Series 4	Chicago	IL	Capital Distribution	03/11/2022	04/30/2026	206,356	0	0	0	0	0	0	206,356	206,356	0	0	0	0
000000-00-0	PPM Loan Management Company 2 Retention Series 5	Chicago	IL	Capital Distribution	03/11/2022	04/30/2026	663,318	0	0	0	0	0	0	663,318	663,318	0	0	0	0
000000-00-0	PPM Loan Management Company 2 Retention Series 7	Chicago	IL	Capital Distribution	03/20/2024	04/30/2026	616,953	0	0	0	0	0	0	616,953	616,953	0	0	0	0
693978-AE-8	PPMC 2024-7A SUB	Chicago	IL	Capital Distribution	05/28/2024	04/30/2026	303,335	0	0	0	0	0	0	303,335	303,335	0	0	0	0
5699999. Residual tranches or interests with underlying assets having characteristics of bonds - affiliated							2,527,952	0	0	0	0	0	0	2,527,952	2,527,952	0	0	0	0
7899999. Total - unaffiliated							32,448,134	(119,291)	(4,601)	0	0	(123,892)	0	32,325,274	31,316,916	39,966	(1,032,778)	(992,812)	275,769
7999999. Total - affiliated							11,683,304	(634,695)	0	0	0	(634,695)	0	11,048,609	11,690,189	0	641,580	641,580	66,300
8099999 - Totals							44,131,438	(753,986)	(4,601)	0	0	(758,587)	0	43,373,883	43,007,105	39,966	(391,198)	(351,232)	342,069

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
912810-TK-4	US TREASURY NOTES	04/02/2026	WELLS FARGO		1,258,014	1,500,000	6,992	1.A
912810-UD-8	US TREASURY NOTES	05/07/2026	Various		2,089,033	2,300,000	16,534	1.A
912810-UR-7	US TREASURY NOTES	05/13/2026	Various		5,349,585	5,500,000	45,440	1.A
91282C-FV-8	US TREASURY NOTES	05/29/2026	WELLS FARGO		6,950,098	7,000,000	13,339	1.A
91282C-GQ-8	US TREASURY NOTES	06/03/2026	JP MORGAN		695,846	700,000	7,304	1.A
91282C-HK-0	US TREASURY NOTES	06/09/2026	DEUTSCHE BANK		3,490,988	3,500,000	62,265	1.A
91282C-HT-1	US TREASURY NOTES	04/15/2026	Various		3,443,315	3,500,000	20,231	1.A
91282C-JZ-5	US TREASURY NOTES	04/28/2026	Various		3,944,758	4,000,000	31,602	1.A
91282C-KC-4	US TREASURY NOTES	05/13/2026	Various		8,868,826	8,800,000	60,886	1.A
91282C-KD-2	US TREASURY NOTES	06/05/2026	Various		9,030,108	9,000,000	89,504	1.A
91282C-PJ-4	US TREASURY NOTES	05/15/2026	Various		3,896,442	4,000,000	56,848	1.A
91282C-QE-4	US TREASURY NOTES	04/22/2026	BOA		2,975,283	3,000,000	11,128	1.A
91282C-QS-3	US TREASURY NOTES	06/18/2026	JP MORGAN		2,989,580	3,000,000	7,213	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					54,981,876	55,800,000	429,286	XXX
455780-EJ-1	REPUBLIC OF INDONESIA	05/19/2026	BOA		11,773,164	11,782,000	0	2.B FE
857524-AK-8	POLAND REPUBLIC OF	04/07/2026	CITICORP		1,804,857	1,809,000	0	1.G FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					13,578,021	13,591,000	0	XXX
36140*-AA-3	GA CONCORD INVESTCO LLC	06/08/2026	MITSUBISHI		20,000,000	20,000,000	0	2.B Z
37270*-AC-9	GEORGETOWN ENERGY PARTNERS LLC	06/18/2026	KEYBANC		23,700,000	23,700,000	0	1.G FE
42331*-AA-0	HELIX NETWORKS FINANCING IV	05/15/2026	MITSUBISHI		12,537,389	12,537,389	0	2.A Z
44813D-AA-4	HUT 8 DC LLC	04/27/2026	JP MORGAN		22,615,000	22,615,000	0	2.C FE
58990C-AA-1	MERIDIAN ARC HOLDCO LLC	04/29/2026	CITICORP		1,496,250	1,500,000	1,563	3.B FE
69393L-AA-1	PR RNO PROPERTY OWNER 1	04/28/2026	JP MORGAN		1,363,230	1,377,000	0	3.B FE
72925*-AA-9	PLUM POINT ENERGY ASSOCIATES L	05/28/2026	BMO		30,000,000	30,000,000	0	2.C FE
73349A-AA-2	PORT ARTHUR LNG LLC	04/01/2026	RBC CAPITAL		15,000,000	15,000,000	0	2.B PL
75017@-AA-9	RSW FUEL COMPANY LLC	04/01/2026	US BANCORP		3,285,714	3,285,714	0	2.B
BBE0ZU-P1-6	BIG SKY FUNDING LLC	06/04/2026	BLACKSTONE		3,750,000	3,750,000	0	1.G FE
50230*-AA-5	LRE FINANCING I LLC	06/30/2026	DIRECT		18,822	18,822	0	2.C PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					133,766,405	133,783,925	1,563	XXX
00109L-AB-9	ADT	06/23/2026	MSDW		980,000	1,000,000	25,948	3.C FE
00130H-CN-3	AES	06/11/2026	JP MORGAN		1,093,409	1,094,000	0	2.C FE
00130H-CP-8	AES	06/11/2026	JP MORGAN		514,658	516,000	0	2.C FE
00206R-NP-3	AT&T	04/23/2026	JP MORGAN		2,085,000	2,085,000	0	2.B FE
02079K-AX-5	ALPHABET	04/13/2026	JANE STREET ES		1,996,640	2,000,000	38,403	1.C FE
02343U-AJ-4	AMCOR FINANCE USA	04/13/2026	JANE STREET ES		10,333,700	10,000,000	215,625	2.B FE
025816-DF-3	AMERICAN EXPRESS	04/13/2026	JANE STREET ES		3,529,855	3,500,000	79,918	1.F FE
025816-EK-1	AMERICAN EXPRESS BANK FSB	06/03/2026	GOLDMAN SACHS		19,956,000	20,000,000	366,118	1.F FE
02665W-GX-3	AMERICAN HONDA	04/08/2026	DEUTSCHE BANK		1,042,941	1,045,000	0	1.G FE
02665W-GY-1	AMERICAN HONDA	04/08/2026	Various		9,544,604	9,546,000	0	1.G FE
048303-CJ-8	ATLANTIC CITY ELECTRIC	06/29/2026	GOLDMAN SACHS		8,997,600	10,000,000	67,083	1.F FE
06051G-NA-3	BANK OF AMERICA	04/16/2026	BOA		2,980,000	2,980,000	0	1.E FE
06051G-NC-9	BANK OF AMERICA	04/16/2026	BOA		25,402,000	25,402,000	0	1.G FE
06406R-BR-7	BANK OF NEW YORK MELLON	06/03/2026	GOLDMAN SACHS		29,979,300	30,000,000	157,288	1.D FE
090572-AQ-1	BIO-RAD LABORATORIES	04/13/2026	JANE STREET ES		9,333,300	10,000,000	29,806	2.B FE
092914-AA-8	BLACKSTONE HOLDINGS FINANCE CO	04/13/2026	JANE STREET ES		3,965,440	4,000,000	71,111	1.E FE
12602L-AA-8	CHPE LLC	06/01/2026	SG AMERICAS		1,979,980	1,980,000	0	2.A FE
12602L-AC-4	CHPE LLC	06/01/2026	SG AMERICAS		14,837,620	14,855,000	0	2.A FE
126117-AY-6	CNA FINANCIAL	04/13/2026	JANE STREET ES		9,941,300	10,000,000	83,993	2.A FE
14116#-AF-5	CARBONCOUNT HOLDINGS 1 LLC	04/16/2026	MSDW		31,000,000	31,000,000	0	1.G PL
14116#-AG-3	CARBONCOUNT HOLDINGS 1 LLC	04/16/2026	MSDW		13,000,000	13,000,000	0	1.G PL
16411Q-AX-9	CHENIERE ENERGY	05/26/2026	BOA		17,996,564	18,085,000	0	2.B FE
172967-PA-3	CITIGROUP	06/29/2026	GOLDMAN SACHS		5,351,100	5,000,000	37,446	1.G FE
17325F-BT-4	CITIBANK NA	06/11/2026	CITICORP		1,266,000	1,266,000	0	1.D FE
23375@-AC-1	DH MASI FINANCE INC	05/21/2026	GOLDMAN SACHS		50,676,000	50,676,000	0	1.F Z
25746U-EC-9	DOMINION ENERGY	06/08/2026	WELLS FARGO		1,000,000	1,000,000	0	2.C FE
25746U-ED-7	DOMINION ENERGY	06/08/2026	WELLS FARGO		691,000	691,000	0	2.C FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
277432-AY-6	EASTMAN CHEMICAL	04/13/2026	JANE STREET ES		10,208,500	10,000,000	84,375	2.B FE
278865-BW-9	ECOLAB	06/29/2026	Various		11,634,125	11,446,000	44,347	1.G FE
283677-H#-2	EL PASO ELECTRIC	04/15/2026	KEYBANC		4,000,000	4,000,000	0	2.B Z
29364W-BA-5	ENTERGY LOUISIANA	06/29/2026	GOLDMAN SACHS		9,493,900	10,000,000	116,667	1.F FE
29365@-AJ-5	ENTERGY NEW ORLEANS	04/01/2026	MSDW		10,000,000	10,000,000	0	2.B Z
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING	05/12/2026	ATHENE ANNUITY & LIFE		17,960,753	17,970,000	225,374	2.B FE
30303M-AJ-1	META PLATFORMS INC	04/30/2026	CITICORP		1,845,742	1,846,000	0	1.D FE
30303M-AK-8	META PLATFORMS INC	04/30/2026	MSDW		1,068,534	1,070,000	0	1.D FE
31502@-AA-4	FERHOLDING USA INC	04/01/2026	BOA		20,000,000	20,000,000	0	2.A Z
33830G-AA-9	FIVE CORNERS FND TR III	04/13/2026	JANE STREET ES		10,417,500	10,000,000	94,908	1.G FE
33834Y-AC-2	FIVE POINT OPERATING CO	06/22/2026	JP MORGAN		2,568,750	2,500,000	45,556	4.A FE
34354P-AG-0	FLOWSERVE CORPORATION	05/05/2026	BOA		7,109,318	7,119,000	0	2.C FE
34964C-AF-3	FORTUNE BRANDS HOME	04/13/2026	JANE STREET ES		9,513,000	10,000,000	21,111	2.B FE
37045X-FQ-4	GENERAL MOTORS FINANCIAL	04/01/2026	BARCLAYS		749,790	750,000	0	2.B FE
37331N-AW-1	GEORGIA-PACIFIC	04/30/2026	BOA		2,955,323	2,960,000	0	1.G FE
38141G-F4-1	GOLDMAN SACHS GROUP	05/27/2026	GOLDMAN SACHS		1,124,000	1,124,000	0	1.F FE
387328-AG-2	GRANITE CONSTRUCTION INC	05/18/2026	BOA		123,000	123,000	0	4.A FE
431318-BE-3	HILCORP ENERGY	06/10/2026	JP MORGAN		1,250,000	1,250,000	6,207	3.B FE
440929-AA-5	HORSESHOE FUND TRST	05/05/2026	GOLDMAN SACHS		5,667,000	5,667,000	0	2.B FE
44331#-AB-0	HSRE CORE HOLDINGS	04/01/2026	JP MORGAN		10,000,000	10,000,000	0	2.A Z
446150-BD-5	HUNTINGTON BANCSHARES	04/13/2026	JANE STREET ES		10,306,600	10,000,000	114,180	2.A FE
44891A-DD-6	HYUNDAI CAPITAL	04/13/2026	JANE STREET ES		10,230,100	10,000,000	165,000	1.G FE
459200-KN-0	IBM	06/29/2026	GOLDMAN SACHS		8,991,200	10,000,000	106,533	1.G FE
50212Y-AM-6	LPL HOLDINGS	04/13/2026	JANE STREET ES		12,535,750	12,500,000	56,892	2.C FE
532457-DM-7	ELI LILLY	05/06/2026	DEUTSCHE BANK		605,891	606,000	0	1.D FE
532457-DP-0	ELI LILLY	05/06/2026	MSDW		1,954,630	1,960,000	0	1.D FE
55261F-AT-1	M&T BANK CORPORATION	04/13/2026	JANE STREET ES		10,544,500	10,000,000	52,373	2.A FE
571748-BR-2	MARSH & MCLENNAN	06/29/2026	GOLDMAN SACHS		10,506,900	10,000,000	94,236	1.G FE
57636Q-BL-7	MASTERCARD INC	06/04/2026	JP MORGAN		1,010,191	1,011,000	0	1.E FE
58506D-AC-2	MEDLINE BORROWER/MEDL CO	06/26/2026	BOA		7,500,225	7,500,000	33,906	2.C FE
61747Y-FE-0	MORGAN STANLEY	04/13/2026	JANE STREET ES		10,119,200	10,000,000	252,292	1.E FE
61778E-UR-0	MORGAN STANLEY BANK NA	05/04/2026	MSDW		1,064,000	1,064,000	0	1.D FE
637432-NW-1	NATIONAL RURAL UTILITIES	06/29/2026	GOLDMAN SACHS		8,642,600	10,000,000	39,375	1.E FE
637432-NX-9	NATIONAL RURAL UTIL COOP	04/13/2026	JANE STREET ES		1,737,960	2,000,000	10,908	1.E FE
65339K-EF-3	NEXTERA ENERGY CAPITAL	06/16/2026	JP MORGAN		1,008,000	1,008,000	0	2.B FE
67066G-AP-9	NVIDIA CORP	06/15/2026	GOLDMAN SACHS		2,957,728	2,959,000	0	1.C FE
67066G-AU-8	NVIDIA CORP	06/15/2026	GOLDMAN SACHS		1,614,006	1,620,000	0	1.C FE
67066G-AV-6	NVIDIA CORP	06/15/2026	GOLDMAN SACHS		1,952,160	1,953,000	0	1.C FE
68233J-DL-5	ONCOR ELECTRIC DELIVERY	06/29/2026	GOLDMAN SACHS		9,930,400	10,000,000	128,750	1.F FE
68389X-DP-7	ORACLE	06/23/2026	BOA		530,634	600,000	8,617	2.B FE
693475-BJ-3	PNC FINANCIAL SERVICES GROUP	06/03/2026	BARCLAYS		26,321,250	25,000,000	150,925	1.G FE
69362B-BE-1	PSEG POWER	06/26/2026	Various		15,298,079	15,000,000	242,858	2.B FE
70470B-AA-7	PEACHTREE FUND TRUST II	04/13/2026	JANE STREET ES		12,429,720	12,000,000	298,596	2.A FE
718172-DB-2	PHILIP MORRIS INTERNATIONAL	04/13/2026	JANE STREET ES		3,616,060	3,500,000	30,832	1.F FE
718172-DE-6	PHILIP MORRIS INTERNATIONAL	06/29/2026	GOLDMAN SACHS		10,447,500	10,000,000	176,563	1.F FE
74340X-CE-9	PROLOGIS	06/29/2026	GOLDMAN SACHS		9,952,400	10,000,000	19,792	1.F FE
760129-AA-4	RENTOKIL TERMINIX LLC	06/22/2026	Various		10,577,114	10,807,000	83,304	2.B FE
760130-AB-0	RENTOKIL TERMINIX LLC	04/13/2026	JANE STREET ES		10,172,900	10,000,000	259,375	2.B FE
76026A-AB-3	REPSOL E&P CAP MARKETS	04/13/2026	JANE STREET ES		10,132,300	10,000,000	40,476	2.A FE
76711A-AB-3	RIO GRANDE LNG LLC	06/25/2026	JP MORGAN		9,991,800	10,000,000	0	2.C FE
76711A-AC-1	RIO GRANDE LNG LLC	06/26/2026	Various		8,960,652	8,962,000	0	2.C FE
76711A-AD-9	RIO GRANDE LNG LLC	06/25/2026	JP MORGAN		15,000,000	15,000,000	0	2.C FE
76711A-AE-7	RIO GRANDE LNG LLC	06/25/2026	JP MORGAN		1,273,000	1,273,000	0	2.C FE
77311W-AE-1	ROCKET COS INC	06/09/2026	GOLDMAN SACHS		1,425,000	1,425,000	0	3.A FE
77311W-AF-8	ROCKET COS INC	06/09/2026	GOLDMAN SACHS		423,000	423,000	0	3.A FE
77583A-AA-8	QXO BUILDING PRODUCTS	06/03/2026	MSDW		136,000	136,000	0	4.B FE
78442P-GG-5	SLM CORP	05/06/2026	JP MORGAN		789,000	789,000	0	3.A FE

SCHEDULE D - PART 3

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

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81762P-AH-5	SERVICENOW INC	05/12/2026	BARCLAYS		1,257,539	1,268,000	0	1.F FE
828807-DT-1	SIMON PROPERTY GROUP	06/29/2026	GOLDMAN SACHS		8,971,300	10,000,000	109,681	1.G FE
833794-AD-2	SODEXO INC	04/13/2026	JANE STREET ES		10,252,300	10,000,000	95,056	2.A FE
842434-DE-9	SOUTHERN CALIFORNIA GAS	05/11/2026	WELLS FARGO		1,433,318	1,440,000	0	1.D FE
84615Q-AA-1	SPACE EXPLORATION TECH	06/23/2026	JP MORGAN		2,473,945	2,476,000	0	2.A FE
883556-DD-1	THERMO FISHER SCIENTIFIC	06/29/2026	GOLDMAN SACHS		9,881,100	10,000,000	103,128	1.G FE
89788M-AM-4	TRUIST FINANCIAL CORP	06/03/2026	BOA		29,956,200	30,000,000	546,347	1.G FE
89788M-AY-8	TRUIST FINANCIAL CORP	04/20/2026	TRUIST		25,000,000	25,000,000	0	1.G FE
90363@-AE-0	USTA NATIONAL TENNIS CENTER	05/21/2026	BOA		20,000,000	20,000,000	0	1.F Z
91159H-JL-5	US BANCORP	04/13/2026	JANE STREET ES		3,484,530	3,500,000	34,343	1.F FE
91159H-JN-1	US BANCORP	06/03/2026	BOA		20,826,600	20,000,000	557,662	1.F FE
91324P-EV-0	UNITEDHEALTH GROUP	06/29/2026	GOLDMAN SACHS		7,363,575	7,500,000	70,313	1.F FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU	04/20/2026	SANTANDER		4,251,000	4,251,000	0	3.A FE
92343V-HN-7	VERIZON COMMUNICATIONS	05/11/2026	WELLS FARGO		15,098,000	15,098,000	0	2.B FE
931142-FS-7	WAL-MART	04/27/2026	CITICORP		1,498,860	1,500,000	0	1.C FE
286181-AR-3	ELEMENT FLEET MANAGEMENT	04/13/2026	JANE STREET ES		9,925,100	10,000,000	180,483	2.A FE
67077M-BH-0	NUTRIEN	05/26/2026	JP MORGAN		10,592,715	10,596,000	0	2.B FE
78017D-AT-5	ROYAL BANK OF CANADA	04/14/2026	RBS SECURITIES		2,955,000	2,955,000	0	1.E FE
89117F-8Z-5	TORONTO-DOMINION BANK	06/29/2026	ATHENE ANNUITY & LIFE		9,331,646	9,000,000	119,844	2.B
92938W-AG-8	WSP GLOBAL INC	04/13/2026	JANE STREET ES		9,943,900	10,000,000	36,393	2.B FE
00830Y-AD-3	AFRICA FINANCE CORP	06/26/2026	DEUTSCHE BANK		9,625,000	10,000,000	48,715	1.G FE
034863-BH-2	ANGLO AMERICAN CAPITAL	04/13/2026	JANE STREET ES		9,942,400	10,000,000	34,722	2.B FE
06738E-BR-5	BARCLAYS	04/13/2026	JANE STREET ES		9,035,600	10,000,000	25,188	2.A FE
09659W-3G-7	BNP PARIBAS	06/25/2026	BNP PARIBAS		10,000,000	10,000,000	0	1.G FE
151290-CD-3	CEMEX SAB DE CV	06/02/2026	BOA		10,473,979	10,519,000	0	2.C FE
22535W-AT-4	CREDIT AGRICOLE	04/13/2026	JANE STREET ES		9,911,700	10,000,000	118,987	1.G FE
22535W-AV-9	CREDIT AGRICOLE	06/22/2026	Credit Agricol		14,998,950	15,000,000	0	1.G FE
25160P-AS-6	DEUTSCHE BANK NY	04/13/2026	Various		9,696,700	9,684,000	0	2.A FE
29642E-AB-8	ESENTIA ENERGY DEV SAB	05/07/2026	BOA		3,597,144	3,654,000	0	2.C FE
298785-KT-2	EUROPEAN INVESTMENT BANK	06/09/2026	CITICORP		1,576,368	1,581,000	0	1.A FE
39321L-AA-1	GREEN PALM BIDCO SARL	06/02/2026	CITICORP		11,972,000	11,972,000	0	1.E FE
39321L-AC-7	GREEN PALM BIDCO SARL	06/02/2026	HSBC		6,208,000	6,208,000	0	1.E FE
400131-AH-1	GRUMA SAB DE CV	06/26/2026	HSBC		2,996,250	3,000,000	8,983	2.A FE
46115H-CL-9	INTESA SANPAOLO	06/22/2026	JP MORGAN		9,985,200	10,000,000	0	2.B FE
606822-DW-1	MITSUBISHI UFJ	04/08/2026	MSDW		1,438,000	1,438,000	0	1.G FE
60687Y-DV-8	MIZUHO FINANCIAL GROUP	06/29/2026	MIZUHO		2,990,000	2,990,000	0	1.G FE
60687Y-DW-6	MIZUHO FINANCIAL GROUP	06/29/2026	MIZUHO		2,500,000	2,500,000	0	1.G FE
65535H-CL-1	NOMURA	06/23/2026	NOMURA		10,000,000	10,000,000	0	2.A FE
74450A-AA-5	DANANTARA INVESTMENT	06/30/2026	STANDARD CHARTERED		9,992,735	10,000,000	17,609	2.B FE
78486L-AB-8	SURA ASSET MANAGEMENT	06/26/2026	BBVA		5,250,000	5,000,000	40,569	2.B FE
833636-AN-3	SOCIEDAD QUIMICA Y MINER	06/26/2026	HSBC		3,206,250	3,000,000	28,167	2.A FE
83363U-AA-8	SOCIEDAD TRANSMISORA MET	05/18/2026	Various		9,856,250	9,800,000	19,510	2.B FE
91087B-BT-6	UNITED MEXICAN STATES	06/22/2026	DEUTSCHE BANK		1,078,535	1,089,000	0	2.C FE
BBE0ZS-VY-2	BEACON FINCO SARL	06/03/2026	SANTANDER		25,543,600	25,543,600	0	2.B Z
BBE0ZT-BQ-9	BROOKFIELD UTILITIES UK	06/03/2026	NAB SECURITIES		26,854,000	26,854,000	0	2.B Z
DM2003-90-1	BANK LEUMI LE-ISRAEL	06/22/2026	GOLDMAN SACHS		7,000,000	7,000,000	0	2.A FE
F4596*-AB-2	GROUPE PETIT FORESTIER SAS	04/30/2026	BNP PARIBAS		25,000,000	25,000,000	0	2.B Z
G2242#-AJ-2	COATS GROUP FINANCE COMPANY	04/24/2026	STANDARD CHARTERED		6,000,000	6,000,000	0	2.C Z
M53213-AA-8	ICL GROUP LIMITED	06/09/2026	CITICORP		15,814,000	15,814,000	0	2.C FE
P9738#-AA-7	VENTOS DC 1 SUBHOLDING SA	04/02/2026	BNP PARIBAS		13,000,000	13,000,000	0	1.D PL
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					1,167,890,985	1,168,872,600	6,372,767	XXX
02379V-AA-8	AMERICAN AIRLINES	04/27/2026	GOLDMAN SACHS		30,000,000	30,000,000	0	1.G FE
126650-BP-4	CVS	06/29/2026	ATHENE ANNUITY & LIFE		1,907,505	1,893,882	6,033	2.B FE
18977W-2F-6	CNO GLOBAL FUNDING	04/13/2026	JANE STREET ES		10,090,800	10,000,000	48,125	1.G FE
66815L-2S-7	NORTHWESTERN MUT	04/13/2026	JANE STREET ES		3,593,170	3,500,000	68,227	1.B FE
76209P-AF-0	RGA GLOBAL FUNDING	04/13/2026	JANE STREET ES		3,772,425	3,750,000	67,333	1.E FE

SCHEDULE D - PART 3

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

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0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					49,363,900	49,143,882	189,718	XXX
09261H-BR-7	BLACKSTONE PRIVATE FINANCE	05/26/2026	ATHENE ANNUITY & LIFE		30,396,713	30,460,000	251,295	2.C FE
26884A-BQ-5	ERP OPERATING	06/29/2026	GOLDMAN SACHS		10,093,500	10,000,000	20,625	1.G FE
29717P-BA-4	ESSEX PORTFOLIO	04/13/2026	JANE STREET ES		12,243,600	12,000,000	23,833	2.A FE
30225V-AG-2	EXTRA SPACE STORAGE LP	04/13/2026	JANE STREET ES		8,695,200	10,000,000	18,931	2.B FE
59523U-AY-3	MID-AMERICA APARTMENTS	06/29/2026	GOLDMAN SACHS		9,875,400	10,000,000	297,083	1.G FE
63633D-AG-9	NATIONAL HEALTH INVESTOR	04/13/2026	JANE STREET ES		11,983,440	12,000,000	130,183	2.C FE
71845J-AD-0	PHILLIPS EDISON GROCERY	04/13/2026	JANE STREET ES		10,139,600	10,000,000	86,042	2.B FE
75884R-BF-9	REGENCY CENTERS	06/29/2026	GOLDMAN SACHS		9,771,600	10,000,000	158,750	1.G FE
862121-AC-4	STORE CAPITAL	06/22/2026	GOLDMAN SACHS		9,009,600	10,000,000	26,736	2.B FE
862123-AB-2	STORE CAPITAL	04/13/2026	JANE STREET ES		10,124,400	10,000,000	246,000	2.B FE
L0724#-AA-6	BARINGS EURO FUND	04/01/2026	ING		49,476,000	49,476,000	0	1.G FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					171,809,053	173,936,000	1,259,478	XXX
25472Y-AB-7	WARNER MEDIA	05/28/2026	JP MORGAN		79,002,000	79,200,000	0	2.C FE
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					79,002,000	79,200,000	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,670,392,240	1,674,327,407	8,252,812	XXX
0499999999. Total - issuer credit obligations (affiliated)					0	0	0	XXX
0509999997. Total - issuer credit obligations - Part 3					1,670,392,240	1,674,327,407	8,252,812	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					1,670,392,240	1,674,327,407	8,252,812	XXX
36179W-Y9-3	GINNIE MAE II POOL MA7936	06/22/2026	JP MORGAN		2,092,923	2,475,000	3,609	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					2,092,923	2,475,000	3,609	XXX
01F052-66-4	UMBS 30YR TBA REG A	05/19/2026	MIZUHO		17,133,791	17,170,000	26,232	1.A
01F052-67-2	UMBS 30YR TBA REG A	06/05/2026	MIZUHO		17,140,489	17,170,000	31,478	1.A
01F060-67-5	UMBS 30YR TBA REG A	06/18/2026	MSDW		3,001,097	2,940,000	5,880	1.A
01F060-68-3	UMBS 30YR TBA REG A	06/29/2026	MSDW		2,999,948	2,940,000	5,880	1.A
21H022-67-1	GNMA2 30YR TBA REG C 2.5 7/21	06/18/2026	NOMURA		2,999,063	3,500,000	4,618	1.A
21H050-65-6	GNMA2 30YR TBA REG C	04/13/2026	CITICORP		3,231,817	3,245,000	8,563	1.A
3140BY-5D-2	FNMA 30YR UMBS	06/30/2026	BOA		5,583,825	5,520,000	10,120	1.A
3140W6-5X-6	FNMA 30YR UMBS SUPER	06/30/2026	MIZUHO		5,590,920	5,545,000	10,166	1.A
3142J6-DY-6	FREDDIE MAC POOL RQ0118	04/09/2026	MIZUHO		1,070,129	1,075,000	1,792	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)					58,751,079	59,105,000	104,729	XXX
46661H-AE-5	JPMMT	06/24/2026	JP MORGAN		1,465,996	1,466,000	6,646	1.A FE
89053J-AB-3	TRK 2025-RRTL1 A1	06/29/2026	ATHENE ANNUITY & LIFE		3,010,871	3,000,000	1,841	1.G FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					4,476,867	4,466,000	8,487	XXX
05612E-AE-8	BX 2024-MF C	05/05/2026	BOA		3,122,514	3,107,945	10,145	1.A
09661X-AG-3	BMO 2024-5C8 B	04/01/2026	ATHENE ANNUITY & LIFE		5,166,209	5,000,000	13,536	1.A
12433H-AG-9	BX 2025-BCAT D	04/17/2026	BOA		4,743,782	4,714,318	4,128	1.A
36275V-AE-3	GGP 2026-SSP C	05/21/2026	DIRECT		7,000,000	7,000,000	11,317	1.G FE
46590R-AJ-8	JPMCC 2016-JP3 AS	06/29/2026	ATHENE ANNUITY & LIFE		7,972,739	8,000,000	19,563	1.A
624944-AA-2	MTN 2026-LPFX A	04/21/2026	WELLS FARGO		3,000,000	3,000,000	5,153	1.A FE
78419C-AK-0	SGCMS 2016-C5 B	06/29/2026	ATHENE ANNUITY & LIFE		3,993,586	4,000,000	12,236	1.A
865592-AJ-8	SUMMT 2022-BVUE D	04/23/2026	PERFORM TRUST		9,045,625	10,250,000	19,573	1.A
95000F-AZ-9	WFCM 2016-C35 C	06/29/2026	ATHENE ANNUITY & LIFE		11,731,379	11,750,000	38,164	1.A
95000G-BA-1	WFCM 2016-BNK1 AS	06/29/2026	ATHENE ANNUITY & LIFE		3,757,180	3,765,000	8,240	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					59,533,014	60,587,263	142,055	XXX
12594M-BG-2	COMM 2016-COR1 AM	05/26/2026	ATHENE ANNUITY & LIFE		14,295,030	14,441,000	35,039	1.A
15915A-AB-5	GOCAP 2026-1A A2	05/13/2026	WELLS FARGO		10,627,847	10,629,000	0	1.A FE
15915A-AC-3	GOCAP 2026-1A B	05/13/2026	WELLS FARGO		3,499,910	3,500,000	0	1.C FE
69867L-AA-8	PANTHER INVESTMENTS I LP A1	04/24/2026	BNY MELLON		10,781,250	10,781,250	0	1.E PL
69867L-AB-6	PANTHER INVESTMENTS I LP B1	04/24/2026	BNY MELLON		3,937,500	3,937,500	0	2.A PL
69867L-AC-4	PANTHER INVESTMENTS I LP C1	04/24/2026	BNY MELLON		750,000	750,000	0	3.A PL
00112A-AP-7	ABPCI 2024-17AR A1R	06/30/2026	GREENSLEDGE CAPITAL		3,000,000	3,000,000	0	1.C FE

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25255J-AS-6	DCLO 2022-3A CR	05/05/2026	ATHENE ANNUITY & LIFE		7,199,669	7,200,000	25,692	2.C FE
48256R-AJ-9	KKR 2024-53A D1	05/05/2026	ATHENE ANNUITY & LIFE		4,207,518	4,200,000	15,921	2.C FE
48275E-AG-1	KREF 2022-FL3 C	05/05/2026	ATHENE ANNUITY & LIFE		2,493,723	2,500,000	7,460	1.D FE
BCC3TH-HT-4	BAYFRT 8A A	04/29/2026	SOCIETE GENERALE		10,000,000	10,000,000	0	1.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					70,792,447	70,938,750	84,112	XXX
00449S-AB-3	ACHM TRUST	04/01/2026	ATHENE ANNUITY & LIFE		2,034,776	1,991,177	5,726	1.F FE
091954-AD-9	BZTC 2026-1A A	06/22/2026	GUGGENHEIM		29,999,262	30,000,000	0	1.D Z
20607C-AA-6	CARD 2026-1A A	06/29/2026	Various		62,240,288	62,254,000	9,106	1.C Z
20607C-AB-4	CARD 2026-1A B	06/29/2026	Various		7,768,558	7,770,000	883	1.F Z
20607C-AC-2	CARD 2026-1A C	06/23/2026	GOLDMAN SACHS		3,032,929	3,033,000	0	2.B Z
43283J-AC-0	HGVT 2024-2A C	04/17/2026	BOA		2,597,430	2,534,271	10,542	2.B FE
43284K-AC-6	HGVT 2026-1A C	04/08/2026	WELLS FARGO		9,999,748	10,000,000	0	2.C FE
43285M-AB-3	HGVT 2026-2A B	06/01/2026	BOA		9,999,256	10,000,000	0	1.G FE
43285M-AC-1	HGVT 2026-2A C	06/01/2026	BOA		7,399,415	7,400,000	0	2.C FE
884919-AA-9	THOR 2026-A A	04/17/2026	WELLS FARGO		10,499,711	10,500,000	0	1.G FE
892725-BB-7	TRFIG 2026-1A A2	06/01/2026	SG AMERICAS		19,997,742	20,000,000	0	1.A FE
94978*-CL-3	GCAT 2025-33 MEZZ	06/11/2026	DIRECT		789,338	789,338	0	2.B PL
94978*-CM-1	GCAT 2025-34 MEZZ	06/11/2026	DIRECT		12,610,406	12,610,406	0	2.B PL
G2530#-AA-2	CORE SENIOR LENDING	04/01/2026	DIRECT		625,175	625,175	0	2.A PL
G2530#-AB-0	CORE SENIOR LENDING	04/01/2026	DIRECT		312,588	312,588	0	2.C PL
000000-00-0	Lendmark 2021-A C	06/29/2026	DIRECT		393,370	393,433	63	1.F Z
000000-00-0	Lendmark 2021-A D	06/29/2026	DIRECT		308,145	308,200	55	2.B Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					180,608,137	180,521,588	26,375	XXX
00038Q-AA-6	AASET 2024-2A A	04/17/2026	BOA		4,535,813	4,439,734	2,925	1.F FE
02090E-AA-4	ALTDE 2026-1A A	04/17/2026	BOA		4,999,955	5,000,000	0	1.F FE
14855U-AA-8	CLAST 2026-2A A	04/17/2026	DEUTSCHE BANK		14,999,817	15,000,000	0	1.F FE
758976-AA-2	RCER 2026-1A A	04/16/2026	BREAN CAPITAL		15,899,548	15,900,000	0	1.C FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					40,435,133	40,339,734	2,925	XXX
23292Q-AA-9	DEC 2026-2-A1	06/24/2026	CARLYLE GLOBAL		25,000,000	25,000,000	0	1.G Z
23292Q-AB-7	DEC 2026-2-A2	06/24/2026	CARLYLE GLOBAL		15,000,000	15,000,000	0	2.C Z
28261#-AA-9	EJHUGOTON 2026-1: A1	04/20/2026	CANTOR FITZGERALD		2,500,000	2,500,000	0	1.G Z
47218@-AA-5	JBHP 2026-1 A1	04/20/2026	CANTOR FITZGERALD		5,000,000	5,000,000	0	1.G Z
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					47,500,000	47,500,000	0	XXX
19240J-AC-2	CGNT 2025-1A A2	04/17/2026	BOA		7,178,555	7,000,000	32,307	2.B FE
23802W-AQ-4	COLO 2026-1A A2	04/17/2026	BOA		7,329,580	7,250,000	29,257	1.G FE
464338-AB-8	CLDHQ 2026-1A A22	04/20/2026	GUGGENHEIM		5,000,000	5,000,000	0	1.D FE
74690F-BM-7	QTSII 2026-6A A23	06/25/2026	TD SECURITIES		897,993	898,000	0	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					20,406,128	20,148,000	61,564	XXX
209031-AA-1	CONSOLIDATED COMMUNICATION 2025-1A A2	04/17/2026	BOA		5,104,492	5,000,000	0	1.G FE
82321A-AA-5	SHENTL 2025-1A A2	04/17/2026	BOA		5,594,531	5,500,000	0	1.G FE
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					10,699,023	10,500,000	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					495,294,751	496,581,335	433,856	XXX
1899999999. Total - asset-backed securities (affiliated)					0	0	0	XXX
1909999997. Total - asset-backed securities - Part 3					495,294,751	496,581,335	433,856	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					495,294,751	496,581,335	433,856	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					2,165,686,991	2,170,908,742	8,686,668	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
75134P-60-0	RAMACO RESOURCES	06/09/2026	DIRECT	11,792.000	174,522		0	
76665T-10-2	RILEY EXPLORATION PERMIAN INC	05/28/2026	Various	14,902.000	585,208		0	

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
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					759,730	XXX	0	XXX
31339*-10-7	FHLBI CLASS B-1	06/30/2026	DIRECT	22,332.000	2,233,200		0	
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					2,233,200	XXX	0	XXX
5989999997. Total - common stocks - Part 3					2,992,930	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					2,992,930	XXX	0	XXX
5999999999. Total - preferred and common stocks					2,992,930	XXX	0	XXX
6009999999 - Totals					2,168,679,921	XXX	8,686,668	XXX

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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
912810-UR-7	US TREASURY NOTES	06/18/2026	Various		5,352,732	5,500,000	5,349,585	0	0	2	0	2	0	5,349,587	0	3,145	3,145	72,365	02/15/2056	1.A
91282C-EW-7	US TREASURY NOTES	05/18/2026	Various		9,435,714	9,500,000	9,330,071	9,411,561	0	18,700	0	18,700	0	9,430,261	0	5,453	5,453	102,177	06/30/2027	1.A
91282C-GP-0	US TREASURY NOTES	06/15/2026	Various		3,497,820	3,500,000	3,469,443	3,477,793	0	4,198	0	4,198	0	3,481,991	0	15,829	15,829	107,609	02/29/2028	1.A
91282C-HT-1	US TREASURY NOTES	06/16/2026	Various		5,347,712	5,500,000	5,454,362	5,454,717	0	2,300	0	2,300	0	5,457,017	0	(109,305)	(109,305)	177,961	08/15/2033	1.A
91282C-KC-4	US TREASURY NOTES	06/24/2026	JP MORGAN		1,805,338	1,800,000	1,767,171	1,774,423	0	2,113	0	2,113	0	1,776,536	0	28,802	28,802	62,572	02/28/2031	1.A
91282C-NP-2	US TREASURY NOTES	06/09/2026	Various		21,977,688	22,000,000	22,089,148	17,062,725	0	(21,645)	0	(21,645)	0	22,063,684	0	(85,996)	(85,996)	700,069	07/31/2027	1.A
91282C-PJ-4	US TREASURY NOTES	06/29/2026	DEUTSCHE BANK		4,660,164	4,800,000	4,725,953	0	0	1,410	0	1,410	0	4,727,363	0	(67,199)	(67,199)	116,185	11/15/2035	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					52,077,168	52,600,000	52,185,733	37,181,219	0	7,078	0	7,078	0	52,286,439	0	(209,271)	(209,271)	1,338,938	XXX	XXX
448814-CS-0	HYDRO-QUEBEC	04/15/2026	Maturity		24,983,000	24,983,000	32,299,915	25,300,102	0	(317,102)	0	(317,102)	0	24,983,000	0	0	0	1,030,549	04/15/2026	1.D FE
857524-AK-8	POLAND REPUBLIC OF	04/23/2026	Various		1,840,771	1,809,000	1,804,857	0	0	(24)	0	(24)	0	1,804,833	0	35,938	35,938	2,565	04/14/2036	1.G FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					26,823,771	26,792,000	34,104,772	25,300,102	0	(317,126)	0	(317,126)	0	26,787,833	0	35,938	35,938	1,033,114	XXX	XXX
64966H-TX-8	NEW YORK N Y	05/11/2026	Various		4,814,502	4,663,408	5,512,966	5,159,238	0	(22,425)	0	(22,425)	0	5,136,813	0	(473,406)	(473,406)	275,141	12/01/2036	1.C FE
79771T-GE-1	SAN FRANCISCO CALIFCITY&CNTY U	06/15/2026	Call 100.0000		765,000	765,000	861,719	798,713	0	(5,375)	0	(5,375)	0	793,338	0	(28,338)	(28,338)	21,936	06/15/2030	1.E FE
79771T-GE-1	SAN FRANCISCO CALIFCITY&CNTY U	06/15/2026	Various		766,072	766,072	867,022	801,310	0	(35,239)	0	(35,239)	0	766,072	0	0	0	21,967	06/15/2030	1.E FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					6,345,574	6,194,480	7,241,707	6,759,261	0	(63,039)	0	(63,039)	0	6,696,223	0	(501,744)	(501,744)	319,044	XXX	XXX
235036-6Z-8	DALLAS FORT WORTH TEX INTL ARP	06/24/2026	BOAML		20,960,675	25,990,000	26,207,552	26,100,375	0	(10,389)	0	(10,389)	0	26,089,986	0	(5,129,311)	(5,129,311)	521,840	11/01/2040	1.E FE
57421C-AV-6	MARYLAND HEALTH AND HIGHER ED	06/24/2026	BOAML		18,294,221	23,650,000	23,656,663	23,655,161	0	(147)	0	(147)	0	23,655,014	0	(5,360,793)	(5,360,793)	709,768	07/01/2040	1.F FE
57604T-AC-0	MASSACHUSETTS ST TRANSN FUND R	06/01/2026	Various		1,476,181	1,476,181	1,663,993	1,531,341	0	(55,161)	0	(55,161)	0	1,476,181	0	0	0	41,562	06/01/2030	1.A FE
64972F-H2-5	NEW YORK CITY	04/07/2026	Various		5,539,000	5,539,000	6,785,811	6,507,133	0	(12,239)	0	(12,239)	0	6,494,894	0	(955,894)	(955,894)	99,087	06/15/2041	1.B FE
664845-DG-6	NORTHERN CALIF PWR AGY REV	06/01/2026	Various		285,000	285,000	324,060	306,747	0	(21,747)	0	(21,747)	0	285,000	0	0	0	8,093	06/01/2035	1.C FE
664845-DQ-4	NORTHERN CALIF PWR AGY REV	06/01/2026	Redemption 100.0000		47,190	47,190	60,756	55,408	0	(8,218)	0	(8,218)	0	47,190	0	0	0	1,725	06/01/2040	1.F FE
69314*-AA-4	PORT AUTHORITY	06/15/2026	Various		4,008,947	4,008,947	3,977,665	3,997,678	0	11,270	0	11,270	0	4,008,947	0	0	0	127,885	06/15/2032	1.D
79741T-AR-5	SAN DIEGO CNTY CALIF WTR AUTH	05/01/2026	Redemption 100.0000		140,000	140,000	178,403	169,207	0	(29,207)	0	(29,207)	0	140,000	0	0	0	4,297	05/01/2049	1.B FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					50,751,214	61,136,318	62,854,903	62,323,050	0	(125,838)	0	(125,838)	0	62,197,212	0	(11,445,998)	(11,445,998)	1,514,257	XXX	XXX
04016*-AA-2	ARGLASS YAMAMURA SE LLC	06/30/2026	Redemption 100.0000		140,451	140,451	140,451	140,451	0	0	0	0	0	140,451	0	0	0	4,284	06/30/2035	2.B PL
12514@-AA-0	CED CALIFORNIA HOLDINGS	06/30/2026	Various		418,054	418,054	418,054	418,054	0	0	0	0	0	418,054	0	0	0	9,991	06/30/2037	2.C PL
14888@-AA-4	SIDNEY A MURRAY HYDRO	06/30/2026	Various		1,142,399	1,142,399	1,142,399	1,142,399	0	0	0	0	0	1,142,399	0	0	0	22,848	11/30/2029	2.C PL
24938*-AA-5	DENVER ISSUER HOLDCO CORP	06/30/2026	Redemption 100.0000		103,542	103,542	103,542	103,542	0	0	0	0	0	103,542	0	0	0	3,251	12/31/2041	2.C
37270*-AA-3	GEORGETOWN ENERGY PARTNERS LLC	06/30/2026	Redemption 100.0000		18,781	18,781	18,781	18,781	0	0	0	0	0	18,781	0	0	0	336	06/30/2051	1.G PL
39234#-AB-8	GREATER SANDHILL I LLC SER B	06/30/2026	Redemption 100.0000		434,879	434,879	477,430	453,468	0	(18,589)	0	(18,589)	0	434,879	0	0	0	15,282	12/30/2030	2.C
39234#-AC-6	GREATER SANDHILL I LLC SER B	06/30/2026	Redemption 100.0000		409,671	409,671	466,627	434,750	0	(25,079)	0	(25,079)	0	409,671	0	0	0	14,396	09/30/2030	2.C
46661#-AA-7	JFK FUEL INFRASTRUCTURE	04/13/2026	Redemption 100.0000		141,796	141,796	141,796	141,796	0	0	0	0	0	141,796	0	0	0	1,626	04/13/2027	1.F Z
46661#-AA-7	JFK FUEL INFRASTRUCTURE	06/13/2026	Redemption 100.0000		284,813	284,813	284,813	284,813	0	0	0	0	0	284,813	0	0	0	4,491	04/13/2027	2.A
46661#-AB-5	JFK FUEL INFRASTRUCTURE	04/13/2026	Various		152,544	152,544	152,544	152,544	0	0	0	0	0	152,544	0	0	0	1,378	04/13/2027	2.A YE
46661#-AB-5	JFK FUEL INFRASTRUCTURE	06/13/2026	Various		306,122	306,122	306,122	306,122	0	0	0	0	0	306,122	0	0	0	3,803	04/13/2027	2.A
50197#-AA-2	LGAFUEL	04/05/2026	Various		122,368	122,368	122,368	122,368	0	0	0	0	0	122,368	0	0	0	1,354	12/30/2050	2.A YE
50197#-AA-2	LGAFUEL	06/05/2026	Various		245,753	245,753	245,753	245,753	0	0	0	0	0	245,753	0	0	0	3,740	12/30/2050	2.A
52110@-AA-4	LAXFUEL CORP	06/28/2026	Various		98,464	98,464	98,464	98,464	0	0	0	0	0	98,464	0	0	0	1,524	12/28/2051	1.E
55396#-AA-0	MANKATO ENERGY CENTER	06/30/2026	Redemption 100.0000		413,811	413,811	413,811	413,811	0	0	0	0	0	413,811	0	0	0	6,000	05/31/2039	2.A PL
65034@-AA-9	NEWARK II PF TRAINING INVESTOR	06/15/2026	Redemption 100.0000		16,352	16,352	16,352	16,352	0	0	0	0	0	16,352	0	0	0	294	12/15/2039	2.A
65034@-AC-5	NEWARK II PF TRAINING INVESTOR	06/15/2026	Redemption 100.0000		16,474	16,474	16,474	16,474	0	0	0	0	0	16,474	0	0	0	296	12/15/2039	2.A
65034@-AE-1	NEWARK II PF TRAINING INVESTOR	06/15/2026	Redemption 100.0000		15,694	15,694	15,694	15,694	0	0	0	0	0	15,694	0	0	0	282	12/15/2039	2.A
65412V-AA-4	NIGHTHAWK	06/30/2026	Redemption 100.0000		531,783	531,783	531,783	531,783	0	0	0	0	0	531,783	0	0	0	8,854	09/30/2044	2.C PL
68651*-AB-5	ORLANDO FUEL FACILITIES	05/01/2026	Redemption 100.0000		204,131	204,131	204,131	204,131	0	0	0	0	0	204,131	0	0	0	2,871	12/01/2038	1.G IF
68651*-AB-5	ORLANDO FUEL FACILITIES	06/01/2026	Redemption 100.0000		102,544	102,544	102,544	102,544	0	0	0	0	0	102,544	0	0	0	1,923	12/01/2038	2.A
69432*-AA-1	PDX FUEL	06/26/2026	Redemption 100.0000		101,095	101,095	101,095	101,095	0	0	0	0	0	101,095	0	0	0	2,116	06/26/2052	2.B
73557*-AB-0	WISCONSIN ELECTRIC POWER	06/15/2026	Redemption 100.0000		209,267	209,267	215,150	215,121	0	(5,854)	0	(5,854)	0	209,267	0	0	0	4,708	06/15/2033	1.F
79773#-AB-1	SAN FUEL COMPANY LLC	06/15/2026	Redemption 100.0000		78,867	78,867	78,867	78,867	0	0	0	0	0	78,867	0	0	0	1,137	05/15/2050	2.B
79773#-AC-9	SAN FUEL COMPANY LLC	06/15/2026	Redemption 100.0000		41,311	41,311	41,311	41,311	0	0	0	0	0	41,311	0	0	0	596	05/15/2050	2.B
83301#-AC-2	SNAFUEL	05/01/2026	Redemption 100.0000		130,505	130,505	130,505	130,505	0	0	0	0	0	130,505	0	0	0	1,871	09/01/2042	1.G IF
83301#-AC-2	SNAFUEL	06/01/2026	Redemption 100.0000		47,548	47,548	47,548	47,548	0	0	0	0	0	47,548	0	0	0	818	09/01/2042	2.B
83416W-AA-1	SOLAR STAR FUNDING	06/30/2026	Redemption 100.0000		207,717	207,717	216,533	213,121	0	(5,404)	0	(5,404)	0	207,717	0	0	0	5,582	06/30/2035	2.B FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
83416W-AB-9	SOLAR STAR FUNDING	06/30/2026	Redemption 100.0000		47,038	47,038	44,645	45,560	0	1,478	0	1,478	0	47,038	0	0	0	929	06/30/2035	2.B FE
84929X-AA-7	ACED FINANCE 3 LLC	06/30/2026	Redemption 100.0000		85,765	85,765	85,765	85,765	0	0	0	0	0	85,765	0	0	0	2,732	06/30/2048	2.C PL
85236#-AA-1	SUNNOVA RAYS 1 ISSUER	04/30/2026	Redemption 100.0000		75,195	75,195	75,195	75,195	0	0	0	0	0	75,195	0	0	0	1,861	04/30/2031	1.F PL
89307#-AA-7	TRANS BAY CABLE	06/30/2026	Various		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,198	06/30/2047	1.E PL
G2964#-AA-7	AP GRANGE HOLDINGS LLC	04/10/2026	DIRECT		20,000,000	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	0	0	4,113,885	03/20/2045	2.A PL
62983P-AA-3	NAKILAT	06/30/2026	Redemption 100.0000		348,200	348,200	348,200	348,200	0	0	0	0	0	348,200	0	0	0	10,563	12/31/2033	1.D FE
Q3974*-AB-4	QC LNG COMMON FACILITIES	06/30/2026	Redemption 100.0000		905,382	905,382	877,965	879,876	0	25,506	0	25,506	0	905,382	0	0	0	19,162	12/31/2034	2.B PL
Q5463@-AA-7	LATROBE VALLEY POWER FINANCE	06/30/2026	Redemption 100.0000		2,021,164	2,021,164	2,021,164	2,021,164	0	0	0	0	0	2,021,164	0	0	0	69,528	03/31/2032	2.B PL
W3569*-AA-0	NORDIQUS HOLDING NEWCO AB	04/03/2026	Redemption 100.0000		106,624	106,624	92,797	109,210	0	0	0	0	(16,414)	106,624	13,828	0	13,828	2,400	10/03/2034	2.A PL
0069999999. Subtotal - issuer credit obligations - project finance bonds issued by operating entities (unaffiliated)					29,876,104	29,876,104	29,946,673	29,906,632	0	(27,942)	0	(27,942)	(16,414)	29,876,104	13,828	0	13,828	4,348,910	XXX	XXX
00108W-AM-2	AEP TEXAS	06/24/2026	BOAML		9,065,100	10,000,000	9,959,700	9,980,798	0	1,957	0	1,957	0	9,982,755	0	(917,655)	(917,655)	206,500	07/01/2030	2.A FE
00206R-DR-0	AT&T	05/13/2026	SUSQUEHANNA INTL		438,281	444,000	402,455	408,818	0	815	0	815	0	409,633	0	28,648	28,648	16,382	03/01/2037	2.B FE
002824-BS-8	ABBOTT LABORATORIES	04/14/2026	CITADEL		1,484,775	1,500,000	1,497,825	0	0	(9)	0	(9)	0	1,497,816	0	(13,041)	(13,041)	6,000	03/15/2031	1.E FE
002824-BW-9	ABBOTT LABORATORIES	06/10/2026	Various		1,575,734	1,600,000	1,598,112	0	0	(98)	0	(98)	0	1,598,014	0	(22,280)	(22,280)	11,107	03/15/2056	1.E FE
00287Y-EG-0	ABBVIE	06/10/2026	BOAML		527,584	543,000	542,517	0	0	(28)	0	(28)	0	542,489	0	(14,905)	(14,905)	6,950	03/15/2036	1.G FE
00440E-AV-9	CHUBB INA HOLDINGS	05/03/2026	Various		8,500,000	8,500,000	8,579,510	8,500,582	0	(582)	0	(582)	0	8,500,000	0	0	0	142,375	05/03/2026	1.F FE
00724P-AD-1	ADOBE INC	06/24/2026	BOAML		16,132,019	17,478,000	17,425,391	17,454,856	0	2,583	0	2,583	0	17,457,439	0	(1,325,420)	(1,325,420)	361,795	02/01/2030	1.E FE
02079K-AN-7	ALPHABET	05/22/2026	JP MORGAN		304,869	334,000	328,860	328,872	0	31	0	31	0	328,903	0	(24,035)	(24,035)	9,392	05/15/2065	1.C FE
02079K-BA-4	ALPHABET	04/01/2026	JP MORGAN		350,330	360,000	363,697	363,675	0	(6)	0	(6)	0	363,669	0	(13,338)	(13,338)	7,957	11/15/2055	1.C FE
02079K-BL-0	ALPHABET	06/10/2026	TRUMID		487,795	500,000	500,000	0	0	0	0	0	0	500,000	0	(12,205)	(12,205)	7,211	02/15/2033	1.C FE
023135-DH-6	AMAZON	04/13/2026	Various		1,002,340	1,000,000	994,370	0	0	(44)	0	(44)	0	994,326	0	8,014	8,014	4,028	03/13/2056	1.E FE
023135-DJ-2	AMAZON	05/26/2026	Various		803,336	800,000	797,576	0	0	(71)	0	(71)	0	797,505	0	5,831	5,831	7,603	03/13/2066	1.E FE
02343U-AG-0	AMCOR FINANCE USA	04/28/2026	Maturity		11,713,000	11,713,000	11,793,402	11,718,454	0	(5,454)	0	(5,454)	0	11,713,000	0	0	0	212,298	04/28/2026	2.B FE
02665W-GX-3	AMERICAN HONDA	05/11/2026	TRUMID		644,665	645,000	643,729	0	0	(8)	0	(8)	0	643,721	0	943	943	2,809	04/10/2031	1.G FE
02665W-GY-1	AMERICAN HONDA	04/15/2026	MITSUBISHI		591,928	588,000	587,218	0	0	(5)	0	(5)	0	587,213	0	4,715	4,715	510	04/08/2033	1.G FE
036752-AG-8	ANTHEM	05/29/2026	ATHENE ANNUITY & LIFE		795,540	800,000	796,533	0	0	310	0	310	0	796,843	0	(1,303)	(1,303)	8,020	03/01/2028	2.A FE
037833-BX-7	APPLE	04/15/2026	SUSQUEHANNA INTL		549,324	600,000	561,822	563,340	0	307	0	307	0	563,646	0	(14,322)	(14,322)	18,058	02/23/2046	1.B FE
037833-FB-1	APPLE	04/15/2026	JP MORGAN		511,695	500,000	496,700	496,838	0	88	0	88	0	496,927	0	14,768	14,768	10,160	05/12/2035	1.B FE
06051G-KK-4	BANK OF AMERICA	04/07/2026	JP MORGAN		2,713,650	3,000,000	2,606,370	2,636,943	0	11,542	0	11,542	0	2,648,485	0	65,165	65,165	60,431	02/04/2033	1.G FE
06406F-AC-7	BANK OF NEW YORK MELLON	05/04/2026	Maturity		2,000,000	2,000,000	1,992,900	1,999,637	0	363	0	363	0	2,000,000	0	0	0	28,000	05/04/2026	1.F FE
06406R-BM-8	BANK OF NEW YORK MELLON	04/07/2026	BOAML		932,398	881,000	919,200	916,689	0	(1,145)	0	(1,145)	0	915,545	0	16,853	16,853	23,272	10/25/2033	1.F FE
092113-AT-6	BLACK HILLS	06/24/2026	BOAML		273,888	300,000	301,181	300,646	0	(66)	0	(66)	0	300,579	0	(26,691)	(26,691)	3,958	06/15/2030	2.B FE
10373Q-BL-3	BP CAP MARKETS AMERICA	06/24/2026	BOAML		1,935,440	2,000,000	2,322,460	2,143,613	0	(16,771)	0	(16,771)	0	2,126,841	0	(191,401)	(191,401)	52,275	04/06/2030	1.E FE
10373Q-BM-1	BP CAP MARKETS AMERICA	06/24/2026	BOAML		8,760,514	9,800,000	9,772,420	9,785,955	0	1,413	0	1,413	0	9,787,368	0	(1,026,854)	(1,026,854)	149,977	08/10/2030	1.E FE
11133T-AC-7	BROADRIDGE FINANCIAL SERVICES	06/27/2026	Various		6,115,000	6,115,000	6,091,512	6,113,523	0	1,477	0	1,477	0	6,115,000	0	0	0	103,955	06/27/2026	2.B FE
11133T-AE-3	BROADRIDGE FINANCIAL SERVICES	06/15/2026	ATHENE ANNUITY & LIFE		13,413,048	15,000,000	14,388,696	14,625,040	0	29,701	0	29,701	0	14,654,741	0	(1,241,693)	(1,241,693)	242,667	05/01/2031	2.B FE
11134L-AR-0	BROADCOM	05/27/2026	Various		13,846,140	14,000,000	12,884,520	13,723,999	0	52,907	0	52,907	0	13,776,906	0	69,234	69,234	426,028	01/15/2028	1.G FE
11135F-BV-2	BROADCOM	06/18/2026	Call 98.2010		147,302	150,000	152,626	152,126	0	(67)	0	(67)	0	152,059	0	0	0	(386)	05/15/2037	1.G FE
11135F-BX-8	BROADCOM	06/15/2026	DIRECT		2,528,000	2,528,000	2,524,688	2,525,531	0	233	0	233	0	2,525,764	0	2,236	2,236	170,070	07/12/2029	1.G FE
12189L-BK-6	BURLINGTON NORTHERN SANTA FE	04/16/2026	GOLDMAN SACHS		466,420	500,000	499,730	499,666	0	40	0	40	0	499,706	0	(33,286)	(33,286)	13,144	04/15/2054	1.F FE
12189T-AX-2	BURLINGTON NORTHERN SANTA FE	04/20/2026	ATHENE ANNUITY & LIFE		451,691	410,000	459,471	0	0	(1,038)	0	(1,038)	0	458,433	0	(6,742)	(6,742)	17,300	08/15/2036	1.F FE
1248EP-CN-1	CCO HOLDINGS	06/22/2026	Various		3,486,416	4,000,000	4,102,000	4,057,854	0	(9,986)	0	(9,986)	0	4,047,868	0	(561,452)	(561,452)	113,889	05/01/2032	3.C FE
12519*-AA-7	CED ALAMO	06/30/2026	Various		675,691	675,691	675,691	675,691	0	0	0	0	0	675,691	0	0	0	15,304	12/31/2040	2.B
125523-CZ-1	CIGNA	06/05/2026	BOAML		697,564	700,000	698,663	698,642	0	13	0	13	0	698,655	0	(1,091)	(1,091)	27,971	01/15/2036	2.A FE
125896-BU-3	CMS ENERGY	06/02/2026	ATHENE ANNUITY & LIFE		4,924,554	5,000,000	5,611,313	5,322,243	0	(30,479)	0	(30,479)	0	5,291,765	0	(367,211)	(367,211)	119,410	06/01/2050	2.C FE
125896-BV-1	CMS ENERGY	06/15/2026	ATHENE ANNUITY & LIFE		578,556	625,000	635,938	631,152	0	(521)	0	(521)	0	630,631	0	(52,076)	(52,076)	12,630	12/01/2050	2.C FE
12610@-AA-3	CED CALIFORNIA HOLDINGS IV	06/30/2026	Various		322,604	322,604	322,604	322,604	0	0	0	0	0	322,604	0	0	0	6,162	12/30/2038	2.C
126408-HK-2	CSX	05/05/2026	ATHENE ANNUITY & LIFE		257,487	315,000	264,784	0	0	379	0	379	0	265,163	0	(7,676)	(7,676)	9,181	03/01/2048	1.G FE
133434-AD-2	CAMERON LNG	05/05/2026	ATHENE ANNUITY & LIFE		244,900	290,000	248,597	0	0	717	0	717	0	249,314	0	(4,414)	(4,414)	8,646	01/15/2039	1.F FE
141781-CG-7	CARGILL	06/22/2026	WELLS FARGO		498,869	523,000	522,770	522,727	0	4	0	4	0	522,731	0	(23,862)	(23,862)	18,741	10/23/2055	1.F FE
14313*-AB-9	CARMAX AUTO SUPERSTORES	04/27/2026	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	187,650	04/27/2026	2.C
15135B-AV-3	CENTENE	06/02/2026	ATHENE ANNUITY & LIFE		1,392,711	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(107,289)	(107,289)	40,359	02/15/2030	3.A FE
166764-BL-3	CHEVRON	05/16/2026	Maturity		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	44,310	05/16/2026	1.C FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
171265-C#-6	CHUGACH ELECTRIC ASSOCIATION	04/30/2026	Redemption 100.0000		6,667	6,667	6,667	6,667	0	0	0	0	0	6,667	0	0	0	97	10/30/2050	1.G
171265-C@-8	CHUGACH ELECTRIC ASSOCIATION	04/30/2026	Redemption 100.0000		118,182	118,182	118,182	118,182	0	0	0	0	0	118,182	0	0	0	1,406	10/30/2039	1.G
18551P-AC-3	CLECO CORPORATE HOLDINGS	05/01/2026	Maturity		10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	0	0	187,150	05/01/2026	2.C FE
20030N-CH-2	COMCAST	06/05/2026	Call 98.8280		9,882,800	10,000,000	9,624,400	9,896,359	0	18,341	0	18,341	0	9,914,699	0	0	0	179,128	05/01/2028	1.G FE
20030N-CT-6	COMCAST	06/05/2026	Various		20,965,616	21,011,000	21,000,495	21,006,621	0	675	0	675	0	21,007,296	0	0	0	515,404	10/15/2028	1.G FE
20030N-DH-1	COMCAST	04/27/2026	BARCLAYS		410,085	500,000	575,620	560,625	0	(1,184)	0	(1,184)	0	559,442	0	(149,357)	(149,357)	10,781	04/01/2040	1.G FE
20826F-AF-3	CONOCOPHILLIPS	05/05/2026	ATHENE ANNUITY & LIFE		132,349	140,000	135,114	0	0	151	0	151	0	135,265	0	(2,917)	(2,917)	2,744	11/15/2034	1.F FE
210385-AE-0	CONSTELLATION EN GEN LLC	04/17/2026	US BANCORP		519,849	479,000	478,808	478,754	0	40	0	40	0	478,793	0	41,056	41,056	17,211	10/01/2053	2.A FE
22964*-AC-2	CSOLAR	06/30/2026	Various		597,788	597,788	597,788	597,788	0	0	0	0	0	597,788	0	0	0	11,507	03/31/2041	2.B PL
24422E-TH-2	JOHN DEERE CAPITAL	06/10/2026	Various		3,000,000	3,000,000	2,908,530	2,988,982	0	11,018	0	11,018	0	3,000,000	0	0	0	39,750	06/10/2026	1.F FE
25461L-AA-0	DIRECTV HOLDINGS/FING	05/27/2026	Call 97.3200		254,978	262,000	262,000	262,000	0	0	0	0	0	262,000	0	0	0	12,896	08/15/2027	4.A FE
254945-AA-6	DIRECTV HOLDINGS/FINANCE	05/18/2026	JEFFERIES & COMPANY		1,015,000	1,000,000	970,000	971,348	0	2,038	0	2,038	0	973,386	0	41,614	41,614	59,167	02/01/2030	4.A FE
26860#-AA-8	PIO PICO	06/30/2026	Redemption 100.0000		94,736	94,736	94,736	94,736	0	0	0	0	0	94,736	0	0	0	1,975	12/31/2041	1.G PL
26884L-AF-6	EQT	04/01/2026	Call 96.4160		4,134,318	4,288,000	4,215,727	4,262,099	0	3,526	0	3,526	0	4,265,626	0	0	0	78,626	10/01/2027	2.C FE
29278N-AD-5	ENERGY TRANSFER PARTNERS	05/18/2026	DEUTSCHE BANK		804,784	800,000	913,656	885,647	0	(2,094)	0	(2,094)	0	883,553	0	(78,769)	(78,769)	19,849	06/15/2038	2.B FE
29364G-AS-2	ENTERGY	04/20/2026	Various		502,503	500,000	500,000	500,000	0	0	0	0	0	500,000	0	2,503	2,503	13,894	06/15/2056	2.C FE
302491-AT-2	FMC	06/26/2026	Call 100.0000		4,000,000	4,000,000	3,995,960	3,999,401	0	177	0	177	0	3,999,578	0	422	422	94,222	10/01/2026	3.A FE
30288*-AE-0	FLNG LIQUEFACTION	06/30/2026	Redemption 100.0000		406,000	406,000	406,000	406,000	0	0	0	0	0	406,000	0	0	0	8,912	12/31/2038	2.B FE
30303M-AJ-1	META PLATFORMS INC	06/02/2026	Various		1,844,229	1,846,000	1,845,742	0	0	(95)	0	(95)	0	1,845,646	0	(1,418)	(1,418)	7,238	05/15/2046	1.D FE
31620M-CD-6	FIDELITY NATIONAL	06/22/2026	WELLS FARGO		2,685,693	2,714,000	2,710,608	0	0	132	0	132	0	2,710,740	0	(25,047)	(25,047)	35,331	03/10/2029	2.B FE
341099-CN-7	DUKE ENERGY FLORIDA	05/05/2026	ATHENE ANNUITY & LIFE		187,700	185,000	192,707	0	0	(114)	0	(114)	0	192,593	0	(4,894)	(4,894)	6,213	04/01/2040	1.F FE
34959J-AG-3	FORTIVE	06/15/2026	Maturity		7,500,000	7,500,000	7,473,300	7,498,437	0	1,563	0	1,563	0	7,500,000	0	0	0	118,125	06/15/2026	2.B FE
35908M-AD-2	FRONTIER COMMUNICATIONS	05/15/2026	Call 102.1880		816,482	799,000	799,000	799,000	0	0	0	0	0	799,000	0	0	0	52,438	05/15/2030	2.C FE
36257@-AA-0	GSW ARENA HOLDINGS	06/12/2026	ATHENE ANNUITY & LIFE		7,565,920	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	(434,080)	(434,080)	173,378	06/30/2030	2.B PL
36828A-AB-7	GE VERNOVA INC	04/01/2026	GOLDMAN SACHS		396,740	400,000	398,312	0	0	(5)	0	(5)	0	398,307	0	(1,567)	(1,567)	3,142	02/04/2036	2.B FE
37045V-BA-7	GENERAL MOTORS	05/11/2026	MSDW		412,088	400,000	399,796	399,767	0	33	0	33	0	399,800	0	12,288	12,288	12,938	04/15/2030	2.B FE
37045X-FQ-4	GENERAL MOTORS FINANCIAL	05/04/2026	MSDW		749,625	750,000	749,790	0	0	(23)	0	(23)	0	749,767	0	(142)	(142)	2,870	04/06/2029	2.B FE
373334-KE-0	GEORGIA POWER	04/01/2026	Various		3,000,000	3,000,000	2,925,240	2,994,543	0	5,457	0	5,457	0	3,000,000	0	0	0	48,750	04/01/2026	1.G FE
387328-AG-2	GRANITE CONSTRUCTION INC	06/16/2026	JANE STREET ES		126,002	123,000	123,000	0	0	0	0	0	0	123,000	0	3,002	3,002	327	06/15/2034	4.A FE
404119-BT-5	HCA	05/27/2026	Call 100.0000		3,000,000	3,000,000	3,189,560	3,000,000	0	0	0	0	0	3,000,000	0	0	0	70,875	06/15/2026	2.C FE
404119-DC-0	HCA	04/14/2026	BOAML		763,851	753,000	746,795	746,799	0	36	0	36	0	746,834	0	17,017	17,017	29,049	03/01/2055	2.C FE
404121-AH-8	HCA	05/27/2026	Call 100.0000		2,450,000	2,450,000	2,459,635	2,451,104	0	(1,104)	0	(1,104)	0	2,450,000	0	0	0	97,302	09/01/2026	2.C FE
404121-AK-1	HCA	04/14/2026	MSDW		214,258	209,000	208,695	208,723	0	15	0	15	0	208,738	0	5,520	5,520	6,644	09/15/2034	2.C FE
404280-FL-8	HSBC HOLDINGS	05/13/2026	CITADEL		2,108,132	2,138,000	2,138,000	0	0	0	0	0	0	2,138,000	0	(29,868)	(29,868)	17,769	03/10/2032	1.G FE
42824C-AX-7	HEWLETT PACKARD ENTERPRISE	04/28/2026	GOLDMAN SACHS		1,926,162	1,800,000	1,798,956	1,799,144	0	167	0	167	0	1,799,311	0	126,851	126,851	59,830	10/15/2035	2.B FE
438127-AF-9	AMERICAN HONDA	04/15/2026	US BANCORP		301,350	300,000	300,000	300,000	0	0	0	0	0	300,000	0	1,350	1,350	12,631	07/08/2035	1.G FE
446150-AS-3	HUNTINGTON BANCSHARES	06/02/2026	ATHENE ANNUITY & LIFE		9,262,067	10,000,000	9,959,700	9,982,123	0	1,673	0	1,673	0	9,983,795	0	(721,728)	(721,728)	211,083	02/04/2030	2.A FE
454889-AW-6	INDIANA MICHIGAN POWER	04/02/2026	Various		1,134,818	1,167,000	1,161,550	0	0	(78)	0	(78)	0	1,161,472	0	(26,654)	(26,654)	8,351	03/15/2056	1.F FE
459200-JZ-5	IBM	05/15/2026	Maturity		15,000,000	15,000,000	15,110,550	15,005,825	0	(5,825)	0	(5,825)	0	15,000,000	0	0	0	247,500	05/15/2026	1.G FE
46647P-DX-1	JPMORGAN CHASE	06/15/2026	BOAML		206,628	200,000	200,000	200,000	0	0	0	0	0	200,000	0	6,628	6,628	7,879	10/23/2029	1.E FE
46647P-FC-5	JPMORGAN CHASE	04/13/2026	BARCLAYS		1,044,868	1,026,000	1,026,000	1,026,000	0	0	0	0	0	1,026,000	0	18,868	18,868	41,477	07/23/2036	1.F FE
469814-AA-5	JACOBS ENGINEERING GROUP	06/26/2026	MSDW		15,489,750	15,000,000	14,984,850	14,987,327	0	641	0	641	0	14,987,968	0	501,782	501,782	737,500	03/01/2033	2.C FE
48259*-AA-5	KDP LICENSING	06/15/2026	Redemption 100.0000		20,035	20,035	20,035	20,035	0	0	0	0	0	20,035	0	0	0	261	12/31/2035	2.A PL
50247@-AA-4	LV STADIUM EVENTS	06/30/2026	Various		449,018	449,018	449,018	449,018	0	0	0	0	0	449,018	0	0	0	7,543	06/30/2045	2.A PL
517834-AE-7	LAS VEGAS SANDS	06/23/2026	Call 100.0000		9,000,000	9,000,000	8,894,340	8,933,565	0	49,336	0	49,336	0	8,982,902	0	17,098	17,098	266,875	08/18/2026	2.C FE
52678@-AA-8	LERADO	06/30/2026	Redemption 100.0000		527,356	527,356	527,356	527,356	0	0	0	0	0	527,356	0	0	0	10,178	03/31/2036	2.B PL
532457-DM-7	ELI LILLY	06/03/2026	WELLS FARGO		602,788	606,000	605,891	0	0	(11)	0	(11)	0	605,880	0	(3,092)	(3,092)	1,096	05/20/2033	1.D FE
55336V-AT-7	MPLX	04/20/2026	ATHENE ANNUITY & LIFE		1,843,089	2,000,000	1,840,761	0	0	847	0	847	0	1,841,607	0	1,481	1,481	74,861	02/15/2049	2.B FE
55336V-BQ-2	MPLX	06/03/2026	ATHENE ANNUITY & LIFE		3,228,614	3,500,000	3,496,955	3,498,432	0	114	0	114	0	3,498,546	0	(269,932)	(269,932)	74,200	08/15/2030	2.B FE
571676-AD-7	MARS	04/20/2026	ATHENE ANNUITY & LIFE		265,049	300,000	264,413	0	0	550	0	550	0	264,964	0	85	85	6,426	04/01/2039	1.F FE
571676-AH-8	MARS	05/05/2026	ATHENE ANNUITY & LIFE		315,849	410,000	321,311	0	0	313	0	313	0	321,624	0	(5,775)	(5,775)	10,236	04/01/2059	1.F FE
58933Y-BY-0	MERCK	05/13/2026	BARCLAYS		678,713	689,000	688,428	688,412	0	31	0	31	0	688,443	0	(9,729)	(9,729)	13,627	12/04/2032	1.E FE
60040#-AA-0	MILLENNIUM PIPELINE	06/30/2026	Various		1,072,557	1,072,557	1,108,813	1,080,697	0	(8,140)	0	(8,140)	0	1,072,557	0	0	0	28,584	06/30/2027	1.G PL
617446-8U-6	MORGAN STANLEY	06/02/2026	ATHENE ANNUITY & LIFE		1,043,419	1,200,000	1,075,745	1,119,625	0	5,051	0	5,051	0	1,124,676	0	(81,257)	(81,257)	17,282	02/13/2032	1.E FE

