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

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2026

OF THE CONDITION AND AFFAIRS OF THE

Nassau Life Insurance Company

NAIC Group Code 4736 (Current) 4736 (Prior) NAIC Company Code 67814 Employer's ID Number 06-0493340

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

Country of Domicile United States of America

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

Incorporated/Organized 05/01/1851 Commenced Business 05/01/1851

Statutory Home Office 15 Tech Valley Drive, East Greenbush, NY, US 12061-4137
(Street and Number) (City or Town, State, Country and Zip Code)

Main Administrative Office One American Row
(Street and Number)
Hartford, CT, US 06103, 860-403-5000
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Mail Address P. O. Box 5056, Hartford, CT, US 06102-5056
(Street and Number or P.O. Box) (City or Town, State, Country and Zip Code)

Primary Location of Books and Records One American Row
(Street and Number)
Hartford, CT, US 06103, 860-403-5210
(City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)

Internet Website Address www.nfg.com

Statutory Statement Contact Donald Scott Aderhold, 860-403-5210
(Name) (Area Code) (Telephone Number)
Statutory_Reporting@nfg.com, 860-403-5344
(E-mail Address) (FAX Number)

OFFICERS

President, CEO	Phillip John Gass	Vice President, CFO, Treasurer	Jordan Downing Price
Vice President, General Counsel, Secretary	Kostas Cheliotis		

OTHER

Thomas Martin Buckingham, Vice President, Chief Growth Officer	Joseph Dominic Orofino, Vice President, Chief Investment Officer	

DIRECTORS OR TRUSTEES

Kathryn P. Belfi	Thomas Martin Buckingham	Kostas Cheliotis
Phillip John Gass	Kevin Joseph Gregson	Leland Corvis Launer Jr.
Thomas Arthur Williams		

State of Connecticut
County of Hartford 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.

Phillip John Gass President, CEO	Kostas Cheliotis Vice President, General Counsel, Secretary	Jordan Downing Price Vice President, CFO, Treasurer

Subscribed and sworn to before me this
1st day of November 2026

Brendan Zawisa
Brendan Zawisa

05/31/2031

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.....

BRENDAN ZAWISA NOTARY PUBLIC MY COMM. EXP. 05/31/2031 CONNECTICUT

ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	5,202,387,158		5,202,387,158	5,423,065,232
2.	Stocks:				
	2.1 Preferred stocks	38,325,300		38,325,300	40,304,515
	2.2 Common stocks	19,756,976		19,756,976	20,530,416
3.	Mortgage loans on real estate:				
	3.1 First liens	381,749,483		381,749,483	408,743,173
	3.2 Other than first liens			0	0
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	20,471,916		20,471,916	22,043,682
	4.2 Properties held for the production of income (less $ ..... encumbrances)			0	0
	4.3 Properties held for sale (less $ ..... encumbrances)			0	0
5.	Cash ($ 59,641,226), cash equivalents ($ 65,903) and short-term investments ($ 14,628,465)	74,335,594		74,335,594	114,799,060
6.	Contract loans (including $ ..... premium notes)	2,576,401,157	699,834	2,575,701,323	2,592,875,290
7.	Derivatives	1,034,892		1,034,892	1,523,014
8.	Other invested assets	1,577,182,056	1,742,898	1,575,439,158	1,589,434,403
9.	Receivables for securities	2,805,951		2,805,951	2,843,996
10.	Securities lending reinvested collateral assets			0	0
11.	Aggregate write-ins for invested assets	54,311,612	0	54,311,612	46,606,825
12.	Subtotals, cash and invested assets (Lines 1 to 11)	9,948,762,094	2,442,732	9,946,319,362	10,262,769,606
13.	Title plants less $ ..... charged off (for Title insurers only)			0	0
14.	Investment income due and accrued	234,172,772	132,206	234,040,566	165,153,820
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	8,965,121		8,965,121	14,392,946
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	31,934,197		31,934,197	34,742,696
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)			0	0
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	6,854,969	1,861,965	4,993,004	3,867,990
	16.2 Funds held by or deposited with reinsured companies			0	0
	16.3 Other amounts receivable under reinsurance contracts	61,251		61,251	61,571
17.	Amounts receivable relating to uninsured plans			0	0
18.1	Current federal and foreign income tax recoverable and interest thereon	3,510,961		3,510,961	3,625,460
18.2	Net deferred tax asset	171,008,411	134,995,432	36,012,979	34,784,878
19.	Guaranty funds receivable or on deposit	280,259		280,259	267,522
20.	Electronic data processing equipment and software			0	0
21.	Furniture and equipment, including health care delivery assets ($ .....)			0	0
22.	Net adjustment in assets and liabilities due to foreign exchange rates			0	0
23.	Receivables from parent, subsidiaries and affiliates	16,441,392		16,441,392	16,374,953
24.	Health care ($ .....) and other amounts receivable			0	0
25.	Aggregate write-ins for other than invested assets	11,430,811	2,148,607	9,282,204	11,632,262
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	10,433,422,238	141,580,942	10,291,841,296	10,547,673,704
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	3,172,887,961		3,172,887,961	3,092,904,857
28.	Total (Lines 26 and 27)	13,606,310,199	141,580,942	13,464,729,257	13,640,578,561
	DETAILS OF WRITE-INS				
1101.	Derivative Collateral	54,311,612		54,311,612	46,606,825
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)	54,311,612	0	54,311,612	46,606,825
2501.	Pool Deposits	1,165,535		1,165,535	1,185,029
2502.	Split Dollar Policy	3,899,617		3,899,617	3,842,725
2503.	Suspense	6,365,659	2,148,607	4,217,052	6,604,508
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	11,430,811	2,148,607	9,282,204	11,632,262

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 8,572,932,934 less $ included in Line 6.3 (including $ 3,813,029,802 Modco Reserve)	8,572,932,934	8,767,565,659
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	1,257	1,304
3.	Liability for deposit-type contracts (including $ Modco Reserve)	542,642,380	546,920,618
4.	Contract claims:		
	4.1 Life	107,495,943	180,774,009
	4.2 Accident and health	13,728,085	14,271,298
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid	664,643	968,103
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)	75,857,334	79,013,718
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ accident and health premiums	839,230	607,257
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ 0 is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ 36,650,675 assumed and $ 11,401,074 ceded	48,051,749	20,363,299
	9.4 Interest Maintenance Reserve	22,676,593	29,528,313
10.	Commissions to agents due or accrued-life and annuity contracts $ 2,006,334 , accident and health $ and deposit-type contract funds $	2,006,334	2,049,170
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	11,981,221	13,170,951
13.	Transfers to Separate Accounts due or accrued (net) (including $ (41,517,093) accrued for expense allowances recognized in reserves, net of reinsured allowances)	(41,517,093)	(42,275,570)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	9,027,614	8,507,884
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	4,141,244	3,360,118
17.	Amounts withheld or retained by reporting entity as agent or trustee	5,054	99,452
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	18,081,901	12,195,882
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	65,924,523	132,462,104
	24.02 Reinsurance in unauthorized and certified ($) companies	1,451,006	1,170,112
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	193,516	230,251
	24.04 Payable to parent, subsidiaries and affiliates	2,735,496	3,924,439
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	379,858,918	417,706,259
	24.08 Derivatives	0	0
	24.09 Payable for securities	14,242,638	2,010,359
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	74,813,586	57,335,794
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	9,927,836,106	10,251,960,783
27.	From Separate Accounts Statement	3,172,887,964	3,092,904,857
28.	Total liabilities (Lines 26 and 27)	13,100,724,070	13,344,865,640
29.	Common capital stock	10,000,000	10,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	0	0
32.	Surplus notes	126,490,176	126,470,448
33.	Gross paid in and contributed surplus	730,332,814	694,332,814
34.	Aggregate write-ins for special surplus funds	2,500,000	2,500,000
35.	Unassigned funds (surplus)	(505,317,803)	(537,590,341)
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	354,005,187	285,712,921
38.	Totals of Lines 29, 30 and 37	364,005,187	295,712,921
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	13,464,729,257	13,640,578,561
	DETAILS OF WRITE-INS		
2501.	Derivative collateral liabilities	53,250,000	39,500,000
2502.	Escheat Liability	16,510,771	17,614,476
2503.	Other Liabilities	5,052,815	221,318
2598.	Summary of remaining write-ins for Line 25 from overflow page	0	0
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	74,813,586	57,335,794
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.	Aviation Reinsurance Contingency Reserve	2,500,000	2,500,000
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)	2,500,000	2,500,000

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	161,672,203	182,060,269	254,742,944
2.	Considerations for supplementary contracts with life contingencies	8,287,519	8,878,957	12,425,602
3.	Net investment income	412,412,921	405,264,450	561,133,932
4.	Amortization of Interest Maintenance Reserve (IMR)	560,648	2,179,884	2,852,487
5.	Separate Accounts net gain from operations excluding unrealized gains or losses	45,467	265,866	301,013
6.	Commissions and expense allowances on reinsurance ceded	18,705,779	19,194,921	25,480,191
7.	Reserve adjustments on reinsurance ceded	(208,361,700)	(232,088,746)	(289,599,944)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	64,352,532	61,561,896	82,580,915
	8.2 Charges and fees for deposit-type contracts			0
	8.3 Aggregate write-ins for miscellaneous income	6,627,835	15,195,183	17,360,626
9.	Totals (Lines 1 to 8.3)	464,303,204	462,512,680	667,277,767
10.	Death benefits	286,300,611	318,899,876	454,893,620
11.	Matured endowments (excluding guaranteed annual pure endowments)	711,694	918,539	1,870,591
12.	Annuity benefits	41,924,279	40,862,319	56,443,399
13.	Disability benefits and benefits under accident and health contracts	950,248	817,288	2,440,514
14.	Coupons, guaranteed annual pure endowments and similar benefits			0
15.	Surrender benefits and withdrawals for life contracts	332,612,021	339,196,111	452,275,377
16.	Group conversions			0
17.	Interest and adjustments on contract or deposit-type contract funds	14,903,828	16,631,088	22,674,793
18.	Payments on supplementary contracts with life contingencies	13,608,470	13,451,766	17,835,249
19.	Increase in aggregate reserves for life and accident and health contracts	(194,632,723)	(216,815,945)	(285,376,195)
20.	Totals (Lines 10 to 19)	496,378,428	513,961,042	723,057,348
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	4,204,411	4,995,948	6,877,715
22.	Commissions and expense allowances on reinsurance assumed	(701,997)	5,227,109	7,061,398
23.	General insurance expenses and fraternal expenses	50,362,368	52,320,010	71,714,009
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,683,087	5,429,168	7,072,099
25.	Increase in loading on deferred and uncollected premiums	236,335	242,021	6,964
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(172,186,926)	(178,574,081)	(237,468,100)
27.	Aggregate write-ins for deductions	13,503,224	19,561,558	23,428,790
28.	Totals (Lines 20 to 27)	396,478,930	423,162,775	601,750,223
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	67,824,274	39,349,905	65,527,544
30.	Dividends to policyholders and refunds to members	28,584,541	28,717,489	38,754,489
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	39,239,733	10,632,416	26,773,055
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(90,933)	4,420,952	96,853
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)	39,330,666	6,211,464	26,676,202
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 1,672,310 (excluding taxes of $ (1,672,310) transferred to the IMR)	(5,870,016)	(3,896,829)	(25,487,589)
35.	Net income (Line 33 plus Line 34)	33,460,650	2,314,635	1,188,613
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	295,712,921	299,177,518	299,177,518
37.	Net income (Line 35)	33,460,650	2,314,635	1,188,613
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ (5,391,129)	(54,606,774)	21,875,479	(10,924,699)
39.	Change in net unrealized foreign exchange capital gain (loss)	(548,179)	2,081,625	2,096,696
40.	Change in net deferred income tax	(4,429,180)	5,123,800	3,470,466
41.	Change in nonadmitted assets	(1,527,430)	(6,433,840)	(11,212,087)
42.	Change in liability for reinsurance in unauthorized and certified companies	(280,886)	(354,471)	(84,630)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(1,854,412)
44.	Change in asset valuation reserve	66,537,580	(20,732,770)	7,017,755
45.	Change in treasury stock			0
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement	45,468	265,867	301,013
48.	Change in surplus notes	19,729	19,729	26,305
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (stock dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in	36,000,000	15,000,000	15,000,000
	51.2 Transferred to capital (stock dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance			
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	(6,378,712)	(6,407,318)	(8,489,616)
54.	Net change in capital and surplus for the year (Lines 37 through 53)	68,292,266	12,752,736	(3,464,597)
55.	Capital and surplus, as of statement date (Lines 36 + 54)	364,005,187	311,930,254	295,712,921
	DETAILS OF WRITE-INS			
08.301.	Administrative and management fees	6,627,835	6,477,167	17,360,626
08.302.	Experience refunds		8,718,016	
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page	0	0	0
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	6,627,835	15,195,183	17,360,626
2701.	Administrative and management fees	127,048	128,259	169,075
2702.	Interest Exp on funds withheld	13,376,176	19,433,299	23,259,715
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page	0	0	0
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	13,503,224	19,561,558	23,428,790
5301.	Initial Reinsurance Allowance	(8,016,764)	(7,773,987)	(10,365,316)
5302.	Surplus withdrawal offset	(45,468)	(265,867)	(301,013)
5303.	Tax on Reinsurance Allow	1,683,520	1,632,536	2,176,713
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)	(6,378,712)	(6,407,318)	(8,489,616)

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	231,798,340	255,484,360	349,204,025
2.	Net investment income	347,926,600	347,279,700	566,355,733
3.	Miscellaneous income	80,380,085	77,541,530	103,844,856
4.	Total (Lines 1 to 3)	660,105,025	680,305,590	1,019,404,614
5.	Benefit and loss related payments	1,005,404,027	995,782,151	1,332,462,953
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(172,945,403)	(180,244,116)	(239,650,662)
7.	Commissions, expenses paid and aggregate write-ins for deductions	62,630,818	69,765,571	94,943,693
8.	Dividends paid to policyholders	59,878,857	62,165,264	83,393,108
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(205,432)	(213)	(255)
10.	Total (Lines 5 through 9)	954,762,867	947,468,657	1,271,148,837
11.	Net cash from operations (Line 4 minus Line 10)	(294,657,842)	(267,163,067)	(251,744,222)
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	569,166,066	644,709,785	868,391,653
	12.2 Stocks	735,063	20,755,059	20,755,059
	12.3 Mortgage loans	33,822,452	59,340,013	70,703,353
	12.4 Real estate	0	0	0
	12.5 Other invested assets	95,495,404	60,421,036	82,058,793
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	0	0	(481,455)
	12.7 Miscellaneous proceeds	155,380	18,296,771	26,238,689
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	699,374,366	803,522,664	1,067,666,091
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	353,213,573	149,499,666	294,288,593
	13.2 Stocks	0	6	40,006
	13.3 Mortgage loans	6,595,313	535,459	2,953,546
	13.4 Real estate	243,161	0	0
	13.5 Other invested assets	137,394,530	351,254,645	394,547,230
	13.6 Miscellaneous applications	9,127,151	826,725	5,642,206
	13.7 Total investments acquired (Lines 13.1 to 13.6)	506,573,728	502,116,501	697,471,581
14.	Net increase/(decrease) in contract loans and premium notes	(16,951,297)	(17,892,850)	26,329,010
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	209,751,935	319,299,013	343,865,500
	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	36,000,000	15,000,000	15,000,000
	16.3 Borrowed funds	0	0	0
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(4,278,238)	(4,174,042)	(10,113,380)
	16.5 Dividends to stockholders	0	0	0
	16.6 Other cash provided (applied)	12,720,678	(34,805,350)	(66,787,645)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	44,442,440	(23,979,392)	(61,901,025)
	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)	(40,463,466)	28,156,555	30,220,253
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	114,799,060	84,578,807	84,578,807
	19.2 End of period (Line 18 plus Line 19.1)	74,335,594	112,735,362	114,799,060

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

20.0001.		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	192,722,706	207,759,242	281,422,843
2.	Group life	25,253	234,274	257,963
3.	Individual annuities	34,404,219	29,761,929	48,687,816
4.	Group annuities	11,395	28,920	29,925
5.	Accident & health	40,815	83,400	114,430
6.	Fraternal			0
7.	Other lines of business			0
8.	Subtotal (Lines 1 through 7)	227,204,388	237,867,765	330,512,977
9.	Deposit-type contracts	0	0	0
10.	Total (Lines 8 and 9)	227,204,388	237,867,765	330,512,977

1. Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying financial statements of the Nassau Life Insurance Company ("NNY" or the "Company") have been prepared in conformity with accounting practices prescribed or permitted by the New York Department of Financial Services (the "Department").

For determining the Company's solvency under the State of New York's insurance laws and regulations, the Department recognizes only statutory accounting practices prescribed or permitted by the State of New York for determining and reporting the financial condition and results of operations of the Company. The State of New York has adopted the National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP"), version effective January 1, 2001, NAIC SAP as a component of practices prescribed or permitted by the State of New York. The Department has the authority to prescribe or permit other specific practices that deviate from prescribed practices. As of September 30, 2026, the Department had not prescribed or permitted the Company to use any accounting practices that would result in the Company's earnings or financial position to deviate materially from NAIC SAP.

	SSAP #	F/S Page	F/S Line #	September 30, 2026	December 31, 2025
NET INCOME					
(1) New York state basis (Page 4, Line 35, Columns 1 & 2)	XXX	XXX	XXX	$ 33,460,650	$ 1,188,613
(2) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
(3) State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 33,460,650	$ 1,188,613
SURPLUS					
(5) New York state basis (Page 3, Line 38, Columns 1 & 2)	XXX	XXX	XXX	$ 364,005,187	$ 295,712,921
(6) State Prescribed Practices that are an increase/(decrease) from NAIC SAP				—	—
(7) State Permitted Practices that are an increase/(decrease) from NAIC SAP				—	—
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 364,005,187	$ 295,712,921

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

No material changes.

C. Accounting Policy

1) No material changes.

2) Bonds generally are stated at amortized cost, except for bonds that are rated by the NAIC as a class 6, which are reported at the lower of amortized cost or fair market value. Amortization is calculated using the scientific constant yield to worst method.

3) No material changes.

4) No material changes.

5) No material changes.

6) Asset-backed securities are stated at either amortized cost or the lower of amortized cost or fair market value. The Company applies the retrospective method of valuing loan-backed and asset backed securities.

7) No material changes.

8) No material changes.

9) No material changes.

10) No material changes.

11) No material changes.

12) No material changes.

13) Not applicable.

D. Going Concern

Management has evaluated the Company's ability to continue as a going concern and concluded that there is not substantial doubt about the Company's ability to continue as a going concern.

2. Accounting Changes and Correction of Errors

No material changes.

3. Business Combinations and Goodwill

A. Statutory Purchase

No material changes.

B. Statutory Merger

No material changes.

C. Assumption Reinsurance

Not applicable

D. Impairment Loss

Not applicable

E. Subcomponents and Calculation of Adjusted Surplus and Total Admitted Goodwill

Not applicable

4. Discontinued Operations

No material changes.

5. Investments

A. No material changes.

B. No material changes.

C. No material changes.

D. Asset-Backed Securities:

1) Prepayment assumptions for asset-backed securities were obtained from industry prepayment models or internal estimates. These assumptions are consistent with current interest rates and the economic environment.

2) The Company had no impairments based on the intent to sell or inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis.

3) The Company had no other-than-temporary impairments for asset-backed securities held as of September 30, 2026, recognized because the present value of cash flows expected to be collected is less than the amortized cost basis of the securities.

4) Impaired securities for which an other-than-temporary impairment has not been recognized:

a. The aggregate amount of unrealized losses	
1. Less than 12 months	$ 7,006,898
2. 12 months or longer	$ 99,818,273
b. The aggregate related fair value of securities with unrealized losses	
1. Less than 12 months	$ 264,684,542
2. 12 months or longer	$ 491,208,392

5) All asset-backed and structured securities in an unrealized loss position were reviewed to determine whether an other-than-temporary impairment should be recognized. For securities whose present value of cash flows expected to be collected was less than the amortized cost basis of the security at September 30, 2026, an other-than-temporary impairment was recognized. The Company has evaluated its cash flow requirements and believes that its liquidity is adequate and it will not be required to sell other securities before recovery of their cost basis. As of September 30, 2026, the Company can assert that it has the intent and believes that it has the ability to hold these securities long enough to allow the cost basis of these securities to be recovered. The conclusions are supported by a detailed analysis of the underlying credit and cash flows on each security. It is possible that the Company could recognize other-than-temporary impairments in the future on some of the securities held at September 30, 2026 if future events, information and the passage of time cause it to conclude that declines in value are other-than-temporary.

E-I. The Company has no investments in repurchase agreements or securities lending transactions.

J-K. No material changes.

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 Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending arrangements	—	—	—	—	—	—	—
c.	Subject to repurchase agreements	—	—	—	—	—	—	—
d.	Subject to reverse repurchase agreements	—	—	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—	—	—
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	—	—	—	—	—
i.	FHLB capital stock	15,569,500	—	—	—	15,569,500	15,569,500	—
j.	On deposit with state	6,025,928	—	—	—	6,025,928	4,288,664	1,737,264
k.	On deposit with other regulatory bodies	361,453	—	—	—	361,453	501,143	(139,690)
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	368,422,286	—	—	—	368,422,286	349,629,641	18,792,645
m.	Pledged as collateral not captured in other categories	132,165,557	—	—	—	132,165,557	47,956,825	84,208,732
n.	Other restricted assets	—	—	—	—	—	—	—
o.	Collateral assets received and on balance sheet	—	—	—	—	—	—	—
p.	Assets held under modco reinsurance agreements	3,668,111,239	—	—	—	3,668,111,239	1,916,486,542	1,751,624,697
q.	Assets held under funds withheld reinsurance agreements	408,445,345	—	—	—	408,445,345	463,033,325	(54,587,980)
r.	Total restricted assets (sum of a through q)	$4,599,101,308	$ —	$ —	$ —	$4,599,101,308	$ 2,797,465,640	$ 1,801,635,668

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

	Restricted Asset Category	Current Year			
				Percentage	
		8	9	10	11
		Total Nonadmitted Restricted	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	0.0 %	0.0 %
b.	Collateral held under security lending arrangements	—	—	0.0 %	0.0 %
c.	Subject to repurchase agreements	—	—	0.0 %	0.0 %
d.	Subject to reverse repurchase agreements	—	—	0.0 %	0.0 %
e.	Subject to dollar repurchase agreements	—	—	0.0 %	0.0 %
f.	Subject to dollar reverse repurchase agreements	—	—	0.0 %	0.0 %
g.	Placed under option contracts	—	—	0.0 %	0.0 %
h.	Letter stock or securities restricted as to sale-excluding FHLB capital stock	—	—	0.0 %	0.0 %
i.	FHLB capital stock	—	15,569,500	0.1 %	0.1 %
j.	On deposit with state	—	6,025,928	0.0 %	0.0 %
k.	On deposit with other regulatory bodies	—	361,453	0.0 %	0.0 %
l.	Pledged as collateral to FHLB (including assets backing funding agreements)	—	368,422,286	2.7 %	2.7 %
m.	Pledged as collateral not captured in other categories	—	132,165,557	1.0 %	1.0 %
n.	Other restricted assets	—	—	0.0 %	0.0 %
o.	Collateral assets received and on balance sheet	—	—	0.0 %	0.0 %
p.	Assets held under modco reinsurance agreements	—	3,668,111,239	27.0 %	27.2 %
q.	Assets held under funds withheld reinsurance agreements	—	408,445,345	3.0 %	3.0 %
r.	Total restricted assets (sum of a through q)	$ —	$ 4,599,101,308	33.8 %	34.2 %

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

There were no assets pledged as collateral in other categories.

2) Details of assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance (excluding Modco/FWH) and derivatives, are reported in the aggregate).

	Restricted Asset Category	Gross (Admitted & Nonadmitted) Restricted							Current Year		
		Current Year								Percentage	
		1	2	3	4	5	6	7	8	9	10
		Total General Account (G/A)	G/A Supporting Separate Account (S/A) Activity (a)	Total Separate Account Restricted Assets	Separate Account Assets Supporting G/A Activity (b)	Total (1 plus 3)	Total From Prior Year	Increase/ (Decrease) (5 minus 6)	Total Current Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets (c)	Admitted Restricted to Total Admitted Assets (d)
a.	1. Cash	$ 55,371,612	$ —	$ —	$ —	$ 55,371,612	$ 47,956,825	$ 7,414,787	$ 55,371,612	0.4 %	0.4 %
	2. Issuer Credit Obligations	$ 76,793,945	$ —	$ —	$ —	$ 76,793,945	$ —	$ 76,793,945	$ 76,793,945	0.6 %	0.6 %
	Total Assets Pledged as Collateral Not Captured in Other Categories	$132,165,557	$ —	$ —	$ —	$132,165,557	$ 47,956,825	$ 84,208,732	$132,165,557	1.0 %	1.0 %
b.	Amount of Total Pledged under Derivative Contracts	$132,165,557	$ —	$ —	$ —	$132,165,557	$ 47,956,825	$ 84,208,732	$132,165,557	1.0 %	1.0 %
c.	Total Excluding Derivative Collateral (Total minus Amount of Total Pledged under Derivative Contracts)	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	0.0 %	0.0 %

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

3) Detail of other restricted assets:

None

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

Assets		1 BACV Collateral ***	2 BACV Modco ****	3 BACV FWH *****	4 Fair Value Collateral	5 Fair Value Modco	6 Fair Value FWH	7 % of BACV to Total Assets (Admitted and Nonadmitted) *	8 $ of BACV to Total Admitted Assets **
General Account:									
a.	Cash, Cash Equivalents and Short-Term Investments	$ —	$ 18,162,801	$ 7,767,926	$ —	$ 18,162,801	$ 7,766,051	— %	— %
b.	Schedule D, Part 1, Section 1	—	1,118,583,608	293,904,391	—	864,837,332	238,233,378	14 %	14 %
c.	Schedule D, Part 1, Section 2	—	323,253,830	65,132,286	—	291,411,896	56,498,602	4 %	4 %
d.	Schedule D, Part 2, Section 1	—	10,987,005	2,555,450	—	9,958,575	2,485,008	— %	— %
e.	Schedule D, Part 2, Section 2	—	986,468	—	—	986,468	—	— %	— %
f.	Schedule B	—	91,562,813	21,895,627	—	83,317,054	21,258,064	1 %	1 %
g.	Schedule A	—	—	—	—	—	—	— %	— %
h.	Schedule BA, Part 1	—	440,486,496	14,645,274	—	431,235,361	11,004,861	4 %	4 %
i.	Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
j.	Other	—	1,664,088,219	2,544,392	—	1,664,088,219	2,544,392	16 %	16 %
k.	Total Assets (a+b+c+d+e+f+g+h+i)	$ —	$3,668,111,240	$ 408,445,346	$ —	$ 3,363,997,706	$ 339,790,356	39 %	40 %
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	—	—	—	—	—	—	— %	— %
n.	Schedule D, Part 1, Section 1	—	—	—	—	—	—	— %	— %
o.	Schedule D, Part 1, Section 2	—	—	—	—	—	—	— %	— %
p.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	— %	— %
q.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	— %	— %
r.	Schedule B	—	—	—	—	—	—	— %	— %
s.	Schedule A	—	—	—	—	—	—	— %	— %
t.	Schedule BA, Part 1	—	—	—	—	—	—	— %	— %
u.	Schedule DL, Part 1	—	—	—	—	—	—	— %	— %
v.	Other	—	—	—	—	—	—	— %	— %
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$ —	$ —	$ —	$ —	$ —	$ —	— %	— %
x.	Percentage to Total FWH Assets (including Modco)	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

Assets		9 Book/Adjusted Carrying Vaule (BACV)	10 Related Party Code	11	12	13	14	15
		FWH including Modco	1	2	3	4	5	6
General Account:								
a.	Cash, Cash Equivalents and Short-Term Investments	$ 25,930,727	$ —	$ —	$ —	$ —	$ —	$ 25,930,727
b.	Schedule D, Part 1, Section 1	1,412,487,999	2,526,063	—	—	—	—	1,409,961,935
c.	Schedule D, Part 1, Section 2	388,386,116	—	—	3,900,253	3,863	—	384,482,000
d.	Schedule D, Part 2, Section 1	13,542,455	—	—	—	—	—	13,542,455
e.	Schedule D, Part 2, Section 2	986,468	—	—	—	—	—	986,468
f.	Schedule B	113,458,440	—	—	—	—	—	113,458,440
g.	Schedule A	—	—	—	—	—	—	—
h.	Schedule BA, Part 1	455,131,770	—	—	393,265,798	—	—	61,865,971
i.	Schedule DL, Part 1	—	—	—	—	—	—	—
j.	Other	1,666,632,611	—	—	—	—	—	1,666,632,611
k.	Total Assets (a+b+c+d+e+f+g+h+i)	$ 4,076,556,586	$ 2,526,063	$ —	$ 397,166,051	$ 3,863	$ —	$ 3,676,860,607
l.	Percentage to Total FWH Assets (including Modco)	100%	—%	—%	10%	—%	—%	90%
Separate Account:								
m.	Cash, Cash Equivalents and Short-Term Investments	—	—	—	—	—	—	—
n.	Schedule D, Part 1, Section 1	—	—	—	—	—	—	—
o.	Schedule D, Part 1, Section 2	—	—	—	—	—	—	—
p.	Schedule D, Part 2, Section 1	—	—	—	—	—	—	—
q.	Schedule D, Part 2, Section 2	—	—	—	—	—	—	—
r.	Schedule B	—	—	—	—	—	—	—
s.	Schedule A	—	—	—	—	—	—	—
t.	Schedule BA, Part 1	—	—	—	—	—	—	—
u.	Schedule DL, Part 1	—	—	—	—	—	—	—
v.	Other	—	—	—	—	—	—	—
w.	Total Assets (m+n+o+p+q+r+s+t+u+v)	$ —	$ —	$ —	$ —	$ —	$ —	$ —
x.	Percentage to Total FWH Assets (including Modco)	—%	—%	—%	—%	—%	—%	—%

		1	2
		Amount	% of Liability to Total Liabilities#
y.	Recognized Obligation to Return Collateral Asset (General Account)	$ —	—%
z.	Recognized Obligation to Return Collateral Asset (Separate Account)	$ —	—%
aa.	Recognized Obligation for Modco assets (General Account))	$ 3,668,111,240	37%
bb.	Recognized Obligation for Modco assets (Separate Account))	$ —	—%
cc.	Recognized Obligation for FWH (excluding Modco assets) (General Account)	$ 408,445,346	4%
dd.	Recognized Obligation for FWH (excluding Modco assets) (Separate Account)	$ —	—%

For lines y, aa, and cc, Column 2 equals Column 1 divided by Liabilities Page, Line 26 (Column 1)
For lines z, bb, and dd, Column 2 equals Column 1 divided by Liabilities Page, Line 27 (Column 1)

5) There were no assets held as collateral or under modified coinsurance or funds withheld reinsurance agreements that have been pledged for another purpose specific to the Company.

M. The Company has no working capital finance investments.

N. Offsetting and Netting of Assets and Liabilities:

		Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1)	Assets			
	Derivatives	$ 53,182,922	$ 52,148,030	$ 1,034,892
(2)	Liabilities			
	Derivatives	$ 52,148,030	$ 52,148,030	$ —

* For derivative assets and derivative liabilities, the amount of offset shall agree to Schedule DB, Part D, Section 1.

O-S. No material changes.

6. Joint Ventures, Partnerships and Limited Liability Companies

No material changes.

7. Investment Income

No material changes.

8. Derivative Instruments

No material changes.

9. Income Taxes

No material changes.

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

No material changes.

11. Debt

A. The Company has no outstanding debt, or any reverse repurchase agreements.

B. FHLB (Federal Home Loan Bank) Agreements:

1) The Company is a member of the Federal Home Loan Bank (the “FHLB”) of Boston. Membership with FHLB is part of the Company’s strategy to access funds to support various spread-based businesses and enhance liquidity management. In 2026, the Company conducted business activity (borrowings) with the FHLB. The Company has determined the estimated maximum borrowing capacity as $683.4 million. The Company calculated this amount in accordance with New York regulatory and/or FHLB specific borrowing limits.

2) FHLB Capital Stock:

a. Aggregate Totals

1. Current Year

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	10,116,000	10,116,000	—
(d) Excess Stock	453,500	453,500	—
(e) Aggregate Total (a+b+c+d)	$ 15,569,500	$ 15,569,500	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 683,411,618	XXX	XXX

2. Prior Year-end

	1 Total 2+3	2 General Account	3 Separate Accounts
(a) Membership Stock - Class A	$ —	$ —	$ —
(b) Membership Stock - Class B	5,000,000	5,000,000	—
(c) Activity Stock	10,116,000	10,116,000	—
(d) Excess Stock	453,500	453,500	—
(e) Aggregate Total (a+b+c+d)	$ 15,569,500	$ 15,569,500	$ —
(f) Actual or estimated Borrowing Capacity as Determined by the Insurer	$ 688,587,340	XXX	XXX

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

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

	1 Current Year Total (2+3+4+5+6)	2 Not Eligible for Redemption	Eligible for Redemption			
			3 Less Than 6 Months	4 6 months to Less Than 1 Year	5 1 to Less Than 3 Years	6 3 to 5 Years
Membership Stock						
1. Class A	—	—	—	—	—	—
2. Class B	5,000,000	5,000,000	—	—	—	—

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

3) Collateral Pledged to FHLB:

a. Amount Pledged as of the Reporting Date:

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Separate Accounts Total Collateral Pledged Lines 2+3)	$ 339,283,992	$ 368,422,286	$ 252,900,000
2. Current Year General Account Total Collateral Pledged	339,283,992	368,422,286	252,900,000
3. Current Year Separate Account Total Collateral Pledged	—	—	—
4. Prior Year-end General and Separate Accounts Total	324,561,322	349,629,641	252,900,000

11B(3)a1 Columns 1,2 and 3) should be equal to or less than 11B(3)b1 (Column 1,2 and 3 respectively)
11B(3)a2 Columns 1,2 and 3) should be equal to or less than 11B(3)b2 (Column 1,2 and 3 respectively)
11B(3)a3 Columns 1,2 and 3) should be equal to or less than 11B(3)b3 (Column 1,2 and 3 respectively)
11B(3)a4 Columns 1,2 and 3) should be equal to or less than 11B(3)b4 (Column 1,2 and 3 respectively)

b. Maximum Amount Pledged During Reporting Period:

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Separate Accounts Maximum Collateral Pledged Lines 2+3)	$ 339,283,992	$ 368,422,286	$ 252,900,000
2. Current Year General Account Maximum Collateral Pledged	339,283,992	368,422,286	252,900,000
3. Current Year Separate Account Maximum Collateral Pledged	—	—	—
4. Prior Year-end General and Separate Accounts Maximum Collateral Pledged	393,982,075	432,618,665	252,900,000

4) The Company's borrowing from FHLB was as follows:

a. Amount as of the Reporting Date:

		1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
1. Current Year					
	(a) Debt	$ —	$ —	$ —	XXX
	(b) Funding Agreements	252,900,000	252,900,000	—	251,682,694
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (Lines a+b+c)	252,900,000	252,900,000	—	251,682,694
1. Prior Year-end					
	(a) Debt	—	—	—	XXX
	(b) Funding Agreements	252,900,000	252,900,000	—	252,046,774
	(c) Other	—	—	—	XXX
	(d) Aggregate Total (Lines a+b+c)	252,900,000	252,900,000	—	252,046,774

b. Maximum amount borrowed during the Reporting Period (Current Quarter):

	1 Total 2+3	2 General Account	3 Separate Account
(1) Debt	$ —	$ —	$ —
(2) Funding Agreements	252,900,000	252,900,000	—
3) Other	—	—	—
(4) Aggregate Total (Lines 1+2+3)	252,900,000	252,900,000	—

c. FHLB - Prepayment Obligations:

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

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

A, B, C, D. For purposes of statutory accounting, the Company is not directly liable for a defined benefit plan.

E-I. No material changes.

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

No material changes.

14. Liabilities, Contingencies and Assessments

A-E. No material changes.

F. All Other Contingencies

Litigation and Regulatory Matters

The Company is regularly involved in litigation and arbitration, both as a defendant and as a plaintiff. The litigation and arbitration naming the Company as a defendant ordinarily involves the Company's businesses and operations. In certain of these matters, the plaintiffs are seeking large and/or indeterminate amounts, including punitive or exemplary damages.

The Company periodically receives informal and formal requests for information from various state and federal governmental agencies and self-regulatory organizations related to the Company's products and practices. It is the Company's practice to cooperate fully in these matters.

It is not feasible to predict or determine the ultimate outcome of all litigation, arbitration or regulatory proceedings or to provide reasonable ranges of potential losses. It is believed that the outcome of the Company's litigation, arbitration, and regulatory matters are not likely, either individually or in the aggregate, to have a material adverse effect on the financial condition of the Company beyond the amounts already reported in these financial statements. However, given the large or indeterminate amounts sought in certain of these matters and the inherent unpredictability of litigation, arbitration, and regulatory investigations, it is possible that an adverse outcome in certain matters could, from time to time, have a material adverse effect on the results of operations or cash flows in particular quarterly or annual periods.

Litigation related to lapsed California policies

On October 27, 2022, a putative class action captioned Velez v. Foresters Life Insurance and Annuity Company ("FLIAC") was filed in the Superior Court of the State of California, Los Angeles County. On December 9, 2022, the Company timely removed the case to the United States District Court for the Central District of California, 2:22-cv-08932. The litigation alleges that FLIAC, which was merged into the Company effective July 8, 2020, improperly lapsed life insurance policies issued in California without fully complying with California Insurance Code Sections 10113.71 and 10113.72. The litigation makes substantially the same allegations made in litigation filed against FLIAC prior to the merger with the Company in Siino v. Foresters Life and Annuity Company filed in the United States District Court for the Northern District of California, 4:20-cv-02904, in which class certification was subsequently denied. In Siino, FLIAC filed an appeal to the United States Court of Appeals for the Ninth Circuit in relation to the granting of summary judgment and Plaintiff filed a cross-appeal relating to the denial of class certification. Thereafter, the Plaintiff decided not to pursue the cross-appeal and it was later dismissed on August 29, 2024. Oral argument on the Siino appeal was heard on January 14, 2025. The Ninth Circuit thereafter filed its Opinion on April 1, 2025, affirming in part and reversing in part the district court's grant of summary judgment as to the declaratory relief claim. Although the substantive issues in the litigation have now been resolved, the parties are awaiting a final judgment from the district court that is consistent with the Ninth Circuit's decision. In Velez, the Plaintiff withdrew her motion for class certification. Considering the appeal in Siino, on April 1, 2024, the parties filed a joint stipulation to stay the Velez case. The stay was lifted on June 27, 2025, following the issuance of the Ninth Circuit's decision in Siino. After being granted leave to amend, Plaintiff filed its First Amended Complaint on December 18, 2025, dispensing with the class allegations and strategically narrowing the case to a single claim for alleged violations of California's Unfair Competition Law. FLIAC answered the First Amended Complaint on January 8, 2026, and contemporaneously filed a notice of waiver of the adequate-remedy-at-law defense in a bid to keep the case in federal court. On March 23, 2026, after the filing of an amended joint case management report, the case was remanded to state court. The Company has appealed this decision. The Company continues to dispute the allegations in First Amended Complaint and will continue to vigorously defend this lawsuit.

15. Leases

No material changes.

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

No material changes.

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

A. The Company did not have any transfers of receivables reported as sales.

B. The Company did not have any transfers and servicing of financial assets.

C. The Company did not have any wash sales.

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

The was no gain or loss from uninsured A&H plans and the uninsured portion of partially insured plans.

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

The Company has no direct premiums written or produced by managing general agents or third-party administrators.

20. Fair Value Measurements

A. The tables below provide information about the Company's use of fair value measurements.

1) Fair Value Measurements at Reporting Date:

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Total
a. Assets at fair value:					
Perpetual Preferred Stock					
Industrial and Misc.	$ —	$ 16,535,490	$ 7,233,104	$ —	$ 23,768,594
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Perpetual Preferred Stock	—	16,535,490	7,233,104	—	23,768,594
Bonds					
Issuer Credit Obligations	—	—	710,788	—	710,788
Asset-Backed Securities	—	1,342,620	1,800,451	—	3,143,071
Total Bonds	—	1,342,620	2,511,239	—	3,853,859
Common Stock					
Industrial and Misc.	—	—	19,756,976	—	19,756,976
Parent, Subsidiaries and Affiliates	—	—	—	—	—
Total Common Stock	—	—	19,756,976	—	19,756,976
Derivative assets					
Swaps	—	51,774,234	—	—	51,774,234
Futures	—	—	—	—	—
Options	—	1,408,688	—	—	1,408,688
Total Derivatives	—	53,182,922	—	—	53,182,922
Other Long-Term Assets					
Residual Tranches	—	3,039,210	120,387,931	—	123,427,141
Total Other Long-Term Assets	—	3,039,210	120,387,931	—	123,427,141
Separate account assets	3,043,350,438	129,450,114	87,411	—	3,172,887,963
Total assets at fair value/NAV	$3,043,350,438	$ 203,550,356	$ 149,976,661	$ —	$3,396,877,455
b. Liabilities at fair value:					
Derivative liabilities	$ —	$ 52,148,030	$ —	$ —	$ 52,148,030
Total liabilities at fair value	$ —	$ 52,148,030	$ —	$ —	$ 52,148,030

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

Description	Beginning Balance at 07/01/2026	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2026
a. Assets										
Perpetual Preferred stock										
Industrial and Misc	$ 7,225,140	$ —	$ —	$ —	$ 7,965		$ —	$ —	$ —	$ 7,233,105
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Perpetual Preferred Stocks	7,225,140	—	—	—	7,965	—	—	—	—	7,233,105
Bonds										
Issuer Credit Obligations	752,926	—	—	—	(31,849)	—	—	(10,291)	—	710,786
Asset-Backed Securities	1,967,048	26,541	(172,941)	—	(16,959)	7,886	—	(11,122)	—	1,800,453
Total Bonds	2,719,974	26,541	(172,941)	—	(48,808)	7,886	—	(21,413)	—	2,511,239
Common Stock										
Industrial and Misc	19,586,827	—	—	—	170,146	—	—	—	—	19,756,973
Parent, Subsidiaries and Affiliates	—	—	—	—	—	—	—	—	—	—
Total Common Stocks	19,586,827	—	—	—	170,146	—	—	—	—	19,756,973
Other Long-Term Assets										
Residual Tranches	117,322,633	613,613	—	7,186,286	(10,451,163)	5,755,419	—	(38,856)	—	120,387,932
Total Other Long-Term Assets	117,322,633	613,613	—	7,186,286	(10,451,163)	5,755,419	—	(38,856)	—	120,387,932
Separate account assets	100,183	8	—	—	(599)	—	—	(12,180)	—	87,412
Total assets at fair value	$146,954,757	$ 640,162	$ (172,941)	$ 7,186,286	$(10,322,459)	$ 5,763,305	$ —	$ (72,449)	$ —	$149,976,661
b. Liabilities	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —
Total liabilities at fair value	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —	$ —

3) Transfers into Level 3 primarily represent private securities for which Level 2 input assumptions for valuation pricing were no longer applicable. Transfers out of Level 3 primarily represent public securities for which reliable Level 2 input assumptions for valuation pricing became obtainable.

4) Description of valuation techniques and the inputs used in the fair value measurement

a) Level 2 - inputs to the valuation methodology include quoted prices for similar assets and liabilities in active markets, and inputs that are observable for the asset or liability, either directly or indirectly, for substantially the full term of the financial instrument. Examples of such instruments include government-backed mortgage products, collateralized mortgages, debt obligations and certain high-yield debt securities.

b) Level 3 - inputs to the valuation methodology are unobservable and significant to the fair value measurement. Unobservable inputs reflect management's best estimate of what hypothetical market participants would use to determine fair value. Examples of valuation techniques used based on unobservable inputs include, but are not limited to, internal models, direct broker quotes and professional judgment.

B. The Company has no other fair value disclosures.

C. Below is a listing of the aggregate fair value for all financial instruments and the level within the fair value hierarchy:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Net Asset Value (NAV)	Not Practicable (Carrying Value)
Issuer Credit Obligations	$3,065,275,134	$3,844,147,020	$ —	$2,016,703,928	$1,048,571,206	$ —	$ —
Asset-Backed Securities	1,257,261,554	1,358,240,138	—	1,080,207,177	177,054,377	—	—
Common Stocks	19,756,976	19,756,976	—	—	19,756,976	—	—
Cash, Short Term & Cash Equivalents	74,267,816	74,335,594	59,641,226	14,626,590	—	—	—
Preferred Stock	35,588,623	38,325,300	—	23,376,040	12,212,583	—	—
Residual Tranches,Surplus Debentures & Capcos	228,813,605	230,753,530	—	102,742,567	126,071,038	—	—
Mortgage Loans	347,960,825	381,749,483	—	—	347,960,825	—	—
Derivatives	(45,029,347)	1,034,892	—	(45,029,347)	—	—	—
Separate Account Assets	3,172,887,963	3,172,887,961	3,043,350,438	129,450,114	87,411	—	—
Total Assets	$8,156,783,149	$9,121,230,894	$3,102,991,664	$3,322,077,069	$1,731,714,416	$ —	$ —

D. As of September 30, 2026, the Company had no investments where it is not practicable to estimate fair value.

E. The Company did not use the NAV practical expedient pursuant to SSAP No. 110R, *Fair Value*.

21. Other Items

    A. The Company did not have any unusual or infrequent items to record.

    B. The Company did not have any troubled debt restructurings during the reporting period.

    C. The Company did not have any other disclosures during the reporting period.

    D-J. No material changes.

22. Events Subsequent

    The Company has evaluated events subsequent to September 30, 2026 and through the financial statement issuance date of November 13, 2026. It has been determined that there have been no events that have occurred that would require adjustments to our financial statements.

23. Reinsurance

    No material changes.

24. Retrospectively Rated Contracts & Contracts Subject to Redetermination

    The Company did not report any retrospectively rated contracts or contracts subject to redetermination.

25. Change in Incurred Losses and Loss Adjustment Expenses

    A. Reserves as of December 31, 2025 were $14,095,823. As of September 30, 2026, $620,186 has been paid for incurred losses attributable to insured events of prior years. Reserves remaining for prior years are now $13,555,055 as a result of unpaid claims principally on the Group Accident and Health line of business. Therefore, there has been $79,418 of unfavorable prior year development since December 31, 2025. Increases or (decreases) are generally the result of ongoing analysis of recent loss development trends. Original estimates are increased or decreased as additional information becomes known regarding individual claims.

    B. There were no significant changes in methodologies and assumptions used in calculating the liability for unpaid losses and loss adjustment expenses.

26. Intercompany Pooling Arrangements

    No material changes.

27. Structured Settlements

    No material changes.

28. Health Care Receivables

    The Company does not have health care receivables.

29. Participating Policies

    No material changes.

30. Premium Deficiency Reserves

    No material changes.

31. Reserves for Life Contracts and Annuity Contracts

    No material changes.

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

    No material changes.

33. Analysis of Life Actuarial Reserves by Withdrawal Characteristics

    No material changes.

34. Premium & Annuity Considerations Deferred and Uncollected

No material changes.

35. Separate Accounts

No material changes.

36. Loss/Claim Adjustment Expenses

No material changes.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

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

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

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2022

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2022

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/29/2026

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

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

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

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
Nassau Alternative Investments LLC	New York, NY	NO	NO	NO	YES
Nassau CorAmerica LLC	El Segundo, CA	NO	NO	NO	YES
Nassau Global Credit LLC	New York, NY	NO	NO	NO	YES
Nassau Global Credit GP LLC	New York, NY	NO	NO	NO	YES
NGC CLO Manager LLC	New York, NY	NO	NO	NO	YES
AIC Credit Opportunities Partners Fund II GP, L.P.	New York, NY	NO	NO	NO	YES
Nassau Private Credit LLC	Darien, CT	NO	NO	NO	YES
Nassau Private Credit GP LLC	Darien, CT	NO	NO	NO	YES
NPC Credit Opportunities Fund GP, LLC	Darien, CT	NO	NO	NO	YES
NPC Diversified Income GP LLC	Darien, CT	NO	NO	NO	YES
NCA Realty Partners LLC	West Conshohocken, PA	NO	NO	NO	YES
NCA Realty Partners GP LLC	West Conshohocken, PA	NO	NO	NO	YES

GENERAL INTERROGATORIES

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

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

.....

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

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

.....

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

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

.....

FINANCIAL

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

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 2,022,445

INVESTMENT

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

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

.....

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

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	$ 69,652,558	$ 80,914,017
13.22	Preferred Stock	$ 0	$
13.23	Common Stock	$ 0	$
13.24	Short-Term Investments	$	$
13.25	Mortgage Loans on Real Estate	$ 0	$
13.26	All Other	$ 1,129,393,848	$ 1,175,843,607
13.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 13.21 to 13.26)	$ 1,199,046,406	$ 1,256,757,624
13.28	Total Investment in Parent included in Lines 13.21 to 13.26 above	$ 64,585,378	$ 69,351,991

14.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

14.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

.....

15. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

15.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 0

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

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

GENERAL INTERROGATORIES

16. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

16.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
JP Morgan Chase	4 New York Plaza, 12th Floor, New York, NY 10004-2413

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
Nassau Asset Management Co	A
Hamilton Lane Advisors	U
Goldman Sachs Asset Management, L.P.	U
Conning, Inc.	U
Blackrock Investment Management, LLC	U
Fortress IMA Management LLC	U
New England Asset Management	U

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Registered With	4 Investment Management Agreement (IMA) Filed
	Nassau Asset Management Co		DS
281510	Hamilton Lane Advisors	SEC	NO
107738	Goldman Sachs Asset Management, L.P.	SEC	NO
107423	Conning, Inc.	SEC	NO
108928	Blackrock Investment Management, LLC	SEC	NO
129612	Fortress IMA Management LLC	SEC	NO
105900	New England Asset Management	SEC	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 [X] No [ ]

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

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

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$
1.12	Residential Mortgages	$
1.13	Commercial Mortgages	$ 381,749,483
1.14	Total Mortgages in Good Standing	$ 381,749,483
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$ 0
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$ 0
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 381,749,483
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$ 0

2. Operating Percentages:

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

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

Fraternal Benefit Societies Only:

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

Date	Outstanding Lien Amount
Total	0

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

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

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only: Life Contracts 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	856,031	0	799	0	856,831	
2. Alaska AK	L	233,443	0		0	233,443	
3. Arizona AZ	L	1,890,795	2,661		0	1,893,456	
4. Arkansas AR	L	229,652	1,557		0	231,209	
5. California CA	L	7,882,797	29,650	1,363	0	7,913,810	
6. Colorado CO	L	2,059,876	36,920		0	2,096,795	
7. Connecticut CT	L	4,251,146	146,210	401	0	4,397,758	
8. Delaware DE	L	892,988	2,700		0	895,688	
9. District of Columbia DC	L	111,326	0		0	111,326	
10. Florida FL	L	8,810,150	141,958	1,508	0	8,953,616	
11. Georgia GA	L	2,343,855	17,146	879	0	2,361,880	
12. Hawaii HI	L	192,011	0	341	0	192,352	
13. Idaho ID	L	247,163	0		0	247,163	
14. Illinois IL	L	4,931,341	(848)	883	0	4,931,375	
15. Indiana IN	L	1,956,681	50,843	2,744	0	2,010,268	
16. Iowa IA	L	1,014,915	0	1,531	0	1,016,446	
17. Kansas KS	L	579,377	0	383	0	579,760	
18. Kentucky KY	L	1,420,490	600	571	0	1,421,661	
19. Louisiana LA	L	1,550,886	7,355	339	0	1,558,580	
20. Maine ME	L	(65,621)	6,695		0	(58,925)	
21. Maryland MD	L	1,821,501	2,300	2,317	0	1,826,118	
22. Massachusetts MA	L	4,346,796	6,457	722	0	4,353,975	
23. Michigan MI	L	16,790,265	55,944	1,387	0	16,847,596	
24. Minnesota MN	L	8,611,249	12,000		0	8,623,249	
25. Mississippi MS	L	618,816	125	229	0	619,170	
26. Missouri MO	L	2,666,044	184,203	827	0	2,851,073	
27. Montana MT	L	118,326	0		0	118,326	
28. Nebraska NE	L	611,266	10,800		0	622,066	
29. Nevada NV	L	405,374	20,000	421	0	425,795	
30. New Hampshire NH	L	846,979	0	743	0	847,722	
31. New Jersey NJ	L	9,023,059	54,488	2,416	0	9,079,963	
32. New Mexico NM	L	355,585	0		0	355,585	
33. New York NY	L	29,080,403	32,952,597	16,172	0	62,049,171	
34. North Carolina NC	L	3,298,545	96,925	163	0	3,395,633	
35. North Dakota ND	L	109,225	0		0	109,225	
36. Ohio OH	L	4,628,276	6,254	455	0	4,634,984	
37. Oklahoma OK	L	560,800	0		0	560,800	
38. Oregon OR	L	1,697,457	8,100		0	1,705,557	
39. Pennsylvania PA	L	4,941,664	15,950		0	4,957,614	
40. Rhode Island RI	L	18,741	0		0	18,741	
41. South Carolina SC	L	1,262,072	720		0	1,262,792	
42. South Dakota SD	L	120,650	900		0	121,550	
43. Tennessee TN	L	960,681	435,719	366	0	1,396,766	
44. Texas TX	L	5,954,684	20,350	1,192	0	5,976,226	
45. Utah UT	L	1,325,002	41,093		0	1,366,094	
46. Vermont VT	L	231,417	0		0	231,417	
47. Virginia VA	L	1,723,363	30,488	268	0	1,754,119	
48. Washington WA	L	1,444,690	9,800		0	1,454,490	
49. West Virginia WV	L	445,919	0		0	445,919	
50. Wisconsin WI	L	662,602	6,956		0	669,558	
51. Wyoming WY	L	85,631	0		0	85,631	
52. American Samoa AS	N	0	0			0	
53. Guam GU	N	5,310	0		0	5,310	
54. Puerto Rico PR	L	110,367	0		0	110,367	
55. U.S. Virgin Islands VI	L	4,213	0		0	4,213	
56. Northern Mariana Islands MP	N	0	0			0	
57. Canada CAN	N	0	0			0	
58. Aggregate other alien OT	XXX	611,588	0	0	0	611,588	0
59. Subtotal	XXX	146,887,862	34,415,614	39,420	0	181,342,896	0
90. Reporting entity contributions for employee benefits plans	XXX					0	
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX	47,925,968				47,925,968	
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX					0	
93. Premium or annuity considerations waived under disability or other contract provisions	XXX	1,365,181				1,365,181	
94. Aggregate or other amounts not allocable by state	XXX	0	0	0	0	0	0
95. Totals (direct business)	XXX	196,179,011	34,415,614	39,420	0	230,634,045	0
96. Plus reinsurance assumed	XXX	18,982,181				18,982,181	
97 Totals (all business)	XXX	215,161,192	34,415,614	39,420	0	249,616,226	0
98. Less reinsurance ceded	XXX	26,695,632	159,548	39,134		26,894,314	
99. Totals (all business) less reinsurance ceded	XXX	188,465,560	34,256,066	286	0	222,721,912	0
DETAILS OF WRITE-INS							
58001. 0t	XXX	611,588				611,588	
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	611,588	0	0	0	611,588	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..... 53
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..... 4

Schedule Y – Information Concerning Activities of Insurer Members of a Holding Company Group
Part 1 Organizational Chart

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
David Dominik					
Golden Gate Private Equity, Inc.	DE		94-3361271	David Dominik	100
GGC Fund III[1]	CYM				100[2]
Nassau NAMCO Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau NAMCO Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
Nassau Saybrus Blocker LLC	CYM			Golden Gate Capital Opportunity Fund-A, L.P	Contract
Nassau Saybrus Splitter, L.P.	CYM			GGC Opportunity Fund Management, L.P.	Contract
GGCOF Nassau Investments, L.P.	CYM		98-1472055	Golden Gate Capital Opportunity Fund, L.P.	Contract
GGCOF Executive Co-Invest, L.P.	CYM			Individuals	Contract
GGCOF Executive Co-Invest Holdings, Ltd.	CYM			Individuals	Contract
NRH, L.P.	CYM		98-1250709	GGCOF Executive Co-Invest Holdings, Ltd.	Contract
Nassau Cayman Ltd.	CYM		N/A	NRH, L.P.	100
Nassau Re (Cayman) Ltd.	CYM		N/A	NRH, L.P.[3]	100
Nassau TRF SPV Ltd.	CYM		N/A	Nassau Re (Cayman) Ltd.	100
Nassau Financial Group GP Ltd.	CYM		98-1421610	Individuals	Contract
Nassau Financial Group, L.P.	CYM		98-1421752	Nassau Financial Group GP Ltd.	Contract
Nassau Asset Management LLC	DE		87-0773412	Nassau Financial Group, L.P.	100
Nassau CorAmerica LLC	DE		26-4145792	Nassau Asset Management LLC	100
Nassau CorAmerica Loan Company LLC	DE		26-4145792	Nassau CorAmerica LLC	100
Nassau CorAmerica Advisors LLC	DE		46-3781541	Nassau CorAmerica LLC	100
NCA Realty Partners LLC	DE		87-3252226	Nassau CorAmerica LLC	100
NCA Realty Partners GP LLC	DE		87-4074805	Nassau CorAmerica LLC	100
NCA Realty Fund I LP	DE		87-4074125	NCA Realty Partners GP LLC	Contract
NCA Realty Fund II LP	DE		99-3983500	NCA Realty Partners GP LLC	Contract
156W Co-Invest LP	DE		33-3956676	NCA Realty Partners GP LLC	Contract
NCARP SGP LLC	DE		87-3327045	Nassau CorAmerica LLC	100

[1] "GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
[2] Percentage represents the aggregate ownership among the GGC Fund III entities.
[3] Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau NGC Holdings LLC	DE		98-1584733	Nassau Asset Management LLC	100
Nassau Global Credit GP LLC	DE		N/A	Nassau NGC Holdings LLC	100
NGC Loan Fund LP	DE		81-3302407	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Master Fund LP	CYM		N/A	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Offshore Fund LP	CYM		N/A	Nassau Global Credit GP LLC	Contract
NGC Enhanced Loan Fund LP	DE		46-4397929	Nassau Global Credit GP LLC	Contract
AIC Credit Opportunities Partners Fund II UGP, LLC	DE		N/A	Nassau NGC Holdings LLC	100
AIC Credit Opportunities Partners Fund II GP, L.P.	DE		N/A	Nassau NGC Holdings LLC	100
AIC Credit Opportunities Partners Master Fund II, LP	CYM		98-1466405	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC COP Investments LLC	CYM		N/A	AIC Credit Opportunities Partners Master Fund II, LP	Contract
AIC COP Facility 2, LLC	DE		N/A	AIC Credit Opportunities Partners Master Fund II, LP	Contract
AIC Credit Opportunities Partners Fund II (Offshore), L.P.	CYM		98-1467700	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Fund II, L.P.	DE		83-3057270	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Fund II-A, L.P.	DE		84-3489721	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
AIC Credit Opportunities Partners Mini-Master Fund II (Offshore), L.P.	CYM		98-1467916	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract
Nassau Global Credit LLC	DE		35-2586068	Nassau NGC Holdings LLC	100
NGC CLO Manager LLC	DE			Nassau Global Credit LLC	100
NGC Management LLC	DE		82-4813430	Nassau Global Credit LLC	100
NGC Management (UK) Ltd	CYM			Nassau Global Credit LLC	100
Nassau NGC Blocker (UK) Ltd.	GBR			Nassau Global Credit LLC	100
Nassau Global Credit (UK) LLP	GBR			Nassau NGC Blocker (UK) Ltd.	99[4]
NGC Opportunities GP LLC	DE		39-2115535	Nassau NGC Holdings LLC	100
NGC Opportunities Master Fund LP	CYM		98-1876091	NGC Opportunities GP LLC	Contract
NGC Opportunities Offshore Fund LP	CYM		98-1876071	NGC Opportunities GP LLC	Contract
NGC Opportunities Onshore Fund LP	DE		39-3271621	NGC Opportunities GP LLC	Contract
Nassau NPC Holdings LLC	DE		99-1187718	Nassau Asset Management LLC	100
Nassau Private Credit LLC	DE		83-2636471	Nassau NPC Holdings LLC	100
Nassau Private Credit GP LLC	DE		83-2654128	Nassau NPC Holdings LLC	100
Nassau Private Credit Onshore Fund LP	DE		83-2670988	Nassau Private Credit GP LLC	Contract