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
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
61747Y-FV-2	MORGAN STANLEY	06/30/2026	BNP PARIBAS		486,210	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(13,790)	(13,790)	17,008	11/19/2055	1.E FE
61747Y-FZ-3	MORGAN STANLEY	06/26/2026	DEUTSCHE BANK		1,519,365	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	19,365	19,365	54,516	04/17/2031	1.E FE
61747Y-GC-3	MORGAN STANLEY	05/19/2026	Various		1,505,075	1,500,000	1,500,000	0	0	0	0	0	0	1,500,000	0	5,075	5,075	13,357	03/13/2047	1.E FE
61748U-AF-9	MORGAN STANLEY	05/18/2026	GOLDMAN SACHS		710,745	700,000	702,226	702,147	0	(108)	0	(108)	0	702,039	0	8,706	8,706	32,699	01/18/2036	1.E FE
61748U-AT-9	MORGAN STANLEY	04/23/2026	SUSQUEHANNA INTL		296,139	300,000	300,000	0	0	0	0	0	0	300,000	0	(3,861)	(3,861)	3,467	01/30/2037	1.E FE
61776N-VE-0	MORGAN STANLEY	06/29/2026	JANE STREET ES		999,490	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(510)	(510)	42,055	07/06/2028	1.D FE
61776N-ZU-0	MORGAN STANLEY	06/29/2026	JP MORGAN		1,293,968	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	(6,032)	(6,032)	33,550	11/17/2028	1.D FE
61778E-UR-0	MORGAN STANLEY BANK NA	05/27/2026	MSDW		1,066,075	1,064,000	1,064,000	0	0	0	0	0	0	1,064,000	0	2,075	2,075	3,113	05/10/2030	1.D FE
61945C-AJ-2	MOSAIC	06/18/2026	BOAML		1,189,704	1,200,000	1,199,208	1,199,178	0	221	0	221	0	1,199,400	0	(9,696)	(9,696)	31,755	01/15/2029	2.B FE
62877V-AA-9	NBM	05/14/2026	Maturity		200,000	200,000	199,800	199,932	0	68	0	68	0	200,000	0	0	0	7,000	05/14/2026	3.A FE
62912X-AF-1	NGPL PIPECO	06/11/2026	Various		14,115,000	14,115,000	14,580,680	14,162,923	0	(26,740)	0	(26,740)	0	14,136,183	0	(21,183)	(21,183)	610,101	08/15/2027	2.C FE
62927#-AS-5	NATIONAL FOOTBALL LEAGUE G-4	04/15/2026	Redemption 100.0000		1,003,074	1,003,074	1,003,074	1,003,074	0	0	0	0	0	1,003,074	0	0	0	15,146	04/15/2035	1.E FE
62927#-AT-3	NATIONAL FOOTBALL LEAGUE G-4	04/15/2026	Redemption 100.0000		122,242	122,242	122,242	122,242	0	0	0	0	0	122,242	0	0	0	2,090	04/15/2045	1.E FE
632525-AS-0	NATIONAL AUSTRALIA BANK	04/20/2026	ATHENE ANNUITY & LIFE		18,033,313	18,509,000	20,258,974	19,252,968	0	(60,333)	0	(60,333)	0	19,192,635	0	(1,159,322)	(1,159,322)	521,704	08/02/2034	1.G FE
63861U-AA-7	NATIONWIDE CHILDREN'S HOSPITAL	04/20/2026	ATHENE ANNUITY & LIFE		869,125	1,000,000	865,261	0	0	687	0	687	0	865,948	0	3,176	3,176	21,388	11/01/2052	1.C FE
641423-CG-1	NEVADA POWER	04/16/2026	JANE STREET ES		464,733	459,000	458,233	458,208	0	23	0	23	0	458,231	0	6,502	6,502	16,218	03/15/2054	1.F FE
65163L-AR-0	NEWCREST FINANCE	05/13/2026	CITICORP		2,028,936	1,974,000	1,967,762	1,968,518	0	208	0	208	0	1,968,726	0	60,210	60,210	70,113	03/15/2034	1.G FE
65339K-CL-2	NEXTERA ENERGY CAPITAL	06/17/2026	SMBC Nikko		2,330,122	2,321,000	2,328,334	2,326,719	0	(1,597)	0	(1,597)	0	2,325,121	0	5,000	5,000	86,689	09/01/2027	2.A FE
65343H-AA-9	NEXSTAR ESCROW	04/02/2026	Call 100.0000		500,000	500,000	465,775	488,208	0	1,803	0	1,803	0	490,011	0	9,989	9,989	20,078	07/15/2027	4.B FE
654106-AK-9	NIKE	05/05/2026	Various		10,366,145	10,988,000	10,971,848	10,980,311	0	662	0	662	0	10,980,973	0	(614,828)	(614,828)	189,635	03/27/2030	1.F FE
681919-BQ-8	OMNICOM GROUP	05/11/2026	ATHENE ANNUITY & LIFE		66,499,294	66,215,000	66,977,850	66,963,650	0	(61,082)	0	(61,082)	0	66,902,568	0	(403,274)	(403,274)	1,930,811	03/30/2030	2.A FE
68389X-DB-8	ORACLE	04/02/2026	GOLDMAN SACHS		253,158	300,000	293,982	294,001	0	8	0	8	0	294,010	0	(40,852)	(40,852)	12,150	08/03/2055	2.B FE
68389X-DP-7	ORACLE	05/26/2026	BARCLAYS		572,215	650,000	611,065	611,155	0	414	0	414	0	611,569	0	(39,354)	(39,354)	25,564	09/26/2045	2.B FE
68389X-DT-9	ORACLE	05/18/2026	Various		464,358	550,000	546,656	546,598	0	31	0	31	0	546,630	0	(82,272)	(82,272)	20,020	09/26/2065	2.B FE
68389X-DX-0	ORACLE	05/12/2026	GOLDMAN SACHS		921,679	940,000	938,440	0	0	5	0	5	0	938,445	0	(16,765)	(16,765)	12,796	02/04/2031	2.B FE
68389X-DZ-5	ORACLE	05/07/2026	Various		1,849,708	1,904,000	1,900,639	0	0	(123)	0	(123)	0	1,900,516	0	(50,809)	(50,809)	26,295	02/04/2036	2.B FE
69047Q-AB-8	OVINTIV INC	04/20/2026	DIRECT		250,000	250,000	249,933	249,943	0	12	0	12	0	249,954	0	46	46	13,359	05/15/2028	2.C FE
694308-LB-1	PACIFIC GAS & ELECTRIC	04/13/2026	BOAML		427,336	443,000	440,568	0	0	(38)	0	(38)	0	440,530	0	(13,194)	(13,194)	3,987	05/01/2056	2.A FE
695114-CL-0	PACIFICORP	06/26/2026	HSBC		13,653,003	13,345,000	13,218,223	13,262,401	0	2,033	0	2,033	0	13,264,434	0	388,569	388,569	765,113	01/15/2039	2.A FE
695114-DQ-8	PACIFICORP	04/01/2026	CITADEL		640,169	634,000	632,250	0	0	(7)	0	(7)	0	632,243	0	7,926	7,926	715	04/15/2036	1.G FE
717081-EW-9	PFIZER	05/05/2026	ATHENE ANNUITY & LIFE		15,196,728	16,237,000	16,180,171	16,210,687	0	2,134	0	2,134	0	16,212,820	0	(1,016,093)	(1,016,093)	253,365	04/01/2030	1.F FE
718546-AW-4	PHILLIPS 66	06/24/2026	BOAML		3,208,609	3,570,000	3,499,271	3,531,010	0	3,609	0	3,609	0	3,534,619	0	(326,010)	(326,010)	40,510	12/15/2030	2.A FE
73557*-AA-2	WISCONSIN ELECTRIC POWER	06/15/2026	Redemption 100.0000		127,023	127,023	127,023	127,023	0	0	0	0	0	127,023	0	0	0	2,600	07/15/2030	1.F
740816-AG-8	HARVARD PRES&FEL	05/05/2026	ATHENE ANNUITY & LIFE		444,980	400,000	460,298	0	0	(1,119)	0	(1,119)	0	459,179	0	(14,198)	(14,198)	20,944	01/15/2039	1.A FE
74348D-AA-5	PROMIGAS SA ESP GASES	06/02/2026	ATHENE ANNUITY & LIFE		3,649,521	3,895,000	3,942,595	3,916,300	0	(2,366)	0	(2,366)	0	3,913,934	0	(264,414)	(264,414)	91,695	10/16/2029	2.C FE
76120H-AA-5	RESORTS WORLD/RWLV CAP	06/23/2026	BARCLAYS		445,625	500,000	455,000	466,950	0	4,373	0	4,373	0	471,322	0	(25,697)	(25,697)	15,931	04/16/2029	3.A FE
785592-AS-5	SABINE PASS LIQUEFACTION	06/25/2026	DIRECT		1,000,000	1,000,000	978,845	993,038	0	2,701	0	2,701	0	995,739	0	4,261	4,261	40,224	03/15/2027	2.A FE
79466L-AT-1	SALESFORCE	05/18/2026	Various		2,977,821	2,980,000	2,973,414	0	0	(77)	0	(77)	0	2,973,337	0	4,483	4,483	18,925	03/15/2033	1.F FE
79466L-AU-8	SALESFORCE	04/08/2026	MSDW		1,002,504	990,000	989,693	0	0	(45)	0	(45)	0	989,648	0	12,855	12,855	3,968	03/15/2036	1.F FE
79588T-AD-2	SAMMONS FINANCIAL GROUP INC	06/03/2026	ATHENE ANNUITY & LIFE		13,758,894	15,000,000	14,965,800	14,979,973	0	1,539	0	1,539	0	14,981,512	0	(1,222,618)	(1,222,618)	316,854	04/16/2031	2.A FE
797440-BH-6	SAN DIEGO GAS & ELECTRIC	06/01/2026	Maturity		2,072,000	2,072,000	2,297,872	2,086,118	0	(14,118)	0	(14,118)	0	2,072,000	0	0	0	62,160	06/01/2026	1.F FE
81211K-AY-6	SEALED AIR	04/09/2026	DIRECT		5,143,000	5,143,000	5,119,331	5,119,473	0	3,134	0	3,134	0	5,122,607	0	20,393	20,393	73,145	12/01/2027	3.B FE
81211K-BA-7	SEALED AIR	04/15/2026	Call 101.2500		1,518,750	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	56,250	04/15/2029	3.B FE
816851-BT-5	SEMPRA ENERGY	05/19/2026	BOAML		1,344,398	1,350,000	1,307,813	1,308,137	0	229	0	229	0	1,308,366	0	36,032	36,032	54,960	10/01/2054	2.C FE
826418-BM-6	SIERRA PACIFIC POWER	05/01/2026	Maturity		6,660,000	6,660,000	6,578,548	6,655,399	0	4,601	0	4,601	0	6,660,000	0	0	0	86,580	05/01/2026	1.G FE
842434-CU-4	SOUTHERN CALIFORNIA GAS	06/24/2026	BOAML		4,872,327	5,214,000	5,202,008	5,208,724	0	580	0	580	0	5,209,305	0	(336,978)	(336,978)	119,661	02/01/2030	1.D FE
84615Q-AA-1	SPACE EXPLORATION TECH	06/29/2026	Various		1,277,187	1,276,000	1,274,941	0	0	(4)	0	(4)	0	1,274,937	0	2,249	2,249	345	07/15/2031	2.A FE
85234#-AB-1	STADIUM FUNDING TRUST	04/01/2026	Redemption 100.0000		1,062,259	1,062,259	1,056,404	1,058,070	0	4,189	0	4,189	0	1,062,259	0	0	0	26,556	04/01/2039	2.C PL
857477-AW-3	STATE STREET	05/19/2026	Maturity		3,565,000	3,565,000	3,427,070	3,558,333	0	6,667	0	6,667	0	3,565,000	0	0	0	47,236	05/19/2026	1.F FE
858119-BM-1	STEEL DYNAMICS	06/02/2026	ATHENE ANNUITY & LIFE		18,780,238	20,000,000	20,434,000	20,219,219	0	(18,218)	0	(18,218)	0	20,201,000	0	(1,420,762)	(1,420,762)	572,361	01/15/2031	2.B FE
86275#-AA-1	STRATEGIC CREDIT OPPORTUNITIES	04/01/2026	Maturity		21,000,000	21,000,000	21,000,000	21,000,000	0	0	0	0	0	21,000,000	0	0	0	446,250	04/01/2026	2.B
87264A-BU-8	T-MOBILE USA	04/15/2026	Maturity		1,273,000	1,273,000	1,273,000	1,273,000	0	0	0	0	0	1,273,000	0	0	0	16,708	04/15/2026	2.A FE
87264A-DC-6	T-MOBILE USA	04/23/2026	MSDW		523,615	500,000	499,275	499,350	0	(16)	0	(16)	0	499,334	0	24,281	24,281	22,281	01/15/2034	2.A FE
87612E-AK-2	TARGET	04/28/2026	JP MORGAN		1,549,920	1,415,000	1,502,857	1,450,639	0	(1,266)	0	(1,266)	0	1,449,373	0	100,547	100,547	44,177	11/01/2032	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87612E-BE-5	TARGET	04/15/2026	Maturity		7,000,000	7,000,000	6,633,250	6,986,308	0	13,692	0	13,692	0	7,000,000	0	0	0	87,500	04/15/2026	1.F FE
88105#-AA-3	TERRAFORM PHOENIX I	06/30/2026	Redemption 100.0000		121,115	121,115	121,115	121,115	0	0	0	0	0	121,115	0	0	0	2,047	12/31/2043	2.C PL
89236T-PS-8	TOYOTA MOTOR CREDIT	04/15/2026	BNP PARIBAS		2,052,878	2,065,000	2,061,221	0	0	(39)	0	(39)	0	2,061,182	0	(8,304)	(8,304)	8,707	03/11/2033	1.E FE
89788K-AA-4	TRUIST BANK	06/15/2026	ATHENE ANNUITY & LIFE		13,496,738	14,776,000	14,727,044	14,750,660	0	2,533	0	2,533	0	14,753,193	0	(1,256,455)	(1,256,455)	253,039	03/11/2030	1.G FE
91324P-BE-1	UNITEDHEALTH GROUP	04/20/2026	ATHENE ANNUITY & LIFE		291,689	260,000	293,932	0	0	(587)	0	(587)	0	293,345	0	(1,657)	(1,657)	7,416	11/15/2037	1.F FE
92328M-AF-0	VENTURE GLOBAL CALCASIEU	06/25/2026	SCOTIA CAPITAL		558,862	553,000	553,000	0	0	0	0	0	0	553,000	0	5,862	5,862	5,807	05/01/2036	3.A FE
92332Y-AA-9	VENTURE GLOBAL LNG INC	06/11/2026	Call 102.0310		656,059	643,000	643,000	643,000	0	0	0	0	0	643,000	0	0	0	40,632	06/01/2028	3.B FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY	06/22/2026	Various		16,654,963	17,363,752	17,363,752	17,363,752	0	0	0	0	0	17,363,752	0	(708,788)	(708,788)	405,646	06/30/2030	1.F PL
92838@-AA-1	VISTA RIDGE	06/30/2026	Redemption 100.0000		67,288	67,288	67,288	67,288	0	0	0	0	0	67,288	0	0	0	865	10/14/2049	1.F PL
92984*-AA-5	WEC ENERGY GROUP	06/18/2026	ATHENE ANNUITY & LIFE		4,782,835	5,110,904	5,110,904	5,110,904	0	0	0	0	0	5,110,904	0	(328,069)	(328,069)	71,056	12/31/2032	2.B PL
92984*-AA-5	WEC ENERGY GROUP	06/30/2026	Redemption 100.0000		751,362	751,362	751,362	751,362	0	0	0	0	0	751,362	0	0	0	10,331	12/31/2032	2.B PL
92993*-AA-4	WEC ENERGY GROUP	06/30/2026	Redemption 100.0000		429,981	429,981	429,981	429,981	0	0	0	0	0	429,981	0	0	0	12,319	12/31/2039	2.B PL
93333B-A*-9	WALTON BUILDER CONTRACT-BACKED	06/25/2026	Redemption 100.0000		592,422	592,422	592,422	592,422	0	0	0	0	0	592,422	0	0	0	22,770	12/25/2028	1.G
95000U-3G-6	WELLS FARGO	06/15/2026	BARCLAYS		207,376	200,000	200,000	200,000	0	0	0	0	0	200,000	0	7,376	7,376	8,159	10/23/2029	1.E FE
95000U-4F-7	WELLS FARGO	05/13/2026	JP MORGAN		475,875	500,000	489,265	0	0	42	0	42	0	489,307	0	(13,432)	(13,432)	8,376	01/23/2047	1.E FE
95081Q-AP-9	WESCO DISTRIBUTION	06/15/2026	Call 100.0000		617,000	617,000	612,335	615,243	0	330	0	330	0	615,573	0	1,427	1,427	22,366	06/15/2028	3.B FE
97314@-AA-3	WIND ENERGY TRANSMISSION TEXAS	06/30/2026	Redemption 100.0000		144,444	144,444	139,108	140,860	0	3,584	0	3,584	0	144,444	0	0	0	2,651	12/18/2034	1.F PL
97654M-AA-4	WIPRO IT SERVICE	06/23/2026	Maturity		1,250,000	1,250,000	1,245,450	1,249,554	0	446	0	446	0	1,250,000	0	0	0	9,375	06/23/2026	1.G FE
98310W-AS-7	WYNDHAM DESTINATIONS	05/22/2026	Call 100.0000		1,904,000	1,904,000	1,990,250	1,909,934	0	(5,934)	0	(5,934)	0	1,904,000	0	0	0	102,314	07/31/2026	3.C FE
008474-F*-4	AGNICO EAGLE MINES	06/18/2026	ATHENE ANNUITY & LIFE		18,282,800	20,000,000	20,000,000	20,000,000	0	0	0	0	0	20,000,000	0	(1,717,200)	(1,717,200)	417,000	04/07/2030	1.G FE
13645R-BS-2	CANADIAN PACIFIC RAILROAD	04/16/2026	CITICORP		1,068,734	1,105,000	1,094,083	0	0	(57)	0	(57)	0	1,094,026	0	(25,292)	(25,292)	6,922	03/15/2056	2.A FE
29250N-BC-8	ENBRIDGE	04/20/2026	ATHENE ANNUITY & LIFE		832,423	825,000	933,900	932,498	0	(168)	0	(168)	0	932,330	0	(99,907)	(99,907)	36,237	07/15/2080	2.C FE
71644E-AE-2	SUNCOR ENERGY	06/15/2026	Various		9,000,000	9,000,000	10,491,210	9,095,749	0	(95,749)	0	(95,749)	0	9,000,000	0	0	0	354,375	06/15/2026	2.A FE
72605X-AK-1	BARRICK GOLD	06/03/2026	Maturity		12,100,000	12,100,000	12,740,995	12,145,064	0	(45,064)	0	(45,064)	0	12,100,000	0	0	0	787,730	06/03/2026	2.A FE
78017D-AT-5	ROYAL BANK OF CANADA	05/19/2026	Various		2,928,523	2,955,000	2,955,000	0	0	0	0	0	0	2,955,000	0	(26,477)	(26,477)	11,218	04/17/2030	1.E FE
878742-BG-9	TECK RESOURCES	06/03/2026	ATHENE ANNUITY & LIFE		25,699,803	26,500,000	29,108,106	27,858,930	0	(127,453)	0	(127,453)	0	27,731,477	0	(2,031,673)	(2,031,673)	912,925	07/15/2030	2.C FE
87952V-AP-1	TELESAT CANADA	06/25/2026	MSDW		650,160	756,000	355,048	582,044	4,099	52,092	0	56,191	0	638,235	0	11,925	11,925	20,987	06/01/2027	6. FE
87952V-AR-7	TELESAT CANADA	06/25/2026	RBS		241,190	271,000	129,484	215,255	9,949	22,450	0	32,399	0	247,654	0	(6,464)	(6,464)	8,680	12/06/2026	6. FE
00652M-AE-2	ADANI PORTS AND SPECIAL ECONOM	06/02/2026	ATHENE ANNUITY & LIFE		879,004	900,000	969,291	931,053	0	(3,551)	0	(3,551)	0	927,502	0	(48,499)	(48,499)	35,984	07/03/2029	2.C FE
00654U-AA-0	ADANI INTERNATIONAL CONTAINER	06/02/2026	ATHENE ANNUITY & LIFE		1,292,628	1,387,000	1,368,969	1,376,971	0	756	0	756	0	1,377,727	0	(85,099)	(85,099)	27,971	02/16/2031	2.C FE
00928Q-AS-0	AIRCASTLE	05/13/2026	Call 100.0000		15,000,000	15,000,000	14,927,250	14,994,026	0	3,893	0	3,893	0	14,997,920	0	2,080	2,080	262,083	06/15/2026	2.B FE
034863-BH-2	ANGLO AMERICAN CAPITAL	04/09/2026	CITADEL		1,304,128	1,312,000	1,308,549	0	0	(18)	0	(18)	0	1,308,531	0	(4,403)	(4,403)	3,827	03/21/2033	2.B FE
03718N-AD-8	ANTOFAGASTA PLC	05/01/2026	JEFFERIES & COMPANY		995,601	982,000	978,740	978,725	0	94	0	94	0	978,820	0	16,781	16,781	36,058	09/09/2035	2.B FE
04365X-AA-6	ASCOT GROUP	05/05/2026	ATHENE ANNUITY & LIFE		8,457,723	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	(542,277)	(542,277)	148,750	12/15/2030	2.A FE
054536-AA-5	AXA SA	06/15/2026	DIRECT		11,050,000	11,050,000	14,078,828	12,525,772	0	(119,289)	0	(119,289)	0	12,406,483	0	(1,356,483)	(1,356,483)	2,057,689	12/15/2030	1.F FE
05533U-AG-3	BBVA BANCOMER	04/20/2026	ATHENE ANNUITY & LIFE		7,417,094	7,400,000	7,457,064	0	0	(2,839)	0	(2,839)	0	7,454,225	0	(37,131)	(37,131)	262,058	09/13/2034	3.A FE
05964H-AX-3	BANCO SANTANDER SA	06/18/2026	JANE STREET ES		2,015,220	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	15,220	15,220	81,588	11/07/2027	1.E FE
05971U-2D-8	BANCO DE CREDITO DEL PER	06/02/2026	ATHENE ANNUITY & LIFE		5,161,931	5,200,000	5,195,580	5,197,225	0	191	0	191	0	5,197,416	0	(35,485)	(35,485)	113,606	09/30/2031	3.A FE
09951*-AJ-9	BORAL FINANCE PT	04/16/2026	Maturity		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	101,250	04/16/2026	2.B
210314-AB-6	CONSORCIO TRANSMANTARO SA	06/15/2026	Various		18,745,629	19,300,000	21,319,034	20,715,755	0	(67,250)	0	(67,250)	0	20,648,505	0	(1,902,877)	(1,902,877)	602,214	04/16/2034	2.C FE
21987B-BM-9	CODELCO	05/01/2026	JEFFERIES & COMPANY		330,729	309,000	331,572	331,531	0	(128)	0	(128)	0	331,402	0	(673)	(673)	16,935	01/13/2055	2.B FE
279158-AN-9	ECOPETROL SA	06/15/2026	ATHENE ANNUITY & LIFE		3,971,526	3,900,000	4,721,250	4,298,073	0	(41,218)	0	(41,218)	0	4,256,855	0	(285,329)	(285,329)	168,323	04/29/2030	3.B FE
29249B-AA-3	ENA MASTER TRUST	05/19/2026	Various		141,694	141,694	145,221	144,788	0	(3,094)	0	(3,094)	0	141,694	0	0	0	2,834	05/19/2048	2.C FE
40049J-BA-4	GRUPO TELEVISA SAB	06/26/2026	HSBC		1,390,118	1,993,000	2,306,898	2,260,683	0	(4,773)	0	(4,773)	0	2,255,910	0	(865,793)	(865,793)	62,558	05/13/2045	3.A FE
40053X-AA-7	EMPRESA DE ENERGIA DE BOGOTA	06/02/2026	Various		21,895,648	22,358,000	24,752,645	23,543,122	0	(112,560)	0	(112,560)	0	23,430,563	0	(1,534,915)	(1,534,915)	596,446	05/15/2030	2.C FE
48667Q-AQ-8	KAZMUNAYGAS NATIONAL CO JSC	06/02/2026	ATHENE ANNUITY & LIFE		608,030	600,000	711,000	654,230	0	(4,955)	0	(4,955)	0	649,275	0	(41,246)	(41,246)	19,529	04/24/2030	2.B FE
532522-AA-7	LIMA METRO LINE 2 FINANCE	06/02/2026	ATHENE ANNUITY & LIFE		3,980,521	3,893,979	4,570,710	4,329,213	0	(17,897)	0	(17,897)	0	4,311,316	0	(330,795)	(330,795)	150,608	07/05/2034	2.C FE
532522-AA-7	LIMA METRO LINE 2 FINANCE	04/05/2026	Redemption 100.0000		91,207	91,207	107,058	101,401	0	(10,194)	0	(10,194)	0	91,207	0	0	0	2,679	07/05/2034	2.C FE
53944Y-AS-2	LLOYDS BANKING	06/17/2026	GOLDMAN SACHS		417,014	419,000	415,501	0	0	367	0	367	0	415,869	0	1,145	1,145	3,928	03/18/2028	1.G FE
53944Y-BA-0	LLOYDS BANKING	04/07/2026	BARCLAYS		586,398	568,000	568,000	568,000	0	0	0	0	0	568,000	0	18,398	18,398	11,103	06/05/2030	1.G FE
566007-AC-4	MARB BONDCO PLC	06/03/2026	ATHENE ANNUITY & LIFE		2,858,243	3,200,000	3,027,463	3,101,652	0	7,267	0	7,267	0	3,108,919	0	(250,676)	(250,676)	106,738	01/29/2031	3.A FE
606822-DH-4	MITSUBISHI UFJ	05/28/2026	Various		1,332,968	1,300,000	1,300,000	1,300,000	0	0	0	0	0	1,300,000	0	32,968	32,968	60,602	01/16/2036	1.G FE
606822-DW-1	MITSUBISHI UFJ	04/13/2026	JP MORGAN		1,439,841	1,438,000	1,438,000	0	0	0	0	0	0	1,438,000	0	1,841	1,841	0	04/21/2032	1.G FE
822582-BT-8	SHELL INTERNATIONAL FINANCE BV	05/10/2026	Various		11,000,000	11,000,000	11,088,374	11,006,933	0	(6,933)	0	(6,933)	0	11,000,000	0	0	0	158,125	05/10/2026	1.D FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					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
86564C-AC-4	SUMITOMO LIFE INSUR	06/15/2026	ATHENE ANNUITY & LIFE		32,025,186	35,000,000	34,912,225	34,914,106	0	320	0	320	0	34,914,426	0	(2,889,240)	(2,889,240)	787,500	04/15/2081	1.G FE
86964W-AJ-1	SUZANO AUSTRIA GMBH	06/03/2026	ATHENE ANNUITY & LIFE		2,808,503	3,000,000	3,083,655	3,043,348	0	(3,663)	0	(3,663)	0	3,039,685	0	(231,183)	(231,183)	99,375	01/15/2031	2.C FE
87124V-AF-6	SYDNEY AIRPORT FINANCE	04/28/2026	Maturity		1,000,000	1,000,000	999,500	999,907	0	93	0	93	0	1,000,000	0	0	0	18,125	04/28/2026	2.A FE
902613-BB-3	UBS GROUP	04/17/2026	Maturity		700,000	700,000	697,149	699,295	0	705	0	705	0	700,000	0	0	0	15,837	04/17/2026	1.F FE
90351D-AF-4	UBS GROUP FUNDING	04/15/2026	Maturity		32,000,000	32,000,000	32,816,360	32,025,506	0	(25,506)	0	(25,506)	0	32,000,000	0	0	0	660,000	04/15/2026	1.F FE
92769X-AP-0	VIRGIN MEDIA SECURED FINANCE	04/20/2026	ATHENE ANNUITY & LIFE		1,946,592	2,000,000	1,975,284	0	0	1,419	0	1,419	0	1,976,703	0	(30,111)	(30,111)	47,361	05/15/2029	3.C FE
94876Q-AA-4	WEIR GROUP PLC (THE)	05/13/2026	Maturity		6,617,000	6,617,000	6,602,046	6,615,685	0	1,315	0	1,315	0	6,617,000	0	0	0	72,787	05/13/2026	2.C FE
961214-EF-6	WESTPAC BANKING	04/20/2026	ATHENE ANNUITY & LIFE		22,974,776	23,381,000	25,201,323	24,687,179	0	(40,681)	0	(40,681)	0	24,646,498	0	(1,671,721)	(1,671,721)	710,042	07/24/2034	1.G FE
980236-AQ-6	WOODSIDE FINANCE	04/20/2026	ATHENE ANNUITY & LIFE		4,006,062	4,000,000	3,996,742	0	0	(32)	0	(32)	0	3,996,710	0	9,352	9,352	23,000	03/04/2029	2.A FE
984851-AD-7	YARA INTERNATIONAL ASA	06/06/2026	Various		15,236,000	15,236,000	14,902,064	15,213,815	0	22,185	0	22,185	0	15,236,000	0	0	0	289,484	06/06/2026	2.B FE
B02478-98-6	BHARTI AIRTEL LTD	06/02/2026	ATHENE ANNUITY & LIFE		3,750,047	4,000,000	4,026,496	4,015,937	0	(1,079)	0	(1,079)	0	4,014,858	0	(264,811)	(264,811)	64,639	06/03/2031	2.C FE
G0369@-AW-6	ANGLIAN WATER	04/27/2026	Maturity		20,100,000	20,100,000	20,226,600	20,104,673	0	(4,673)	0	(4,673)	0	20,100,000	0	0	0	330,645	04/27/2026	2.B FE
G1746#-AA-4	CADENT FINANCE	06/16/2026	Various		33,091,800	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	(1,908,200)	(1,908,200)	1,194,997	03/19/2031	1.G FE
G6764#-AA-0	ROLLS ROYCE PLC	04/12/2026	Redemption 100.0000		263,158	263,158	263,158	263,158	0	0	0	0	0	263,158	0	0	0	3,158	10/12/2026	2.A
Q2464#-AB-9	CIVIC NEXUS	06/01/2026	Various		977,124	977,124	977,124	977,124	0	0	0	0	0	977,124	0	0	0	16,611	09/01/2032	1.E FE
Q9194@-AG-2	TRANSPOWER NEW ZEALAND	06/28/2026	Maturity		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	56,200	06/28/2026	1.D
ZQ5578-60-9	ADANI TRANSMISSION LTD	05/21/2026	Various		390,150	390,150	401,953	400,375	0	(10,225)	0	(10,225)	0	390,150	0	0	0	8,291	05/21/2036	2.C FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					977,411,256	1,003,761,812	1,020,509,519	953,056,458	14,048	(647,407)	0	(633,359)	0	1,011,218,175	0	(33,639,558)	(33,639,558)	26,873,793	XXX	XXX
00182@-AA-6	AMAZON	06/30/2026	Various		336,088	336,088	336,088	336,088	0	0	0	0	0	336,088	0	0	0	4,896	10/31/2038	1.D
00184*-AA-6	AMAZON	06/30/2026	Various		270,970	270,970	270,970	270,970	0	0	0	0	0	270,970	0	0	0	4,076	03/31/2039	1.D
00184@-AA-4	AMAZON	06/30/2026	Redemption 100.0000		83,804	83,804	83,804	83,804	0	0	0	0	0	83,804	0	0	0	1,431	06/30/2039	1.D
00191#-AA-3	AMAZON	06/30/2026	Redemption 100.0000		92,516	92,516	92,516	92,516	0	0	0	0	0	92,516	0	0	0	1,579	08/31/2039	1.D
00225#-AA-3	AMAZON	06/30/2026	Redemption 100.0000		86,527	86,527	86,527	86,527	0	0	0	0	0	86,527	0	0	0	1,476	09/30/2039	1.D
009098-A*-5	AMAZON	06/10/2026	Various		65,243	65,243	65,243	65,243	0	0	0	0	0	65,243	0	0	0	1,222	11/10/2039	1.D
00910G-A*-4	AMAZON	06/10/2026	Various		44,013	44,013	44,013	44,013	0	0	0	0	0	44,013	0	0	0	915	03/10/2041	1.D
00910G-A*-4	AMAZON	04/10/2026	Various		21,882	21,882	21,882	21,882	0	0	0	0	0	21,882	0	0	0	331	03/10/2041	1.E
05590#-AA-9	BP NORTH AMERICA	06/15/2026	Redemption 100.0000		139,364	139,364	139,364	139,364	0	0	0	0	0	139,364	0	0	0	2,056	11/15/2032	1.F
08881@-AA-3	ABBOTT LABORATORIES	04/15/2026	Redemption 100.0000		57,236	57,236	57,236	57,236	0	0	0	0	0	57,236	0	0	0	893	06/15/2032	1.D Z
08881@-AA-3	ABBOTT LABORATORIES	05/15/2026	Redemption 100.0000		57,459	57,459	57,459	57,459	0	0	0	0	0	57,459	0	0	0	1,120	06/15/2032	1.D IF
08881@-AA-3	ABBOTT LABORATORIES	06/15/2026	Redemption 100.0000		57,683	57,683	57,683	57,683	0	0	0	0	0	57,683	0	0	0	1,350	06/15/2032	1.D Z
09751#-AA-6	NEBRASKA MEDICINE	05/15/2026	Redemption 100.0000		48,921	48,921	48,921	48,921	0	0	0	0	0	48,921	0	0	0	550	12/15/2041	1.D IF
09751#-AA-6	NEBRASKA MEDICINE	06/15/2026	Redemption 100.0000		24,552	24,552	24,552	24,552	0	0	0	0	0	24,552	0	0	0	368	12/15/2041	1.D Z
11042C-AA-8	BRITISH AIR 21-1 A PPT	06/15/2026	Redemption 100.0000		16,710	16,710	16,710	16,710	0	0	0	0	0	16,710	0	0	0	242	03/15/2035	1.E FE
11043X-AA-1	BRITISH AIR 19-1 AA PTT	06/15/2026	Redemption 100.0000		47,795	47,795	47,795	47,795	0	0	0	0	0	47,795	0	0	0	789	12/15/2032	1.C FE
12558@-AA-7	GSA	06/10/2026	Various		376,760	376,760	376,760	376,760	0	0	0	0	0	376,760	0	0	0	5,662	09/10/2035	1.A
126650-BP-4	CVS	06/10/2026	Redemption 100.0000		156,841	156,841	156,841	156,841	0	0	0	0	0	156,841	0	0	0	3,947	12/10/2028	2.B FE
12665V-AA-0	CVS	06/10/2026	Redemption 100.0000		67,832	67,832	68,212	68,049	0	(217)	0	(217)	0	67,832	0	0	0	1,177	08/11/2036	2.B FE
12695*-AA-3	CVS	06/10/2026	Various		211,252	211,252	211,252	211,252	0	0	0	0	0	211,252	0	0	0	3,008	10/10/2038	2.B
12708@-AA-6	COLORADO SCHOOL OF MINES	06/15/2026	Various		229,935	229,935	229,935	229,935	0	0	0	0	0	229,935	0	0	0	4,227	07/15/2050	1.C
12722@-AA-8	DUKE ENERGY	06/10/2026	Various		27,012	27,012	27,012	27,012	0	0	0	0	0	27,012	0	0	0	413	12/31/2052	2.B
12735#-AA-1	CGA CAPITAL CREDIT	06/15/2026	Redemption 100.0000		24,551	24,551	24,551	24,551	0	0	0	0	0	24,551	0	0	0	406	09/30/2041	2.C
12795*-AA-2	DALLAS COUNTY	06/10/2026	Various		1,000,526	1,000,526	933,330	951,746	0	48,781	0	48,781	0	1,000,526	0	0	0	10,371	03/10/2031	1.B IF
12815@-AA-6	FISERV CTL	05/07/2026	Redemption 100.0000		3,777	3,777	3,777	0	0	0	0	0	0	3,777	0	0	0	55	01/07/2046	2.B IF
12815@-AA-6	FISERV CTL	06/07/2026	Redemption 100.0000		1,903	1,903	1,903	0	0	0	0	0	0	1,903	0	0	0	43	01/07/2046	2.B Z
15722#-AA-9	NATIONAL OILWELL VARCO	06/10/2026	Redemption 100.0000		7,240	7,240	7,240	7,240	0	0	0	0	0	7,240	0	0	0	135	01/10/2041	2.B
15725#-AA-6	BP NORTH AMERICA	06/10/2026	Various		31,650	31,650	31,650	31,650	0	0	0	0	0	31,650	0	0	0	454	12/10/2031	1.F
17858#-AA-1	PF TRAINING INVESTORS LLC	06/15/2026	Redemption 100.0000		45,524	45,524	45,960	45,868	0	(345)	0	(345)	0	45,524	0	0	0	1,002	09/15/2043	2.A
22161@-AA-5	COSTCO WHOLESALE	06/15/2026	Various		103,717	103,717	104,718	104,399	0	(681)	0	(681)	0	103,717	0	0	0	1,418	12/15/2041	1.C
22162*-AA-6	COSTCO WHOLESALE	06/25/2026	Various		138,963	138,963	138,963	138,963	0	0	0	0	0	138,963	0	0	0	1,836	07/25/2045	1.D IF
22162*-AB-4	COSTCO WHOLESALE	06/25/2026	Redemption 100.0000		86,495	86,495	86,495	86,495	0	0	0	0	0	86,495	0	0	0	1,143	08/25/2044	1.C
22163@-AA-3	COSTCO WHOLESALE	05/15/2026	Redemption 100.0000		109,821	109,821	109,821	109,821	0	0	0	0	0	109,821	0	0	0	1,075	06/15/2041	1.D IF
22163@-AA-3	COSTCO WHOLESALE	06/15/2026	Redemption 100.0000		55,090	55,090	55,090	55,090	0	0	0	0	0	55,090	0	0	0	719	06/15/2041	1.D Z
22164*-AA-4	COSTCO WHOLESALE CORP CTL - PA	06/20/2026	Redemption 100.0000		81,461	81,461	82,276	82,149	0	(687)	0	(687)	0	81,461	0	0	0	968	08/20/2045	1.C
22357@-AA-9	COX COMMUNICATIONS	06/01/2026	Various		152,148	152,148	152,148	152,148	0	0	0	0	0	152,148	0	0	0	3,196	01/02/2040	2.B

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
22536#-AA-1	KINDER MORGAN ENERGY PARTNERS	06/10/2026	Various		348,583	348,583	348,583	348,583	0	0	0	0	0	348,583	0	0	0	5,764	12/10/2035	2.B
22546@-AA-1	ASCENSION HEALTH	06/10/2026	Various		117,076	117,076	117,076	117,076	0	0	0	0	0	117,076	0	0	0	1,455	12/10/2029	1.D
25161@-AA-8	DEVELOPING FUND BOND BACKED PT	04/01/2026	Redemption 100.0000		132,840	132,840	132,840	132,840	0	0	0	0	0	132,840	0	0	0	3,282	07/01/2033	1.D IF
28655#-AA-3	ELI LILLY	04/15/2026	Redemption 100.0000		91,974	91,974	92,894	92,012	0	(38)	0	(38)	0	91,974	0	0	0	966	06/15/2026	1.D Z
28655#-AA-3	ELI LILLY	05/15/2026	Redemption 100.0000		184,674	184,674	186,520	184,749	0	(75)	0	(75)	0	184,674	0	0	0	2,667	06/15/2026	1.D IF
29446Q-2B-8	EQUITABLE FINANCIAL LIFE	06/24/2026	CITADEL		1,882,016	1,881,000	1,879,100	1,879,230	0	184	0	184	0	1,879,413	0	2,602	2,602	50,693	06/09/2030	1.E FE
31953*-AL-6	BURLINGTON NORTHERN SANTA FE	05/15/2026	Redemption 100.0000		279,540	279,540	279,540	279,540	0	0	0	0	0	279,540	0	0	0	8,330	10/15/2027	1.B
31953*-AM-4	BURLINGTON NORTHERN SANTA FE	05/15/2026	Redemption 100.0000		26,453	26,453	26,453	26,453	0	0	0	0	0	26,453	0	0	0	788	10/15/2027	1.B
31953*-AN-2	BURLINGTON NORTHERN SANTA FE	05/15/2026	Redemption 100.0000		172,058	172,058	172,058	172,058	0	0	0	0	0	172,058	0	0	0	5,146	10/15/2027	1.B
31953*-AP-7	BURLINGTON NORTHERN SANTA FE	05/15/2026	Redemption 100.0000		70,836	70,836	70,836	70,836	0	0	0	0	0	70,836	0	0	0	2,111	10/15/2027	1.B
31953*-AQ-5	BURLINGTON NORTHERN SANTA FE	05/15/2026	Redemption 100.0000		94,013	94,013	94,013	94,013	0	0	0	0	0	94,013	0	0	0	2,802	10/15/2027	1.B
31953*-AR-3	BURLINGTON NORTHERN SANTA FE	05/15/2026	Redemption 100.0000		81,344	81,344	81,344	81,344	0	0	0	0	0	81,344	0	0	0	2,424	10/15/2027	1.B
33840*-AA-3	INTL FLAVORS & FRAGRANCES	06/15/2026	Various		342,286	342,286	342,286	342,286	0	0	0	0	0	342,286	0	0	0	6,806	11/15/2030	2.C
34524#-AA-0	FORD MOTOR COMPANY	06/15/2026	Redemption 100.0000		117,385	117,385	117,385	117,385	0	0	0	0	0	117,385	0	0	0	2,310	06/15/2042	2.C
40139L-BN-2	GUARDIAN LIFE INSUR	06/24/2026	PNC		1,968,660	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	(31,340)	(31,340)	62,261	10/06/2030	1.B FE
43457@-AA-4	WALGREENS	06/15/2026	Redemption 100.0000		37,958	37,958	37,958	37,958	0	0	0	0	0	37,958	0	0	0	855	06/15/2030	5.B GI
46671*-AA-9	ORLANDO HEALTH	06/15/2026	Redemption 100.0000		139,758	139,758	143,318	142,416	0	(2,658)	0	(2,658)	0	139,758	0	0	0	1,920	04/15/2043	1.F
46671@-AA-7	JRD HOLDINGS	06/15/2026	Redemption 100.0000		42,102	42,102	42,102	42,102	0	0	0	0	0	42,102	0	0	0	635	01/15/2041	2.B
48262*-AA-0	KEURIG DR PEPPER	06/15/2026	Various		294,403	294,403	294,403	294,403	0	0	0	0	0	294,403	0	0	0	5,198	12/31/2034	2.B
48262@-AA-8	KEURIG DR PEPPER	06/15/2026	Redemption 100.0000		108,703	108,703	108,703	108,703	0	0	0	0	0	108,703	0	0	0	1,424	01/30/2037	2.B
49727@-AB-3	KIRBY	06/15/2026	Redemption 100.0000		101,794	101,794	80,867	82,823	0	18,971	0	18,971	0	101,794	0	0	0	1,871	03/15/2042	2.B
52465#-BC-8	HOME DEPOT	06/15/2026	Redemption 100.0000		112,964	112,964	126,885	116,657	0	(3,693)	0	(3,693)	0	112,964	0	0	0	3,479	01/15/2032	1.F
52465#-BD-6	HOME DEPOT	06/15/2026	Redemption 100.0000		113,917	113,917	121,453	115,956	0	(2,039)	0	(2,039)	0	113,917	0	0	0	3,508	12/15/2031	1.F
52467@-BR-5	LOWES	06/25/2026	Redemption 100.0000		354,742	354,742	372,242	357,657	0	(2,915)	0	(2,915)	0	354,742	0	0	0	9,306	06/25/2029	2.A
52467@-BV-6	TARGET	06/15/2026	Redemption 100.0000		216,819	216,819	226,198	220,299	0	(3,480)	0	(3,480)	0	216,819	0	0	0	57,513	11/15/2034	1.F
54143M-AA-4	LOGISTICS 1 MI TN VA SR	06/10/2026	Redemption 100.0000		256,136	256,136	252,545	253,251	0	2,886	0	2,886	0	256,136	0	0	0	2,833	10/10/2042	1.D FE
54864@-AA-8	LOWES	06/15/2026	Redemption 100.0000		518,600	518,600	531,177	520,503	0	(1,903)	0	(1,903)	0	518,600	0	0	0	13,298	05/15/2029	2.A
54868#-AA-2	LOWES	06/15/2026	Redemption 100.0000		98,223	98,223	99,198	98,884	0	(661)	0	(661)	0	98,223	0	0	0	1,425	06/15/2042	2.A
55056*-AA-5	LUTHER VILLAGE	05/15/2026	Various		43,397	43,397	43,397	43,397	0	0	0	0	0	43,397	0	0	0	744	11/15/2049	1.G IF
55056*-AA-5	LUTHER VILLAGE	06/15/2026	Various		21,823	21,823	21,823	21,823	0	0	0	0	0	21,823	0	0	0	499	11/15/2049	1.G Z
55056*-AB-3	LUTHER VILLAGE	05/15/2026	Various		28,790	28,790	28,790	28,790	0	0	0	0	0	28,790	0	0	0	390	11/15/2049	1.G IF
55056*-AB-3	LUTHER VILLAGE	06/15/2026	Various		14,460	14,460	14,460	14,460	0	0	0	0	0	14,460	0	0	0	261	11/15/2049	1.G Z
62544@-AA-9	MULTICARE HEALTH SYSTEM	06/10/2026	Redemption 100.0000		578,568	578,568	578,568	578,568	0	0	0	0	0	578,568	0	0	0	7,890	04/10/2041	1.E
62930@-AA-1	NJ AMA FEE 2021	06/25/2026	Redemption 100.0000		145,002	145,002	145,002	145,002	0	0	0	0	0	145,002	0	0	0	2,126	11/25/2036	1.G PL
63967@-AA-5	NEBRASKA MEDICINE	06/15/2026	Various		83,835	83,835	83,835	83,835	0	0	0	0	0	83,835	0	0	0	1,296	01/15/2049	1.D
63968@-AA-4	NEBRASKA MEDICINE	06/15/2026	Redemption 100.0000		46,918	46,918	46,918	46,918	0	0	0	0	0	46,918	0	0	0	702	03/15/2052	1.D
65605*-AC-6	BURLINGTON NORTHERN SANTA FE	06/30/2026	Redemption 100.0000		435,897	435,897	435,897	435,897	0	0	0	0	0	435,897	0	0	0	13,099	12/31/2028	1.F
67097@-AA-9	OCHSNER	06/15/2026	Various		72,389	72,389	72,389	72,389	0	0	0	0	0	72,389	0	0	0	1,331	09/30/2045	1.G
67100@-AA-4	OCHSNER	06/15/2026	Redemption 100.0000		10,574	10,574	10,574	10,574	0	0	0	0	0	10,574	0	0	0	214	04/30/2043	1.G
68278A-AA-7	ONESKY LOAN TRU	06/15/2026	Redemption 100.0000		124,904	124,904	125,613	125,295	0	(391)	0	(391)	0	124,904	0	0	0	2,968	07/15/2029	1.F FE
82085@-AA-2	SHAWS/SAINSBURY MANCHESTER NH	06/15/2026	Redemption 100.0000		285,472	285,472	305,116	291,680	0	(6,208)	0	(6,208)	0	285,472	0	0	0	8,065	02/15/2029	2.C
82817@-AA-7	GSA	06/05/2026	Redemption 100.0000		139,282	139,282	139,282	139,282	0	0	0	0	0	139,282	0	0	0	2,259	01/05/2029	1.A
85208N-AE-0	SPRINT SPECTRUM 2018-1 A-2	06/20/2026	Paydown		100,000	100,000	100,500	100,386	0	(386)	0	(386)	0	100,000	0	0	0	3,835	09/20/2029	1.F FE
87285#-AA-7	COSTCO WHOLESALE	06/15/2026	Redemption 100.0000		174,313	174,313	179,623	174,744	0	(431)	0	(431)	0	174,313	0	0	0	5,459	06/15/2027	1.C
887367-AA-8	TIMES SQUARE HOTEL TRUST	06/01/2026	Redemption 100.0000		146,432	146,432	162,845	147,698	0	(1,266)	0	(1,266)	0	146,432	0	0	0	5,208	08/01/2026	2.B FE
89255#-AA-9	VANDERBILT UNIVERSITY	06/01/2026	Various		41,733	41,733	41,733	41,733	0	0	0	0	0	41,733	0	0	0	856	07/01/2048	1.F PL
90273@-AA-7	UNIVERSITY OF IOWA	06/15/2026	Various		157,509	157,509	157,509	157,509	0	0	0	0	0	157,509	0	0	0	2,094	03/15/2036	1.B
907825-AA-1	UNION PACIFIC RR	05/14/2026	Redemption 100.0000		7,054,571	7,054,571	6,833,718	7,039,912	0	14,659	0	14,659	0	7,054,571	0	0	0	113,826	05/14/2026	1.D FE
90783X-AA-9	UNION PACIFIC RR	04/22/2026	Redemption 100.0000		403,344	403,344	440,222	434,961	0	(31,617)	0	(31,617)	0	403,344	0	0	0	34,334	01/02/2031	1.C FE
90931G-AA-7	UNITED AIRLINES 2020-1 A	04/15/2026	Redemption 100.0000		17,053	17,053	17,107	17,095	0	(41)	0	(41)	0	17,053	0	0	0	501	10/15/2027	1.E FE
90932P-AA-6	UNITED AIR 2014-1	04/11/2026	Redemption 100.0000		2,369,714	2,369,714	2,287,886	2,364,704	0	5,009	0	5,009	0	2,369,714	0	0	0	47,394	04/11/2026	1.G FE
91845#-AA-2	VERIZON COMMUNICATIONS	06/15/2026	Redemption 100.0000		120,016	120,016	120,016	120,016	0	0	0	0	0	120,016	0	0	0	1,911	05/15/2035	2.A
91854*-AA-4	VERIZON HIDDEN RIDGE TEXAS	06/15/2026	Redemption 100.0000		141,236	141,236	141,236	141,236	0	0	0	0	0	141,236	0	0	0	2,131	08/15/2036	2.A
92968#-AA-1	WAL-MART	06/15/2026	Redemption 100.0000		163,939	163,939	165,568	164,949	0	(1,010)	0	(1,010)	0	163,939	0	0	0	2,460	07/15/2037	1.C