[4] NGC Management (UK) Ltd owns 1%

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Private Credit Master Fund LP	CYM		N/A	Nassau Private Credit GP LLC	Contract
Nassau Private Credit Offshore Fund LP	CYM		98-1476251	Nassau Private Credit GP LLC	Contract
NPC Tactical Opportunities Fund LP	DE			Nassau Private Credit GP LLC	Contract
BSL Corporate Credit Opportunities 1 LP	DE		93-3064288	Nassau Private Credit GP LLC	Contract
NPC SGP LLC	DE		84-2253380	Nassau NPC Holdings LLC	100
NPC Diversified Income GP LLC	DE		93-3100114	Nassau NPC Holdings LLC	100
NPC Diversified Income Ratings Passthrough Feeder Fund LLC	DE		33-2261968	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Fund LP	DE		93-3088091	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Master Fund LP	CYM		98-1747916	NPC Diversified Income GP LLC	Contract
NPC Diversified Income Offshore Fund LP	CYM		98-1748165	NPC Diversified Income GP LLC	Contract
NPC Credit Opportunities Fund GP, LLC	DE		93-4196946	Nassau NPC Holdings LLC	100
NPC Credit Opportunities Onshore Fund, LP	DE		93-4180444	NPC Credit Opportunities Fund GP, LLC	Contract
NPC Credit Opportunities Offshore Fund, LP	CYM		98-1759587	NPC Credit Opportunities Fund GP, LLC	Contract
NPC Credit Opportunities Master Fund, LP	CYM		98-1759572	NPC Credit Opportunities Fund GP, LLC	Contract
Nassau Alternative Investments LLC	DE		83-2559102	Nassau Asset Management LLC	100
NAMCO Services LLC	DE		84-3366256	Nassau Asset Management LLC	100
Nassau BPC Holdings LLC	DE		87-3194014	Nassau Asset Management LLC	Contract[5]
Nassau Insurance Group Holdings GP, LLC	DE		47-5299012	Nassau Financial Group GP Ltd.	Contract
Nassau Insurance Group Holdings, L.P.	DE		38-3981572	Nassau Insurance Group Holdings GP, LLC	Contract
The Nassau Companies	DE		47-5128985	Nassau Insurance Group Holdings, L.P.	100
Nassau Life Insurance Company of Kansas	KS	68284	48-0557726	The Nassau Companies	100
Nassau Life and Annuity Company	CT	93734	43-1240953	The Nassau Companies	100
Nassau Life and Annuity Company ABS C-I	DE			Nassau Life and Annuity Company	100
Nassau Life and Annuity Company ABS D-I	DE			Nassau Life and Annuity Company	100
Lynbrook Re, Inc.	VT	16585	83-4356685	Nassau Life and Annuity Company	100
Nassau Distribution Holdings II LLC	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Funding I, L.P.	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Master Fund I, LLC	DE			Golub Capital NFG Lending Funding I, L.P.	100
Golub Capital NFG Lending Funding II, L.P.	DE			Nassau Life and Annuity Company	100
Golub Capital NFG Lending Master Fund II, LLC	DE			Golub Capital NFG Lending Funding II, L.P.	100
Nassau CFO 2026 Fund LLC	DE			Nassau Life and Annuity Company	71.18[6]
NSRE Saybrus Holdings, LLC	DE			The Nassau Companies	100
Sunrise Re, Inc.	VT		84-3945103	The Nassau Companies	100
Nassau Re/Imagine LLC	DE			The Nassau Companies	100

[5] Equity interests are owned by Nassau Asset Management LLC (11.92%), Nassau Life Insurance Company (22.02%), Nassau Life and Annuity Company (22.02%) and PHL Variable Insurance Company (44.04%).
[6] Nassau Life Insurance Company owns 20.76%; Nassau 2019 CFO Fund LLC owns1.55% and The Nassau Companies owns 6.51%.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
Nassau Employee Co-Invest Fund II LLC	DE		47-5128985	The Nassau Companies	41[7]
The Nassau Companies of New York	DE		06-1599088	The Nassau Companies	100
Nassau CLO SPV-I LLC	DE		82-3502154	The Nassau Companies	100
Nassau CLO SPV-II LLC	DE		83-1785900	The Nassau Companies	100
Nassau Life Insurance Company	NY	67814	06-0493340	The Nassau Companies of New York	100
Nassau Life Insurance Company ABS A-I	DE			Nassau Life Insurance Company	100
Nassau Life Insurance Company ABS B-I	DE			Nassau Life Insurance Company	100
PM Holdings, Inc.	CT		06-1065485	Nassau Life Insurance Company	100
Phoenix Founders, Inc.	CT		06-0860167	PM Holdings, Inc.	100
Nassau 2019 CFO LLC	DE		84-2346847	Nassau Life Insurance Company	76.73[8]
Nassau 2019 CFO Fund LLC	DE		83-2511417	Nassau 2019 CFO LLC	100
NAIC Investments Holdings Ltd.	CYM			The Nassau Companies	100
AIC Company Limited	CYM		98-1034941	NAIC Investments Holdings Ltd.	100
AIC Investments (LHR) Ltd.	CYM			AIC Company Limited	100
AIC Investments (Cayman) Ltd.	CYM			AIC Company Limited	100
AIC Investments (STN) Ltd.	CYM			AIC Company Limited	100
AIC Investments (STN RI) Ltd.	CYM			AIC Investments (STN) Ltd.	100
NGC Investments (NW) Ltd.	CYM			AIC Company Limited	100
NGC Investments (NW RI) Ltd.	CYM			NGC Investments (NW) Ltd.	100
Nassau Reinsurance LLC	DE		47-3724102	Nassau Insurance Group Holdings, L.P.	100
NSRE BD Holdco LLC	DE		83-2726475	Nassau Reinsurance LLC	100
1851 Securities, Inc.	DE		27-1619945	NSRE BD Holdco LLC	100
GGC Opportunity Fund Management GP, Ltd.	CYM			GGC Opportunity Fund Management GP, Ltd.	Board
GGC Opportunity Fund Management, L.P.	CYM		98-0546997	GGC Opportunity Fund Management GP, Ltd.	Contract
GGC Opportunity Fund Entities[9]	CYM			GGC Opportunity Fund Management, L.P.	Contract
Williston Holdings LLC	DE		27-1434376	GGC Opportunity Fund Entities	96.0[10]
Williston Financial Group LLC	DE		27-1434397	Williston Holdings LLC	100
Valutrust Solutions, LLC	KS		27-3972891	Williston Financial Group LLC	100
WFG Lender Services, LLC	MN		20-5836762	Williston Financial Group LLC	100
WFG Lender Services, LLC	AL		80-0936767	WFG Lender Services, LLC	100
WFG Lender Services, LLC	AR		80-0766075	WFG Lender Services, LLC	100
WFG Lender Services, LLC	TX		26-4627021	WFG Lender Services, LLC	100

[7] Current employees of The Nassau Companies of New York and its affiliates own 59%.
[8] PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
[9] The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
[10] Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
WFGLS Title Agency of Utah, LLC	UT		20-8801713	WFG Lender Services, LLC	100
WFG Lender Services of Louisiana, LLC	LA		86-3788188	WFG Lender Services, LLC	100
WFG National Title Company of Texas, LLC	TX		27-0890944	Williston Financial Group LLC	100
Universal Title Partners, LLC	TX		27-1273851	WFG National Title Company of Texas, LLC	100
WFG National Title Insurance Company	FL	51152	57-0575396	Williston Financial Group LLC	100
WFG National Title Company of Washington, LLC	WA		26-0522240	WFG National Title Insurance Company	100
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	Kachemak Bay Title Agency, Inc.[11]	90.0
Homer Recording District Joint Title Plant Company LLC	AK		47-2160319	WFG National Title Insurance Company[12]	10.0
MyHome, a Williston Financial Group Company, LLC	DE		45-2654474	Williston Financial Group LLC	100
ITC Holdings, Inc.	CA		80-0268853	Williston Financial Group LLC	100
WFG National Title Company of California	CA		95-3621359	ITC Holdings, Inc.	100
Alliance Title Agency, LLC	AZ		85-1213894	ITC Holdings, Inc.	40[13]
ClosingBot Title Holdings, LLC	DE		88-1727043	ITC Holdings, Inc.	49[14]
ClosingBot Title, LLC	DE		87-4588972	ClosingBot Title Holdings, LLC	100
Diamond Title Agency LLC	AZ		92-1916660	ITC Holdings, Inc.	51[15]
Excel Escrow Services	CA		88-2678783	ITC Holdings, Inc.	100
AZ Partners Title Agency LLC	AZ		93-1509493	ITC Holdings, Inc.	40[16]
Cal Prime Title Company	CA		93-2578609	ITC Holdings, Inc.	100
Desert Valley Title LLC	NV		93-2875588	ITC Holdings, Inc.	51
National Title Agency LLC	AZ		93-3699456	ITC Holdings, Inc.	51[17]
Silver Springs Title of Nevada, LLC	NV		99-1585358	ITC Holdings, Inc.	51
California Members Title Company	CA		35-2589911	ITC Holdings, Inc.	100
Apex Residential Title, LLC	AZ		41-3922699	ITC Holdings, Inc.	40
WFG National Title Company of Clark County WA, LLC	WA		38-4008723	Williston Financial Group LLC	100
WFG SPE Holdings, LLC	DE		42-2626781	Williston Financial Group LLC	100
Vorto, LLC	DE		36-4825366	GGC Opportunity Fund Entities	100
Vorto Technologies, LLC	DE		88-0704446	Vorto, LLC	100
5F Logistics, LLC	DE		88-0708518	Vorto, LLC	100
5F Tours, LLC	DE		87-4682437	5F Logistics, LLC	100

[11] WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
[12] Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
[13] Alliance Partners, LLC owns the remaining 60% of Alliance Title Agency, LLC.
[14] ClosingBot, LLC owns the remaining 51% of ClosingBot Title Holdings, LLC.
[15] Olakino, LLC owns the remaining 49% of Diamond Title Agency LLC.
[16] AZ Partner Holdings LLC owns the remaining 60% of AZ Partners Title Agency LLC.
[17] Intrastate Title Holdings, LLC owns the remaining 49%.

Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	NAIC Company Code	ID Number	Directly Controlled By	Ownership Percentage
LoHi Asset Leasing Marketplace, LLC	DE		86-2425276	5F Logistics, LLC	100
5F Managed Transportation, LLC	DE		93-2408254	5F Logistics, LLC	100
LoHi Logistics Holdings, LLC	DE		85-1719300	5F Managed Transportation, LLC	100
LoHi Logistics, LLC	DE		85-1719312	LoHi Logistics Holdings, LLC	100
Red Rocks Brokerage Holdings, LLC	DE		93-3062759	5F Managed Transportation, LLC	100
Red Rocks Brokerage, LLC	DE		61-2108710	Red Rocks Brokerage Holdings, LLC	100
Bainbridge Brokerage Holdings, LLC	DE		88-0847385	5F Managed Transportation, LLC	100
Bainbridge Brokerage, LLC	DE		88-0847101	Bainbridge Brokerage Holdings, LLC	100
Candlestick Freight Holdings, LLC	DE		87-1376141	5F Managed Transportation, LLC	100
Candlestick Freight, LLC	DE		87-1376559	Candlestick Freight Holdings, LLC	100
Bainbridge Brokerage Canada Holdings, Inc.	DE		33-2934672	5F Managed Transportation, LLC	100
Bainbridge Brokerage Canada, Inc.	CAN (Ontario)		79786 0962 RT0001	Bainbridge Brokerage Canada Holdings, Inc.	100
5F Transportation, LLC	DE		88-0729576	5F Logistics, LLC	100
Fifth Floor Freight Holdings, LLC	DE		86-1570396	5F Transportation, LLC	100
Fifth Floor Freight, LLC	DE		86-1571282	Fifth Floor Freight Holdings, LLC	100
5F Leasing, LLC	DE		88-0630459	5F Logistics, LLC	100
ALM Maintenance, LLC	DE		87-3422149	5F Logistics, LLC	100
Truck Fuel Finance, LLC	DE		86-3276000	5F Logistics, LLC	100
FreighTrax, LLC	DE		88-3059826	5F Logistics, LLC	100
Black Tide Shipping, LLC	DE		93-2618532	5F Logistics, LLC	100
JVN Insurance Company	AZ	17538	93-3731107	5F Logistics, LLC	100
Vorto Operations Holdings, Inc.	DE		85-4142584	Vorto, LLC	100
Vorto Operations, LLC	DE		85-4188478	Vorto, LLC	99.5
Vorto Operations International, LLC	DE		88-3064690	Vorto, LLC	100
Vorto Operations Mexico Holdings, LLC	DE		88-3088473	Vorto Operations International, LLC	100
Vorto Operations Mexico, S. de R.L. de C.V.	MX			Vorto Operations Mexico Holdings, LLC	99.5
Vorto Operations Canada Holdings, Inc.	DE		33-2387038	Vorto Operations International, LLC	100
Vorto Operations Canada, Inc.	CAN (Ontario)		79786 0566 RT0001		99.5
PHL Holdings, LLC	DE		87-3491936	GGC Fund III[18]	100
PHL Delaware LLC	DE			PHL Holdings, LLC	100
DSM Sands LLC	DE			PHL Delaware LLC	100
Westgate Delaware LLC	DE			PHL Delaware LLC	100

[18] GGC Fund III" represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P., GGCOF Executive Co-Invest, L.P., and GGCOF IRA Co-Invest L.P.

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4736	GGC Group		06-1599088		1129033		The Nassau Companies of New York	DE	UDP	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						DSM Sands LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-3502154				Nassau CLO SPV-I LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group	67814	06-0493340		1159567		Nassau Life Insurance Company	NY	RE	The Nassau Companies of New York	Ownership	100.000	David Dominik		
4736	GGC Group		06-1065485				PM Holdings, Inc.	CT	DS	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group		27-1619945		1482939		1851 Securities, Inc.	DE	NIA	NSRE BD Holdco LLC	Ownership	100.000	David Dominik		
4736	GGC Group		06-0860167				Phoenix Founders, Inc.	CT	DS	PM Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group	93734	43-1240953		13118221		Nassau Life and Annuity Company	CT	IA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Opportunity Fund Management GP, Ltd.	CYM	UIP	GGC Opportunity Fund Management GP, Ltd.	Board of Directors				
4736	GGC Group		98-0546997				GGC Opportunity Fund Management, L.P.	CYM	UIP	GGC Opportunity Fund Management, GP, Ltd.	Contract		GGC Opportunity Fund Management GP, Ltd.		
4736	GGC Group						GGC Opportunity Fund Entities	CYM	UIP	GGC Opportunity Fund Management, L.P.	Contract		GGC Opportunity Fund Management GP, Ltd.		1
4736	GGC Group		27-1434376				Williston Holdings LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	96.000	GGC Opportunity Fund Management GP, Ltd		2
4736	GGC Group		27-1434397				Williston Financial Group LLC	DE	NIA	Williston Holdings LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-3972891				Valutrust Solutions, LLC	KS	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		20-5836762				WFG Lender Services, LLC	MN	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0936767				WFG Lender Services, LLC	AL	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0766075				WFG Lender Services, LLC	AR	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		26-4627021				WFG Lender Services, LLC	TX	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		20-8801713				WFGLS Title Agency of Utah, LLC	UT	NIA	WFG Lender Services, LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-0890944				WFG National Title Company of Texas, LLC	TX	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	51.000	GGC Opportunity Fund Management GP, Ltd		3
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	Newmark Homes Houston, LLC	Ownership	49.000	Unknown (not affiliated with the GGC Group)		4
4736	GGC Group	51152	57-0575396				WFG National Title Insurance Company	FL	IA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		26-0522240				WFG National Title Company of Washington, LLC	WA	NIA	WFG National Title Insurance Company	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	WFG National Title Insurance Company	Ownership	10.000	GGC Opportunity Fund Management GP, Ltd		5
4736	GGC Group		47-2160319				Homer Recording District Joint Title Plant Company LLC	AK	NIA	Kachemak Bay Title Agency, Inc.	Ownership	90.000	Unknown (not affiliated with the GGC Group)		6
4736	GGC Group		45-2654474				MyHome, A Williston Financial Group Company, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		80-0268853				ITC Holdings, Inc.	CA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		95-3621359				WFG National Title Company of California	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		
4736	GGC Group		38-4008723				WFG National Title Company of Clark County WA, LLC	WA	NIA	Williston Financial Group LLC	Ownership	100.000	GGC Opportunity Fund Management GP, Ltd		

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4736	GGC Group		94-3361271				Golden Gate Private Equity, Inc.	DE	NIA	David Dominik	Ownership	100.000	David Dominik		
4736	GGC Group						GGC Fund III	CYM	NIA		Ownership	100.000			78
4736	GGC Group		98-1250709				NRH, L.P.	CYM	NIA	GGCOF Executive Co-Invest Holdings, Ltd.	Contract				
4736	GGC Group						Nassau Cayman Ltd.	CYM	NIA	NRH, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Re (Cayman) Ltd.	CYM	IA	NRH, L.P.	Ownership	100.000	David Dominik		9
4736	GGC Group		47-5299012				Nassau Insurance Group Holdings GP, LLC	DE	UIP	Nassau Financial Group, GP Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group		38-3981572				Nassau Insurance Group Holdings, L.P.	DE	UIP	Nassau Insurance Group Holdings GP, LLC	Contract		David Dominik		
4736	GGC Group		47-5128985				The Nassau Companies	DE	UIP	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group	68284	48-0557726				Nassau Life Insurance Company of Kansas	KS	IA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		47-3724102				Nassau Reinsurance LLC	DE	NIA	Nassau Insurance Group Holdings, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		83-2726475				NSRE BD Holdco LLC	DE	NIA	Nassau Reinsurance LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-0773412				Nassau Asset Management LLC	DE	NIA	Nassau Financial Group, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		26-4145792				Nassau CorAmerica LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		26-4145792				Nassau CorAmerica Loan Company LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		46-3781541				Nassau CorAmerica Advisors LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		35-2586068				Nassau Global Credit LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NGC CLO Manager LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		82-4813430				NGC Management LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau TRF SPV Ltd.	CYM	NIA	Nassau Re (Cayman) Ltd	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau NAMCO Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau NAMCO Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Saybrus Blocker LLC	CYM	NIA	Golden Gate Capital Opportunity Fund-A, L.P	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Saybrus Splitter, L.P.	CYM	NIA	GGC Opportunity Fund Management, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		98-1421610				Nassau Financial Group GP Ltd.	CYM	UIP	Individuals	Ownership	100.000	David Dominik		
4736	GGC Group		98-1421752				Nassau Financial Group, L.P.	CYM	UIP	Nassau Financial Group GP Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group						PHL Delaware LLC	DE	NIA	PHL Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2559102				Nassau Alternative Investments LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2636471				Nassau Private Credit LLC	DE	NIA	Nassau NPC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2654128				Nassau Private Credit GP LLC	DE	NIA	Nassau NPC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2670988				Nassau Private Credit Onshore Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group						Nassau Private Credit Master Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		98-1476251				Nassau Private Credit Offshore Fund LP	CYM	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		83-1785900				Nassau CLO SPV-II LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		84-2346847				Nassau 2019 CFO LLC	DE	NIA	Nassau Life Insurance Company	Ownership	76.730	David Dominik		10
4736	GGC Group		84-2253380				NPC SGP LLC	DE	NIA	Nassau NPC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group	16585	83-4356685				Lynbrook Re, Inc.	VT	IA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		84-3366256				NAMCO Services LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		83-2511417				Nassau 2019 CFO Fund LLC	DE	NIA	Nassau 2019 CFO LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Westgate Delaware LLC	DE	NIA	PHL Delaware LLC	Ownership	100.000	David Dominik		
4736	GGC Group		84-3945103				Sunrise Re, Inc.	VT	IA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		98-1472055				GGCOF Nassau Investments, L.P.	CYM	NIA	Golden Gate Capital Opportunity Fund, L.P.	Contract		David Dominik		
4736	GGC Group		85-1213894				Alliance Title Agency, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		11
4736	GGC Group						Nassau NGC Blocker (UK) Ltd.	CYM	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NGC Management (UK) Ltd.	GBR	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Global Credit (UK) LLP	GBR	NIA	Nassau NGC Blocker (UK) Ltd.	Ownership	99.000	David Dominik		12
4736	GGC Group		86-3788188				WFG Lender Services of Louisiana, LLC	LA	NIA	WFG Lender Services, LLC	Ownership	100.000	David Dominik		

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4736	GGC Group		87-3252226				NCA Realty Partners LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		36-4825366				Vorto LLC	DE	NIA	GGC Opportunity Fund Entities	Ownership	100.000	David Dominik		
4736	GGC Group		85-1719300				LoHi Logistics Holdings, LLC	DE	NIA	5F Managed Transportation, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-1719312				LoHi Logistics, LLC	DE	NIA	LoHi Logistics Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4142584				Fifth Floor Freight Holdings, LLC	DE	NIA	5F Transportation, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-1570396				Fifth Floor Freight, LLC	DE	NIA	Fifth Floor Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1376141				Candlestick Freight Holdings, LLC	DE	NIA	5F Managed Transportation, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-1376559				Candlestick Freight, LLC	DE	NIA	Candlestick Freight Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3491936				PHL Holdings, LLC	DE	NIA	GGC Fund III	Ownership	100.000	David Dominik		13
4736	GGC Group		87-4074805				NCA Realty Partners GP I LLC	DE	NIA	Nassau CorAmerica LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-4074125				NCA Realty Fund I LP	DE	NIA	NCA Realty Partners GP I LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3327045				NCARP SGP LLC	DE	NIA	Nassau CorAmerica LLC	Ownership		David Dominik		
4736	GGC Group		88-0704446				Vorto Technologies, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-4682437				5F Tours, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-2425276				LoHi Asset Leasing Marketplace, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0708518				5F Logistics, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0847385				Bainbridge Brokerage Holdings, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0847101				Bainbridge Brokerage, LLC	DE	NIA	Bainbridge Brokerage Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0729576				5F Transportation, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-0630459				5F Leasing, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3422149				ALM Maintenance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		86-3276000				Truck Fuel Finance, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4142584				Vorto Operations Holdings, Inc.	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		85-4188478				Vorto Operations, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-3059826				Freigh Trax LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-3064690				Vorto Operations International, LLC	DE	NIA	Vorto, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		88-3088473				Vorto Operations Mexico Holdings, LLC	DE	NIA	Vorto Operations International, LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Vorto Operations Mexico, S. de R.L. de C.V.	MEX	NIA	Vorto Operations Mexico Holdings, LLC	Ownership	99.500	David Dominik		
4736	GGC Group		81-3180396				NSRE Saybrus Holdings, LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Re/Imagine LLC	DE	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Global Credit GP LLC	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group		98-1466405				AIC Credit Opportunities Partners Master Fund II, LP	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Credit Opportunities Partners Fund II GP, L.P.	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group						NAIC Investments Holdings Ltd	CYM	NIA	The Nassau Companies	Ownership	100.000	David Dominik		
4736	GGC Group		98-1034941				AIC Company Limited	CYM	NIA	NAIC Investments Holdings Ltd	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Investments (LHR) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Investments (Cayman) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Investments (STN) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
4736	GGC Group						AIC Investments (STN-RI) Ltd.	CYM	NIA	AIC Investments (STN) Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Distribution Holdings II LLC	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		93-3100114				NPC Diversified Income GP LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		33-2261968				NPC Diversified Income Rating Passthrough Feeder Fund LP	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
4736	GGC Group		93-3088091				NPC Diversified Income Fund LP	DE	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
4736	GGC Group		98-1747916				NPC Diversified Income Master Fund LP	CYM	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
4736	GGC Group		98-1748165				NPC Diversified Income Offshore Fund LP	CYM	NIA	NPC Diversified Income GP LLC	Contract		David Dominik		
4736	GGC Group		88-1727043				ClosingBot Title Holdings, LLC	DE	NIA	ITC Holdings, Inc.	Ownership	49.000	David Dominik		14

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4736	GGC Group		87-4588972				ClosingBot Title, LLC	DE	NIA	ClosingBot Title Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		92-1916660				Diamond Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik		15
4736	GGC Group		88-2678783				Excel Escrow Services	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		93-1509493				AZ Partners Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		16
4736	GGC Group		93-2578609				Cal Prime Title Company	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		98-1584733				Nassau NGC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Employee Co-Invest Fund II LLC	DE	NIA	The Nassau Companies		41.000	David Dominik		17
4736	GGC Group		81-3302407				NGC Loan Fund LP	DE	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
4736	GGC Group						NGC Enhanced Loan Master Fund LP	CYM	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
4736	GGC Group						NGC Enhanced Loan Offshore Fund LP	CYM	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
4736	GGC Group		46-4397929				NGC Enhanced Loan Fund LP	DE	NIA	Nassau Global Credit GP LLC	Contract		David Dominik		
4736	GGC Group						AIC Credit Opportunities Partners Fund II UGP, LLC	DE	NIA	Nassau NGC Holding LLC	Ownership	100.000	David Dominik		
4736	GGC Group						AIC COP Investments LLC	CYM	NIA	AIC Credit Opportunities Partners Master Fund II, LP	Contract		David Dominik		
4736	GGC Group						AIC COP Facility 2 LLC	DE	NIA	AIC Credit Opportunities Partners Master Fund II, LP	Contract		David Dominik		
4736	GGC Group		98-1467700				AIC Credit Opportunities Partners Fund II (Offshore), L.P.	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
4736	GGC Group		83-3057270				AIC Credit Opportunities Partners Fund II, LP.	DE	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
4736	GGC Group		84-3489721				AIC Credit Opportunities Partners Fund II-A, LP.	DE	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
4736	GGC Group		98-1467916				AIC Credit Opportunities Partners Mini-Masters Fund II (Offshore), L.P.	CYM	NIA	AIC Credit Opportunities Partners Fund II GP, L.P.	Contract		David Dominik		
4736	GGC Group						NPC Tactical Opportunities Fund LP	DE	NIA	Nassau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group		93-3064288				BSL Corporate Credit Opportunities 1 LP	DE	NIA	Nasau Private Credit GP LLC	Contract		David Dominik		
4736	GGC Group						Nassau Life Insurance Company ABS A-I	DE	DS	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Life Insurance Company ABS B-I	DE	DS	Nassau Life Insurance Company	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Life and Annuity Company ABS C-I	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau Life and Annuity Company ABS D-I	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group		93-2875588				Desert Valley Title LLC	NV	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik		
4736	GGC Group		93-3699456				National Title Agency LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik		18
4736	GGC Group		93-4196946				NPC Credit Opportunities Fund GP, LLC	DE	NIA	Nassau Global Credit LLC	Ownership	100.000	David Dominik		
4736	GGC Group		93-4180444				NPC Credit Opportunities Onshore Fund, LP	DE	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
4736	GGC Group		98-1759587				NPC Credit Opportunities Onshore Fund, LP	CYM	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
4736	GGC Group		98-1759572				NPC Credit Opportunities Master Fund, LP	CYM	NIA	NPC Credit Opportunities Fund GP, LLC	Contract		David Dominik		
4736	GGC Group	17538	93-3731107				JVN Insurance Company	AZ	IA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		99-1187718				Nassau NPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Ownership	100.000	David Dominik		
4736	GGC Group		99-1585358				Silver Springs Title of Nevada, LLC	NV	NIA	ITC Holdings, Inc.	Ownership	51.000	David Dominik		
4736	GGC Group		93-2408254				5F Managed Transportation, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		93-3062759				Red Rocks Brokerage Holdings, LLC	DE	NIA	5F Managed Transportation LLC	Ownership	100.000	David Dominik		
4736	GGC Group		61-2108710				Red Rocks Brokerage, LLC	DE	NIA	Red Rocks Brokerage Holdings, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		93-2618532				Black Tide Shipping, LLC	DE	NIA	5F Logistics, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		87-3194014				Nassau BPC Holdings LLC	DE	NIA	Nassau Asset Management LLC	Contract		David Dominik		19
4736	GGC Group						NGC Investments (NW) Ltd.	CYM	NIA	AIC Company Limited	Ownership	100.000	David Dominik		
4736	GGC Group						NGC Investments (NW RI) Ltd.	CYM	NIA	NGC Investments (NW) Ltd.	Ownership	100.000	David Dominik		
4736	GGC Group		99-3983500				NCA Realty Fund II LP	DE	NIA	NCA Realty Partners GP LLC	Contract		David Dominik		
4736	GGC Group		27-1273851				Universal Title Partners, LLC	TX	NIA	WFG National Title Company of Texas, LLC	Ownership	100.000	David Dominik		

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 *
4736	GGC Group		33-2934672				Bainbridge Brokerage Canada Holdings, Inc.	DE	NIA	5F Managed Transportation, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		79-786 0962				Bainbridge Brokerage Canada, Inc.	CAN	NIA	Bainbridge Brokerage Canada Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		33-2387038				Vorto Operations Canada Holdings, Inc.	DE	NIA	Vorto Operations International, LLC	Ownership	100.000	David Dominik		
4736	GGC Group		79-786 0566				Vorto Operations Canada, Inc.	CAN	NIA	Vorto Operations Canada Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		33-3956676				156W Co-Invest LP	DE	NIA	NCA Realty Partners GP LLC	Contract		David Dominik		
4736	GGC Group						Golub Capital NFG Lending Funding I, L.P.	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group						Golub Capital NFG Lending Master Fund, LLC	DE	NIA	Golub Capital NFG Lending Funding I, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group		39-2115535				NGC Opportunities GP LLC	DE	NIA	Nassau NGC Holdings LLC	Ownership	100.000	David Dominik		
4736	GGC Group		98-1876091				NGC Opportunities Master Fund LP	CYM	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
4736	GGC Group		98-1876071				NGC Opportunities Offshore Fund LP	CYM	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
4736	GGC Group		39-3271621				NGC Opportunities Onshore Fund LP	DE	NIA	NGC Opportunities GP LLC	Contract		David Dominik		
4736	GGC Group						Golub Capital NFG Lending Funding II, L.P.	DE	NIA	Nassau Life and Annuity Company	Ownership	100.000	David Dominik		
4736	GGC Group						Golub Capital NFG Lending Master Fund II, LLC	DE	NIA	Golub Capital NFG Lending Funding II, L.P.	Ownership	100.000	David Dominik		
4736	GGC Group						Nassau CFO 2026 Fund LLC	DE	NIA	Nassau Life and Annuity Company	Ownership	71.180	David Dominik		20
4736	GGC Group		35-2589911				California Members Title Company	CA	NIA	ITC Holdings, Inc.	Ownership	100.000	David Dominik		
4736	GGC Group		41-3922699				Apex Residential Title, LLC	AZ	NIA	ITC Holdings, Inc.	Ownership	40.000	David Dominik		
4736	GGC Group		42-2626781				WFG SPE Holdings, LLC	DE	NIA	Williston Financial Group LLC	Ownership	100.000	David Dominik		

Asterisk	Explanation
1	The GGC Opportunity Fund Entities are comprised of: (i) Golden Gate Capital Opportunity Fund, L.P. (#98-0546998); (ii) Golden Gate Capital Opportunity Fund-A, L.P. (#98-0546999); (iii) GGCOF Co-Invest, L.P (#98-0572954); (iv) GGCOF Third Party Co-Invest, L.P. (#98-0572955); (v) GGCOF Executive Co-Invest, L.P. (#98-1033052); and (vi) GGCOF IRA Co-Invest, L.P. (#98-1033053).
2	Percentage represents the aggregate ownership among the GGC Opportunity Fund Entities.
3	Newmark Homes Houston, LLC (listed above) owns the remaining 49% of Universal Title Partners, LLC.
4	WFG National Title Company of Texas, LLC (listed above) owns the remaining 51% of Universal Title Partners, LLC.
5	Kachemak Bay Title Agency, Inc. (listed above) owns the remaining 90% of Homer Recording District Joint Title Plant Company LLC.
6	WFG National Title Insurance Company (listed above) owns the remaining 10% of Homer Recording District Joint Title Plant Company LLC.
7	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P. and GGCOF IRA Co-Invest L.P.
8	Percentage represents the aggregate ownership among the GGC Fund III entities.
9	Non-voting shares of Nassau Re (Cayman) Ltd. are held by Nassau Cayman Ltd.
10	PHL Variable Insurance Company and an employee of The Nassau Companies of New York own 23.27%.
11	AZ Partners Holdings LLC owns the remaining 60% of Alliance Title Agency, LLC
12	NGC Management (UK) Ltd owns 1%
13	GGC Fund III represents Golden Gate Capital Opportunity Fund, L.P.; Golden Gate Capital Opportunity Fund-A, L.P., GGCOF Executive Co-Invest, L.P., and GGCOF IRA Co-Invest L.P.
14	ClosingBot, LLC owns the remaining 51% of ClosingBot Title Holdings, LLC.
15	Olakino, LLC owns the remaining 49% of Diamond Title Agency LLC.
16	Alliance Partners, LLC owns the remaining 60% of AZ Partners Title Agency LLC.
17	Current employees of The Nassau Companies of New York and its affiliates own 59%.
18	Intrastate Title Holdings, LLC owns the remaining 49%.
19	Equity interests are owned by Nassau Asset Management LLC (11.92%), Nassau Life Insurance Company (22.02%), Nassau Life and Annuity Company (22.02%), and PHL Variable Insurance Company (44.04%).
20	Nassau Life Insurance Company owns 20.76%; Nassau 2019 CFO Fund LLC owns 1.55% and The Nassau Companies owns 6.51%.

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?	YES
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter. In the case of an ongoing statement of exemption, enter "SEE EXPLANATION" and provide as an explanation that the company is utilizing an ongoing statement of exemption.	N/A
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1.

2.

3.

4.

5.

6.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Medicare Part D Coverage Supplement [Document Identifier 365]



3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



4. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 446]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



OVERFLOW PAGE FOR WRITE-INS

NONE

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	22,043,681	24,724,283
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		0
	2.2 Additional investment made after acquisition	243,161	0
3.	Current year change in encumbrances		0
4.	Total gain (loss) on disposals		0
5.	Deduct amounts received on disposals		0
6.	Total foreign exchange change in book/adjusted carrying value		0
7.	Deduct current year's other than temporary impairment recognized		0
8.	Deduct current year's depreciation	1,814,926	2,680,602
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	20,471,916	22,043,681
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)	20,471,916	22,043,681

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	409,628,693	477,632,368
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	6,595,313	2,953,546
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	(6,087)
4.	Accrual of discount	1,431	24,306
5.	Unrealized valuation increase/(decrease)	0	0
6.	Total gain (loss) on disposals	(11,701)	(226,466)
7.	Deduct amounts received on disposals	33,822,452	70,703,353
8.	Deduct amortization of premium and mortgage interest points and commitment fees	65,298	45,621
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	382,325,986	409,628,693
12.	Total valuation allowance	(576,503)	(885,520)
13.	Subtotal (Line 11 plus Line 12)	381,749,483	408,743,173
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	381,749,483	408,743,173

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,591,177,301	539,836,624
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	68,894,244	805,170,655
	2.2 Additional investment made after acquisition	144,723,803	340,781,464
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	29,938	271,296
5.	Unrealized valuation increase/(decrease)	(50,643,565)	(5,121,296)
6.	Total gain (loss) on disposals	(24,114)	864,894
7.	Deduct amounts received on disposals	171,718,921	82,058,793
8.	Deduct amortization of premium, depreciation and proportional amortization	193,916	354,243
9.	Total foreign exchange change in book/adjusted carrying value	(498,192)	1,782,515
10.	Deduct current year's other than temporary impairment recognized	4,564,523	9,995,815
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,577,182,056	1,591,177,301
12.	Deduct total nonadmitted amounts	1,742,898	1,742,898
13.	Statement value at end of current period (Line 11 minus Line 12)	1,575,439,158	1,589,434,403

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	5,483,900,165	6,857,447,518
2.	Cost of bonds and stocks acquired	365,445,857	298,389,636
3.	Accrual of discount	6,615,865	13,345,911
4.	Unrealized valuation increase/(decrease)	(9,983,199)	(7,919,002)
5.	Total gain (loss) on disposals	(2,667,590)	(877,739)
6.	Deduct consideration for bonds and stocks disposed of	569,771,802	1,641,813,551
7.	Deduct amortization of premium	10,110,373	15,682,021
8.	Total foreign exchange change in book/adjusted carrying value	(49,987)	314,183
9.	Deduct current year's other than temporary impairment recognized	3,009,974	19,336,859
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	100,472	32,089
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	5,260,469,434	5,483,900,165
12.	Deduct total nonadmitted amounts	0	0
13.	Statement value at end of current period (Line 11 minus Line 12)	5,260,469,434	5,483,900,165

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	ISSUER CREDIT OBLIGATIONS (ICO)								
1.	NAIC 1 (a)	2,385,242,216	54,257,448	130,350,512	28,149,779	2,412,283,995	2,385,242,216	2,337,298,931	2,446,326,736
2.	NAIC 2 (a)	1,420,880,792	26,905,800	51,552,048	(34,790,233)	1,474,719,410	1,420,880,792	1,361,444,310	1,506,509,318
3.	NAIC 3 (a)	131,454,143	4,195,777	324,354	924,348	132,766,369	131,454,143	136,249,915	128,908,586
4.	NAIC 4 (a)	18,444,270	0	428,244	4,983,474	15,696,505	18,444,270	22,999,500	29,442,708
5.	NAIC 5 (a)	72,066	0	0	(25)	665,057	72,066	72,041	669,766
6.	NAIC 6 (a)	819,183	0	24,744	(17,396)	8,025,821	819,183	777,044	254,091
7.	Total ICO	3,956,912,671	85,359,025	182,679,901	(750,053)	4,044,157,158	3,956,912,671	3,858,841,741	4,112,111,204
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	1,032,618,677	46,899,599	44,960,303	34,285	1,007,689,356	1,032,618,677	1,034,592,258	960,735,288
9.	NAIC 2	227,938,414	12,539,932	19,130,996	(1,595,792)	233,363,129	227,938,414	219,751,559	260,659,372
10.	NAIC 3	65,161,266	4,142,163	1,766,525	1,741,100	61,822,357	65,161,266	69,278,003	62,213,720
11.	NAIC 4	20,424,150	3,019,053	2,756,530	85,670	21,717,877	20,424,150	20,772,344	32,279,687
12.	NAIC 5	12,162,801	0	39,690	(1,327,341)	12,202,498	12,162,801	10,795,770	7,240,512
13.	NAIC 6	3,217,047	212,045	11,122	(368,119)	2,284,806	3,217,047	3,049,851	1,718,465
14.	Total ABS	1,361,522,355	66,812,792	68,665,165	(1,430,196)	1,339,080,023	1,361,522,355	1,358,239,785	1,324,847,042
	PREFERRED STOCK								
15.	NAIC 1	4,530,700	0	0	(51,300)	4,529,197	4,530,700	4,479,400	4,555,000
16.	NAIC 2	25,075,302	0	0	(1,057,212)	25,232,674	25,075,302	24,018,090	25,682,737
17.	NAIC 3	2,019,200	0	0	18,800	2,018,400	2,019,200	2,038,000	2,045,600
18.	NAIC 4	2,650,015	0	0	23,192	2,680,307	2,650,015	2,673,208	2,586,671
19.	NAIC 5	5,135,407	0	0	(18,814)	5,449,156	5,135,407	5,116,593	5,434,499
20.	NAIC 6	8	0	0	0	8	8	8	8
21.	Total Preferred Stock	39,410,632	0	0	(1,085,333)	39,909,742	39,410,632	38,325,299	40,304,515
22.	Total ICO, ABS & Preferred Stock	5,357,845,658	152,171,817	251,345,067	(3,265,583)	5,423,146,923	5,357,845,658	5,255,406,825	5,477,262,761

(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 $ 14,628,465 ; NAIC 2 $ 0 ; NAIC 3 $ 0 NAIC 4 $ 0 ; NAIC 5 $ 0 ; NAIC 6 $ 0

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
7709999999 Totals	14,628,465	XXX	14,526,705	0	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	12,894,112	0
2.	Cost of short-term investments acquired	35,402,604	71,209,944
3.	Accrual of discount	390,468	557,780
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	28	497
6.	Deduct consideration received on disposals	34,058,747	58,874,110
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)	14,628,465	12,894,112
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	14,628,465	12,894,112

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)	1,523,016
2.	Cost paid/(consideration received) on additions	1,790,917
3.	Unrealized valuation increase/(decrease)	272,752
4.	SSAP No. 108 adjustments	0
5.	Total gain (loss) on termination recognized	(2,165,441)
6.	Considerations received/(paid) on terminations	386,352
7.	Amortization	0
8.	Adjustment to the book/adjusted carrying value of hedged item	0
9.	Total foreign exchange change in book/adjusted carrying value	0
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6+7+8+9)	1,034,892
11.	Deduct nonadmitted assets	0
12.	Statement value at end of current period (Line 10 minus Line 11)	1,034,892

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

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

NONE

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

N O N E

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

N O N E

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	1,034,892	
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)		1,034,892
4.	Part D, Section 1, Column 6	53,182,922	
5.	Part D, Section 1, Column 7	(52,148,030)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0

		Fair Value Check	
7.	Part A, Section 1, Column 16	(45,029,345)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(45,029,345)
10.	Part D, Section 1, Column 9	53,182,921	
11.	Part D, Section 1, Column 10	(98,212,268)	
12	Total (Line 9 minus Line 10 minus Line 11)		2

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	9,256,672	
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12	9,259,829	
16.	Total (Line 13 plus Line 14 minus Line 15)		(3,157)

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	1,139,109	82,100
2.	Cost of cash equivalents acquired	4,669,685	3,670,476
3.	Accrual of discount	11,162	22,475
4.	Unrealized valuation increase/(decrease)	0	0
5.	Total gain (loss) on disposals	(95)	(133,333)
6.	Deduct consideration received on disposals	5,753,958	2,502,609
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)	65,903	1,139,109
11.	Deduct total nonadmitted amounts	0	0
12.	Statement value at end of current period (Line 10 minus Line 11)	65,903	1,139,109

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
0399999 - Totals								

NONE

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
0399999 - Totals																			

NONE

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
NONE								
3399999 - Totals								

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
10126	Austin	TX		06/12/2019	07/01/2026	4,890,058	0	0	0	0	0	0	4,890,058	4,890,058	0	0	0
10132	Castle Rock	CO		08/23/2019	09/17/2026	3,031,015	0	(2,997,874)	0	0	(2,997,874)	0	33,140	33,140	0	0	0
0199999. Mortgages closed by repayment						7,921,072	0	(2,997,874)	0	0	(2,997,874)	0	4,923,198	4,923,198	0	0	0
10098	Livonia & Plymouth	MI		03/22/2018		5,939,832	0	0	0	0	0	0	5,939,831	5,939,831	0	0	0
10076	Vancouver	WA		08/30/2017		58,818	0	0	0	0	0	0	58,818	58,818	0	0	0
NSRE10087	Phoenix	AZ		11/08/2017		61,218	0	0	0	0	0	0	61,218	61,218	0	0	0
10065	Renton	WA		05/05/2017		47,285	0	0	0	0	0	0	47,285	47,285	0	0	0
10081	Nottingham	MD		09/26/2017		35,780	0	0	0	0	0	0	35,780	35,780	0	0	0
10082	Bel Air	MD		09/12/2017		33,706	0	0	0	0	0	0	33,706	33,706	0	0	0
10091	El Paso	TX		11/28/2017		154,188	0	0	0	0	0	0	154,188	154,188	0	0	0
10116	Longmont	CO		09/14/2018		61,657	0	0	0	0	0	0	61,657	61,657	0	0	0
10083	Jupiter	FL		10/05/2017		64,078	0	0	0	0	0	0	64,078	64,078	0	0	0
10094	Clackamas	OR		01/09/2018		73,781	0	0	0	0	0	0	73,781	73,781	0	0	0
NSRE10103	Columbus	OH		04/11/2018		115,831	0	0	0	0	0	0	115,831	115,831	0	0	0
10071	Norfolk	VA		07/14/2017		42,081	0	0	0	0	0	0	42,081	42,081	0	0	0
10112	Puyallup	WA		08/29/2018		229,520	0	0	0	0	0	0	229,520	229,520	0	0	0
10084	Agoura Hills	CA		10/18/2017		101,022	0	0	0	0	0	0	101,022	101,022	0	0	0
10134	Baltimore	DC		11/14/2019		130,628	0	0	0	0	0	0	130,628	130,628	0	0	0
10135	El Paso	TX		11/26/2019		112,698	0	0	0	0	0	0	112,698	112,698	0	0	0
NSRE10137	Glenwood Springs	CO		11/25/2019		30,690	0	0	0	0	0	0	30,690	30,690	0	0	0
10136	Livermore	CA		11/21/2019		49,898	0	0	0	0	0	0	49,898	49,898	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	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
10142	Fayetteville	NC		01/08/2020		71,892	0	0	0	0	0	0	71,892	71,892	0	0	0
10144	Omaha	NE		03/12/2020		138,667	0	0	0	0	0	0	138,667	138,667	0	0	0
NSRE10145	Sheboygan	WI		03/19/2020		30,976	0	0	0	0	0	0	30,976	30,976	0	0	0
10154	Benicia	CA		11/06/2020		57,890	0	(161)	0	0	(161)	0	57,729	57,729	0	0	0
10157	Oakwood Village	OH		12/09/2020		52,992	0	(879)	0	0	(879)	0	52,113	52,113	0	0	0
10163	Broomall	PA		12/23/2020		35,867	0	(104)	0	0	(104)	0	35,762	35,762	0	0	0
10177	Corpus Christi	TX		05/20/2021		39,213	0	0	0	0	0	0	39,213	39,213	0	0	0
10184	Hialeah	FL		08/31/2021		29,349	0	0	0	0	0	0	29,349	29,349	0	0	0
10187	Halethorpe	MD		10/08/2021		88,119	0	0	0	0	0	0	88,119	88,119	0	0	0
10188	Cupertino	CA		10/19/2021		130,229	0	0	0	0	0	0	130,229	130,229	0	0	0
NSRE10210	Omaha	NE		05/04/2022		129,129	0	0	0	0	0	0	129,129	129,129	0	0	0
10214		US		05/27/2022		66,616	0	0	0	0	0	0	66,616	66,616	0	0	0
10223	Vancouver	WA		04/13/2023		24,311	0	0	0	0	0	0	24,311	24,311	0	0	0
10227	San Antonio	TX		06/09/2023		30,533	0	0	0	0	0	0	30,533	30,533	0	0	0
NSRE10236	San Antonio	TX		09/26/2023		26,124	0	0	0	0	0	0	26,124	26,124	0	0	0
10263	Chicago	IL		12/13/2019		18,218	0	0	0	0	0	0	18,218	18,218	0	0	0
0299999. Mortgages with partial repayments						8,312,835	0	(1,145)	0	0	(1,145)	0	8,311,690	8,311,690	0	0	0
0599999 - Totals						16,233,908	0	(2,999,020)	0	0	(2,999,020)	0	13,234,888	13,234,888	0	0	0

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
631918-10-9	NNY A-I		US	Nassau Life Insurance Company ABS A-I LL	2.B	09/01/2023		0	1,089,841	0	0	0.000
631916-10-3	NASSAU LIFE INSURANCE COMPANY ABS B-I LLC		US	Nassau Life Insurance Company ABS B-I LL	2.C	01/08/2024		0	2,727,030	0	0	0.000
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated								0	3,816,871	0	0	XXX
000000-00-0	MAKENA REAL ESTATE FUND II		DE	MAKENA REAL ESTATE FUND II		06/20/2017		0	24,287	0	352,383	2.750
000000-00-0	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V LP		DE	SANDTON CAPITAL SOLUTIONS ONSHORE FUND V		12/29/2021		0	123,730	0	1,111,656	4.750
000000-00-0	CenterOak Equity Fund III LP		US	CenterOak GP III		04/21/2025		0	659,855	0	5,670,134	0.640
000000-00-0	Balance Point Capital Partners VII		DE	Balance Point Capital Managers VII LLC		02/01/2025		0	139,897	0	4,102,756	9.740
000000-00-0	Soryn IP Fund II LP		DE	Soryn IP Capital		06/06/2025		0	525,000	0	3,295,615	7.460
000000-00-0	Niobrara Founders Fund LP		DE	Niobrara Capital		03/30/2026		0	6,443	0	5,982,820	1.490
000000-00-0	Lightyear Fund VI LP.		DE	Lightyear Capital		05/27/2026		0	1,976,385	0	6,519,485	0.570
000000-00-0	JLL Partners IX LP		DE	JLL Partners		06/09/2026		0	1,151,614	0	7,381,701	0.720
000000-00-0	Altair Fund I LP		DE	Altair Industries		07/28/2026		346,016	0	0	7,153,984	1.360
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated								346,016	4,607,210	0	41,570,534	XXX
000000-00-0	Nassau CFO 2026 SPV		DE	Nassau Financial Group		01/01/2026		0	3,201,401	0	0	22.290
000000-00-0	Golden Gate Capital Fund VII		DE	Golden Gate Capital		09/30/2024		0	130,976	0	4,140,463	25.800
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated								0	3,332,377	0	4,140,463	XXX
000000-00-0	NCA REALTY FUND I LP		DE	NCA Realty Partners		12/14/2021		0	1,000,000	0	2,689,748	40.000
2299999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - real estate - affiliated								0	1,000,000	0	2,689,748	XXX
34959*-AE-0	FLF RNF I - Sub Note - ABS		US	FLF RNF I - Sub Note - ABS		07/28/2025		1,999,725	0	0	0	0.000
000000-00-0	FLF RNF II - Sub Note - ABS		US	FLF RNF II - Sub Note - ABS		09/03/2026		2,350,696	0	0	0	0.000
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated								4,350,421	0	0	0	XXX
000000-00-0	Balance Point Capital Partners VI		DE	Balance Point Capital Partners		08/23/2024		0	1,325,167	0	8,635,036	3.390
000000-00-0	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP		06/01/2022		0	79,831	0	389,845	0.540
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated								0	1,404,998	0	9,024,881	XXX
7899999. Total - unaffiliated								4,696,437	6,012,208	0	50,595,415	XXX
7999999. Total - affiliated								0	8,149,248	0	6,830,211	XXX
8099999 - Totals								4,696,437	14,161,457	0	57,425,626	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income

E03

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
631918-10-9	MNY A-I		US	Nassau Life Insurance Company ABS A-I LL	09/01/2023	09/30/2026	24,583,060	0	0	0	0	0	0	24,583,060	24,583,060	0	0	0	0
1499999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - NAIC Designation assigned by the SVO - bonds - affiliated							35,516,940	0	0	0	0	0	0	35,516,940	35,516,940	0	0	0	0
000000-00-0	VSS COMMUNICATIONS PARTNERS IV		NY	VSS COMMUNICATIONS PARTNERS IV	03/31/2006	09/18/2026	45,880	0	0	0	0	0	0	45,880	45,880	0	0	0	0
000000-00-0	MAKENA REAL ESTATE FUND II		DE	MAKENA REAL ESTATE FUND II	06/20/2017	09/16/2026	67,121	0	0	0	0	0	0	67,121	67,121	0	0	0	0
000000-00-0	Fortress Lending Fund IV LP		DE	Fortress Investment Group	03/21/2024	07/22/2026	347,196	0	0	0	0	0	0	347,196	347,196	0	0	0	0
000000-00-0	Niobrara Founders Fund LP		DE	Niobrara Capital	03/30/2026	08/18/2026	0	0	0	0	0	0	0	322,680	322,680	0	0	0	0
1999999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - unaffiliated							460,197	0	0	0	0	0	0	782,877	782,877	0	0	0	0
000000-00-0	Nassau CFO 2026 SPV		DE	Nassau Financial Group	02/01/2026	07/28/2026	0	0	0	0	0	0	0	1,001,010	1,001,010	0	0	0	0
000000-00-0	Golden Gate Capital Fund VII		DE	Golden Gate Capital	09/30/2024	09/11/2026	82,305	0	0	0	0	0	0	82,305	82,305	0	0	0	0
2099999. Interests in joint ventures, partnerships or limited liability companies (including non-registered private funds) - common stocks - affiliated							82,305	0	0	0	0	0	0	1,083,315	1,083,315	0	0	0	0
23108#-AA-7	CUNA Mutual Insurance Society		US	CUNA Mutual Insurance Society	07/08/2010	07/31/2026	636,364	0	0	0	0	0	0	636,364	636,364	0	0	0	54,091
575767-AT-5	MASSACHUSETTS MUTUAL LIFE INSURANCE CO		MA	MASSACHUSETTS MUTUAL LIFE INSURANCE CO	02/05/2026	07/28/2026	0	0	189	0	0	189	0	607,939	583,825	0	(24,114)	(24,114)	23,436
2799999. Surplus notes - unaffiliated							636,364	0	189	0	0	189	0	1,244,303	1,220,189	0	(24,114)	(24,114)	77,527
63166E-AA-5	NGCE III SUB - CDO		GBR	NGCE III SUB - CDO	07/19/2023	07/15/2026	140,380	0	0	0	0	0	0	140,380	140,380	0	0	0	0
5599999. Residual tranches or interests with underlying assets having characteristics of bonds - unaffiliated							140,380	0	0	0	0	0	0	140,380	140,380	0	0	0	0
000000-00-0	Balance Point Capital Partners VI		DE	Balance Point Capital Partners	08/23/2024	09/01/2026	(34,803)	0	0	0	0	0	0	(34,803)	(34,803)	0	0	0	0
000000-00-0	Audax Mezzanine Business V, LP		US	Audax Mezzanine Business V, LP	06/01/2022	08/09/2026	73,660	0	0	0	0	0	0	73,660	73,660	0	0	0	0
5999999. Residual tranches or interests with underlying assets having characteristics of common stock - unaffiliated							38,857	0	0	0	0	0	0	38,857	38,857	0	0	0	0
67573M-AC-1	OCT43 43 SUB - CDO		CYM	OCT43 43 SUB - CDO	08/02/2019	07/15/2026	0	0	0	0	0	0	0	1,388	1,388	0	0	0	0
6599999. Residual tranches or interests with underlying assets having characteristics of other - unaffiliated							0	0	0	0	0	0	0	1,388	1,388	0	0	0	0
7899999. Total - unaffiliated							1,275,798	0	189	0	0	189	0	2,207,804	2,183,690	0	(24,114)	(24,114)	77,527
7999999. Total - affiliated							35,599,245	0	0	0	0	0	0	36,600,255	36,600,255	0	0	0	0
8099999 - Totals							36,875,043	0	189	0	0	189	0	38,808,059	38,783,945	0	(24,114)	(24,114)	77,527