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93141#-AA-9	WALGREENS	06/15/2026	Redemption 100.0000		42,374	42,374	42,374	42,374	0	0	0	0	0	42,374	0	0	0	1,115	09/15/2027	5.B GI
93267*-AA-1	WAL-MART	06/15/2026	Various		321,218	321,218	321,218	321,218	0	0	0	0	0	321,218	0	0	0	4,445	07/15/2035	1.C
96928*-AB-3	WALGREENS	06/15/2026	Redemption 100.0000		215,530	215,530	215,530	215,530	0	0	0	0	0	215,530	0	0	0	5,709	11/15/2029	5.B GI
96928*-DC-8	GSA	05/15/2026	Redemption 100.0000		111,195	111,195	112,396	111,558	0	(363)	0	(363)	0	111,195	0	0	0	2,219	09/15/2031	1.C IF
96928*-DC-8	GSA	06/15/2026	Redemption 100.0000		55,967	55,967	56,572	56,150	0	(183)	0	(183)	0	55,967	0	0	0	1,489	09/15/2031	1.C Z
96928*-FB-8	FEDEX	06/26/2026	Various		3,948,805	4,112,182	4,112,182	4,112,177	0	5	0	5	0	4,112,182	0	(163,377)	(163,377)	80,633	07/15/2030	2.B
96928*-FB-8	FEDEX	06/15/2026	Various		207,048	207,048	207,048	207,047	0	0	0	0	0	207,048	0	0	0	3,366	07/15/2030	2.B
96928*-FE-2	CUMMINS	06/15/2026	Various		11,691	11,691	11,691	11,691	0	0	0	0	0	11,691	0	0	0	185	12/15/2030	1.F
96928*-FT-9	WAL-MART	06/15/2026	Various		96,643	96,643	97,571	97,124	0	(481)	0	(481)	0	96,643	0	0	0	1,563	06/15/2035	1.C
96928*-FU-6	WAL-MART	06/15/2026	Various		31,298	31,298	31,599	31,447	0	(149)	0	(149)	0	31,298	0	0	0	506	03/15/2035	1.C
96928*-FZ-5	CUMMINS	06/15/2026	Redemption 100.0000		147,707	147,707	147,707	147,707	0	0	0	0	0	147,707	0	0	0	2,050	12/15/2030	1.F
97750*-AA-6	WAL-MART	06/25/2026	Redemption 100.0000		184,837	184,837	184,837	184,837	0	0	0	0	0	184,837	0	0	0	2,943	11/25/2031	1.C
009088-AA-3	AIR CANADA 2015-2AA	06/15/2026	Redemption 100.0000		120,553	120,553	117,715	119,707	0	846	0	846	0	120,553	0	0	0	2,260	12/15/2027	1.E FE
00909D-AA-1	AIR CANADA 2020-2A PTT	04/01/2026	Redemption 100.0000		5,549	5,549	5,549	5,549	0	0	0	0	0	5,549	0	0	0	146	04/01/2029	1.F FE
05523#-AA-1	BAE SYSTEMS HOLDINGS	06/15/2026	Redemption 100.0000		184,007	184,007	184,007	184,007	0	0	0	0	0	184,007	0	0	0	2,600	07/30/2042	2.A
12762@-AA-9	VOLKSWAGEN	06/15/2026	Redemption 100.0000		85,744	85,744	85,744	85,744	0	0	0	0	0	85,744	0	0	0	2,250	03/15/2044	2.A
92838*-AA-3	VISTAJET	04/05/2026	Redemption 100.0000		3,430,010	3,430,010	3,514,080	0	0	(84,070)	0	(84,070)	0	3,430,010	0	0	0	117,478	10/05/2030	1.G PL
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS	06/30/2026	Paydown		1,027,779	1,027,779	1,018,082	1,022,867	0	4,911	0	4,911	0	1,027,779	0	0	0	19,544	09/30/2045	1.D PL
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					35,818,244	36,011,945	35,842,203	32,540,336	0	(49,736)	0	(49,736)	0	36,010,358	0	(192,115)	(192,115)	837,973	XXX	XXX
22822V-AC-5	CROWN CASTLE INTERNATIONAL	06/15/2026	Maturity		8,000,000	8,000,000	7,975,600	7,998,491	0	1,509	0	1,509	0	8,000,000	0	0	0	148,000	06/15/2026	2.B FE
22822V-AR-2	CROWN CASTLE INTERNATIONAL	05/05/2026	ATHENE ANNUITY & LIFE		9,407,360	10,000,000	9,917,900	9,960,267	0	2,535	0	2,535	0	9,962,802	0	(555,442)	(555,442)	278,667	07/01/2030	2.B FE
38152B-AH-4	GOLDMAN SACHS PRIVATE CR	05/08/2026	Various		1,012,000	1,026,000	1,009,440	0	0	11,981	0	11,981	0	1,021,421	0	(9,421)	(9,421)	27,823	01/31/2031	2.C FE
38179R-AD-7	GOLUB CAPITAL	05/18/2026	CITADEL		1,108,698	1,127,000	1,113,859	1,115,848	0	930	0	930	0	1,116,779	0	(8,081)	(8,081)	36,416	05/01/2030	2.C FE
38179R-AG-0	GOLUB CAPITAL CAP FND	05/11/2026	GOLDMAN SACHS		512,717	530,000	523,974	0	0	226	0	226	0	524,200	0	(11,483)	(11,483)	8,492	04/15/2031	2.C FE
49427R-C*-1	KILROY REALTY	06/18/2026	Various		12,097,800	13,000,000	13,000,000	13,000,000	0	0	0	0	0	13,000,000	0	(902,200)	(902,200)	397,822	01/31/2031	2.C
74264*-AB-2	PRISA LHC	04/15/2026	Maturity		9,000,000	9,000,000	9,000,000	9,000,000	0	0	0	0	0	9,000,000	0	0	0	192,150	04/15/2026	1.G
L0724#-AA-6	BARINGS EURO FUND	06/01/2026	ING FINANCIAL MARKETS		54,146,400	54,146,400	54,146,400	0	0	0	0	0	0	54,146,400	0	0	0	0	05/05/2029	1.G FE
0169999999. Subtotal - issuer credit obligations - bonds issued by funds representing operating entities (unaffiliated)					95,284,975	96,829,400	96,687,173	41,074,606	0	17,181	0	17,181	0	96,771,602	0	(1,486,627)	(1,486,627)	1,089,370	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					1,274,388,306	1,313,202,059	1,339,372,683	1,188,141,664	14,048	(1,206,829)	0	(1,192,781)	(16,414)	1,321,843,946	13,828	(47,439,375)	(47,425,547)	37,355,399	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					1,274,388,306	1,313,202,059	1,339,372,683	1,188,141,664	14,048	(1,206,829)	0	(1,192,781)	(16,414)	1,321,843,946	13,828	(47,439,375)	(47,425,547)	37,355,399	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					1,274,388,306	1,313,202,059	1,339,372,683	1,188,141,664	14,048	(1,206,829)	0	(1,192,781)	(16,414)	1,321,843,946	13,828	(47,439,375)	(47,425,547)	37,355,399	XXX	XXX
36179S-5L-7	GINNIE MAE II POOL MA4451	06/01/2026	Paydown		6,582	6,582	7,063	7,063	0	(481)	0	(481)	0	6,582	0	0	0	115	05/20/2047	1.A
36179S-5L-7	GINNIE MAE II POOL MA4451	05/01/2026	Paydown		14,639	14,639	15,709	15,709	0	(1,070)	0	(1,070)	0	14,639	0	0	0	192	05/20/2047	1.A
36179S-NU-7	GINNIE MAE II POOL MA4003	06/01/2026	Paydown		1,113	1,113	1,175	1,175	0	(63)	0	(63)	0	1,113	0	0	0	17	10/20/2046	1.A
36179S-NU-7	GINNIE MAE II POOL MA4003	05/01/2026	Paydown		2,065	2,065	2,182	2,182	0	(117)	0	(117)	0	2,065	0	0	0	23	10/20/2046	1.A
36179S-QW-0	GINNIE MAE II POOL MA4069	06/01/2026	Paydown		281	281	303	303	0	(22)	0	(22)	0	281	0	0	0	5	11/20/2046	1.A
36179S-QW-0	GINNIE MAE II POOL MA4069	05/01/2026	Paydown		729	729	786	786	0	(57)	0	(57)	0	729	0	0	0	10	11/20/2046	1.A
36179S-YS-0	GINNIE MAE II POOL MA4321	06/01/2026	Paydown		2,867	2,867	3,086	3,086	0	(219)	0	(219)	0	2,867	0	0	0	50	03/20/2047	1.A
36179S-YS-0	GINNIE MAE II POOL MA4321	05/01/2026	Paydown		5,056	5,056	5,443	5,443	0	(387)	0	(387)	0	5,056	0	0	0	66	03/20/2047	1.A
36179T-4P-7	GINNIE MAE II POOL MA5330	06/01/2026	Paydown		982	982	1,058	1,058	0	(76)	0	(76)	0	982	0	0	0	20	07/20/2048	1.A
36179T-4P-7	GINNIE MAE II POOL MA5330	05/01/2026	Paydown		1,921	1,921	2,069	2,069	0	(149)	0	(149)	0	1,921	0	0	0	29	07/20/2048	1.A
36179T-QN-8	GINNIE MAE II POOL MA4961	06/01/2026	Paydown		2,702	2,702	2,849	2,849	0	(147)	0	(147)	0	2,702	0	0	0	41	01/20/2048	1.A
36179T-QN-8	GINNIE MAE II POOL MA4961	05/01/2026	Paydown		6,970	6,970	7,349	7,349	0	(379)	0	(379)	0	6,970	0	0	0	80	01/20/2048	1.A
36179U-D9-0	GINNIE MAE II POOL MA5528	06/01/2026	Paydown		949	949	1,017	1,017	0	(69)	0	(69)	0	949	0	0	0	19	10/20/2048	1.A
36179U-D9-0	GINNIE MAE II POOL MA5528	05/01/2026	Paydown		2,243	2,243	2,405	2,405	0	(163)	0	(163)	0	2,243	0	0	0	33	10/20/2048	1.A
36179U-GC-0	GINNIE MAE II POOL MA5595	06/01/2026	Paydown		1,284	1,284	1,383	1,383	0	(99)	0	(99)	0	1,284	0	0	0	26	11/20/2048	1.A
36179U-GC-0	GINNIE MAE II POOL MA5595	05/01/2026	Paydown		2,404	2,404	2,589	2,589	0	(185)	0	(185)	0	2,404	0	0	0	36	11/20/2048	1.A
36179U-UK-6	GINNIE MAE II POOL MA5986	06/01/2026	Paydown		2,432	2,432	2,522	2,522	0	(90)	0	(90)	0	2,432	0	0	0	49	06/20/2049	1.A
36179U-UK-6	GINNIE MAE II POOL MA5986	05/01/2026	Paydown		2,785	2,785	2,888	2,888	0	(103)	0	(103)	0	2,785	0	0	0	42	06/20/2049	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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
36179U-WA-6	GINNIE MAE II POOL MA6041	06/01/2026	Paydown		1,568	1,568	1,647	1,647	0	(79)	0	(79)	0	1,568	0	0	0	35	07/20/2049	1.A
36179U-WA-6	GINNIE MAE II POOL MA6041	05/01/2026	Paydown		3,463	3,463	3,637	3,637	0	(175)	0	(175)	0	3,463	0	0	0	59	07/20/2049	1.A
36179V-DN-7	GINNIE MAE II POOL MA6409	06/01/2026	Paydown		2,832	2,832	2,966	2,966	0	(134)	0	(134)	0	2,832	0	0	0	42	01/20/2050	1.A
36179V-DN-7	GINNIE MAE II POOL MA6409	05/01/2026	Paydown		5,464	5,464	5,724	5,724	0	(259)	0	(259)	0	5,464	0	0	0	62	01/20/2050	1.A
36179V-FR-6	GINNIE MAE II POOL MA6476	06/01/2026	Paydown		2,951	2,951	3,139	3,139	0	(188)	0	(188)	0	2,951	0	0	0	59	02/20/2050	1.A
36179V-FR-6	GINNIE MAE II POOL MA6476	05/01/2026	Paydown		5,937	5,937	6,316	6,316	0	(379)	0	(379)	0	5,937	0	0	0	92	02/20/2050	1.A
36179V-HT-0	GINNIE MAE II POOL MA6542	06/01/2026	Paydown		8,964	8,964	9,455	9,455	0	(491)	0	(491)	0	8,964	0	0	0	157	03/20/2050	1.A
36179V-HT-0	GINNIE MAE II POOL MA6542	05/01/2026	Paydown		18,071	18,071	19,061	19,061	0	(990)	0	(990)	0	18,071	0	0	0	234	03/20/2050	1.A
36179V-N4-8	GINNIE MAE II POOL MA6711	06/01/2026	Paydown		5,054	5,054	5,347	5,347	0	(292)	0	(292)	0	5,054	0	0	0	88	06/20/2050	1.A
36179V-N4-8	GINNIE MAE II POOL MA6711	05/01/2026	Paydown		9,794	9,794	10,361	10,361	0	(566)	0	(566)	0	9,794	0	0	0	128	06/20/2050	1.A
36179V-SG-6	GINNIE MAE II POOL MA6819	06/01/2026	Paydown		9,811	9,811	10,327	10,327	0	(516)	0	(516)	0	9,811	0	0	0	123	08/20/2050	1.A
36179V-SG-6	GINNIE MAE II POOL MA6819	05/01/2026	Paydown		17,517	17,517	18,438	18,438	0	(921)	0	(921)	0	17,517	0	0	0	165	08/20/2050	1.A
36179W-2U-1	GINNIE MAE II POOL MA7987	06/01/2026	Paydown		4,814	4,814	4,723	4,730	0	84	0	84	0	4,814	0	0	0	60	04/20/2052	1.A
36179W-2U-1	GINNIE MAE II POOL MA7987	05/01/2026	Paydown		8,348	8,348	8,190	8,202	0	146	0	146	0	8,348	0	0	0	79	04/20/2052	1.A
36179W-5C-8	GINNIE MAE II POOL MA8043	06/01/2026	Paydown		1,690	1,690	1,535	1,542	0	148	0	148	0	1,690	0	0	0	25	05/20/2052	1.A
36179W-5C-8	GINNIE MAE II POOL MA8043	05/01/2026	Paydown		3,506	3,506	3,184	3,199	0	307	0	307	0	3,506	0	0	0	40	05/20/2052	1.A
36179W-BX-5	GINNIE MAE II POOL MA7254	06/01/2026	Paydown		7,578	7,578	7,743	7,739	0	(161)	0	(161)	0	7,578	0	0	0	76	03/20/2051	1.A
36179W-BX-5	GINNIE MAE II POOL MA7254	05/01/2026	Paydown		14,945	14,945	15,270	15,263	0	(318)	0	(318)	0	14,945	0	0	0	112	03/20/2051	1.A
36179W-BY-3	GINNIE MAE II POOL MA7255	06/01/2026	Paydown		5,301	5,301	5,471	5,471	0	(170)	0	(170)	0	5,301	0	0	0	66	03/20/2051	1.A
36179W-BY-3	GINNIE MAE II POOL MA7255	05/01/2026	Paydown		10,730	10,730	11,074	11,074	0	(344)	0	(344)	0	10,730	0	0	0	101	03/20/2051	1.A
36179W-BZ-0	GINNIE MAE II POOL MA7256	06/01/2026	Paydown		3,666	3,666	3,819	3,819	0	(152)	0	(152)	0	3,666	0	0	0	55	03/20/2051	1.A
36179W-BZ-0	GINNIE MAE II POOL MA7256	05/01/2026	Paydown		6,239	6,239	6,499	6,499	0	(259)	0	(259)	0	6,239	0	0	0	71	03/20/2051	1.A
36179W-DR-6	GINNIE MAE II POOL MA7312	06/01/2026	Paydown		10,949	10,949	10,798	10,802	0	147	0	147	0	10,949	0	0	0	137	04/20/2051	1.A
36179W-DR-6	GINNIE MAE II POOL MA7312	05/01/2026	Paydown		23,495	23,495	23,172	23,179	0	316	0	316	0	23,495	0	0	0	221	04/20/2051	1.A
36179W-DS-4	GINNIE MAE II POOL MA7313	06/01/2026	Paydown		5,435	5,435	5,637	5,637	0	(202)	0	(202)	0	5,435	0	0	0	82	04/20/2051	1.A
36179W-DS-4	GINNIE MAE II POOL MA7313	05/01/2026	Paydown		10,571	10,571	10,964	10,964	0	(393)	0	(393)	0	10,571	0	0	0	119	04/20/2051	1.A
36179W-JR-0	GINNIE MAE II POOL MA7472	06/01/2026	Paydown		4,510	4,510	4,674	4,666	0	(155)	0	(155)	0	4,510	0	0	0	56	07/20/2051	1.A
36179W-JR-0	GINNIE MAE II POOL MA7472	05/01/2026	Paydown		8,954	8,954	9,279	9,263	0	(309)	0	(309)	0	8,954	0	0	0	84	07/20/2051	1.A
36179W-JS-8	GINNIE MAE II POOL MA7473	06/01/2026	Paydown		3,857	3,857	3,999	3,999	0	(142)	0	(142)	0	3,857	0	0	0	58	07/20/2051	1.A
36179W-JS-8	GINNIE MAE II POOL MA7473	05/01/2026	Paydown		7,589	7,589	7,868	7,868	0	(279)	0	(279)	0	7,589	0	0	0	85	07/20/2051	1.A
36179W-LQ-9	GINNIE MAE II POOL MA7535	06/01/2026	Paydown		4,172	4,172	4,257	4,254	0	(81)	0	(81)	0	4,172	0	0	0	63	08/20/2051	1.A
36179W-LQ-9	GINNIE MAE II POOL MA7535	05/01/2026	Paydown		8,475	8,475	8,648	8,641	0	(165)	0	(165)	0	8,475	0	0	0	96	08/20/2051	1.A
36179W-NE-4	GINNIE MAE II POOL MA7589	06/01/2026	Paydown		19,229	19,229	16,953	10,066	0	2,219	0	2,219	0	19,229	0	0	0	207	09/20/2051	1.A
36179W-NE-4	GINNIE MAE II POOL MA7589	05/01/2026	Paydown		36,216	36,216	31,930	18,959	0	4,179	0	4,179	0	36,216	0	0	0	279	09/20/2051	1.A
36179W-P9-3	GINNIE MAE II POOL MA7648	06/01/2026	Paydown		6,299	6,299	6,370	6,362	0	(63)	0	(63)	0	6,299	0	0	0	63	10/20/2051	1.A
36179W-P9-3	GINNIE MAE II POOL MA7648	05/01/2026	Paydown		13,170	13,170	13,318	13,302	0	(132)	0	(132)	0	13,170	0	0	0	99	10/20/2051	1.A
36179W-QA-9	GINNIE MAE II POOL MA7649	06/01/2026	Paydown		6,013	6,013	5,331	5,367	0	646	0	646	0	6,013	0	0	0	75	10/20/2051	1.A
36179W-QA-9	GINNIE MAE II POOL MA7649	05/01/2026	Paydown		11,464	11,464	10,164	10,233	0	1,231	0	1,231	0	11,464	0	0	0	108	10/20/2051	1.A
36179W-TY-4	GINNIE MAE II POOL MA7767	06/01/2026	Paydown		5,488	5,488	4,845	4,881	0	607	0	607	0	5,488	0	0	0	69	12/20/2051	1.A
36179W-TY-4	GINNIE MAE II POOL MA7767	05/01/2026	Paydown		10,916	10,916	9,636	9,708	0	1,208	0	1,208	0	10,916	0	0	0	103	12/20/2051	1.A
36179W-VT-2	GINNIE MAE II POOL MA7826	06/01/2026	Paydown		3,959	3,959	3,994	3,990	0	(31)	0	(31)	0	3,959	0	0	0	40	01/20/2052	1.A
36179W-VT-2	GINNIE MAE II POOL MA7826	05/01/2026	Paydown		8,090	8,090	8,162	8,153	0	(63)	0	(63)	0	8,090	0	0	0	61	01/20/2052	1.A
36179W-VW-5	GINNIE MAE II POOL MA7829	06/01/2026	Paydown		5,666	5,666	5,526	5,538	0	128	0	128	0	5,666	0	0	0	99	01/20/2052	1.A
36179W-VW-5	GINNIE MAE II POOL MA7829	05/01/2026	Paydown		9,234	9,234	9,006	9,026	0	209	0	209	0	9,234	0	0	0	122	01/20/2052	1.A
36179X-2J-4	GINNIE MAE II POOL MA8877	06/01/2026	Paydown		7,521	7,521	7,348	7,370	0	151	0	151	0	7,521	0	0	0	169	05/20/2053	1.A
36179X-2J-4	GINNIE MAE II POOL MA8877	05/01/2026	Paydown		16,653	16,653	16,271	16,318	0	335	0	335	0	16,653	0	0	0	281	05/20/2053	1.A
36179X-FH-4	GINNIE MAE II POOL MA8268	06/01/2026	Paydown		7,954	7,954	7,780	7,795	0	159	0	159	0	7,954	0	0	0	179	09/20/2052	1.A
36179X-FH-4	GINNIE MAE II POOL MA8268	05/01/2026	Paydown		15,725	15,725	15,381	15,411	0	314	0	314	0	15,725	0	0	0	265	09/20/2052	1.A
36179X-HX-7	GINNIE MAE II POOL MA8346	06/01/2026	Paydown		4,519	4,519	4,234	4,272	0	247	0	247	0	4,519	0	0	0	90	10/20/2052	1.A
36179X-HX-7	GINNIE MAE II POOL MA8346	05/01/2026	Paydown		8,611	8,611	8,068	8,140	0	471	0	471	0	8,611	0	0	0	129	10/20/2052	1.A
36179X-HY-5	GINNIE MAE II POOL MA8347	06/01/2026	Paydown		17,646	17,646	16,836	16,952	0	695	0	695	0	17,646	0	0	0	397	10/20/2052	1.A
36179X-HY-5	GINNIE MAE II POOL MA8347	05/01/2026	Paydown		32,559	32,559	31,063	31,277	0	1,282	0	1,282	0	32,559	0	0	0	549	10/20/2052	1.A
36179X-LH-7	GINNIE MAE II POOL MA8428	06/01/2026	Paydown		5,857	5,857	5,899	5,891	0	(34)	0	(34)	0	5,857	0	0	0	146	11/20/2052	1.A
36179X-LH-7	GINNIE MAE II POOL MA8428	05/01/2026	Paydown		12,451	12,451	12,540	12,523	0	(72)	0	(72)	0	12,451	0	0	0	236	11/20/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
36179X-NC-6	GINNIE MAE II POOL MA8487	06/01/2026	Paydown		3,948	3,948	3,614	3,630	0	318	0	318	0	3,948	0	0	0	69	12/20/2052	1.A
36179X-NC-6	GINNIE MAE II POOL MA8487	05/01/2026	Paydown		6,517	6,517	5,966	5,991	0	526	0	526	0	6,517	0	0	0	86	12/20/2052	1.A
36179Y-AR-5	GINNIE MAE II POOL MA9016	06/01/2026	Paydown		6,770	6,770	6,616	6,639	0	131	0	131	0	6,770	0	0	0	169	07/20/2053	1.A
36179Y-AR-5	GINNIE MAE II POOL MA9016	05/01/2026	Paydown		19,389	19,389	18,947	19,015	0	375	0	375	0	19,389	0	0	0	365	07/20/2053	1.A
36179Y-YU-2	GINNIE MAE II POOL MA9723	06/01/2026	Paydown		10,099	10,099	9,591	9,646	0	453	0	453	0	10,099	0	0	0	227	06/20/2054	1.A
36179Y-YU-2	GINNIE MAE II POOL MA9723	05/01/2026	Paydown		17,363	17,363	16,490	16,584	0	779	0	779	0	17,363	0	0	0	285	06/20/2054	1.A
3618N5-EU-9	GINNIE MAE II POOL MB0146	06/01/2026	Paydown		25,624	25,624	25,139	25,171	0	453	0	453	0	25,624	0	0	0	641	01/20/2055	1.A
3618N5-EU-9	GINNIE MAE II POOL MB0146	05/01/2026	Paydown		83,027	83,027	81,457	81,560	0	1,467	0	1,467	0	83,027	0	0	0	1,510	01/20/2055	1.A
3618N5-GL-7	GINNIE MAE II POOL MB0202	06/01/2026	Paydown		12,562	12,562	11,707	11,751	0	810	0	810	0	12,562	0	0	0	251	02/20/2055	1.A
3618N5-GL-7	GINNIE MAE II POOL MB0202	05/01/2026	Paydown		16,644	16,644	15,512	15,571	0	1,074	0	1,074	0	16,644	0	0	0	252	02/20/2055	1.A
3618N5-GP-8	GINNIE MAE II POOL MB0205	06/01/2026	Paydown		30,420	30,420	30,102	30,109	0	311	0	311	0	30,420	0	0	0	837	02/20/2055	1.A
3618N5-GP-8	GINNIE MAE II POOL MB0205	05/01/2026	Paydown		94,904	94,904	93,910	93,933	0	971	0	971	0	94,904	0	0	0	1,906	02/20/2055	1.A
36202D-MR-9	GINNIE MAE II POOL 3068	06/01/2026	Paydown		16	16	16	16	0	0	0	0	0	16	0	0	0	1	04/20/2031	1.A
36202D-MR-9	GINNIE MAE II POOL 3068	05/01/2026	Paydown		48	48	49	49	0	(1)	0	(1)	0	48	0	0	0	1	04/20/2031	1.A
36202D-T6-8	GINNIE MAE II POOL 3273	06/01/2026	Paydown		972	972	978	978	0	(6)	0	(6)	0	972	0	0	0	29	08/20/2032	1.A
36202D-T6-8	GINNIE MAE II POOL 3273	05/01/2026	Paydown		1,918	1,918	1,930	1,929	0	(11)	0	(11)	0	1,918	0	0	0	42	08/20/2032	1.A
36202D-ZE-4	GINNIE MAE II POOL 3441	06/01/2026	Paydown		2,609	2,609	2,496	2,548	0	61	0	61	0	2,609	0	0	0	59	09/20/2033	1.A
36202D-ZE-4	GINNIE MAE II POOL 3441	05/01/2026	Paydown		9,197	9,197	8,798	8,983	0	214	0	214	0	9,197	0	0	0	153	09/20/2033	1.A
36202X-B7-1	GINNIE MAE I POOL 612162	06/01/2026	Paydown		1,221	1,221	1,277	1,265	0	(45)	0	(45)	0	1,221	0	0	0	34	05/15/2033	1.A
36202X-B7-1	GINNIE MAE I POOL 612162	05/01/2026	Paydown		3,474	3,474	3,633	3,601	0	(127)	0	(127)	0	3,474	0	0	0	69	05/15/2033	1.A
36290R-QM-8	GINNIE MAE I POOL 615260	06/01/2026	Paydown		12,497	12,497	13,127	12,881	0	(385)	0	(385)	0	12,497	0	0	0	344	06/15/2033	1.A
36290R-QM-8	GINNIE MAE I POOL 615260	05/01/2026	Paydown		5,001	5,001	5,253	5,155	0	(154)	0	(154)	0	5,001	0	0	0	106	06/15/2033	1.A
36295D-NC-9	GINNIE MAE I POOL 667387	06/01/2026	Paydown		1,515	1,515	1,525	1,522	0	(8)	0	(8)	0	1,515	0	0	0	34	05/15/2039	1.A
36295D-NC-9	GINNIE MAE I POOL 667387	05/01/2026	Paydown		7,621	7,621	7,671	7,660	0	(39)	0	(39)	0	7,621	0	0	0	120	05/15/2039	1.A
38375L-UQ-1	GINNIE MAE 2007-57 Z	06/03/2026	ATHENE ANNUITY & LIFE		1,324,930	1,310,426	1,507,921	1,427,588	0	(3,090)	0	(3,090)	0	1,424,498	0	(99,568)	(99,568)	36,437	10/20/2037	1.A
38375L-UQ-1	GINNIE MAE 2007-57 Z	06/01/2026	Paydown		61,370	61,370	70,620	66,857	0	(5,487)	0	(5,487)	0	61,370	0	0	0	1,406	10/20/2037	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					2,329,150	2,314,646	2,510,098	2,407,271	0	1,428	0	1,428	0	2,428,718	0	(99,568)	(99,568)	52,982	XXX	XXX
38378B-BF-5	GINNIE MAE 2012-9 C IO	04/20/2026	ATHENE ANNUITY & LIFE		6,672,112	7,090,334	7,051,148	7,059,525	0	671	0	671	0	7,060,197	0	(388,085)	(388,085)	94,980	11/16/2052	1.A
38378B-BF-5	GINNIE MAE 2012-9 C IO	04/01/2026	Paydown		33,851	33,851	33,664	33,704	0	147	0	147	0	33,851	0	0	0	391	11/16/2052	1.A
38378B-SU-4	GINNIE MAE 2012-46 C	05/01/2026	Paydown		1,114,258	1,114,258	1,114,258	1,114,258	0	0	0	0	0	1,114,258	0	0	0	14,629	05/16/2050	1.A
38378B-UY-3	GINNIE MAE 2012-58 C	06/01/2026	Paydown		41,181	41,181	41,080	41,162	0	19	0	19	0	41,181	0	0	0	645	02/16/2053	1.A
38378B-UY-3	GINNIE MAE 2012-58 C	05/01/2026	Paydown		82,006	82,006	81,805	81,968	0	39	0	39	0	82,006	0	0	0	963	02/16/2053	1.A
1029999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - guaranteed (exempt from RBC)					7,943,408	8,361,630	8,321,955	8,330,617	0	876	0	876	0	8,331,493	0	(388,085)	(388,085)	111,608	XXX	XXX
01F052-66-4	UMBS 30YR TBA REG A	06/05/2026	MIZUHO		17,170,000	17,170,000	17,133,791	0	0	0	0	0	0	17,133,791	0	36,209	36,209	26,232	01/01/2056	1.A
01F052-67-2	UMBS 30YR TBA REG A	06/30/2026	Various		11,173,477	11,130,000	11,110,870	0	0	0	0	0	0	11,110,870	0	62,606	62,606	20,405	01/01/2056	1.A
01F060-67-5	UMBS 30YR TBA REG A	06/29/2026	MSDW		3,009,136	2,940,000	3,001,097	0	0	0	0	0	0	3,001,097	0	8,039	8,039	5,880	07/01/2056	1.A
21H050-64-9	GNMA2 30YR TBA REG C	04/13/2026	CITICORP		3,237,395	3,245,000	3,237,395	0	0	0	0	0	0	3,237,395	0	0	0	9,014	01/01/2056	1.A
21H050-65-6	GNMA2 30YR TBA REG C	05/06/2026	CITICORP		3,225,733	3,245,000	3,231,817	0	0	0	0	0	0	3,231,817	0	(6,084)	(6,084)	8,563	01/01/2056	1.A
3128M4-Z4-8	FREDDIE MAC GOLD POOL G03163	06/01/2026	Paydown		3,404	3,404	3,345	3,349	0	55	0	55	0	3,404	0	0	0	94	08/01/2037	1.A
3128M4-Z4-8	FREDDIE MAC GOLD POOL G03163	05/01/2026	Paydown		1,945	1,945	1,911	1,913	0	31	0	31	0	1,945	0	0	0	40	08/01/2037	1.A
3128M7-GY-6	FREDDIE MAC GOLD POOL G05315	06/01/2026	Paydown		621	621	658	654	0	(33)	0	(33)	0	621	0	0	0	16	03/01/2035	1.A
3128M7-GY-6	FREDDIE MAC GOLD POOL G05315	05/01/2026	Paydown		1,415	1,415	1,499	1,492	0	(76)	0	(76)	0	1,415	0	0	0	27	03/01/2035	1.A
3128M7-MV-5	FREDDIE MAC GOLD POOL G05472	06/01/2026	Paydown		2,421	2,421	2,442	2,442	0	(21)	0	(21)	0	2,421	0	0	0	54	06/01/2039	1.A
3128M7-MV-5	FREDDIE MAC GOLD POOL G05472	05/01/2026	Paydown		1,566	1,566	1,580	1,580	0	(14)	0	(14)	0	1,566	0	0	0	28	06/01/2039	1.A
3128MF-S4-1	FREDDIE MAC GOLD POOL G16639	06/01/2026	Paydown		6,194	6,194	6,400	6,340	0	(146)	0	(146)	0	6,194	0	0	0	93	09/01/2033	1.A
3128MF-S4-1	FREDDIE MAC GOLD POOL G16639	05/01/2026	Paydown		13,388	13,388	13,834	13,703	0	(315)	0	(315)	0	13,388	0	0	0	150	09/01/2033	1.A
3128MJ-MB-3	FREDDIE MAC GOLD POOL G08353	06/01/2026	Paydown		2,009	2,009	2,025	2,025	0	(16)	0	(16)	0	2,009	0	0	0	45	07/01/2039	1.A
3128MJ-MB-3	FREDDIE MAC GOLD POOL G08353	05/01/2026	Paydown		2,878	2,878	2,900	2,900	0	(22)	0	(22)	0	2,878	0	0	0	49	07/01/2039	1.A
3128MM-NH-2	FREDDIE MAC GOLD POOL G18391	06/01/2026	Paydown		186	186	194	186	0	0	0	0	0	186	0	0	0	4	06/01/2026	1.A
3128MM-NH-2	FREDDIE MAC GOLD POOL G18391	05/01/2026	Paydown		925	925	967	926	0	(1)	0	(1)	0	925	0	0	0	14	06/01/2026	1.A
3128PX-FD-3	FREDDIE MAC GOLD POOL J17364	06/01/2026	Paydown		2,638	2,638	2,698	2,640	0	(2)	0	(2)	0	2,638	0	0	0	40	12/01/2026	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3128PX-FD-3	FREDDIE MAC GOLD POOL J17364	05/01/2026	Paydown		4,749	4,749	4,857	4,753	0	(4)	0	(4)	0	4,749	0	0	0	53	12/01/2026	1.A
312926-WU-8	FREDDIE MAC GOLD POOL A80659	06/01/2026	Paydown		88	88	83	83	0	5	0	5	0	88	0	0	0	2	02/01/2037	1.A
312926-WU-8	FREDDIE MAC GOLD POOL A80659	05/01/2026	Paydown		1,601	1,601	1,511	1,511	0	90	0	90	0	1,601	0	0	0	33	02/01/2037	1.A
31292L-3W-3	FREDDIE MAC GOLD POOL C04413	06/01/2026	Paydown		1,967	1,967	2,052	2,041	0	(75)	0	(75)	0	1,967	0	0	0	30	11/01/2042	1.A
31292L-3W-3	FREDDIE MAC GOLD POOL C04413	05/01/2026	Paydown		3,845	3,845	4,012	3,990	0	(146)	0	(146)	0	3,845	0	0	0	43	11/01/2042	1.A
312939-YU-9	FREDDIE MAC GOLD POOL A91623	06/01/2026	Paydown		454	454	452	452	0	2	0	2	0	454	0	0	0	10	04/01/2040	1.A
312939-YU-9	FREDDIE MAC GOLD POOL A91623	05/01/2026	Paydown		1,786	1,786	1,777	1,777	0	8	0	8	0	1,786	0	0	0	32	04/01/2040	1.A
312941-UZ-8	FREDDIE MAC GOLD POOL A93300	06/01/2026	Paydown		372	372	388	388	0	(16)	0	(16)	0	372	0	0	0	9	08/01/2040	1.A
312941-UZ-8	FREDDIE MAC GOLD POOL A93300	05/01/2026	Paydown		3,399	3,399	3,549	3,549	0	(150)	0	(150)	0	3,399	0	0	0	69	08/01/2040	1.A
312944-TX-9	FREDDIE MAC GOLD POOL A95966	06/01/2026	Paydown		1,949	1,949	1,994	1,988	0	(40)	0	(40)	0	1,949	0	0	0	44	12/01/2040	1.A
312944-TX-9	FREDDIE MAC GOLD POOL A95966	05/01/2026	Paydown		3,886	3,886	3,977	3,965	0	(79)	0	(79)	0	3,886	0	0	0	66	12/01/2040	1.A
312946-KE-5	FREDDIE MAC GOLD POOL A97493	06/01/2026	Paydown		1,736	1,736	1,762	1,762	0	(26)	0	(26)	0	1,736	0	0	0	39	03/01/2041	1.A
312946-KE-5	FREDDIE MAC GOLD POOL A97493	05/01/2026	Paydown		3,450	3,450	3,503	3,503	0	(52)	0	(52)	0	3,450	0	0	0	58	03/01/2041	1.A
3131Y0-MF-6	FREDDIE MAC POOL ZM5758	06/01/2026	Paydown		1,908	1,908	2,036	2,036	0	(128)	0	(128)	0	1,908	0	0	0	33	03/01/2048	1.A
3131Y0-MF-6	FREDDIE MAC POOL ZM5758	05/01/2026	Paydown		3,731	3,731	3,982	3,982	0	(251)	0	(251)	0	3,731	0	0	0	51	03/01/2048	1.A
3131YB-FP-8	FREDDIE MAC POOL ZN4674	06/01/2026	Paydown		7,666	7,666	7,973	7,973	0	(307)	0	(307)	0	7,666	0	0	0	134	12/01/2048	1.A
3131YB-FP-8	FREDDIE MAC POOL ZN4674	05/01/2026	Paydown		12,427	12,427	12,924	12,924	0	(497)	0	(497)	0	12,427	0	0	0	162	12/01/2048	1.A
31329P-JW-4	FREDDIE MAC POOL ZA5677	06/01/2026	Paydown		1,062	1,062	1,143	1,143	0	(81)	0	(81)	0	1,062	0	0	0	21	09/01/2048	1.A
31329P-JW-4	FREDDIE MAC POOL ZA5677	05/01/2026	Paydown		27,622	27,622	29,736	29,736	0	(2,115)	0	(2,115)	0	27,622	0	0	0	429	09/01/2048	1.A
3132AC-GC-8	FREDDIE MAC POOL ZT0195	06/01/2026	Paydown		2,761	2,761	2,921	2,921	0	(161)	0	(161)	0	2,761	0	0	0	41	09/01/2046	1.A
3132AC-GC-8	FREDDIE MAC POOL ZT0195	05/01/2026	Paydown		4,031	4,031	4,266	4,266	0	(235)	0	(235)	0	4,031	0	0	0	45	09/01/2046	1.A
3132AC-M8-0	FREDDIE MAC POOL ZT0383	06/01/2026	Paydown		2,871	2,871	3,056	3,056	0	(185)	0	(185)	0	2,871	0	0	0	50	03/01/2048	1.A
3132AC-M8-0	FREDDIE MAC POOL ZT0383	05/01/2026	Paydown		4,244	4,244	4,517	4,517	0	(273)	0	(273)	0	4,244	0	0	0	59	03/01/2048	1.A
3132AE-KT-2	FREDDIE MAC POOL ZT2106	06/01/2026	Paydown		2,547	2,547	2,664	2,664	0	(118)	0	(118)	0	2,547	0	0	0	51	03/01/2049	1.A
3132AE-KT-2	FREDDIE MAC POOL ZT2106	05/01/2026	Paydown		17,182	17,182	17,977	17,977	0	(795)	0	(795)	0	17,182	0	0	0	237	03/01/2049	1.A
3132CW-ZP-2	FREDDIE MAC POOL SB0750	06/01/2026	Paydown		3,015	3,015	2,921	2,934	0	81	0	81	0	3,015	0	0	0	60	10/01/2037	1.A
3132CW-ZP-2	FREDDIE MAC POOL SB0750	05/01/2026	Paydown		5,460	5,460	5,290	5,313	0	147	0	147	0	5,460	0	0	0	82	10/01/2037	1.A
3132D6-AQ-3	FREDDIE MAC POOL SB8115	06/01/2026	Paydown		1,211	1,211	1,092	1,114	0	97	0	97	0	1,211	0	0	0	12	08/01/2036	1.A
3132D6-AQ-3	FREDDIE MAC POOL SB8115	05/01/2026	Paydown		2,505	2,505	2,260	2,304	0	201	0	201	0	2,505	0	0	0	19	08/01/2036	1.A
3132D6-CF-5	FREDDIE MAC POOL SB8170	06/01/2026	Paydown		10,491	10,491	10,319	10,347	0	144	0	144	0	10,491	0	0	0	184	08/01/2037	1.A
3132D6-CF-5	FREDDIE MAC POOL SB8170	05/01/2026	Paydown		13,092	13,092	12,877	12,912	0	180	0	180	0	13,092	0	0	0	171	08/01/2037	1.A
3132D6-CU-2	FREDDIE MAC POOL SB8183	06/01/2026	Paydown		8,532	8,532	8,260	8,300	0	232	0	232	0	8,532	0	0	0	149	10/01/2037	1.A
3132D6-CU-2	FREDDIE MAC POOL SB8183	05/01/2026	Paydown		16,543	16,543	16,016	16,093	0	450	0	450	0	16,543	0	0	0	218	10/01/2037	1.A
3132D6-CY-4	FREDDIE MAC POOL SB8187	06/01/2026	Paydown		2,659	2,659	2,461	2,497	0	162	0	162	0	2,659	0	0	0	40	11/01/2037	1.A
3132D6-CY-4	FREDDIE MAC POOL SB8187	05/01/2026	Paydown		5,266	5,266	4,874	4,945	0	321	0	321	0	5,266	0	0	0	58	11/01/2037	1.A
3132D6-JF-8	FREDDIE MAC POOL SB8362	06/01/2026	Paydown		17,901	17,901	17,758	17,758	0	142	0	142	0	17,901	0	0	0	403	02/01/2040	1.A
3132D6-JF-8	FREDDIE MAC POOL SB8362	05/01/2026	Paydown		47,582	47,582	47,201	47,203	0	379	0	379	0	47,582	0	0	0	775	02/01/2040	1.A
3132DN-NA-7	FREDDIE MAC POOL SD1285	06/01/2026	Paydown		1,978	1,978	1,783	1,800	0	178	0	178	0	1,978	0	0	0	35	06/01/2052	1.A
3132DN-NA-7	FREDDIE MAC POOL SD1285	05/01/2026	Paydown		4,389	4,389	3,956	3,993	0	395	0	395	0	4,389	0	0	0	54	06/01/2052	1.A
3132DN-YF-4	FREDDIE MAC POOL SD1610	06/01/2026	Paydown		2,896	2,896	2,824	2,830	0	66	0	66	0	2,896	0	0	0	65	09/01/2052	1.A
3132DN-YF-4	FREDDIE MAC POOL SD1610	05/01/2026	Paydown		3,559	3,559	3,470	3,478	0	81	0	81	0	3,559	0	0	0	60	09/01/2052	1.A
3132DQ-N7-7	FREDDIE MAC POOL SD3114	06/01/2026	Paydown		11,458	11,458	10,064	10,064	0	1,394	0	1,394	0	11,458	0	0	0	172	12/01/2051	1.A
3132DQ-N7-7	FREDDIE MAC POOL SD3114	05/01/2026	Paydown		34,432	34,432	30,242	30,242	0	4,190	0	4,190	0	34,432	0	0	0	415	12/01/2051	1.A
3132DV-3V-5	FREDDIE MAC POOL SD8012	06/01/2026	Paydown		1,850	1,850	1,980	1,980	0	(131)	0	(131)	0	1,850	0	0	0	37	09/01/2049	1.A
3132DV-3V-5	FREDDIE MAC POOL SD8012	05/01/2026	Paydown		13,963	13,963	14,949	14,949	0	(986)	0	(986)	0	13,963	0	0	0	215	09/01/2049	1.A
3132DW-BR-3	FREDDIE MAC POOL SD8148	06/01/2026	Paydown		16,740	16,740	17,556	17,556	0	(816)	0	(816)	0	16,740	0	0	0	251	05/01/2051	1.A
3132DW-BR-3	FREDDIE MAC POOL SD8148	05/01/2026	Paydown		12,133	12,133	12,724	12,724	0	(591)	0	(591)	0	12,133	0	0	0	144	05/01/2051	1.A
3132DW-DF-7	FREDDIE MAC POOL SD8202	06/01/2026	Paydown		4,621	4,621	4,595	4,597	0	24	0	24	0	4,621	0	0	0	81	03/01/2052	1.A
3132DW-DF-7	FREDDIE MAC POOL SD8202	05/01/2026	Paydown		10,316	10,316	10,259	10,263	0	53	0	53	0	10,316	0	0	0	137	03/01/2052	1.A
3132DW-DK-6	FREDDIE MAC POOL SD8206	06/01/2026	Paydown		8,629	8,629	8,385	8,412	0	217	0	217	0	8,629	0	0	0	129	04/01/2052	1.A
3132DW-DK-6	FREDDIE MAC POOL SD8206	05/01/2026	Paydown		16,286	16,286	15,825	15,877	0	409	0	409	0	16,286	0	0	0	185	04/01/2052	1.A
3132DW-EB-5	FREDDIE MAC POOL SD8230	06/01/2026	Paydown		4,768	4,768	4,871	4,859	0	(92)	0	(92)	0	4,768	0	0	0	107	06/01/2052	1.A
3132DW-EB-5	FREDDIE MAC POOL SD8230	05/01/2026	Paydown		7,612	7,612	7,777	7,758	0	(146)	0	(146)	0	7,612	0	0	0	128	06/01/2052	1.A
3132DW-EJ-8	FREDDIE MAC POOL SD8237	06/01/2026	Paydown		5,194	5,194	5,107	5,115	0	79	0	79	0	5,194	0	0	0	104	08/01/2052	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3132DW-EJ-8	FREDDIE MAC POOL SD8237	05/01/2026	Paydown		8,061	8,061	7,926	7,939	0	122	0	122	0	8,061	0	0	0	122	08/01/2052	1.A
3132DW-EK-5	FREDDIE MAC POOL SD8238	06/01/2026	Paydown		3,539	3,539	3,561	3,558	0	(19)	0	(19)	0	3,539	0	0	0	80	08/01/2052	1.A
3132DW-EK-5	FREDDIE MAC POOL SD8238	05/01/2026	Paydown		6,965	6,965	7,009	7,003	0	(37)	0	(37)	0	6,965	0	0	0	117	08/01/2052	1.A
3132DW-FP-3	FREDDIE MAC POOL SD8274	06/01/2026	Paydown		4,431	4,431	4,095	4,132	0	300	0	300	0	4,431	0	0	0	89	12/01/2052	1.A
3132DW-FP-3	FREDDIE MAC POOL SD8274	05/01/2026	Paydown		8,313	8,313	7,682	7,751	0	562	0	562	0	8,313	0	0	0	129	12/01/2052	1.A
3132DW-JS-3	FREDDIE MAC POOL SD8373	06/01/2026	Paydown		11,934	11,934	11,673	11,710	0	223	0	223	0	11,934	0	0	0	358	11/01/2053	1.A
3132DW-JS-3	FREDDIE MAC POOL SD8373	05/01/2026	Paydown		44,499	44,499	43,528	43,666	0	833	0	833	0	44,499	0	0	0	982	11/01/2053	1.A
3132DW-MK-6	FREDDIE MAC POOL SD8462	06/01/2026	Paydown		39,918	39,918	39,495	39,510	0	408	0	408	0	39,918	0	0	0	1,098	09/01/2054	1.A
3132DW-MK-6	FREDDIE MAC POOL SD8462	05/01/2026	Paydown		205,028	205,028	202,854	202,933	0	2,096	0	2,096	0	205,028	0	0	0	4,057	09/01/2054	1.A
3132DW-MX-8	FREDDIE MAC POOL SD8474	06/01/2026	Paydown		38,248	38,248	37,126	37,148	0	1,100	0	1,100	0	38,248	0	0	0	956	11/01/2054	1.A
3132DW-MX-8	FREDDIE MAC POOL SD8474	05/01/2026	Paydown		126,466	126,466	122,756	122,828	0	3,638	0	3,638	0	126,466	0	0	0	2,321	11/01/2054	1.A
3132GD-M8-2	FREDDIE MAC GOLD POOL Q00383	06/01/2026	Paydown		3,814	3,814	3,982	3,982	0	(168)	0	(168)	0	3,814	0	0	0	86	04/01/2041	1.A
3132GD-M8-2	FREDDIE MAC GOLD POOL Q00383	05/01/2026	Paydown		7,429	7,429	7,757	7,757	0	(328)	0	(328)	0	7,429	0	0	0	126	04/01/2041	1.A
31335B-2M-7	FREDDIE MAC GOLD POOL G61680	06/01/2026	Paydown		8,944	8,944	9,255	9,255	0	(310)	0	(310)	0	8,944	0	0	0	134	04/01/2047	1.A
31335B-2M-7	FREDDIE MAC GOLD POOL G61680	05/01/2026	Paydown		16,534	16,534	17,107	17,107	0	(574)	0	(574)	0	16,534	0	0	0	186	04/01/2047	1.A
3133A0-EE-0	FREDDIE MAC POOL QA5533	06/01/2026	Paydown		1,158	1,158	1,201	1,201	0	(43)	0	(43)	0	1,158	0	0	0	20	12/01/2049	1.A
3133A0-EE-0	FREDDIE MAC POOL QA5533	05/01/2026	Paydown		1,829	1,829	1,898	1,898	0	(68)	0	(68)	0	1,829	0	0	0	24	12/01/2049	1.A
3133AP-VS-5	FREDDIE MAC POOL QC5125	06/01/2026	Paydown		5,941	5,941	6,009	6,001	0	(60)	0	(60)	0	5,941	0	0	0	59	08/01/2051	1.A
3133AP-VS-5	FREDDIE MAC POOL QC5125	05/01/2026	Paydown		16,644	16,644	16,837	16,813	0	(169)	0	(169)	0	16,644	0	0	0	134	08/01/2051	1.A
3133AR-SC-0	FREDDIE MAC POOL QC6815	06/01/2026	Paydown		11,422	11,422	11,392	11,393	0	28	0	28	0	11,422	0	0	0	114	09/01/2051	1.A
3133AR-SC-0	FREDDIE MAC POOL QC6815	05/01/2026	Paydown		10,784	10,784	10,756	10,757	0	27	0	27	0	10,784	0	0	0	80	09/01/2051	1.A
3133AU-TC-2	FREDDIE MAC POOL QC9547	06/01/2026	Paydown		9,692	9,692	9,930	9,903	0	(211)	0	(211)	0	9,692	0	0	0	121	10/01/2051	1.A
3133AU-TC-2	FREDDIE MAC POOL QC9547	05/01/2026	Paydown		24,631	24,631	25,236	25,169	0	(537)	0	(537)	0	24,631	0	0	0	225	10/01/2051	1.A
3133AX-TV-4	FREDDIE MAC POOL QD1464	06/01/2026	Paydown		1,536	1,536	1,578	1,575	0	(40)	0	(40)	0	1,536	0	0	0	19	11/01/2051	1.A
3133AX-TV-4	FREDDIE MAC POOL QD1464	05/01/2026	Paydown		2,983	2,983	3,066	3,060	0	(77)	0	(77)	0	2,983	0	0	0	28	11/01/2051	1.A
3133B3-CE-5	FREDDIE MAC POOL QD5469	06/01/2026	Paydown		2,002	2,002	1,928	1,935	0	67	0	67	0	2,002	0	0	0	20	01/01/2052	1.A
3133B3-CE-5	FREDDIE MAC POOL QD5469	05/01/2026	Paydown		19,776	19,776	19,044	19,112	0	664	0	664	0	19,776	0	0	0	148	01/01/2052	1.A
3133GG-2J-1	FREDDIE MAC POOL QN9777	06/01/2026	Paydown		24,824	24,824	22,299	22,761	0	2,063	0	2,063	0	24,824	0	0	0	248	03/01/2037	1.A
3133GG-2J-1	FREDDIE MAC POOL QN9777	05/01/2026	Paydown		36,687	36,687	32,955	33,638	0	3,049	0	3,049	0	36,687	0	0	0	275	03/01/2037	1.A
3133KK-D4-8	FREDDIE MAC POOL RA3723	06/01/2026	Paydown		6,634	6,634	6,717	6,711	0	(77)	0	(77)	0	6,634	0	0	0	66	10/01/2050	1.A
3133KK-D4-8	FREDDIE MAC POOL RA3723	05/01/2026	Paydown		12,683	12,683	12,842	12,831	0	(148)	0	(148)	0	12,683	0	0	0	101	10/01/2050	1.A
3133KL-RF-6	FREDDIE MAC POOL RA4986	06/01/2026	Paydown		14,548	14,548	14,634	14,625	0	(77)	0	(77)	0	14,548	0	0	0	146	04/01/2051	1.A
3133KL-RF-6	FREDDIE MAC POOL RA4986	05/01/2026	Paydown		5,573	5,573	5,606	5,602	0	(30)	0	(30)	0	5,573	0	0	0	42	04/01/2051	1.A
3133KN-KS-1	FREDDIE MAC POOL RA6605	06/01/2026	Paydown		6,706	6,706	6,281	6,327	0	380	0	380	0	6,706	0	0	0	101	01/01/2052	1.A
3133KN-KS-1	FREDDIE MAC POOL RA6605	05/01/2026	Paydown		8,551	8,551	8,008	8,067	0	484	0	484	0	8,551	0	0	0	102	01/01/2052	1.A
3133KP-P3-6	FREDDIE MAC POOL RA7642	06/01/2026	Paydown		7,508	7,508	7,568	7,557	0	(49)	0	(49)	0	7,508	0	0	0	169	08/01/2052	1.A
3133KP-P3-6	FREDDIE MAC POOL RA7642	05/01/2026	Paydown		14,330	14,330	14,444	14,424	0	(93)	0	(93)	0	14,330	0	0	0	247	08/01/2052	1.A
3133KP-WS-3	FREDDIE MAC POOL RA7857	06/01/2026	Paydown		1,296	1,296	1,237	1,247	0	49	0	49	0	1,296	0	0	0	26	08/01/2052	1.A
3133KP-WS-3	FREDDIE MAC POOL RA7857	05/01/2026	Paydown		7,480	7,480	7,141	7,197	0	283	0	283	0	7,480	0	0	0	104	08/01/2052	1.A
3133KQ-T6-3	FREDDIE MAC POOL RA8673	06/01/2026	Paydown		4,675	4,675	4,433	4,456	0	219	0	219	0	4,675	0	0	0	129	05/01/2053	1.A
3133KQ-T6-3	FREDDIE MAC POOL RA8673	05/01/2026	Paydown		7,648	7,648	7,252	7,290	0	358	0	358	0	7,648	0	0	0	158	05/01/2053	1.A
31346Y-5R-0	FREDDIE MAC POOL QA5356	06/01/2026	Paydown		4,510	4,510	4,772	4,772	0	(262)	0	(262)	0	4,510	0	0	0	68	12/01/2049	1.A
31346Y-5R-0	FREDDIE MAC POOL QA5356	05/01/2026	Paydown		23,027	23,027	24,368	24,368	0	(1,340)	0	(1,340)	0	23,027	0	0	0	240	12/01/2049	1.A
3137FQ-5B-5	FREDDIE MAC REMICS 4935 KP	05/01/2026	Paydown		24,740	24,740	25,166	25,150	0	(410)	0	(410)	0	24,740	0	0	0	230	12/25/2049	1.A FE
3137FQ-5B-5	FREDDIE MAC REMICS 4935 KP	06/01/2026	Paydown		11,777	11,777	11,980	11,972	0	(195)	0	(195)	0	11,777	0	0	0	147	12/25/2049	1.A
3138WG-R9-7	FANNIE MAE POOL AS6811	06/01/2026	Paydown		3,832	3,832	3,964	3,964	0	(132)	0	(132)	0	3,832	0	0	0	57	03/01/2046	1.A
3138WG-R9-7	FANNIE MAE POOL AS6811	05/01/2026	Paydown		8,292	8,292	8,577	8,577	0	(285)	0	(285)	0	8,292	0	0	0	93	03/01/2046	1.A
31395X-WR-2	FREDDIE MAC REMICS 019 ZP	06/01/2026	Paydown		29,630	29,630	28,212	29,209	0	421	0	421	0	29,630	0	0	0	741	03/15/2035	1.A
31395X-WR-2	FREDDIE MAC REMICS 019 ZP	05/01/2026	Paydown		36,630	36,630	34,877	36,109	0	521	0	521	0	36,630	0	0	0	669	03/15/2035	1.A
31396A-RF-3	FREDDIE MAC REMICS 037 NE	06/01/2026	Paydown		2,073	2,073	1,939	2,028	0	45	0	45	0	2,073	0	0	0	52	09/15/2035	1.A
31396A-RF-3	FREDDIE MAC REMICS 037 NE	05/01/2026	Paydown		6,487	6,487	6,068	6,346	0	141	0	141	0	6,487	0	0	0	117	09/15/2035	1.A
31400Q-TN-3	FANNIE MAE POOL 694557	06/01/2026	Paydown		278	278	284	281	0	(3)	0	(3)	0	278	0	0	0	8	04/01/2033	1.A
31400Q-TN-3	FANNIE MAE POOL 694557	05/01/2026	Paydown		1,152	1,152	1,174	1,165	0	(13)	0	(13)	0	1,152	0	0	0	22	04/01/2033	1.A
31402C-4H-2	FANNIE MAE POOL 725424	06/01/2026	Paydown		1,578	1,578	1,703	1,698	0	(120)	0	(120)	0	1,578	0	0	0	43	04/01/2034	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21
									Change In Book/Adjusted Carrying Value											
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
31402C-4H-2	FANNIE MAE POOL 725424	05/01/2026	Paydown		2,716	2,716	2,931	2,922	0	(206)	0	(206)	0	2,716	0	0	0	56	04/01/2034	1.A
31402G-UP-6	FANNIE MAE POOL 728790	06/01/2026	Paydown		567	567	577	572	0	(5)	0	(5)	0	567	0	0	0	16	08/01/2033	1.A
31402G-UP-6	FANNIE MAE POOL 728790	05/01/2026	Paydown		1,126	1,126	1,145	1,135	0	(9)	0	(9)	0	1,126	0	0	0	23	08/01/2033	1.A
31407N-QM-8	FANNIE MAE POOL 835760	06/01/2026	Paydown		479	479	445	451	0	29	0	29	0	479	0	0	0	11	09/01/2035	1.A
31407N-QM-8	FANNIE MAE POOL 835760	05/01/2026	Paydown		1,160	1,160	1,076	1,090	0	70	0	70	0	1,160	0	0	0	19	09/01/2035	1.A
3140GS-RX-2	FANNIE MAE POOL BH4101	06/01/2026	Paydown		4,345	4,345	4,607	4,607	0	(263)	0	(263)	0	4,345	0	0	0	76	10/01/2047	1.A
3140GS-RX-2	FANNIE MAE POOL BH4101	05/01/2026	Paydown		7,395	7,395	7,842	7,842	0	(447)	0	(447)	0	7,395	0	0	0	98	10/01/2047	1.A
3140HJ-HS-3	FANNIE MAE POOL BK4740	06/01/2026	Paydown		10,838	10,838	11,414	11,414	0	(576)	0	(576)	0	10,838	0	0	0	217	08/01/2048	1.A
3140HJ-HS-3	FANNIE MAE POOL BK4740	05/01/2026	Paydown		12,421	12,421	13,081	13,081	0	(660)	0	(660)	0	12,421	0	0	0	184	08/01/2048	1.A
3140K4-SS-0	FANNIE MAE POOL BO8628	06/01/2026	Paydown		1,309	1,309	1,378	1,378	0	(69)	0	(69)	0	1,309	0	0	0	20	02/01/2050	1.A
3140K4-SS-0	FANNIE MAE POOL BO8628	05/01/2026	Paydown		4,414	4,414	4,647	4,647	0	(233)	0	(233)	0	4,414	0	0	0	45	02/01/2050	1.A
3140K4-UB-4	FANNIE MAE POOL BO8677	06/01/2026	Paydown		427	427	453	453	0	(26)	0	(26)	0	427	0	0	0	6	03/01/2050	1.A
3140K4-UB-4	FANNIE MAE POOL BO8677	05/01/2026	Paydown		4,806	4,806	5,093	5,093	0	(287)	0	(287)	0	4,806	0	0	0	59	03/01/2050	1.A
3140KA-BJ-4	FANNIE MAE POOL BP2740	06/01/2026	Paydown		2,872	2,872	2,991	2,991	0	(118)	0	(118)	0	2,872	0	0	0	36	05/01/2050	1.A
3140KA-BJ-4	FANNIE MAE POOL BP2740	05/01/2026	Paydown		5,565	5,565	5,794	5,794	0	(230)	0	(230)	0	5,565	0	0	0	52	05/01/2050	1.A
3140KA-DP-8	FANNIE MAE POOL BP2809	06/01/2026	Paydown		1,988	1,988	2,072	2,072	0	(84)	0	(84)	0	1,988	0	0	0	25	05/01/2050	1.A
3140KA-DP-8	FANNIE MAE POOL BP2809	05/01/2026	Paydown		10,668	10,668	11,116	11,116	0	(448)	0	(448)	0	10,668	0	0	0	98	05/01/2050	1.A
3140KK-KY-9	FANNIE MAE POOL BQ0310	06/01/2026	Paydown		6,756	6,756	7,036	6,980	0	(224)	0	(224)	0	6,756	0	0	0	68	07/01/2035	1.A
3140KK-KY-9	FANNIE MAE POOL BQ0310	05/01/2026	Paydown		16,734	16,734	17,428	17,290	0	(556)	0	(556)	0	16,734	0	0	0	123	07/01/2035	1.A
3140KV-GN-4	FANNIE MAE POOL BQ9204	06/01/2026	Paydown		485	485	503	501	0	(16)	0	(16)	0	485	0	0	0	5	01/01/2051	1.A
3140KV-GN-4	FANNIE MAE POOL BQ9204	05/01/2026	Paydown		1,919	1,919	1,991	1,984	0	(65)	0	(65)	0	1,919	0	0	0	15	01/01/2051	1.A
3140KY-CT-9	FANNIE MAE POOL BR0981	06/01/2026	Paydown		2,561	2,561	2,649	2,644	0	(83)	0	(83)	0	2,561	0	0	0	32	05/01/2051	1.A
3140KY-CT-9	FANNIE MAE POOL BR0981	05/01/2026	Paydown		3,472	3,472	3,591	3,584	0	(113)	0	(113)	0	3,472	0	0	0	33	05/01/2051	1.A
3140LN-HS-9	FANNIE MAE POOL BT0240	06/01/2026	Paydown		3,253	3,253	3,109	3,124	0	129	0	129	0	3,253	0	0	0	33	09/01/2051	1.A
3140LN-HS-9	FANNIE MAE POOL BT0240	05/01/2026	Paydown		9,052	9,052	8,653	8,694	0	358	0	358	0	9,052	0	0	0	66	09/01/2051	1.A
3140LN-PA-9	FANNIE MAE POOL BT0416	06/01/2026	Paydown		2,438	2,438	2,457	2,455	0	(16)	0	(16)	0	2,438	0	0	0	24	06/01/2051	1.A
3140LN-PA-9	FANNIE MAE POOL BT0416	05/01/2026	Paydown		11,710	11,710	11,801	11,788	0	(78)	0	(78)	0	11,710	0	0	0	93	06/01/2051	1.A
3140M8-3M-9	FANNIE MAE POOL BU7103	06/01/2026	Paydown		6,544	6,544	5,669	5,733	0	811	0	811	0	6,544	0	0	0	65	12/01/2051	1.A
3140M8-3M-9	FANNIE MAE POOL BU7103	05/01/2026	Paydown		8,470	8,470	7,337	7,420	0	1,050	0	1,050	0	8,470	0	0	0	63	12/01/2051	1.A
3140MW-XQ-4	FANNIE MAE POOL BW5186	06/01/2026	Paydown		1,033	1,033	1,034	1,034	0	(1)	0	(1)	0	1,033	0	0	0	26	11/01/2052	1.A
3140MW-XQ-4	FANNIE MAE POOL BW5186	05/01/2026	Paydown		1,972	1,972	1,976	1,974	0	(2)	0	(2)	0	1,972	0	0	0	37	11/01/2052	1.A
3140N3-AS-8	FANNIE MAE POOL BW9916	06/01/2026	Paydown		2,836	2,836	2,844	2,843	0	(7)	0	(7)	0	2,836	0	0	0	71	10/01/2052	1.A
3140N3-AS-8	FANNIE MAE POOL BW9916	05/01/2026	Paydown		14,601	14,601	14,642	14,637	0	(36)	0	(36)	0	14,601	0	0	0	275	10/01/2052	1.A
3140QB-Q6-8	FANNIE MAE POOL CA4076	06/01/2026	Paydown		3,464	3,464	3,658	3,658	0	(194)	0	(194)	0	3,464	0	0	0	61	08/01/2049	1.A
3140QB-Q6-8	FANNIE MAE POOL CA4076	05/01/2026	Paydown		2,044	2,044	2,159	2,159	0	(114)	0	(114)	0	2,044	0	0	0	26	08/01/2049	1.A
3140QE-ZQ-8	FANNIE MAE POOL CA7050	05/01/2026	Paydown		6,648	6,648	6,777	6,777	0	(129)	0	(129)	0	6,648	0	0	0	81	09/01/2050	1.A FE
3140QE-ZQ-8	FANNIE MAE POOL CA7050	06/01/2026	Paydown		942	942	961	961	0	(18)	0	(18)	0	942	0	0	0	14	09/01/2050	1.A
3140QF-AX-7	FANNIE MAE POOL CA7221	06/01/2026	Paydown		6,656	6,656	6,724	6,721	0	(65)	0	(65)	0	6,656	0	0	0	67	10/01/2050	1.A
3140QF-AX-7	FANNIE MAE POOL CA7221	05/01/2026	Paydown		23,338	23,338	23,575	23,566	0	(228)	0	(228)	0	23,338	0	0	0	170	10/01/2050	1.A
3140QK-LF-3	FANNIE MAE POOL CB0325	06/01/2026	Paydown		3,364	3,364	3,409	3,403	0	(39)	0	(39)	0	3,364	0	0	0	34	04/01/2051	1.A
3140QK-LF-3	FANNIE MAE POOL CB0325	05/01/2026	Paydown		12,230	12,230	12,394	12,370	0	(141)	0	(141)	0	12,230	0	0	0	87	04/01/2051	1.A
3140QN-QB-1	FANNIE MAE POOL CB3149	06/01/2026	Paydown		9,930	9,930	9,335	9,403	0	526	0	526	0	9,930	0	0	0	99	03/01/2052	1.A
3140QN-QB-1	FANNIE MAE POOL CB3149	05/01/2026	Paydown		19,454	19,454	18,289	18,422	0	1,031	0	1,031	0	19,454	0	0	0	149	03/01/2052	1.A
3140QQ-QM-0	FANNIE MAE POOL CB4959	06/01/2026	Paydown		3,234	3,234	3,101	3,110	0	124	0	124	0	3,234	0	0	0	73	10/01/2052	1.A
3140QQ-QM-0	FANNIE MAE POOL CB4959	05/01/2026	Paydown		10,063	10,063	9,648	9,678	0	386	0	386	0	10,063	0	0	0	169	10/01/2052	1.A
3140QS-3Q-2	FANNIE MAE POOL CB7106	06/01/2026	Paydown		2,095	2,095	1,994	2,006	0	90	0	90	0	2,095	0	0	0	58	09/01/2053	1.A
3140QS-3Q-2	FANNIE MAE POOL CB7106	05/01/2026	Paydown		9,490	9,490	9,031	9,084	0	405	0	405	0	9,490	0	0	0	182	09/01/2053	1.A
3140QS-FW-6	FANNIE MAE POOL CB6480	06/01/2026	Paydown		17,037	17,037	16,454	16,520	0	517	0	517	0	17,037	0	0	0	468	06/01/2053	1.A
3140QS-FW-6	FANNIE MAE POOL CB6480	05/01/2026	Paydown		21,437	21,437	20,703	20,787	0	650	0	650	0	21,437	0	0	0	423	06/01/2053	1.A
3140X4-EZ-5	FANNIE MAE POOL FM1051	06/01/2026	Paydown		11,681	11,681	12,480	12,480	0	(799)	0	(799)	0	11,681	0	0	0	263	05/01/2049	1.A
3140X4-EZ-5	FANNIE MAE POOL FM1051	05/01/2026	Paydown		19,271	19,271	20,590	20,590	0	(1,319)	0	(1,319)	0	19,271	0	0	0	316	05/01/2049	1.A
3140X4-RK-4	FANNIE MAE POOL FM1389	06/01/2026	Paydown		3,425	3,425	3,616	3,616	0	(191)	0	(191)	0	3,425	0	0	0	77	06/01/2049	1.A
3140X4-RK-4	FANNIE MAE POOL FM1389	05/01/2026	Paydown		8,800	8,800	9,290	9,290	0	(490)	0	(490)	0	8,800	0	0	0	147	06/01/2049	1.A
3140X5-KH-5	FANNIE MAE POOL FM2095	06/01/2026	Paydown		4,707	4,707	4,808	4,808	0	(101)	0	(101)	0	4,707	0	0	0	71	01/01/2050	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 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
3140X5-KH-5	FANNIE MAE POOL FM2095	05/01/2026	Paydown		9,064	9,064	9,259	9,259	0	(195)	0	(195)	0	9,064	0	0	0	102	01/01/2050	1.A
3140X7-B9-9	FANNIE MAE POOL FM3663	06/01/2026	Paydown		9,240	9,240	9,624	9,624	0	(384)	0	(384)	0	9,240	0	0	0	185	03/01/2050	1.A
3140X7-B9-9	FANNIE MAE POOL FM3663	05/01/2026	Paydown		15,231	15,231	15,864	15,864	0	(633)	0	(633)	0	15,231	0	0	0	230	03/01/2050	1.A
3140X8-L5-4	FANNIE MAE POOL FM4847	06/01/2026	Paydown		3,473	3,473	3,497	3,495	0	(23)	0	(23)	0	3,473	0	0	0	35	11/01/2050	1.A
3140X8-L5-4	FANNIE MAE POOL FM4847	05/01/2026	Paydown		16,563	16,563	16,677	16,670	0	(107)	0	(107)	0	16,563	0	0	0	133	11/01/2050	1.A
3140X8-MU-8	FANNIE MAE POOL FM4870	06/01/2026	Paydown		2,474	2,474	1,843	1,880	0	594	0	594	0	2,474	0	0	0	25	11/01/2050	1.A
3140X8-MU-8	FANNIE MAE POOL FM4870	05/01/2026	Paydown		4,260	4,260	3,172	3,237	0	1,023	0	1,023	0	4,260	0	0	0	31	11/01/2050	1.A
3140X9-KK-0	FANNIE MAE POOL FM5697	06/01/2026	Paydown		4,083	4,083	4,220	4,193	0	(110)	0	(110)	0	4,083	0	0	0	41	01/01/2036	1.A
3140X9-KK-0	FANNIE MAE POOL FM5697	05/01/2026	Paydown		13,832	13,832	14,295	14,205	0	(372)	0	(372)	0	13,832	0	0	0	104	01/01/2036	1.A
3140XF-4R-9	FANNIE MAE POOL FS0831	06/01/2026	Paydown		13,928	13,928	12,233	12,255	0	1,672	0	1,672	0	13,928	0	0	0	209	03/01/2052	1.A
3140XF-4R-9	FANNIE MAE POOL FS0831	05/01/2026	Paydown		12,436	12,436	10,922	10,942	0	1,493	0	1,493	0	12,436	0	0	0	140	03/01/2052	1.A
3140XG-X4-6	FANNIE MAE POOL FS1598	06/01/2026	Paydown		1,670	1,670	1,419	1,443	0	226	0	226	0	1,670	0	0	0	17	04/01/2052	1.A
3140XG-X4-6	FANNIE MAE POOL FS1598	05/01/2026	Paydown		3,123	3,123	2,655	2,700	0	423	0	423	0	3,123	0	0	0	23	04/01/2052	1.A
3140XJ-UB-7	FANNIE MAE POOL FS3277	06/01/2026	Paydown		10,326	10,326	10,063	10,077	0	249	0	249	0	10,326	0	0	0	207	12/01/2037	1.A
3140XJ-UB-7	FANNIE MAE POOL FS3277	05/01/2026	Paydown		16,030	16,030	15,621	15,643	0	387	0	387	0	16,030	0	0	0	245	12/01/2037	1.A
3140XK-W7-1	FANNIE MAE POOL FS4269	06/01/2026	Paydown		5,145	5,145	4,095	4,165	0	981	0	981	0	5,145	0	0	0	51	10/01/2051	1.A
3140XK-W7-1	FANNIE MAE POOL FS4269	05/01/2026	Paydown		9,592	9,592	7,635	7,764	0	1,828	0	1,828	0	9,592	0	0	0	71	10/01/2051	1.A
3140XN-Z3-1	FANNIE MAE POOL FS7061	06/01/2026	Paydown		1,561	1,561	1,377	1,381	0	180	0	180	0	1,561	0	0	0	23	04/01/2052	1.A
3140XN-Z3-1	FANNIE MAE POOL FS7061	05/01/2026	Paydown		3,851	3,851	3,397	3,408	0	443	0	443	0	3,851	0	0	0	42	04/01/2052	1.A
31411W-VB-0	FANNIE MAE POOL 916910	06/01/2026	Paydown		6,980	6,980	6,757	6,784	0	197	0	197	0	6,980	0	0	0	192	05/01/2037	1.A
31411W-VB-0	FANNIE MAE POOL 916910	05/01/2026	Paydown		598	598	579	581	0	17	0	17	0	598	0	0	0	12	05/01/2037	1.A
31412Y-TT-9	FANNIE MAE POOL 938962	06/01/2026	Paydown		34	34	34	34	0	0	0	0	0	34	0	0	0	1	08/01/2037	1.A
31412Y-TT-9	FANNIE MAE POOL 938962	05/01/2026	Paydown		68	68	68	68	0	0	0	0	0	68	0	0	0	2	08/01/2037	1.A
31416R-NM-1	FANNIE MAE POOL AA7595	06/01/2026	Paydown		2,994	2,994	3,144	3,139	0	(146)	0	(146)	0	2,994	0	0	0	67	07/01/2039	1.A
31416R-NM-1	FANNIE MAE POOL AA7595	05/01/2026	Paydown		2,124	2,124	2,231	2,227	0	(103)	0	(103)	0	2,124	0	0	0	36	07/01/2039	1.A
31417D-TE-3	FANNIE MAE POOL AB6848	06/01/2026	Paydown		1,081	1,081	1,117	1,113	0	(31)	0	(31)	0	1,081	0	0	0	16	11/01/2042	1.A
31417D-TE-3	FANNIE MAE POOL AB6848	05/01/2026	Paydown		3,573	3,573	3,691	3,677	0	(104)	0	(104)	0	3,573	0	0	0	39	11/01/2042	1.A
31418C-4W-1	FANNIE MAE POOL MA3536	06/01/2026	Paydown		5,803	5,803	6,183	6,183	0	(380)	0	(380)	0	5,803	0	0	0	116	12/01/2048	1.A
31418C-4W-1	FANNIE MAE POOL MA3536	05/01/2026	Paydown		11,612	11,612	12,372	12,372	0	(760)	0	(760)	0	11,612	0	0	0	175	12/01/2048	1.A
31418D-2S-0	FANNIE MAE POOL MA4384	06/01/2026	Paydown		4,682	4,682	4,457	4,507	0	175	0	175	0	4,682	0	0	0	59	07/01/2036	1.A
31418D-2S-0	FANNIE MAE POOL MA4384	05/01/2026	Paydown		12,067	12,067	11,488	11,615	0	452	0	452	0	12,067	0	0	0	116	07/01/2036	1.A
31418D-TN-2	FANNIE MAE POOL MA4156	06/01/2026	Paydown		11,775	11,775	12,299	12,299	0	(524)	0	(524)	0	11,775	0	0	0	147	10/01/2035	1.A
31418D-TN-2	FANNIE MAE POOL MA4156	05/01/2026	Paydown		18,470	18,470	19,293	19,293	0	(823)	0	(823)	0	18,470	0	0	0	174	10/01/2035	1.A
31418E-AT-7	FANNIE MAE POOL MA4517	06/01/2026	Paydown		6,788	6,788	6,876	6,854	0	(66)	0	(66)	0	6,788	0	0	0	85	01/01/2037	1.A
31418E-AT-7	FANNIE MAE POOL MA4517	05/01/2026	Paydown		13,351	13,351	13,524	13,480	0	(130)	0	(130)	0	13,351	0	0	0	125	01/01/2037	1.A
31418E-CU-2	FANNIE MAE POOL MA4582	06/01/2026	Paydown		7,774	7,774	6,977	7,120	0	654	0	654	0	7,774	0	0	0	78	04/01/2037	1.A
31418E-CU-2	FANNIE MAE POOL MA4582	05/01/2026	Paydown		14,815	14,815	13,296	13,568	0	1,247	0	1,247	0	14,815	0	0	0	112	04/01/2037	1.A
31418E-FG-0	FANNIE MAE POOL MA4666	06/01/2026	Paydown		4,449	4,449	4,350	4,368	0	81	0	81	0	4,449	0	0	0	67	07/01/2037	1.A
31418E-FG-0	FANNIE MAE POOL MA4666	05/01/2026	Paydown		8,098	8,098	7,918	7,951	0	147	0	147	0	8,098	0	0	0	91	07/01/2037	1.A
31418E-HK-9	FANNIE MAE POOL MA4733	06/01/2026	Paydown		4,307	4,307	4,272	4,274	0	33	0	33	0	4,307	0	0	0	97	09/01/2052	1.A
31418E-HK-9	FANNIE MAE POOL MA4733	05/01/2026	Paydown		7,966	7,966	7,902	7,906	0	61	0	61	0	7,966	0	0	0	136	09/01/2052	1.A
31418E-JF-8	FANNIE MAE POOL MA4761	06/01/2026	Paydown		3,399	3,399	3,367	3,368	0	32	0	32	0	3,399	0	0	0	85	09/01/2052	1.A
31418E-JF-8	FANNIE MAE POOL MA4761	05/01/2026	Paydown		7,340	7,340	7,269	7,271	0	69	0	69	0	7,340	0	0	0	139	09/01/2052	1.A
31418E-MT-4	FANNIE MAE POOL MA4869	06/01/2026	Paydown		10,944	10,944	10,697	10,717	0	227	0	227	0	10,944	0	0	0	301	01/01/2053	1.A
31418E-MT-4	FANNIE MAE POOL MA4869	05/01/2026	Paydown		29,993	29,993	29,318	29,371	0	622	0	622	0	29,993	0	0	0	601	01/01/2053	1.A
31418E-PB-0	FANNIE MAE POOL MA4917	06/01/2026	Paydown		5,425	5,425	5,309	5,316	0	109	0	109	0	5,425	0	0	0	122	02/01/2053	1.A
31418E-PB-0	FANNIE MAE POOL MA4917	05/01/2026	Paydown		24,435	24,435	23,912	23,945	0	490	0	490	0	24,435	0	0	0	433	02/01/2053	1.A
31418E-RQ-5	FANNIE MAE POOL MA4994	06/01/2026	Paydown		3,227	3,227	3,031	3,049	0	177	0	177	0	3,227	0	0	0	65	04/01/2038	1.A
31418E-RQ-5	FANNIE MAE POOL MA4994	05/01/2026	Paydown		7,017	7,017	6,591	6,631	0	386	0	386	0	7,017	0	0	0	105	04/01/2038	1.A
31418E-U7-3	FANNIE MAE POOL MA5105	06/01/2026	Paydown		12,534	12,534	11,366	11,447	0	1,087	0	1,087	0	12,534	0	0	0	282	08/01/2053	1.A
31418E-U7-3	FANNIE MAE POOL MA5105	05/01/2026	Paydown		23,055	23,055	20,908	21,056	0	1,999	0	1,999	0	23,055	0	0	0	385	08/01/2053	1.A
31418F-AV-9	FANNIE MAE POOL MA5419	06/01/2026	Paydown		43,778	43,778	42,328	42,418	0	1,360	0	1,360	0	43,778	0	0	0	1,094	07/01/2054	1.A
31418F-AV-9	FANNIE MAE POOL MA5419	05/01/2026	Paydown		71,742	71,742	69,366	69,514	0	2,228	0	2,228	0	71,742	0	0	0	1,311	07/01/2054	1.A
31418F-EX-1	FANNIE MAE POOL MA5549	06/01/2026	Paydown		17,631	17,631	15,912	15,984	0	1,647	0	1,647	0	17,631	0	0	0	309	12/01/2054	1.A

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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
31418F-EX-1	FANNIE MAE POOL MA5549	05/01/2026	Paydown		27,272	27,272	24,613	24,724	0	2,548	0	2,548	0	27,272	0	0	0	376	12/01/2054	1.A
31418N-ES-5	FANNIE MAE POOL AD1044	06/01/2026	Paydown		21,642	21,642	21,657	21,642	0	0	0	0	0	21,642	0	0	0	487	02/01/2040	1.A
31418N-ES-5	FANNIE MAE POOL AD1044	05/01/2026	Paydown		39,632	39,632	39,660	39,632	0	0	0	0	0	39,632	0	0	0	668	02/01/2040	1.A
31419A-4N-4	FANNIE MAE POOL AE0828	06/01/2026	Paydown		2,529	2,529	2,614	2,614	0	(85)	0	(85)	0	2,529	0	0	0	44	02/01/2041	1.A
31419A-4N-4	FANNIE MAE POOL AE0828	05/01/2026	Paydown		5,201	5,201	5,376	5,376	0	(176)	0	(176)	0	5,201	0	0	0	68	02/01/2041	1.A
31419F-FW-1	FANNIE MAE POOL AE4680	06/01/2026	Paydown		978	978	1,014	1,013	0	(36)	0	(36)	0	978	0	0	0	20	11/01/2040	1.A
31419F-FW-1	FANNIE MAE POOL AE4680	05/01/2026	Paydown		1,506	1,506	1,562	1,560	0	(55)	0	(55)	0	1,506	0	0	0	22	11/01/2040	1.A
3142J6-DY-6	FREDDIE MAC POOL RQ0118	06/01/2026	Paydown		8,348	8,348	8,310	0	0	38	0	38	0	8,348	0	0	0	70	05/01/2056	1.A
3142J6-DY-6	FREDDIE MAC POOL RQ0118	05/01/2026	Paydown		4,776	4,776	4,755	0	0	22	0	22	0	4,776	0	0	0	20	05/01/2056	1.A
35564K-B3-2	FREDDIE MAC REMICS	04/20/2026	ATHENE ANNUITY & LIFE		1,139,550	1,100,000	1,142,281	0	0	(372)	0	(372)	0	1,141,910	0	(2,360)	(2,360)	12,648	07/25/2042	1.A
35564K-KY-4	FREDDIE MAC REMICS 2021-DNA6 M2	06/25/2026	Paydown		346,487	346,487	349,194	348,071	0	(1,584)	0	(1,584)	0	346,487	0	0	0	7,657	10/25/2041	1.A
01F050-64-3	UMBS 30YR TBA REG A	04/01/2026	DIRECT		1,070,129	1,075,000	1,070,129	1,070,129	0	0	0	0	0	1,070,129	0	0	0	0	01/01/2056	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)					42,823,519	42,703,099	42,691,026	3,826,010	0	28,772	0	28,772	0	42,725,108	0	98,410	98,410	129,547	XXX	XXX
854941-AA-9	STAR POINT	05/28/2026	Paydown		1,012,604	1,012,604	1,013,870	0	0	(1,266)	0	(1,266)	0	1,012,604	0	0	0	16,885	04/25/2045	1.F FE
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					1,012,604	1,012,604	1,013,870	0	0	(1,266)	0	(1,266)	0	1,012,604	0	0	0	16,885	XXX	XXX
00002M-AB-5	ADMT	06/01/2026	Paydown		97,521	97,521	99,208	99,348	0	(1,827)	0	(1,827)	0	97,521	0	0	0	3,329	09/25/2068	1.B
000780-PR-1	AMAC 2003-13 A7	06/01/2026	Paydown		1,576	1,576	1,489	1,496	0	80	0	80	0	1,576	0	0	0	36	01/25/2034	1.A FM
00442J-AD-6	ACE 2007-ASP1 A2C	06/25/2026	Paydown		7,122	7,122	2,835	2,967	0	4,321	166	4,155	0	7,122	0	0	0	28	03/25/2037	1.A FM
02147Y-AJ-4	CWALT 2006-27CB A9	06/01/2026	Paydown		17,304	11,740	9,274	0	0	17,304	0	17,304	0	17,304	0	0	0	429	11/25/2036	1.A FM
02147Y-AK-1	CWALT 2006-27CB A10	06/01/2026	Paydown		41,131	27,904	22,054	0	0	41,131	0	41,131	0	41,131	0	0	0	1,019	11/25/2036	1.A FM
058933-AQ-5	BAFC 2006-D 5A3	06/01/2026	Paydown		37,480	10,245	9,075	0	0	37,480	0	37,480	0	37,480	0	0	0	1,427	05/20/2036	1.A FM
05948K-R4-3	BOAA 2005-10 1CB5	06/01/2026	Paydown		21,301	22,313	19,793	19,708	0	1,593	0	1,593	0	21,301	0	0	0	514	11/25/2035	1.A FM
05949C-MV-5	BOAMS 2005-K 4A1	06/01/2026	Paydown		16,907	16,948	15,537	5,397	0	11,510	0	11,510	0	16,907	0	0	0	346	12/25/2035	1.A FM
05950A-AQ-9	BOAA 2006-4 3CB3	06/01/2026	Paydown		22,801	29,078	10,990	12,633	0	10,168	0	10,168	0	22,801	0	0	0	723	05/25/2046	1.A FM
05950L-AE-2	BOAMS 2006-3 1A5	06/01/2026	Paydown		3,571	9,620	8,361	4,466	0	(894)	0	(894)	0	3,571	0	0	0	251	10/25/2036	1.A FM
05950M-AH-3	BAFC 2006-G 3A2	06/01/2026	Paydown		7,837	7,837	7,914	7,837	0	0	0	0	0	7,837	0	0	0	177	07/20/2036	1.A FM
059522-BC-5	BAFC 2007-C 4A1	06/01/2026	Paydown		62,113	62,392	53,249	53,249	0	0	0	0	0	53,249	0	8,865	8,865	1,434	05/20/2036	1.A FM
06051G-BU-2	BANK OF AMERICA 2004-2 3A1	06/01/2026	Paydown		942	942	942	942	0	0	0	0	0	942	0	0	0	22	09/20/2034	1.A FM
07384Y-NA-0	BSABS 2003-AC5 A5	06/01/2026	Paydown		967	967	957	969	0	(2)	0	(2)	0	967	0	0	0	21	10/25/2033	1.A FM
07387A-AV-7	BSARM 2005-3 1A1	06/01/2026	Paydown		1,900	1,900	1,872	1,872	0	29	0	29	0	1,900	0	0	0	56	06/25/2035	1.A FM
073914-WC-3	BSMSI 1997-6 3A	05/01/2026	Paydown		69	69	67	68	0	1	0	1	0	69	0	0	0	1	06/25/2030	1.A FM
10567M-AB-1	BRAVO	06/01/2026	Paydown		215,785	215,785	217,943	218,213	0	(2,429)	0	(2,429)	0	215,785	0	0	0	6,026	10/25/2063	1.A
10569H-AC-8	BRAVO	06/01/2026	Paydown		129,841	129,841	131,788	131,963	0	(2,122)	0	(2,122)	0	129,841	0	0	0	4,160	09/25/2063	1.B
10569K-AC-1	BRAVO	06/01/2026	Paydown		84,051	84,051	85,049	85,049	0	(998)	0	(998)	0	84,051	0	0	0	2,333	02/25/2064	1.A
1248MB-AL-9	CBASS 2007-CB2 A2E	06/01/2026	Paydown		47,114	47,114	16,940	17,269	0	29,845	0	29,845	0	47,114	0	0	0	422	02/25/2037	1.A FM
12498N-AC-7	CBASS 2006-CB2 AF3	06/01/2026	Paydown		9,963	9,963	6,762	4,873	0	5,090	0	5,090	0	9,963	0	0	0	99	12/25/2036	1.A FM
12564E-AA-0	OMW 2020-OMW C	06/01/2026	Paydown		21,458	21,458	21,699	21,458	0	0	0	0	0	21,458	0	0	0	211	04/25/2051	1.A
12665L-AC-8	COLT 2024-2 A3	06/01/2026	Paydown		34,348	34,348	34,622	0	0	(274)	0	(274)	0	34,348	0	0	0	888	04/25/2069	1.A
12667F-HW-8	CWALT 2004-9T1 A13	06/01/2026	Paydown		21,851	21,851	20,802	20,825	0	1,026	0	1,026	0	21,851	0	0	0	435	07/25/2034	1.A FM
12667G-5G-4	CWALT 2005-40CB A1	06/01/2026	Paydown		4,072	4,036	3,370	759	0	3,312	0	3,312	0	4,072	0	0	0	91	10/25/2035	1.A FM
12667G-MY-6	CWALT 2005-23CB A15	06/01/2026	Paydown		28,757	29,657	26,473	0	0	28,757	0	28,757	0	28,757	0	0	0	692	07/25/2035	1.A FM
126694-3Y-2	CWHL 2006-HYB3 2A1A	06/01/2026	Paydown		1,573	1,573	1,541	1,566	0	6	0	6	0	1,573	0	0	0	28	05/20/2036	1.A FM
12669A-TQ-7	CWALT 1998-4 B1	06/01/2026	Paydown		3,527	3,527	3,463	2,522	0	1,005	0	1,005	0	3,527	0	0	0	98	08/25/2028	1.A FM
12669A-TR-5	CWALT 1998-4 B2	06/01/2026	Paydown		2,503	2,503	1,798	1,442	0	1,061	0	1,061	0	2,503	0	0	0	69	08/25/2028	1.A FM
12669F-VZ-3	CWHL 2004-5 2A5	06/01/2026	Paydown		21,272	21,272	20,620	20,777	0	495	0	495	0	21,272	0	0	0	572	05/25/2034	1.A FM
12669F-ZL-0	CWHL 2004-8 1A4	06/01/2026	Paydown		37,891	37,891	36,866	37,033	0	858	0	858	0	37,891	0	0	0	830	07/25/2034	1.A FM
12669F-ZZ-9	CWHL 2004-8 M	06/01/2026	Paydown		17,012	17,012	14,059	14,059	0	2,953	0	2,953	0	17,012	0	0	0	454	07/25/2034	1.A FM
12669G-BA-8	CWHL 2004-HYB6 A2	06/03/2026	ATHENE ANNUITY & LIFE		118,690	121,770	120,770	120,813	0	22	0	22	0	120,835	0	(2,145)	(2,145)	3,232	11/20/2034	1.A FM
12669G-BA-8	CWHL 2004-HYB6 A2	06/01/2026	Paydown		5,151	5,151	5,109	5,111	0	40	0	40	0	5,151	0	0	0	112	11/20/2034	1.A FM
16159G-AC-3	CHASE 2019-ATR2 A3	06/01/2026	Paydown		37,655	37,655	38,079	38,079	0	(424)	0	(424)	0	37,655	0	0	0	631	07/25/2049	1.A
161630-CH-9	CHASE 2007-A1 13M2	06/03/2026	ATHENE ANNUITY & LIFE		141,897	151,668	145,230	145,230	0	0	0	0	0	145,230	0	(3,333)	(3,333)	3,115	03/25/2037	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
161630-CH-9	CHASE 2007-A1 13M2	06/01/2026	Paydown		18,291	18,291	17,514	17,514	0	776	0	776	0	18,291	0	0	0	283	03/25/2037	1.A FM
172973-XA-2	CMSI 2004-3 A6	06/03/2026	ATHENE ANNUITY & LIFE		53,390	54,993	53,357	53,489	0	62	0	62	0	53,551	0	(161)	(161)	1,460	05/25/2034	1.A FM
172973-XA-2	CMSI 2004-3 A6	06/01/2026	Paydown		1,937	1,937	1,880	1,884	0	53	0	53	0	1,937	0	0	0	42	05/25/2034	1.A FM
17328P-CB-7	CMLTI 2020-EXP2 B3W	06/01/2026	Paydown		17,911	17,911	17,902	17,911	0	0	0	0	0	17,911	0	0	0	300	08/25/2050	1.G
19688V-AC-4	COLT	06/01/2026	Paydown		211,686	211,686	214,829	214,817	0	(3,131)	0	(3,131)	0	211,686	0	0	0	5,974	06/25/2069	1.A
19688X-AC-0	COLT	04/20/2026	ATHENE ANNUITY & LIFE		7,091,275	7,053,882	7,106,786	0	0	0	0	0	0	7,106,786	0	(15,511)	(15,511)	124,878	11/25/2069	1.B
19688X-AC-0	COLT	04/01/2026	Paydown		258,867	258,867	260,809	0	0	(1,942)	0	(1,942)	0	258,867	0	0	0	3,784	11/25/2069	1.B
22541S-Z3-5	CSFB 2004-8 CB1	06/01/2026	Paydown		6,524	6,524	6,361	3,138	0	3,386	0	3,386	0	6,524	0	0	0	152	12/25/2034	1.A FM
227919-AC-1	CROSS	04/20/2026	ATHENE ANNUITY & LIFE		6,450,747	6,433,457	6,449,171	4,108,315	0	53	0	53	0	6,449,171	0	1,576	1,576	125,525	09/25/2069	1.A
227919-AC-1	CROSS	04/01/2026	Paydown		401,415	401,415	402,396	256,338	0	(977)	0	(977)	0	401,415	0	0	0	6,670	09/25/2069	1.A
24381Y-AC-8	DEEPHAVEN RESIDENTIAL MORTGAGE	06/01/2026	Paydown		57,617	57,617	57,455	57,480	0	137	0	137	0	57,617	0	0	0	1,320	07/25/2067	1.C
31359V-HB-2	FNW 1999-W1 M	06/01/2026	Paydown		15,060	15,060	14,985	14,986	0	74	0	74	0	15,060	0	0	0	388	02/25/2029	1.A FM
31359V-HC-0	FNW 1999-W1 B1	06/01/2026	Paydown		5,837	5,837	5,743	5,764	0	73	0	73	0	5,837	0	0	0	150	02/25/2029	1.A FM
31359V-ML-4	FNW 1999-W3 M	06/01/2026	Paydown		4,670	4,670	4,691	4,670	0	0	0	0	0	4,670	0	0	0	134	03/25/2029	1.A FM
31359V-MM-2	FNW 1999-W3 B1	06/01/2026	Paydown		1,787	1,787	1,156	0	0	1,787	0	1,787	0	1,787	0	0	0	51	03/25/2029	1.A FM
32051G-WU-5	FHAMS 2005-6 1A5	06/01/2026	Paydown		71,127	71,129	38,772	39,973	15,866	15,288	0	31,154	0	71,127	0	0	0	1,629	11/25/2035	1.A FM
32051G-YJ-8	FHAMS 2005-FA8 1A4	06/01/2026	Paydown		15,524	15,538	13,201	5,323	0	10,201	0	10,201	0	15,524	0	0	0	323	11/25/2035	1.A FM
36169H-AB-9	GCAT	06/01/2026	Paydown		98,378	98,378	99,044	99,144	0	(766)	0	(766)	0	98,378	0	0	0	2,565	01/25/2059	1.A
36185M-EV-0	GMACM 2006-AR2 2A1	05/01/2026	ATHENE ANNUITY & LIFE		(31,648)	(104,671)	(73,273)	(73,273)	0	(6,681)	0	(6,681)	0	(79,955)	0	48,307	48,307	29,454	05/19/2036	1.A FM
36185M-EV-0	GMACM 2006-AR2 2A1	04/01/2026	Paydown		104,671	104,671	73,273	73,273	0	31,397	0	31,397	0	104,671	0	0	0	916	05/19/2036	1.A FM
36831C-AE-2	GCAT	04/20/2026	ATHENE ANNUITY & LIFE		9,689,081	9,425,000	9,737,203	0	0	(2,170)	0	(2,170)	0	9,735,033	0	(45,952)	(45,952)	162,566	06/25/2059	2.C FE
39538W-BE-7	GPMF 2005-HY1 M1	06/25/2026	Paydown		141,449	141,449	139,901	140,651	0	797	0	797	0	141,449	0	0	0	2,872	07/25/2035	5.B FE
403945-AE-8	HOMES	04/20/2026	ATHENE ANNUITY & LIFE		4,060,820	4,050,371	4,063,662	0	0	0	0	0	0	4,063,662	0	(2,842)	(2,842)	87,250	08/25/2059	1.G
403945-AE-8	HOMES	04/01/2026	Paydown		177,984	177,984	178,568	0	0	(584)	0	(584)	0	177,984	0	0	0	3,310	08/25/2059	1.G
466247-ER-0	JPMMT 2004-S1 1A7	06/01/2026	Paydown		182	182	174	174	0	11	4	7	0	182	0	0	0	4	09/25/2034	1.A FM
466247-LX-9	JPMMT 2005-A1 5A2	06/01/2026	Paydown		11,480	11,480	11,068	11,480	0	0	0	0	0	11,480	0	0	0	319	02/25/2035	1.A FM
466247-UW-1	JPMMT 2005-S2 2A4	06/01/2026	Paydown		25,551	25,551	15,782	22,070	0	3,481	0	3,481	0	25,551	0	0	0	593	09/25/2035	1.A FM
46629C-AM-9	JPMMT 2006-A5 3A6	06/01/2026	Paydown		19,809	19,810	18,324	18,825	0	984	0	984	0	19,809	0	0	0	372	08/25/2036	5.B FM
46630G-BB-0	JPMMT 2007-A1 7A1	06/03/2026	ATHENE ANNUITY & LIFE		63,092	66,273	66,088	66,273	0	0	0	0	0	66,273	0	(3,181)	(3,181)	1,869	07/25/2035	1.A FM
46630G-BB-0	JPMMT 2007-A1 7A1	06/01/2026	Paydown		3,228	3,228	3,219	3,228	0	0	0	0	0	3,228	0	0	0	75	07/25/2035	1.A FM
46630G-BD-6	JPMMT 2007-A1 7A3	06/03/2026	ATHENE ANNUITY & LIFE		59,244	62,231	62,057	62,231	0	0	0	0	0	62,231	0	(2,987)	(2,987)	1,755	07/25/2035	1.A FM
46630G-BD-6	JPMMT 2007-A1 7A3	06/01/2026	Paydown		3,031	3,031	3,023	3,031	0	0	0	0	0	3,031	0	0	0	71	07/25/2035	1.A FM
46630P-AE-5	JPMMT 2007-A2 2A1	06/03/2026	ATHENE ANNUITY & LIFE		137,850	175,621	152,640	160,680	0	344	0	344	0	161,023	0	(23,173)	(23,173)	4,665	04/25/2037	4.C FM
46630P-AE-5	JPMMT 2007-A2 2A1	06/01/2026	Paydown		5,636	5,636	4,898	5,156	0	479	0	479	0	5,636	0	0	0	111	04/25/2037	4.C FM
46649Y-AC-9	JPMMT 2018-9 A3	06/01/2026	Paydown		20,248	20,248	20,340	20,340	0	(92)	0	(92)	0	20,248	0	0	0	321	02/25/2049	1.A
46658C-AB-7	JP MORGAN CHASE & CO	06/01/2026	Paydown		256,970	256,970	257,893	257,801	0	(831)	0	(831)	0	256,970	0	0	0	6,189	06/25/2054	1.A
52523K-AH-7	LXS 2006-17 WF42	06/01/2026	Paydown		44,039	44,126	36,040	31,093	0	12,946	0	12,946	0	44,039	0	0	0	802	11/25/2036	1.A FM
576434-YS-7	MALT 2004-12 6A4	06/03/2026	ATHENE ANNUITY & LIFE		353,427	375,309	371,989	358,701	0	(1,037)	0	(1,037)	0	357,665	0	(4,237)	(4,237)	10,436	12/25/2034	1.A FM
576434-YS-7	MALT 2004-12 6A4	06/01/2026	Paydown		5,280	5,280	5,233	5,046	0	234	0	234	0	5,280	0	0	0	123	12/25/2034	1.A FM
59020U-NZ-4	MLCC 2004-G A1	06/25/2026	Paydown		754	754	751	752	0	2	0	2	0	754	0	0	0	14	01/25/2030	1.G FM
59020U-SM-8	MLCC 2005-A2 A5	06/01/2026	Paydown		11,423	11,423	10,835	10,856	0	567	0	567	0	11,423	0	0	0	243	02/25/2035	1.A FM
59025G-AA-9	MLMBS 2007-2 1A1	06/01/2026	Paydown		206	206	197	203	0	4	0	4	0	206	0	0	0	4	08/25/2036	3.A FM
59549W-AC-7	MDST 11 M2	06/15/2026	Paydown		21,423	21,423	21,423	21,423	0	0	0	0	0	21,423	0	0	0	585	07/15/2038	3.A FE
64352V-GW-5	NCHET 2004-A AII9	06/01/2026	Paydown		47	47	3	3	0	0	0	0	0	3	0	44	44	1	08/25/2034	1.A FM
64352V-MX-6	NCHET	06/25/2026	Paydown		240,130	240,130	237,729	238,132	0	1,998	0	1,998	0	240,130	0	0	0	5,088	09/25/2035	1.A FM
64831P-AA-3	NRMLT	06/25/2026	Paydown		972,417	972,417	979,285	976,569	0	(4,152)	0	(4,152)	0	972,417	0	0	0	28,384	03/25/2039	1.G FE
64831P-AB-1	NRMLT 2024-RTL1 A2	06/03/2026	ATHENE ANNUITY & LIFE		2,008,337	2,000,000	2,016,386	2,015,983	0	(796)	0	(796)	0	2,015,186	0	(6,849)	(6,849)	62,331	03/25/2039	2.C FE
65536P-AM-2	NOMURA 2006-AF1 3A1	06/03/2026	ATHENE ANNUITY & LIFE		185,294	257,686	225,465	225,465	0	0	0	0	0	225,465	0	(40,171)	(40,171)	6,057	06/25/2036	4.C FM
65536P-AM-2	NOMURA 2006-AF1 3A1	06/01/2026	Paydown		1,626	1,626	1,423	1,423	0	203	0	203	0	1,626	0	0	0	32	06/25/2036	4.C FM
67117X-AC-0	OBX	06/01/2026	Paydown		55,655	55,655	56,411	56,411	0	(757)	0	(757)	0	55,655	0	0	0	1,747	04/25/2063	1.A
67119C-AB-6	OBX	06/01/2026	Paydown		74,898	74,898	75,940	75,940	0	(1,042)	0	(1,042)	0	74,898	0	0	0	1,936	05/25/2064	1.B
67119M-AC-2	OBX 2024-NQM10 A3	06/03/2026	ATHENE ANNUITY & LIFE		346,166	342,720	346,200	0	0	0	0	0	0	346,200	0	(35)	(35)	9,309	05/25/2064	1.B
67119M-AC-2	OBX 2024-NQM10 A3	05/01/2026	Paydown		37,439	37,439	37,819	0	0	(380)	0	(380)	0	37,439	0	0	0	863	05/25/2064	1.B
67119R-AA-5	NYMT	06/25/2026	Paydown		2,438,593	2,438,593	2,444,695	2,444,545	0	(5,952)	0	(5,952)	0	2,438,593	0	0	0	51,622	09/25/2039	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
67120T-AA-8	NYMT	06/25/2026	Paydown		10,900,000	10,900,000	11,000,386	10,998,023	0	(98,023)	0	(98,023)	0	10,900,000	0	0	0	356,711	05/25/2039	1.G FE
67120T-AB-6	NYMT	06/25/2026	Paydown		11,000,000	11,000,000	11,104,071	11,101,528	0	(101,528)	0	(101,528)	0	11,000,000	0	0	0	376,686	05/25/2039	2.C FE
67124F-AF-3	OBX 2026-NQM4 A1	06/01/2026	Paydown		54,828	54,828	54,827	0	0	1	0	1	0	54,828	0	0	0	534	02/25/2066	1.A FE
67126G-AC-6	CMPDC 2025-NQM20 A1	06/01/2026	Paydown		98,068	98,068	98,066	98,066	0	2	0	2	0	98,068	0	0	0	2,354	10/25/2065	1.A
693984-AB-2	PRKCM	06/01/2026	Paydown		271,725	271,725	273,763	0	0	(2,038)	0	(2,038)	0	271,725	0	0	0	7,924	09/25/2058	1.B
761118-GV-4	RALI 2005-QS13 1A4	06/01/2026	Paydown		44,808	56,250	21,839	23,221	0	21,587	0	21,587	0	44,808	0	0	0	1,372	09/25/2035	1.A FM
79548K-H9-2	SBM7 1999-2 B2	06/01/2026	Paydown		663	765	662	0	0	663	0	663	0	663	0	0	0	70	02/25/2029	1.A FM
81744F-GY-7	SEMT 2005-2 A1	06/20/2026	Paydown		4,902	4,902	4,902	4,902	0	0	0	0	0	4,902	0	0	0	85	03/20/2035	2.C FM
81744L-AN-4	SEMT 2007-2 2BA1	04/20/2026	ATHENE ANNUITY & LIFE		1,039,331	1,274,267	1,108,457	1,108,457	0	5,537	0	5,537	0	1,113,994	0	(74,663)	(74,663)	21,849	06/20/2037	1.A FM
81744L-AN-4	SEMT 2007-2 2BA1	04/01/2026	Paydown		3,342	3,342	2,907	2,907	0	435	0	435	0	3,342	0	0	0	49	06/20/2037	1.A FM
81745D-AE-1	SEMT 2013-9 A1	06/01/2026	Paydown		121,831	121,831	123,954	123,954	0	(2,123)	0	(2,123)	0	121,831	0	0	0	1,492	07/25/2043	1.A
81747W-AA-5	SEMT 2018-7 A1	06/01/2026	Paydown		1,461	1,461	1,467	1,467	0	(5)	0	(5)	0	1,461	0	0	0	24	09/25/2048	1.A
81748R-AB-3	SEMT 2020-4 A2	06/01/2026	Paydown		18,687	18,687	19,212	19,212	0	(526)	0	(526)	0	18,687	0	0	0	194	11/25/2050	1.A
863579-FQ-6	SARM 2004-18 1A1	06/03/2026	ATHENE ANNUITY & LIFE		241,377	263,254	264,630	264,477	0	(68)	0	(68)	0	264,409	0	(23,032)	(23,032)	6,117	12/25/2034	2.C FM
863579-FQ-6	SARM 2004-18 1A1	06/01/2026	Paydown		15,933	15,933	16,016	16,007	0	(74)	0	(74)	0	15,933	0	0	0	267	12/25/2034	2.C FM
863579-Y6-9	SARM 2006-3 4A	06/03/2026	ATHENE ANNUITY & LIFE		360,001	656,607	518,720	366,812	159,011	3,315	0	162,326	0	529,139	0	(169,138)	(169,138)	13,191	04/25/2036	1.A FM
863579-Y6-9	SARM 2006-3 4A	06/01/2026	Paydown		1,881	1,881	1,486	1,051	455	375	0	830	0	1,881	0	0	0	32	04/25/2036	1.A FM
924925-AE-0	VERUS 2024-7 A3	06/03/2026	ATHENE ANNUITY & LIFE		1,998,413	1,993,135	1,994,693	1,994,693	0	0	0	0	0	1,994,693	0	3,721	3,721	45,443	09/25/2069	1.A
924925-AE-0	VERUS 2024-7 A3	05/01/2026	Paydown		164,012	164,012	164,140	164,140	0	(128)	0	(128)	0	164,012	0	0	0	3,307	09/25/2069	1.A
92540E-AC-7	VERUS	06/01/2026	Paydown		104,712	104,712	105,497	105,497	0	(785)	0	(785)	0	104,712	0	0	0	2,617	01/25/2069	1.A
92540G-AC-2	VERUS	06/01/2026	Paydown		262,828	262,828	266,638	266,638	0	(3,810)	0	(3,810)	0	262,828	0	0	0	7,121	06/25/2069	1.B
92540H-AC-0	VERUS	06/01/2026	Paydown		529,481	529,481	537,438	537,438	0	(7,957)	0	(7,957)	0	529,481	0	0	0	13,734	06/25/2069	1.B
92540J-AC-6	VERUS	06/01/2026	Paydown		287,929	287,929	290,753	290,753	0	(2,825)	0	(2,825)	0	287,929	0	0	0	6,835	07/25/2069	1.A
92839H-AA-4	VISTA POINT SECURITIZATION	06/01/2026	Paydown		252,235	252,235	254,758	254,758	0	(2,522)	0	(2,522)	0	252,235	0	0	0	7,018	05/25/2054	1.A
92841Y-AA-3	VISTA POINT SECURITIZATION	06/01/2026	Paydown		659,841	659,841	657,315	657,437	0	2,404	0	2,404	0	659,841	0	0	0	14,594	10/25/2054	1.A
92842U-AA-0	VISTA POINT SECURITIZATION	06/01/2026	Paydown		478,995	478,995	481,839	0	0	(2,844)	0	(2,844)	0	478,995	0	0	0	6,580	08/25/2055	1.A FE
929227-3N-4	WAMU 2003-S5 CB1	06/01/2026	Paydown		109,094	109,094	83,527	87,197	0	21,898	0	21,898	0	109,094	0	0	0	2,904	06/25/2033	1.A FM
92922F-GV-4	WAMU 2003-S11 2A7	06/01/2026	Paydown		9,679	9,679	9,319	9,448	0	231	0	231	0	9,679	0	0	0	222	11/25/2033	1.A FM
92922F-MQ-8	WAMU 2004-RS1 A5	06/03/2026	ATHENE ANNUITY & LIFE		99,668	101,911	101,051	101,911	0	0	0	0	0	101,911	0	(2,243)	(2,243)	2,459	11/25/2033	1.A FM
92922F-MQ-8	WAMU 2004-RS1 A5	05/25/2026	Paydown		2,480	2,480	2,459	2,480	0	0	0	0	0	2,480	0	0	0	53	11/25/2033	1.A FM
933638-AA-6	WAMU 2006-AR19 1A	06/01/2026	Paydown		18,632	20,793	20,271	20,282	0	(1,649)	0	(1,649)	0	18,632	0	0	0	348	01/25/2047	1.A FM
939336-3P-6	WMALT 2005-2 2A1	04/20/2026	ATHENE ANNUITY & LIFE		605,144	605,479	518,528	0	0	0	0	0	0	0	0	605,144	605,144	12,848	04/25/2035	1.A FM
939336-3P-6	WMALT 2005-2 2A1	04/01/2026	Paydown		3,445	3,699	3,168	0	0	3,445	0	3,445	0	3,445	0	0	0	68	04/25/2035	1.A FM
939336-5E-9	WMALT 2005-3 2A1	06/01/2026	Paydown		2,992	6,248	5,695	4,181	0	(1,189)	0	(1,189)	0	2,992	0	0	0	143	05/25/2035	1.A FM
93934F-CS-9	WMALT 2005-8 2CB5	06/01/2026	Paydown		17,386	17,386	14,689	0	0	17,386	0	17,386	0	17,386	0	0	0	398	10/25/2035	1.A FM
93934F-EW-8	WMALT 2005-9 4A1	06/01/2026	Paydown		17,287	22,597	0	0	0	17,287	0	17,287	0	17,287	0	0	0	512	11/25/2035	1.A FM
93934N-AW-5	WMALT 2006-5 2CB7	06/01/2026	Paydown		58,176	95,335	54,040	72,041	19,471	(33,336)	0	(13,865)	0	58,176	0	0	0	2,337	07/25/2036	1.A FM
93936H-AE-6	WMALT 2007-2 1A5	04/01/2026	Paydown		672	4,671	2,702	3,167	0	(2,495)	0	(2,495)	0	672	0	0	0	93	04/25/2037	1.A FM
93936H-AE-6	WMALT 2007-2 1A5	05/01/2026	Paydown		786	4,701	2,720	3,188	0	(2,402)	0	(2,402)	0	786	0	0	0	118	04/25/2037	1.F FM
93936H-AE-6	WMALT 2007-2 1A5	06/01/2026	Paydown		12,918	17,002	9,836	11,528	0	1,390	0	1,390	0	12,918	0	0	0	510	04/25/2037	3.A FM
93936M-AA-3	WMALT 2007-OA4 A1A	06/03/2026	ATHENE ANNUITY & LIFE		2,267,522	2,435,524	2,322,881	2,435,524	0	0	0	0	0	2,435,524	0	(168,002)	(168,002)	44,080	04/25/2047	3.A FM
93936M-AA-3	WMALT 2007-OA4 A1A	06/01/2026	Paydown		21,598	22,924	21,864	22,924	0	(1,327)	0	(1,327)	0	21,598	0	0	0	360	04/25/2047	3.A FM
95001T-AA-3	WFMBS 2019-1 A1	06/01/2026	Paydown		1,075	1,075	1,074	1,074	0	1	0	1	0	1,075	0	0	0	17	11/25/2048	1.A
95002T-AA-2	WFMBS 2020-3 A1	06/01/2026	Paydown		4,701	4,701	4,855	4,855	0	(154)	0	(154)	0	4,701	0	0	0	58	06/25/2050	1.A
378961-AF-3	GMSL 2004-A B1	06/01/2026	Paydown		6,209	6,209	9,445	1,436	5,343	(570)	0	4,773	0	6,209	0	0	0	0	11/25/2032	1.A FM
46660H-AD-8	AGL 2025-NQM4 A1	06/01/2026	Paydown		72,530	72,530	72,530	72,530	0	0	0	0	0	72,530	0	0	0	1,467	03/25/2066	1.A
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					69,902,106	70,401,083	70,214,406	44,488,428	200,146	70,743	170	270,719	0	69,822,106	0	80,002	80,002	1,757,423	XXX	XXX
05493Q-AE-5	BBCMS	04/20/2026	ATHENE ANNUITY & LIFE		7,179,120	6,817,000	7,182,984	0	0	(1,429)	0	(1,429)	0	7,181,554	0	(2,434)	(2,434)	70,437	12/15/2056	1.E
05593V-AG-8	BX 2025-ROIC B	05/15/2026	Paydown		137,616	137,616	137,305	137,305	0	311	0	311	0	137,616	0	0	0	2,931	03/15/2030	1.A
05593V-AJ-2	BX 2025-ROIC C	05/15/2026	Paydown		156,793	156,793	156,401	155,591	0	1,202	0	1,202	0	156,793	0	0	0	3,438	03/15/2030	1.A
05610H-AE-3	BX 2022-LP2 C	04/15/2026	Paydown		3,500,000	3,500,000	3,485,047	3,500,000	0	0	0	0	0	3,500,000	0	0	0	61,797	02/15/2039	1.A
08160B-AH-7	BMARK 2018-B5 AS	05/04/2026	BNP PARIBAS		10,109,680	10,362,417	10,343,365	10,267,617	0	8,929	0	8,929	0	10,276,546	0	(166,865)	(166,865)	192,777	07/15/2051	1.A
081927-AG-0	BMARK	04/20/2026	ATHENE ANNUITY & LIFE		4,264,684	4,200,000	4,319,005	4,318,930	0	(1,566)	0	(1,566)	0	4,317,365	0	(52,681)	(52,681)	108,148	03/15/2057	1.F