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
650009-3U-5	NEW YORK ST TWY AUTH GEN REV	08/03/2026	CITIGROUP GLOBAL MARKETS INC.		50,000	50,000	156	1.E FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					50,000	50,000	156	XXX
10373Q-BG-4	BP CAPITAL MARKETS AMERICA INC	08/24/2026	MORGAN STANLEY CO		4,703,925	7,500,000	625	1.E FE
126408-GW-7	CSX CORPORATION	08/24/2026	Bank of America Securities		4,910,730	5,500,000	61,684	1.G FE
26442C-BT-0	DUKE ENERGY CAROLINAS LLC	08/24/2026	Bank of America Securities		4,769,700	5,000,000	63,889	1.F FE
26442U-AX-2	DUKE ENERGY PROGRESS LLC	09/08/2026	Various		5,008,904	5,000,000	0	1.F FE
29379V-BJ-1	ENTERPRISE PRODUCTS OPERATING LLC	08/24/2026	MORGAN STANLEY CO		4,790,390	5,500,000	74,861	1.G FE
43849R-AT-2	HONEYWELL AEROSPACE INC	08/24/2026	MORGAN STANLEY CO		4,751,150	5,000,000	126,582	2.A FE
56501R-AY-2	MANULIFE FINANCIAL CORPORATION	09/01/2026	JP MORGAN SECS INC., - FIXED INCOME		7,000,000	7,000,000	0	1.G FE
606822-EH-3	MITSUBISHI UFJ FINANCIAL GROUP, INC.	09/08/2026	MORGAN STANLEY CO		2,115,000	2,115,000	0	1.G FE
665772-CQ-0	NORTHERN STATES POWER CO	08/21/2026	Bank of America Securities		4,290,900	6,000,000	95,400	1.E FE
842587-CX-3	SOUTHERN CO	08/21/2026	Bank of America Securities		4,019,050	5,000,000	32,389	2.A FE
87264A-BL-8	T-MOBILE USA INC	08/24/2026	JP MORGAN SECS INC., - FIXED INCOME		4,951,800	7,000,000	5,833	2.A FE
902613-CA-4	UBS GROUP AG	09/09/2026	Various		7,001,924	7,000,000	0	1.F FE
969457-CZ-1	THE WILLIAMS COMPANIES, INC.	09/08/2026	Various		8,023,070	8,000,000	0	2.B FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					66,336,542	75,615,000	461,263	XXX
63155A-AA-6	NASSAU COMPANIES OF NEW YORK	09/29/2026	PERSHING LLC		776,233	847,000	13,896	3.A FE
71902E-20-8	NASSAU COMPANIES OF NEW YORK	09/01/2026	PERSHING LLC		419,544	535,000	0	3.A FE
0099999999. Subtotal - issuer credit obligations - corporate bonds (affiliated)					1,195,777	1,382,000	13,896	XXX
02377T-AB-3	AMERICAN AIRLINES INC - ABS	07/27/2026	JPMORGAN VPR FTP		250,000	250,000	0	2.C FE
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					250,000	250,000	0	XXX
PRV004-07-7	Medford Wellington TL Balance Point Capi	09/02/2026	BEGINNING BALANCE		1,961,935	1,961,935	0	3.B Z
PRV004-08-5	Medford Wellington TL Balance Point Capi	09/02/2026	BEGINNING BALANCE		1,038,065	1,038,065	0	3.B Z
0209999999. Subtotal - issuer credit obligations - bank loans - acquired (unaffiliated)					3,000,000	3,000,000	0	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					69,636,542	78,915,000	461,418	XXX
0499999999. Total - issuer credit obligations (affiliated)					1,195,777	1,382,000	13,896	XXX
0509999997. Total - issuer credit obligations - Part 3					70,832,319	80,297,000	475,315	XXX
0509999998. Total - issuer credit obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - issuer credit obligations					70,832,319	80,297,000	475,315	XXX
38380K-HX-6	GNR 2017-164 GZ - CMO/RMBS	09/01/2026	Direct		18,641	18,641	0	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					18,641	18,641	0	XXX
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS	09/01/2026	Direct		62,312	62,312	0	1.A
3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS	09/01/2026	Direct		7,754	7,754	0	1.A
3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS	09/01/2026	Direct		27,798	27,798	0	1.A
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	09/01/2026	Direct		3,258	3,258	0	1.A
3137BM-XU-5	FHR 4553 PZ - CMO/RMBS	09/01/2026	Direct		54,679	54,679	0	1.A
3137BX-N4-0	FHR 4675 EZ - CMO/RMBS	09/01/2026	Direct		31,481	31,481	0	1.A
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	09/01/2026	Direct		16,783	16,783	0	1.A
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	09/01/2026	Direct		12,620	12,620	0	1.A
3137FC-PQ-1	FHR 4752 PZ - CMO/RMBS	09/01/2026	Direct		8,245	8,245	0	1.A
3137FG-3P-8	FHR 4801 ZN - CMO/RMBS	09/01/2026	Direct		3,097	3,097	0	1.A
35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS	09/01/2026	Direct		80,535	80,535	0	1.A
35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS	09/01/2026	Direct		42,754	42,754	0	1.A
35563P-CM-9	SCRT 2017-4 MT - CMO/RMBS	09/01/2026	Direct		740	740	0	1.A
35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	09/01/2026	Direct		1,991	1,991	0	1.A
1039999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					354,046	354,046	0	XXX
10638U-AB-8	BABS 26RM17 A2 - ABS	07/22/2026	PTCP		232,520	250,000	0	1.A FE
26848B-AA-4	EFMT 26RM4 A1A - ABS	09/23/2026	NOMURA SECURITIES/FIXED INCOME		229,694	250,000	0	1.D Z
81690A-AG-7	SEMT 269 A7 - RMBS	07/10/2026	Bank of America Securities		239,532	250,000	878	1.D Z
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					701,745	750,000	878	XXX
00193J-AG-0	AREIT 26CR12 C - CMBS	07/20/2026	WELLS FARGO SECURITIES		400,000	400,000	0	1.D Z
00219A-AE-4	ARE 26AOTS C - CMBS	09/24/2026	Unknown		4,975,000	5,000,000	12,678	1.D Z
11778K-AC-6	BSTN 26L5 B - CMBS	08/10/2026	WELLS FARGO SECURITIES		400,000	400,000	1,751	1.D FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
30192C-AG-3	FCRIT 261 C - CMBS	08/12/2026	GOLDMAN		400,000	400,000	0	1.D Z
75575K-AL-6	RCMT 184 D - CMBS	09/14/2026	BAIRD (ROBERT W.) & CO. INC.		340,256	345,000	1,006	1.D FE
78398P-AE-0	SCG 26MFP2 C - CMBS	07/29/2026	Unknown		4,250,000	4,250,000	0	1.G FE
78457A-AE-1	SMRT 26MINI C - CMBS	09/23/2026	CITIGROUP GLOBAL MARKETS INC.		5,000,000	5,000,000	0	1.G FE
784950-AE-7	SPG 26PGM C - CMBS	09/28/2026	Unknown		2,000,000	2,000,000	7,142	1.G FE
784950-AG-2	SPG 26PGM D - CMBS	09/28/2026	Unknown		2,000,000	2,000,000	7,771	2.C FE
78504Y-AC-6	SWVP 26PNCL B - CMBS	09/15/2026	MORGAN STANLEY CO		3,340,000	3,340,000	0	1.D FE
78504Y-AE-2	SWVP 26PNCL C - CMBS	09/15/2026	MORGAN STANLEY CO		330,000	330,000	0	1.G FE
92842W-AG-3	VISTA COMMERCIAL MORTGAGE TRUST 2026-MF1	08/26/2026	CITIGROUP GLOBAL MARKETS INC.		400,000	400,000	0	2.B Z
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					23,835,256	23,865,000	30,347	XXX
04822V-AN-9	MCCP 265 B2 - CDO	07/29/2026	RBC CAPITAL MARKETS		4,000,000	4,000,000	0	1.D Z
49613B-AL-2	KNGPT 2024-1 F - CDO	07/28/2026	Direct		81,897	81,897	0	4.C FE
74042F-AB-7	PRETSL 25 A2 - CDO	09/28/2026	PTCP		198,964	219,850	193	1.B FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					4,280,861	4,301,747	193	XXX
00402V-AB-1	ACACIA 261 B - ABS	07/14/2026	PTCP		249,981	250,000	0	1.D Z
09748R-AC-2	BOJA 2024-1 A2 - ABS	09/28/2026	MUFG SECURITIES AMERICAS INC.		156,220	158,800	1,133	2.B FE
12815C-AA-1	ASCENT 1 A1 - ABS	09/22/2026	Direct		1,407,538	1,407,538	0	. Z
12815C-AB-9	ASCENT 1 A2 - ABS	09/22/2026	Direct		255,916	255,916	0	. Z
12815C-AC-7	ASCENT 1 B - ABS	09/22/2026	Direct		155,621	155,621	0	. Z
44644N-BD-0	HACLN 2026-1 C - ABS	08/21/2026	JP MORGAN SECS INC., - FIXED INCOME		400,000	400,000	0	2.C FE
61946K-AC-8	MSAIC 223 C - ABS	08/20/2026	Not Provided		204,159	204,159	0	6. FE
63943Q-AC-4	NAVSL 26A C - ABS	09/11/2026	JP MORGAN SECS INC., - FIXED INCOME		400,000	400,000	0	1.F FE
74359C-AB-1	PMCC 261 B - ABS	08/25/2026	GOLDMAN		249,993	250,000	0	. Z
914931-AB-6	UPGHI 262 B - ABS	07/20/2026	MORGAN STANLEY CO		399,972	400,000	0	2.B Z
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					3,879,399	3,882,034	1,133	XXX
63001@-AA-3	NPC DIF SR CL AAA - ABS	08/17/2026	Not Provided		35,501	35,501	0	1.A
63001@-AD-7	NPC DIF SR CL BBB - ABS	08/17/2026	Direct		15,637	15,637	0	2.C
63001@-AE-5	NPC DIF SR CL BB - ABS	08/17/2026	Direct		11,848	11,848	0	3.C
63001@-AF-2	NPC DIF SR CL B - ABS	08/17/2026	Direct		243,838	243,838	0	4.C
63001@-AH-8	NPC DIF SR CL NR - ABS	08/17/2026	Direct		7,886	7,886	0	6. *
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					314,710	314,710	0	XXX
05763#-AA-0	BPCP VI A	08/17/2026	BEGINNING BALANCE		1,167,682	1,167,682	0	2.B Z
05763#-AB-8	BPCP VI B	09/07/2026	BEGINNING BALANCE		180,018	180,018	0	3.B Z
05763#-AC-6	BPCP VI C	08/17/2026	BEGINNING BALANCE		122,577	122,577	0	4.B PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					1,470,278	1,470,278	0	XXX
31953*-AR-3	BNSF RAILWAY CO.	08/01/2026	Unknown		(67,662)	(67,662)	0	1.B
90185R-AB-4	MTA 2006 A2 - ABS	09/15/2026	Not Provided		426,172	426,172	0	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					358,510	358,510	0	XXX
34959*-AC-2	FLF RNF II - Class C - ABS	09/14/2026	Direct		2,077,359	2,077,359	0	3.B Z
34959*-AD-0	FLF RNF II - Class D - ABS	09/14/2026	Direct		1,530,686	1,530,686	0	4.B Z
34959*-AB-4	FLF RNF II - Class B - ABS	09/14/2026	Direct		4,920,062	4,920,062	0	2.B Z
34959*-AA-6	FLF RNF II - Class A - ABS	09/14/2026	Direct		10,988,137	10,988,137	0	1.D Z
006346-BA-7	ADMSO 2026-1 B - ABS	07/09/2026	BARCLAYS CAPITAL INC FIXED INC		299,996	300,000	0	2.B Z
34959*-AA-8	FLF RNF I - Class A - ABS	09/29/2026	Direct		6,515,922	6,515,922	0	1.F PL
34959*-AB-6	FLF RNF I - Class B - ABS	09/29/2026	Direct		2,362,427	2,362,427	0	2.A PL
34959*-AC-4	FLF RNF I - Class C - ABS	09/29/2026	Direct		1,869,424	1,869,424	0	3.A PL
34959*-AD-2	FLF RNF I - Class D - ABS	09/29/2026	Direct		1,040,055	1,040,055	0	4.A PL
75101#-AD-8	Raisa Funding I, LLC Class B - ABS	08/01/2026	Not Provided		(28,239)	(28,239)	0	2.B Z
75101#-AE-6	Raisa Funding I, LLC Class C - ABS	08/17/2026	Not Provided		23,517	23,517	0	3.C PL
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					31,599,347	31,599,351	0	XXX
1889999999. Total - asset-backed securities (unaffiliated)					66,498,082	66,599,606	32,551	XXX
1899999999. Total - asset-backed securities (affiliated)					314,710	314,710	0	XXX
1909999997. Total - asset-backed securities - Part 3					66,812,792	66,914,316	32,551	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					66,812,792	66,914,316	32,551	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					137,645,111	147,211,316	507,866	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
5989999997. Total - common stocks - Part 3					0	XXX	0	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	0	XXX
5999999999. Total - preferred and common stocks					0	XXX	0	XXX
6009999999 - Totals					137,645,111	XXX	507,866	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
08887#-AA-7	US GOVERNMENT - BUREAU OF INDIAN AFFAIRS	09/15/2026	Paydown		25,848	25,848	25,849	25,849	0	(1)	0	(1)	0	25,848	0	0	0	684	12/15/2032	1.A
157228-AA-1	CGA HUNTSVILLE VA CLINIC LEASE-BACKED PA	09/10/2026	Paydown		80,993	80,993	80,993	80,993	0	0	0	0	0	80,993	0	0	0	2,398	05/10/2035	1.A
222678-A*-5	COURT STREET ASSOCIATES, LP 3.20 04-2030	09/15/2026	Paydown		316,875	316,875	316,875	316,875	0	0	0	0	0	316,875	0	0	0	6,761	04/15/2030	1.A
23317*-AA-8	DULLES DISCOVERY IV 3.721 JUL-2029	09/15/2026	Paydown		38,766	38,766	38,766	38,765	0	0	0	0	0	38,766	0	0	0	962	07/15/2029	1.A
23317*-AC-4	Dulles Discovery IV	09/05/2026	Paydown		35,092	35,092	35,092	35,092	0	0	0	0	0	35,092	0	0	0	831	09/05/2033	1.A
26923*-AA-7	National Oceanic & Atmospheric Admin.	09/15/2026	Paydown		57,245	57,245	57,245	57,245	0	0	0	0	0	57,245	0	0	0	1,607	11/15/2030	1.B PL
30286@-AA-8	GSA-FBI	09/15/2026	Paydown		68,932	68,932	68,932	68,932	0	0	0	0	0	68,932	0	0	0	1,642	07/15/2037	1.A
31307#-AA-9	USCG CORPUS CHRISTI	09/15/2026	Paydown		36,258	36,258	36,258	36,258	0	0	0	0	0	36,258	0	0	0	1,097	02/15/2035	1.A
31307#-AC-5	USCG CORPUS CHRISTI	09/15/2026	Paydown		20,568	20,568	20,568	20,568	0	0	0	0	0	20,568	0	0	0	622	06/15/2037	1.A
31351#-AA-4	US GOVT. LEASE FINANCE TRUST 2006-18	09/15/2026	Paydown		163,804	163,804	163,804	163,804	0	0	0	0	0	163,804	0	0	0	6,692	10/15/2026	1.A
36235*-AA-9	GSA CANTON	09/15/2026	Paydown		76,060	76,061	76,061	76,061	0	0	0	0	0	76,060	0	0	0	2,511	06/15/2030	1.A
36244#-AA-4	GSA SAVANNAH	09/10/2026	Paydown		108,706	108,706	108,706	108,706	0	0	0	0	0	108,706	0	0	0	2,464	07/10/2033	1.A
730208-AA-9	CTL-2008-4 Pacific NW Nat'l Lab	09/15/2026	Paydown		74,006	74,007	74,007	74,007	0	(1)	0	(1)	0	74,006	0	0	0	3,208	11/15/2034	1.D FE
75086#-AA-3	RAINIER GSA 2015	09/15/2026	Paydown		9,607	9,607	9,607	9,607	0	0	0	0	0	9,607	0	0	0	328	06/15/2036	2.C
82817*-AA-9	NATIONAL OCEANIC & ATMOSPHERIC ADMIN. II	09/05/2026	Paydown		70,424	70,424	70,424	70,424	0	0	0	0	0	70,424	0	0	0	1,789	01/05/2029	1.A
91282C-DK-4	UNITED STATES TREASURY	09/02/2026	MORGAN STANLEY CO		68,542,617	69,000,000	68,727,656	68,948,969	0	36,519	0	36,519	0	68,985,488	0	(442,871)	(442,871)	641,120	11/30/2026	1.A
91847#-AA-0	GSA OHIO VA	09/15/2026	Paydown		82,976	82,976	82,976	82,976	0	0	0	0	0	82,976	0	0	0	2,617	12/15/2030	1.A
91852#-AB-0	VA-COLORADO SPRINGS SR LEASE FINANCE TRU	09/15/2026	Paydown		99,112	99,112	99,112	99,112	0	0	0	0	0	99,112	0	0	0	2,537	07/15/2034	1.A
96928*-DC-8	GSA - LAS VEGAS, NV	09/15/2026	Paydown		139,102	139,102	140,604	139,598	0	(496)	0	(496)	0	139,102	0	0	0	4,935	09/15/2031	1.A
0019999999. Subtotal - issuer credit obligations - U.S. government obligations (exempt from RBC)					70,046,992	70,504,376	70,233,535	70,453,841	0	36,021	0	36,021	0	70,489,862	0	(442,871)	(442,871)	684,807	XXX	XXX
268317-AP-9	ELECTRICITE DE FRANCE SA	07/28/2026	CITIGROUP GLOBAL MARKETS INC.		950,320	1,000,000	983,400	990,035	0	463	0	463	0	990,498	0	(40,178)	(40,178)	37,736	10/13/2035	2.A FE
0029999999. Subtotal - issuer credit obligations - other U.S. government obligations (not exempt from RBC)					950,320	1,000,000	983,400	990,035	0	463	0	463	0	990,498	0	(40,178)	(40,178)	37,736	XXX	XXX
698299-BF-0	PANAMA, REPUBLIC OF (GOVERNMENT)	07/28/2026	MARKETAXESS		2,029,739	2,070,000	2,049,611	2,065,520	0	1,123	0	1,123	0	2,066,643	0	(36,904)	(36,904)	69,518	03/17/2028	2.C FE
0039999999. Subtotal - issuer credit obligations - non-U.S. sovereign jurisdiction securities					2,029,739	2,070,000	2,049,611	2,065,520	0	1,123	0	1,123	0	2,066,643	0	(36,904)	(36,904)	69,518	XXX	XXX
797272-RZ-6	SAN DIEGO CALIF CMNTY COLLEGE DIST	08/04/2026	Various		602,550	750,000	750,000	750,000	0	0	0	0	0	750,000	0	(147,450)	(147,450)	20,873	08/01/2041	1.B FE
952347-Z6-2	WEST CONTRA COSTA CALIF UNI SCH DIST	07/28/2026	Bank of America Securities		997,430	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(2,570)	(2,570)	43,040	08/01/2041	1.E FE
0049999999. Subtotal - issuer credit obligations - municipal bonds - general obligations (direct and guaranteed)					1,599,980	1,750,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	(150,020)	(150,020)	63,912	XXX	XXX
186406-FU-3	CLEVELAND OHIO ST UNIV GEN RCPT	08/06/2026	Call @ 100.00		10,001	10,001	10,001	10,001	0	0	0	0	0	10,001	0	0	0	333	04/01/2042	1.F Z
346845-AG-5	FORT BENNING FAMILY CMNTYS LLC	07/15/2026	Paydown		2,336	2,336	2,507	2,490	0	(154)	0	(154)	0	2,336	0	0	0	142	01/15/2051	2.C FE
378294-DM-1	GLENDALE ARIZ MUN PPTY CORP EXCISE TAX R	06/02/2026	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	69	07/01/2033	1.C FE
45750T-AS-2	INLAND VY DEV AGY CALIF SUCCESSOR AGY TA	07/24/2026	Call @ 100.00		5,000	5,000	4,900	4,950	0	4	0	4	0	4,954	0	46	46	153	03/01/2033	1.C FE
46613C-J3-0	JEA FLA ELEC SYS REV	07/14/2026	Call @ 100.42		1,159,848	1,155,000	1,162,412	1,157,777	0	(289)	0	(289)	0	1,157,488	0	2,360	2,360	49,091	10/01/2030	1.D FE
47659#-AA-9	JCPSHQ INVESTORS, LLC 3.60 09-2052	09/15/2026	Paydown		25,991	25,991	26,222	26,198	0	(207)	0	(207)	0	25,991	0	0	0	624	09/15/2052	1.E
48503T-AA-5	MO 5.242 12/10/32	09/10/2026	Paydown		145,355	145,356	145,356	145,356	0	(1)	0	(1)	0	145,355	0	0	0	5,082	12/10/2032	1.A
49602*-AA-7	County of Kings (Hanford, CA) CTL Cert 4	09/15/2026	Paydown		30,836	30,836	31,114	31,080	0	(244)	0	(244)	0	30,836	0	0	0	921	05/15/2048	1.F
54473E-NT-7	LOS ANGELES CNTY CALIF PUB WKS FING AUTH	06/04/2026	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	14,227	08/01/2033	1.B FE
57604T-AC-0	MASSACHUSETTS ST TRANSN FD REV	05/29/2026	Call @ 100.00		17,893	17,893	17,893	17,893	0	0	0	0	0	17,893	0	0	0	0	06/01/2030	1.A FE
59334P-CZ-8	MIAMI-DADE CNTY FLA TRAN SYS SALES SURTA	06/22/2026	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	441	07/01/2032	1.C FE
607120-EZ-1	MOBILE ALA ARPT AUTH ARPT REV	08/09/2026	Paydown		72,008	72,008	72,008	72,006	0	2	0	2	0	72,008	0	0	0	1,372	11/09/2032	1.E
641494-DP-1	NEVADA SYS HIGHER ED CTFS PARTN	07/28/2026	RAYMOND JAMES & ASSOCIATES		491,480	500,000	501,235	500,072	0	(72)	0	(72)	0	500,000	0	(8,520)	(8,520)	19,874	07/01/2028	1.D FE
64579R-BQ-9	NEW JERSEY INST TECHNOLOGY	05/11/2026	Call @ 100.00		55,000	55,000	55,000	55,000	0	0	0	0	0	55,000	0	0	0	1,069	07/01/2032	1.F FE
64972H-RB-0	NEW YORK CITY TRANSITIONAL FINANCE AUTHO	06/16/2026	Call @ 100.00		0	0	0	0	0	0	0	0	0	0	0	0	0	421	07/15/2040	1.C FE
650009-S6-1	NEW YORK ST TWY AUTH GEN REV	08/03/2026	Unknown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,906	01/01/2042	1.E FE
650117-AA-2	NEW YORK TRANSN DEV CORP LEASE REV	08/20/2026	Call @ 100.00		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,171	09/01/2035	1.E FE
69848A-AA-6	PANHANDLE TEX ECONOMIC DEV CORP LEASE RE	06/30/2026	Call @ 100.00		59,089	59,089	59,089	59,089	0	0	0	0	0	59,089	0	0	0	1,210	07/15/2048	1.D FE
70922P-AP-7	PENNSYLVANIA ST TPK COMMN SPL OBLIG	07/28/2026	BAIRD (ROBERT W.) & CO. INC.		493,170	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(6,830)	(6,830)	11,004	12/01/2027	1.B FE
78513#-AA-0	South Sioux City	06/30/2026	Adjustment		24,744	10,292	10,292	0	0	148	0	148	0	24,744	0	0	0	(489)	03/30/2036	6. *
79307W-AA-1	ST PAUL MINN REV	08/15/2026	Paydown		615,261	615,261	676,019	674,643	0	(59,382)	0	(59,382)	0	615,261	0	0	0	25,533	08/15/2032	1.D Z
79722@-AA-7	SAN DIEGO CENTRAL RECEIVING CENTER	09/15/2026	Paydown		59,527	59,527	59,527	59,527	0	0	0	0	0	59,527	0	0	0	2,052	12/15/2032	1.E
79768H-AL-2	SAN FRANCISCO CALIF CITY & CNTY PUB UTIL	08/10/2026	Call @ 101.66		1,423,296	1,400,000	1,746,360	1,643,483	0	(7,439)	0	(7,439)	0	1,636,044	0	(212,748)	(212,748)	70,616	10/01/2040	1.C FE
91756T-AV-3	UTAH ST MUN PWR AGY PWR SUPPLY SYS REV	07/06/2026	Call @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	38,589	07/01/2036	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..977100-EL-6	WISCONSIN ST GEN FD ANNUAL APPROPRIATION	09/17/2026 .	Stifel Nicolaus & Co.		3,152,590	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(347,410)	(347,410)	121,860	05/01/2036 .	1.C FE
0059999999. Subtotal - issuer credit obligations - municipal bonds - special revenue					8,938,425	9,258,590	9,674,935	9,554,565	0	(67,634)	0	(67,634)	0	9,511,526	0	(573,102)	(573,102)	367,271	XXX	XXX
..00802#-AA-4	AEROSTAR HOLDINGS LLC	09/22/2026 .	Paydown		111,575	111,575	111,575	111,583	0	(8)	0	(8)	0	111,575	0	0	0	3,208	03/22/2035 .	2.A FE
..031100-L@-7	AMETEK, INC. 3.83 09-2026	09/30/2026 .	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	114,900	09/30/2026 .	2.A
..032095-BB-6	AMPHENOL CORP	07/28/2026 .	BMOCM/BONDS		594,237	650,000	619,938	0	0	259	0	259	0	620,196	0	(25,960)	(25,960)	24,785	11/15/2055 .	1.G FE
..05074*-AA-8	Audax MZ V Rated Feeder - 8% Note	08/06/2026 .	Direct		22,635	22,635	22,525	19,647	0	13	0	13	0	22,635	0	0	0	764	12/18/2035 .	2.A PL
..05971K-AL-3	BANCO SANTANDER SA	07/28/2026 .	Bank of America Securities		541,212	600,000	559,680	572,264	0	2,035	0	2,035	0	574,299	0	(33,087)	(33,087)	13,276	11/22/2032 .	2.A FE
..071813-BY-4	BAXTER INTERNATIONAL INC	07/28/2026 .	CITADEL SECURITIES LLC		95,836	100,000	99,631	99,830	0	21	0	21	0	99,851	0	(4,015)	(4,015)	3,270	04/01/2030 .	3.A FE
..100743-AM-5	BOSTON GAS CO	09/17/2026 .	PTCP		3,199,280	3,500,000	3,500,000	3,500,000	0	0	0	0	0	3,500,000	0	(300,720)	(300,720)	132,226	03/16/2032 .	2.A FE
..120568-BN-9	BUNGE FINANCE LTD CORP	07/28/2026 .	MORGAN STANLEY CO		1,273,993	1,375,000	1,294,246	1,294,810	0	7,856	0	7,856	0	1,302,666	0	(28,674)	(28,674)	33,978	04/21/2031 .	2.A FE
..124988-AA-0	SHORELINE SQUARE, LLC 4.31 08-2043	09/15/2026 .	Paydown		20,751	20,751	20,751	20,751	0	0	0	0	0	20,751	0	0	0	596	08/15/2043 .	1.E PL
..126650-CM-0	CVS HEALTH CORPORATION	09/17/2026 .	Bank of America Securities		4,671,800	5,000,000	5,116,650	5,067,228	0	(4,462)	0	(4,462)	0	5,062,766	0	(390,966)	(390,966)	283,021	07/20/2035 .	2.C FE
..12684#-AA-4	REGULUS SOLAR	07/15/2026 .	Paydown		152,465	152,465	152,465	152,465	0	(1)	0	(1)	0	152,465	0	0	0	4,963	10/15/2034 .	1.E PL
..12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.71 01-2032	07/15/2026 .	Paydown		130,694	130,694	130,694	130,696	0	(2)	0	(2)	0	130,694	0	0	0	3,731	01/15/2032 .	2.B PL
..134429-BQ-1	CAMPBELL'S CO	07/28/2026 .	CITADEL SECURITIES LLC		275,880	300,000	290,172	290,210	0	502	0	502	0	290,712	0	(14,832)	(14,832)	12,113	03/23/2035 .	2.C FE
..141781-CG-7	CARGILL INC	07/28/2026 .	Bank of America Securities		575,769	625,000	603,556	0	0	195	0	195	0	603,751	0	(27,982)	(27,982)	25,755	10/23/2055 .	1.F FE