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
09661X-AG-3	BMO 2024-5C8 B	04/20/2026	ATHENE ANNUITY & LIFE		10,330,207	10,000,000	10,332,418	0	0	(498)	0	(498)	0	10,331,920	0	(1,713)	(1,713)	54,989	12/15/2057	1.A
12433H-AA-2	BX 2025-BCAT A	06/15/2026	Paydown		757,164	757,164	757,164	757,164	0	0	0	0	0	757,164	0	0	0	19,145	08/15/2042	1.A
12433H-AC-8	BX 2025-BCAT B	06/15/2026	Paydown		645,712	645,712	645,712	645,712	0	0	0	0	0	645,712	0	0	0	16,716	08/15/2042	1.A
12433H-AG-9	BX 2025-BCAT D	06/15/2026	Paydown		1,214,318	1,214,318	1,221,907	0	0	(7,589)	0	(7,589)	0	1,214,318	0	0	0	12,944	08/15/2042	1.A
12593G-AK-8	COMM	06/01/2026	Paydown		15,942	15,942	15,503	15,549	0	392	0	392	0	15,942	0	0	0	281	07/10/2050	1.A
12626L-AY-8	COMM	06/01/2026	Paydown		63,353	63,353	61,531	61,531	0	1,821	0	1,821	0	63,353	0	0	0	1,173	08/10/2050	1.A
12630D-BB-9	COMM	06/01/2026	Paydown		6,564	6,564	6,416	6,416	0	148	0	148	0	6,564	0	0	0	110	02/10/2047	1.A
17291E-BA-8	CGCMT 2016-P6 C	06/03/2026	ATHENE ANNUITY & LIFE		1,609,582	1,730,000	1,671,410	1,719,693	0	3,825	0	3,825	0	1,723,518	0	(113,936)	(113,936)	37,074	12/10/2049	1.E
30227T-AC-4	ESA 2025-ESH B	04/15/2026	Paydown		184,333	184,333	184,333	184,333	0	0	0	0	0	184,333	0	0	0	3,278	10/15/2042	1.A
30338W-AL-3	FSRIA 2024-FL9 A	05/28/2026	ATHENE ANNUITY & LIFE		20,862,106	20,826,000	20,805,026	20,805,053	0	1,381	0	1,381	0	20,806,434	0	55,672	55,672	491,336	10/19/2039	1.A FE
36251P-AC-8	GSMS 2016-GS3 A3	06/01/2026	Paydown		2,200,676	2,200,676	2,141,317	2,181,610	0	19,066	0	19,066	0	2,200,676	0	0	0	27,431	10/10/2049	1.A
36252A-AH-9	GSMS	04/20/2026	ATHENE ANNUITY & LIFE		783,169	829,896	801,887	801,887	0	4,645	0	4,645	0	806,531	0	(23,363)	(23,363)	13,580	11/10/2048	1.A
36252A-AH-9	GSMS	04/01/2026	Paydown		1,192	1,192	1,152	1,152	0	40	0	40	0	1,192	0	0	0	17	11/10/2048	1.A
44421L-AA-0	HY 2016-10HY A	06/01/2026	Paydown		9,475,000	9,475,000	9,156,250	9,381,927	0	93,073	0	93,073	0	9,475,000	0	0	0	134,308	08/10/2038	1.A
44421L-AE-2	HY 2016-10HY B	06/01/2026	Paydown		10,500,000	10,500,000	10,137,305	10,433,079	0	66,921	0	66,921	0	10,500,000	0	0	0	158,010	08/10/2038	1.A
46590R-AE-9	JPMCC 2016-JP3 2016-JP3 A5	06/01/2026	Paydown		2,568,838	2,568,838	2,623,874	2,565,926	0	2,912	0	2,912	0	2,568,838	0	0	0	36,522	08/15/2049	1.A
46641J-BB-1	JPMBB COMMERCIAL MORTGAGE SECU	05/01/2026	Paydown		79,847	79,847	78,970	0	0	877	0	877	0	79,847	0	0	0	1,075	02/15/2047	1.A
46646R-AJ-2	JPMDB 2016-C4 A3	06/01/2026	Paydown		823,994	823,994	808,383	812,392	0	11,603	0	11,603	0	823,994	0	0	0	12,942	12/15/2049	1.A
46657X-AA-4	JW 2024-MRCO A	05/15/2026	Paydown		2,000,000	2,000,000	2,006,250	2,000,589	0	(589)	0	(589)	0	2,000,000	0	0	0	44,507	06/15/2039	1.A
46657X-AC-0	JW 2024-MRCO B	05/15/2026	Paydown		10,000,000	10,000,000	9,975,000	9,975,000	0	25,000	0	25,000	0	10,000,000	0	0	0	235,929	06/15/2039	1.A
46657X-AE-6	JW 2024-MRCO C	05/15/2026	Paydown		10,000,000	10,000,000	9,975,000	9,922,552	0	77,448	0	77,448	0	10,000,000	0	0	0	254,777	06/15/2039	1.A
92939F-AX-7	WFRBS	06/01/2026	Paydown		17,531	17,531	17,087	17,215	0	316	0	316	0	17,531	0	0	0	329	08/15/2047	1.A
94989A-BA-2	WELLS FARGO COMMERCIAL MORTGAG	06/01/2026	Paydown		539,046	539,046	529,191	529,191	0	9,854	0	9,854	0	539,046	0	0	0	11,101	12/15/2047	1.A
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					110,026,467	109,653,232	109,577,193	91,197,414	0	318,093	0	318,093	0	110,331,787	0	(305,320)	(305,320)	2,007,102	XXX	XXX
00043*-AB-5	AA WAREHOUSE B	04/22/2026	Redemption 100.0000		4,200,000	4,200,000	4,200,000	3,358,457	0	0	0	0	0	4,200,000	0	0	0	54,573	08/08/2036	2.C PL
00110D-AG-3	AG CBO 2021-1 D	05/04/2026	ATHENE ANNUITY & LIFE		10,379,238	10,550,000	10,482,069	10,509,518	0	3,662	0	3,662	0	10,513,180	0	(133,942)	(133,942)	318,478	04/25/2038	1.F FE
03665L-AU-7	ANTR	04/20/2026	ATHENE ANNUITY & LIFE		2,183,529	2,200,000	2,209,900	0	0	(2,052)	0	(2,052)	0	2,207,848	0	(24,319)	(24,319)	82,694	07/20/2036	2.C FE
07134F-AA-8	BATLN 2024-25A A	04/02/2026	Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	49,375	03/13/2037	1.A FE
25255C-AG-7	DCF 2020-3A D	04/20/2026	ATHENE ANNUITY & LIFE		8,538,148	9,100,000	9,100,000	9,100,000	0	0	0	0	0	9,100,000	0	(561,852)	(561,852)	271,610	10/25/2038	2.C PL
26252N-AU-3	DRSLF 2019-72A DR	04/20/2026	ATHENE ANNUITY & LIFE		1,986,010	2,000,000	1,978,286	1,978,344	0	5,386	0	5,386	0	1,983,730	0	2,280	2,280	60,173	05/15/2032	2.C FE
38178M-AA-5	GCPAF 2019-1 AR	04/16/2026	Various		6,550,014	7,261,998	7,261,998	7,261,998	0	0	0	0	0	7,261,998	0	(711,984)	(711,984)	107,982	07/20/2030	1.F FE
381941-AA-1	GCBSL 2024-72A A1	05/11/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	28,889	04/25/2037	1.A FE
39055T-AU-2	GRTLK 2015-1A DR	04/16/2026	Paydown		394,017	394,017	394,650	394,017	0	0	0	0	0	394,017	0	0	0	15,827	01/16/2030	1.A FE
46604K-AC-2	IVYH 2024-22A B	06/10/2026	Paydown		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	40,483	04/20/2036	1.C FE
59803H-AE-7	MIDO 2025-19A B	06/26/2026	Paydown		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	271,123	07/20/2036	1.C FE
67591J-AU-6	OCTAGON INVESTMENT PARTNERS 2016-1A A1R2	06/29/2026	Redemption 100.0000		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	72,365	07/18/2037	1.A FE
894135-AG-7	TRAP 2007-13A B	04/20/2026	ATHENE ANNUITY & LIFE		2,520,870	3,000,000	2,362,346	0	0	4,681	0	4,681	0	2,367,027	0	153,843	153,843	62,219	11/09/2042	1.E FE
BCC2QW-ZD-1	BECLO 7A DR	04/02/2026	Paydown		8,565,480	8,565,480	9,022,118	8,720,663	0	0	0	0	301,455	8,565,480	(456,638)	0	(456,638)	198,228	10/15/2031	2.A FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					58,317,306	60,271,495	60,011,367	54,322,997	0	11,677	0	11,677	301,455	59,593,280	(456,638)	(1,275,974)	(1,732,612)	1,634,019	XXX	XXX
00436M-AA-3	AALLC 2018-1 A	06/02/2026	Paydown		167,726	167,726	167,683	167,726	0	0	0	0	0	167,726	0	0	0	2,712	12/02/2033	1.F FE
00436M-AB-1	AALLC 2018-1 B	06/02/2026	Paydown		55,910	55,910	55,898	55,910	0	0	0	0	0	55,910	0	0	0	1,053	12/02/2033	2.B FE
00436M-AC-9	AALLC 2018-1 C	06/02/2026	Paydown		55,910	55,910	55,899	55,910	0	0	0	0	0	55,910	0	0	0	1,553	12/02/2033	3.C FE
00449S-AB-3	ACHM TRUST	05/01/2026	ATHENE ANNUITY & LIFE		4,059,861	3,973,637	4,060,645	0	0	0	0	0	0	4,060,645	0	(783)	(783)	22,953	03/25/2055	1.F FE
00449S-AB-3	ACHM TRUST	04/01/2026	Paydown		47,687	47,687	48,731	0	0	(1,044)	0	(1,044)	0	47,687	0	0	0	257	03/25/2055	1.F FE
05588U-AA-0	HGVGI 2019-A A	05/25/2026	Paydown		616,652	616,652	616,496	616,579	0	73	0	73	0	616,652	0	0	0	8,408	09/26/2033	1.C FE
05588U-AB-8	HGVGI 2019-A B	05/25/2026	Paydown		432,622	432,622	432,606	432,614	0	8	0	8	0	432,622	0	0	0	6,798	09/26/2033	1.F FE
14313#-AA-7	CARLYLE INFRASTRUCTURE	06/10/2026	Redemption 100.0000		341,605	341,605	341,605	341,605	0	0	0	0	0	341,605	0	0	0	(7,795)	08/25/2033	2.A PL
14313#-AB-5	CARLYLE INFRASTRUCTURE	06/10/2026	Redemption 100.0000		5,329,234	5,329,234	5,329,234	5,329,234	0	0	0	0	0	5,329,234	0	0	0	(129,641)	08/25/2033	3.B PL
14855W-AA-4	CLAKE 23-1-A	06/15/2026	Redemption 100.0000		323,991	323,991	315,763	317,665	0	6,326	0	6,326	0	323,991	0	0	0	9,888	07/31/2036	1.F PL
28416T-AA-3	EHGVT 2019-A A	05/25/2026	Paydown		1,108,368	1,108,368	1,108,068	1,108,308	0	60	0	60	0	1,108,368	0	0	0	11,934	01/25/2034	1.A FE
28416T-AB-1	EHGVT 2019-A B	05/25/2026	Paydown		369,456	369,456	369,396	369,439	0	17	0	17	0	369,456	0	0	0	4,435	01/25/2034	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
28416V-AB-6	EHGVT 2025-A B	06/25/2026	Paydown		130,587	130,587	130,564	130,565	0	22	0	22	0	130,587	0	0	0	2,591	01/25/2040	1.G FE
28416V-AC-4	EHGVT 2025-A C	06/25/2026	Paydown		483,173	483,173	483,093	483,099	0	73	0	73	0	483,173	0	0	0	10,564	01/25/2040	2.C FE
29281L-AA-0	ENFIN 2024-1A A	06/20/2026	Paydown		64,593	64,593	64,139	64,157	0	436	0	436	0	64,593	0	0	0	1,794	02/20/2055	1.G FE
30339E-AB-4	FHF 2024-3A A2	06/15/2026	Paydown		543,209	543,209	541,682	541,682	0	1,528	0	1,528	0	543,209	0	0	0	11,142	11/15/2030	1.F FE
35042P-AA-8	FFIN 2021-2A A	06/15/2026	Paydown		468,779	468,779	468,767	468,769	0	10	0	10	0	468,779	0	0	0	4,267	01/15/2042	1.A FE
38217D-AA-8	GOODG 2023-1A A	04/15/2026	Paydown		106,764	106,764	104,382	104,800	0	1,964	0	1,964	0	106,764	0	0	0	6,630	01/17/2061	1.A PL
38217D-AA-8	GOODG 2023-1A A	05/15/2026	Paydown		196,477	196,477	192,093	192,861	0	3,615	0	3,615	0	196,477	0	0	0	12,201	01/17/2061	1.A Z
38217D-AA-8	GOODG 2023-1A A	06/15/2026	Paydown		213,632	213,632	208,866	209,701	0	3,931	0	3,931	0	213,632	0	0	0	13,266	01/17/2061	1.A PL
38217K-AA-2	GOODG 2016-1A A	06/15/2026	Redemption 100.0000		139,777	139,777	136,854	137,563	0	2,215	0	2,215	0	139,777	0	0	0	2,285	10/15/2052	1.A FE
38217V-AA-8	GOODG 2017-1A A	06/15/2026	Redemption 100.0000		42,027	42,027	42,007	42,010	0	16	0	16	0	42,027	0	0	0	795	10/15/2052	1.A FE
38218D-AA-7	GOODG 2019-1A	06/15/2026	Paydown		19,648	19,648	19,642	19,648	0	0	0	0	0	19,648	0	0	0	384	10/15/2054	1.C FE
38218J-AA-4	GOODG 2022-1A A	06/15/2026	Paydown		310,125	310,125	310,021	310,125	0	0	0	0	0	310,125	0	0	0	6,053	10/15/2056	1.A FE
38237H-AA-5	GOOD 2021-5CS A	06/20/2026	Paydown		4,084	4,084	3,191	3,263	0	820	0	820	0	4,084	0	0	0	39	10/20/2048	1.F FE
40472Q-AB-3	HINTT 2024-A B	06/15/2026	Paydown		184,033	184,033	183,193	183,288	0	744	0	744	0	184,033	0	0	0	4,514	03/15/2043	1.F FE
40472Q-AC-1	HINTT 2024-A C	06/15/2026	Paydown		49,075	49,075	49,064	49,064	0	11	0	11	0	49,075	0	0	0	1,303	03/15/2043	2.C FE
41756N-AA-7	HSLT 2024-1 A	06/25/2026	Paydown		744,075	744,075	744,075	744,075	0	0	0	0	0	744,075	0	0	0	18,111	12/25/2051	1.G FE
41757B-AA-2	HSLT 2023-1 A	06/25/2026	Paydown		176,021	176,021	176,021	176,021	0	0	0	0	0	176,021	0	0	0	5,562	10/25/2050	1.G FE
41757L-AA-0	HSLT 2025-1 A	06/25/2026	Paydown		782,376	782,376	782,376	782,376	0	0	0	0	0	782,376	0	0	0	18,557	01/25/2052	1.G FE
42770V-AA-9	HERO 2016-1A A	06/20/2026	Paydown		7,394	7,394	7,393	7,393	0	0	0	0	0	7,394	0	0	0	152	09/20/2041	1.A FE
42770W-AA-7	HERO 2016-2A A	06/20/2026	Paydown		15,209	15,209	15,204	15,209	0	0	0	0	0	15,209	0	0	0	289	09/20/2041	1.A FE
42770X-AA-5	HERO 2016-3A A1	06/20/2026	Redemption 100.0000		10,984	10,984	10,948	10,960	0	24	0	24	0	10,984	0	0	0	172	09/20/2042	1.A FE
42771L-AB-8	HERO 2017-2A A1	06/20/2026	Paydown		18,523	18,523	18,520	18,521	0	2	0	2	0	18,523	0	0	0	311	09/20/2048	1.A FE
42771X-AA-4	HERO 2017-1A A1	06/20/2026	Redemption 100.0000		15,517	15,517	15,510	15,511	0	6	0	6	0	15,517	0	0	0	292	09/20/2047	1.A FE
43283D-AB-5	HGVT 2025-3EXT B	06/25/2026	Paydown		1,073,173	1,073,173	1,073,050	1,073,050	0	122	0	122	0	1,073,173	0	0	0	23,267	10/25/2044	1.G FE
43283D-AC-3	HGVT 2025-3EXT C	06/25/2026	Paydown		1,073,173	1,073,173	1,073,070	1,073,070	0	103	0	103	0	1,073,173	0	0	0	25,593	10/25/2044	2.C FE
43283J-AC-0	HGVT 2024-2A C	06/25/2026	Paydown		213,829	213,829	219,158	0	0	(5,329)	0	(5,329)	0	213,829	0	0	0	2,129	03/25/2038	2.B FE
43283Y-AA-1	HGVT 2024-1B A	06/15/2026	Paydown		593,403	593,403	601,562	601,188	0	(7,785)	0	(7,785)	0	593,403	0	0	0	13,942	09/15/2039	1.A FE
43283Y-AC-7	HGVT 2024-1B C	06/15/2026	Paydown		225,826	225,826	225,765	225,768	0	58	0	58	0	225,826	0	0	0	6,108	09/15/2039	2.B FE
43284K-AC-6	HGVT 2026-1A C	06/25/2026	Paydown		1,085,767	1,085,767	1,085,740	0	0	27	0	27	0	1,085,767	0	0	0	7,945	02/25/2043	2.C FE
43285H-AA-6	HGVT 2020-AA A	06/25/2026	Paydown		15,151	15,151	14,502	14,871	0	280	0	280	0	15,151	0	0	0	172	02/25/2039	1.A FE
43285J-AB-0	HGVT 2025-2A B	06/25/2026	Paydown		399,340	399,340	399,261	399,294	0	46	0	46	0	399,340	0	0	0	7,744	05/25/2044	1.G FE
43285J-AC-8	HGVT 2025-2A C	06/25/2026	Paydown		279,538	279,538	279,469	279,494	0	44	0	44	0	279,538	0	0	0	5,868	05/25/2044	2.C FE
433401-AB-2	HINTT 2025-B B	06/15/2026	Paydown		810,670	810,670	810,513	810,513	0	157	0	157	0	810,670	0	0	0	16,291	05/15/2045	1.G FE
433401-AC-0	HINTT 2025-B C	06/15/2026	Paydown		810,670	810,670	810,521	810,521	0	149	0	149	0	810,670	0	0	0	17,971	05/15/2045	2.C FE
433403-AB-8	HINTT 2025-A B	06/15/2026	Paydown		952,382	952,382	952,279	952,273	0	109	0	109	0	952,382	0	0	0	21,280	03/15/2044	1.G FE
433403-AC-6	HINTT 2025-A C	06/15/2026	Paydown		594,140	594,140	594,085	594,081	0	59	0	59	0	594,140	0	0	0	14,347	03/15/2044	2.C FE
46590U-AB-8	HENDR 2018-2A B	06/15/2026	Paydown		76,242	76,242	76,217	76,213	0	29	0	29	0	76,242	0	0	0	1,455	10/15/2077	2.A FE
46591W-AA-5	HENDR 2020-A1 A	06/15/2026	Paydown		1,147,062	1,147,062	1,124,479	1,127,432	0	19,630	0	19,630	0	1,147,062	0	0	0	13,399	01/01/2070	1.F FE
46591W-AB-3	HENDR 2020-A2 A	06/15/2026	Paydown		1,329,157	1,329,157	1,382,323	1,374,840	0	(45,683)	0	(45,683)	0	1,329,157	0	0	0	17,683	12/15/2079	1.F FE
466159-AB-6	HENDR 2010-2A B	06/15/2026	Paydown		7,328	7,328	7,326	7,328	0	0	0	0	0	7,328	0	0	0	231	01/15/2050	1.A FE
46616M-AB-6	HENDR 2010-3A B	06/15/2026	Paydown		14,592	14,592	14,591	14,592	0	0	0	0	0	14,592	0	0	0	429	12/15/2050	1.A FE
46616P-AA-1	HENDR 2011-1A A	06/15/2026	Paydown		83,464	83,464	83,442	83,451	0	13	0	13	0	83,464	0	0	0	1,638	10/15/2056	1.A FE
46616Y-AA-2	HENDR 2012-2A A	06/15/2026	Paydown		48,334	48,334	48,317	48,322	0	11	0	11	0	48,334	0	0	0	758	10/15/2059	1.A FE
46617F-AA-2	HENDR 2013-1A A	06/15/2026	Paydown		70,038	70,038	69,989	69,989	0	49	0	49	0	70,038	0	0	0	964	04/15/2067	1.A FE
46617J-AA-4	HENDR 2013-2A A	06/15/2026	Paydown		50,103	50,103	50,103	50,103	0	0	0	0	0	50,103	0	0	0	824	03/15/2062	1.A FE
46617L-AA-9	HENDR 2013-3A A	06/15/2026	Paydown		48,713	48,713	48,689	48,711	0	2	0	2	0	48,713	0	0	0	823	01/17/2073	1.A FE
46617T-AA-2	HENDR 2014-1A A	06/15/2026	Paydown		41,226	41,226	41,203	41,226	0	0	0	0	0	41,226	0	0	0	697	03/15/2063	1.A FE
46617T-AB-0	HENDR 2014-1A B	06/15/2026	Paydown		26,598	26,598	26,577	26,598	0	0	0	0	0	26,598	0	0	0	561	03/16/2065	2.A FE
46618A-AA-2	HENDR 2014-2A A	06/15/2026	Paydown		25,237	25,237	25,221	25,221	0	16	0	16	0	25,237	0	0	0	369	01/17/2073	1.A FE
46618A-AB-0	HENDR 2014-2A B	06/15/2026	Paydown		21,384	21,384	21,374	21,375	0	9	0	9	0	21,384	0	0	0	388	01/15/2075	2.C FE
46650X-AA-1	HENDR 2019-1A A	06/15/2026	Paydown		68,218	68,218	68,170	68,170	0	48	0	48	0	68,218	0	0	0	1,046	08/17/2071	1.A FE
46650X-AB-9	HENDR 2019-1A B	06/15/2026	Paydown		41,110	41,110	41,077	41,077	0	33	0	33	0	41,110	0	0	0	744	08/15/2073	2.A FE
46655B-AA-4	HENDR 2021-A1 A	06/15/2026	Paydown		619,311	619,311	591,937	595,970	0	23,341	0	23,341	0	619,311	0	0	0	8,033	02/15/2079	1.F FE
46657N-AA-6	HENDR 2020-F	06/15/2026	Paydown		231,254	231,254	231,254	231,254	0	0	0	0	0	231,254	0	0	0	2,913	12/15/2073	1.F FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55389R-AB-1	MVWOT 2025-2A B	06/20/2026	Paydown		422,146	422,146	422,048	422,050	0	97	0	97	0	422,146	0	0	0	8,154	10/20/2044	1.F FE
55389R-AC-9	MVWOT 2025-2A C	06/20/2026	Paydown		614,031	614,031	613,987	613,989	0	43	0	43	0	614,031	0	0	0	12,488	10/20/2044	2.B FE
55400U-AA-1	MVWOT 2022-1A A	06/20/2026	Paydown		199,118	199,118	199,066	199,072	0	46	0	46	0	199,118	0	0	0	3,400	11/21/2039	1.A FE
61945L-AA-1	MSAIC 2019-2A A	06/20/2026	Paydown		4,775	4,775	4,531	4,544	0	231	0	231	0	4,775	0	0	0	57	09/20/2040	1.A FE
61945W-AA-7	MSAIC 2023-2A A	06/20/2026	Paydown		306,726	306,726	302,743	303,121	0	3,604	0	3,604	0	306,726	0	0	0	6,824	09/22/2053	1.F FE
61946C-AA-0	MSAIC 2019-1A A	06/03/2026	ATHENE ANNUITY & LIFE		2,876,377	3,079,833	3,078,809	3,078,883	0	49	0	49	0	3,078,932	0	(202,555)	(202,555)	60,939	12/21/2043	1.E FE
61946C-AA-0	MSAIC 2019-1A A	06/20/2026	Paydown		562,734	562,734	561,723	561,940	0	794	0	794	0	562,734	0	0	0	10,204	12/21/2043	1.E FE
61946E-AA-6	MSAIC 2017-1A A	06/20/2026	Paydown		19,036	19,036	19,030	19,034	0	2	0	2	0	19,036	0	0	0	348	06/20/2042	1.C FE
61946F-AA-3	MSAIC 2018-1A A	06/20/2026	Paydown		240,196	240,196	240,184	240,187	0	9	0	9	0	240,196	0	0	0	4,109	06/22/2043	1.D FE
61946G-AA-1	MSAIC 2017-2A A	06/20/2026	Paydown		72,486	72,486	72,477	72,480	0	6	0	6	0	72,486	0	0	0	1,142	06/22/2043	1.D FE
61946L-AA-0	MSAIC 2018-2GS A	06/20/2026	Paydown		293,914	293,914	294,403	294,297	0	(382)	0	(382)	0	293,914	0	0	0	5,072	02/22/2044	1.G FE
61946Q-AA-9	MSAIC 2022-1A A	06/20/2026	Paydown		366,079	366,079	352,547	354,525	0	11,553	0	11,553	0	366,079	0	0	0	3,999	01/20/2053	1.D FE
61946R-AA-7	MSAIC 2021-2A A	06/20/2026	Paydown		566,418	566,418	549,205	552,449	0	13,970	0	13,970	0	566,418	0	0	0	3,864	04/22/2047	1.B FE
61947B-AA-1	MSAIC 2024-2A A	06/20/2026	Paydown		81,002	81,002	78,977	78,977	0	2,025	0	2,025	0	81,002	0	0	0	1,887	04/22/2052	1.G FE
61947D-AA-7	MSAIC 2021-1A A	06/20/2026	Paydown		465,238	465,238	387,419	399,030	0	66,208	0	66,208	0	465,238	0	0	0	2,926	12/20/2046	1.B FE
682696-AA-7	OMFIT 2020-2A A	06/14/2026	Paydown		2,719,652	2,719,652	2,719,420	2,719,552	0	100	0	100	0	2,719,652	0	0	0	19,736	09/14/2035	1.A FE
69291N-AA-0	PK AIR 2025-2 A	06/15/2026	Paydown		123,452	123,452	123,450	123,450	0	3	0	3	0	123,452	0	0	0	2,372	03/15/2043	1.A FE
82650D-AA-0	SRFC 2024-2A A	06/20/2026	Paydown		1,289,359	1,289,359	1,300,288	1,299,645	0	(10,286)	0	(10,286)	0	1,289,359	0	0	0	27,124	06/20/2041	1.A FE
82650D-AC-6	SRFC 2024-2A C	06/20/2026	Paydown		639,019	639,019	638,971	638,986	0	34	0	34	0	639,019	0	0	0	15,247	06/20/2041	2.B FE
82650F-AC-1	SRFC 2025-3A C	06/20/2026	Paydown		552,621	552,621	552,556	552,557	0	64	0	64	0	552,621	0	0	0	11,222	08/22/2044	2.B FE
82652T-AB-1	SRFC 2022-1A C	06/20/2026	Paydown		244,721	244,721	244,709	244,718	0	2	0	2	0	244,721	0	0	0	3,512	10/20/2038	1.F FE
82652T-AC-9	SRFC 2022-1A C	06/20/2026	Paydown		70,934	70,934	70,922	70,930	0	4	0	4	0	70,934	0	0	0	1,130	10/20/2038	2.B FE
82653B-AA-1	SRFC 2024-3A A	06/20/2026	Paydown		997,397	997,397	1,001,449	1,001,449	0	(4,052)	0	(4,052)	0	997,397	0	0	0	19,947	08/20/2041	1.A FE
82653C-AC-5	SRFC 2025-1A C	06/20/2026	Paydown		1,853,461	1,853,461	1,853,036	1,852,020	0	1,442	0	1,442	0	1,853,461	0	0	0	41,169	01/21/2042	2.B FE
82653H-AB-6	SRFC 2025-2A B	06/20/2026	Paydown		461,797	461,797	461,717	461,722	0	75	0	75	0	461,797	0	0	0	9,330	04/20/2044	1.F FE
82653H-AC-4	SRFC 2025-2A C	06/20/2026	Paydown		682,079	682,079	681,932	681,939	0	140	0	140	0	682,079	0	0	0	14,871	04/20/2044	2.B FE
86175E-AA-5	SSCRF 2015-1A A	06/15/2026	Paydown		224,079	224,079	224,001	224,027	0	52	0	52	0	224,079	0	0	0	2,975	12/15/2054	1.A FE
86365L-AB-7	SFS 2010-B B	06/15/2026	Paydown		105,535	105,535	105,509	105,532	0	4	0	4	0	105,535	0	0	0	3,460	08/15/2036	1.A FE
869504-AA-8	SPSS 2011-1A A	06/15/2026	Paydown		35,259	35,259	35,217	35,239	0	20	0	20	0	35,259	0	0	0	707	11/15/2058	1.A FE
869507-AA-1	SPSS 2017-1A A	06/15/2026	Paydown		70,403	70,403	70,383	70,387	0	15	0	15	0	70,403	0	0	0	1,293	01/15/2071	1.A FE
884919-AA-9	THOR 2026-A A	06/15/2026	Paydown		608,823	608,823	608,807	0	0	17	0	17	0	608,823	0	0	0	2,685	04/15/2043	1.G FE
88517Q-AA-1	THOR 2024-A A	06/15/2026	Paydown		481,967	481,967	481,922	481,930	0	38	0	38	0	481,967	0	0	0	9,870	08/15/2041	1.F FE
88576P-AD-5	HENDR 2004-A A2	06/15/2026	Paydown		92,278	92,278	92,272	92,277	0	1	0	1	0	92,278	0	0	0	2,183	09/15/2045	1.A FE
88576U-AA-0	HENDR 2008-2A A	06/15/2026	Paydown		75,471	75,471	77,641	18,865	0	(2,176)	0	(2,176)	0	75,471	0	0	0	1,117	11/15/2037	1.A FE
91534J-AB-8	UMPT 2025-ST2 A	06/15/2026	Paydown		424,936	424,936	430,248	430,248	0	(5,312)	0	(5,312)	0	424,936	0	0	0	10,796	06/15/2032	2.C FE
91684P-AA-4	UPSTART SECURITIZATION TRUST 2025-1 A	06/20/2026	Paydown		2,998,942	2,998,942	2,979,497	2,983,429	0	15,513	0	15,513	0	2,998,942	0	0	0	67,447	04/20/2035	1.G FE
94978*-CL-3	GCAT 2025-33 MEZZ	04/25/2026	Paydown		111,127	111,127	111,127	0	0	0	0	0	0	111,127	0	0	0	683	02/16/2029	2.B Z
94978*-CL-3	GCAT 2025-33 MEZZ	05/25/2026	Paydown		127,349	127,349	127,349	0	0	0	0	0	0	127,349	0	0	0	1,465	02/16/2029	2.B FE
94978*-CM-1	GCAT 2025-34 MEZZ	05/02/2026	Paydown		38,566	38,566	38,566	0	0	0	0	0	0	38,566	0	0	0	382	03/19/2029	2.B FE
959921-AB-3	WESTR 2026-1A B	06/01/2026	Paydown		352,207	352,207	352,150	0	0	57	0	57	0	352,207	0	0	0	1,458	10/20/2039	1.G FE
269330-AA-4	E3 2019-1 A	06/20/2026	Redemption 100.0000		40,679	40,679	40,678	40,676	0	3	0	3	0	40,679	0	0	0	632	09/20/2055	1.A FE
38218G-AA-0	GOODG 2018-1A A	06/15/2026	Paydown		31,649	31,649	31,646	31,649	0	0	0	0	0	31,649	0	0	0	628	10/15/2053	1.A FE
38218Q-AA-8	GOODG 2017-2A A	06/15/2026	Redemption 100.0000		70,325	70,325	70,317	70,316	0	9	0	9	0	70,325	0	0	0	1,159	10/15/2053	1.A FE
42772B-AA-1	HERO 2020-1A A	06/20/2026	Paydown		60,673	60,673	59,488	59,850	0	822	0	822	0	60,673	0	0	0	798	09/20/2057	1.A FE
42772G-AB-8	HERO 2018-1A A2	06/20/2026	Redemption 100.0000		63,616	63,616	65,199	64,570	0	(954)	0	(954)	0	63,616	0	0	0	1,512	09/20/2048	1.A FE
59982V-AA-7	MCSLT 2019-2GS A	06/20/2026	Paydown		122,127	122,127	122,119	122,369	0	(242)	0	(242)	0	122,127	0	0	0	1,905	07/20/2043	1.D FE
59982W-AA-5	MCSLT 2019-1A A	06/20/2026	Paydown		250,326	250,326	253,316	253,569	0	(3,243)	0	(3,243)	0	250,326	0	0	0	4,566	03/20/2043	1.D FE
75973L-AA-6	RENEW 2017-1A A	06/20/2026	Redemption 100.0000		9,411	9,411	9,409	9,408	0	3	0	3	0	9,411	0	0	0	173	09/20/2052	1.A FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					52,832,053	52,949,285	52,913,353	46,227,533	0	96,803	0	96,803	0	53,035,392	0	(203,338)	(203,338)	678,408	XXX	XXX
00038Q-AA-6	AASET 2024-2A A	06/16/2026	Paydown		58,531	58,531	59,798	0	0	(1,267)	0	(1,267)	0	58,531	0	0	0	434	09/16/2049	1.F FE
00039N-AC-8	AASET 2025-3A A	06/16/2026	Paydown		154,422	154,422	154,420	154,420	0	2	0	2	0	154,422	0	0	0	3,378	02/16/2050	1.F FE
02090E-AA-4	ALTDE 2026-1A A	06/15/2026	Paydown		63,266	63,266	63,265	0	0	1	0	1	0	63,266	0	0	0	388	04/15/2051	1.F FE
02379*-AA-7	AMERICAN AIRLINES	06/15/2026	Various		15,375,000	15,375,000	15,375,000	15,375,000	0	0	0	0	0	15,375,000	0	0	0	271,369	06/15/2026	1.E PL

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value 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
14576A-AD-4	CAPITAL AUTOMOTIVE 2020-1A A4	06/15/2026	Paydown		2,969	2,969	2,967	2,967	0	2	0	2	0	2,969	0	0	0	45	12/15/2050	1.F FE
14855U-AA-8	CLAST 2026-2A A	06/15/2026	Paydown		356,687	356,687	356,682	0	0	4	0	4	0	356,687	0	0	0	820	04/15/2051	1.F FE
14856C-AA-7	CLAST 2018-1 A	06/15/2026	Paydown		39,841	39,841	39,741	39,841	0	0	0	0	0	39,841	0	0	0	671	06/15/2043	2.A FE
148924-AA-1	CLAST 2026-1A A	06/15/2026	Paydown		223,335	223,335	223,333	0	0	2	0	2	0	223,335	0	0	0	2,203	03/15/2051	1.F FE
224092-AA-4	CPEF 2023-1A A	06/15/2026	Paydown		285,447	285,447	284,031	285,119	0	328	0	328	0	285,447	0	0	0	8,774	03/15/2032	1.C FE
39154G-AH-9	GALC 2025-1 A2	06/15/2026	Paydown		337,040	337,040	337,030	337,030	0	10	0	10	0	337,040	0	0	0	6,349	10/15/2027	1.A FE
45886*-AA-2	GSA	06/15/2026	Redemption 100.0000		72,766	72,766	73,021	72,988	0	(223)	0	(223)	0	72,766	0	0	0	1,380	09/15/2042	1.E
46433@-AA-6	ISKANDAR VENTURES	05/15/2026	Various		44,802,770	44,802,771	44,802,771	44,802,771	0	0	0	0	0	44,802,771	0	0	0	597,971	07/15/2040	1.E PL
55292R-AA-9	MAPSL 2021-1A A	06/15/2026	Paydown		607,327	607,327	607,307	607,315	0	13	0	13	0	607,327	0	0	0	5,165	06/15/2046	1.E FE
55292R-AB-7	MAPSL 2021-1A B	06/15/2026	Paydown		2,192,496	2,192,496	2,192,452	2,192,442	0	54	0	54	0	2,192,496	0	0	0	25,333	06/15/2046	1.G FE
758976-AA-2	RCER 2026-1A A	06/15/2026	Paydown		1,185,936	1,185,936	1,185,902	0	0	34	0	34	0	1,185,936	0	0	0	4,529	01/31/2034	1.C FE
78433X-AC-4	SALTT 2021-1A B	06/15/2026	Paydown		685,754	685,754	685,745	685,748	0	6	0	6	0	685,754	0	0	0	11,937	02/28/2033	2.B FE
82817*-AA-9	GSA	06/05/2026	Redemption 100.0000		279,031	279,031	279,031	279,031	0	0	0	0	0	279,031	0	0	0	4,431	01/05/2029	1.A
83438L-AA-9	SOLRR 2021-1 A	06/15/2026	Paydown		106,108	106,108	106,106	106,107	0	1	0	1	0	106,108	0	0	0	1,282	10/15/2046	1.D FE
83438L-AA-9	SOLRR 2021-1 A	04/15/2026	Paydown		52,873	52,873	52,872	52,873	0	1	0	1	0	52,873	0	0	0	465	10/15/2046	1.E FE
83438L-AB-7	SOLRR 2021-1 B	06/15/2026	Paydown		68,256	68,256	68,255	68,255	0	0	0	0	0	68,256	0	0	0	1,074	10/15/2046	1.G FE
83438L-AB-7	SOLRR 2021-1 B	04/15/2026	Paydown		33,970	33,970	33,969	33,969	0	0	0	0	0	33,970	0	0	0	389	10/15/2046	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					66,983,825	66,983,826	66,983,698	65,095,876	0	(1,032)	0	(1,032)	0	66,983,826	0	0	0	948,387	XXX	XXX
233046-AS-0	DNKN 2021-1A A23	05/20/2026	Paydown		142,500	142,500	142,444	142,500	0	0	0	0	0	142,500	0	0	0	1,989	11/20/2051	2.B FE
233046-AU-5	DNKN 2025-1A A2I	05/20/2026	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	306	08/20/2055	2.B FE
255123-A*-2	DIVERSIFIED ABS PHASE VI LLC	06/28/2026	Paydown		667,881	667,881	667,881	667,881	0	0	0	0	0	667,881	0	0	0	18,090	05/31/2044	1.F FE
255123-A@-0	DIVERSIFIED ABS PHASE VI LLC	06/28/2026	Paydown		12,000	12,000	12,000	12,000	0	0	0	0	0	12,000	0	0	0	384	05/31/2044	2.A FE
255126-AA-2	DEC 2025-1A A1	06/28/2026	Paydown		495,040	495,040	495,040	495,040	0	0	0	0	0	495,040	0	0	0	12,126	03/28/2045	1.G FE
25755T-AL-4	DPABS 2019-1A A2	04/20/2026	ATHENE ANNUITY & LIFE		926,162	960,000	1,018,938	989,924	0	(2,229)	0	(2,229)	0	987,694	0	(61,533)	(61,533)	17,117	10/25/2049	2.A FE
40468@-AA-7	HANNON ARMSTRONG	06/11/2026	Various		768,902	768,902	768,902	768,902	0	0	0	0	0	768,902	0	0	0	12,530	05/11/2041	1.F PL
65246Q-AA-7	NZES 2021-GNT1 A	06/25/2026	Paydown		164,717	164,717	162,195	162,195	0	2,522	0	2,522	0	164,717	0	0	0	2,379	11/25/2026	2.C FE
693342-AA-5	PG&E WILDFIRE RECOVERY	06/01/2026	Redemption 100.0000		64,017	64,017	64,016	64,015	0	2	0	2	0	64,017	0	0	0	1,150	06/01/2030	1.A FE
74628A-AA-2	PUREW 2025-1 A1	04/05/2026	Paydown		255,296	255,296	255,296	255,296	0	0	0	0	0	255,296	0	0	0	4,838	04/05/2040	1.G PL
74628A-AA-2	PUREW 2025-1 A1	05/05/2026	Paydown		227,476	227,476	227,476	227,476	0	0	0	0	0	227,476	0	0	0	5,388	04/05/2040	1.G FE
74628A-AA-2	PUREW 2025-1 A1	06/05/2026	Paydown		235,937	235,937	235,937	235,937	0	0	0	0	0	235,937	0	0	0	6,707	04/05/2040	1.G PL
74628A-AB-0	PUREW 2025-1 A2	06/05/2026	Paydown		10,929	10,929	10,929	10,929	0	0	0	0	0	10,929	0	0	0	299	04/05/2040	2.B PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					3,983,357	4,017,195	4,073,554	4,044,595	0	295	0	295	0	4,044,889	0	(61,533)	(61,533)	83,303	XXX	XXX
43730N-AA-4	HPA 2022-1 A	06/01/2026	Paydown		738,959	738,959	731,520	734,792	0	4,167	0	4,167	0	738,959	0	0	0	11,964	04/17/2039	1.A FE
74690D-AA-9	QTS 2025-1A A2	04/28/2026	BOAML		1,406,034	1,410,000	1,409,944	1,409,944	0	0	0	0	0	1,409,944	0	(3,910)	(3,910)	26,415	05/25/2055	1.G FE
74690F-BC-9	QTSII 2026-6A 2026-4A A2	04/22/2026	BOAML		1,992,992	1,983,000	1,982,940	0	0	0	0	0	0	1,982,940	0	10,053	10,053	9,112	03/05/2056	1.G FE
86212X-AB-6	STR 2019-1 A2	06/20/2026	Paydown		2,500	2,500	2,566	2,536	0	(36)	0	(36)	0	2,500	0	0	0	38	11/20/2049	1.A FE
88035K-AA-7	TENET HEALTHCARE	04/20/2026	ATHENE ANNUITY & LIFE		2,396,897	2,391,264	2,398,660	0	0	(6)	0	(6)	0	2,398,653	0	(1,756)	(1,756)	21,880	10/20/2054	1.C FE
88035K-AA-7	TENET HEALTHCARE	04/20/2026	Paydown		485	485	487	0	0	(2)	0	(2)	0	485	0	0	0	4	10/20/2054	1.C FE
05593P-AA-4	BG BETA I LTD	04/01/2026	Redemption 100.0000		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	3,925	07/01/2054	1.F PL
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					6,662,867	6,651,208	6,651,117	2,272,272	0	4,123	0	4,123	0	6,658,481	0	4,387	4,387	73,338	XXX	XXX
499876-AA-8	BEATS 2024-1A A2	04/05/2026	Paydown		211,069	211,069	214,763	215,318	0	(4,249)	0	(4,249)	0	211,069	0	0	0	7,042	04/07/2064	1.G FE
84860*-AB-9	NBA - SPIRITS OF ST LOUIS	06/12/2026	Various		4,875,532	5,136,553	5,136,553	5,136,553	0	0	0	0	0	5,136,553	0	(260,988)	(260,988)	103,273	06/30/2036	2.B PL
848609-AA-1	NBA - SPIRITS OF ST LOUIS	06/30/2026	Redemption 100.0000		139,872	139,872	139,872	139,872	0	0	0	0	0	139,872	0	0	0	3,707	06/30/2036	2.B PL
1739999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - other non-financial asset-backed securities - full analysis (unaffiliated)					5,226,473	5,487,494	5,491,188	5,491,743	0	(4,249)	0	(4,249)	0	5,487,494	0	(260,988)	(260,988)	114,022	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					428,043,135	430,806,797	430,452,825	327,704,756	200,146	526,263	170	726,239	301,455	430,455,178	(456,638)	(2,412,007)	(2,868,645)	7,607,024	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					428,043,135	430,806,797	430,452,825	327,704,756	200,146	526,263	170	726,239	301,455	430,455,178	(456,638)	(2,412,007)	(2,868,645)	7,607,024	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
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					428,043,135	430,806,797	430,452,825	327,704,756	200,146	526,263	170	726,239	301,455	430,455,178	(456,638)	(2,412,007)	(2,868,645)	7,607,024	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					1,702,431,441	1,744,008,856	1,769,825,508	1,515,846,420	214,194	(680,566)	170	(466,542)	285,041	1,752,299,124	(442,810)	(49,851,382)	(50,294,192)	44,962,423	XXX	XXX
808513-BJ-3	CHARLES SCHWAB PERP	06/15/2026	ATHENE ANNUITY & LIFE	5,000,000.000	4,689,005	0	5,000,000	4,674,079	325,921	0	0	325,921	0	5,000,000	0	(310,996)	(310,996)	107,778		2.C FE
808513-BK-0	CHARLES SCHWAB PERP	06/01/2026	Call 100.0000	11,270,000.000	11,270,000	0	11,270,000	11,204,888	65,112	0	0	65,112	0	11,270,000	0	0	0	225,400		2.C FE
4019999999. Subtotal - preferred stocks - industrial and miscellaneous (unaffiliated) perpetual preferred					15,959,005	XXX	16,270,000	15,878,967	391,033	0	0	391,033	0	16,270,000	0	(310,996)	(310,996)	333,178	XXX	XXX
4509999997. Total - preferred stocks - Part 4					15,959,005	XXX	16,270,000	15,878,967	391,033	0	0	391,033	0	16,270,000	0	(310,996)	(310,996)	333,178	XXX	XXX
4509999998. Total - preferred stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
4509999999. Total - preferred stocks					15,959,005	XXX	16,270,000	15,878,967	391,033	0	0	391,033	0	16,270,000	0	(310,996)	(310,996)	333,178	XXX	XXX
45174J-50-9	IHEARTCOMM CLASS A	06/04/2026	CITICORP	2,328.000	9,811		25,048	9,684	15,364	0	0	15,364	0	25,048	0	(15,237)	(15,237)	0		
75134P-60-0	RAMACO RESOURCES	06/24/2026	DIRECT	11,792.000	146,613		174,522	0	0	0	0	0	0	174,522	0	(27,909)	(27,909)	0		
76665T-10-2	RILEY EXPLORATION PERMIAN	06/11/2026	Various	14,902.000	523,494		585,208	0	0	0	0	0	0	585,208	0	(61,714)	(61,714)	0		
5019999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) publicly traded					679,918	XXX	784,778	9,684	15,364	0	0	15,364	0	784,778	0	(104,860)	(104,860)	0	XXX	XXX
31339*-10-7	FHLBI CLASS B-1	06/30/2026	DIRECT	336,000.000	33,600,000		33,600,000	33,600,000	0	0	0	0	0	33,600,000	0	0	0	838,091		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					33,600,000	XXX	33,600,000	33,600,000	0	0	0	0	0	33,600,000	0	0	0	838,091	XXX	XXX
46649B-36-0	JNAM JNL/Morningstar PitchBook List	04/24/2026	DIRECT	499,750.000	6,301,848		4,997,500	7,076,460	(2,078,960)	0	0	(2,078,960)	0	4,997,500	0	1,304,348	1,304,348	0		
46649B-37-8	JNAM JNL/Morningstar PitchBook List	04/24/2026	DIRECT	250.000	3,105		2,500	3,490	(990)	0	0	(990)	0	2,500	0	605	605	0		
46649U-16-0	JNAM WCM CHINA QUALITY GROWTH I	04/24/2026	DIRECT	100.000	1,102		1,000	1,057	(57)	0	0	(57)	0	1,000	0	102	102	0		
46649U-17-8	JNAM WCM CHINA QUALITY GROWTH A	04/24/2026	DIRECT	499,900.000	5,448,910		4,999,000	5,228,954	(229,954)	0	0	(229,954)	0	4,999,000	0	449,910	449,910	0		
46649U-21-0	JNAM AB SUSTAIN GLOBAL THEMATIC I	04/24/2026	DIRECT	100.000	1,224		1,000	1,228	(228)	0	0	(228)	0	1,000	0	224	224	0		
46649U-22-8	JNAM AB SUSTAIN GLOBAL THEMATIC A	04/24/2026	DIRECT	658,769.000	7,971,110		6,587,694	7,997,460	(1,409,767)	0	0	(1,409,767)	0	6,587,694	0	1,383,418	1,383,418	0		
5329999999. Subtotal - common stocks - mutual funds - designations not assigned by the SVO					19,727,299	XXX	16,588,694	20,308,649	(3,719,956)	0	0	(3,719,956)	0	16,588,694	0	3,138,607	3,138,607	0	XXX	XXX
5989999997. Total - common stocks - Part 4					54,007,217	XXX	50,973,472	53,918,333	(3,704,592)	0	0	(3,704,592)	0	50,973,472	0	3,033,747	3,033,747	838,091	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					54,007,217	XXX	50,973,472	53,918,333	(3,704,592)	0	0	(3,704,592)	0	50,973,472	0	3,033,747	3,033,747	838,091	XXX	XXX
5999999999. Total - preferred and common stocks					69,966,222	XXX	67,243,472	69,797,300	(3,313,559)	0	0	(3,313,559)	0	67,243,472	0	2,722,751	2,722,751	1,171,269	XXX	XXX
6009999999 - Totals					1,772,397,663	XXX	1,837,068,980	1,585,643,720	(3,099,365)	(680,566)	170	(3,780,101)	285,041	1,819,542,596	(442,810)	(47,128,631)	(47,571,441)	46,133,692	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
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	05/20/2026	08/26/2026	67,395	500,000,000	7,790	0	6,720,527	0	3,890,633	^	3,890,633	(2,829,894)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citigroup E570DZWZ7FF32TWEFA76	05/26/2026	09/14/2026	66,563	500,000,000	7,887	0	7,834,813	0	3,715,696	^	3,715,696	(4,119,117)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citigroup E570DZWZ7FF32TWEFA76	06/10/2026	10/07/2026	67,915	500,000,000	7,804	0	7,996,749	0	7,777,626	^	7,777,626	(219,124)	0	0	0	0		Note 0001
0159999999. Subtotal - purchased options - hedging other - call options and warrants										0	22,552,089	0	15,383,955	XXX	15,383,955	(7,168,135)	0	0	0	0	XXX	XXX
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/17/2026	07/06/2026	72,946	500,000,000	6,340	0	9,514,568	0	25,212	^	25,212	(9,489,357)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	TD Bank PT3QB789TSUIDF371261	02/20/2026	07/24/2026	72,592	500,000,000	6,543 / (5,510)	0	8,702,725	0	253,388	^	253,388	(8,449,337)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/23/2026	07/20/2026	73,151	500,000,000	6,152	0	8,836,836	0	131,077	^	131,077	(8,705,759)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	02/27/2026	07/13/2026	72,844	500,000,000	6,521 / (5,491)	0	8,239,501	0	66,907	^	66,907	(8,172,595)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/02/2026	07/29/2026	72,837	500,000,000	6,175	0	8,943,511	0	261,647	^	261,647	(8,681,864)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/03/2026	08/10/2026	74,343	500,000,000	6,221 / (5,044)	0	9,219,370	0	392,718	^	392,718	(8,826,652)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/04/2026	08/03/2026	72,890	500,000,000	6,174	0	8,970,440	0	342,877	^	342,877	(8,627,563)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Nomura 549300B3CEAHYG7K8164	03/09/2026	08/14/2026	75,166	500,000,000	5,987 / (4,656)	0	8,874,090	0	335,824	^	335,824	(8,538,266)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	TD Bank PT3QB789TSUIDF371261	03/13/2026	08/28/2026	75,132	500,000,000	5,989 / (4,825)	0	8,553,084	0	516,991	^	516,991	(8,036,093)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citi E570DZWZ7FF32TWEFA76	03/20/2026	09/30/2026	76,371	500,000,000	6,056	0	4,979,470	0	589,572	^	589,572	(4,389,898)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Nomura 549300B3CEAHYG7K8164	03/20/2026	07/01/2026	77,039	500,000,000	5,841	0	9,557,088	0	0	^	0	(9,557,088)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/23/2026	09/30/2026	75,426	500,000,000	5,966 / (4,640)	0	9,319,008	0	1,153,783	^	1,153,783	(8,165,225)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	03/25/2026	08/17/2026	75,885	500,000,000	5,765	0	8,917,439	0	411,822	^	411,822	(8,505,617)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	12/31/2026	76,153	500,000,000	5,909	0	5,375,525	0	1,096,488	^	1,096,488	(4,279,037)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/27/2026	07/17/2026	78,269	500,000,000	5,590	0	8,901,802	0	61,484	^	61,484	(8,840,318)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/30/2026	08/07/2026	78,323	500,000,000	5,745 / (4,469)	0	8,910,804	0	195,871	^	195,871	(8,714,933)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2026	09/30/2026	77,021	500,000,000	5,843 / (4,706)	0	9,350,869	0	941,705	^	941,705	(8,409,164)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	03/31/2026	08/21/2026	76,899	500,000,000	5,689	0	9,229,805	0	435,707	^	435,707	(8,794,097)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	03/31/2026	07/10/2026	76,685	500,000,000	5,868.14	0	8,109,373	0	32,081	^	32,081	(8,077,292)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	04/24/2026	09/28/2026	69,833	500,000,000	6,443.95	0	8,764,176	0	2,560,721	^	2,560,721	(6,203,455)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	05/06/2026	09/09/2026	67,883	500,000,000	6,813.16	0	8,064,845	0	3,007,054	^	3,007,054	(5,057,792)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/07/2026	09/18/2026	68,232	500,000,000	7,145 / (6,229)	0	9,065,548	0	4,710,716	^	4,710,716	(4,354,833)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/07/2026	09/02/2026	68,152	500,000,000	7,153 / (6,236)	0	8,486,606	0	3,945,558	^	3,945,558	(4,541,047)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	05/12/2026	10/09/2026	67,998	500,000,000	6,986 / (5,883)	0	8,529,099	0	4,615,783	^	4,615,783	(3,913,316)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/14/2026	09/25/2026	66,649	500,000,000	7,314 / (6,377)	0	9,045,808	0	6,833,469	^	6,833,469	(2,212,339)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Morgan Stanley Intl 4PQUHN3JPFGFNF3BB653	05/15/2026	10/19/2026	67,212	500,000,000	7,067 / (5,951)	0	8,602,051	0	5,644,026	^	5,644,026	(2,958,025)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	TD Bank PT3QB789TSUIDF371261	05/18/2026	10/02/2026	67,672	500,000,000	6,834.00	0	9,097,427	0	4,526,763	^	4,526,763	(4,570,664)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Morgan Stanley Intl 4PQUHN3JPFGFNF3BB653	06/01/2026	10/26/2026	65,783	500,000,000	7,030.67	0	8,669,940	0	7,513,947	^	7,513,947	(1,155,993)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/05/2026	10/14/2026	67,043	500,000,000	6,898.55	0	8,624,226	0	5,671,178	^	5,671,178	(2,953,049)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Morgan Stanley Intl 4PQUHN3JPFGFNF3BB653	06/16/2026	11/04/2026	66,316	500,000,000	6,974.17	0	8,191,389	0	7,600,639	^	7,600,639	(590,750)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Goldman Sachs Intl W22LROWP2IHZNBB6K528	06/24/2026	11/16/2026	67,600	500,000,000	6,656.81	0	7,567,050	0	5,827,842	^	5,827,842	(1,739,208)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I70UK5573	06/26/2026	12/31/2026	67,807	500,000,000	6,821 / (5,530)	0	8,158,775	0	6,608,020	^	6,608,020	(1,550,754)	0	0	0	0		Note 0001
S&P 500 < 1 YEAR	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Morgan Stanley Intl 4PQUHN3JPFGFNF3BB653	06/29/2026	11/09/2026	67,253	500,000,000	6,877.05	0	7,911,537	0	7,123,970	^	7,123,970	(787,567)	0	0	0	0		Note 0001
0169999999. Subtotal - purchased options - hedging other - put options										0	281,283,785	0	83,434,840	XXX	83,434,840	(197,848,947)	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										0	303,835,874	0	98,818,795	XXX	98,818,795	(205,017,082)	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

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)
0439999999. Total purchased options - call options and warrants										0	22,552,089	0	15,383,955	XXX	15,383,955	(7,168,135)	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										0	281,283,785	0	83,434,840	XXX	83,434,840	(197,848,947)	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										0	303,835,874	0	98,818,795	XXX	98,818,795	(205,017,082)	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
0709999999. Subtotal - written options - hedging other										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	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										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1049999999. Subtotal - swaps - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1109999999. Subtotal - swaps - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	08/26/2025	08/26/2026	0	60,000,000	(3.7892)/SOFR	0	0	(19,011)	970		970	79,372	0	0	0	118,553		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	08/26/2025	08/28/2028	0	100,000,000	(3.3317)/SOFR	0	0	198,336	1,346,304		1,346,304	1,370,726	0	0	0	735,592		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	08/26/2025	06/26/2031	0	175,000,000	(3.4342)/SOFR	0	0	254,615	3,659,938		3,659,938	3,192,402	0	0	0	1,954,951		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	08/26/2025	07/25/2031	0	250,000,000	(3.4447)/SOFR	0	0	353,804	5,193,921		5,193,921	4,569,354	0	0	0	2,814,925		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	08/26/2025	08/28/2031	0	250,000,000	(3.4532)/SOFR	0	0	343,120	5,201,841		5,201,841	4,579,245	0	0	0	2,840,660		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	09/02/2025	09/03/2031	0	105,000,000	(3.4467)/SOFR	0	0	145,884	2,223,941		2,223,941	1,920,838	0	0	0	1,194,974		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	09/08/2025	09/10/2031	0	55,000,000	(3.2712)/SOFR	0	0	124,190	1,620,936		1,620,936	960,375	0	0	0	627,096		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	09/15/2025	09/17/2031	0	70,000,000	(3.2842)/SOFR	0	0	152,354	2,028,167		2,028,167	1,227,367	0	0	0	799,593		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	09/22/2025	09/25/2028	0	65,000,000	(3.2832)/SOFR	0	0	140,813	964,782		964,782	897,357	0	0	0	486,534		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	09/22/2025	09/24/2031	0	35,000,000	(3.3772)/SOFR	0	0	59,281	864,755		864,755	629,678	0	0	0	400,530		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	09/29/2025	10/01/2031	0	65,000,000	(3.4487)/SOFR	0	0	85,747	1,392,755		1,392,755	1,192,419	0	0	0	745,203		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	10/06/2025	10/08/2031	0	100,000,000	(3.4457)/SOFR	0	0	131,914	2,165,225		2,165,225	1,833,971	0	0	0	1,148,555		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	10/06/2025	10/08/2028	0	40,000,000	(3.3322)/SOFR	0	0	75,592	560,838		560,838	568,208	0	0	0	301,776		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	10/14/2025	10/16/2031	0	70,000,000	(3.3327)/SOFR	0	0	130,899	1,898,577		1,898,577	1,246,684	0	0	0	805,656		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	10/20/2025	10/22/2031	0	55,000,000	(3.3012)/SOFR	0	0	110,843	1,579,068		1,579,068	971,501	0	0	0	633,997		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	10/20/2025	10/22/2028	0	35,000,000	(3.1912)/SOFR	0	0	89,893	604,947		604,947	478,729	0	0	0	266,269		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	10/27/2025	10/29/2031	0	90,000,000	(3.3682)/SOFR	0	0	149,678	2,305,100		2,305,100	1,619,667	0	0	0	1,039,319		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	11/03/2025	11/05/2031	0	50,000,000	(3.4612)/SOFR	0	0	59,025	1,062,292		1,062,292	922,746	0	0	0	578,437		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	11/03/2025	11/05/2028	0	45,000,000	(3.3547)/SOFR	0	0	77,218	623,790		623,790	657,519	0	0	0	345,170		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	11/10/2025	11/13/2031	0	100,000,000	(3.34597)/SOFR	0	0	117,180	2,141,163		2,141,163	1,846,060	0	0	0	1,159,239		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	11/17/2025	11/19/2028	0	40,000,000	(3.3512)/SOFR	0	0	68,202	564,260		564,260	589,705	0	0	0	309,308		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	11/17/2025	11/19/2031	0	40,000,000	(3.4632)/SOFR	0	0	45,678	852,454		852,454	739,329	0	0	0	464,404		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	11/24/2025	11/27/2026	0	85,000,000	(3.5237)/SOFR	0	0	70,002	128,976		128,976	168,329	0	0	0	272,451		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	11/24/2025	11/26/2031	0	90,000,000	(3.3667)/SOFR	0	0	145,163	2,345,795		2,345,795	1,622,217	0	0	0	1,046,766		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	12/01/2025	12/03/2031	0	55,000,000	(3.4332)/SOFR	0	0	69,511	1,261,137		1,261,137	1,009,558	0	0	0	640,823		Note 0001

SCHEDULE DB - PART A - SECTION 1

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1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	12/08/2025	12/10/2031	0	45,000,000	(3.5307)/SOFR	0	0	34,177	821,761		821,761	847,670	0	0	0	525,235		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	12/08/2025	12/10/2028	0	30,000,000	(3.3907)/SOFR	0	0	43,901	403,063		403,063	454,424	0	0	0	234,754		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	12/15/2025	12/17/2028	0	30,000,000	(3.3542)/SOFR	0	0	49,004	430,816		430,816	451,257	0	0	0	235,672		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	12/15/2025	12/17/2031	0	80,000,000	(3.5297)/SOFR	0	0	60,089	1,470,366		1,470,366	1,507,271	0	0	0	935,392		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	12/22/2025	12/24/2031	0	35,000,000	(3.5232)/SOFR	0	0	26,972	656,805		656,805	658,597	0	0	0	409,951		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	12/22/2025	12/24/2028	0	20,000,000	(3.3427)/SOFR	0	0	33,563	294,444		294,444	301,267	0	0	0	157,724		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	12/29/2025	12/31/2031	0	120,000,000	(3.4877)/SOFR	0	0	112,286	2,469,731		2,469,731	2,238,081	0	0	0	1,408,001		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/05/2026	01/07/2032	0	35,000,000	(3.5237)/SOFR	0	0	24,318	660,888		660,888	660,888	0	0	0	411,381		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/05/2026	01/07/2029	0	45,000,000	(3.3227)/SOFR	0	0	74,983	690,575		690,575	690,575	0	0	0	357,603		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/12/2026	01/14/2032	0	20,000,000	(3.5632)/SOFR	0	0	9,523	339,904		339,904	339,904	0	0	0	235,483		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/12/2026	01/14/2029	0	20,000,000	(3.3887)/SOFR	0	0	25,712	277,051		277,051	277,051	0	0	0	159,537		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/20/2026	01/22/2029	0	15,000,000	(3.4612)/SOFR	0	0	13,423	182,350		182,350	182,350	0	0	0	120,167		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/20/2026	01/22/2032	0	75,000,000	(3.6622)/SOFR	0	0	533	911,160		911,160	911,160	0	0	0	884,803		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/20/2026	01/22/2027	0	40,000,000	(3.5202)/SOFR	0	0	25,371	94,072		94,072	94,072	0	0	0	150,251		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/26/2026	01/28/2032	0	35,000,000	(3.6267)/SOFR	0	0	5,254	488,519		488,519	488,519	0	0	0	413,517		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	01/26/2026	01/28/2029	0	20,000,000	(3.4497)/SOFR	0	0	18,047	249,881		249,881	249,881	0	0	0	160,735		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	02/02/2026	02/04/2032	0	65,000,000	(3.6342)/SOFR	0	0	6,498	886,307		886,307	886,307	0	0	0	769,278		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	02/02/2026	02/04/2029	0	15,000,000	(3.4327)/SOFR	0	0	13,757	194,542		194,542	194,542	0	0	0	120,998		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	02/09/2026	02/11/2032	0	85,000,000	(3.5467)/SOFR	0	0	36,203	1,536,216		1,536,216	1,536,216	0	0	0	1,007,700		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	02/09/2026	02/11/2029	0	20,000,000	(3.3412)/SOFR	0	0	24,388	305,831		305,831	305,831	0	0	0	161,923		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	02/17/2026	02/16/2032	0	70,000,000	(3.4162)/SOFR	0	0	60,323	1,729,935		1,729,935	1,729,935	0	0	0	830,881		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	02/17/2026	02/19/2027	0	45,000,000	(3.4347)/SOFR	0	0	35,750	149,176		149,176	149,176	0	0	0	180,154		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	02/23/2026	02/25/2032	0	55,000,000	(3.3582)/SOFR	0	0	55,775	1,524,072		1,524,072	1,524,072	0	0	0	654,262		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	02/23/2026	02/26/2029	0	20,000,000	(3.2187)/SOFR	0	0	29,969	370,271		370,271	370,271	0	0	0	163,187		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/02/2026	03/04/2032	0	100,000,000	(3.3997)/SOFR	0	0	80,591	2,571,888		2,571,888	2,571,888	0	0	0	1,191,867		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/02/2026	03/04/2029	0	15,000,000	(3.2717)/SOFR	0	0	18,382	259,093		259,093	259,093	0	0	0	122,768		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/09/2026	03/11/2032	0	25,000,000	(3.4742)/SOFR	0	0	12,971	550,567		550,567	550,567	0	0	0	298,469		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/09/2026	03/11/2029	0	35,000,000	(3.2627)/SOFR	0	0	30,192	526,582		526,582	526,582	0	0	0	287,481		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/16/2026	03/18/2032	0	80,000,000	(3.5737)/SOFR	0	0	15,073	1,362,413		1,362,413	1,362,413	0	0	0	956,707		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/16/2026	03/18/2029	0	15,000,000	(3.4797)/SOFR	0	0	6,900	181,801		181,801	181,801	0	0	0	123,643		Note 0001

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 (Amortization)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/16/2026	03/18/2027	0	60,000,000	(3.6257)/SOFR	0	0	2,291	147,906		147,906	147,906	0	0	0	253,685		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/23/2026	03/25/2029	0	35,000,000	(3.6367)/SOFR	0	0	80	284,309		284,309	284,309	0	0	0	289,517		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/23/2026	03/25/2032	0	65,000,000	(3.7147)/SOFR	0	0	(13,512)	642,644		642,644	642,644	0	0	0	778,626		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/30/2026	04/01/2032	0	60,000,000	(3.6837)/SOFR	0	0	(7,364)	690,719		690,719	690,719	0	0	0	719,932		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	03/30/2026	04/01/2027	0	40,000,000	(3.7242)/SOFR	0	0	(8,959)	76,809		76,809	76,809	0	0	0	173,600		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	04/07/2026	04/09/2032	0	105,000,000	(3.6707)/SOFR	0	0	(9,576)	1,283,879		1,283,879	1,283,879	0	0	0	1,262,275		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	04/07/2026	04/09/2029	0	20,000,000	(3.5857)/SOFR	0	0	2,048	189,838		189,838	189,838	0	0	0	166,676		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	04/13/2026	04/15/2032	0	70,000,000	(3.6792)/SOFR	0	0	(7,322)	827,853		827,853	827,853	0	0	0	842,713		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	04/13/2026	04/15/2029	0	15,000,000	(3.5917)/SOFR	0	0	1,202	140,472		140,472	140,472	0	0	0	125,376		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	04/20/2026	04/22/2032	0	40,000,000	(3.6132)/SOFR	0	0	843	611,199		611,199	611,199	0	0	0	482,346		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	04/27/2026	04/29/2032	0	50,000,000	(3.6932)/SOFR	0	0	(6,452)	559,114		559,114	559,114	0	0	0	603,926		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	04/27/2026	04/30/2029	0	20,000,000	(3.5972)/SOFR	0	0	726	185,373		185,373	185,373	0	0	0	168,393		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	05/04/2026	05/03/2032	0	65,000,000	(3.8477)/SOFR	0	0	(23,287)	207,168		207,168	207,168	0	0	0	785,840		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	05/04/2026	05/06/2029	0	30,000,000	(3.7772)/SOFR	0	0	(7,517)	134,071		134,071	134,071	0	0	0	253,320		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	05/11/2026	05/13/2032	0	20,000,000	(3.8212)/SOFR	0	0	(5,572)	91,681		91,681	91,681	0	0	0	242,363		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	05/18/2026	05/20/2032	0	30,000,000	(4.0227)/SOFR	0	0	(13,743)	(178,167)		(178,167)	(178,167)	0	0	0	364,137		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	05/18/2026	05/20/2029	0	35,000,000	(3.9402)/SOFR	0	0	(12,745)	935		935	935	0	0	0	297,521		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	05/26/2026	05/28/2032	0	65,000,000	(3.9517)/SOFR	0	0	(19,030)	(144,754)		(144,754)	(144,754)	0	0	0	790,430		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	05/26/2026	05/28/2029	0	15,000,000	(3.8957)/SOFR	0	0	(3,621)	18,007		18,007	18,007	0	0	0	127,992		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	Wells Fargo - Cleared VYVVCKR63DVZZN70PB21	06/01/2026	06/03/2032	0	70,000,000	(3.9437)/SOFR	0	0	(16,464)	(126,561)		(126,561)	(126,561)	0	0	0	852,414		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	06/08/2026	06/10/2032	0	35,000,000	(4.0167)/SOFR	0	0	(7,514)	(198,179)		(198,179)	(198,179)	0	0	0	426,895		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	06/08/2026	06/10/2029	0	25,000,000	(3.9937)/SOFR	0	0	(5,048)	(39,222)		(39,222)	(39,222)	0	0	0	214,620		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	06/08/2026	06/10/2027	0	45,000,000	(3.9252)/SOFR	0	0	(7,374)	33,567		33,567	33,567	0	0	0	218,749		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	06/15/2026	06/17/2032	0	85,000,000	(3.9362)/SOFR	0	0	(9,599)	(120,173)		(120,173)	(120,173)	0	0	0	1,038,415		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	06/23/2026	06/25/2032	0	100,000,000	(3.9997)/SOFR	0	0	(5,211)	(478,799)		(478,799)	(478,799)	0	0	0	1,223,906		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	RBC - Cleared ES7IP3U3RHIGC71XBU11	06/23/2026	06/25/2029	0	15,000,000	(4.0112)/SOFR	0	0	(806)	(32,433)		(32,433)	(32,433)	0	0	0	129,666		Note 0001
INTEREST RATE SWAP	VA/VAGLB/VAGDB HEDGE	SA Ex 3	Duration	HSBC - Cleared 1IE8VN30JCEQV1H4R804	06/29/2026	07/01/2032	0	130,000,000	(3.8667)/SOFR	0	0	0	297,749		297,749	297,749	0	0	0	1,593,258		Note 0001
1119999999. Subtotal - swaps - hedging other - interest rate										0	0	3,980,333	70,287,017	XXX	70,287,017	62,500,022	0	0	0	49,826,896	XXX	XXX
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	Deutsche Bank Securities 7LTWFZYICNSX8D621K86	01/12/2016	01/15/2031	0	145,985,401	3.05% NOK RATE/(SOFR+26.161 + 1.46%)	0	0	(2,386,822)	(31,246,795)		(31,246,795)	(362,069)	2,047,340	0	0	1,556,636		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	Deutsche Bank Securities 7LTWFZYICNSX8D621K86	03/18/2016	03/30/2028	0	120,481,928	2.72% NOK RATE/(SOFR+26.161 + 1.56%)	0	0	(2,088,531)	(26,230,979)		(26,230,979)	490,003	1,574,877	0	0	797,069		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	Goldman Sachs KD3XUN7C6T14HNAYLU02	10/11/2016	10/26/2026	0	55,300,000	0.91% EUR RATE/(SOFR+26.161 + 1.25%)	0	0	(1,181,020)	1,278,273		1,278,273	777,553	(1,690,000)	0	0	157,213		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	Goldman Sachs KD3XUN7C6T14HNAYLU02	06/29/2018	07/09/2030	0	122,511,485	3.74% NOK RATE/(SOFR+26.161 + .99%)	0	0	(1,475,161)	(31,649,821)		(31,649,821)	(453,078)	1,574,877	0	0	1,229,303		Note 0002
CROSS CURRENCY SWAP	FA HEDGE	Ex 7	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	01/06/2020	07/14/2028	0	309,182,967	0.125% CHF RATE/(2.4716%)	0	0	(3,593,984)	72,790,568		72,790,568	3,472,594	(7,764,606)	0	0	2,208,601		Note 0002
CROSS CURRENCY SWAP	C5793#AK9, MCCAIN FOODS	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	10/23/2018	10/23/2030	0	8,036,001	3.74% USD/(3.68% CAD)	0	0	20,741	679,811		679,811	(117,620)	255,328	0	0	83,491		Note 0002

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)
CROSS CURRENCY SWAP	G8056#AH2, SEVERN TRENT WATER	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	11/07/2018	11/07/2028	0	15,530,400	4.19% USD/(2.72% GBP)	0	0	111,709	151,154		151,154	(240,526)	282,000	0	0	119,264		Note 0002
CROSS CURRENCY SWAP	G6750*AE2, 1887 CO LTD	Sch D	Currency	Bank of America B4TYDEB6GKMZ0031MB27	01/10/2019	01/10/2029	0	26,420,000	4.4088% USD/(2.96% GBP)	0	0	187,694	847,570		847,570	(406,819)	470,000	0	0	210,294		Note 0002
CROSS CURRENCY SWAP	G6655@AB2, NORTHERN GAS NETWORKS	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	01/10/2019	01/10/2031	0	23,778,000	4.38% USD/(2.97% GBP)	0	0	164,300	1,410,760		1,410,760	(344,094)	423,000	0	0	253,162		Note 0002
CROSS CURRENCY SWAP	756109A*5, REALTY INCOME	Sch D	Currency	Citigroup E570DZWZ7FF32TWEFA76	05/20/2019	05/20/2034	0	29,883,900	3.948% USD/(2.73% GBP)	0	0	180,565	2,307,880		2,307,880	(217,031)	540,500	0	0	419,790		Note 0002
CROSS CURRENCY SWAP	74726MA*0, QANTAS AIRWAYS	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	06/25/2019	06/25/2031	0	34,405,000	3.8275% USD/(3.64% AUD)	0	0	46,668	896,313		896,313	(763,951)	(1,080,000)	0	0	384,238		Note 0002
CROSS CURRENCY SWAP	B1401#AC1, BRUSSELS AIRPORT	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	06/05/2019	06/05/2034	0	11,160,000	3.76% USD/(1.64% EUR)	0	0	115,831	349,338		349,338	(277,758)	338,000	0	0	157,203		Note 0002
CROSS CURRENCY SWAP	N3167#AA2, FERRARI NV	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/01/2019	08/01/2029	0	39,294,500	3.4875% USD/(1.12% EUR)	0	0	463,613	324,237		324,237	(721,285)	1,183,000	0	0	345,390		Note 0002
CROSS CURRENCY SWAP	G1737@AE9, BROOKFIELD UTILITIES	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/19/2020	02/19/2030	0	40,973,400	3.09% USD/(2.2% GBP)	0	0	135,706	(2,510,281)		(2,510,281)	(519,330)	799,000	0	0	391,067		Note 0002
CROSS CURRENCY SWAP	C5793#AN3, MCCAIN FOODS	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	01/17/2020	01/17/2028	0	15,224,176	2.79% USD/(3.08% CAD)	0	0	(4,410)	731,904		731,904	(70,736)	510,657	0	0	94,791		Note 0002
CROSS CURRENCY SWAP	J3891#AA0, ELI LILLY	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	11/25/2019	11/15/2029	0	34,967,963	2.87% USD/(0.42% JPY)	0	0	451,003	11,094,814		11,094,814	(406,997)	949,552	0	0	321,478		Note 0002
CROSS CURRENCY SWAP	74340XB#7, PROLOGIS	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/27/2020	02/27/2035	0	45,080,000	2.68% USD/(1.89% GBP)	0	0	175,130	2,251,118		2,251,118	(183,180)	822,500	0	0	663,630		Note 0002
CROSS CURRENCY SWAP	G294A@AM1, DYSON FINANCE	Sch D	Currency	Barclays G5GSEF7VJP5I7OUK5573	04/08/2020	02/12/2030	0	100,642,012	4.14% USD/(2.62 JPY)	0	0	1,128,584	30,132,783		30,132,783	(735,450)	2,766,446	0	0	958,038		Note 0002
CROSS CURRENCY SWAP	B1401#AG2, BRUSSELS AIRPORT	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/08/2020	12/08/2030	0	4,730,000	3.9% USD/(2.43% EUR)	0	0	35,845	160,915		160,915	(75,690)	135,200	0	0	45,026		Note 0002
CROSS CURRENCY SWAP	G1847#AA2, CAPITAL INVESTORS EUROPE	Sch D	Currency	Bank of America B4TYDEB6GKMZ0031MB27	06/08/2021	06/08/2031	0	23,267,400	3.135% USD/(1.48% EUR)	0	0	202,083	1,744,778		1,744,778	(435,723)	642,200	0	0	258,636		Note 0002
CROSS CURRENCY SWAP	G1267*AA7, BID CORP FOODSERVICE	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/10/2022	03/10/2027	0	16,864,500	3.295% USD/(1.65% EUR)	0	0	135,672	(260,122)		(260,122)	(70,307)	507,000	0	0	70,203		Note 0002
CROSS CURRENCY SWAP	G1737@AK5, BROOKFIELD UTILITIES	Sch D	Currency	Citigroup E570DZWZ7FF32TWEFA76	04/11/2023	04/11/2043	0	18,109,500	5.862% USD/ (4.77% GBP)	0	0	60,063	1,246,154		1,246,154	465,000	352,500	0	0	371,044		Note 0002
CROSS CURRENCY SWAP	G6750*AG7,The 1887 Company Limited	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	12/08/2022	12/08/2032	0	22,417,500	5.6305% USD/ (6.17% GBP)	0	0	(230,400)	(6,524,103)		(6,524,103)	158,708	493,500	0	0	284,591		Note 0002
CROSS CURRENCY SWAP	G2956@AV3, ASSOCIATED BRITISH PORTS	Sch D	Currency	Bank of America B4TYDEB6GKMZ0031MB27	02/16/2023	08/16/2040	0	12,346,000	5.4745% USD/ (5.40% GBP)	0	0	(22,087)	(473,255)		(473,255)	290,554	235,000	0	0	232,122		Note 0002
CROSS CURRENCY SWAP	G1401#AP2 Brussels Airport Company NV	Sch D	Currency	BNP Paribas R0MUWSFPU8MPRO8K5P83	02/28/2023	02/28/2033	0	5,377,500	5.47% USD/ (4.440% EUR)	0	0	19,974	(525,034)		(525,034)	(71,782)	169,000	0	0	69,447		Note 0002
CROSS CURRENCY SWAP	G1267*AD1, BID CORP FOODSERVICE EUR LTD.	Sch D	Currency	Bank of America B4TYDEB6GKMZ0031MB27	06/01/2023	06/01/2030	0	11,664,400	5.6% USD/ (4.75% EUR)	0	0	24,685	(1,280,276)		(1,280,276)	(89,968)	371,800	0	0	115,520		Note 0002
CROSS CURRENCY SWAP	883556B*2, THERMO FISHER SCIENTIFIC	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	09/06/2023	09/06/2035	0	13,717,421	5.63%USD/ (5.63%JPY)	0	0	286,784	3,759,984		3,759,984	325,002	497,115	0	0	207,942		Note 0002
CROSS CURRENCY SWAP	19046FAX0, COSTAL GASLINK PIPELINE	Sch D	Currency	RBC ES7IP3U3RHIGC71XBU11	06/13/2024	06/30/2049	0	21,915,407	5.857%USD/(5.857%CAD)	0	0	65,891	70,373		70,373	(385,799)	765,985	0	0	525,701		Note 0002
CROSS CURRENCY SWAP	W3569*AA0, NORDIQUS HOLDING	Sch D	Currency	Societe Generale O2RNE8IBXP4R0TD8PU41	08/27/2024	10/03/2034	0	26,467,253	6.045%USD/(4.45%SEK)	0	0	130,836	(3,516,597)		(3,516,597)	(971,867)	1,673,096	0	0	380,470		Note 0002
CROSS CURRENCY SWAP	592688E#8, METTLER - TOLDEO INTERNATIONAL	Sch D	Currency	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	01/09/2025	07/09/2035	0	10,527,000	5.685%USD/(3.8% EUR)	0	0	82,383	(627,435)		(627,435)	(206,545)	338,000	0	0	158,169		Note 0002
CROSS CURRENCY SWAP	G6992#AA4,PD PORTS ACQUISITIONS	Sch D	Currency	Deutsche Bank Securities 7LTWFZYICNSX8D621K86	12/10/2025	12/11/2032	0	9,166,500	5.606%USD/(5.94%GBP)	0	0	(20,889)	(206,202)		(206,202)	(6,821)	164,500	0	0	116,443		Note 0002

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)
CROSS CURRENCY SWAP	G6992#AB2,PD PORTS ACQUISITIONS	Sch D	Currency	Deutsche Bank Securities	7LTWFZYICNSX8D621K86	12/10/2025	12/11/2035	0	3,928,500	5.945%USD/(6.29%GBP)	0	0	(9,309)	(81,696)		(81,696)	33,193	70,500	0	0	60,398		Note 0002
CROSS CURRENCY SWAP	N2466*AA6,JUMBO CTL NETHERLANDS	Sch D	Currency	Bank of America	B4TYDEB6GKMZ0031MB27	01/29/2026	05/01/2040	0	65,133,600	5.87%USD/(4.56%EUR)	0	0	384,413	556,374		556,374	(698,026)	1,254,400	0	0	1,211,843		Note 0002
CROSS CURRENCY SWAP	BBE0Y11H2,BARINGS EURO FUND	Sch D	Currency	Citigroup	E570DZWZ7FF32TWEFA76	05/05/2026	05/05/2029	0	49,476,000	4.744%USD/(3.49%EUR)	0	0	105,016	1,123,957		1,123,957	(442,643)	1,566,600	0	0	417,575		Note 0002
CROSS CURRENCY SWAP	B1401#AY3,BRUSSELS AIRPORT	Sch D	Currency	BNP Paribas	R0MUWSFPU8MPRO8K5P83	01/13/2027	01/13/2034	0	41,499,500	5.037%USD/(3.8%EUR)	0	0	0	(420,415)		(420,415)	(1,995,415)	1,575,000	0	0	569,965		Note 0002
CROSS CURRENCY SWAP	883556D#6,THERMO FISHER SCIENTIFIC	Sch D	Currency	Deutsche Bank Securities	7LTWFZYICNSX8D621K86	03/03/2026	03/03/2036	0	24,494,800	5.3745%USD/(1.76%CHF)	0	0	296,057	591,713		591,713	(423,107)	1,014,820	0	0	381,093		Note 0002
CROSS CURRENCY SWAP	G3663#AN1,FORTH PORTS FINANCE PLC	Sch D	Currency	Deutsche Bank Securities	7LTWFZYICNSX8D621K86	08/25/2026	08/25/2036	0	10,810,400	5.409%USD/(5.72%GBP)	0	0	0	(7,368)		(7,368)	(227,368)	220,000	0	0	172,303		Note 0002
CROSS CURRENCY SWAP	G8729*AE6,METER SERVE HOLDCO 2 LTD	Sch D	Currency	Deutsche Bank Securities	7LTWFZYICNSX8D621K86	03/26/2026	12/30/2044	0	24,390,000	5.775%USD/(6.069%GBP)	0	0	(18,249)	714,837		714,837	153,237	561,600	0	0	524,740		Note 0002
CROSS CURRENCY SWAP	BBE0Z7C45,FIL LTD	Sch D	Currency	Deutsche Bank Securities	7LTWFZYICNSX8D621K86	10/29/2026	10/29/2036	0	17,560,500	5.8545%USD/(4.69%EUR)	0	0	0	(386,538)		(386,538)	(836,538)	450,000	0	0	282,333		Note 0002
CROSS CURRENCY SWAP	23375@AC1,DH MASI FINANCE INC 2.1% Due 6/3/2036 JD3	Sch D	Currency	Deutsche Bank Securities	7LTWFZYICNSX8D621K86	06/03/2026	06/03/2036	0	50,677,816	5.876%USD/(2.1%CHF)	0	0	150,871	667,082		667,082	(577,380)	1,244,463	0	0	798,648		Note 0002
CROSS CURRENCY SWAP	BBE0ZTBQ9,BROOKFIELD UTILITIES UK	Sch D	Currency	Bank of America	B4TYDEB6GKMZ0031MB27	03/10/2027	03/10/2037	0	26,854,000	6.0175%USD/(6.39%GBP)	0	0	0	(68,177)		(68,177)	(446,177)	378,000	0	0	439,237		Note 0002
CROSS CURRENCY SWAP	BBE0ZT2L0,BROOKFIELD UTILITIES UK	Sch D	Currency	Deutsche Bank Securities	7LTWFZYICNSX8D621K86	09/24/2026	09/24/2033	0	13,428,000	5.713%USD/(6.02%GBP)	0	0	0	(62,708)		(62,708)	(252,708)	190,000	0	0	180,669		Note 0002
CROSS CURRENCY SWAP	BBE0ZSVY2,BEACON FINCO SARL	Sch D	Currency	Deutsche Bank Securities	7LTWFZYICNSX8D621K86	08/24/2026	08/26/2038	0	25,509,400	6.019%USD/(6.4%GBP)	0	0	0	(117,690)		(117,690)	(474,890)	357,200	0	0	444,852		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	03/18/2021	03/19/2036	0	12,140,000	2.71% USD / (1.06% EUR)	0	0	102,955	1,006,731		1,006,731	(267,989)	338,000	0	0	189,303		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA	02RNE8IBXP4R0TD8PU41	01/21/2021	01/21/2031	0	3,675,300	2.73% USD / (1.24% EUR)	0	0	28,936	245,202		245,202	(61,384)	101,400	0	0	39,260		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/21/2021	01/21/2033	0	3,676,140	2.83% USD / (1.27% EUR)	0	0	30,374	276,703		276,703	(80,856)	101,400	0	0	47,103		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/21/2021	01/21/2036	0	3,675,300	3.05% USD / (1.41% EUR)	0	0	31,968	334,464		334,464	(87,495)	101,400	0	0	56,840		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	10/28/2020	10/29/2035	0	5,872,500	3.04% USD / (1.7% EUR)	0	0	40,389	174,864		174,864	(121,932)	169,000	0	0	89,721		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	10/28/2020	10/29/2040	0	7,047,000	3.42% USD / (1.98% EUR)	0	0	52,416	358,106		358,106	(132,756)	202,800	0	0	133,440		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	01/21/2021	01/21/2036	0	13,070,300	3.68% USD / (2.93% EUR)	0	0	42,943	865,569		865,569	(17,744)	235,000	0	0	202,137		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	01/13/2021	01/31/2031	0	14,036,400	2.77% USD / (1.37% EUR)	0	0	101,728	290,159		290,159	(236,797)	405,600	0	0	150,389		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	12/30/2020	01/07/2031	0	11,697,000	3.07% USD / (1.62% EUR)	0	0	86,899	262,316		262,316	(194,977)	338,000	0	0	124,424		Note 0002

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CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	12/30/2020	01/07/2033	0	11,698,000	3.16% USD / (1.65% EUR)	0	0	90,377	354,119		354,119	(250,265)	338,000	0	0	149,450		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	12/08/2020	12/08/2035	0	13,120,200	4.12% USD / (2.55% EUR)	0	0	106,231	666,824		666,824	(262,748)	375,180	0	0	201,627		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	03/23/2021	03/23/2036	0	8,360,400	2.72% USD / (3mo NZD BANK BILL)	0	0	(45,414)	(416,469)		(416,469)	(52,941)	109,200	0	0	130,440		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	04/15/2021	04/15/2036	0	35,282,000	3.725% USD / (4.06% AUD)	0	0	42,948	4,193,952		4,193,952	(626,841)	(993,600)	0	0	552,251		Note 0002
CROSS CURRENCY SWAP - ath	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	07/23/2021	07/23/2031	0	14,510,400	2.9275% USD / (1.24% EUR)	0	0	126,975	943,488		943,488	(268,595)	405,600	0	0	163,294		Note 0002
1139999999. Subtotal - swaps - hedging other - foreign exchange										0	0	(5,029,020)	39,243,226	XXX	39,243,226	(11,006,154)	21,456,930	0	0	20,899,307	XXX	XXX
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/26/2022	05/24/2028	0	303,285,549	(SPTR)/FEDL01 + 57	0	0	(28,450,662)	430,501		430,501	6,402,851	0	0	0	2,091,005		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Goldman Sachs KD3XUN7C6T14HNAYLU02	06/14/2022	06/12/2028	0	394,794,168	(SPTR)/FEDL01 + 57	0	0	(15,022,210)	(12,866,411)		(12,866,411)	(14,866,585)	0	0	0	2,758,920		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citigroup E570DZWZ7FF32TWEFA76	06/15/2022	06/14/2027	0	320,307,245	(SPTR)/FEDL01 + 52.5	0	0	(27,030,017)	2,232,165		2,232,165	3,559,458	0	0	0	1,566,041		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citigroup E570DZWZ7FF32TWEFA76	03/28/2023	03/22/2030	0	387,482,690	(SPTR)/FEDL01 + 53	0	0	(17,364,812)	(7,501,225)		(7,501,225)	(11,957,479)	0	0	0	3,741,148		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/30/2023	03/28/2029	0	391,804,607	(SPTR)/FEDL01 + 50	0	0	(23,090,401)	(3,141,734)		(3,141,734)	(6,266,185)	0	0	0	3,245,839		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/31/2023	03/29/2030	0	386,312,365	(SPTR)/FEDL01 + 52.5	0	0	(22,682,522)	(3,089,989)		(3,089,989)	(6,177,634)	0	0	0	3,739,428		Note 0001
TOTAL RETURN SWAPS	General Expense	Ex 2	Equity/Index	Goldman Sachs KD3XUN7C6T14HNAYLU02	08/21/2025	08/21/2026	0	24,991,316	(FEDL01 + 78)/XNDX	0	0	(565,840)	7,892,235		7,892,235	5,550,325	0	0	0	47,164		Note 0001
TOTAL RETURN SWAPS	General Expense	Ex 2	Equity/Index	Goldman Sachs KD3XUN7C6T14HNAYLU02	08/21/2025	08/21/2026	0	25,004,932	(FEDL01 + 49)/RU20INTR	0	0	(529,640)	8,611,808		8,611,808	6,189,886	0	0	0	47,190		Note 0001
TOTAL RETURN SWAPS	General Expense	Ex 2	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/21/2025	08/21/2026	0	44,998,952	(FEDL01 + 62.5)/SPTRMDCP	0	0	(983,685)	10,375,619		10,375,619	8,181,666	0	0	0	84,923		Note 0001
TOTAL RETURN SWAPS	General Expense	Ex 2	Equity/Index	UBS BFM8T61CT2L1QCEMIK50	08/21/2025	08/21/2026	0	29,996,067	(FEDL01 + 83)/GDDUEAFE	0	0	(686,426)	4,739,452		4,739,452	3,111,909	0	0	0	56,610		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2025	03/10/2027	0	100,026,265	(DJITR)/FEDL01 + 94	0	0	2,339,100	(15,783,349)		(15,783,349)	(10,294,607)	0	0	0	416,388		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2025	03/10/2027	0	99,999,965	(SPTRMDCP)/FEDL01+71	0	0	2,222,910	(19,023,462)		(19,023,462)	(17,585,869)	0	0	0	416,278		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	09/16/2025	03/10/2027	0	99,996,562	(XNDX)/FEDL01+88	0	0	2,308,240	(25,367,357)		(25,367,357)	(21,159,834)	0	0	0	416,264		Note 0001
TOTAL RETURN SWAPS	General Expense	Ex 2	Equity/Index	Goldman Sachs KD3XUN7C6T14HNAYLU02	10/10/2025	08/21/2026	0	10,002,528	(FEDL01 + 82)/XNDX	0	0	(227,326)	2,559,727		2,559,727	2,120,349	0	0	0	18,877		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	02/13/2026	08/13/2026	0	100,011,084	(RUMCINTR)/FEDL01+34	0	0	1,488,421	(9,093,301)		(9,093,301)	(9,093,301)	0	0	0	173,619		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Goldman Sachs KD3XUN7C6T14HNAYLU02	03/09/2026	09/10/2026	0	50,000,000	(SPTRSMCP)/SOFR+22	0	0	606,120	(9,390,248)		(9,390,248)	(9,390,248)	0	0	0	111,035		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Goldman Sachs KD3XUN7C6T14HNAYLU02	03/10/2026	09/10/2026	0	100,000,000	(SPTRSMCP)/SOFR+22	0	0	1,201,376	(19,408,967)		(19,408,967)	(19,408,967)	0	0	0	222,070		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Barclays G5GSEF7VJP5I7OUK5573	03/18/2026	09/17/2026	0	100,000,000	(RUMCINTR)/SOFR+32	0	0	1,143,302	(13,574,083)		(13,574,083)	(13,574,083)	0	0	0	232,615		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Societe Generale 02RNE8IBXP4R0TD8PU41	04/06/2026	01/06/2027	0	249,999,630	(RU10GRTR)/SOFR + 54	0	0	2,461,009	(38,258,240)		(38,258,240)	(38,258,240)	0	0	0	901,861		Note 0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Societe Generale O2RNE8IBXP4R0TD8PU41	04/06/2026	01/06/2027	0	250,000,692	(RU10VATR)/SOFR + 54	0	0	2,461,019	(30,962,205)		(30,962,205)	(30,962,205)	0	0	0	901,865		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/06/2026	10/06/2026	0	99,999,556	(RUMCGRTR)/SOFR + 35	0	0	939,540	(13,030,128)		(13,030,128)	(13,030,128)	0	0	0	259,080		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/07/2026	02/08/2027	0	250,000,000	(RU10GRTR)/SOFR + 52	0	0	2,420,034	(37,977,625)		(37,977,625)	(37,977,625)	0	0	0	977,048		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	04/07/2026	02/08/2027	0	250,000,000	(RU10VATR)/SOFR + 52	0	0	2,420,034	(30,952,423)		(30,952,423)	(30,952,423)	0	0	0	977,048		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/07/2026	02/08/2027	0	99,998,592	(RUMCGRTR)/SOFR + 40	0	0	940,000	(13,676,598)		(13,676,598)	(13,676,598)	0	0	0	390,814		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citigroup E570DZWZ7FF32TWEFA76	04/08/2026	07/08/2026	0	250,000,002	(RU10GRTR)/SOFR + 48	0	0	2,368,018	(30,836,493)		(30,836,493)	(30,836,493)	0	0	0	185,058		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/08/2026	07/08/2026	0	250,001,719	(RU10VATR)/SOFR + 47	0	0	2,362,270	(24,253,187)		(24,253,187)	(24,253,187)	0	0	0	185,060		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citigroup E570DZWZ7FF32TWEFA76	04/08/2026	07/08/2026	0	99,999,997	(RUMCGRTR)/SOFR + 40	0	0	928,763	(10,625,189)		(10,625,189)	(10,625,189)	0	0	0	74,023		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/09/2026	10/09/2026	0	250,000,517	(RU10GRTR)/SOFR + 47	0	0	2,333,858	(29,426,969)		(29,426,969)	(29,426,969)	0	0	0	657,545		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/09/2026	10/09/2026	0	249,998,014	(RU10VATR)/SOFR + 47	0	0	2,333,835	(22,737,199)		(22,737,199)	(22,737,199)	0	0	0	657,538		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2026	08/13/2026	0	99,998,972	(RU10GRTR)/SOFR + 40	0	0	873,050	(10,016,360)		(10,016,360)	(10,016,360)	0	0	0	173,598		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2026	08/13/2026	0	99,999,235	(RU10VATR)/SOFR + 39	0	0	870,886	(8,807,838)		(8,807,838)	(8,807,838)	0	0	0	173,599		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	04/13/2026	08/13/2026	0	50,001,691	(RUMCGRTR)/SOFR + 30	0	0	425,711	(5,123,111)		(5,123,111)	(5,123,111)	0	0	0	86,803		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Goldman Sachs KD3XUN7C6T14HNAYLU02	04/14/2026	01/14/2027	0	75,000,000	(SPTRSMCP)/SOFR + 35	0	0	638,319	(9,228,514)		(9,228,514)	(9,228,514)	0	0	0	276,196		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Goldman Sachs KD3XUN7C6T14HNAYLU02	05/06/2026	02/04/2027	0	60,000,000	(SPTRSMCP)/SOFR + 35	0	0	363,028	(4,251,666)		(4,251,666)	(4,251,666)	0	0	0	232,379		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citigroup E570DZWZ7FF32TWEFA76	05/18/2026	09/17/2026	0	49,999,993	(RUMCGRTR)/SOFR + 36	0	0	237,236	(3,928,422)		(3,928,422)	(3,928,422)	0	0	0	116,307		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	BNP Paribas R0MUWSFPU8MPRO8K5P83	05/18/2026	11/18/2026	0	50,000,673	(RUMCGRTR)/SOFR + 38	0	0	238,434	(3,928,475)		(3,928,475)	(3,928,475)	0	0	0	155,385		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Citigroup E570DZWZ7FF32TWEFA76	05/19/2026	12/07/2026	0	50,000,003	(RUMCGRTR)/SOFR + 35	0	0	231,229	(4,362,647)		(4,362,647)	(4,362,647)	0	0	0	165,521		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2026	01/08/2027	0	50,000,000	(RUMCGRTR)/SOFR + 43	0	0	235,896	(4,362,646)		(4,362,646)	(4,362,646)	0	0	0	181,319		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	05/19/2026	03/08/2027	0	60,000,000	(RUMCGRTR)/SOFR + 43	0	0	283,075	(5,235,176)		(5,235,176)	(5,235,176)	0	0	0	248,778		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2026	11/12/2026	0	60,000,000	(RUMCINTR)/SOFR + 54	0	0	138,910	(3,004,044)		(3,004,044)	(3,004,044)	0	0	0	182,449		Note 0001
TOTAL RETURN SWAPS	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	Bank of America B4TYDEB6GKMZO031MB27	06/10/2026	01/14/2027	0	75,000,000	(RUMCINTR)/SOFR + 62	0	0	176,971	(3,755,055)		(3,755,055)	(3,755,055)	0	0	0	276,196		Note 0001
1149999999. Subtotal - swaps - hedging other - total return										0	0	(98,642,947)	(450,138,829)	XXX	(450,138,829)	(453,398,558)	0	0	0	27,820,884	XXX	XXX
1169999999. Subtotal - swaps - hedging other										0	0	(99,691,634)	(340,608,586)	XXX	(340,608,586)	(401,904,690)	21,456,930	0	0	98,547,087	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										0	0	3,980,333	70,287,017	XXX	70,287,017	62,500,022	0	0	0	49,826,896	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	(5,029,020)	39,243,226	XXX	39,243,226	(11,006,154)	21,456,930	0	0	20,899,307	XXX	XXX
1389999999. Total swaps - total return										0	0	(98,642,947)	(450,138,829)	XXX	(450,138,829)	(453,398,558)	0	0	0	27,820,884	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	0	(99,691,634)	(340,608,586)	XXX	(340,608,586)	(401,904,690)	21,456,930	0	0	98,547,087	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)
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	07/09/2026	0	11,085,442	44.342	0	0	0	462,050		462,050	(63,962)	0	0	0	9,066		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	07/09/2026	0	21,560,755	43.122	0	0	0	859,997		859,997	(121,975)	0	0	0	17,603		Note 0001
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	07/09/2026	0	19,999,525	39.999	0	0	0	555,060		555,060	(100,365)	0	0	0	16,138		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	07/09/2026	0	19,518,476	39.037	0	0	0	435,568		435,568	(114,409)	0	0	0	15,667		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	07/09/2026	0	19,061,500	38.123	0	0	0	350,127		350,127	(162,857)	0	0	0	15,241		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	01/07/2025	07/09/2026	0	17,280,404	34.561	0	0	0	182,472		182,472	(147,642)	0	0	0	13,711		Note 0001
US TREASURY 912834HV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2025	11/19/2026	0	38,393,483	51.191	0	0	0	682,864		682,864	(177,278)	0	0	0	121,866		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	02/03/2025	11/19/2026	0	43,113,490	43.113	0	0	0	(162,889)		(162,889)	(155,032)	0	0	0	133,948		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	02/14/2025	08/20/2026	0	24,661,861	49.324	0	0	0	(43,220)		(43,220)	(183,625)	0	0	0	46,012		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	02/14/2025	08/20/2026	0	24,313,099	48.626	0	0	0	(58,118)		(58,118)	(199,600)	0	0	0	45,332		Note 0001
US TREASURY 912834KB3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	02/14/2025	08/20/2026	0	15,892,515	39.731	0	0	0	(477,732)		(477,732)	(109,430)	0	0	0	28,810		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	02/20/2025	02/18/2027	0	70,214,657	46.810	0	0	0	(120,021)		(120,021)	(69,385)	0	0	0	280,018		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	02/20/2025	02/18/2027	0	44,904,756	44.905	0	0	0	(178,588)		(178,588)	(66,504)	0	0	0	178,675		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	02/20/2025	02/18/2027	0	43,836,127	43.836	0	0	0	(417,595)		(417,595)	(49,032)	0	0	0	173,451		Note 0001
US TREASURY 912834WC8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	02/24/2025	02/11/2027	0	23,932,925	31.911	0	0	0	(1,306,806)		(1,306,806)	42,673	0	0	0	89,020		Note 0001
US TREASURY 912834UR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	02/24/2025	02/11/2027	0	16,859,426	33.719	0	0	0	(809,266)		(809,266)	(35,367)	0	0	0	63,148		Note 0001
US TREASURY 912834TF5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	02/24/2025	02/11/2027	0	17,923,435	35.847	0	0	0	(848,881)		(848,881)	(52,214)	0	0	0	67,178		Note 0001
US TREASURY 912834QP6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	02/24/2025	02/11/2027	0	19,222,876	38.446	0	0	0	(809,719)		(809,719)	(82,492)	0	0	0	72,445		Note 0001
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	09/10/2026	0	21,602,956	43.206	0	0	0	(894,203)		(894,203)	(111,373)	0	0	0	45,988		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/10/2025	09/10/2026	0	20,560,002	41.120	0	0	0	(1,001,771)		(1,001,771)	(172,886)	0	0	0	43,433		Note 0001
US TREASURY 912834QH4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/10/2025	03/10/2027	0	19,737,034	39.474	0	0	0	(1,028,276)		(1,028,276)	(79,255)	0	0	0	77,881		Note 0001
US TREASURY 912834SZ2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/10/2025	03/10/2027	0	27,569,774	36.760	0	0	0	(1,522,401)		(1,522,401)	(62,465)	0	0	0	108,430		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	0	20,811,870	41.624	0	0	0	(809,687)		(809,687)	(83,369)	0	0	0	83,429		Note 0001
US TREASURY 912834QP6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	0	9,681,226	38.725	0	0	0	(441,374)		(441,374)	(34,629)	0	0	0	38,539		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	0	19,154,545	38.309	0	0	0	(915,970)		(915,970)	(79,700)	0	0	0	76,073		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	0	28,404,158	37.872	0	0	0	(1,404,481)		(1,404,481)	(114,690)	0	0	0	112,616		Note 0001

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)
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	0	28,079,669	37.440	0	0	0	(1,381,268)		(1,381,268)	(91,629)	0	0	0	111,359		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/11/2025	03/11/2027	0	18,437,632	36.875	0	0	0	(859,711)		(859,711)	(48,927)	0	0	0	73,318		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/26/2025	03/25/2027	0	63,036,948	50.430	0	0	0	120,081		120,081	(161,328)	0	0	0	270,591		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/26/2025	03/25/2027	0	36,776,822	49.036	0	0	0	37,971		37,971	(79,564)	0	0	0	157,730		Note 0001
US TREASURY 912834KV9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	03/26/2025	03/25/2027	0	36,302,963	48.404	0	0	0	(16,145)		(16,145)	(30,904)	0	0	0	155,468		Note 0001
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	04/24/2025	04/23/2027	0	31,650,090	42.200	0	0	0	243,463		243,463	25,640	0	0	0	143,848		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	04/24/2025	04/23/2027	0	21,932,717	43.865	0	0	0	268,100		268,100	(6,712)	0	0	0	100,132		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	04/24/2025	04/23/2027	0	42,785,353	42.785	0	0	0	346,931		346,931	42,054	0	0	0	194,538		Note 0001
US TREASURY 912834QP6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	04/24/2025	04/23/2027	0	18,667,085	37.334	0	0	0	(111,079)		(111,079)	(38,763)	0	0	0	83,692		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	04/25/2025	04/23/2027	0	20,733,533	41.467	0	0	0	(83,770)		(83,770)	(1,883)	0	0	0	93,136		Note 0001
US TREASURY 912834VM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	04/25/2025	04/23/2027	0	15,867,280	31.735	0	0	0	(276,330)		(276,330)	53,975	0	0	0	70,319		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/19/2025	05/19/2027	0	24,343,198	48.686	0	0	0	1,051,430		1,051,430	(16,131)	0	0	0	119,445		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/19/2025	05/19/2027	0	23,657,404	47.315	0	0	0	1,013,507		1,013,507	(5,840)	0	0	0	116,041		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/19/2025	05/19/2027	0	22,948,979	45.898	0	0	0	987,140		987,140	24,090	0	0	0	112,584		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/19/2025	05/19/2027	0	22,339,571	44.679	0	0	0	899,816		899,816	25,621	0	0	0	109,307		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/19/2025	05/19/2027	0	17,194,353	34.389	0	0	0	489,939		489,939	(725)	0	0	0	83,179		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/20/2025	05/20/2027	0	17,280,828	43.202	0	0	0	783,631		783,631	21,787	0	0	0	85,098		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/20/2025	05/20/2027	0	16,824,005	42.060	0	0	0	711,573		711,573	28,131	0	0	0	82,607		Note 0001
US TREASURY 912834PZ5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/20/2025	05/20/2027	0	14,745,683	36.864	0	0	0	501,826		501,826	(28,093)	0	0	0	71,828		Note 0001
US TREASURY 912834QH4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	05/20/2025	05/20/2027	0	7,288,087	36.440	0	0	0	240,137		240,137	(9,858)	0	0	0	35,464		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	05/22/2025	05/21/2027	0	28,634,460	38.179	0	0	0	1,943,187		1,943,187	27,199	0	0	0	144,268		Note 0001
US TREASURY 912834JH2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/22/2025	11/18/2026	0	23,503,710	47.007	0	0	0	1,724,207		1,724,207	(119,897)	0	0	0	78,400		Note 0001
US TREASURY 912803FE8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	05/27/2025	05/27/2027	0	33,131,270	33.131	0	0	0	1,111,207		1,111,207	(8,777)	0	0	0	163,043		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	05/27/2025	05/27/2027	0	36,226,511	51.752	0	0	0	1,607,708		1,607,708	72,592	0	0	0	180,145		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	05/27/2025	05/27/2027	0	18,399,888	46.000	0	0	0	767,488		767,488	22,910	0	0	0	91,264		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	05/27/2025	05/27/2027	0	22,352,765	44.706	0	0	0	907,821		907,821	30,426	0	0	0	110,754		Note 0001

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US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	05/27/2025	05/27/2027	0	17,376,142	43.440	0	0	0	705,722		705,722	24,139	0	0	0	86,096		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	05/27/2025	05/27/2027	0	11,994,911	39.983	0	0	0	427,876		427,876	15,612	0	0	0	59,150		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	05/27/2025	05/26/2027	0	24,029,856	48.060	0	0	0	1,010,682		1,010,682	(30,200)	0	0	0	119,049		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	05/27/2025	05/26/2027	0	17,119,322	42.798	0	0	0	693,651		693,651	15,308	0	0	0	84,687		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	05/27/2025	05/26/2027	0	20,800,913	41.602	0	0	0	826,482		826,482	46,985	0	0	0	102,822		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Wells Fargo VYVVCKR63DVZZN70PB21	05/29/2025	05/13/2027	0	35,788,356	35.788	0	0	0	892,988		892,988	(69,140)	0	0	0	170,922		Note 0001
US TREASURY 912834KB3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	06/02/2025	06/03/2027	0	34,322,031	38.136	0	0	0	1,511,319		1,511,319	20,296	0	0	0	172,413		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	06/05/2025	06/04/2027	0	14,469,622	48.232	0	0	0	369,210		369,210	(61)	0	0	0	71,503		Note 0001
US TREASURY 912834AE8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	06/05/2025	06/04/2027	0	58,275,621	58.276	0	0	0	1,573,661		1,573,661	(210,347)	0	0	0	288,391		Note 0001
US TREASURY 912834AT5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	06/05/2025	06/04/2027	0	57,518,747	57.519	0	0	0	1,484,241		1,484,241	(140,217)	0	0	0	284,313		Note 0001
US TREASURY 912834AU2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	06/05/2025	06/04/2027	0	55,783,516	55.784	0	0	0	1,648,016		1,648,016	52,955	0	0	0	276,741		Note 0001
US TREASURY 912834DV7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	06/05/2025	06/04/2027	0	54,859,345	54.859	0	0	0	1,712,680		1,712,680	81,737	0	0	0	272,600		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/09/2025	06/09/2027	0	51,921,960	51.922	0	0	0	2,210,941		2,210,941	120,370	0	0	0	262,763		Note 0001
US TREASURY 912834PM4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/09/2025	06/09/2027	0	19,011,752	38.024	0	0	0	624,901		624,901	6,635	0	0	0	95,317		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/12/2025	06/10/2027	0	44,440,645	44.441	0	0	0	873,189		873,189	65,923	0	0	0	220,274		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	06/12/2025	06/11/2027	0	17,784,217	44.461	0	0	0	343,659		343,659	26,770	0	0	0	88,249		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	06/12/2025	06/11/2027	0	19,470,833	48.677	0	0	0	337,304		337,304	1,369	0	0	0	96,428		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	06/12/2025	06/11/2027	0	18,293,825	45.735	0	0	0	361,687		361,687	27,132	0	0	0	90,817		Note 0001
US TREASURY 912834DV7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/20/2025	06/22/2027	0	27,520,137	55.040	0	0	0	824,849		824,849	53,902	0	0	0	140,163		Note 0001
US TREASURY 912834EP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/20/2025	06/22/2027	0	40,706,528	54.275	0	0	0	1,181,076		1,181,076	96,896	0	0	0	207,130		Note 0001
US TREASURY 912834AU2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	06/20/2025	06/23/2027	0	61,646,663	56.042	0	0	0	1,670,146		1,670,146	88,240	0	0	0	313,534		Note 0001
US TREASURY 912834AT5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZ0031MB27	06/23/2025	06/24/2027	0	34,847,421	58.079	0	0	0	646,649		646,649	(68,829)	0	0	0	176,006		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/25/2025	06/25/2027	0	25,032,609	50.065	0	0	0	491,362		491,362	2,231	0	0	0	126,743		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/25/2025	06/25/2027	0	12,168,389	48.674	0	0	0	230,095		230,095	5,957	0	0	0	61,566		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/25/2025	06/25/2027	0	22,271,421	44.543	0	0	0	423,682		423,682	42,370	0	0	0	112,696		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/25/2025	06/25/2027	0	17,289,839	43.225	0	0	0	332,763		332,763	40,462	0	0	0	87,507		Note 0001

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US TREASURY 912834PM4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/25/2025	06/25/2027	0	19,449,234	38.898	0	0	0	238,315		238,315	10,989	0	0	0	97,761		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	06/27/2025	06/17/2027	0	24,447,322	40.746	0	0	0	143,230		143,230	23,992	0	0	0	120,743		Note 0001
US TREASURY 912834JB5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/27/2025	06/16/2027	0	51,608,809	51.609	0	0	0	955,518		955,518	22,167	0	0	0	257,732		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/27/2025	06/16/2027	0	12,560,697	50.243	0	0	0	190,051		190,051	(2,327)	0	0	0	62,519		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/27/2025	06/16/2027	0	11,832,416	47.330	0	0	0	185,684		185,684	17,545	0	0	0	58,927		Note 0001
US TREASURY 912834DU9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Wells Fargo VYVVCKR63DVZZN70PB21	07/02/2025	06/30/2027	0	57,172,051	57.172	0	0	0	1,150,531		1,150,531	(141,701)	0	0	0	291,613		Note 0001
US TREASURY 912834HV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	12,542,662	50.171	0	0	0	286,032		286,032	(81,391)	0	0	0	9,496		Note 0001
US TREASURY 912834JB5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	12,351,762	49.407	0	0	0	274,827		274,827	(85,662)	0	0	0	9,347		Note 0001
US TREASURY 912834JH2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	12,186,351	48.745	0	0	0	247,944		247,944	(91,786)	0	0	0	9,204		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	12,022,639	48.091	0	0	0	227,368		227,368	(91,053)	0	0	0	9,068		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	11,847,917	47.392	0	0	0	221,098		221,098	(98,964)	0	0	0	8,934		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	11,685,888	46.744	0	0	0	214,876		214,876	(83,619)	0	0	0	8,809		Note 0001
US TREASURY 912834KV9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	11,496,238	45.985	0	0	0	233,328		233,328	(66,018)	0	0	0	8,683		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	11,315,661	45.263	0	0	0	230,702		230,702	(65,924)	0	0	0	8,547		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	11,153,249	44.613	0	0	0	227,387		227,387	(57,763)	0	0	0	8,424		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	10,992,613	43.970	0	0	0	216,656		216,656	(62,694)	0	0	0	8,297		Note 0001
US TREASURY 912834LX4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/10/2025	07/08/2026	0	10,844,602	43.378	0	0	0	211,678		211,678	(58,568)	0	0	0	8,184		Note 0001
US TREASURY 912834DV7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/14/2025	07/02/2026	0	57,899,972	52.636	0	0	0	1,962,986		1,962,986	(325,252)	0	0	0	22,156		Note 0001
US TREASURY 912834EP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/14/2025	07/02/2026	0	109,091,564	51.948	0	0	0	3,495,213		3,495,213	(565,999)	0	0	0	41,670		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/14/2025	07/02/2026	0	50,347,234	50.347	0	0	0	1,718,057		1,718,057	(253,411)	0	0	0	19,270		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	07/15/2025	07/02/2026	0	49,931,386	49.931	0	0	0	2,133,836		2,133,836	(248,572)	0	0	0	19,270		Note 0001
US TREASURY 912834AU2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/17/2025	07/15/2027	0	110,620,418	55.310	0	0	0	4,728,346		4,728,346	235,998	0	0	0	588,475		Note 0001
US TREASURY 912834EV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/17/2025	07/15/2027	0	131,793,700	52.717	0	0	0	6,150,858		6,150,858	355,383	0	0	0	703,752		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/17/2025	07/15/2027	0	25,945,577	51.891	0	0	0	1,227,333		1,227,333	85,073	0	0	0	138,628		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/17/2025	07/15/2027	0	24,055,795	48.112	0	0	0	1,123,815		1,123,815	1,641	0	0	0	128,459		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/17/2025	07/15/2027	0	22,632,000	45.264	0	0	0	1,109,371		1,109,371	72,706	0	0	0	121,121		Note 0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
US TREASURY 912834EV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/08/2027	0	26,812,421	53.625	0	0	0	770,939		770,939	63,236	0	0	0	139,420		Note 0001
US TREASURY 912834HV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/08/2027	0	25,949,678	51.899	0	0	0	807,136		807,136	40,667	0	0	0	135,242		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/08/2027	0	24,177,159	48.354	0	0	0	648,360		648,360	22,254	0	0	0	125,481		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	07/22/2025	07/08/2027	0	22,752,603	45.505	0	0	0	629,662		629,662	52,876	0	0	0	118,186		Note 0001
US TREASURY 912834AT5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	07/22/2025	07/22/2027	0	28,964,382	57.929	0	0	0	700,649		700,649	(34,222)	0	0	0	152,730		Note 0001
US TREASURY 912834HV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	07/22/2025	07/22/2027	0	13,000,837	52.003	0	0	0	399,265		399,265	24,790	0	0	0	68,990		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/23/2025	07/23/2027	0	20,291,750	40.583	0	0	0	556,000		556,000	53,590	0	0	0	107,473		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/23/2025	07/23/2027	0	44,126,589	44.127	0	0	0	1,390,517		1,390,517	119,962	0	0	0	234,646		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/23/2025	07/23/2027	0	24,131,897	48.264	0	0	0	735,342		735,342	30,949	0	0	0	128,194		Note 0001
US TREASURY 912834JB5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/23/2025	07/23/2027	0	25,530,770	51.062	0	0	0	850,165		850,165	37,964	0	0	0	135,997		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/23/2025	07/23/2027	0	26,367,932	52.736	0	0	0	846,112		846,112	86,629	0	0	0	140,292		Note 0001
US TREASURY 912834EV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	07/23/2025	07/23/2027	0	26,783,813	53.568	0	0	0	846,720		846,720	72,692	0	0	0	142,439		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	08/07/2025	08/06/2027	0	12,001,013	48.004	0	0	0	93,559		93,559	31,487	0	0	0	63,464		Note 0001
US TREASURY 912834LX4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	08/07/2025	08/06/2027	0	22,978,370	45.957	0	0	0	183,845		183,845	69,818	0	0	0	121,539		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	08/07/2025	08/06/2027	0	20,817,918	41.636	0	0	0	84,597		84,597	56,243	0	0	0	109,682		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/13/2025	08/13/2026	0	46,984,895	52.205	0	0	0	90,927		90,927	(230,766)	0	0	0	81,724		Note 0001
US TREASURY 912834HV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/13/2025	08/13/2026	0	35,972,014	51.389	0	0	0	91,434		91,434	(226,583)	0	0	0	62,606		Note 0001
US TREASURY 912834JB5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/13/2025	08/13/2026	0	30,390,496	50.651	0	0	0	34,228		34,228	(204,946)	0	0	0	52,817		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/13/2025	08/13/2026	0	14,561,540	48.538	0	0	0	(20,810)		(20,810)	(118,216)	0	0	0	25,243		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/13/2025	08/13/2026	0	14,359,565	47.865	0	0	0	(21,542)		(21,542)	(99,756)	0	0	0	24,891		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/13/2025	08/13/2026	0	27,024,665	45.041	0	0	0	(14,932)		(14,932)	(149,511)	0	0	0	46,889		Note 0001
US TREASURY 912834NP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/13/2025	08/13/2026	0	12,216,510	40.722	0	0	0	(20,091)		(20,091)	(66,567)	0	0	0	21,173		Note 0001
US TREASURY 912833Y46	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/18/2025	08/19/2026	0	90,541,470	60.361	0	0	0	1,241,324		1,241,324	(934,822)	0	0	0	169,852		Note 0001
US TREASURY 912833Z60	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/18/2025	08/19/2026	0	28,867,179	57.734	0	0	0	481,764		481,764	(263,260)	0	0	0	54,313		Note 0001
US TREASURY 912834AU2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/18/2025	08/19/2026	0	32,687,228	54.479	0	0	0	632,326		632,326	(186,580)	0	0	0	61,661		Note 0001
US TREASURY 912834EV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/18/2025	08/19/2026	0	51,969,629	51.970	0	0	0	1,166,392		1,166,392	(267,559)	0	0	0	98,333		Note 0001

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)
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	0	24,828,974	49.658	0	0	0	485,661		485,661	15,957	0	0	0	135,127		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	0	22,360,092	44.720	0	0	0	483,784		483,784	72,013	0	0	0	121,938		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	0	23,729,298	47.459	0	0	0	488,022		488,022	72,513	0	0	0	129,270		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America B4TYDEB6GKMZO031MB27	08/20/2025	08/20/2027	0	22,996,180	45.992	0	0	0	512,313		512,313	73,609	0	0	0	125,486		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/27/2025	08/28/2026	0	42,586,790	42.587	0	0	0	1,221,434		1,221,434	(209,742)	0	0	0	88,065		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/27/2025	08/28/2026	0	20,979,607	41.959	0	0	0	601,195		601,195	(113,312)	0	0	0	43,383		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/27/2025	08/28/2026	0	12,403,238	41.344	0	0	0	353,189		353,189	(55,490)	0	0	0	25,644		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/27/2025	08/28/2026	0	16,293,280	40.733	0	0	0	475,540		475,540	(65,110)	0	0	0	33,709		Note 0001
US TREASURY 912834PZ5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/27/2025	08/28/2026	0	14,479,030	36.198	0	0	0	306,795		306,795	(117,197)	0	0	0	29,723		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/27/2025	08/28/2026	0	11,424,404	38.081	0	0	0	285,605		285,605	(87,267)	0	0	0	23,540		Note 0001
US TREASURY 912834KB3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/27/2025	08/28/2026	0	18,795,055	37.590	0	0	0	483,582		483,582	(112,182)	0	0	0	38,755		Note 0001
US TREASURY 912834NP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	08/27/2025	08/28/2026	0	15,850,333	39.626	0	0	0	436,095		436,095	(77,165)	0	0	0	32,740		Note 0001
US TREASURY 912834JB5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	09/03/2025	09/03/2027	0	12,885,532	51.542	0	0	0	370,814		370,814	31,290	0	0	0	71,942		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	09/03/2025	09/03/2027	0	17,521,694	50.062	0	0	0	484,554		484,554	32,150	0	0	0	97,719		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	09/03/2025	09/03/2027	0	17,259,776	49.314	0	0	0	480,290		480,290	18,764	0	0	0	96,275		Note 0001
US TREASURY 912834KV9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	09/03/2025	09/03/2027	0	35,836,349	47.782	0	0	0	1,103,945		1,103,945	129,781	0	0	0	200,474		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	09/03/2025	09/03/2027	0	11,744,747	46.979	0	0	0	375,713		375,713	41,738	0	0	0	65,777		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	09/03/2025	09/03/2027	0	37,022,281	46.278	0	0	0	1,205,511		1,205,511	154,988	0	0	0	207,461		Note 0001
US TREASURY 912834QH4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	09/03/2025	09/03/2027	0	7,422,079	37.110	0	0	0	200,312		200,312	9,081	0	0	0	41,367		Note 0001
US TREASURY 912834QP6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	09/03/2025	09/03/2027	0	10,985,289	36.618	0	0	0	308,575		308,575	17,646	0	0	0	61,292		Note 0001
US TREASURY 912834QH4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	09/11/2025	09/11/2026	0	19,054,864	38.110	0	0	0	(768,005)		(768,005)	(149,684)	0	0	0	40,891		Note 0001
US TREASURY 912834QP6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	09/11/2025	09/11/2026	0	22,597,853	37.663	0	0	0	(920,623)		(920,623)	(169,450)	0	0	0	48,472		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	09/11/2025	09/11/2026	0	17,927,880	35.856	0	0	0	(745,461)		(745,461)	(117,407)	0	0	0	38,421		Note 0001
US TREASURY 912834SZ2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	09/11/2025	09/11/2026	0	17,704,560	35.409	0	0	0	(732,724)		(732,724)	(106,632)	0	0	0	37,950		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2025	09/16/2027	0	20,880,652	41.761	0	0	0	(423,789)		(423,789)	19,564	0	0	0	112,685		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	09/15/2025	09/16/2027	0	9,605,422	38.422	0	0	0	(277,183)		(277,183)	7,532	0	0	0	51,384		Note 0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
US TREASURY 912834TP3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	09/15/2025	09/16/2027	0	8,926,224	35.705	0	0	0	(271,743)		(271,743)	17,768	0	0	0	47,672		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	09/24/2025	09/25/2026	0	83,577,789	46.432	0	0	0	(903,041)		(903,041)	(369,793)	0	0	0	201,816		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	10/08/2025	10/08/2026	0	37,372,931	49.831	0	0	0	(783,806)		(783,806)	(270,775)	0	0	0	95,758		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	10/08/2025	10/08/2026	0	36,843,150	49.124	0	0	0	(764,203)		(764,203)	(224,773)	0	0	0	94,423		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	10/15/2025	10/15/2026	0	61,821,699	41.214	0	0	0	(2,912,655)		(2,912,655)	(453,893)	0	0	0	159,477		Note 0001
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	10/22/2025	10/23/2026	0	37,605,750	37.606	0	0	0	(2,624,459)		(2,624,459)	(247,900)	0	0	0	98,177		Note 0001
US TREASURY 912834PT9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	10/22/2025	10/23/2026	0	20,136,302	40.273	0	0	0	(1,251,665)		(1,251,665)	(121,065)	0	0	0	53,001		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	10/22/2025	10/23/2026	0	22,812,494	38.021	0	0	0	(1,587,105)		(1,587,105)	(167,843)	0	0	0	59,570		Note 0001
US TREASURY 912834PM4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	10/22/2025	10/23/2026	0	20,359,404	40.719	0	0	0	(1,223,844)		(1,223,844)	(124,190)	0	0	0	53,705		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	11/06/2025	11/06/2026	0	61,605,526	44.004	0	0	0	(1,569,853)		(1,569,853)	(228,201)	0	0	0	178,455		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	11/06/2025	11/06/2026	0	43,411,966	43.412	0	0	0	(1,133,256)		(1,133,256)	(142,036)	0	0	0	125,672		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	11/07/2025	11/10/2027	0	42,985,700	42.986	0	0	0	(666,866)		(666,866)	195,891	0	0	0	247,156		Note 0001
US TREASURY 912834SZ2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	0	18,234,821	36.470	0	0	0	(355,511)		(355,511)	79,197	0	0	0	105,361		Note 0001
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	0	18,664,508	37.329	0	0	0	(338,699)		(338,699)	60,902	0	0	0	107,992		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	0	18,933,062	37.866	0	0	0	(397,464)		(397,464)	46,590	0	0	0	109,228		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	11/19/2025	11/19/2027	0	19,147,905	38.296	0	0	0	(367,486)		(367,486)	44,798	0	0	0	110,671		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	12/02/2025	12/03/2027	0	50,527,108	50.527	0	0	0	23,097		23,097	201,179	0	0	0	301,971		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	12/02/2025	12/03/2027	0	31,911,304	45.588	0	0	0	(2,402)		(2,402)	156,245	0	0	0	190,614		Note 0001
US TREASURY 912834KB3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	12/02/2025	12/03/2027	0	10,213,823	40.855	0	0	0	(31,823)		(31,823)	44,613	0	0	0	60,824		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	12/08/2025	12/09/2027	0	44,081,127	44.081	0	0	0	211,237		211,237	280,355	0	0	0	266,108		Note 0001
US TREASURY 912834PT9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2027	0	19,732,398	39.465	0	0	0	92,157		92,157	89,503	0	0	0	120,006		Note 0001
US TREASURY 912834KB3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2027	0	20,296,181	40.592	0	0	0	90,723		90,723	95,556	0	0	0	123,410		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2027	0	20,537,802	41.076	0	0	0	100,239		100,239	65,037	0	0	0	124,931		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2027	0	31,249,676	41.666	0	0	0	136,900		136,900	159,152	0	0	0	189,996		Note 0001
US TREASURY 912834NP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Bank of America	B4TYDEB6GKMZO031MB27	12/17/2025	12/17/2027	0	21,396,900	42.794	0	0	0	129,633		129,633	122,601	0	0	0	130,309		Note 0001
US TREASURY 912834VM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	01/06/2026	01/06/2028	0	18,841,559	31.403	0	0	0	381,809		381,809	381,809	0	0	0	118,522		Note 0001

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
US TREASURY 912834VE5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	01/06/2026	01/06/2028	0	15,904,606	31.809	0	0	0	310,207		310,207	310,207	0	0	0	99,973		Note 0001
US TREASURY 912834UR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	01/06/2026	01/06/2028	0	13,063,137	32.658	0	0	0	237,460		237,460	237,460	0	0	0	82,005		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	01/06/2026	01/06/2028	0	15,248,660	50.829	0	0	0	168,318		168,318	168,318	0	0	0	95,054		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	01/06/2026	01/06/2028	0	23,916,721	47.833	0	0	0	309,872		309,872	309,872	0	0	0	149,370		Note 0001
US TREASURY 912834LX4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	01/06/2026	01/06/2028	0	23,236,528	46.473	0	0	0	299,661		299,661	299,661	0	0	0	145,113		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	01/08/2026	01/07/2028	0	16,865,846	42.165	0	0	0	132,741		132,741	132,741	0	0	0	104,900		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	0	25,408,521	50.817	0	0	0	(371,025)		(371,025)	(371,025)	0	0	0	92,203		Note 0001
US TREASURY 912834KV9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	01/14/2026	01/14/2027	0	34,047,418	48.639	0	0	0	(484,369)		(484,369)	(484,369)	0	0	0	123,600		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	01/21/2026	01/21/2028	0	36,496,391	48.662	0	0	0	435,150		435,150	435,150	0	0	0	230,759		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	01/21/2026	01/21/2028	0	35,426,573	47.235	0	0	0	426,482		426,482	426,482	0	0	0	224,020		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	01/27/2026	01/28/2027	0	33,487,244	47.839	0	0	0	(399,606)		(399,606)	(399,606)	0	0	0	126,083		Note 0001
US TREASURY 912834LX4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	01/27/2026	01/28/2027	0	45,795,495	45.795	0	0	0	(534,041)		(534,041)	(534,041)	0	0	0	172,473		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	01/27/2026	01/28/2027	0	18,204,099	36.408	0	0	0	(331,464)		(331,464)	(331,464)	0	0	0	68,105		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/04/2026	02/05/2027	0	15,050,656	50.169	0	0	0	4,409		4,409	4,409	0	0	0	58,441		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/04/2026	02/05/2027	0	9,297,366	46.487	0	0	0	26,493		26,493	26,493	0	0	0	36,194		Note 0001
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/04/2026	02/05/2027	0	8,388,788	41.944	0	0	0	30,061		30,061	30,061	0	0	0	32,680		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/04/2026	02/05/2027	0	8,152,309	40.762	0	0	0	20,731		20,731	20,731	0	0	0	31,726		Note 0001
US TREASURY 912834PM4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/04/2026	02/05/2027	0	7,727,061	38.635	0	0	0	12,161		12,161	12,161	0	0	0	30,042		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/04/2026	02/05/2027	0	7,245,805	36.229	0	0	0	2,425		2,425	2,425	0	0	0	28,136		Note 0001
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/04/2026	02/05/2027	0	7,063,260	35.316	0	0	0	9,778		9,778	9,778	0	0	0	27,456		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/04/2026	02/05/2027	0	10,461,093	34.870	0	0	0	17,474		17,474	17,474	0	0	0	40,676		Note 0001
US TREASURY 912834TF5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/11/2026	02/10/2027	0	20,924,208	34.874	0	0	0	(471,742)		(471,742)	(471,742)	0	0	0	80,290		Note 0001
US TREASURY 912834TP3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/11/2026	02/10/2027	0	17,224,324	34.449	0	0	0	(394,494)		(394,494)	(394,494)	0	0	0	66,069		Note 0001
US TREASURY 912834UH9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/11/2026	02/10/2027	0	16,560,853	33.122	0	0	0	(316,762)		(316,762)	(316,762)	0	0	0	63,769		Note 0001
US TREASURY 912834UR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/11/2026	02/10/2027	0	13,099,401	32.749	0	0	0	(282,989)		(282,989)	(282,989)	0	0	0	50,313		Note 0001
US TREASURY 912834UY2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/11/2026	02/10/2027	0	12,937,680	32.344	0	0	0	(290,093)		(290,093)	(290,093)	0	0	0	49,650		Note 0001