..14888@-AA-4	BROOKFIELD - SIDNEY A. MURRAY JR. CATALY	09/30/2026 .	Paydown		61,946	61,946	61,946	61,946	0	0	0	0	0	61,946	0	0	0	1,858	11/30/2029 .	2.C PL
..174610-BG-9	CITIZENS FINANCIAL GROUP INC	07/28/2026 .	MORGAN STANLEY CO		955,593	900,000	990,288	989,935	0	(5,006)	0	(5,006)	0	984,929	0	(29,336)	(29,336)	45,518	04/25/2035 .	2.A FE
..17858#-AA-1	PF TRAINING INVESTORS, LLC 5.28 09-2043	09/15/2026 .	Paydown		13,707	13,707	13,838	13,822	0	(115)	0	(115)	0	13,707	0	0	0	483	09/15/2043 .	2.A
..225313-AK-1	CREDIT AGRICOLE SA	07/28/2026 .	Bank of America Securities		540,029	550,000	546,596	547,255	0	224	0	224	0	547,478	0	(7,450)	(7,450)	23,161	01/10/2033 .	2.A FE
..23389@-AA-9	DAIRYLAND POWER COOPERATIVE 3.42 03-2043	09/30/2026 .	Paydown		16,667	16,667	16,667	16,667	0	0	0	0	0	16,667	0	0	0	285	03/30/2043 .	1.G
..250847-H@-2	THE DETROIT EDISON COMPANY	09/01/2026 .	Maturity @ 100.00		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	44,600	09/01/2026 .	1.E
..251526-CY-3	DEUTSCHE BANK AG (NEW YORK BRANCH)	07/28/2026 .	PTCP		270,831	275,000	280,442	280,426	0	(271)	0	(271)	0	280,155	0	(9,324)	(9,324)	13,125	09/11/2035 .	2.A FE
..25468P-BW-5	DIS 7.000 03/01/32 MTN	07/28/2026 .	Bank of America Securities		220,148	200,000	251,162	220,827	0	(1,669)	0	(1,669)	0	219,158	0	990	990	12,756	03/01/2032 .	1.F FE
..29252B-AA-7	Enbridge Pipelines (Southern Lights) LLC	06/30/2026 .	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	1,327	06/30/2040 .	1.G PL
..30212P-BL-8	EXPEDIA GROUP INC	07/28/2026 .	US BANCORP INVESTMENTS INC.		292,353	300,000	308,952	308,925	0	(448)	0	(448)	0	308,478	0	(16,125)	(16,125)	15,480	02/15/2035 .	2.B FE
..30225V-AP-2	EXTRA SPACE STORAGE LP	07/28/2026 .	PTCP		66,965	75,000	74,643	74,822	0	20	0	20	0	74,842	0	(7,877)	(7,877)	1,302	10/15/2030 .	2.B FE
..30225V-AV-9	EXTRA SPACE STORAGE LP	07/28/2026 .	PTCP		269,473	275,000	277,665	277,655	0	(186)	0	(186)	0	277,469	0	(7,997)	(7,997)	13,272	01/15/2033 .	2.B FE
..30251B-AD-0	FMR LLC	07/28/2026 .	JP MORGAN SECS INC., - FIXED INCOME		714,101	730,000	729,080	729,628	0	26	0	26	0	729,654	0	(15,553)	(15,553)	35,934	02/01/2033 .	1.E FE
..30288*-AA-8	FLNG LIQUEFACTION 2 LLC 4.54 03-2038	09/30/2026 .	Paydown		439,200	439,200	439,200	439,200	0	0	0	0	0	439,200	0	0	0	7,754	03/31/2038 .	2.B FE
..30302*-AB-8	Foundation Infrastructure Note B	09/30/2026 .	Direct		54,764	54,764	54,682	54,778	0	(14)	0	(14)	0	54,764	0	0	0	6,552	01/31/2047 .	3.C PL
..31488V-AA-5	FERGUSON ENTERPRISES INC	07/28/2026 .	MORGAN STANLEY CO		1,243,291	1,275,000	1,286,794	1,286,760	0	(571)	0	(571)	0	1,286,189	0	(42,899)	(42,899)	52,417	10/03/2034 .	2.A FE
..36260#-AA-3	GSRP Portfolio II LLC	09/30/2026 .	Paydown		104,677	104,677	104,677	104,677	0	0	0	0	0	104,677	0	0	0	3,076	06/29/2046 .	2.C PL
..375558-CD-3	GILEAD SCIENCES, INC	07/28/2026 .	US BANCORP INVESTMENTS INC.		588,763	625,000	617,200	0	0	112	0	112	0	617,312	0	(28,550)	(28,550)	24,253	11/15/2054 .	1.G FE
..377372-AB-3	GLAXOSMITHKLINE CAPITAL INC	07/28/2026 .	BARCLAYS CAPITAL INC FIXED INC		101,569	100,000	103,903	101,939	0	(110)	0	(110)	0	101,829	0	(260)	(260)	4,240	04/15/2034 .	1.F FE
..437076-AS-1	HOME DEPOT INC	07/28/2026 .	PTCP		208,638	200,000	249,717	228,958	0	(1,214)	0	(1,214)	0	227,743	0	(19,105)	(19,105)	7,278	12/16/2036 .	1.F FE
..44411*-AB-7	HUDSON RANCH POWER I LLC 6.25% SR SECD N	09/30/2026 .	Paydown		38,355	38,355	38,266	38,275	0	80	0	80	0	38,355	0	0	0	1,407	03/31/2042 .	3.C
..44416*-AB-2	HUDSON TRANSMISSION PARTNERS LLC 4.42 05	08/31/2026 .	Paydown		53,036	53,036	52,782	52,931	0	105	0	105	0	53,036	0	0	0	1,055	05/31/2033 .	1.G PL
..44919*-AC-2	I 595 Express LLC	09/30/2026 .	Paydown		32,396	32,396	32,396	32,396	0	0	0	0	0	32,396	0	0	0	268	12/31/2031 .	1.F PL
..45323#-AA-9	NUEVA ERA PIPELINE	07/01/2026 .	Paydown		76,922	76,922	76,922	76,922	0	0	0	0	0	76,922	0	0	0	4,654	01/01/2043 .	2.C PL
..458140-AN-0	INTEL CORP	09/17/2026 .	JP MORGAN SECS INC., - FIXED INCOME		4,578,400	5,000,000	4,955,750	4,980,482	0	1,761	0	1,761	0	4,982,243	0	(403,843)	(403,843)	151,667	12/15/2032 .	2.B FE
..46671@-AA-7	JRD HOLDINGS SECURED TRUST 2021 A1 LEASE	09/15/2026 .	Paydown		25,510	25,510	25,510	25,510	0	0	0	0	0	25,510	0	0	0	616	01/15/2041 .	2.B
..48262@-AA-8	Veyron/KDP US Funding, LLC	09/15/2026 .	Paydown		29,216	29,216	29,216	29,216	0	0	0	0	0	29,216	0	0	0	613	12/31/2036 .	2.C
..491386-D*-6	KENTUCKY POWER COMPANY	09/30/2026 .	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	0	09/30/2026 .	2.B
..49338L-AG-8	KEYSIGHT TECHNOLOGIES INC	07/28/2026 .	US BANCORP INVESTMENTS INC.		1,238,127	1,275,000	1,283,657	1,283,634	0	(401)	0	(401)	0	1,283,233	0	(45,106)	(45,106)	49,789	10/15/2034 .	2.A FE
..571676-BC-8	MARS INC	07/28/2026 .	Bank of America Securities		573,378	600,000	600,786	0	0	54	0	54	0	600,840	0	(27,462)	(27,462)	25,460	05/01/2055 .	1.F FE
..590488-AA-6	MESA AIRLINES	07/15/2026 .	Paydown		654,064	654,064	654,064	654,076	0	(12)	0	(12)	0	654,064	0	0	0	31,068	07/15/2029 .	1.F PL
..598329-AE-0	MWFAM 6.631 01/01/51	07/01/2026 .	Paydown		696	696	826	816	0	(120)	0	(120)	0	696	0	0	0	46	01/01/2051 .	2.A FE
..61747Y-EC-5	MORGAN STANLEY	07/15/2026 .	Call @ 100.00		500,000	500,000	444,425	489,804	0	10,196	0	10,196	0	500,000	0	0	0	7,560	07/20/2027 .	1.E FE
..620076-CB-3	MOTOROLA SOLUTIONS INC	07/28/2026 .	US BANCORP INVESTMENTS INC.		971,295	975,000	1,005,791	1,005,657	0	(2,285)	0	(2,285)	0	1,003,372	0	(32,077)	(32,077)	56,756	08/15/2032 .	2.B FE
..62964*-AA-2	NYSARC, Inc.	07/02/2026 .	Paydown		322,955	322,955	322,955	322,956	0	0	0	0	0	322,955	0	0	0	18,505	07/02/2035 .	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					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
62983P-AA-3	NAKILAT INC	09/17/2026	Bank of America Securities		6,694,158	6,685,000	6,714,381	6,693,953	0	(495)	0	(495)	0	6,693,458	0	700	700	290,664	12/31/2033	1.D FE
654579-AF-8	NIPPON LIFE INSURANCE CO	07/28/2026	SMBC Nikko		5,142,800	5,200,000	5,200,000	5,200,000	0	0	0	0	0	5,200,000	0	(57,200)	(57,200)	179,111	09/19/2047	1.G FE
66934#-AA-6	NORWEGIAN AIR SHUTTLE ASA 2015-1 A 4.75	09/22/2026	Paydown		109,378	109,378	109,378	109,513	0	(136)	0	(136)	0	109,378	0	0	0	1,300	01/22/2029	3.B PL
674003-A@-7	Oaktree Capital Management	09/03/2026	Maturity @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	120,300	09/03/2026	1.G FE
682680-AZ-6	ONEOK, INC.	09/17/2026	CORPORATE REORGANIZATIONS		460,038	600,000	602,030	601,928	0	(34)	0	(34)	0	601,893	0	(141,855)	(141,855)	27,887	09/01/2049	2.B FE
71839#-AA-2	PHILLIES FUNDING, LP	07/10/2026	Paydown		106,441	106,441	106,441	106,442	0	(1)	0	(1)	0	106,441	0	0	0	4,958	07/10/2030	2.A PL
730500-AA-6	POINSETTIA FINANCE LIMITED SARL	08/15/2026	Paydown		82,688	82,688	82,688	82,688	0	0	0	0	0	82,688	0	0	0	4,109	06/17/2031	4.A FE
73557*-AA-2	PORT WASHINGTON GENERATING STATION, LLC	09/15/2026	Paydown		85,724	85,724	85,724	85,724	0	0	0	0	0	85,724	0	0	0	1,384	07/15/2030	1.F
73557*-AB-0	PORT WASHINGTON GENERATING STATION	09/15/2026	Paydown		38,393	38,331	38,331	38,331	0	62	0	62	0	38,393	0	0	0	702	06/15/2033	1.F
74460W-AH-0	PUBLIC STORAGE OPERATING CO	07/28/2026	MORGAN STANLEY CO		391,612	425,000	411,570	0	0	105	0	105	0	411,675	0	(20,063)	(20,063)	11,242	08/01/2053	1.F FE
74742#-AA-4	Sun Holdings---QSR Pool 3 Lease-Backed Pa	09/15/2026	Paydown		20,834	20,834	21,042	21,026	0	(192)	0	(192)	0	20,834	0	0	0	606	08/15/2051	1.D PL
74779P-A@-7	Qube Holdings Limited	09/17/2026	Call @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	71,466	10/18/2027	2.B
75405U-AD-8	QATARENERGY LNG S3	09/30/2026	Paydown		177,000	177,000	172,492	176,599	0	401	0	401	0	177,000	0	0	0	11,208	09/30/2027	1.D FE
78467K-C#-2	SSE PLC	09/06/2026	Maturity @ 100.00		8,000,000	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	0	0	295,231	09/06/2026	2.A
78512*-AA-5	S&E REPLACEMENT POWER LLC 4.12 05-2029	09/30/2026	Paydown		356,891	356,892	356,892	356,892	0	(1)	0	(1)	0	356,891	0	0	0	6,143	05/31/2029	1.D PL
808513-AR-6	CHARLES SCHWAB CORP	07/28/2026	BANK OF NYC/MIZUHO SEC		1,480,665	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	(19,335)	(19,335)	49,583	12/31/2049	2.C FE
82340*-AA-5	CAITHNESS SHEPHERDS FLAT, LLC	07/31/2026	Paydown		16,595	16,595	16,595	16,595	0	0	0	0	0	16,595	0	0	0	865	04/30/2032	2.B FE
82340*-AB-3	CAITHNESS SHEPHERDS FLAT, LLC	07/31/2026	Paydown		79,022	79,022	79,022	79,022	0	0	0	0	0	79,022	0	0	0	2,655	04/30/2032	1.B FE
84055*-AE-8	SOUTH TEXAS ELECTRIC COOPERATIVE	08/15/2026	Paydown		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	1,040	08/15/2048	1.F
84314#-AD-3	SOUTHERN ILLINOIS POWER COOPERATIVE	09/15/2026	Paydown		35,088	35,088	35,087	35,090	0	(2)	0	(2)	0	35,088	0	0	0	965	03/15/2041	2.B FE
86175#-AA-2	STONEBRIDGE BRE INC	09/01/2026	Various		104,559	104,559	102,190	104,470	0	89	0	89	0	104,559	0	0	0	4,868	09/01/2026	1.C Z
87089N-AA-8	SWISS RE FINANCE LUXEMBOURG SA	07/28/2026	MORGAN STANLEY CO		198,004	200,000	200,000	200,000	0	0	0	0	0	200,000	0	(1,996)	(1,996)	8,250	04/02/2049	1.F FE
89255#-AA-9	TRADEMARK ROYALTY 2018-1. VANDERBILT UNI	09/01/2026	Paydown		4,937	4,937	4,937	4,937	0	0	0	0	0	4,937	0	0	0	75	07/01/2048	1.F PL
90226#-AA-3	NORTHERN VIRGINIA ELECTRIC COOPERATIVE 3	09/30/2026	Paydown		61,161	61,163	61,163	61,163	0	(2)	0	(2)	0	61,161	0	0	0	472	05/31/2029	1.D PL
904764-AH-0	UNILEVER CAPITAL CORP	07/28/2026	MILLENIUM ADVISORS LLC		105,824	100,000	111,606	105,081	0	(362)	0	(362)	0	104,719	0	1,105	1,105	4,163	11/15/2032	1.E FE
907818-GH-5	UNION PACIFIC CORP	07/28/2026	MORGAN STANLEY CO		575,730	600,000	599,778	0	0	55	0	55	0	599,833	0	(24,103)	(24,103)	22,213	12/01/2054	1.G FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY INC 3.93	09/30/2026	Paydown		34,907	34,907	34,907	34,907	0	0	0	0	0	34,907	0	0	0	1,025	06/30/2030	1.F PL
92857W-AQ-3	VODAFONE GROUP PLC	07/28/2026	PTCP		56,916	55,000	54,665	54,816	0	8	0	8	0	54,823	0	2,092	2,092	3,119	02/27/2037	2.B FE
94106L-CF-4	WASTE MANAGEMENT INC	07/28/2026	MORGAN STANLEY CO		583,894	625,000	609,294	0	0	164	0	164	0	609,458	0	(25,564)	(25,564)	26,378	10/15/2054	1.G FE
96928*-DW-4	SIMS METAL - GNLP 239 WEST SERVICE RD LL	09/10/2026	Paydown		39,444	39,444	39,444	39,444	0	0	0	0	0	39,444	0	0	0	1,732	11/10/2034	2.C
97314#-AA-3	WIND ENERGY TRANSMISSION TEXAS, LLC	09/30/2026	Paydown		27,778	27,778	27,778	27,778	0	0	0	0	0	27,778	0	0	0	510	12/18/2034	1.F PL
980236-AP-8	WOODSIDE FINANCE LTD	07/28/2026	PTCP		2,947,350	3,000,000	2,997,930	2,999,673	0	82	0	82	0	2,999,756	0	(52,406)	(52,406)	96,817	03/15/2028	2.A FE
P3596#-AA-1	EVM Energia del Valle de Mexico I	06/30/2026	Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	2,200	06/30/2037	2.B PL
00832*-AD-8	AUSTRALIA PACIFIC AIRPORTS (MELBOURNE) P	09/15/2026	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	95,400	09/15/2026	2.A FE
Q3920#-AG-4	FONTERRA CO-OPERATIVE GROUP LIMITED	09/25/2026	Maturity @ 100.00		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	68,000	09/25/2026	1.G FE
06291#-AA-1	MONASH UNIVERSITY	08/24/2026	Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	376	02/24/2040	1.B
29339#-AA-5	ENHANCED CAPITAL CONNECTICUT FUND V, LLC	12/10/2025			754,657				0			0				754,657	754,657		12/15/2025	1.A FE
0089999999. Subtotal - issuer credit obligations - corporate bonds (unaffiliated)					71,765,674	72,808,007	72,898,041	68,796,446	0	6,307	0	6,307	0	72,867,849	0	(1,102,176)	(1,102,176)	2,737,737	XXX	XXX
006346-AX-8	ADMSO 231 B - ABS/MBS	07/20/2026	Paydown		375,000	375,000	384,023	0	0	(9,023)	0	(9,023)	0	375,000	0	0	0	19,348	07/15/2053	2.C FE
009090-AA-9	AIR CANADA 2015-1 PASS THROUGH TRUST - A	09/15/2026	Various		680,352	686,510	686,510	686,510	0	0	0	0	0	686,510	0	(6,158)	(6,158)	21,563	09/15/2028	1.F FE
00981*-AA-1	AKRON CHILDREN'S HOSPITAL (BOSTON HEIGHT	09/15/2026	Paydown		26,184	26,184	26,184	26,184	0	0	0	0	0	26,184	0	0	0	807	08/15/2049	1.D
02376W-AA-9	AMERICAN AIRLINES 2016-1 PASS THROUGH TR	07/15/2026	Paydown		2,372	2,372	2,372	2,372	0	0	0	0	0	2,372	0	0	0	97	07/15/2029	2.C FE
05574*-AA-3	WALGREEN'S - MBS	09/15/2026	Paydown		41,080	41,080	41,080	41,080	0	0	0	0	0	41,080	0	0	0	1,670	12/15/2030	4.A
05915@-AA-9	BALTIMORE CITY BOARD OF SCHOOL COMMISSIO	09/15/2026	Paydown		64,051	64,051	64,051	64,051	0	0	0	0	0	64,051	0	0	0	2,114	06/15/2043	1.D
08877@-AA-9	DISTRICT OF COLUMBIA - MBS	07/23/2026	Paydown		2,216,393	2,216,381	2,216,381	2,216,386	0	7	0	7	0	2,216,393	0	0	0	200,359	06/15/2032	1.B
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018-	09/20/2026	Paydown		2,214	2,214	1,995	2,105	0	110	0	110	0	2,214	0	0	0	63	03/20/2033	1.C FE
12510#-AA-2	FAIRFIELD MARRIOTT 4.46 09-2045 - MBS	09/15/2026	Paydown		17,676	17,676	17,675	17,676	0	0	0	0	0	17,676	0	0	0	526	09/15/2045	3.B PL
12540@-AA-8	SEMPRA ENERGY - MBS	09/10/2026	Paydown		62,053	62,053	62,053	62,053	0	0	0	0	0	62,053	0	0	0	1,948	07/10/2040	2.A
12558*-AA-9	XTO ENERGY - MBS	09/10/2026	Paydown		91,339	91,339	91,339	91,339	0	0	0	0	0	91,339	0	0	0	2,460	05/10/2037	1.D
12598@-AA-9	ROCKWELL COLLINS/UTC - MBS	09/10/2026	Paydown		263,751	263,751	263,751	263,751	0	0	0	0	0	263,751	0	0	0	9,100	11/10/2031	2.A
12644@-CN-3	CTL 2007-1B TRUST - CVS - MBS	09/10/2026	Paydown		153,012	153,012	154,420	153,299	0	(286)	0	(286)	0	153,012	0	0	0	6,746	07/10/2029	2.B
12647#-AB-6	WALGREEN'S - MBS	09/15/2026	Paydown		34,614	34,614	34,614	34,615	0	0	0	0	0	34,614	0	0	0	1,450	10/15/2032	4.A
12690@-AA-6	STATE OF OREGON - MBS	09/25/2026	Paydown		89,928	89,928	89,928	89,928	0	0	0	0	0	89,928	0	0	0	2,057	02/25/2031	1.B
12692*-AA-6	HARBOR REGIONAL - MBS	09/15/2026	Paydown		41,404	41,404	41,404	41,404	0	0	0	0	0	41,404	0	0	0	1,234	11/15/2039	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
126968-AA-0	PB NUTCLIF MED, LLC 4.0649 12-2041 - MBS	09/15/2026	Paydown		57,915	57,915	59,652	59,078	0	(1,164)	0	(1,164)	0	57,915	0	0	0	1,570	12/15/2041	2.A
12697#-AA-7	THORTON'S, INC. - MBS	09/15/2026	Paydown		67,322	67,322	67,322	67,322	0	0	0	0	0	67,322	0	0	0	2,047	03/15/2042	1.D PL
127128-AA-0	SETZER PROPERTIES BLUEGRASS V, LLC SR SE	09/20/2026	Paydown		12,386	12,386	12,758	12,725	0	(338)	0	(338)	0	12,386	0	0	0	410	04/20/2064	1.E
12719#-AA-1	VA-LANSING LEASE FINANCE TRUST A-1 3.376	09/15/2026	Paydown		21,381	21,381	21,381	21,381	0	0	0	0	0	21,381	0	0	0	481	08/15/2040	1.A
12720#-AA-0	VA-GAYLORD LEASE FINANCE TRUST A-1 3.376	09/15/2026	Paydown		43,893	43,893	43,893	43,893	0	0	0	0	0	43,893	0	0	0	988	08/15/2035	1.A
15722*-AA-3	NATIONAL OILWELL VARCO 4.835 01-2041 - M	09/10/2026	Paydown		31,551	31,551	31,551	31,551	0	0	0	0	0	31,551	0	0	0	1,017	01/10/2041	2.B
15724@-AA-9	DISTRICT OF COLUMBIA - MBS	09/10/2026	Paydown		122,447	122,447	122,447	122,447	0	0	0	0	0	122,447	0	0	0	3,389	02/10/2036	1.B
22538#-AA-9	LEGG MASON MORTGAGE CAPITAL TRUST - 2005	09/05/2026	Paydown		165,304	165,304	165,304	165,304	0	0	0	0	0	165,304	0	0	0	6,185	02/05/2027	1.G
22946@-AA-7	CTL 2010-6 LOWE'S TUCSON, ARIZONA - MBS	09/15/2026	Paydown		80,386	80,386	80,386	80,386	0	0	0	0	0	80,386	0	0	0	3,056	10/15/2026	2.A
22948@-AA-5	CTL 2010-12 TRUST METHODIST HOSPITAL OF	09/15/2026	Paydown		59,744	59,744	59,744	59,745	0	(1)	0	(1)	0	59,744	0	0	0	2,263	10/15/2030	1.D
22956*-AA-6	M&T BANK, N.A. - MBS	09/15/2026	Paydown		49,079	49,079	49,079	49,079	0	0	0	0	0	49,079	0	0	0	1,352	05/15/2030	2.A
22958*-AA-4	HOME DEPOT CTL 3.89 01-2039 - MBS	09/15/2026	Paydown		23,992	23,992	23,992	23,992	0	0	0	0	0	23,992	0	0	0	622	01/15/2039	1.F
22960#-AA-6	FAIRFAX COUNTY BOARD OF EDUCATION - MBS	09/15/2026	Paydown		79,715	79,715	79,715	79,716	0	0	0	0	0	79,715	0	0	0	2,452	11/15/2032	1.A
22960*-AA-0	OCHSNER CLINIC FOUNDATION 5.26 12-2028 -	09/15/2026	Paydown		191,318	191,318	191,318	191,318	0	0	0	0	0	191,318	0	0	0	6,711	12/15/2028	1.G
22960@-AA-8	TEXAS A&M - MBS	09/15/2026	Paydown		93,765	93,765	93,765	93,765	0	0	0	0	0	93,765	0	0	0	2,886	12/15/2034	1.B
22963@-AA-5	CTL 2014-03 (TEXAS A&M) TRUST - MBS	09/15/2026	Paydown		28,589	28,589	28,589	28,589	0	0	0	0	0	28,589	0	0	0	852	11/15/2034	1.A
22966@-AA-2	UNIVERSITY OF DAYTON LEASE 3.98 12-2026	09/17/2026	Paydown		300,368	300,368	308,429	301,330	0	(962)	0	(962)	0	300,368	0	0	0	7,972	12/17/2026	1.F
22967*-AA-3	STATE OF MICHIGAN - MBS	09/15/2026	Paydown		56,545	56,545	58,242	57,344	0	(799)	0	(799)	0	56,545	0	0	0	1,738	10/15/2034	1.C
22967@-AA-1	CTL 2014-4 TRUST (FEDERAL EXPRESS, SALT	09/15/2026	Paydown		63,805	63,805	63,805	63,805	0	0	0	0	0	63,805	0	0	0	1,659	01/15/2040	2.B
22969@-AA-9	MISSION HEALTH. TKC MEDICAL PARK, LLC 3.	09/15/2026	Paydown		59,235	59,234	60,882	60,004	0	(769)	0	(769)	0	59,235	0	0	0	1,509	04/15/2034	2.C
22970*-AA-8	TRT LEASECO, LLCF (BURLINGTON NORTHERN S	09/15/2026	Paydown		45,032	45,032	45,032	45,032	0	0	0	0	0	45,032	0	0	0	611	05/15/2034	1.D PL
22970@-AA-6	CONAGRA FOODS-CRIC CAG OMAHA 9 LLC 5.07	09/30/2026	Paydown		24,872	24,873	24,873	24,846	0	26	0	26	0	24,872	0	0	0	843	06/30/2037	1.G PL
22975#-AA-9	HOSPITAL SISTERS HEALTH SYSTEMS - MBS	09/25/2026	Paydown		37,167	37,543	37,543	37,543	0	(377)	0	(377)	0	37,167	0	0	0	1,239	09/25/2042	1.E
22975*-AA-3	SETZER PROPERTIES BLUEGRASS IV, LLC SR S	09/18/2026	Paydown		37,909	37,909	39,034	38,724	0	(816)	0	(816)	0	37,909	0	0	0	978	04/18/2046	1.E
22976#-AA-8	DOW CHEMICAL 4.01 10-2036 - MBS	09/15/2026	Paydown		89,085	89,085	89,085	89,085	0	0	0	0	0	89,085	0	0	0	2,382	10/15/2036	2.C
22976@-AA-0	EMORY UNIV AND GEORGIA TECH SERIES E 3.5	09/15/2026	Paydown		51,374	51,374	51,374	51,374	0	0	0	0	0	51,374	0	0	0	1,227	06/15/2045	1.C
22976@-AB-8	EMORY UNIV AND GEORGIA TECH SERIES G 3.5	09/15/2026	Paydown		51,374	51,374	51,374	51,374	0	0	0	0	0	51,374	0	0	0	1,227	06/15/2045	1.C
22979#-AA-5	NYU - MBS	09/15/2026	Paydown		45,592	45,592	45,592	45,592	0	0	0	0	0	45,592	0	0	0	1,398	10/15/2045	1.C PL
22981#-AA-1	EL CAMINO HOSPITAL - CMBS	09/15/2026	Paydown		46,504	46,504	48,509	47,475	0	(971)	0	(971)	0	46,504	0	0	0	1,356	08/15/2032	1.D
22984*-AA-2	NORTH SHORE LONG ISLAND JEWISH HOSPITAL	09/15/2026	Paydown		21,419	21,419	21,419	21,419	0	0	0	0	0	21,419	0	0	0	613	04/15/2045	1.G
23156#-AA-8	CTL CEDAR CROSSING TX - NATIONAL OILWELL	09/30/2026	Paydown		240,668	240,668	240,668	240,696	0	(28)	0	(28)	0	240,668	0	0	0	9,245	04/30/2031	2.B
26067*-AA-3	DOW (MIDLAND, MI) CTL PASS-THROUGH TRUST	09/15/2026	Paydown		108,705	108,705	109,194	108,930	0	(225)	0	(225)	0	108,705	0	0	0	3,755	03/15/2034	2.C
26885*-AA-3	NORTH EASTERN OHIO MEDICAL UNIVERSITY 5.	09/08/2026	Paydown		48,806	48,805	49,583	49,319	0	(513)	0	(513)	0	48,806	0	0	0	1,754	11/08/2044	2.A
33840*-AA-3	521-533 LLC SR SECURED 4.77 11-2030 - MB	09/15/2026	Paydown		51,958	51,958	51,958	51,958	0	0	0	0	0	51,958	0	0	0	1,653	11/15/2030	2.C
35826*-AA-6	PONTIAC 2, LLC (COUNTY OF FRESNO) SENIOR	09/15/2026	Paydown		53,329	53,330	53,330	53,330	0	0	0	0	0	53,329	0	0	0	1,490	06/15/2039	1.D
35826@-AA-4	PONTIAC 7, LLC (COUNTY OF FRESNO) SENIOR	09/15/2026	Paydown		76,552	76,552	77,314	77,062	0	(510)	0	(510)	0	76,552	0	0	0	2,389	06/15/2038	1.D
39951#-AA-1	SHIDLER BRITISH PETROLEUM HQ 4.58 02-205	09/15/2026	Paydown		4,330	4,330	4,330	4,330	0	0	0	0	0	4,330	0	0	0	132	02/15/2051	3.B PL
40867#-AD-6	YUBA COUNTY CA (HAMPAC LLC) 4.25 08-2042	09/10/2026	Paydown		31,317	31,317	31,317	31,317	0	0	0	0	0	31,317	0	0	0	890	08/10/2042	1.D
43711@-AA-6	CTL 2006-17 TRUST (HOME DEPOT, NH) - MBS	09/15/2026	Paydown		42,199	42,199	41,335	41,828	0	371	0	371	0	42,199	0	0	0	1,476	08/15/2035	1.F
46658#-AA-2	DALLAS TX - MBS	09/15/2026	Paydown		33,112	33,112	33,981	33,764	0	(652)	0	(652)	0	33,112	0	0	0	979	12/15/2045	1.E
47659@-AA-1	JERSEY CITY, NJ 4.85 11-2045 - MBS	09/15/2026	Paydown		13,127	13,127	13,252	13,223	0	(96)	0	(96)	0	13,127	0	0	0	425	11/15/2045	1.E
47665@-AA-3	JERSEY CITY MUNICIPAL, LLC 4.41 09-2042	09/15/2026	Paydown		19,829	19,829	20,028	19,963	0	(134)	0	(134)	0	19,829	0	0	0	583	09/15/2042	1.F
48239@-AE-0	RIVERSIDE HEALTH SYSTEM 6.32 10-2032 - M	09/15/2026	Paydown		206,653	206,654	206,654	206,654	0	(1)	0	(1)	0	206,653	0	0	0	8,711	10/15/2032	1.G
48239@-AG-5	RIVERSIDE HEALTH SYSTEM 6.97 06-2034 - M	09/15/2026	Paydown		85,228	85,228	85,228	85,228	0	0	0	0	0	85,228	0	0	0	3,962	06/15/2034	1.G
48239@-AK-6	RIVERSIDE HEALTH SYSTEM 8.25 03-2034 - M	09/10/2026	Paydown		36,647	36,647	36,647	36,647	0	0	0	0	0	36,647	0	0	0	2,017	03/10/2034	1.F
48262*-AA-0	VEYRON/KDP I PARTNERS, LLC 3.72 12-2034	09/15/2026	Paydown		19,818	19,819	19,819	19,819	0	(1)	0	(1)	0	19,818	0	0	0	492	12/31/2034	2.C
49727@-AB-3	KIRBY CORPORATION 4.41 03-2042 - MBS	09/15/2026	Paydown		60,082	60,082	60,082	60,082	0	0	0	0	0	60,082	0	0	0	1,767	03/15/2042	2.B
52467@-BJ-3	LEGG MASON MTG CAP - MBS	09/01/2026	Paydown		77,067	77,067	77,067	77,067	0	0	0	0	0	77,067	0	0	0	2,842	04/01/2028	4.A