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
US TREASURY 912803GA5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/11/2026	02/10/2027	0	44,076,887	29.385	0	0	0	(394,398)		(394,398)	(394,398)	0	0	0	171,483		Note 0001
US TREASURY 912803GY3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	02/11/2026	02/10/2027	0	25,037,474	26.355	0	0	0	(178,732)		(178,732)	(178,732)	0	0	0	97,587		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/18/2026	02/18/2028	0	35,768,839	47.692	0	0	0	(751,594)		(751,594)	(751,594)	0	0	0	224,107		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/18/2026	02/18/2028	0	32,473,283	43.298	0	0	0	(831,162)		(831,162)	(831,162)	0	0	0	202,507		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	42,791,898	57.056	0	0	0	(890,996)		(890,996)	(890,996)	0	0	0	269,504		Note 0001
US TREASURY 912834HV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	28,138,704	56.277	0	0	0	(622,565)		(622,565)	(622,565)	0	0	0	176,982		Note 0001
US TREASURY 912834JB5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	27,710,423	55.421	0	0	0	(626,826)		(626,826)	(626,826)	0	0	0	174,200		Note 0001
US TREASURY 912834JH2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	13,675,199	54.701	0	0	0	(337,670)		(337,670)	(337,670)	0	0	0	85,786		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	94,344,227	53.911	0	0	0	(2,363,011)		(2,363,011)	(2,363,011)	0	0	0	591,618		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	26,577,762	53.156	0	0	0	(684,394)		(684,394)	(684,394)	0	0	0	166,545		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	13,102,386	52.410	0	0	0	(336,270)		(336,270)	(336,270)	0	0	0	82,111		Note 0001
US TREASURY 912834KV9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	25,817,140	51.634	0	0	0	(652,849)		(652,849)	(652,849)	0	0	0	161,855		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	25,080,681	50.161	0	0	0	(662,957)		(662,957)	(662,957)	0	0	0	157,053		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	02/25/2026	02/24/2028	0	23,030,145	46.060	0	0	0	(663,008)		(663,008)	(663,008)	0	0	0	143,864		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	03/04/2026	03/03/2028	0	38,961,669	51.949	0	0	0	(653,877)		(653,877)	(653,877)	0	0	0	248,020		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	03/04/2026	03/03/2028	0	40,096,475	53.462	0	0	0	(665,033)		(665,033)	(665,033)	0	0	0	255,295		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2026	03/12/2027	0	21,474,126	42.948	0	0	0	(35,220)		(35,220)	(35,220)	0	0	0	89,598		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2026	03/12/2027	0	59,890,731	39.927	0	0	0	(9,733)		(9,733)	(9,733)	0	0	0	250,255		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2026	03/12/2027	0	9,003,480	36.014	0	0	0	(24,648)		(24,648)	(24,648)	0	0	0	37,524		Note 0001
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/11/2026	03/12/2027	0	8,882,839	35.531	0	0	0	(4,676)		(4,676)	(4,676)	0	0	0	37,104		Note 0001
US TREASURY 912834PZ5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	03/17/2026	03/17/2028	0	19,696,016	39.392	0	0	0	32,913		32,913	32,913	0	0	0	129,186		Note 0001
US TREASURY 912834SZ2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	03/18/2026	03/17/2028	0	10,758,731	35.862	0	0	0	84,538		84,538	84,538	0	0	0	71,002		Note 0001
US TREASURY 912834UH9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	03/18/2026	03/17/2028	0	10,080,252	33.601	0	0	0	116,755		116,755	116,755	0	0	0	66,770		Note 0001
US TREASURY 912834WC8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	03/18/2026	03/17/2028	0	9,369,465	31.232	0	0	0	81,467		81,467	81,467	0	0	0	61,885		Note 0001
US TREASURY 912834A65	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	03/18/2026	03/17/2028	0	29,400,735	29.401	0	0	0	272,767		272,767	272,767	0	0	0	194,303		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/24/2026	03/25/2027	0	17,223,069	34.446	0	0	0	330,628		330,628	330,628	0	0	0	75,207		Note 0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
US TREASURY 912834TP3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/24/2026	03/25/2027	0	16,589,165	33.178	0	0	0	307,054		307,054	307,054	0	0	0	72,390		Note 0001
US TREASURY 912834UY2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/24/2026	03/25/2027	0	31,223,796	31.224	0	0	0	521,903		521,903	521,903	0	0	0	136,012		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	03/25/2026	03/24/2028	0	12,348,886	41.163	0	0	0	151,322		151,322	151,322	0	0	0	82,308		Note 0001
US TREASURY 912834PT9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	03/25/2026	03/24/2028	0	13,839,828	39.542	0	0	0	168,790		168,790	168,790	0	0	0	92,240		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	0	17,441,754	43.604	0	0	0	235,347		235,347	235,347	0	0	0	75,736		Note 0001
US TREASURY 912834UB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	0	9,788,357	32.628	0	0	0	103,610		103,610	103,610	0	0	0	42,381		Note 0001
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	0	10,531,224	35.104	0	0	0	134,528		134,528	134,528	0	0	0	45,696		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	0	21,172,733	42.345	0	0	0	289,029		289,029	289,029	0	0	0	91,951		Note 0001
US TREASURY 912834QH4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	0	11,071,206	36.904	0	0	0	140,192		140,192	140,192	0	0	0	48,034		Note 0001
US TREASURY 912834KB3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	0	11,658,008	38.860	0	0	0	184,532		184,532	184,532	0	0	0	50,738		Note 0001
US TREASURY 912834NP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	0	12,335,328	41.118	0	0	0	171,095		171,095	171,095	0	0	0	53,583		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	03/26/2026	03/25/2027	0	11,991,986	39.973	0	0	0	163,466		163,466	163,466	0	0	0	52,079		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/31/2027	0	21,915,588	43.831	0	0	0	198,837		198,837	198,837	0	0	0	95,802		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/31/2027	0	17,406,277	34.813	0	0	0	164,409		164,409	164,409	0	0	0	76,118		Note 0001
US TREASURY 912834SZ2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/31/2027	0	17,192,141	34.384	0	0	0	163,206		163,206	163,206	0	0	0	75,185		Note 0001
US TREASURY 912834TP3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/31/2027	0	16,787,260	33.575	0	0	0	125,953		125,953	125,953	0	0	0	73,270		Note 0001
US TREASURY 912834WJ3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/31/2027	0	14,827,819	29.656	0	0	0	112,291		112,291	112,291	0	0	0	64,722		Note 0001
US TREASURY 912834D47	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	03/30/2026	03/31/2027	0	13,683,340	27.367	0	0	0	81,863		81,863	81,863	0	0	0	59,632		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	04/01/2026	03/31/2028	0	41,212,204	41.212	0	0	0	484,155		484,155	484,155	0	0	0	276,065		Note 0001
US TREASURY 912834NP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/02/2027	0	20,712,407	41.425	0	0	0	154,677		154,677	154,677	0	0	0	90,728		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/02/2027	0	20,122,005	40.244	0	0	0	159,080		159,080	159,080	0	0	0	88,180		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/02/2027	0	17,861,742	35.723	0	0	0	134,253		134,253	134,253	0	0	0	78,245		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/02/2027	0	17,417,901	34.836	0	0	0	157,051		157,051	157,051	0	0	0	76,414		Note 0001
US TREASURY 912834WZ7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/02/2027	0	14,456,536	28.913	0	0	0	125,484		125,484	125,484	0	0	0	63,401		Note 0001
US TREASURY 912834D47	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/01/2026	04/02/2027	0	13,653,048	27.306	0	0	0	114,349		114,349	114,349	0	0	0	59,859		Note 0001
US TREASURY 912834TP3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	04/08/2026	04/08/2027	0	10,193,518	33.978	0	0	0	(33,614)		(33,614)	(33,614)	0	0	0	44,652		Note 0001

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)
US TREASURY 912834VE5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	04/08/2026	04/08/2027	0	9,464,074	31.547	0	0	0	(30,731)		(30,731)	(30,731)	0	0	0	41,459		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	04/15/2026	04/15/2027	0	13,341,000	44.470	0	0	0	(45,203)		(45,203)	(45,203)	0	0	0	59,154		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	04/15/2026	04/15/2027	0	17,264,000	43.160	0	0	0	(45,746)		(45,746)	(45,746)	0	0	0	76,606		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	04/15/2026	04/15/2027	0	16,292,000	40.730	0	0	0	(38,771)		(38,771)	(38,771)	0	0	0	72,312		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	04/15/2026	04/15/2027	0	14,660,000	36.650	0	0	0	(45,806)		(45,806)	(45,806)	0	0	0	65,020		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	04/21/2026	04/21/2028	0	20,757,131	41.514	0	0	0	146,311		146,311	146,311	0	0	0	140,651		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/27/2027	0	11,170,896	44.684	0	0	0	86,946		86,946	86,946	0	0	0	51,117		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/27/2027	0	22,035,099	44.070	0	0	0	148,986		148,986	148,986	0	0	0	100,728		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/27/2027	0	18,100,075	36.200	0	0	0	185,865		185,865	185,865	0	0	0	83,028		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/27/2027	0	17,881,751	35.764	0	0	0	164,506		164,506	164,506	0	0	0	81,940		Note 0001
US TREASURY 912834UB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/23/2026	04/27/2027	0	8,181,941	32.728	0	0	0	92,183		92,183	92,183	0	0	0	37,569		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2026	04/29/2027	0	21,910,333	43.821	0	0	0	274,671		274,671	274,671	0	0	0	101,066		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2026	04/29/2027	0	31,891,071	42.521	0	0	0	429,848		429,848	429,848	0	0	0	147,241		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2026	04/29/2027	0	10,027,511	40.110	0	0	0	142,159		142,159	142,159	0	0	0	46,329		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	04/28/2026	04/29/2027	0	18,002,228	36.004	0	0	0	284,617		284,617	284,617	0	0	0	83,307		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2026	05/06/2027	0	19,636,118	39.272	0	0	0	437,028		437,028	437,028	0	0	0	92,495		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2026	05/06/2027	0	8,819,612	35.278	0	0	0	208,896		208,896	208,896	0	0	0	41,603		Note 0001
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2026	05/06/2027	0	8,710,407	34.842	0	0	0	217,068		217,068	217,068	0	0	0	41,137		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley IGJSJL3JD5P30I6NJZ34	05/05/2026	05/06/2027	0	8,603,802	34.415	0	0	0	213,539		213,539	213,539	0	0	0	40,630		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	05/05/2026	05/06/2027	0	26,582,995	53.166	0	0	0	364,918		364,918	364,918	0	0	0	124,174		Note 0001
US TREASURY 912834HV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	05/05/2026	05/06/2027	0	57,624,569	52.386	0	0	0	769,428		769,428	769,428	0	0	0	269,075		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	05/05/2026	05/06/2027	0	9,403,890	47.019	0	0	0	151,059		151,059	151,059	0	0	0	44,028		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	05/05/2026	05/06/2027	0	8,469,949	42.350	0	0	0	154,852		154,852	154,852	0	0	0	39,742		Note 0001
US TREASURY 912834NP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	05/05/2026	05/06/2027	0	16,444,848	41.112	0	0	0	308,120		308,120	308,120	0	0	0	77,196		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	05/05/2026	05/06/2027	0	12,149,552	40.499	0	0	0	232,197		232,197	232,197	0	0	0	57,054		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs KD3XUN7C6T14HNAYLU02	05/06/2026	05/05/2028	0	41,071,844	41.072	0	0	0	761,261		761,261	761,261	0	0	0	284,443		Note 0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	05/06/2026	05/05/2028	0	36,748,492	36.748	0	0	0	480,096		480,096	480,096	0	0	0	253,135		Note 0001
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	16,651,919	41.630	0	0	0	363,363		363,363	363,363	0	0	0	79,160		Note 0001
US TREASURY 912834RK6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	24,427,239	34.896	0	0	0	586,361		586,361	586,361	0	0	0	116,371		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	9,261,236	46.306	0	0	0	162,159		162,159	162,159	0	0	0	43,840		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	6,835,154	45.568	0	0	0	125,758		125,758	125,758	0	0	0	32,384		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	8,460,343	42.302	0	0	0	169,478		169,478	169,478	0	0	0	40,148		Note 0001
US TREASURY 912834NP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	4,105,357	41.054	0	0	0	85,282		85,282	85,282	0	0	0	19,496		Note 0001
US TREASURY 912834NV6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	4,046,070	40.461	0	0	0	83,607		83,607	83,607	0	0	0	19,212		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	3,988,864	39.889	0	0	0	84,102		84,102	84,102	0	0	0	18,949		Note 0001
US TREASURY 912834SZ2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	3,400,155	34.002	0	0	0	85,733		85,733	85,733	0	0	0	16,217		Note 0001
US TREASURY 912834TF5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	5,036,265	33.575	0	0	0	123,968		123,968	123,968	0	0	0	24,007		Note 0001
US TREASURY 912834TP3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/12/2026	05/12/2027	0	4,974,014	33.160	0	0	0	121,448		121,448	121,448	0	0	0	23,706		Note 0001
US TREASURY 912834LX4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	05/13/2026	05/12/2028	0	16,313,072	46.609	0	0	0	379,858		379,858	379,858	0	0	0	114,090		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	05/13/2026	05/12/2028	0	9,178,710	45.894	0	0	0	218,095		218,095	218,095	0	0	0	64,224		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	05/13/2026	05/12/2028	0	40,728,766	45.254	0	0	0	935,158		935,158	935,158	0	0	0	284,758		Note 0001
US TREASURY 912834NP9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	05/13/2026	05/12/2028	0	31,957,517	42.610	0	0	0	790,693		790,693	790,693	0	0	0	223,822		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	05/13/2026	05/12/2028	0	8,274,927	41.375	0	0	0	212,236		212,236	212,236	0	0	0	58,007		Note 0001
US TREASURY 912834QH4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/19/2026	05/20/2027	0	17,689,411	35.379	0	0	0	1,086,072		1,086,072	1,086,072	0	0	0	88,448		Note 0001
US TREASURY 912834JB5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	15,159,014	50.530	0	0	0	531,609		531,609	531,609	0	0	0	74,030		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	23,750,684	47.501	0	0	0	894,869		894,869	894,869	0	0	0	116,280		Note 0001
US TREASURY 912834KV9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	18,700,801	46.752	0	0	0	731,121		731,121	731,121	0	0	0	91,681		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	18,142,941	45.357	0	0	0	710,870		710,870	710,870	0	0	0	88,954		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	16,789,922	41.975	0	0	0	722,197		722,197	722,197	0	0	0	82,624		Note 0001
US TREASURY 912834PZ5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	10,921,984	36.407	0	0	0	494,368		494,368	494,368	0	0	0	53,863		Note 0001
US TREASURY 912834QH4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	14,358,652	35.897	0	0	0	671,138		671,138	671,138	0	0	0	70,912		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	9,500,273	47.501	0	0	0	357,948		357,948	357,948	0	0	0	46,512		Note 0001

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	9,206,772	46.034	0	0	0	357,520		357,520	357,520	0	0	0	45,125		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	8,655,157	43.276	0	0	0	366,106		366,106	366,106	0	0	0	42,563		Note 0001
US TREASURY 912834MM7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	6,396,136	42.641	0	0	0	269,964		269,964	269,964	0	0	0	31,451		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	8,394,961	41.975	0	0	0	361,099		361,099	361,099	0	0	0	41,312		Note 0001
US TREASURY 912834QP6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	7,087,737	35.439	0	0	0	335,550		335,550	335,550	0	0	0	35,024		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	10,356,839	34.523	0	0	0	487,727		487,727	487,727	0	0	0	51,166		Note 0001
US TREASURY 912834RR1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/20/2026	05/21/2027	0	6,731,789	33.659	0	0	0	328,687		328,687	328,687	0	0	0	33,312		Note 0001
US TREASURY 912834LB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	05/20/2026	05/18/2028	0	23,996,097	47.992	0	0	0	893,744		893,744	893,744	0	0	0	170,860		Note 0001
US TREASURY 912834LR7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Goldman Sachs	KD3XUN7C6T14HNAYLU02	05/20/2026	05/18/2028	0	23,318,241	46.636	0	0	0	846,574		846,574	846,574	0	0	0	165,883		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/26/2026	05/27/2027	0	9,989,938	49.950	0	0	0	171,167		171,167	171,167	0	0	0	48,381		Note 0001
US TREASURY 912834LX4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/26/2026	05/27/2027	0	26,990,324	44.984	0	0	0	520,408		520,408	520,408	0	0	0	130,990		Note 0001
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/26/2026	05/27/2027	0	8,355,486	41.777	0	0	0	167,496		167,496	167,496	0	0	0	40,582		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/26/2026	05/27/2027	0	7,876,602	39.383	0	0	0	171,883		171,883	171,883	0	0	0	38,322		Note 0001
US TREASURY 912834PM4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	05/26/2026	05/27/2027	0	7,664,227	38.321	0	0	0	169,769		169,769	169,769	0	0	0	37,301		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/27/2026	05/28/2027	0	24,571,108	49.142	0	0	0	457,838		457,838	457,838	0	0	0	119,354		Note 0001
US TREASURY 912834KP2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/27/2026	05/28/2027	0	48,424,126	48.424	0	0	0	934,739		934,739	934,739	0	0	0	235,374		Note 0001
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/27/2026	05/28/2027	0	20,829,764	41.660	0	0	0	477,926		477,926	477,926	0	0	0	101,608		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/27/2026	05/28/2027	0	17,868,950	35.738	0	0	0	472,309		472,309	472,309	0	0	0	87,462		Note 0001
US TREASURY 912834RB6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Morgan Stanley	IGJSJL3JD5P30I6NJZ34	05/27/2026	05/28/2027	0	17,639,995	35.280	0	0	0	460,435		460,435	460,435	0	0	0	86,314		Note 0001
US TREASURY 912834PH5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	06/01/2026	06/02/2027	0	13,912,702	39.751	0	0	0	182,075		182,075	182,075	0	0	0	67,717		Note 0001
US TREASURY 912834QP6	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	06/01/2026	06/02/2027	0	7,334,086	36.670	0	0	0	105,181		105,181	105,181	0	0	0	35,741		Note 0001
US TREASURY 912834SZ2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase	7H6GLXDRUGQFU57RNE97	06/01/2026	06/02/2027	0	8,616,094	34.464	0	0	0	120,647		120,647	120,647	0	0	0	41,975		Note 0001
US TREASURY 912834KB3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	TD Bank	PT3QB789TSUIDF371261	06/03/2026	12/03/2027	0	9,941,751	39.767	0	0	0	205,289		205,289	205,289	0	0	0	60,615		Note 0001
US TREASURY 912834QV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	TD Bank	PT3QB789TSUIDF371261	06/03/2026	12/03/2027	0	9,166,379	36.666	0	0	0	197,206		197,206	197,206	0	0	0	55,935		Note 0001
US TREASURY 912834TF5	INSURANCE LIABILITY HEDGE	Ex 5	Duration	TD Bank	PT3QB789TSUIDF371261	06/03/2026	12/03/2027	0	8,616,715	34.467	0	0	0	180,584		180,584	180,584	0	0	0	52,552		Note 0001
US TREASURY 912834UB2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	TD Bank	PT3QB789TSUIDF371261	06/03/2026	12/03/2027	0	8,292,759	33.171	0	0	0	181,134		181,134	181,134	0	0	0	50,620		Note 0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	06/10/2026	06/10/2027	0	62,464,584	41.643	0	0	0	1,530,813		1,530,813	1,530,813	0	0	0	311,087		Note 0001
US TREASURY 912834MD7	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/16/2026	06/17/2027	0	22,432,931	44.866	0	0	0	210,063		210,063	210,063	0	0	0	111,181		Note 0001
US TREASURY 912834MT2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/16/2026	06/17/2027	0	21,808,348	43.617	0	0	0	170,809		170,809	170,809	0	0	0	107,921		Note 0001
US TREASURY 912834NF1	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/16/2026	06/17/2027	0	12,710,259	42.368	0	0	0	107,772		107,772	107,772	0	0	0	62,938		Note 0001
US TREASURY 912834FB9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	06/22/2026	06/23/2027	0	21,585,068	53.963	0	0	0	95,059		95,059	95,059	0	0	0	107,356		Note 0001
US TREASURY 912834JP4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	06/22/2026	06/23/2027	0	35,517,951	50.740	0	0	0	165,202		165,202	165,202	0	0	0	176,697		Note 0001
US TREASURY 912833Z60	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	06/22/2026	06/23/2027	0	48,393,273	60.492	0	0	0	235,449		235,449	235,449	0	0	0	240,801		Note 0001
US TREASURY 912834DU9	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	06/22/2026	06/23/2027	0	17,387,161	57.957	0	0	0	74,829		74,829	74,829	0	0	0	86,469		Note 0001
US TREASURY 912834AU2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	JP Morgan Chase 7H6GLXDRUGQFU57RNE97	06/22/2026	06/23/2027	0	57,227,131	57.227	0	0	0	281,509		281,509	281,509	0	0	0	284,773		Note 0001
US TREASURY 912834LX4	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/29/2026	07/01/2027	0	11,612,621	46.450	0	0	0	(94,044)		(94,044)	(94,044)	0	0	0	57,672		Note 0001
US TREASURY 912834MZ8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/29/2026	07/01/2027	0	10,963,856	43.855	0	0	0	(104,270)		(104,270)	(104,270)	0	0	0	54,372		Note 0001
US TREASURY 912834HV3	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/30/2026	07/01/2027	0	13,428,722	53.715	0	0	0	(65,371)		(65,371)	(65,371)	0	0	0	66,908		Note 0001
US TREASURY 912834KH0	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/30/2026	07/01/2027	0	20,226,980	50.567	0	0	0	(111,299)		(111,299)	(111,299)	0	0	0	100,716		Note 0001
US TREASURY 912834LK2	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/30/2026	07/01/2027	0	19,080,562	47.701	0	0	0	(111,908)		(111,908)	(111,908)	0	0	0	94,973		Note 0001
US TREASURY 912834PB8	INSURANCE LIABILITY HEDGE	Ex 5	Duration	Citigroup E570DZWZ7FF32TWEFA76	06/30/2026	07/01/2027	0	10,312,550	41.250	0	0	0	(62,964)		(62,964)	(62,964)	0	0	0	51,318		Note 0001
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/24/2026	12/21/2026	0	19,449,939	AUD / 0.6996381	0	0	0	(263,550)		(263,550)	0	(263,550)	0	0	67,145		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/16/2026	07/16/2029	0	1,577,290	EUR / 1.2133	0	0	0	(44,705)		(44,705)	0	(44,705)	0	0	13,765		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	06/04/2025	02/24/2028	0	5,040,672	EUR / 1.20016	0	0	0	(115,511)		(115,511)	0	(135,446)	0	0	32,421		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Credit Agricole SA 254900BN8XS34XZDJ223	08/18/2025	04/21/2027	0	601,323	EUR / 1.2026453	0	0	0	(22,629)		(22,629)	0	(19,351)	0	0	2,703		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027	0	272,692	EUR / 1.0907666	0	0	0	15,955		15,955	0	(9,890)	0	0	1,103		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	11/25/2024	07/13/2027	0	2,214,500	EUR / 1.10725	0	0	0	108,555		108,555	0	(74,886)	0	0	11,268		Note 0002
GBP/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	08/18/2025	01/21/2028	0	1,819,662	EUR / 1.213108	0	0	0	(63,188)		(63,188)	0	(50,885)	0	0	11,370		Note 0002
GBP/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Credit Agricole SA 254900BN8XS34XZDJ223	08/18/2025	10/21/2026	0	4,181,164	EUR / 1.1946184	0	0	0	(162,896)		(162,896)	0	(144,239)	0	0	11,632		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	03/14/2025	04/18/2028	0	2,284,500	EUR / 1.14225	0	0	0	66,133		66,133	0	(59,180)	0	0	15,337		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/25/2024	03/13/2028	0	560,285	EUR / 1.12057	0	0	0	26,487		26,487	0	(15,681)	0	0	3,657		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	03/17/2025	01/18/2028	0	857,400	EUR / 1.1432	0	0	0	20,726		20,726	0	(25,553)	0	0	5,343		Note 0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/26/2026	05/15/2028	0	12,127,091	EUR / 1.2127091	0	0	0	(360,628)		(360,628)	0	(360,628)	0	0	83,066		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	07/10/2025	06/15/2028	0	5,157,350	EUR / 1.227064	0	0	0	(205,489)		(205,489)	0	(112,361)	0	0	36,117		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/19/2024	10/15/2027	0	6,487,590	EUR / 1.11855	0	0	0	276,119		276,119	0	(209,245)	0	0	36,887		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	11/19/2024	04/16/2029	0	7,222,950	EUR / 1.1465	0	0	0	204,193		204,193	0	(163,767)	0	0	60,402		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	03/14/2025	04/15/2027	0	2,818,500	EUR / 1.1274	0	0	0	74,217		74,217	0	(96,986)	0	0	12,540		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	03/29/2022	01/11/2027	0	1,587,213	EUR / 1.215600003	0	0	0	(82,539)		(82,539)	0	(52,531)	0	0	5,801		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	04/01/2026	09/14/2026	0	416,101	EUR / 1.168248209	0	0	0	(7,858)		(7,858)	0	(7,858)	0	0	949		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/09/2026	07/14/2028	0	8,917,425	EUR / 1.201	0	0	0	(164,006)		(164,006)	0	(164,006)	0	0	63,700		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/12/2026	07/16/2029	0	3,721,500	EUR / 1.2405	0	0	0	(184,765)		(184,765)	0	(184,765)	0	0	32,478		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/23/2024	10/15/2026	0	2,036,124	EUR / 1.13118	0	0	0	29,840		29,840	0	(74,305)	0	0	5,512		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2024	04/18/2028	0	567,250	EUR / 1.1345	0	0	0	20,408		20,408	0	(14,795)	0	0	3,808		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	12/11/2025	09/15/2028	0	5,892,195	EUR / 1.214885501	0	0	0	(174,473)		(174,473)	0	(126,075)	0	0	43,834		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/01/2024	07/20/2028	0	1,140,320	EUR / 1.14032	0	0	0	38,592		38,592	0	(25,995)	0	0	8,178		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	07/17/2025	04/29/2027	0	3,597,375	EUR / 1.199125	0	0	0	(124,014)		(124,014)	0	(115,740)	0	0	16,388		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/03/2025	07/16/2029	0	3,176,749	EUR / 1.21019	0	0	0	(82,106)		(82,106)	0	(68,236)	0	0	27,724		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/30/2024	10/15/2027	0	870,750	EUR / 1.161	0	0	0	3,868		3,868	0	(27,058)	0	0	4,951		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	01/06/2023	06/15/2027	0	5,821,988	EUR / 1.10895	0	0	0	268,733		268,733	0	(198,772)	0	0	28,506		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	03/05/2025	01/18/2028	0	976,140	EUR / 1.122	0	0	0	42,487		42,487	0	(29,642)	0	0	6,083		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	11/24/2025	01/16/2029	0	2,999,375	EUR / 1.19975	0	0	0	(52,096)		(52,096)	0	(64,987)	0	0	23,951		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Credit Agricole SA 254900BN8XS34XZDJ223	04/10/2025	10/05/2026	0	286,537	EUR / 1.1461486	0	0	0	270		270	0	(10,349)	0	0	739		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	04/10/2025	04/03/2028	0	963,090	EUR / 1.1745	0	0	0	64		64	0	(24,869)	0	0	6,391		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/12/2026	04/16/2029	0	3,711,300	EUR / 1.2371	0	0	0	(174,565)		(174,565)	0	(174,565)	0	0	31,036		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	08/01/2024	07/20/2027	0	1,689,300	EUR / 1.1262	0	0	0	53,508		53,508	0	(56,012)	0	0	8,675		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/09/2024	08/15/2028	0	868,988	EUR / 1.15865	0	0	0	15,196		15,196	0	(19,496)	0	0	6,339		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/16/2026	01/16/2029	0	1,206,500	EUR / 1.2065	0	0	0	(27,588)		(27,588)	0	(27,588)	0	0	9,634		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	06/27/2024	07/15/2027	0	3,369,600	EUR / 1.1232	0	0	0	115,278		115,278	0	(112,241)	0	0	17,191		Note 0002

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)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	01/27/2025	02/24/2027	0	2,181,533	EUR / 1.0907666	0	0	0	127,640		127,640	0	(79,118)	0	0	8,826		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	03/17/2026	04/16/2029	0	1,253,805	EUR / 1.1941	0	0	0	(15,948)		(15,948)	0	(15,948)	0	0	10,485		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	01/15/2027	0	336,038	GBP / 1.34197039	0	0	0	(3,908)		(3,908)	0	(3,908)	0	0	1,241		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	07/16/2026	0	337,835	GBP / 1.343758597	0	0	0	(4,420)		(4,420)	0	(4,420)	0	0	354		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	08/17/2026	0	337,359	GBP / 1.3431864	0	0	0	(4,278)		(4,278)	0	(4,278)	0	0	612		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/02/2026	01/11/2027	0	89,443,672	GBP / 1.36431	0	0	0	(2,488,469)		(2,488,469)	0	(2,488,469)	0	0	326,882		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	11/16/2026	0	336,533	GBP / 1.342560102	0	0	0	(4,085)		(4,085)	0	(4,085)	0	0	1,038		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	10/16/2026	0	336,873	GBP / 1.343213788	0	0	0	(4,260)		(4,260)	0	(4,260)	0	0	916		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	12/16/2026	0	336,291	GBP / 1.342320399	0	0	0	(4,014)		(4,014)	0	(4,014)	0	0	1,144		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	04/02/2026	07/07/2026	0	347,452	GBP / 1.322195986	0	0	0	1,051		1,051	0	1,051	0	0	241		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	12/16/2025	12/01/2026	0	19,946,104	GBP / 1.34025	0	0	0	(207,874)		(207,874)	0	(289,229)	0	0	64,780		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	05/22/2026	09/16/2026	0	337,133	GBP / 1.343365795	0	0	0	(4,311)		(4,311)	0	(4,311)	0	0	779		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/13/2025	10/20/2026	0	125,902	AUD / 0.632399992	0	0	0	(11,632)		(11,632)	0	(5,161)	0	0	349		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/13/2025	08/20/2026	0	129,775	AUD / 0.632200026	0	0	0	(12,180)		(12,180)	0	(5,283)	0	0	243		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/13/2025	12/21/2026	0	135,535	AUD / 0.636349995	0	0	0	(11,460)		(11,460)	0	(5,572)	0	0	468		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/13/2025	07/20/2026	0	125,456	AUD / 0.632000006	0	0	0	(11,895)		(11,895)	0	(5,096)	0	0	147		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/13/2025	09/21/2026	0	129,928	AUD / 0.632300004	0	0	0	(12,093)		(12,093)	0	(5,305)	0	0	310		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/13/2025	11/20/2026	0	130,296	AUD / 0.632499977	0	0	0	(11,947)		(11,947)	0	(5,364)	0	0	408		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/15/2023	12/21/2026	0	18,585,968	AUD / 0.66856	0	0	0	(600,421)		(600,421)	0	(727,236)	0	0	64,163		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	04/13/2023	07/13/2027	0	2,273,100	EUR / 1.13655	0	0	0	(49,955)		(49,955)	0	74,886	0	0	11,566		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/05/2024	04/16/2029	0	3,505,530	EUR / 1.16851	0	0	0	(31,205)		(31,205)	0	77,984	0	0	29,315		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/06/2023	06/15/2028	0	4,814,537	EUR / 1.1455	0	0	0	(137,324)		(137,324)	0	112,361	0	0	33,716		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/02/2024	07/20/2027	0	1,735,965	EUR / 1.15731	0	0	0	(6,843)		(6,843)	0	56,012	0	0	8,914		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/28/2021	07/15/2026	0	11,593,025	EUR / 1.2533	0	0	0	1,018,148		1,018,148	0	388,388	0	0	11,751		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	01/02/2024	07/14/2028	0	8,716,208	EUR / 1.1739	0	0	0	(37,211)		(37,211)	0	193,011	0	0	62,263		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	02/09/2024	01/16/2029	0	2,903,946	EUR / 1.16157838	0	0	0	(43,333)		(43,333)	0	64,987	0	0	23,189		Note 0002

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

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)
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	05/09/2023	04/03/2028	0	934,964	EUR / 1.1402	0	0	0	(28,190)		(28,190)	0	24,869	0	0	6,205		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/11/2025	06/26/2028	0	1,823,634	EUR / 1.215756	0	0	0	55,562		55,562	0	39,288	0	0	12,869		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/10/2023	04/18/2028	0	2,270,000	EUR / 1.135	0	0	0	(80,633)		(80,633)	0	59,180	0	0	15,239		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/26/2023	04/29/2027	0	3,353,550	EUR / 1.11785	0	0	0	(119,811)		(119,811)	0	115,740	0	0	15,277		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/10/2023	01/18/2028	0	848,700	EUR / 1.1316	0	0	0	(29,426)		(29,426)	0	25,553	0	0	5,289		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/10/2024	10/15/2027	0	6,574,590	EUR / 1.13355	0	0	0	(189,119)		(189,119)	0	209,245	0	0	37,382		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/17/2024	02/24/2027	0	280,755	EUR / 1.12302	0	0	0	(7,892)		(7,892)	0	9,890	0	0	1,136		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/26/2024	07/16/2029	0	3,557,100	EUR / 1.1857	0	0	0	20,365		20,365	0	77,984	0	0	31,044		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	08/30/2024	04/16/2029	0	1,225,564	EUR / 1.167204	0	0	0	(12,293)		(12,293)	0	27,294	0	0	10,249		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	05/14/2026	08/18/2026	0	1,956,280	EUR / 1.173959498	0	0	0	48,450		48,450	0	48,450	0	0	3,584		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	03/17/2026	09/14/2026	0	11,267,950	EUR / 1.1622613	0	0	0	155,842		155,842	0	155,842	0	0	25,708		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/04/2024	01/16/2029	0	1,165,050	EUR / 1.16505	0	0	0	(13,862)		(13,862)	0	25,995	0	0	9,303		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	09/04/2024	07/16/2029	0	1,523,795	EUR / 1.17215	0	0	0	(8,790)		(8,790)	0	33,793	0	0	13,298		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	04/17/2024	02/24/2027	0	2,246,040	EUR / 1.12302	0	0	0	(63,133)		(63,133)	0	79,118	0	0	9,087		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	01/02/2024	07/20/2028	0	1,174,300	EUR / 1.1743	0	0	0	(4,612)		(4,612)	0	25,995	0	0	8,422		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/26/2024	08/22/2029	0	9,418,146	EUR / 1.1843	0	0	0	42,851		42,851	0	206,723	0	0	83,550		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	05/09/2022	07/06/2027	0	6,466,880	EUR / 1.1548	0	0	0	(35,744)		(35,744)	0	210,250	0	0	32,599		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Credit Agricole SA 254900BN8XS34XZDJ223	09/16/2024	01/18/2028	0	1,430,302	EUR / 1.1544	0	0	0	(20,363)		(20,363)	0	42,214	0	0	8,913		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA O2RNE8IBXP4R0TD8PU41	03/21/2022	01/11/2027	0	1,572,851	EUR / 1.204600003	0	0	0	68,176		68,176	0	52,531	0	0	5,748		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA R0MUWSFPU8MPRO8K5P83	09/23/2024	05/15/2028	0	11,637,000	EUR / 1.1637	0	0	0	(129,463)		(129,463)	0	282,601	0	0	79,709		Note 0002
EUR/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/06/2023	09/15/2028	0	5,572,165	EUR / 1.1489	0	0	0	(145,556)		(145,556)	0	126,075	0	0	41,453		Note 0002
GBP/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	04/16/2024	04/18/2028	0	571,950	EUR / 1.1439	0	0	0	(15,708)		(15,708)	0	14,795	0	0	3,840		Note 0002
GBP/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	10/17/2023	01/21/2028	0	1,701,300	EUR / 1.1342	0	0	0	(55,174)		(55,174)	0	50,885	0	0	10,630		Note 0002
GBP/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	05/07/2024	08/15/2028	0	868,875	EUR / 1.1585	0	0	0	(15,309)		(15,309)	0	19,496	0	0	6,339		Note 0002
GBP/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	11/19/2025	02/01/2027	0	43,672,914	EUR / 1.176308	0	0	0	849,164		849,164	0	1,481,772	0	0	167,982		Note 0002
GBP/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA O2RNE8IBXP4R0TD8PU41	03/16/2026	09/14/2026	0	412,310	EUR / 1.157601998	0	0	0	4,066		4,066	0	4,066	0	0	941		Note 0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse		6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	04/10/2026	07/15/2026	0	2,689,275	EUR / 1.177657301	0	0	0	78,618		78,618	0	78,618	0	0	2,726		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA	549300L8G1E7ZHVE0G75	10/26/2023	04/15/2027	0	2,792,750	EUR / 1.1171	0	0	0	(99,967)		(99,967)	0	96,986	0	0	12,425		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	03/21/2023	01/18/2028	0	981,360	EUR / 1.128	0	0	0	(37,267)		(37,267)	0	29,642	0	0	6,116		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	11/17/2021	06/15/2027	0	6,495,300	EUR / 1.2372	0	0	0	404,579		404,579	0	198,772	0	0	31,802		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	04/13/2023	03/13/2028	0	570,200	EUR / 1.1404	0	0	0	(16,572)		(16,572)	0	15,681	0	0	3,722		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	05/09/2023	10/05/2026	0	282,275	EUR / 1.1291	0	0	0	(4,532)		(4,532)	0	10,349	0	0	728		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA	549300L8G1E7ZHVE0G75	05/09/2024	02/24/2028	0	4,822,860	EUR / 1.1483	0	0	0	(102,301)		(102,301)	0	135,446	0	0	31,020		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA	R0MUWSFPU8MPRO8K5P83	09/26/2024	07/16/2029	0	3,112,463	EUR / 1.1857	0	0	0	17,819		17,819	0	68,236	0	0	27,163		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA	254900BN8XS34XZDJ223	10/17/2023	10/21/2026	0	3,893,050	EUR / 1.1123	0	0	0	(125,218)		(125,218)	0	144,239	0	0	10,831		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	04/16/2024	07/15/2027	0	3,385,350	EUR / 1.12845	0	0	0	(99,528)		(99,528)	0	112,241	0	0	17,271		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	06/14/2024	04/16/2029	0	7,242,921	EUR / 1.14967	0	0	0	(184,222)		(184,222)	0	163,767	0	0	60,569		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA	254900BN8XS34XZDJ223	10/17/2023	04/21/2027	0	560,450	EUR / 1.1209	0	0	0	(18,243)		(18,243)	0	19,351	0	0	2,519		Note 0002
USD/AUD	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	03/21/2023	10/15/2027	0	844,163	EUR / 1.12555	0	0	0	(30,455)		(30,455)	0	27,058	0	0	4,800		Note 0002
USD/CAD	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	03/20/2023	10/15/2026	0	2,007,828	EUR / 1.11546	0	0	0	(58,136)		(58,136)	0	74,305	0	0	5,436		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA	549300L8G1E7ZHVE0G75	09/13/2023	01/11/2027	0	274,821	GBP / 1.236900007	0	0	0	(19,875)		(19,875)	0	4,220	0	0	1,004		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	11/19/2025	01/11/2027	0	2,248,076	GBP / 1.305802403	0	0	0	(35,379)		(35,379)	0	32,696	0	0	8,216		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA	549300L8G1E7ZHVE0G75	12/19/2024	01/11/2027	0	499,112	GBP / 1.256569991	0	0	0	(27,718)		(27,718)	0	7,543	0	0	1,824		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027	0	388,349	GBP / 1.219458585	0	0	0	(34,042)		(34,042)	0	6,048	0	0	1,419		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	11/14/2022	01/11/2027	0	1,064,930	GBP / 1.183650002	0	0	0	(128,390)		(128,390)	0	17,087	0	0	3,892		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Credit Agricole SA	254900BN8XS34XZDJ223	04/19/2024	01/11/2027	0	768,475	GBP / 1.255399996	0	0	0	(43,433)		(43,433)	0	11,625	0	0	2,808		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	05/21/2024	01/11/2027	0	783,156	GBP / 1.279209994	0	0	0	(28,862)		(28,862)	0	11,627	0	0	2,862		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	0	419,524	GBP / 1.227224293	0	0	0	(33,887)		(33,887)	0	6,492	0	0	1,533		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027	0	346,754	GBP / 1.333829008	0	0	0	1,944		1,944	0	4,937	0	0	1,267		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	O2RNE8IBXP4R0TD8PU41	01/17/2025	01/11/2027	0	355,118	GBP / 1.21945861	0	0	0	(31,129)		(31,129)	0	5,531	0	0	1,298		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA	549300L8G1E7ZHVE0G75	12/19/2024	01/11/2027	0	479,258	GBP / 1.256569994	0	0	0	(26,615)		(26,615)	0	7,243	0	0	1,752		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	03/14/2024	01/11/2027	0	606,453	GBP / 1.279000007	0	0	0	(22,453)		(22,453)	0	9,005	0	0	2,216		Note 0002

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	07/18/2024	01/11/2027	0	901,446	GBP / 1.297099995	0	0	0	(20,330)		(20,330)	0	13,199	0	0	3,294		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA	R0MUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027	0	1,223,997	GBP / 1.291751	0	0	0	(32,787)		(32,787)	0	17,995	0	0	4,473		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	09/03/2024	01/11/2027	0	301,846	GBP / 1.299299987	0	0	0	(6,285)		(6,285)	0	4,412	0	0	1,103		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	02/23/2024	01/15/2027	0	159,177	GBP / 1.271350029	0	0	0	(6,888)		(6,888)	0	2,370	0	0	588		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027	0	953,840	GBP / 1.3116101	0	0	0	(10,721)		(10,721)	0	13,811	0	0	3,486		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	05/20/2025	01/11/2027	0	143,521	GBP / 1.333828994	0	0	0	804		804	0	2,044	0	0	525		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027	0	496,279	GBP / 1.322261209	0	0	0	(1,536)		(1,536)	0	7,128	0	0	1,814		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027	0	130,786	GBP / 1.355567127	0	0	0	2,819		2,819	0	1,832	0	0	478		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA	02RNE8IBXP4R0TD8PU41	04/01/2026	07/07/2026	0	350,022	GBP / 1.331977403	0	0	0	1,520		1,520	0	1,520	0	0	242		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	02/23/2024	01/15/2027	0	159,396	GBP / 1.273100063	0	0	0	(6,669)		(6,669)	0	2,370	0	0	588		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	02/23/2024	10/16/2026	0	159,413	GBP / 1.271250059	0	0	0	(6,894)		(6,894)	0	2,490	0	0	434		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	02/23/2024	11/16/2026	0	159,329	GBP / 1.271249987	0	0	0	(6,895)		(6,895)	0	2,453	0	0	492		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	02/23/2024	12/16/2026	0	159,255	GBP / 1.271349978	0	0	0	(6,883)		(6,883)	0	2,417	0	0	542		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	03/29/2022	01/11/2027	0	1,767,139	GBP / 1.353399998	0	0	0	35,316		35,316	0	24,797	0	0	6,458		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA	549300L8G1E7ZHVE0G75	07/13/2023	01/11/2027	0	1,011,206	GBP / 1.262300005	0	0	0	(51,311)		(51,311)	0	15,214	0	0	3,696		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM	2IGI19DL77OX0HC3ZE78	09/14/2022	01/11/2027	0	197,645	GBP / 1.15749998	0	0	0	(28,832)		(28,832)	0	3,243	0	0	722		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA	549300L8G1E7ZHVE0G75	05/02/2025	01/11/2027	0	1,867,744	GBP / 1.330139999	0	0	0	5,318		5,318	0	26,667	0	0	6,826		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	02/23/2024	07/16/2026	0	159,985	GBP / 1.272700081	0	0	0	(6,723)		(6,723)	0	2,594	0	0	167		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	02/23/2024	08/17/2026	0	159,840	GBP / 1.272799996	0	0	0	(6,700)		(6,700)	0	2,562	0	0	290		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	02/23/2024	09/16/2026	0	159,712	GBP / 1.272800076	0	0	0	(6,699)		(6,699)	0	2,526	0	0	369		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	04/14/2022	01/11/2027	0	218,523	GBP / 1.342699984	0	0	0	2,661		2,661	0	3,091	0	0	799		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA	R0MUWSFPU8MPRO8K5P83	08/16/2022	01/11/2027	0	363,225	GBP / 1.2272243	0	0	0	(29,339)		(29,339)	0	5,621	0	0	1,327		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK	2IGI19DL77OX0HC3ZE78	06/13/2023	01/11/2027	0	1,781,943	GBP / 1.217599998	0	0	0	(159,158)		(159,158)	0	27,794	0	0	6,512		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP Paribas SA	R0MUWSFPU8MPRO8K5P83	08/19/2024	01/11/2027	0	845,436	GBP / 1.291750993	0	0	0	(22,646)		(22,646)	0	12,430	0	0	3,090		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm	2IGI19DL77OX0HC3ZE78	10/18/2024	01/11/2027	0	611,986	GBP / 1.303114995	0	0	0	(10,913)		(10,913)	0	8,919	0	0	2,237		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK	2IGI19DL77OX0HC3ZE78	10/18/2023	01/11/2027	0	467,545	GBP / 1.215899996	0	0	0	(42,472)		(42,472)	0	7,303	0	0	1,709		Note 0002

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	12 Current Year Initial Cost of Un-discounted Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	02/15/2024	01/11/2027	0	388,927	GBP / 1.26084999	0	0	0	(20,205)		(20,205)	0	5,858	0	0	1,421		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	09/13/2023	01/11/2027	0	485,536	GBP / 1.236899993	0	0	0	(35,114)		(35,114)	0	7,455	0	0	1,774		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	07/18/2025	01/11/2027	0	366,206	GBP / 1.346522	0	0	0	5,485		5,485	0	5,165	0	0	1,338		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	06/23/2022	01/11/2027	0	337,288	GBP / 1.254850014	0	0	0	(19,219)		(19,219)	0	5,105	0	0	1,233		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 2IGI19DL77OX0HC3ZE78	08/17/2023	01/11/2027	0	822,560	GBP / 1.242100006	0	0	0	(55,795)		(55,795)	0	12,577	0	0	3,006		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	01/11/2023	01/11/2027	0	699,315	GBP / 1.211049994	0	0	0	(66,581)		(66,581)	0	10,967	0	0	2,556		Note 0002
USD/EUR	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS SA R0MUWSFPU8MPRO8K5P83	07/18/2022	01/11/2027	0	405,285	GBP / 1.230736348	0	0	0	(31,487)		(31,487)	0	6,254	0	0	1,481		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027	0	232,961	GBP / 1.334359894	0	0	0	1,398		1,398	0	3,316	0	0	851		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/15/2025	01/11/2027	0	123,493	GBP / 1.355567125	0	0	0	2,661		2,661	0	1,730	0	0	451		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027	0	333,898	GBP / 1.348966114	0	0	0	5,597		5,597	0	4,701	0	0	1,220		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	09/18/2024	01/11/2027	0	1,174,815	GBP / 1.311610102	0	0	0	(13,205)		(13,205)	0	17,011	0	0	4,293		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	06/20/2024	01/11/2027	0	855,277	GBP / 1.2741	0	0	0	(35,076)		(35,076)	0	12,749	0	0	3,126		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/23/2024	10/16/2026	0	159,619	GBP / 1.272900002	0	0	0	(6,687)		(6,687)	0	2,490	0	0	434		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/23/2024	11/16/2026	0	159,548	GBP / 1.272999973	0	0	0	(6,676)		(6,676)	0	2,453	0	0	492		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	02/23/2024	12/16/2026	0	159,462	GBP / 1.273000004	0	0	0	(6,677)		(6,677)	0	2,417	0	0	543		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2026	07/20/2026	0	1,664,395	GBP / 1.357128201	0	0	0	37,965		37,965	0	37,965	0	0	1,948		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/15/2026	09/16/2026	0	5,123,345	GBP / 1.342641001	0	0	0	62,790		62,790	0	62,790	0	0	11,842		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/23/2024	09/16/2026	0	159,505	GBP / 1.271150023	0	0	0	(6,906)		(6,906)	0	2,526	0	0	369		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	12/13/2022	01/11/2027	0	830,280	GBP / 1.227924995	0	0	0	(66,553)		(66,553)	0	12,841	0	0	3,034		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	02/15/2024	01/11/2027	0	323,208	GBP / 1.260850007	0	0	0	(16,791)		(16,791)	0	4,868	0	0	1,181		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CRED AGRICOLE SA 254900BN8XS34XZDJ223	12/20/2023	01/11/2027	0	1,561,787	GBP / 1.275200002	0	0	0	(62,649)		(62,649)	0	23,260	0	0	5,708		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 2IGI19DL77OX0HC3ZE78	12/21/2023	01/11/2027	0	731,145	GBP / 1.272249991	0	0	0	(31,092)		(31,092)	0	10,914	0	0	2,672		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	10/18/2024	01/11/2027	0	988,568	GBP / 1.303114996	0	0	0	(17,629)		(17,629)	0	14,407	0	0	3,613		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	11/18/2024	01/11/2027	0	1,321,003	GBP / 1.263300002	0	0	0	(65,933)		(65,933)	0	19,859	0	0	4,828		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	05/21/2024	01/11/2027	0	823,759	GBP / 1.279210005	0	0	0	(30,358)		(30,358)	0	12,230	0	0	3,011		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027	0	443,884	GBP / 1.293783308	0	0	0	(11,174)		(11,174)	0	6,516	0	0	1,622		Note 0002

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)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/02/2026	03/31/2027	0	346,097	GBP / 1.317037986	0	0	0	(2,503)		(2,503)	0	(2,503)	0	0	1,499		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	SOCIETE GENERALE SA 02RNE8IBXP4R0TD8PU41	05/20/2022	01/11/2027	0	223,961	GBP / 1.287300018	0	0	0	(6,794)		(6,794)	0	3,304	0	0	818		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Credit Agricole SA 254900BN8XS34XZDJ223	04/19/2024	01/11/2027	0	746,620	GBP / 1.255399993	0	0	0	(42,197)		(42,197)	0	11,295	0	0	2,729		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	06/18/2025	01/11/2027	0	458,582	GBP / 1.348966102	0	0	0	7,687		7,687	0	6,456	0	0	1,676		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/18/2025	01/11/2027	0	417,741	GBP / 1.293783294	0	0	0	(10,516)		(10,516)	0	6,132	0	0	1,527		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	09/14/2022	01/11/2027	0	83,186	GBP / 1.157500021	0	0	0	(12,135)		(12,135)	0	1,365	0	0	304		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027	0	190,392	GBP / 1.341278023	0	0	0	2,119		2,119	0	2,696	0	0	696		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/23/2024	07/16/2026	0	159,777	GBP / 1.271050028	0	0	0	(6,930)		(6,930)	0	2,594	0	0	167		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/05/2022	01/11/2027	0	947,703	GBP / 1.376699994	0	0	0	34,658		34,658	0	13,074	0	0	3,463		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	03/17/2026	09/14/2026	0	42,918,939	GBP / 1.334975	0	0	0	282,674		282,674	0	282,674	0	0	97,922		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CANADIAN IMPERIAL BANK OF COMM 2IGI19DL77OX0HC3ZE78	10/14/2022	01/11/2027	0	985,621	GBP / 1.095499999	0	0	0	(207,698)		(207,698)	0	17,087	0	0	3,602		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Canadian Imperial Bank of Comm 2IGI19DL77OX0HC3ZE78	03/14/2024	01/11/2027	0	403,633	GBP / 1.279000004	0	0	0	(14,944)		(14,944)	0	5,993	0	0	1,475		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 2IGI19DL77OX0HC3ZE78	01/17/2024	01/11/2027	0	663,186	GBP / 1.266750004	0	0	0	(31,204)		(31,204)	0	9,943	0	0	2,424		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 2IGI19DL77OX0HC3ZE78	11/14/2023	01/11/2027	0	804,769	GBP / 1.247550003	0	0	0	(50,834)		(50,834)	0	12,251	0	0	2,941		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	12/19/2025	01/11/2027	0	158,742	GBP / 1.334359912	0	0	0	953		953	0	2,259	0	0	580		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	08/21/2025	01/11/2027	0	239,610	GBP / 1.341277981	0	0	0	2,666		2,666	0	3,393	0	0	876		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	07/18/2024	01/11/2027	0	939,930	GBP / 1.2971	0	0	0	(21,198)		(21,198)	0	13,762	0	0	3,435		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CREDIT AGRICOLE SA 254900BN8XS34XZDJ223	02/03/2023	01/11/2027	0	1,315,137	GBP / 1.227700001	0	0	0	(105,679)		(105,679)	0	20,344	0	0	4,806		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	05/24/2023	01/11/2027	0	1,488,181	GBP / 1.205959999	0	0	0	(148,567)		(148,567)	0	23,436	0	0	5,439		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 2IGI19DL77OX0HC3ZE78	11/14/2023	01/11/2027	0	627,626	GBP / 1.247550005	0	0	0	(39,645)		(39,645)	0	9,554	0	0	2,294		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	02/23/2024	08/17/2026	0	159,633	GBP / 1.271149995	0	0	0	(6,908)		(6,908)	0	2,562	0	0	289		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	11/19/2025	01/11/2027	0	2,556,645	GBP / 1.305802399	0	0	0	(40,236)		(40,236)	0	37,184	0	0	9,344		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	04/17/2025	01/11/2027	0	497,675	GBP / 1.322261192	0	0	0	(1,540)		(1,540)	0	7,148	0	0	1,819		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	01/05/2022	01/11/2027	0	34,141,430	GBP / 1.3767	0	0	0	1,248,587		1,248,587	0	470,980	0	0	124,774		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	10/28/2025	12/01/2026	0	84,970,633	GBP / 1.327505	0	0	0	78,267		78,267	0	1,243,949	0	0	275,964		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	07/18/2025	01/11/2027	0	391,387	GBP / 1.346521988	0	0	0	5,863		5,863	0	5,520	0	0	1,430		Note 0002

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)
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Natixis NA 549300L8G1E7ZHVE0G75	06/20/2024	01/11/2027	0	865,444	GBP / 1.2741	0	0	0	(35,493)		(35,493)	0	12,900	0	0	3,163		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Societe Generale SA 02RNE8IBXP4R0TD8PU41	02/19/2025	01/11/2027	0	684,825	GBP / 1.260140109	0	0	0	(35,983)		(35,983)	0	10,321	0	0	2,503		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	CAN IMPERIAL BK 2IGI19DL77OX0HC3ZE78	10/18/2023	01/11/2027	0	239,767	GBP / 1.215899977	0	0	0	(21,781)		(21,781)	0	3,745	0	0	876		Note 0002
USD/GBP	INVESTED ASSETS	Sch D / Sch B	Currency	Credit Agricole SA 254900BN8XS34XZDJ223	05/20/2024	01/11/2027	0	1,185,040	GBP / 1.278699998	0	0	0	(44,162)		(44,162)	0	17,600	0	0	4,331		Note 0002
1439999999. Subtotal - forwards - hedging other										0	0	0	77,052,763	XXX	77,052,763	14,216,543	1,472,018	0	0	39,801,577	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	77,052,763	XXX	77,052,763	14,216,543	1,472,018	0	0	39,801,577	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										0	303,835,874	(99,691,634)	(164,737,028)	XXX	(164,737,028)	(592,705,229)	22,928,948	0	0	138,348,664	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										0	303,835,874	(99,691,634)	(164,737,028)	XXX	(164,737,028)	(592,705,229)	22,928,948	0	0	138,348,664	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
ESU6	27,140	10,350,547,388	S&P 500 - BANK OF AMERICA	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/16/2026	7,627.5220	7,548.2500	0	0	0	0	0	(107,572,138)	(107,572,138)	528,798,358	Note 0001	50
WNU6	11,000	11,000,000	ULTRA LONG TERM TREASURY BOND - BANK OF AMERICA	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	113.7900	116.1563	0	0	0	0	0	26,044,700	26,044,700	48,708,090	Note 0001	1,000
UXYU6	11,500	11,500,000	ULTRA 10-YEAR - CITI	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	111.6807	112.4688	0	0	0	0	0	9,062,500	9,062,500	29,951,983	Note 0001	1,000
ESU6	330	125,849,282	S&P 500 - CITI	General Expenses	Ex 2	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/16/2026	7,627.2292	7,548.2500	0	0	0	0	0	(1,303,157)	(1,303,157)	7,638,016	Note 0001	50
ESU6	49,060	18,429,739,235	S&P 500 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2026	7,513.1428	7,548.2500	0	0	0	0	0	86,118,015	86,118,015	200,350,663	Note 0001	50
RTYU6	6,700	994,565,053	RUSSELL 2000 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2026	2,968.8509	3,045.6000	0	0	0	0	0	25,710,947	25,710,947	12,801,085	Note 0001	50
UXYU6	19,750	19,750,000	ULTRA 10-YEAR - HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	111.6598	112.4688	0	0	0	0	0	15,976,558	15,976,558	9,075,937	Note 0001	1,000
WNU6	14,000	14,000,000	ULTRA LONG TERM TREASURY BOND - HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/27/2026	114.1175	116.1563	0	0	0	0	0	28,542,080	28,542,080	12,993,299	Note 0001	1,000
RTYU6	9,100	1,351,723,750	RUSSELL 2000 - RBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2026	2,970.8214	3,045.6000	0	0	0	0	0	34,024,250	34,024,250	82,697,541	Note 0001	50
WNU6	20,000	20,000,000	ULTRA LONG TERM TREASURY BOND - RBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/22/2026	112.9872	116.1563	0	0	0	0	0	63,380,500	63,380,500	88,287,787	Note 0001	1,000
TYU6	14,500	14,500,000	10-YEAR T-NOTE - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	109.4761	109.8906	0	0	0	0	0	6,011,192	6,011,192	15,902,147	Note 0001	1,000
UXYU6	8,000	8,000,000	ULTRA 10-YEAR - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/28/2026	111.6895	112.4688	0	0	0	0	0	6,234,380	6,234,380	11,932,094	Note 0001	1,000
WNU6	16,000	16,000,000	ULTRA LONG TERM TREASURY BOND - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	113.8321	116.1563	0	0	0	0	0	37,186,495	37,186,495	48,196,301	Note 0001	1,000
1539999999. Subtotal - long futures - hedging other												0	0	0	0	0	229,416,322	229,416,322	1,097,333,301	XXX	XXX
1579999999. Subtotal - long futures												0	0	0	0	0	229,416,322	229,416,322	1,097,333,301	XXX	XXX
AXRZ8	2,000	447,108,875	S&P TOTAL RETURN 2028 - BANK OF AMERICA	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	12/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	05/31/2023	8,942.1775	15,050.1500	0	0	0	0	0	(305,398,625)	(305,398,625)	41,198,532	Note 0001	25
AXRZ9	500	110,354,750	S&P TOTAL RETURN 2029 - BANK OF AMERICA	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	12/21/2029	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	05/24/2023	8,828.3800	15,227.3300	0	0	0	0	0	(79,986,875)	(79,986,875)	10,299,633	Note 0001	25
DMU6	225	58,061,800	DOW JONES EMINI - BANK OF AMERICA	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2026	51,610.4889	52,670.0000	0	0	0	0	0	(1,191,950)	(1,191,950)	2,791,193	Note 0001	5
FAU6	775	296,764,663	S&P 400 MIDCAP - BANK OF AMERICA	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2026	3,829.2215	3,885.0000	0	0	0	0	0	(4,322,837)	(4,322,837)	16,286,945	Note 0001	100
MFSU6	3,800	600,409,285	MSCI EAFE - BANK OF AMERICA	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/15/2026	3,160.0489	3,145.3000	0	0	0	0	0	(2,802,285)	(2,802,285)	18,083,284	Note 0001	50
NQU6	75	44,669,795	NASDAQ 100 - BANK OF AMERICA	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/23/2026	29,779.8633	30,523.5000	0	0	0	0	0	(1,115,455)	(1,115,455)	2,427,881	Note 0001	20
AXRZ6	12,000	2,670,132,500	S&P TOTAL RETURN 2026 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	12/18/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/12/2022	8,900.4417	14,740.7400	0	0	0	0	0	(1,752,089,500)	(1,752,089,500)	51,810,284	Note 0001	25
AXRZ7	10,000	2,222,497,500	S&P TOTAL RETURN 2027 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	12/18/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	09/12/2022	8,889.9900	14,887.9000	0	0	0	0	0	(1,499,477,500)	(1,499,477,500)	43,175,237	Note 0001	25
AXRZ8	12,000	2,571,272,000	S&P TOTAL RETURN 2028 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	12/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	05/24/2023	8,570.9067	15,050.1500	0	0	0	0	0	(1,943,773,000)	(1,943,773,000)	51,810,284	Note 0001	25

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 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
AXRZ9	1,500	324,487,500	S&P TOTAL RETURN 2029 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	12/21/2029	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	03/21/2023	8,653.0000	15,227.3300	0	0	0	0	0	(246,537,375)	(246,537,375)	6,476,286	Note 0001	25
DMU6	1,200	309,670,195	DOW JONES EMINI - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/15/2026	51,611.6992	52,670.0000	0	0	0	0	0	(6,349,805)	(6,349,805)	3,120,122	Note 0001	5
FVU6	6,500	6,500,000	5-YEAR T-NOTE - HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	106.9614	107.0469	0	0	0	0	0	(555,717)	(555,717)	1,464,224	Note 0001	1,000
QARZ7	1,000	143,522,300	NASDAQ TOTAL RETURN 2027 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	12/17/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	02/22/2023	14,352.2300	33,365.9400	0	0	0	0	0	(190,137,100)	(190,137,100)	3,850,414	Note 0001	10
QARZ8	1,000	144,706,600	NASDAQ TOTAL RETURN 2028 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	02/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	02/21/2023	14,470.6600	33,750.0900	0	0	0	0	0	(192,794,300)	(192,794,300)	3,850,414	Note 0001	10
RARZ7	1,000	99,131,400	RUSSELL 2000 TOTAL RETURN 2027 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	12/17/2027	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	02/22/2023	9,913.1400	14,754.6900	0	0	0	0	0	(48,415,500)	(48,415,500)	2,029,009	Note 0001	10
RARZ8	1,000	99,344,800	RUSSELL 2000 TOTAL RETURN 2028 - HSBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	02/15/2028	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	02/21/2023	9,934.4800	14,836.9000	0	0	0	0	0	(49,024,200)	(49,024,200)	2,029,009	Note 0001	10
TUU6	8,500	17,000,000	2-YEAR T-NOTE - HSBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	103.2227	103.0664	0	0	0	0	0	2,656,314	2,656,314	1,838,164	Note 0001	2,000
FAU6	725	278,242,360	S&P 400 MIDCAP - RBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQOF39	06/16/2026	3,837.8257	3,885.0000	0	0	0	0	0	(3,420,140)	(3,420,140)	15,189,314	Note 0001	100
MFSU6	400	63,214,560	MSCI EAFE - JP MORGAN	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/18/2026	3,160.7280	3,145.3000	0	0	0	0	0	(308,560)	(308,560)	2,212,529	Note 0001	50
MESU6	3,600	322,304,323	MSCI EM - JP MORGAN	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/15/2026	1,790.5796	1,757.3000	0	0	0	0	0	(5,990,323)	(5,990,323)	20,081,787	Note 0001	50
MESU6	100	9,138,440	MSCI EM - RBC	VA/VAGLB/VAGDB HEDGE	Ex 5	Equity/Index	09/15/2026	INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	06/22/2026	1,827.6880	1,757.3000	0	0	0	0	0	(351,940)	(351,940)	478,439	Note 0001	50
USU6	250	250,000	US TREASURY BOND - RBC	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	111.5938	113.5000	0	0	0	0	0	(476,563)	(476,563)	792,876	Note 0001	1,000
FVU6	4,500	4,500,000	5-YEAR T-NOTE - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	107.0078	107.0469	0	0	0	0	0	(175,783)	(175,783)	3,290,099	Note 0001	1,000
TUU6	19,000	38,000,000	2-YEAR T-NOTE - WELLS FARGO	INSURANCE LIABILITY HEDGE	Ex 5	Duration	09/15/2026	CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	05/26/2026	103.2266	103.0664	0	0	0	0	0	6,085,843	6,085,843	13,335,870	Note 0001	2,000
1609999999. Subtotal - short futures - hedging other												0	0	0	0	0	(6,325,953,176)	(6,325,953,176)	317,921,829	XXX	XXX
1649999999. Subtotal - short futures												0	0	0	0	0	(6,325,953,176)	(6,325,953,176)	317,921,829	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												0	0	0	0	0	(6,096,536,854)	(6,096,536,854)	1,415,255,130	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												0	0	0	0	0	(6,096,536,854)	(6,096,536,854)	1,415,255,130	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Total Net Cash Deposits	0	0	0

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Jackson hedges on a macroeconomic basis and, as a result, does not calculate hedge effectiveness at the detailed level. See the Notes to the Financial Statements for additional details.

STATEMENT AS OF JUNE 30, 2026 OF THE JACKSON NATIONAL LIFE INSURANCE COMPANY

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	0	0	0	0	0	0	0	1,415,255,128	1,415,255,128
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	1,346,711	17,177,000	24,930,940	(101,438,029)	0	24,930,940	(101,438,029)	0	10,642,597	0
BARCLAYS G5GSEF7VJP5I7OUK5573	Y	Y	0	53,186,983	42,765,651	(25,757,373)	0	42,765,651	(25,757,373)	17,008,278	5,103,701	0
BMO NQQ6HPCNCCU6TUTQYE16	Y	Y	0	0	0	0	0	0	0	0	0	0
BNP R0MUWSFPU8MPRO8K5P83	Y	Y	0	62,742,567	86,127,471	(131,945,315)	0	86,127,471	(131,945,315)	0	7,678,439	0
BNP R0MUWSFPU8MPRO8K5P83	Y	Y	830,000	0	2,293,484	(1,699,538)	0	2,293,484	(1,699,538)	0	1,078,425	842,372
CIBC 2IGI19DL77OX0HC3ZE78	Y	Y	0	0	229,723	(3,651,999)	0	229,723	(3,651,999)	0	456,159	0
CITIBANK E57ODZWZ7FF32TWEFA76	Y	Y	0	20,903,793	37,889,907	(58,854,080)	0	37,889,907	(58,854,080)	0	12,072,109	0
CREDIT AGRICOLE 254900BN8XS34XZDJ223	Y	Y	5,865,000	0	6,124,809	(895,665)	0	6,124,809	(895,665)	0	1,169,782	533,926
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Y	Y	1,978,000	0	1,973,631	(58,339,976)	0	1,973,631	(58,339,976)	0	5,315,184	0
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Y	Y	0	0	66,098,355	(98,238,931)	0	66,098,355	(98,238,931)	0	18,006,878	0
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Y	Y	0	23,631,674	10,154,183	0	0	10,154,183	0	10,154,183	0	0
JPM CHASE 7H6GLXDRUGQFU57RNE97	Y	Y	11,597,392	23,659,141	63,554,579	(35,751,335)	0	63,554,579	(35,751,335)	16,205,852	15,189,829	7,736,540
MIZUHO CAPITAL MARKETS LLC 0V6W8S6QX2D1J857QP30	Y	Y	1,580,000	0	3,526,726	(2,038,193)	0	3,526,726	(2,038,193)	0	1,223,249	1,131,783
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Y	Y	0	33,450,601	27,882,583	0	0	27,882,583	0	27,882,583	0	0
MORGAN STANLEY IGJSJL3JD5P30I6NJZ34	Y	Y	25,984,882	0	17,735,113	(3,105,854)	0	17,735,113	(3,105,854)	0	4,507,523	0
NATIXIS KX1WK48MPD4Y2NCUIZ63	Y	Y	0	0	1,082,469	(1,591,163)	0	1,082,469	(1,591,163)	0	568,094	59,400
NOMURA 549300B3CEAHYG7K8164	Y	Y	0	18,626,139	335,824	0	0	335,824	0	335,824	0	0
RBC ES7IP3U3RHIGC71XBU11	Y	Y	290,000	0	70,373	0	0	70,373	0	0	525,701	306,074
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	0	0	0	(132,911,210)	0	0	(132,911,210)	0	3,433,126	0
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	2,400,000	0	2,817,996	(718,320)	0	2,817,996	(718,320)	0	727,185	426,862
TD Bank PT3QB789TSUIDF371261	Y	Y	0	26,595,445	6,061,354	0	0	6,061,354	0	6,061,354	219,723	0
UBS BFM8T61CT2L1QCEMIK50	Y	Y	0	26,087,371	18,214,242	0	0	18,214,242	0	18,214,242	141,533	0
WELLS FARGO VYVVCKR63DVZZN70PB21	Y	Y	3,367,539	0	2,043,519	0	0	2,043,519	0	0	462,532	0
0299999999. Total NAIC 1 Designation			55,239,524	306,060,714	421,912,932	(656,936,979)	0	421,912,932	(656,936,979)	95,862,316	88,521,769	11,036,957
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0	0	71,605,306	(1,318,288)	70,287,018	71,605,306	(1,318,288)	70,287,018	49,826,897	49,826,897
0999999999 - Gross totals			55,239,524	306,060,714	493,518,238	(658,255,266)	70,287,018	493,518,238	(658,255,267)	166,149,334	1,553,603,794	1,476,118,982
1. Offset per SSAP No. 64					658,255,264	(658,255,266)						
2. Net after right of offset per SSAP No. 64					(164,737,026)	0						

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)
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	023135-BC-9	AMAZON	13,400,199	13,562,543	13,563,949	08/22/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	055451-AR-9	BHP BILLITON FINANCE USA	5,788,204	6,719,453	6,479,996	02/24/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	05723K-AE-0	BAKER HUGHES	2,205,660	2,239,818	2,213,767	12/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	17252M-AN-0	CINTAS	1,783,898	1,791,854	1,791,979	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	20030N-DH-1	COMCAST	3,580,483	4,479,635	3,673,515	04/01/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	209111-FG-3	CONSOLIDATED EDISON OF NY	3,835,508	4,479,635	4,476,036	12/01/2045	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	209111-FT-5	CONSOLIDATED EDISON OF NY	4,968,981	5,823,526	5,804,033	12/01/2048	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	278865-BE-9	ECOLAB	12,604,490	12,516,996	12,536,351	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	29379V-AT-0	ENTERPRISE PRODUCTS OPERATING	560,332	537,556	597,281	02/01/2041	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	29736R-AP-5	ESTEE LAUDER CO	5,398,185	5,814,566	5,794,056	12/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	341081-FB-8	FLORIDA POWER & LIGHT	11,354,585	10,751,124	11,802,275	04/01/2039	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	369550-BL-1	GENERAL DYNAMICS	8,916,355	8,959,270	8,949,854	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	437076-BX-9	HOME DEPOT	3,054,538	3,583,708	3,531,325	12/06/2048	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	437076-CA-8	HOME DEPOT	8,847,458	8,959,270	8,953,815	04/15/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	491674-BG-1	KENTUCKY UTILITIES	8,438,892	8,736,184	9,509,255	11/01/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	532457-CY-2	ELI LILLY	2,671,117	2,687,781	2,681,830	02/12/2055	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	539830-BB-4	LOCKHEED MARTIN	1,517,521	1,791,854	1,558,261	12/15/2042	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	2,375,622	2,687,781	2,535,428	06/01/2044	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	585055-BT-2	MEDTRONIC	7,591,304	7,900,284	7,862,468	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	654106-AK-9	NIKE	8,447,427	8,959,270	8,803,562	03/27/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	66989H-AH-1	NOVARTIS CAPITAL	3,157,426	3,583,708	3,646,039	05/06/2044	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	66989H-AK-4	NOVARTIS CAPITAL	3,021,941	3,655,382	3,560,510	11/20/2045	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	66989H-AR-9	NOVARTIS CAPITAL	16,410,874	17,918,540	17,908,482	08/14/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	670346-AV-7	NUCOR	1,647,251	1,791,854	1,788,241	04/01/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	67066G-AF-1	NVIDIA CORP	21,189,794	22,398,175	22,363,628	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	68233J-AT-1	ONCOR ELECTRIC DELIVERY	1,202,177	1,343,891	1,175,602	12/01/2041	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	70109H-AN-5	PARKER-HANNIFIN	3,940,421	4,479,635	4,477,681	11/21/2044	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	713448-ES-3	PEPSICO	12,660,793	13,438,905	12,454,022	03/19/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	718172-AM-1	PHILIP MORRIS INTERNATIONAL	2,352,830	2,687,781	2,273,719	11/15/2041	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	718172-DA-4	PHILIP MORRIS INTERNATIONAL	9,877,271	9,729,767	9,742,317	02/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	78409V-BG-8	S&P GLOBAL INC	1,334,080	1,343,891	1,328,876	05/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	79466L-AF-1	SALESFORCE	1,326,353	1,343,891	1,343,765	04/11/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	842400-FP-3	SOUTHERN CALIFORNIA EDISON	6,881,723	7,167,416	7,218,244	03/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	3,979,439	4,479,635	4,427,387	02/04/2032	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	907818-GH-5	UNION PACIFIC RAILROAD	7,108,643	7,167,416	7,164,001	12/01/2054	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	911312-BR-6	UNITED PARCEL SERVICE	4,363,523	4,479,635	4,477,868	03/15/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	9,424,167	8,959,270	7,552,174	03/15/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	931142-CS-0	WAL-MART	3,382,959	3,225,337	3,657,239	04/01/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	983024-AN-0	WYETH	1,331,713	1,254,298	1,458,929	04/01/2037	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	912810-QF-8	TSY INFL IX N/B	146,972,557	98,978,433	0	02/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SG-4	TSY INFL IX N/B	57,373,245	61,818,964	0	02/15/2049	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	912810-SZ-2	US TREASURY N/B	17,851,794	31,357,445	0	08/15/2051	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	91282C-AV-3	US TREASURY N/B	36,448,699	41,974,181	0	11/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	91282C-AY-7	US TREASURY N/B	45,973,325	48,299,425	0	11/30/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	91282C-CZ-2	US TREASURY N/B	22,031,441	22,192,112	0	09/30/2026	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	91282C-DW-8	US TREASURY N/B	99,934,143	106,185,270	0	01/31/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Treasury	91282C-HX-2	US TREASURY N/B	26,991,235	26,877,810	0	08/31/2028	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	00287Y-CY-3	ABBVIE	4,556,059	4,649,698	4,555,690	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	009158-AZ-9	AIR PRODUCTS & CHEMICALS	2,059,360	2,789,819	2,006,871	05/15/2040	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	013716-AU-9	RIO TINTO ALCAN	2,976,178	2,789,819	2,732,030	12/15/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	03522A-AH-3	ANHEUSER-BUSCH INBEV	4,610,134	4,649,698	4,881,719	02/01/2036	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	03523T-BU-1	ANHEUSER-BUSCH INBEV	4,826,347	4,649,698	4,498,069	01/23/2039	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	149123-BS-9	CATERPILLAR	2,511,893	2,510,837	2,507,100	05/27/2041	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	17252M-AN-0	CINTAS	18,581,008	18,493,710	18,494,996	04/01/2027	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	23338V-AZ-9	DTE ELECTRIC	4,715,373	4,649,698	4,637,742	05/15/2055	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	244199-BJ-3	DEERE	13,325,964	13,949,095	13,937,827	04/15/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	24422E-WN-5	JOHN DEERE CAPITAL	5,736,462	5,601,027	5,598,109	10/11/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	25243Y-BB-4	DIAGEO CAPITAL	15,678,691	16,772,392	16,718,007	10/24/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	25243Y-BH-1	DIAGEO CAPITAL	245,014	232,485	231,654	01/24/2033	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	254687-FL-5	WALT DISNEY	8,684,707	9,299,397	9,078,567	09/01/2029	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	26444H-AK-7	DUKE ENERGY FLORIDA	6,614,627	7,439,517	7,433,057	12/15/2031	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	278865-BE-9	ECOLAB	7,575,191	7,439,517	7,451,021	03/24/2030	I
CHICAGO MERCANTILE EXCHANGE SNZ20JLFK8MNNCLQ0F39	Corporate	29379V-CD-3	ENTERPRISE PRODUCTS OPERATING	4,864,149	4,649,698	4,643,097	01/31/2033	I

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)
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	29379V-CL-5	ENTERPRISE PRODUCTS OPERATING	6,734,060	6,588,623	6,663,301	01/15/2036	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	30231G-BE-1	EXXON MOBILORA	13,280,451	13,949,095	13,287,251	08/16/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	341081-GY-7	FLORIDA POWER & LIGHT	9,026,538	8,954,389	8,932,141	03/15/2055	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	369550-BM-9	GENERAL DYNAMICS	19,932,437	20,458,673	20,367,694	04/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	22,251,079	22,318,552	22,317,375	05/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	437076-AS-1	HOME DEPOT	9,884,917	9,299,397	9,961,448	12/16/2036	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	437076-BY-7	HOME DEPOT	13,405,248	13,949,095	13,935,479	06/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	459200-KA-8	IBM	9,064,827	9,299,397	9,333,601	05/15/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	494368-CB-7	KIMBERLY-CLARK	8,911,764	9,299,397	9,309,488	03/26/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	3,464,434	3,913,186	3,691,372	06/01/2044	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	585055-BT-2	MEDTRONIC	8,457,742	8,718,184	8,676,453	03/15/2035	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	654106-AK-9	NIKE	6,178,068	6,509,578	6,396,444	03/27/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	713448-ES-3	PEPSICO	6,499,479	6,844,356	6,342,761	03/19/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	717081-DE-0	PFIZER	3,973,513	4,649,698	4,463,990	06/15/2043	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	717081-EZ-2	PFIZER	11,487,759	15,772,707	15,699,262	05/28/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	742718-FH-7	PROCTER & GAMBLE	15,156,089	15,808,974	15,793,018	03/25/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	743820-AA-0	PROV ST JOSEPH HLTH OBL	2,620,359	2,789,819	2,789,819	10/01/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	747525-AU-7	QUALCOMM	6,472,379	6,509,578	6,507,676	05/20/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	747525-BP-7	QUALCOMM	4,448,850	5,269,968	5,234,607	05/20/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	760759-AV-2	REPUBLIC SERVICES	2,971,336	3,198,992	3,198,257	03/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	78409V-BG-8	S&P GLOBAL INC	2,321,138	2,324,849	2,298,874	05/01/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	2,552,966	2,789,819	2,777,095	03/15/2032	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	842400-FP-3	SOUTHERN CALIFORNIA EDISON	14,055,078	14,414,065	14,516,282	03/15/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	2,532,669	2,789,819	2,784,412	06/01/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	854502-AH-4	STANLEY BLACK & DECKER	1,851,873	1,859,879	1,859,426	11/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	872898-AC-5	TSMC ARIZONA CORP	4,212,679	4,649,698	4,638,119	10/25/2031	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	2,201,415	2,324,849	2,323,652	10/01/2029	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	6,918,787	7,858,920	7,808,376	10/15/2031	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	89236T-KQ-7	TOYOTA MOTOR CREDIT	14,310,125	13,949,095	13,945,837	01/12/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	907818-FZ-6	UNION PACIFIC RAILROAD	1,533,490	2,146,301	2,141,802	02/14/2053	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	907818-GB-8	UNION PACIFIC RAILROAD	16,876,058	16,738,914	16,699,075	01/20/2033	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	907818-GH-5	UNION PACIFIC RAILROAD	7,373,842	7,439,517	7,435,973	12/01/2054	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	911312-BV-7	UNITED PARCEL SERVICE	2,771,422	2,789,819	2,667,059	04/01/2040	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	2,782,311	2,748,902	2,742,537	01/15/2027	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	6,268,158	6,347,768	6,363,145	12/15/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	11,134,462	11,159,276	11,153,538	04/01/2028	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Treasury	912810-SX-7	US TREASURY N/B	64,037,241	102,293,363	0	05/15/2051	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Treasury	912810-SZ-2	US TREASURY N/B	21,923,328	38,127,526	0	08/15/2051	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Treasury	91282C-EC-1	TSY INFL IX N/B	70,919,757	71,899,955	0	02/15/2049	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Treasury	91282C-HF-1	US TREASURY N/B	7,767,564	7,895,872	0	05/31/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Treasury	91282C-KU-4	US TREASURY N/B	5,907,732	5,807,017	0	05/31/2030	I
CHICAGO MERCANTILE EXCHANGE	SNZ20JLFK8MNNCLQOF39	Treasury	912810-SG-4	TSY INFL IX N/B	16,467,633	17,755,267	0	02/15/2049	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	760,448	750,000	779,287	02/15/2040	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	29379V-AW-3	ENTERPRISE PRODUCTS OPERATING	6,618,457	7,000,000	6,977,129	08/15/2042	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	29379V-BT-9	ENTERPRISE PRODUCTS OPERATING	6,328,372	6,320,000	6,295,253	10/16/2028	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	29379V-BW-2	ENTERPRISE PRODUCTS OPERATING	3,768,208	4,554,000	4,545,758	01/31/2050	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	341081-FC-6	FLORIDA POWER & LIGHT	4,195,876	4,000,000	4,033,771	03/01/2040	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	731572-AB-9	RALPH LAUREN	6,555,221	6,976,000	6,945,741	06/15/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	023135-BC-9	AMAZON	404,533	409,434	409,476	08/22/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	055451-AR-9	BHP BILLITON FINANCE USA	174,737	202,851	195,622	02/24/2042	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	05723K-AE-0	BAKER HUGHES	66,586	67,617	66,830	12/15/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	17252M-AN-0	CINTAS	53,853	54,093	54,097	04/01/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	20030N-DH-1	COMCAST	108,090	135,234	110,898	04/01/2040	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	209111-FG-3	CONSOLIDATED EDISON OF NY	115,788	135,234	135,125	12/01/2045	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	209111-FT-5	CONSOLIDATED EDISON OF NY	150,006	175,804	175,215	12/01/2048	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	278865-BE-9	ECOLAB	380,511	377,870	378,454	03/24/2030	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	29379V-AT-0	ENTERPRISE PRODUCTS OPERATING	16,916	16,228	18,031	02/01/2041	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	29736R-AP-5	ESTEE LAUDER CO	162,963	175,533	174,914	12/01/2029	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	341081-FB-8	FLORIDA POWER & LIGHT	342,778	324,561	356,294	04/01/2039	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	369550-BL-1	GENERAL DYNAMICS	269,172	270,467	270,183	04/01/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	437076-BX-9	HOME DEPOT	92,212	108,187	106,606	12/06/2048	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	437076-CA-8	HOME DEPOT	267,092	270,467	270,303	04/15/2027	I
INTERCONTINENTAL EXCHANGE	5493000F4Z033MV32P92	Corporate	491674-BG-1	KENTUCKY UTILITIES	254,758	263,733	287,071	11/01/2040	I

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)
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	532457-CY-2	ELI LILLY	80,637	81,140	80,961	02/12/2055	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	539830-BB-4	LOCKHEED MARTIN	45,812	54,093	47,042	12/15/2042	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	71,717	81,140	76,541	06/01/2044	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	585055-BT-2	MEDTRONIC	229,170	238,498	237,357	03/15/2035	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	654106-AK-9	NIKE	255,016	270,467	265,767	03/27/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	66989H-AH-1	NOVARTIS CAPITAL	95,318	108,187	110,069	05/06/2044	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	66989H-AK-4	NOVARTIS CAPITAL	91,228	110,351	107,487	11/20/2045	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	66989H-AR-9	NOVARTIS CAPITAL	495,420	540,935	540,631	08/14/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	670346-AV-7	NUCOR	49,728	54,093	53,984	04/01/2032	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	67066G-AF-1	NVIDIA CORP	639,689	676,168	675,126	04/01/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	68233J-AT-1	ONCOR ELECTRIC DELIVERY	36,292	40,570	35,490	12/01/2041	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	70109H-AN-5	PARKER-HANNIFIN	118,956	135,234	135,175	11/21/2044	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	713448-ES-3	PEPSICO	382,211	405,701	375,969	03/19/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	718172-AM-1	PHILIP MORRIS INTERNATIONAL	71,029	81,140	68,640	11/15/2041	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	718172-DA-4	PHILIP MORRIS INTERNATIONAL	298,180	293,728	294,106	02/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	78409V-BG-8	S&P GLOBAL INC	40,274	40,570	40,117	05/01/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	79466L-AF-1	SALESFORCE	40,041	40,570	40,566	04/11/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	842400-FP-3	SOUTHERN CALIFORNIA EDISON	207,749	216,374	217,908	03/15/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	120,133	135,234	133,656	02/04/2032	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	907818-GH-5	UNION PACIFIC RAILROAD	214,600	216,374	216,271	12/01/2054	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	911312-BR-6	UNITED PARCEL SERVICE	131,728	135,234	135,180	03/15/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	284,502	270,467	227,989	03/15/2036	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	931142-CS-0	WAL-MART	102,127	97,368	110,407	04/01/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Corporate	983024-AN-0	WYETH	40,202	37,865	44,043	04/01/2037	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	912810-QF-8	TSY INFL IX N/B	4,436,888	2,988,015	0	02/15/2040	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	912810-SG-4	TSY INFL IX N/B	1,732,015	1,866,225	0	02/15/2049	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	912810-SZ-2	US TREASURY N/B	538,920	946,636	0	08/15/2051	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-AV-3	US TREASURY N/B	1,100,333	1,267,140	0	11/15/2030	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-AY-7	US TREASURY N/B	1,387,868	1,458,090	0	11/30/2027	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-CZ-2	US TREASURY N/B	665,097	669,948	0	09/30/2026	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-DW-8	US TREASURY N/B	3,016,867	3,205,579	0	01/31/2029	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-HX-2	US TREASURY N/B	814,826	811,402	0	08/31/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-HX-2	US TREASURY N/B	346,633	351,424	0	08/31/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-HX-2	US TREASURY N/B	37,965	38,592	0	08/31/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-HX-2	US TREASURY N/B	28,875	28,383	0	08/31/2028	I
INTERCONTINENTAL EXCHANGE 5493000F4Z033MV32P92	Treasury	91282C-HX-2	US TREASURY N/B	80,488	86,782	0	08/31/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	023135-BC-9	AMAZON	1,152,066	1,166,023	1,166,144	08/22/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	055451-AR-9	BHP BILLITON FINANCE USA	497,634	577,697	557,110	02/24/2042	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	05723K-AE-0	BAKER HUGHES	189,629	192,566	190,326	12/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	17252M-AN-0	CINTAS	153,369	154,053	154,063	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	20030N-DH-1	COMCAST	307,828	385,131	315,826	04/01/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	209111-FG-3	CONSOLIDATED EDISON OF NY	329,753	385,131	384,822	12/01/2045	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	209111-FT-5	CONSOLIDATED EDISON OF NY	427,202	500,671	498,995	12/01/2048	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	278865-BE-9	ECOLAB	1,083,656	1,076,134	1,077,798	03/24/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	29379V-AT-0	ENTERPRISE PRODUCTS OPERATING	48,174	46,216	51,351	02/01/2041	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	29736R-AP-5	ESTEE LAUDER CO	464,103	499,900	498,137	12/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	341081-FB-8	FLORIDA POWER & LIGHT	976,197	924,315	1,014,686	04/01/2039	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	369550-BL-1	GENERAL DYNAMICS	766,573	770,263	769,453	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	437076-BX-9	HOME DEPOT	262,610	308,105	303,601	12/06/2048	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	437076-CA-8	HOME DEPOT	760,650	770,263	769,794	04/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	491674-BG-1	KENTUCKY UTILITIES	725,524	751,083	817,547	11/01/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	532457-CY-2	ELI LILLY	229,646	231,079	230,567	02/12/2055	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	539830-BB-4	LOCKHEED MARTIN	130,467	154,053	133,970	12/15/2042	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	204,241	231,079	217,980	06/01/2044	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	585055-BT-2	MEDTRONIC	652,653	679,217	675,966	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	654106-AK-9	NIKE	726,257	770,263	756,876	03/27/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	66989H-AH-1	NOVARTIS CAPITAL	271,456	308,105	313,464	05/06/2044	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	66989H-AK-4	NOVARTIS CAPITAL	259,808	314,267	306,111	11/20/2045	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	66989H-AR-9	NOVARTIS CAPITAL	1,410,905	1,540,525	1,539,660	08/14/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	670346-AV-7	NUCOR	141,620	154,053	153,742	04/01/2032	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	67066G-AF-1	NVIDIA CORP	1,821,767	1,925,656	1,922,686	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	68233J-AT-1	ONCOR ELECTRIC DELIVERY	103,356	115,539	101,071	12/01/2041	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	70109H-AN-5	PARKER-HANNIFIN	338,773	385,131	384,963	11/21/2044	I

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)
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	713448-ES-3	PEPSICO	1,088,496	1,155,394	1,070,720	03/19/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	718172-AM-1	PHILIP MORRIS INTERNATIONAL	202,282	231,079	195,480	11/15/2041	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	718172-DA-4	PHILIP MORRIS INTERNATIONAL	849,187	836,505	837,584	02/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	78409V-BG-8	S&P GLOBAL INC	114,696	115,539	114,248	05/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	79466L-AF-1	SALESFORCE	114,032	115,539	115,529	04/11/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	842400-FP-3	SOUTHERN CALIFORNIA EDISON	591,648	616,210	620,580	03/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	902133-AY-3	TYCO ELECTRONICS GROUP	342,128	385,131	380,639	02/04/2032	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	907818-GH-5	UNION PACIFIC RAILROAD	611,157	616,210	615,916	12/01/2054	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	911312-BR-6	UNITED PARCEL SERVICE	375,149	385,131	384,979	03/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	91324P-AR-3	UNITEDHEALTH GROUP	810,231	770,263	649,289	03/15/2036	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	931142-CS-0	WAL-MART	290,846	277,295	314,427	04/01/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	983024-AN-0	WYETH	114,492	107,837	125,430	04/01/2037	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	912810-QF-8	TSY INFL IX N/B	12,635,789	8,509,552	0	02/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	912810-SG-4	TSY INFL IX N/B	4,932,596	5,314,811	0	02/15/2049	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	912810-SZ-2	US TREASURY N/B	1,534,787	2,695,919	0	08/15/2051	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	91282C-AV-3	US TREASURY N/B	3,133,633	3,608,680	0	11/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	91282C-AY-7	US TREASURY N/B	3,952,501	4,152,485	0	11/30/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	91282C-CZ-2	US TREASURY N/B	1,894,127	1,907,940	0	09/30/2026	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	91282C-DW-8	US TREASURY N/B	8,591,718	9,129,151	0	01/31/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	91282C-HX-2	US TREASURY N/B	2,320,539	2,310,788	0	08/31/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	91282C-HF-1	US TREASURY N/B	13,829,953	14,000,000	0	05/31/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Treasury	91282C-CZ-2	US TREASURY N/B	34,814,694	35,000,000	0	09/30/2026	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	00287Y-CY-3	ABBVIE	343,247	350,302	343,219	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	009158-AZ-9	AIR PRODUCTS & CHEMICALS	155,149	210,181	151,195	05/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	013716-AU-9	RIO TINTO ALCAN	224,221	210,181	205,827	12/15/2033	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	03522A-AH-3	ANHEUSER-BUSCH INBEV	347,321	350,302	367,782	02/01/2036	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	03523T-BU-1	ANHEUSER-BUSCH INBEV	363,610	350,302	338,878	01/23/2039	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	149123-BS-9	CATERPILLAR	189,242	189,163	188,881	05/27/2041	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	17252M-AN-0	CINTAS	1,399,867	1,393,290	1,393,387	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	23338V-AZ-9	DTE ELECTRIC	355,250	350,302	349,401	05/15/2055	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	244199-BJ-3	DEERE	1,003,959	1,050,905	1,050,056	04/15/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	24422E-WN-5	JOHN DEERE CAPITAL	432,177	421,973	421,754	10/11/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	25243Y-BB-4	DIAGEO CAPITAL	1,181,210	1,263,608	1,259,511	10/24/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	25243Y-BH-1	DIAGEO CAPITAL	18,459	17,515	17,452	01/24/2033	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	254687-FL-5	WALT DISNEY	654,294	700,603	683,966	09/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	26444H-AK-7	DUKE ENERGY FLORIDA	498,337	560,483	559,996	12/15/2031	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	278865-BE-9	ECOLAB	570,704	560,483	561,349	03/24/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	29379V-CD-3	ENTERPRISE PRODUCTS OPERATING	366,458	350,302	349,804	01/31/2033	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	29379V-CL-5	ENTERPRISE PRODUCTS OPERATING	507,334	496,377	502,004	01/15/2036	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	30231G-BE-1	EXXON MOBILORA	1,000,530	1,050,905	1,001,043	08/16/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	341081-GY-7	FLORIDA POWER & LIGHT	680,047	674,611	672,935	03/15/2055	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	369550-BM-9	GENERAL DYNAMICS	1,501,681	1,541,327	1,534,473	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	377372-AN-7	GLAXOSMITHKLINE CAPITAL	1,676,365	1,681,448	1,681,359	05/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	437076-AS-1	HOME DEPOT	744,716	700,603	750,481	12/16/2036	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	437076-BY-7	HOME DEPOT	1,009,932	1,050,905	1,049,879	06/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	459200-KA-8	IBM	682,931	700,603	703,180	05/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	494368-CB-7	KIMBERLY-CLARK	671,400	700,603	701,364	03/26/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	582839-AG-1	MEAD JOHNSON NUTRITION	261,006	294,814	278,103	06/01/2044	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	585055-BT-2	MEDTRONIC	637,194	656,816	653,672	03/15/2035	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	654106-AK-9	NIKE	465,447	490,422	481,899	03/27/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	713448-ES-3	PEPSICO	489,662	515,644	477,855	03/19/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	717081-DE-0	PFIZER	299,359	350,302	336,311	06/15/2043	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	717081-EZ-2	PFIZER	865,471	1,188,293	1,182,760	05/28/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	742718-FH-7	PROCTER & GAMBLE	1,141,838	1,191,026	1,189,823	03/25/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	743820-AA-0	PROV ST JOSEPH HLTH OBL	197,414	210,181	210,181	10/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	747525-AU-7	QUALCOMM	487,620	490,422	490,279	05/20/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	747525-BP-7	QUALCOMM	335,170	397,032	394,368	05/20/2032	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	760759-AV-2	REPUBLIC SERVICES	223,856	241,008	240,952	03/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	78409V-BG-8	S&P GLOBAL INC	174,871	175,151	173,194	05/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	797440-CB-8	SAN DIEGO GAS & ELECTRIC	192,337	210,181	209,222	03/15/2032	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	842400-FP-3	SOUTHERN CALIFORNIA EDISON	1,058,890	1,085,935	1,093,636	03/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	842400-GU-1	SOUTHERN CALIFORNIA EDISON	190,808	210,181	209,774	06/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q2QBFQTQ27	Corporate	854502-AH-4	STANLEY BLACK & DECKER	139,517	140,121	140,087	11/15/2028	I

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)
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	872898-AC-5	TSMC ARIZONA CORP	317,377	350,302	349,429	10/25/2031	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	883556-BZ-4	THERMO FISHER SCIENTIFIC	165,852	175,151	175,061	10/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	883556-CL-4	THERMO FISHER SCIENTIFIC	521,252	592,080	588,272	10/15/2031	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	89236T-KQ-7	TOYOTA MOTOR CREDIT	1,078,105	1,050,905	1,050,660	01/12/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	907818-FZ-6	UNION PACIFIC RAILROAD	115,531	161,699	161,360	02/14/2053	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	907818-GB-8	UNION PACIFIC RAILROAD	1,271,418	1,261,086	1,258,085	01/20/2033	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	907818-GH-5	UNION PACIFIC RAILROAD	555,535	560,483	560,216	12/01/2054	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	911312-BV-7	UNITED PARCEL SERVICE	208,795	210,181	200,932	04/01/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	91324P-CW-0	UNITEDHEALTH GROUP	209,615	207,098	206,619	01/15/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	91324P-DP-4	UNITEDHEALTH GROUP	472,234	478,232	479,390	12/15/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	927804-FZ-2	VIRGINIA ELECTRIC & POWER	838,855	840,724	840,292	04/01/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Treasury	912810-SX-7	US TREASURY N/B	4,824,475	7,706,637	0	05/15/2051	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Treasury	912810-SZ-2	US TREASURY N/B	1,651,672	2,872,474	0	08/15/2051	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Treasury	91282C-EC-1	TSY INFL IX N/B	64,539,604	65,431,621	0	02/15/2049	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Treasury	91282C-HF-1	US TREASURY N/B	7,068,771	7,185,536	0	05/31/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Treasury	91282C-KU-4	US TREASURY N/B	5,376,255	5,284,600	0	05/31/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Treasury	912810-SG-4	TSY INFL IX N/B	14,986,156	16,157,951	0	02/15/2049	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	17252M-AN-0	CINTAS	12,948,130	13,000,000	13,000,904	04/01/2027	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	6,934,165	7,000,000	7,273,347	02/15/2040	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	459200-KA-8	IBM	15,068,015	15,500,000	15,557,012	05/15/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	459200-KX-8	IBM	11,006,711	11,000,000	10,993,697	02/06/2028	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	716973-AE-2	PFIZER INVESTMENT ENTERPRISES	5,944,500	6,000,000	5,993,065	05/19/2033	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	78409V-BK-9	S&P GLOBAL INC	1,053,185	1,156,000	1,147,252	03/01/2032	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	842400-GQ-0	SOUTHERN CALIFORNIA EDISON	8,867,286	9,000,000	9,041,326	03/01/2029	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	907818-FQ-6	UNION PACIFIC RAILROAD	8,423,100	10,000,000	10,320,195	04/06/2036	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Corporate	911312-BY-1	UNITED PARCEL SERVICE	15,069,301	15,000,000	14,974,976	04/01/2030	I
CHICAGO BOARD OF TRADE 549300EX04Q20BFQTQ27	Treasury	912810-TG-3	US TREASURY N/B	83,449,765	120,000,000	0	05/15/2052	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	03523T-BU-1	ANHEUSER-BUSCH INBEV	9,757,509	9,389,000	9,082,820	01/23/2039	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	04351L-AB-6	ASCENSION HEALTH	11,625,021	14,402,000	13,673,959	11/15/2046	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	136375-CK-6	CANADIAN NATIONAL RAILWAY	1,593,275	2,192,000	2,287,915	08/02/2046	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	15189X-AN-8	CENTERPOINT ENERGY	3,008,354	3,400,000	3,472,328	04/01/2044	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	23338V-AZ-9	DTE ELECTRIC	2,034,780	2,000,000	1,994,857	05/15/2055	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	26442C-AH-7	DUKE ENERGY CAROLINAS	8,080,896	8,000,000	8,312,397	02/15/2040	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	438516-BU-9	HONEYWELL INTERNATIONAL	400,899	419,000	418,483	08/15/2029	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	532457-CY-2	ELI LILLY	3,033,753	3,000,000	2,993,357	02/12/2055	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	718172-AU-3	PHILIP MORRIS INTERNATIONAL	6,215,048	7,500,000	6,124,299	08/21/2042	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	91324P-CA-8	UNITEDHEALTH GROUP	5,831,518	7,000,000	6,076,501	10/15/2042	I
HSBC 1IE8VN30JCEQV1H4R804	Corporate	94106L-BR-9	WASTE MANAGEMENT	2,269,869	3,000,000	2,211,602	06/01/2041	I
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	718172-BD-0	PHILIP MORRIS INTERNATIONAL	4,570,400	5,000,000	4,978,272	11/15/2043	I
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	58933Y-BF-1	MERCK	7,782,587	12,690,000	12,662,142	12/10/2051	I
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	907818-FT-0	UNION PACIFIC RAILROAD	2,333,280	3,000,000	2,248,549	05/20/2041	I
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	035240-AG-5	ANHEUSER-BUSCH INBEV	7,582,001	8,000,000	7,775,944	01/15/2042	I
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	437076-BX-9	HOME DEPOT	2,812,695	3,304,000	3,255,705	12/06/2048	I
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	539830-BK-4	LOCKHEED MARTIN	1,532,759	1,585,000	1,461,419	05/15/2036	I
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	369550-BL-1	GENERAL DYNAMICS	9,952,500	10,000,000	9,989,491	04/01/2027	I
WELLS FARGO VYVVCKR63DVZZN70PB21	Treasury	91282C-GQ-8	US TREASURY N/B	11,452,461	20,000,000	0	02/28/2030	I
RBC ES7IP3U3RHIGC71XBU11	Treasury	912810-SZ-2	US TREASURY N/B	21,062,531	21,200,000	0	02/28/2030	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	912810-SR-0	US TREASURY N/B	85,681,140	134,785,000	132,620,961	05/15/2040	V
BARCLAYS G5GSEF7VJP5I7OUK5573	Treasury	912810-SL-3	US TREASURY N/B	24,857,894	42,039,000	46,958,728	02/15/2050	V
BARCLAYS G5GSEF7VJP5I7OUK5573	Treasury	912810-SR-0	US TREASURY N/B	69,666,900	109,593,000	107,833,431	05/15/2040	V
BNP ROMUWSFPU8MPRO8K5P83	Treasury	912810-SL-3	US TREASURY N/B	30,365,314	51,353,000	57,362,725	02/15/2050	V
BNP ROMUWSFPU8MPRO8K5P83	Treasury	912810-SR-0	US TREASURY N/B	64,832,497	101,988,000	100,350,533	05/15/2040	V
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	912810-SL-3	US TREASURY N/B	6,863,284	11,607,000	12,965,341	02/15/2050	V
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	912810-SR-0	US TREASURY N/B	16,827,665	26,471,600	26,046,586	05/15/2040	V
CITIBANK E57ODZWZ7FF32TWEFA76	Treasury	912828-Z9-4	US TREASURY N/B	3,388,873	3,695,000	3,792,317	02/15/2030	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Treasury	912810-SR-0	US TREASURY N/B	61,411,099	96,605,800	95,054,747	05/15/2040	V
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Treasury	912810-SL-3	US TREASURY N/B	4,724,531	7,990,000	8,925,052	02/15/2050	V
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Treasury	912810-SR-0	US TREASURY N/B	9,085,881	14,293,000	14,063,519	05/15/2040	V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Treasury	912810-SR-0	US TREASURY N/B	13,601,170	21,396,000	21,052,477	05/15/2040	V
GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	Treasury	912810-SL-3	US TREASURY N/B	384,349	650,000	726,068	02/15/2050	V
JP MORGAN 7H6GLXDRUGQFU57RNE97	Treasury	912810-SL-3	US TREASURY N/B	9,632,368	16,290,000	18,196,382	02/15/2050	V
JP MORGAN 7H6GLXDRUGQFU57RNE97	Treasury	912810-SR-0	US TREASURY N/B	33,049,393	51,990,000	51,155,275	05/15/2040	V
JP MORGAN 7H6GLXDRUGQFU57RNE97	Treasury	912828-Z9-4	US TREASURY N/B	577,805	630,000	646,593	02/15/2030	V

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Treasury	912810-SR-0	US TREASURY N/B	2,606,319	4,100,000	4,034,173	05/15/2040	V
NOMURA 549300B3CEAHYG7K8164	Treasury	912810-SR-0	US TREASURY N/B	18,707,266	29,428,400	28,955,913	05/15/2040	V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Treasury	912810-SL-3	US TREASURY N/B	4,942,132	8,358,000	9,336,118	02/15/2050	V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Treasury	912810-SR-0	US TREASURY N/B	99,027,399	155,780,000	153,278,876	05/15/2040	V
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Treasury	912828-Z9-4	US TREASURY N/B	11,785,391	12,850,000	13,188,437	02/15/2030	V
TORONTO DOMINION PT3QB789TSUIDF371261	Treasury	912810-SR-0	US TREASURY N/B	19,218,740	30,233,000	29,747,594	05/15/2040	V
TORONTO DOMINION PT3QB789TSUIDF371261	Treasury	912810-SL-3	US TREASURY N/B	848,523	1,435,000	1,602,935	02/15/2050	V
TORONTO DOMINION PT3QB789TSUIDF371261	Treasury	912828-Z9-4	US TREASURY N/B	418,221	456,000	468,010	02/15/2030	V
UBS BFM8T61CT2L1QCEMIK50	Treasury	912810-SR-0	US TREASURY N/B	38,401,246	60,409,000	59,439,104	05/15/2040	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	125523-CW-8	THE CIGNA GROUP	6,128,549	6,306,000	6,067,550	02/15/2054	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES CORP	6,249,291	6,280,000	6,355,444	06/15/2028	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	61945C-AK-9	MOSAIC CO	3,717,407	3,752,000	3,748,477	11/15/2030	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	92343V-HF-4	VERIZON COMMUNICATIONS INC	4,479,791	4,532,000	4,520,033	01/15/2033	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate	20030N-AY-7	COMCAST CORP NEW	2,136	2,000	1,993	07/01/2039	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES CORP	2,325,572	2,337,000	2,365,075	06/15/2028	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate	61945C-AK-9	MOSAIC CO	2,317,434	2,339,000	2,336,804	11/15/2030	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate	743820-AB-8	PROVIDENCE ST JOSEPH HEALTH	594	1,000	1,000	10/01/2051	I
BNP R0MUWSFPU8MPRO8K5P83	Corporate	05526D-BH-7	BAT CAPITAL CORP	7,727,600	8,000,000	7,977,661	09/06/2029	I
BNP R0MUWSFPU8MPRO8K5P83	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES CORP	19,677,305	19,774,000	20,011,553	06/15/2028	I
BNP R0MUWSFPU8MPRO8K5P83	Corporate	29670G-AJ-1	ESSENTIAL UTILS INC	5,015,800	5,000,000	5,027,181	08/15/2027	I
BNP R0MUWSFPU8MPRO8K5P83	Corporate	681919-BQ-8	OMNICOM GROUP INC	1,101,737	1,099,000	1,109,988	03/30/2030	I
BNP R0MUWSFPU8MPRO8K5P83	Corporate	74949L-AC-6	RELX CAPITAL INC	9,847,000	10,000,000	9,963,149	03/18/2029	I
BNP R0MUWSFPU8MPRO8K5P83	Corporate	759509-AG-7	RELIANCE INC	7,680,940	8,500,000	8,489,589	08/15/2030	I
CITI E570DZWZ7FF32TWEFA76	Corporate	00287Y-EG-0	ABBVIE INC	9,068,909	9,228,000	9,220,862	03/15/2036	I
CITI E570DZWZ7FF32TWEFA76	Corporate	052769-AH-9	AUTODESK INC	5,043,738	5,740,000	5,712,648	12/15/2031	I
CITI E570DZWZ7FF32TWEFA76	Corporate	05526D-CB-9	BAT CAPITAL CORP	5,132,273	4,999,000	4,995,071	08/15/2032	I
CITI E570DZWZ7FF32TWEFA76	Corporate	115637-AU-4	BROWN FORMAN CORP	4,957,350	5,000,000	4,989,059	04/15/2033	I
CITI E570DZWZ7FF32TWEFA76	Corporate	12505B-AL-4	CB RICHARD ELLIS SVCS INC	8,930,797	9,040,000	9,025,149	01/15/2033	I
CITI E570DZWZ7FF32TWEFA76	Corporate	17252M-AQ-3	CINTAS CORP NO 2	8,982,391	9,292,000	9,288,235	05/01/2032	I
CITI E570DZWZ7FF32TWEFA76	Corporate	25156P-AD-5	DEUTSCHE TELEKOM INTL FIN B V CR SEN SR GLBL32	9,153,996	7,494,000	8,246,245	06/01/2032	I
CITI E570DZWZ7FF32TWEFA76	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES CORP	1,464,802	1,472,000	1,489,684	06/15/2028	I
CITI E570DZWZ7FF32TWEFA76	Corporate	29717P-BA-4	ESSEX PORTFOLIO L P	5,630,900	5,500,000	5,639,627	04/01/2034	I
CITI E570DZWZ7FF32TWEFA76	Corporate	30161N-BE-0	EXELON CORP	8,755,344	9,444,000	9,439,802	03/15/2032	I
CITI E570DZWZ7FF32TWEFA76	Corporate	694308-KC-0	PACIFIC GAS & ELEC CO	5,806,620	6,000,000	5,988,361	03/01/2032	I
CITI E570DZWZ7FF32TWEFA76	Corporate	83272Y-AC-6	SMURFIT WESTROCK FINANCING	8,926,502	8,984,000	8,983,612	01/15/2036	I
CITI E570DZWZ7FF32TWEFA76	Corporate	87612B-BU-5	TARGA RES PARTNERS / TARGA RES SR NT	7,609,120	8,000,000	7,605,016	01/15/2032	I
CITI E570DZWZ7FF32TWEFA76	Corporate	92343V-HF-4	VERIZON COMMUNICATIONS INC	8,951,675	9,056,000	9,032,087	01/15/2033	I
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Corporate	12505B-AL-4	CB RICHARD ELLIS SVCS INC	10,827,603	10,960,000	10,941,995	01/15/2033	I
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Corporate	20030N-AY-7	COMCAST CORP NEW	2,351,692	2,202,000	2,194,768	07/01/2039	I
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES CORP	346,298	348,000	352,181	06/15/2028	I
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Corporate	743820-AB-8	PROVIDENCE ST JOSEPH HEALTH	594	1,000	1,000	10/01/2051	I
GOLDMAN SACHS & CO KD3XUN7C6T14HNAYLU02	Corporate	891092-AD-0	TORO CO	5,139,350	5,000,000	5,044,607	06/15/2027	I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Corporate	12505B-AJ-9	CB RICHARD ELLIS SVCS INC	5,005,650	5,000,000	4,962,817	06/15/2030	I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Corporate	28176E-AD-0	EDWARDS LIFESCIENCES CORP	7,999,689	8,039,000	8,135,576	06/15/2028	I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Corporate	373334-KA-8	GEORGIA PWR CO	863	1,000	995	03/15/2043	I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Corporate	61945C-AK-9	MOSAIC CO	7,967,853	8,042,000	8,034,449	11/15/2030	I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Corporate	681919-BQ-8	OMNICOM GROUP INC	7,920,673	7,901,000	7,979,996	03/30/2030	I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Corporate	694308-HW-0	PACIFIC GAS & ELEC CO	5,889,240	6,000,000	5,899,059	12/01/2027	I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Corporate	835495-AJ-1	SONOCO PRODS CO	4,200,474	4,119,000	4,231,762	11/01/2040	I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Corporate	929160-AZ-2	VULCAN MATLS CO	4,793,450	5,000,000	4,993,907	06/01/2030	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	91282C-CS-8	1 1/4 NOTE E 31	22,938,995	26,464,000	0		I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	91282C-GQ-8	4 NOTE H 30	299	300	0		I
BARCLAYS G5GSEF7VJP5I7OUK5573	Treasury	91282C-CS-8	1 1/4 NOTE E 31	11,559,645	13,336,000	0		I
BNP R0MUWSFPU8MPRO8K5P83	Treasury	91282C-CS-8	1 1/4 NOTE E 31	43,540,231	50,231,000	0		I
BNP R0MUWSFPU8MPRO8K5P83	Treasury	91282C-GQ-8	4 NOTE H 30	41,312,755	41,489,500	0		I
CITIBANK E570DZWZ7FF32TWEFA76	Treasury	91282C-GQ-8	4 NOTE H 30	199	200	0		I
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Treasury	91282C-CS-8	1 1/4 NOTE E 31	12,758,429	14,719,000	0		I
CIBC 2IGI19DL77OX0HC3ZE78	Cash		CASH	3,350,000	3,350,000	0		V
NATIXIS KX1WK48MPD4Y2NCUIZ63	Cash		CASH	230,000	230,000	0		V
0199999999 - Total				2,844,370,150	3,362,185,800	2,159,187,406	XXX	XXX

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	91282C-AE-1	US TREASURY N/B	1,346,711	1,550,000	XXX	08/15/2030	V
DEUTSCHE BANK 7LTWFZYICNSX8D621K86	Cash		CASH	1,978,000	1,978,000	XXX		V
JP MORGAN 7H6GLXDRUGQFU57RNE97	Treasury	912810-UM-8	US TREASURY N/B	11,133,163	11,253,000	XXX	08/15/2055	V
JP MORGAN 7H6GLXDRUGQFU57RNE97	Treasury	912810-UB-2	US TREASURY N/B	464,229	477,000	XXX	05/15/2044	V
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Treasury	91282C-AE-1	US TREASURY N/B	25,578,811	29,440,000	XXX	08/15/2030	V
MORGAN STANLEY INTERNATIONAL 4PQUHN3JPFGFNF3BB653	Treasury	91282C-JR-3	US TREASURY N/B	406,071	410,000	XXX	12/31/2028	V
RBC ES7IP3U3RHIGC71XBU11	Cash		CASH	290,000	290,000	XXX		V
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	459200-JH-5	IBM CORP	1,752,042	2,001,000	XXX	02/19/2046	V
WELLS FARGO VYVVCKR63DVZZN70PB21	Corporate	404119-BZ-1	HCA INC	1,615,497	1,786,000	XXX	06/15/2049	V
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	002824-BU-3	ABBOTT LABORATORIES	3,318,298	3,400,000	XXX	03/15/2036	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	03523T-BU-1	ANHEUSER-BUSCH INBEV WLDW INC	4,886,141	4,774,000	XXX	01/23/2039	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	15189X-AN-8	CENTERPOINT ENERGY HOUSTON ELE SR SEC	3,000,162	3,398,000	XXX	04/01/2044	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	26441C-BZ-7	DUKE ENERGY CORP NEW	1,541,141	1,473,000	XXX	09/15/2033	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	29379V-AY-9	ENTERPRISE PRODS OPER LLC	1,607,929	1,824,000	XXX	02/15/2043	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	912810-QA-9	3 1/2 BOND 39	91	100	XXX	02/15/2039	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	91282C-AV-3	0 7/8 NOTE F 30	22,965,029	26,384,000	XXX	11/15/2030	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Treasury	91282C-QL-8	3 3/4 NOTE BA 28	6,160	6,200	XXX	04/30/2028	I
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Corporate	92343V-EA-8	VERIZON COMMUNICATIONS INC	6,149,635	6,338,000	XXX	08/10/2033	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate		SPAIN GOVERNMENT BOND	12	10	XXX	01/31/2029	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate		KINGDOM OF BELGIUM GOVE	8	10	XXX	06/22/2036	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate		UNITED KINGDOM GILT	19	32	XXX	07/22/2057	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate		UNITED KINGDOM INFL	6,711,704	4,753,630	XXX	11/22/2033	I
BARCLAYS G5GSEF7VJP5I7OUK5573	Corporate		UNITED KINGDOM INF	9,272,409	4,747,989	XXX	08/10/2028	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	00206R-KA-9	AT&T INC	3,241,884	4,713,000	XXX	06/01/2051	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	00440K-AC-7	ACCENTURE CAPITAL INC	977,750	1,000,000	XXX	10/04/2031	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	00440K-AD-5	ACCENTURE CAPITAL INC	3,790,291	3,934,000	XXX	10/04/2034	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	01400E-AD-5	ALCON FIN CORP	10,200,960	11,000,000	XXX	05/27/2030	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	02209S-BD-4	ALTRIA GROUP INC	201,949	201,000	XXX	02/14/2029	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	037833-BX-7	APPLE INC	19,360,183	21,461,000	XXX	02/23/2046	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	04636N-AQ-6	ASTRAZENECA FINANCE LLC	12,293,236	12,569,000	XXX	03/02/2031	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	05565E-AT-2	BMW US CAP LLC	3,077,649	3,100,000	XXX	04/06/2027	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate		UNITED KINGDOM INF	20,291,031	13,844,000	XXX	08/10/2041	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate		UNITED KINGDOM GILT	1,712,130	1,373,733	XXX	10/22/2043	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	120568-AX-8	BUNGE LTD FIN CORP	65,898	66,000	XXX	08/15/2026	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	166756-BB-1	CHEVRON USA INC	1,799,400	1,794,000	XXX	02/26/2028	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	202795-JL-5	COMMONWEALTH EDISON CO	1,691,831	2,222,000	XXX	08/15/2047	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	25278X-AY-5	DIAMONDBACK ENERGY INC	704,213	693,000	XXX	01/30/2030	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	30231G-AN-2	EXXON MOBIL CORP	2,563,456	3,288,000	XXX	03/06/2045	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	30231G-AW-2	EXXON MOBIL CORP	472,329	565,000	XXX	03/01/2046	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	30231G-AZ-5	EXXON MOBIL CORP	813,659	1,192,000	XXX	08/16/2049	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	30303M-8X-3	META PLATFORMS INC	15,830,476	16,899,000	XXX	11/15/2045	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	437076-CB-6	HOME DEPOT INC	3,877,871	4,125,000	XXX	04/15/2030	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	532457-CQ-9	ELI LILLY & CO	945,982	950,000	XXX	08/14/2029	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	571676-AW-5	MARS INC	8,407,100	8,393,000	XXX	03/01/2027	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	58769J-BB-2	MERCEDES-BENZ FIN NORTH AMER	4,385,456	4,375,000	XXX	11/13/2026	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	58769J-BC-0	MERCEDES-BENZ FIN NORTH AMER	3,509,100	3,500,000	XXX	04/01/2027	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	595620-AT-2	MIDAMERICAN ENERGY COMPANY	2,322,028	2,373,000	XXX	04/15/2029	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	66989H-AQ-1	NOVARTIS CAPITAL CORP	3,436,769	3,482,000	XXX	02/14/2027	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	67066G-AV-6	NVIDIA CORPORATION	15,142,228	15,060,000	XXX	06/15/2056	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	704326-AA-5	PAYCHEX INC	20,222	20,000	XXX	04/15/2030	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	771196-BL-5	ROCHE HOLDINGS INC	395,756	400,000	XXX	01/28/2027	I
BNP ROMUWSFPU8MPRO8K5P83	Corporate	771196-CE-0	ROCHE HOLDINGS INC	1,520,851	1,516,000	XXX	11/13/2026	I

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BNP	R0MUWSFPU8MPRO8K5P83	Corporate	771196-CH-3	ROCHE HOLDINGS INC	2,205,336	2,101,000	XXX	11/13/2033	I
BNP	R0MUWSFPU8MPRO8K5P83	Corporate	771196-CP-5	ROCHE HOLDINGS INC	994,880	1,000,000	XXX	09/09/2029	I
BNP	R0MUWSFPU8MPRO8K5P83	Corporate	785592-AX-4	SABINE PASS LIQUEFACTION LLC	733,191	739,000	XXX	05/15/2030	I
BNP	R0MUWSFPU8MPRO8K5P83	Corporate	87264A-CB-9	T MOBILE USA INC	97,295	107,000	XXX	02/15/2031	I
BNP	R0MUWSFPU8MPRO8K5P83	Corporate	882508-BV-5	TEXAS INSTRS INC	4,109,387	4,090,000	XXX	02/15/2028	I
BNP	R0MUWSFPU8MPRO8K5P83	Corporate	931142-EV-1	WALMART INC	244,191	390,000	XXX	09/22/2051	I
CITIBANK	E570DZWZ7FF32TWEFA76	Treasury	912810-SD-1	3 BOND 48	74	100	XXX	08/15/2048	I
CITIBANK	E570DZWZ7FF32TWEFA76	Treasury	912828-3F-5	2 1/4 NOTE F 27	16,539,956	16,962,700	XXX	11/15/2027	I
CITIBANK	E570DZWZ7FF32TWEFA76	Corporate	64971Q-J4-6	NEW YORK N Y CITY TRANSITIONAL FUTURE TAX TAXABLE SUB B FISC	81,893,700	90,000,000	XXX	11/01/2035	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Treasury	912810-RB-6	2 7/8 BOND 43	1,235	1,600	XXX	05/15/2043	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Treasury	91282C-HR-5	4 NOTE N 30	18,002,133	18,112,000	XXX	07/31/2030	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Treasury	91282C-LD-1	4 1/8 NOTE N 31	997	1,000	XXX	07/31/2031	I
GOLDMAN SACHS & CO	KD3XUN7C6T14HNAYLU02	Treasury	91282C-LR-0	4 1/8 NOTE AF 29	1,599	1,600	XXX	10/31/2029	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Corporate		BUNDESREPUBLIK DEUTSCH	22	20	XXX	02/15/2035	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Corporate		FRENCH REPUBLIC GOVERNM	8,756,158	10,001,000	XXX	04/25/2034	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Corporate		FRENCH REPUBLIC GOVERNM	4,066,757	4,354,980	XXX	10/25/2032	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Corporate		FRENCH REPUBLIC GOVERNM	5,272,876	7,056,024	XXX	10/25/2037	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912810-RH-3	3 1/8 BOND 44	79	100	XXX	08/15/2044	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912810-SL-3	2 BOND 50	10,681,413	18,109,000	XXX	02/15/2050	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	912810-TE-8	0 1/8 TRIB 52	18,314,975	29,037,600	XXX	02/15/2052	I
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Treasury	91282C-HE-4	3 5/8 NOTE Z 28	11,930,827	12,040,200	XXX	05/31/2028	I
BNP	R0MUWSFPU8MPRO8K5P83	Cash		CASH	830,000	830,000	XXX		V
CREDIT AGRICOLE SA	254900BN8XS34XZDJ223	Cash		CASH	5,865,000	5,865,000	XXX		V
MIZUHO CAPITAL MARKETS LLC	0V6W8S6QX2D1J857QP30	Cash		CASH	1,580,000	1,580,000	XXX		V
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Cash		CASH	2,400,000	2,400,000	XXX		V
0299999999 - Total					441,597,030	475,172,627	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase/ (Decrease) in VM-21 Liability	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase/ (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0489999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (unaffiliated)				0	0	XXX
0499999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type) - (affiliated)				0	0	XXX
0509999999. Total - issuer credit obligations (Schedule D, Part 1, Section 1 type)				0	0	XXX
1209999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - self-liquidating				0	0	XXX
1409999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - financial asset-backed securities - not self-liquidating				0	0	XXX
1609999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - practical expedient				0	0	XXX
1809999999. Subtotal - asset-backed securities (Schedule D, Part 1, Section 2 type) - non-financial asset-backed securities - full analysis				0	0	XXX
1889999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (unaffiliated)				0	0	XXX
1899999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type) - (affiliated)				0	0	XXX
1909999999. Total - asset-backed securities (Schedule D, Part 1, Section 2 type)				0	0	XXX
2009999999. Total - issuer credit obligations and asset-backed securities				0	0	XXX
4109999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - industrial and miscellaneous (unaffiliated)				0	0	XXX
4409999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type) - parent, subsidiaries and affiliates				0	0	XXX
4509999999. Total - preferred stocks (Schedule D, Part 2, Section 1 type)				0	0	XXX
5109999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - industrial and miscellaneous (unaffiliated)				0	0	XXX
5409999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - mutual funds				0	0	XXX
5609999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - unit investment trusts				0	0	XXX
5809999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - closed-end funds				0	0	XXX
5979999999. Total - common stocks (Schedule D, Part 2, Section 2 type) - parent, subsidiaries and affiliates				0	0	XXX
5989999999. Total - common stocks (Schedule D, Part 2, Section 2 type)				0	0	XXX
5999999999. Total - preferred and common stocks				0	0	XXX
996086-60-9	Dreyfus Government Cash Management Fund		1.A	68,570,942	68,570,942	
9709999999. Subtotal - cash equivalents (Schedule E, Part 2 type)				68,570,942	68,570,942	XXX
9999999999 - Totals				68,570,942	68,570,942	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ 45,602,232 Book/Adjusted Carrying Value $ 45,602,232
2. Average balance for the year Fair Value $ 39,312,054 Book/Adjusted Carrying Value $ 39,312,054
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 68,570,942 NAIC 2 $ 0 NAIC 3 $ 0 NAIC 4 $ 0 NAIC 5 $ 0 NAIC 6 $ 0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

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

1 CUSIP Identification	2 Description	3 Restricted Asset Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999999 - Totals						XXX

NONE

General Interrogatories:
1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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	*
Fifth Third	Grand Rapids, MI		0.000	0	0	420,275	19,474	212,093	XXX
Northern Trust	Chicago, IL		0.000	0	0	(321,342,250)	(381,116,834)	(325,462,397)	XXX
FHLBI CMS	Indianapolis, IN		0.000	0	0	26,172	29,452	28,895	XXX
The Bank of New York Mellon	New York, NY		0.000	0	0	80,326,049	41,174,402	13,334,441	XXX
Citibank	Tampa,FL		0.000	0	0	24,905,190	25,749,435	44,633,766	XXX
Bank of America	Troy, MI		0.000	0	0	14,593,852	(1,321,691)	11,613,717	XXX
JP Morgan Chase	Detroit, MI		0.000	0	0	(23,965,708)	(22,930,523)	(22,948,741)	XXX
Wells Fargo	Sioux Falls, SD		0.000	0	0	28,851,272	27,379,966	34,079,804	XXX
Royal Bank of Canada	Toronto, Ontario		0.000	0	0	1,408,238	1,409,685	1,517,628	XXX
Bank of Hawaii	Agana, Guam	SD	0.050	0	6	50,222	50,222	50,222	XXX
Citibank	Guam	SD	0.320	0	43	102,343	102,675	102,675	XXX
Citizens	Guam	SD	0.240	0	149	67,591	67,591	67,591	XXX
The Bank of New York Mellon	New York, NY		0.300	624	0	99,332,218	112,783,217	189,968,181	XXX
The Bank of New York Mellon	New York, NY		0.300	0	0	0	641,993	0	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	624	198	(95,224,535)	(195,960,935)	(52,802,126)	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	624	198	(95,224,535)	(195,960,935)	(52,802,126)	XXX
0499999. Cash in company's office		XXX	XXX	XXX	XXX	0	0	0	XXX
0599999. Total		XXX	XXX	624	198	(95,224,535)	(195,960,935)	(52,802,126)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	TREASURY BILL	RA	06/03/2026	0.000	09/03/2026	814,749,611	0	2,265,503
	TREASURY BILL		06/10/2026	0.000	09/10/2026	612,595,008	0	1,265,076
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)						1,427,344,619	0	3,530,579
0489999999. Total - issuer credit obligations (unaffiliated)						1,427,344,619	0	3,530,579
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						1,427,344,619	0	3,530,579
316175-10-8	FIDELITY US GOVERNMENT		06/23/2026	3.530		250,000,000	362,633	153,989
4812C0-67-0	JP MORGAN US GOVERNMENT		06/16/2026	3.540		100,000,000	208,255	733,903
38141W-27-3	GOLDMAN SACHS US GOVERNMENT		06/30/2026	3.530		1,493,997,263	3,225,491	4,982,708
38143H-50-6	GOLDMAN SACHS GOVT-CAP		06/01/2026	3.388		663,162	1,841	8,791
4812C2-68-4	JP MORGAN US GOVERNMENT		06/02/2026	3.479		3,815,143	377,190	66,614
61747C-70-7	MORGAN STANLEY LIQUIDITY		06/23/2026	3.562		250,000,000	413,366	325,663
94975P-40-5	WELLS FARGO US GOVERNMENT		06/29/2026	3.510		5,316,536	16,189	0
8309999999. Subtotal - all other money market mutual funds						2,103,792,104	4,604,965	6,271,668
8589999999. Total cash equivalents (unaffiliated)						3,531,136,723	4,604,965	9,802,247
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						3,531,136,723	4,604,965	9,802,247