54143M-AA-4	AMZN 1 A1C - CMBS	09/10/2026	Paydown		69,367	69,367	69,367	69,367	0	0	0	0	0	69,367	0	0	0	1,226	10/10/2042	1.D FE
55323@-AA-0	MK LEASE TRUST (CVS QUEENS) - MBS	09/15/2026	Paydown		54,163	54,164	54,964	54,248	0	(84)	0	(84)	0	54,163	0	0	0	2,328	11/15/2028	2.B
55371@-AA-1	ROPER ST. FRANCIS 4.22 03-2038 - MBS	09/15/2026	Paydown		77,229	77,229	77,229	77,229	0	0	0	0	0	77,229	0	0	0	2,173	03/15/2038	1.E
55646#-AA-8	MADERA COUNTY CA - MBS	09/15/2026	Paydown		55,873	55,873	56,430	56,303	0	(429)	0	(429)	0	55,873	0	0	0	1,707	10/15/2044	1.F
55646@-AA-0	MADERA COUNTY CA - MBS	09/15/2026	Paydown		25,730	25,730	25,983	25,938	0	(208)	0	(208)	0	25,730	0	0	0	813	01/15/2050	1.D
56475@-M*-6	LEGG MASON CAPITAL CORP - MBS	09/15/2026	Paydown		386,777	386,776	386,776	386,776	0	1	0	1	0	386,777	0	0	0	14,445	03/15/2030	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
..62311#-AA-8	KRANKEN HOUSE LH LP- MOUNT SINAI HOSPITA	09/15/2026	Direct		6,125	6,125	6,125	6,125	0	0	0	0	0	6,125	0	0	0	152	01/15/2051	2.B
..67624@-AA-1	TERRA FUNDING - BIXBY RANCH, LLC SR SECU	09/15/2026	Paydown		21,155	21,155	21,155	21,155	0	0	0	0	0	21,155	0	0	0	564	02/15/2041	1.E PL
..74338*-AA-6	AMAZON 4851 JS PROJECT AXIS SR SECURED 4	09/15/2026	Paydown		63,527	63,527	63,527	63,527	0	0	0	0	0	63,527	0	0	0	1,709	11/15/2039	1.D
..74351@-AA-6	AMAZON COMMERCE 94 PROJECT, LLC SR SECUR	09/10/2026	Paydown		43,586	43,586	43,586	43,586	0	0	0	0	0	43,586	0	0	0	1,184	07/10/2040	1.D
..750731-AA-9	AUTUMN WIND HQ, LLC - RAIDERS FOOTBALL C	09/10/2026	Paydown		24,359	24,360	24,360	24,360	0	(1)	0	(1)	0	24,359	0	0	0	608	02/10/2049	2.A
..89916@-AA-2	CORNER STONE PARTNERS, LP (COUNTY OF TUL	09/25/2026	Paydown		43,226	43,226	43,659	43,535	0	(308)	0	(308)	0	43,226	0	0	0	1,291	06/25/2040	1.D
..901857-AB-8	TWOBR 8.310 09/15/29 - MBS	09/15/2026	Paydown		437,261	437,260	437,260	437,303	0	(41)	0	(41)	0	437,261	0	0	0	36,336	09/15/2029	1.A
..91426*-AA-3	UNIVERSITY OF LOUISVILLE FOUNDATION - MB	09/10/2026	Paydown		42,191	42,191	42,191	42,191	0	0	0	0	0	42,191	0	0	0	1,764	11/10/2033	2.A
..91845#-AA-2	VERIZON COMMUNICATIONS CTL 3.81 05-2035	09/15/2026	Paydown		49,430	49,430	49,430	49,430	0	0	0	0	0	49,430	0	0	0	1,257	05/15/2035	2.A
..91927#-AA-3	MAHWAH PROPERTIES I, LLC CTL (THE VALLEY	09/15/2026	Paydown		34,524	34,524	34,524	34,524	0	0	0	0	0	34,524	0	0	0	921	01/15/2043	1.F
..94978#-AT-4	LEGG MASON MORTGAGE CAPITAL - MBS	09/01/2026	Paydown		133,803	133,803	133,803	133,803	0	0	0	0	0	133,803	0	0	0	5,935	08/01/2027	4.A
..96928*-AK-3	WM BLAIR CAPITAL LLS (CVS HOUSTON) - MBS	09/15/2026	Paydown		108,764	108,764	111,797	109,479	0	(715)	0	(715)	0	108,764	0	0	0	4,280	01/15/2031	2.B
..96928*-AS-6	WILLIAM BLAIR CAPITAL TRUST - 2005 (SPEC	09/15/2026	Paydown		212,400	212,400	214,341	213,012	0	(612)	0	(612)	0	212,400	0	0	0	8,094	04/15/2034	1.D
..96928*-AU-1	WILLIAM BLAIR CTL TRUST 2006 IRVING OIL	09/15/2026	Paydown		60,023	60,023	60,651	60,126	0	(103)	0	(103)	0	60,023	0	0	0	2,594	11/15/2028	2.C
..96928*-BA-4	WM.BLAIR CAPITAL TRUST '06 (ST.LUKE'S) -	09/15/2026	Paydown		264,919	264,919	267,761	265,259	0	(340)	0	(340)	0	264,919	0	0	0	10,124	04/15/2028	1.G
..96928*-BM-8	WM.BLAIR CTL/CITIZENS BANK - MBS	09/15/2026	Paydown		87,370	87,370	87,370	87,370	0	0	0	0	0	87,370	0	0	0	3,438	09/15/2027	1.G
..96928*-BN-6	WM.BLAIR/STATE OF PA - MBS	09/15/2026	Paydown		96,129	96,129	96,129	96,129	0	0	0	0	0	96,129	0	0	0	3,828	12/15/2031	1.C
..96928*-CW-5	WILLIAM BLAIR CAPITAL TRUST 2010 (SPECTR	09/15/2026	Paydown		29,611	29,611	29,902	29,752	0	(140)	0	(140)	0	29,611	0	0	0	1,303	06/15/2037	1.D
..96928*-EC-7	TD BANK, N.A. CTL 5.60 07-2031 - MBS	09/15/2026	Paydown		27,856	27,856	28,125	27,939	0	(82)	0	(82)	0	27,856	0	0	0	1,046	07/15/2031	1.D
..96928*-EX-1	SPARTAN STORES - MBS	09/15/2026	Paydown		58,991	58,991	58,991	58,991	0	0	0	0	0	58,991	0	0	0	1,656	03/15/2032	4.B
..96928*-FA-0	WILLIAM BLAR & CO. CTL 2012-J A. SCHULMA	09/15/2026	Paydown		67,657	67,657	67,657	67,657	0	0	0	0	0	67,657	0	0	0	1,940	03/15/2034	2.C
..96928*-FC-6	FEDEX - MBS	09/15/2026	Paydown		95,334	95,334	96,287	95,499	0	(165)	0	(165)	0	95,334	0	0	0	2,511	09/30/2027	2.B
..96928*-FF-9	CONTRA COSTA COUNTY CA 4.80 01-2033 - MB	09/15/2026	Paydown		109,018	109,018	110,040	109,397	0	(379)	0	(379)	0	109,018	0	0	0	3,490	01/15/2033	1.B
..96928*-FV-4	BLUE CROSS BLUE SHIELD NC, CORIUM LLC SR	09/15/2026	Paydown		56,546	56,546	56,546	56,546	0	0	0	0	0	56,546	0	0	0	1,685	09/15/2044	1.E
..96928*-FW-2	SCANNELLI PROPERTIES #124, LLC (FED EX G	09/15/2026	Paydown		11,622	11,622	11,622	11,622	0	0	0	0	0	11,622	0	0	0	322	09/15/2027	2.B
..98258*-AA-7	WAYNE STATE UNIVERSITY - MBS	09/15/2026	Paydown		19,434	19,434	19,628	19,535	0	(101)	0	(101)	0	19,434	0	0	0	621	03/15/2038	1.E
..98984*-AA-2	ZURICH AMERICAN INSURANCE COMPANY - MBS	09/15/2026	Paydown		87,170	87,170	87,606	87,393	0	(223)	0	(223)	0	87,170	0	0	0	2,859	11/15/2037	1.C
0129999999. Subtotal - issuer credit obligations - single entity backed obligations (unaffiliated)					10,391,088	10,397,613	10,440,476	10,034,308	0	(21,085)	0	(21,085)	0	10,397,246	0	(6,158)	(6,158)	501,345	XXX	XXX
..96928*-ET-0	WILLIAM BLAIR & CO, CTL PASS THROUGH TRU	09/15/2026	Paydown		10,481	10,481	10,481	10,481	0	0	0	0	0	10,481	0	0	0	355	05/15/2042	1.A
0269999999. Subtotal - issuer credit obligations - other issuer credit obligations (unaffiliated)					10,481	10,481	10,481	10,481	0	0	0	0	0	10,481	0	0	0	355	XXX	XXX
0489999999. Total - issuer credit obligations (unaffiliated)					165,732,697	167,799,066	168,040,478	163,655,195	0	(44,806)	0	(44,806)	0	168,084,105	0	(2,351,408)	(2,351,408)	4,462,682	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					165,732,697	167,799,066	168,040,478	163,655,195	0	(44,806)	0	(44,806)	0	168,084,105	0	(2,351,408)	(2,351,408)	4,462,682	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					165,732,697	167,799,066	168,040,478	163,655,195	0	(44,806)	0	(44,806)	0	168,084,105	0	(2,351,408)	(2,351,408)	4,462,682	XXX	XXX
..36178W-GP-8	GN AB9206 - RMBS	09/01/2026	Paydown		1,327	1,327	1,312	1,309	0	18	0	18	0	1,327	0	0	0	28	11/15/2042	1.A
..36179M-2R-0	G2 MA0784 - RMBS	09/01/2026	Paydown		1,119	1,119	1,178	1,177	0	(58)	0	(58)	0	1,119	0	0	0	31	02/20/2043	1.A
..36179N-BC-1	G2 MA0935 - RMBS	09/01/2026	Paydown		633	633	660	661	0	(28)	0	(28)	0	633	0	0	0	17	04/20/2043	1.A
..36179N-F9-4	G2 MA1092 - RMBS	09/01/2026	Paydown		1,040	1,040	1,108	1,101	0	(61)	0	(61)	0	1,040	0	0	0	30	06/20/2043	1.A
..36179N-LF-3	G2 MA1226 - RMBS	09/01/2026	Paydown		832	832	898	906	0	(74)	0	(74)	0	832	0	0	0	25	08/20/2043	1.A
..36179N-VQ-8	G2 MA1523 - RMBS	09/01/2026	Paydown		970	970	1,039	1,044	0	(74)	0	(74)	0	970	0	0	0	28	12/20/2043	1.A
..36179Q-L4-1	G2 MA2147 - RMBS	09/01/2026	Paydown		1,701	1,701	1,711	1,713	0	(12)	0	(12)	0	1,701	0	0	0	34	08/20/2044	1.A
..36181A-YM-8	GN AE7016 - RMBS	09/01/2026	Paydown		9,348	9,348	9,690	9,630	0	(282)	0	(282)	0	9,348	0	0	0	227	06/15/2043	1.A
..36181B-KM-1	GN AE7500 - RMBS	09/01/2026	Paydown		361	361	374	375	0	(14)	0	(14)	0	361	0	0	0	8	06/15/2043	1.A
..36208F-KS-8	GN 449505 - RMBS	09/01/2026	Paydown		601	601	593	599	0	3	0	3	0	601	0	0	0	26	01/15/2028	1.A
..36209B-C9-7	GN 466396 - RMBS	09/01/2026	Paydown		942	942	970	948	0	(6)	0	(6)	0	942	0	0	0	41	10/15/2028	1.A
..36209L-KM-7	GN 474700 - RMBS	09/01/2026	Paydown		3,189	3,189	3,003	3,132	0	56	0	56	0	3,189	0	0	0	128	02/15/2029	1.A
..36209S-KT-7	GN 480106 - RMBS	09/01/2026	Paydown		587	587	553	567	0	20	0	20	0	587	0	0	0	23	03/15/2029	1.A
..36210J-TL-2	GN 493855 - RMBS	09/01/2026	Paydown		740	740	696	729	0	10	0	10	0	740	0	0	0	32	04/15/2029	1.A
..36210L-4Z-3	GN 495940 - RMBS	09/01/2026	Paydown		3,864	3,864	3,646	3,797	0	67	0	67	0	3,864	0	0	0	167	02/15/2029	1.A
..36210Q-BY-7	GN 498755 - RMBS	09/01/2026	Paydown		1,320	1,320	1,248	1,297	0	23	0	23	0	1,320	0	0	0	57	06/15/2029	1.A
..36211D-QQ-6	GN 509963 - RMBS	09/01/2026	Paydown		998	998	903	969	0	30	0	30	0	998	0	0	0	40	06/15/2029	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
..36213S-YT-6	GN 563322 - RMBS	09/01/2026	Paydown		1,665	1,665	1,725	1,679	0	(13)	0	(13)	0	1,665	0	0	0	92	08/15/2031	1.A
..36225A-XN-5	GN 780685 - RMBS	09/01/2026	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	12/15/2027	1.A
..36290W-FU-1	GN 619479 - RMBS	09/01/2026	Paydown		22,908	22,908	22,607	22,716	0	193	0	193	0	22,908	0	0	0	839	08/15/2033	1.A
..36296J-J9-7	GN 692488 - RMBS	09/01/2026	Paydown		724	724	753	756	0	(32)	0	(32)	0	724	0	0	0	27	04/15/2039	1.A
..38376U-VR-7	GNR 2017-073 VZ - CMO/RMBS	09/01/2026	Paydown		11,314	11,314	10,953	11,314	0	0	0	0	0	11,314	0	0	0	280	05/20/2047	1.A
..38380K-AQ-8	GNR 2017-174 HZ - CMO/RMBS	09/01/2026	Paydown		51,706	51,706	48,811	49,003	0	2,704	0	2,704	0	51,706	0	0	0	1,107	11/20/2047	1.A
..38380K-DT-9	GNR 2017-176 BZ - CMO/RMBS	09/01/2026	Paydown		28,146	28,146	28,086	28,083	0	63	0	63	0	28,146	0	0	0	662	11/20/2047	1.A
..38380Q-EW-8	GNR 2020-H12 IJ - CMO/RMBS	09/01/2026	Paydown		164,707	0	45,469	164,707	0	0	0	0	0	164,707	0	0	0	0	07/20/2070	1.A
..38380Q-KR-2	GNR 2020-H16 IK - CMO/RMBS	09/01/2026	Paydown		149,372	0	29,324	149,372	0	0	0	0	0	149,372	0	0	0	0	09/20/2070	1.A
..38380Q-QX-3	GNR 2020-H18 IO - CMO/RMBS	09/01/2026	Paydown		271,609	0	144,224	271,609	0	0	0	0	0	271,609	0	0	0	0	11/20/2070	1.A
1019999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency residential mortgage-backed securities - guaranteed (exempt from RBC)					731,745	146,057	361,557	729,213	0	2,532	0	2,532	0	731,745	0	0	0	3,949	XXX	XXX
..31283H-EM-3	FH G01040 - RMBS	09/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	07/01/2029	1.A
..31287N-CG-1	FH C62771 - RMBS	09/01/2026	Paydown		134	134	142	137	0	(3)	0	(3)	0	134	0	0	0	7	01/01/2032	1.A
..31287X-MZ-6	FH C70376 - RMBS	09/01/2026	Paydown		567	567	576	568	0	(1)	0	(1)	0	567	0	0	0	23	09/01/2032	1.A
..3128M9-CN-0	FH G06977 - RMBS	09/01/2026	Paydown		1,330	1,330	1,343	1,346	0	(16)	0	(16)	0	1,330	0	0	0	27	04/01/2042	1.A
..3128M9-ED-0	FH G07032 - RMBS	09/01/2026	Paydown		1,128	1,128	1,158	1,163	0	(35)	0	(35)	0	1,128	0	0	0	23	06/01/2042	1.A
..3128M9-KG-6	FH G07195 - RMBS	09/01/2026	Paydown		656	656	702	707	0	(51)	0	(51)	0	656	0	0	0	19	03/01/2042	1.A
..3128MJ-2D-1	FH G08771 - RMBS	09/01/2026	Paydown		2,329	2,329	2,454	2,579	0	(250)	0	(250)	0	2,329	0	0	0	62	07/01/2047	1.A
..3128MJ-5C-0	FH G08842 - RMBS	09/01/2026	Paydown		10,085	10,085	10,079	10,093	0	(7)	0	(7)	0	10,085	0	0	0	263	10/01/2048	1.A
..3128MJ-5P-1	FH G08853 - RMBS	09/01/2026	Paydown		11,114	11,114	11,414	11,929	0	(815)	0	(815)	0	11,114	0	0	0	322	12/01/2048	1.A
..3128MJ-QH-6	FH G08455 - RMBS	09/01/2026	Paydown		609	609	616	616	0	(7)	0	(7)	0	609	0	0	0	15	07/01/2041	1.A
..3128MJ-RE-2	FH G08484 - RMBS	09/01/2026	Paydown		1,043	1,043	1,030	1,027	0	17	0	17	0	1,043	0	0	0	21	03/01/2042	1.A
..3128MJ-SD-3	FH G08515 - RMBS	09/01/2026	Paydown		3,073	3,073	3,197	3,199	0	(126)	0	(126)	0	3,073	0	0	0	60	12/01/2042	1.A
..3128MJ-WB-2	FH G08641 - RMBS	09/01/2026	Paydown		3,690	3,690	3,831	3,922	0	(232)	0	(232)	0	3,690	0	0	0	85	05/01/2045	1.A
..3128MJ-ZF-0	FH G08741 - RMBS	09/01/2026	Paydown		5,650	5,650	5,702	5,725	0	(75)	0	(75)	0	5,650	0	0	0	112	01/01/2047	1.A
..31292G-4U-7	FH C00835 - RMBS	09/01/2026	Paydown		34	34	33	34	0	1	0	1	0	34	0	0	0	1	07/01/2029	1.A
..31292G-Y4-2	FH C00731 - RMBS	09/01/2026	Paydown		64	64	61	63	0	1	0	1	0	64	0	0	0	3	03/01/2029	1.A
..31292H-GZ-1	FH C01116 - RMBS	09/01/2026	Paydown		87	87	91	89	0	(2)	0	(2)	0	87	0	0	0	4	01/01/2031	1.A
..31292H-Q3-1	FH C01374 - RMBS	09/01/2026	Paydown		958	958	938	944	0	14	0	14	0	958	0	0	0	38	06/01/2032	1.A
..31292L-GX-7	FH C03814 - RMBS	09/01/2026	Paydown		2,981	2,981	3,207	3,219	0	(238)	0	(238)	0	2,981	0	0	0	86	03/01/2042	1.A
..312938-YY-3	FH A90727 - RMBS	09/01/2026	Paydown		221	221	233	241	0	(20)	0	(20)	0	221	0	0	0	8	01/01/2040	1.A
..31293M-TG-7	FH C24151 - RMBS	09/01/2026	Paydown		185	185	176	182	0	3	0	3	0	185	0	0	0	8	03/01/2029	1.A
..31293R-4Y-4	FH C28039 - RMBS	09/01/2026	Paydown		6	6	5	6	0	0	0	0	0	6	0	0	0	0	06/01/2029	1.A
..31293R-FJ-5	FH C27369 - RMBS	09/01/2026	Paydown		406	406	387	399	0	7	0	7	0	406	0	0	0	18	06/01/2029	1.A
..31293T-E9-4	FH C29160 - RMBS	09/01/2026	Paydown		13	13	12	13	0	0	0	0	0	13	0	0	0	1	07/01/2029	1.A
..3132A5-GL-3	FH ZS4703 - RMBS	09/01/2026	Paydown		3,022	3,022	3,215	3,282	0	(259)	0	(259)	0	3,022	0	0	0	60	02/01/2047	1.A
..3132AD-6N-3	FH ZT1777 - RMBS	09/01/2026	Paydown		699	699	723	769	0	(70)	0	(70)	0	699	0	0	0	19	03/01/2049	1.A
..3132AE-B9-6	FH ZT1864 - RMBS	09/01/2026	Paydown		535	535	555	595	0	(60)	0	(60)	0	535	0	0	0	14	04/01/2049	1.A
..3132AE-EY-8	FH ZT1951 - RMBS	09/01/2026	Paydown		674	674	696	744	0	(70)	0	(70)	0	674	0	0	0	16	05/01/2049	1.A
..3132AE-J8-0	FH ZT2087 - RMBS	09/01/2026	Paydown		1,631	1,631	1,694	1,800	0	(170)	0	(170)	0	1,631	0	0	0	43	06/01/2049	1.A
..3132DM-G2-5	FH SD0217 - RMBS	09/01/2026	Paydown		939	939	983	1,037	0	(98)	0	(98)	0	939	0	0	0	24	05/01/2049	1.A
..3132DM-GT-6	FH SD0210 - RMBS	09/01/2026	Paydown		3,063	3,063	3,247	3,325	0	(262)	0	(262)	0	3,063	0	0	0	60	12/01/2049	1.A
..3132DV-3J-2	FH SD8001 - RMBS	09/01/2026	Paydown		1,242	1,242	1,275	1,347	0	(105)	0	(105)	0	1,242	0	0	0	29	07/01/2049	1.A
..3132DV-7B-5	FH SD8090 - RMBS	09/01/2026	Paydown		4,142	4,142	4,277	4,273	0	(131)	0	(131)	0	4,142	0	0	0	55	09/01/2050	1.A
..3132DW-C7-6	FH SD8194 - RMBS	09/01/2026	Paydown		2,828	2,828	2,839	2,837	0	(10)	0	(10)	0	2,828	0	0	0	47	02/01/2052	1.A
..3132DW-EC-3	FH SD8231 - RMBS	09/01/2026	Paydown		48,610	48,610	48,562	48,548	0	62	0	62	0	48,610	0	0	0	1,455	07/01/2052	1.A
..3132DW-ES-8	FH SD8245 - RMBS	09/01/2026	Paydown		49,947	49,947	49,567	49,597	0	350	0	350	0	49,947	0	0	0	1,490	09/01/2052	1.A
..3132WD-V7-6	FH G40637 - RMBS	09/01/2026	Paydown		2,481	2,481	2,560	2,605	0	(124)	0	(124)	0	2,481	0	0	0	61	05/01/2046	1.A
..3132XC-R4-9	FH G67707 - RMBS	09/01/2026	Paydown		14,130	14,130	14,126	14,127	0	2	0	2	0	14,130	0	0	0	328	01/01/2048	1.A
..3132XU-SH-9	FH Q52319 - RMBS	09/01/2026	Paydown		28,083	28,083	27,846	27,736	0	348	0	348	0	28,083	0	0	0	638	11/01/2047	1.A
..3132XU-Z4-0	FH Q52562 - RMBS	09/01/2026	Paydown		1,406	1,406	1,444	1,473	0	(66)	0	(66)	0	1,406	0	0	0	33	12/01/2047	1.A
..31339U-JN-1	FH QA3869 - RMBS	09/01/2026	Paydown		2,662	2,662	2,745	2,792	0	(130)	0	(130)	0	2,662	0	0	0	66	10/01/2049	1.A
..3133AB-CR-9	FH QB4580 - RMBS	09/01/2026	Paydown		6,128	6,128	6,330	6,301	0	(172)	0	(172)	0	6,128	0	0	0	75	10/01/2050	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
3133AM-EP-7	FH QC2842 - RMBS	09/01/2026	Paydown		9,512	9,512	9,859	9,812	0	(301)	0	(301)	0	9,512	0	0	0	161	06/01/2051	1.A
3133KK-D6-3	FH RA3725 - RMBS	09/01/2026	Paydown		4,026	4,026	4,172	4,166	0	(140)	0	(140)	0	4,026	0	0	0	52	10/01/2050	1.A
3133KL-XT-9	FH RA5190 - RMBS	09/01/2026	Paydown		7,078	7,078	7,314	7,287	0	(209)	0	(209)	0	7,078	0	0	0	120	05/01/2051	1.A
3136AV-6R-5	FNGT 2017-T1 A - RMBS	08/01/2026	Paydown		162,777	162,777	162,777	162,514	0	263	0	263	0	162,777	0	0	0	3,344	06/25/2027	1.A
3136AV-JB-6	FNR 2017-4 ZC - CMO/RMBS	09/02/2026	Paydown		225,600	225,600	225,374	225,305	0	295	0	295	0	225,600	0	0	0	4,514	02/25/2047	1.A
3136AY-YZ-0	FNR 2017-90 ZD - CMO/RMBS	09/02/2026	Paydown		50,855	50,855	50,720	50,722	0	133	0	133	0	50,855	0	0	0	1,021	11/25/2047	1.A
3136B0-CX-2	FNR 2017-97 VZ - CMO/RMBS	09/02/2026	Paydown		72,682	72,682	71,747	71,693	0	989	0	989	0	72,682	0	0	0	1,631	12/25/2047	1.A
3136B1-HM-9	FNR 2018-15 ZG - CMO/RMBS	09/02/2026	Paydown		10,246	10,246	10,109	10,097	0	149	0	149	0	10,246	0	0	0	276	03/25/2048	1.A
31371L-X3-8	FN 255498 - RMBS	09/01/2026	Paydown		97	97	98	98	0	(1)	0	(1)	0	97	0	0	0	4	12/01/2034	1.A
31371N-GG-4	FN 256799 - RMBS	09/01/2026	Paydown		29	29	30	30	0	0	0	0	0	29	0	0	0	1	07/01/2037	1.A
31371N-SL-0	FN 257123 - RMBS	09/01/2026	Paydown		89	89	92	92	0	(3)	0	(3)	0	89	0	0	0	3	03/01/2038	1.A
31376K-SZ-0	FN 357936 - RMBS	09/01/2026	Paydown		390	390	401	400	0	(10)	0	(10)	0	390	0	0	0	14	08/01/2035	1.A
3137AQ-UP-1	FHR 4048 HE - CMO/RMBS	09/01/2026	Paydown		57,420	57,420	60,056	58,507	0	(1,087)	0	(1,087)	0	57,420	0	0	0	1,532	05/15/2042	1.A
3137FC-4R-2	FHR 4738 LZ - CMO/RMBS	09/02/2026	Paydown		70,167	70,167	65,589	66,927	0	3,239	0	3,239	0	70,167	0	0	0	1,432	12/15/2047	1.A
3137FC-CD-4	FHR 4740 CZ - CMO/RMBS	09/02/2026	Paydown		71,099	71,099	66,353	68,010	0	3,089	0	3,089	0	71,099	0	0	0	1,531	12/15/2047	1.A
3137FG-3P-8	FHR 4801 ZN - CMO/RMBS	09/02/2026	Paydown		9,924	9,924	9,910	9,909	0	15	0	15	0	9,924	0	0	0	324	05/15/2048	1.A
31384U-JF-2	FN 534062 - RMBS	09/01/2026	Paydown		33	33	32	32	0	1	0	1	0	33	0	0	0	2	03/01/2030	1.A
31385X-JM-0	FN 555668 - RMBS	09/01/2026	Paydown		690	690	706	695	0	(5)	0	(5)	0	690	0	0	0	25	07/01/2033	1.A
31387P-R5-3	FN 590108 - RMBS	09/01/2026	Paydown		64	64	66	65	0	(1)	0	(1)	0	64	0	0	0	3	07/01/2031	1.A
31389F-F5-6	FN 623988 - RMBS	09/01/2026	Paydown		381	381	381	382	0	(1)	0	(1)	0	381	0	0	0	17	02/01/2032	1.A
3138A2-W4-7	FN AH1566 - RMBS	09/01/2026	Paydown		584	584	611	608	0	(24)	0	(24)	0	584	0	0	0	20	12/01/2040	1.A
3138AF-C2-4	FN AI1888 - RMBS	09/01/2026	Paydown		734	734	763	765	0	(31)	0	(31)	0	734	0	0	0	22	05/01/2041	1.A
3138AF-ZV-5	FN AI2555 - RMBS	09/01/2026	Paydown		206	206	215	220	0	(15)	0	(15)	0	206	0	0	0	6	06/01/2041	1.A
3138EE-P7-8	FN AK9445 - RMBS	09/01/2026	Paydown		1,210	1,210	1,290	1,304	0	(94)	0	(94)	0	1,210	0	0	0	32	03/01/2042	1.A
3138EJ-C9-7	FN AL1895 - RMBS	09/01/2026	Paydown		6,070	6,070	6,464	6,479	0	(409)	0	(409)	0	6,070	0	0	0	140	06/01/2042	1.A
3138EK-VM-4	FN AL3319 - RMBS	09/01/2026	Paydown		1,646	1,646	1,734	1,774	0	(128)	0	(128)	0	1,646	0	0	0	39	03/01/2043	1.A
3138EM-NX-5	FN AL4905 - RMBS	09/01/2026	Paydown		6,893	6,893	7,094	7,103	0	(210)	0	(210)	0	6,893	0	0	0	133	02/01/2043	1.A
3138EQ-T3-6	FN AL7769 - RMBS	09/01/2026	Paydown		5,009	5,009	5,134	5,153	0	(143)	0	(143)	0	5,009	0	0	0	100	12/01/2043	1.A
3138EQ-WR-9	FN AL7855 - RMBS	09/01/2026	Paydown		5,995	5,995	6,219	6,257	0	(262)	0	(262)	0	5,995	0	0	0	121	10/01/2043	1.A
3138ER-DL-1	FN AL9106 - RMBS	09/01/2026	Paydown		1,974	1,974	2,128	2,190	0	(217)	0	(217)	0	1,974	0	0	0	58	02/01/2046	1.A
3138NX-J5-7	FN AR1183 - RMBS	09/01/2026	Paydown		5,176	5,176	5,343	5,285	0	(109)	0	(109)	0	5,176	0	0	0	107	01/01/2043	1.A
3138W0-VK-2	FN AR3317 - RMBS	09/01/2026	Paydown		11,102	11,102	11,017	11,027	0	75	0	75	0	11,102	0	0	0	251	02/01/2043	1.A
3138W4-CR-0	FN AR6379 - RMBS	09/01/2026	Paydown		4,676	4,676	4,842	4,787	0	(111)	0	(111)	0	4,676	0	0	0	90	02/01/2043	1.A
3138W9-2G-4	FN AS0774 - RMBS	09/01/2026	Paydown		10,322	10,322	10,182	10,201	0	121	0	121	0	10,322	0	0	0	205	10/01/2043	1.A
3138W9-A2-6	FN AS0024 - RMBS	09/01/2026	Paydown		2,279	2,279	2,372	2,400	0	(121)	0	(121)	0	2,279	0	0	0	53	07/01/2043	1.A
3138WJ-FK-9	FN AS8269 - RMBS	09/01/2026	Paydown		36,766	36,766	36,703	36,702	0	64	0	64	0	36,766	0	0	0	729	11/01/2046	1.A
3138WJ-MB-1	FN AS8453 - RMBS	09/01/2026	Paydown		6,737	6,737	6,766	6,769	0	(33)	0	(33)	0	6,737	0	0	0	129	12/01/2046	1.A
3138WJ-MJ-4	FN AS8460 - RMBS	09/01/2026	Paydown		2,263	2,263	2,330	2,385	0	(123)	0	(123)	0	2,263	0	0	0	54	12/01/2046	1.A
3138WM-FR-7	FN AT0175 - RMBS	09/01/2026	Paydown		9,073	9,073	9,224	9,213	0	(140)	0	(140)	0	9,073	0	0	0	201	03/01/2043	1.A
3138WR-JN-1	FN AT3868 - RMBS	09/01/2026	Paydown		1,615	1,615	1,669	1,682	0	(67)	0	(67)	0	1,615	0	0	0	37	06/01/2043	1.A
3138WT-RR-9	FN AT5895 - RMBS	09/01/2026	Paydown		11,414	11,414	11,261	11,272	0	142	0	142	0	11,414	0	0	0	224	06/01/2043	1.A
3138WT-RW-8	FN AT5900 - RMBS	09/01/2026	Paydown		7,482	7,482	7,371	7,378	0	104	0	104	0	7,482	0	0	0	151	06/01/2043	1.A
3138XY-S9-6	FN AW8643 - RMBS	09/01/2026	Paydown		6,778	6,778	6,850	6,870	0	(92)	0	(92)	0	6,778	0	0	0	191	07/01/2044	1.A
3138YK-FW-8	FN AY5580 - RMBS	09/01/2026	Paydown		4,880	4,880	5,080	5,142	0	(262)	0	(262)	0	4,880	0	0	0	111	06/01/2045	1.A
3138YR-5G-9	FN AZ0846 - RMBS	09/01/2026	Paydown		1,551	1,551	1,653	1,726	0	(176)	0	(176)	0	1,551	0	0	0	41	07/01/2045	1.A
31390C-SP-2	FN 642326 - RMBS	09/01/2026	Paydown		552	552	574	561	0	(8)	0	(8)	0	552	0	0	0	26	05/01/2032	1.A
31390E-6J-6	FN 644473 - RMBS	09/01/2026	Paydown		261	261	264	262	0	(1)	0	(1)	0	261	0	0	0	10	05/01/2032	1.A
31390G-PL-5	FN 645827 - RMBS	09/01/2026	Paydown		551	551	573	558	0	(8)	0	(8)	0	551	0	0	0	26	06/01/2032	1.A
31390H-WH-4	FN 646948 - RMBS	09/01/2026	Paydown		505	505	535	518	0	(13)	0	(13)	0	505	0	0	0	25	06/01/2032	1.A
31390R-MB-6	FN 653854 - RMBS	09/01/2026	Paydown		276	276	293	282	0	(6)	0	(6)	0	276	0	0	0	14	08/01/2032	1.A
31392C-T6-1	FNW 2002-W3 A4 - CMO/RMBS	09/01/2026	Paydown		17,736	17,736	17,733	17,698	0	38	0	38	0	17,736	0	0	0	780	11/25/2041	1.A
31392U-Z7-2	FSPC T-048 1A4 - CMO/RMBS	09/01/2026	Paydown		21,369	21,369	21,368	21,343	0	26	0	26	0	21,369	0	0	0	805	07/25/2033	1.A
31393H-WN-8	FHR 2552B NE - CMO/RMBS	09/01/2026	Paydown		14,449	14,449	14,305	14,377	0	73	0	73	0	14,449	0	0	0	529	01/15/2033	1.A
31393M-ZT-1	FHR 2583A PW - CMO/RMBS	09/01/2026	Paydown		30,404	30,404	30,964	30,642	0	(238)	0	(238)	0	30,404	0	0	0	1,140	03/15/2033	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31397S-U2-8	FNR 2011-41 KA - CMO/RMBS	09/01/2026	Paydown		4,689	4,689	4,897	4,700	0	(11)	0	(11)	0	4,689	0	0	0	125	01/25/2041	1.A
31400Q-P9-8	FN 694448 - RMBS	09/01/2026	Paydown		124	124	125	125	0	(1)	0	(1)	0	124	0	0	0	4	04/01/2033	1.A
31402C-V5-8	FN 725236 - RMBS	09/01/2026	Paydown		301	301	309	307	0	(6)	0	(6)	0	301	0	0	0	9	03/01/2034	1.A
31402C-YK-2	FN 725314 - RMBS	09/01/2026	Paydown		5,044	5,044	4,980	4,998	0	46	0	46	0	5,044	0	0	0	168	04/01/2034	1.A
31402D-P7-9	FN 725946 - RMBS	09/01/2026	Paydown		436	436	438	437	0	(1)	0	(1)	0	436	0	0	0	16	11/01/2034	1.A
31402R-JV-2	FN 735676 - RMBS	09/01/2026	Paydown		1,765	1,765	1,827	1,807	0	(43)	0	(43)	0	1,765	0	0	0	59	07/01/2035	1.A
31403D-T3-3	FN 745870 - RMBS	09/01/2026	Paydown		2,262	2,262	2,436	2,400	0	(137)	0	(137)	0	2,262	0	0	0	74	10/01/2036	1.A
31403D-V2-2	FN 745933 - RMBS	09/01/2026	Paydown		190	190	190	190	0	0	0	0	0	190	0	0	0	8	09/01/2036	1.A
31403M-XE-4	FN 753177 - RMBS	09/01/2026	Paydown		1,016	1,016	1,058	1,033	0	(17)	0	(17)	0	1,016	0	0	0	37	12/01/2033	1.A
31403Y-X9-9	FN 762204 - RMBS	09/01/2026	Paydown		264	264	266	265	0	(1)	0	(1)	0	264	0	0	0	10	12/01/2033	1.A
31404P-6Y-2	FN 774987 - RMBS	09/01/2026	Paydown		2,995	2,995	2,943	2,946	0	50	0	50	0	2,995	0	0	0	100	05/01/2034	1.A
31404U-YH-7	FN 779312 - RMBS	09/01/2026	Paydown		1,337	1,337	1,324	1,328	0	10	0	10	0	1,337	0	0	0	45	06/01/2034	1.A
31404X-TA-2	FN 781845 - RMBS	09/01/2026	Paydown		1,440	1,440	1,460	1,448	0	(9)	0	(9)	0	1,440	0	0	0	53	12/01/2034	1.A
31404Y-QP-0	FN 782662 - RMBS	09/01/2026	Paydown		121	121	124	122	0	(1)	0	(1)	0	121	0	0	0	5	08/01/2034	1.A
31405G-T9-1	FN 789076 - RMBS	09/01/2026	Paydown		191	191	202	201	0	(9)	0	(9)	0	191	0	0	0	8	08/01/2034	1.A
31405Q-LS-5	FN 796037 - RMBS	09/01/2026	Paydown		1,387	1,387	1,401	1,392	0	(5)	0	(5)	0	1,387	0	0	0	51	09/01/2034	1.A
31406G-3H-0	FN 810000 - RMBS	09/01/2026	Paydown		2,807	2,807	2,789	2,793	0	14	0	14	0	2,807	0	0	0	94	03/01/2035	1.A
31406H-P8-4	FN 810547 - RMBS	09/01/2026	Paydown		23	23	23	23	0	0	0	0	0	23	0	0	0	1	01/01/2035	1.A
31407F-F3-9	FN 829186 - RMBS	09/01/2026	Paydown		28	28	28	28	0	0	0	0	0	28	0	0	0	1	07/01/2035	1.A
31407F-J6-8	FN 829285 - RMBS	09/01/2026	Paydown		717	717	744	737	0	(20)	0	(20)	0	717	0	0	0	26	09/01/2035	1.A
31407H-3L-8	FN 831603 - RMBS	09/01/2026	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	1	06/01/2036	1.A
31407J-VL-3	FN 832319 - RMBS	09/01/2026	Paydown		84	84	80	82	0	2	0	2	0	84	0	0	0	3	08/01/2035	1.A
31407M-7C-3	FN 835291 - RMBS	09/01/2026	Paydown		502	502	496	499	0	3	0	3	0	502	0	0	0	17	09/01/2035	1.A
31407S-MD-1	FN 839256 - RMBS	09/01/2026	Paydown		2,625	2,625	2,654	2,633	0	(8)	0	(8)	0	2,625	0	0	0	96	09/01/2035	1.A
31407Y-R6-8	FN 844809 - RMBS	09/01/2026	Paydown		54	54	53	53	0	1	0	1	0	54	0	0	0	2	11/01/2035	1.A
31408A-FU-9	FN 845379 - RMBS	09/01/2026	Paydown		15	15	15	15	0	0	0	0	0	15	0	0	0	1	01/01/2036	1.A
31408J-RP-8	FN 852894 - RMBS	09/01/2026	Paydown		14	14	13	13	0	0	0	0	0	14	0	0	0	0	03/01/2036	1.A
31409X-4G-1	FN 882023 - RMBS	09/01/2026	Paydown		18	18	18	18	0	0	0	0	0	18	0	0	0	1	05/01/2036	1.A
3140FM-DF-0	FN BE1901 - RMBS	09/01/2026	Paydown		18,734	18,734	18,716	18,714	0	20	0	20	0	18,734	0	0	0	351	12/01/2046	1.A
3140FM-SZ-0	FN BE2335 - RMBS	09/01/2026	Paydown		3,310	3,310	3,382	3,422	0	(112)	0	(112)	0	3,310	0	0	0	73	02/01/2047	1.A
3140FQ-S7-3	FN BE5041 - RMBS	09/01/2026	Paydown		2,340	2,340	2,403	2,416	0	(76)	0	(76)	0	2,340	0	0	0	56	11/01/2046	1.A
3140FX-EC-2	FN BF0130 - RMBS	09/01/2026	Paydown		7,698	7,698	7,658	7,655	0	43	0	43	0	7,698	0	0	0	178	08/01/2056	1.A
3140J9-FS-5	FN BM4676 - RMBS	09/01/2026	Paydown		9,746	9,746	10,047	10,206	0	(461)	0	(461)	0	9,746	0	0	0	260	10/01/2048	1.A
3140JG-LQ-6	FN BN0334 - RMBS	09/01/2026	Paydown		1,003	1,003	1,044	1,132	0	(130)	0	(130)	0	1,003	0	0	0	24	12/01/2048	1.A
3140JP-KH-7	FN BN6595 - RMBS	09/01/2026	Paydown		1,495	1,495	1,530	1,589	0	(94)	0	(94)	0	1,495	0	0	0	36	05/01/2049	1.A
3140JW-NS-5	FN BO2200 - RMBS	09/01/2026	Paydown		1,209	1,209	1,249	1,287	0	(78)	0	(78)	0	1,209	0	0	0	28	09/01/2049	1.A
3140JW-QR-4	FN BO2263 - RMBS	09/01/2026	Paydown		2,744	2,744	2,831	2,923	0	(179)	0	(179)	0	2,744	0	0	0	62	10/01/2049	1.A
3140JX-RN-0	FN BO3192 - RMBS	09/01/2026	Paydown		2,731	2,731	2,805	2,892	0	(161)	0	(161)	0	2,731	0	0	0	58	10/01/2049	1.A
3140K1-4D-5	FN BO6219 - RMBS	09/01/2026	Paydown		2,025	2,025	2,053	2,069	0	(45)	0	(45)	0	2,025	0	0	0	42	12/01/2049	1.A
3140KQ-RP-8	FN BQ4993 - RMBS	09/01/2026	Paydown		6,513	6,513	6,740	6,712	0	(199)	0	(199)	0	6,513	0	0	0	90	10/01/2050	1.A
3140KR-CZ-0	FN BQ5487 - RMBS	09/01/2026	Paydown		1,431	1,431	1,503	1,502	0	(71)	0	(71)	0	1,431	0	0	0	24	11/01/2050	1.A
3140KU-VQ-2	FN BQ8722 - RMBS	09/01/2026	Paydown		2,493	2,493	2,572	2,563	0	(69)	0	(69)	0	2,493	0	0	0	33	11/01/2050	1.A
3140KV-SC-5	FN BQ9514 - RMBS	09/01/2026	Paydown		6,894	6,894	6,958	6,948	0	(54)	0	(54)	0	6,894	0	0	0	74	12/01/2050	1.A
3140Q9-XC-2	FN CA2474 - RMBS	09/01/2026	Paydown		898	898	930	995	0	(97)	0	(97)	0	898	0	0	0	24	07/01/2048	1.A
3140QA-JH-4	FN CA2963 - RMBS	09/01/2026	Paydown		1,682	1,682	1,778	1,949	0	(267)	0	(267)	0	1,682	0	0	0	48	01/01/2049	1.A
3140QC-Q6-6	FN CA4976 - RMBS	09/01/2026	Paydown		3,050	3,050	3,244	3,346	0	(296)	0	(296)	0	3,050	0	0	0	58	01/01/2050	1.A
3140QE-D9-0	FN CA6427 - RMBS	09/01/2026	Paydown		7,623	7,623	8,104	8,235	0	(612)	0	(612)	0	7,623	0	0	0	154	07/01/2050	1.A
3140QE-RX-2	FN CA6801 - RMBS	09/01/2026	Paydown		5,613	5,613	5,794	5,813	0	(200)	0	(200)	0	5,613	0	0	0	99	08/01/2050	1.A
3140QF-S4-2	FN CA7738 - RMBS	09/01/2026	Paydown		5,167	5,167	5,437	5,459	0	(292)	0	(292)	0	5,167	0	0	0	87	11/01/2050	1.A
3140QH-HG-3	FN CA9230 - RMBS	09/01/2026	Paydown		9,655	9,655	9,965	9,959	0	(304)	0	(304)	0	9,655	0	0	0	150	02/01/2051	1.A
3140QK-SA-7	FN CB0512 - RMBS	09/01/2026	Paydown		15,158	15,158	15,814	15,745	0	(586)	0	(586)	0	15,158	0	0	0	254	05/01/2051	1.A
3140QL-NA-0	FN CB1284 - RMBS	09/01/2026	Paydown		11,073	11,073	11,455	11,421	0	(348)	0	(348)	0	11,073	0	0	0	182	08/01/2051	1.A
3140QQ-GD-1	FN CB4695 - RMBS	09/01/2026	Paydown		8,030	8,030	8,163	8,136	0	(107)	0	(107)	0	8,030	0	0	0	287	09/01/2052	1.A
3140X4-EA-0	FN FM1028 - RMBS	09/01/2026	Paydown		520	520	535	565	0	(45)	0	(45)	0	520	0	0	0	12	06/01/2049	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
3140X5-4P-5	FN FM2629 - RMBS	09/01/2026	Paydown		7,070	7,070	7,328	7,338	0	(268)	0	(268)	0	7,070	0	0	0	118	03/01/2050	1.A
3140X6-2N-0	FN FM3480 - RMBS	09/01/2026	Paydown		5,043	5,043	5,255	5,269	0	(226)	0	(226)	0	5,043	0	0	0	81	06/01/2050	1.A
3140X6-AQ-4	FN FM2714 - RMBS	09/01/2026	Paydown		2,726	2,726	2,897	2,968	0	(242)	0	(242)	0	2,726	0	0	0	54	03/01/2050	1.A
3140X6-S7-7	FN FM3241 - RMBS	09/01/2026	Paydown		2,305	2,305	2,448	2,504	0	(199)	0	(199)	0	2,305	0	0	0	46	03/01/2050	1.A
3140X7-2G-3	FN FM4374 - RMBS	09/01/2026	Paydown		4,455	4,455	4,611	4,596	0	(141)	0	(141)	0	4,455	0	0	0	57	09/01/2050	1.A
3140X7-D9-7	FN FM3727 - RMBS	09/01/2026	Paydown		2,765	2,765	2,927	2,975	0	(210)	0	(210)	0	2,765	0	0	0	55	07/01/2050	1.A
3140X8-EH-6	FN FM4635 - RMBS	09/01/2026	Paydown		6,577	6,577	6,832	6,798	0	(221)	0	(221)	0	6,577	0	0	0	87	11/01/2050	1.A
3140X8-KF-3	FN FM4793 - RMBS	09/01/2026	Paydown		5,994	5,994	6,195	6,190	0	(196)	0	(196)	0	5,994	0	0	0	80	11/01/2050	1.A
3140XA-FV-9	FN FM6479 - RMBS	09/01/2026	Paydown		7,924	7,924	8,134	8,109	0	(186)	0	(186)	0	7,924	0	0	0	127	03/01/2051	1.A
3140XA-LY-6	FN FM6642 - RMBS	09/01/2026	Paydown		7,720	7,720	7,967	7,983	0	(263)	0	(263)	0	7,720	0	0	0	123	03/01/2051	1.A
3140XA-MW-9	FN FM6672 - RMBS	09/01/2026	Paydown		11,662	11,662	12,036	12,024	0	(362)	0	(362)	0	11,662	0	0	0	205	03/01/2051	1.A
3140XA-QS-4	FN FM6764 - RMBS	09/01/2026	Paydown		2,031	2,031	2,122	2,114	0	(83)	0	(83)	0	2,031	0	0	0	33	03/01/2051	1.A
3140XB-ZC-7	FN FM7938 - RMBS	09/01/2026	Paydown		3,968	3,968	4,090	4,081	0	(113)	0	(113)	0	3,968	0	0	0	65	07/01/2051	1.A
3140XJ-TM-5	FN FS3255 - RMBS	09/01/2026	Paydown		9,944	9,944	9,953	9,948	0	(3)	0	(3)	0	9,944	0	0	0	317	11/01/2052	1.A
3140Y7-XD-5	FN CC1575 - RMBS	09/01/2026	Paydown		28,938	28,938	29,047	0	0	(109)	0	(109)	0	28,938	0	0	0	634	11/01/2055	1.A
31410G-5V-1	FN 889260 - RMBS	09/01/2026	Paydown		276	276	284	283	0	(7)	0	(7)	0	276	0	0	0	9	04/01/2038	1.A
31410K-JX-3	FN 889578 - RMBS	09/01/2026	Paydown		9	9	9	9	0	0	0	0	0	9	0	0	0	0	04/01/2038	1.A
31410K-JY-1	FN 889579 - RMBS	09/01/2026	Paydown		180	180	180	180	0	0	0	0	0	180	0	0	0	7	05/01/2038	1.A
31410R-RY-7	FN 895203 - RMBS	09/01/2026	Paydown		44	44	45	45	0	(1)	0	(1)	0	44	0	0	0	2	08/01/2036	1.A
31410V-5G-1	FN 899147 - RMBS	09/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	04/01/2037	1.A
31410V-6M-7	FN 899176 - RMBS	09/01/2026	Paydown		39	39	39	39	0	0	0	0	0	39	0	0	0	1	02/01/2037	1.A
31411A-RJ-6	FN 902389 - RMBS	09/01/2026	Paydown		1,805	1,805	1,824	1,817	0	(12)	0	(12)	0	1,805	0	0	0	66	11/01/2036	1.A
31411G-DN-9	FN 907409 - RMBS	09/01/2026	Paydown		110	110	111	111	0	(1)	0	(1)	0	110	0	0	0	4	01/01/2037	1.A
31411U-G9-6	FN 914724 - RMBS	09/01/2026	Paydown		25	25	24	24	0	0	0	0	0	25	0	0	0	1	04/01/2037	1.A
31411Y-N9-0	FN 918516 - RMBS	09/01/2026	Paydown		45	45	46	46	0	(1)	0	(1)	0	45	0	0	0	2	06/01/2037	1.A
31412A-RD-8	FN 919484 - RMBS	09/01/2026	Paydown		35	35	34	34	0	0	0	0	0	35	0	0	0	1	05/01/2037	1.A
31412M-J3-3	FN 929182 - RMBS	09/01/2026	Paydown		496	496	507	505	0	(9)	0	(9)	0	496	0	0	0	15	03/01/2038	1.A
31412M-ZA-9	FN 929637 - RMBS	09/01/2026	Paydown		22	22	23	22	0	(1)	0	(1)	0	22	0	0	0	1	06/01/2038	1.A
31412Q-2Y-4	FN 932391 - RMBS	09/01/2026	Paydown		793	793	792	793	0	0	0	0	0	793	0	0	0	26	01/01/2040	1.A
31412S-GU-3	FN 933211 - RMBS	09/01/2026	Paydown		191	191	191	191	0	1	0	1	0	191	0	0	0	7	12/01/2037	1.A
31412S-R8-0	FN 933511 - RMBS	09/01/2026	Paydown		82	82	83	83	0	(1)	0	(1)	0	82	0	0	0	3	02/01/2038	1.A
31412S-ZB-4	FN 933738 - RMBS	09/01/2026	Paydown		43	43	44	44	0	0	0	0	0	43	0	0	0	1	04/01/2038	1.A
31412X-UG-7	FN 938083 - RMBS	09/01/2026	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	07/01/2037	1.A
31413B-ST-9	FN 940730 - RMBS	09/01/2026	Paydown		21	21	21	21	0	0	0	0	0	21	0	0	0	1	10/01/2037	1.A
31413D-FE-2	FN 942165 - RMBS	09/01/2026	Paydown		134	134	141	140	0	(6)	0	(6)	0	134	0	0	0	6	07/01/2037	1.A
31413J-C7-7	FN 946594 - RMBS	09/01/2026	Paydown		15	15	16	15	0	0	0	0	0	15	0	0	0	1	09/01/2037	1.A
31413J-MS-0	FN 946869 - RMBS	09/01/2026	Paydown		587	587	607	602	0	(15)	0	(15)	0	587	0	0	0	21	09/01/2037	1.A
31414B-T9-1	FN 961476 - RMBS	09/01/2026	Paydown		87	87	89	89	0	(2)	0	(2)	0	87	0	0	0	3	02/01/2038	1.A
31414C-6Y-9	FN 962687 - RMBS	09/01/2026	Paydown		91	91	93	92	0	(2)	0	(2)	0	91	0	0	0	3	04/01/2038	1.A
31414L-AH-1	FN 969008 - RMBS	09/01/2026	Paydown		7,356	7,356	7,418	7,408	0	(51)	0	(51)	0	7,356	0	0	0	243	02/01/2038	1.A
31414Q-MH-7	FN 972960 - RMBS	09/01/2026	Paydown		33	33	33	33	0	0	0	0	0	33	0	0	0	1	03/01/2038	1.A
31414R-WL-5	FN 974151 - RMBS	09/01/2026	Paydown		37	37	37	37	0	0	0	0	0	37	0	0	0	1	02/01/2038	1.A
31415M-DV-4	FN 984016 - RMBS	09/01/2026	Paydown		136	136	142	152	0	(16)	0	(16)	0	136	0	0	0	5	06/01/2038	1.A
31415P-BM-9	FN 984844 - RMBS	09/01/2026	Paydown		129	129	133	132	0	(3)	0	(3)	0	129	0	0	0	5	07/01/2038	1.A
31415Q-MQ-6	FN 986067 - RMBS	09/01/2026	Paydown		20	20	20	20	0	0	0	0	0	20	0	0	0	1	08/01/2038	1.A
31415Q-TA-4	FN 986245 - RMBS	09/01/2026	Paydown		476	476	470	471	0	5	0	5	0	476	0	0	0	17	07/01/2038	1.A
31415X-KE-0	FN 992293 - RMBS	09/01/2026	Paydown		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	1	01/01/2039	1.A
31416J-FN-6	FN AA1072 - RMBS	09/01/2026	Paydown		50	50	52	51	0	(1)	0	(1)	0	50	0	0	0	2	12/01/2038	1.A
31416K-YU-6	FN AA2522 - RMBS	09/01/2026	Paydown		844	844	844	845	0	(1)	0	(1)	0	844	0	0	0	25	03/01/2039	1.A
31416L-ZK-5	FN AA3445 - RMBS	09/01/2026	Paydown		385	385	389	389	0	(4)	0	(4)	0	385	0	0	0	12	03/01/2039	1.A
31416M-4T-8	FN AA4433 - RMBS	09/01/2026	Paydown		225	225	229	229	0	(4)	0	(4)	0	225	0	0	0	7	03/01/2039	1.A
31416P-WY-9	FN AA6062 - RMBS	09/01/2026	Paydown		1,042	1,042	1,073	1,066	0	(24)	0	(24)	0	1,042	0	0	0	35	05/01/2039	1.A
31416R-RB-1	FN AA7681 - RMBS	09/01/2026	Paydown		959	959	977	981	0	(22)	0	(22)	0	959	0	0	0	29	06/01/2039	1.A
31416Y-LG-1	FN AB3026 - RMBS	09/01/2026	Paydown		632	632	666	670	0	(39)	0	(39)	0	632	0	0	0	18	05/01/2041	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
..31417B-7A-9	FN AB5388 - RMBS	09/01/2026	Paydown		554	554	593	619	0	(64)	0	(64)	0	554	0	0	0	15	06/01/2042	1.A
..31417B-PP-6	FN AB4929 - RMBS	09/01/2026	Paydown		1,356	1,356	1,372	1,370	0	(14)	0	(14)	0	1,356	0	0	0	27	04/01/2042	1.A
..31417D-LP-6	FN AB6633 - RMBS	09/01/2026	Paydown		2,657	2,657	2,799	2,836	0	(180)	0	(180)	0	2,657	0	0	0	62	10/01/2042	1.A
..31417G-H2-5	FN AB9248 - RMBS	09/01/2026	Paydown		8,713	8,713	8,604	8,599	0	114	0	114	0	8,713	0	0	0	185	05/01/2043	1.A
..31417G-MY-9	FN AB9374 - RMBS	09/01/2026	Paydown		4,130	4,130	4,230	4,207	0	(77)	0	(77)	0	4,130	0	0	0	99	05/01/2043	1.A
..31417G-WV-4	FN AB9659 - RMBS	09/01/2026	Paydown		1,328	1,328	1,335	1,333	0	(4)	0	(4)	0	1,328	0	0	0	25	06/01/2043	1.A
..31417J-NH-9	FN AC0391 - RMBS	09/01/2026	Paydown		8,208	8,208	8,236	8,249	0	(41)	0	(41)	0	8,208	0	0	0	248	07/01/2039	1.A
..31417K-WA-1	FN AC1540 - RMBS	09/01/2026	Paydown		28,830	28,830	28,865	28,858	0	(28)	0	(28)	0	28,830	0	0	0	769	09/01/2039	1.A
..31417L-MY-8	FN AC2174 - RMBS	09/01/2026	Paydown		78	78	78	78	0	0	0	0	0	78	0	0	0	2	07/01/2039	1.A
..31417M-UZ-4	FN AC3299 - RMBS	09/01/2026	Paydown		192	192	201	201	0	(9)	0	(9)	0	192	0	0	0	6	10/01/2039	1.A
..31417N-7F-2	FN AC4493 - RMBS	09/01/2026	Paydown		180	180	178	178	0	2	0	2	0	180	0	0	0	5	09/01/2039	1.A
..31417Y-FL-6	FN MA0170 - RMBS	09/01/2026	Paydown		697	697	707	706	0	(9)	0	(9)	0	697	0	0	0	25	09/01/2039	1.A
..31418B-6H-4	FN MA2671 - RMBS	09/01/2026	Paydown		2,061	2,061	2,181	2,261	0	(200)	0	(200)	0	2,061	0	0	0	48	07/01/2046	1.A
..31418C-3J-1	FN MA3500 - RMBS	09/01/2026	Paydown		897	897	892	889	0	8	0	8	0	897	0	0	0	24	10/01/2048	1.A
..31418C-4F-8	FN MA3521 - RMBS	09/01/2026	Paydown		1,033	1,033	1,076	1,158	0	(125)	0	(125)	0	1,033	0	0	0	28	11/01/2048	1.A
..31418C-4X-9	FN MA3537 - RMBS	09/01/2026	Paydown		427	427	449	487	0	(60)	0	(60)	0	427	0	0	0	13	12/01/2048	1.A
..31418C-EG-5	FN MA2834 - RMBS	09/01/2026	Paydown		7,003	7,003	7,222	7,309	0	(306)	0	(306)	0	7,003	0	0	0	160	12/01/2046	1.A
..31418C-Z9-8	FN MA3467 - RMBS	09/01/2026	Paydown		427	427	444	477	0	(51)	0	(51)	0	427	0	0	0	11	09/01/2048	1.A
..31418C-ZJ-6	FN MA3444 - RMBS	09/01/2026	Paydown		1,404	1,404	1,484	1,599	0	(195)	0	(195)	0	1,404	0	0	0	42	08/01/2048	1.A
..31418D-3H-3	FN MA4399 - RMBS	09/01/2026	Paydown		1,489	1,489	1,547	1,541	0	(51)	0	(51)	0	1,489	0	0	0	25	08/01/2051	1.A
..31418D-AQ-5	FN MA3614 - RMBS	09/01/2026	Paydown		855	855	878	927	0	(72)	0	(72)	0	855	0	0	0	20	03/01/2049	1.A
..31418D-AS-1	FN MA3616 - RMBS	09/01/2026	Paydown		1,091	1,091	1,144	1,223	0	(132)	0	(132)	0	1,091	0	0	0	33	03/01/2049	1.A
..31418D-BF-8	FN MA3637 - RMBS	09/01/2026	Paydown		1,257	1,257	1,292	1,369	0	(112)	0	(112)	0	1,257	0	0	0	29	04/01/2049	1.A
..31418D-C6-7	FN MA3692 - RMBS	09/01/2026	Paydown		1,453	1,453	1,489	1,566	0	(114)	0	(114)	0	1,453	0	0	0	34	07/01/2049	1.A
..31418D-ES-7	FN MA3744 - RMBS	09/01/2026	Paydown		1,484	1,484	1,493	1,513	0	(29)	0	(29)	0	1,484	0	0	0	30	08/01/2049	1.A
..31418D-FR-8	FN MA3775 - RMBS	09/01/2026	Paydown		575	575	591	619	0	(44)	0	(44)	0	575	0	0	0	13	09/01/2049	1.A
..31418D-SH-6	FN MA4119 - RMBS	09/01/2026	Paydown		4,130	4,130	4,267	4,260	0	(131)	0	(131)	0	4,130	0	0	0	55	09/01/2050	1.A
..31418D-TQ-5	FN MA4158 - RMBS	09/01/2026	Paydown		4,277	4,277	4,420	4,407	0	(130)	0	(130)	0	4,277	0	0	0	57	10/01/2050	1.A
..31418D-YY-2	FN MA4326 - RMBS	09/01/2026	Paydown		7,425	7,425	7,658	7,642	0	(217)	0	(217)	0	7,425	0	0	0	123	05/01/2051	1.A
..31418E-AP-5	FN MA4513 - RMBS	09/01/2026	Paydown		1,688	1,688	1,738	1,732	0	(44)	0	(44)	0	1,688	0	0	0	34	01/01/2052	1.A
..31418E-CA-6	FN MA4564 - RMBS	09/01/2026	Paydown		6,650	6,650	6,677	6,672	0	(22)	0	(22)	0	6,650	0	0	0	132	03/01/2052	1.A
..31418E-CR-9	FN MA4579 - RMBS	09/01/2026	Paydown		4,664	4,664	4,623	4,627	0	37	0	37	0	4,664	0	0	0	93	04/01/2052	1.A
..31418E-D8-0	FN MA4626 - RMBS	09/01/2026	Paydown		18,405	18,405	18,250	18,264	0	141	0	141	0	18,405	0	0	0	487	06/01/2052	1.A
..31418E-E6-3	FN MA4656 - RMBS	09/01/2026	Paydown		6,106	6,106	6,152	6,143	0	(37)	0	(37)	0	6,106	0	0	0	183	07/01/2052	1.A
..31418E-HJ-2	FN MA4732 - RMBS	09/01/2026	Paydown		9,074	9,074	8,901	8,921	0	152	0	152	0	9,074	0	0	0	238	09/01/2052	1.A
..31418F-T5-6	FN MA5971 - RMBS	09/01/2026	Paydown		6,228	6,228	6,032	0	0	197	0	197	0	6,228	0	0	0	79	02/01/2056	1.A
..31418F-WP-8	FN MA6053 - RMBS	09/01/2026	Paydown		6,686	6,686	6,475	0	0	211	0	211	0	6,686	0	0	0	81	05/01/2056	1.A
..31418F-XH-5	FN MA6079 - RMBS	09/01/2026	Paydown		7,667	7,667	7,483	0	0	184	0	184	0	7,667	0	0	0	95	06/01/2056	1.A
..31418N-XX-3	FN AD1593 - RMBS	09/01/2026	Paydown		4,546	4,546	4,564	4,570	0	(24)	0	(24)	0	4,546	0	0	0	134	02/01/2040	1.A
..31418Q-S9-5	FN AD3243 - RMBS	09/01/2026	Paydown		2,771	2,771	2,777	2,777	0	(6)	0	(6)	0	2,771	0	0	0	83	04/01/2040	1.A
..31419E-5G-0	FN AE4446 - RMBS	09/01/2026	Paydown		508	508	499	499	0	9	0	9	0	508	0	0	0	14	12/01/2040	1.A
..31419K-GQ-2	FN AE8306 - RMBS	09/01/2026	Paydown		2,818	2,818	2,918	2,937	0	(118)	0	(118)	0	2,818	0	0	0	68	11/01/2040	1.A
..31419K-WQ-4	FN AE8754 - RMBS	09/01/2026	Paydown		864	864	852	849	0	14	0	14	0	864	0	0	0	23	10/01/2040	1.A
..3142J6-D9-1	FH RQ0127 - RMBS	09/01/2026	Paydown		8,189	8,189	7,992	0	0	197	0	197	0	8,189	0	0	0	99	06/01/2056	1.A
..3142J6-DY-6	FH RQ0118 - RMBS	09/01/2026	Paydown		7,890	7,890	7,700	0	0	190	0	190	0	7,890	0	0	0	95	05/01/2056	1.A
..35563P-BU-2	SCRT 2017-3 MB - CMO/RMBS	09/02/2026	Paydown		50,625	80,535	75,564	77,408	0	(26,783)	0	(26,783)	0	50,625	0	0	0	2,385	07/25/2056	1.A
..35563P-BZ-1	SCRT 2017-3 HB - CMO/RMBS	09/02/2026	Paydown		16,250	42,754	40,786	40,755	0	(24,505)	0	(24,505)	0	16,250	0	0	0	2,165	07/25/2056	1.A
..35563P-CM-9	SCRT 2017-4 MT - CMO/RMBS	09/25/2026	Paydown		3,447	3,447	3,508	3,516	0	(69)	0	(69)	0	3,447	0	0	0	75	06/25/2057	1.A
..35563P-DT-3	SCRT 2018-1 HT - CMO/RMBS	09/25/2026	Paydown		16,752	14,757	14,113	14,517	0	2,235	0	2,235	0	16,752	0	0	0	196	05/25/2057	1.A
..35563P-DY-2	SCRT 2018-1 MT - CMO/RMBS	09/25/2026	Paydown		14,326	14,326	13,818	14,040	0	286	0	286	0	14,326	0	0	0	267	05/25/2057	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)					1,796,605	1,851,023	1,847,155	1,788,685	0	(56,808)	0	(56,808)	0	1,796,605	0	0	0	43,993	XXX	XXX
..3137BV-Z8-2	FHMS K-063 A2 - CMBS	09/01/2026	Paydown		88,521	88,521	91,175	88,629	0	(108)	0	(108)	0	88,521	0	0	0	2,132	01/25/2027	1.A FE
..3137FC-JG-0	FRESR 2017-SR01 A3 - CMBS	09/01/2026	Paydown		92,068	92,068	92,983	92,139	0	(71)	0	(71)	0	92,068	0	0	0	2,108	11/25/2027	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
3137FD-ER-9	FHMS K-1504 A1 - CMBS	09/01/2026	Paydown		6,472	6,472	6,601	6,475	0	(4)	0	(4)	0	6,472	0	0	0	137	11/25/2028	1.A
3138LG-F4-3	FN AN3786 - CMBS/RMBS	09/01/2026	Paydown		11,824	11,824	12,102	11,994	0	(170)	0	(170)	0	11,824	0	0	0	252	01/01/2032	1.A
3140HT-YC-7	FN BL2506 - CMBS/RMBS	09/01/2026	Paydown		302	302	306	303	0	(2)	0	(2)	0	302	0	0	0	8	05/01/2049	1.A
3140HT-YD-5	FN BL2507 - CMBS/RMBS	09/01/2026	Paydown		704	704	713	708	0	(4)	0	(4)	0	704	0	0	0	18	05/01/2049	1.A
3140HU-B7-0	FN BL2761 - CMBS/RMBS	09/01/2026	Paydown		1,402	1,402	1,431	1,415	0	(13)	0	(13)	0	1,402	0	0	0	37	06/01/2049	1.A
3140HU-B9-6	FN BL2763 - CMBS/RMBS	09/01/2026	Paydown		929	929	953	940	0	(11)	0	(11)	0	929	0	0	0	25	06/01/2049	1.A
1049999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - agency commercial mortgage-backed securities - not/partially guaranteed (not exempt from RBC)					202,221	202,221	206,262	202,603	0	(382)	0	(382)	0	202,221	0	0	0	4,718	XXX	XXX
000780-AD-8	AMAC 2003-3 A4 - CMO/RMBS	09/01/2026	Paydown		1,794	1,794	1,820	1,816	0	(21)	0	(21)	0	1,794	0	0	0	69	02/25/2033	1.A FM
02146S-AD-1	CWALT 2006-OA14 2A1 - CMO/RMBS	09/25/2026	Paydown		26,477	26,768	24,405	24,491	0	1,986	0	1,986	0	26,477	0	0	0	651	11/25/2046	1.A FM
03464T-AA-7	AOMT 2022-3 A1 - RMBS	09/01/2026	Paydown		7,079	7,079	7,003	7,182	0	(103)	0	(103)	0	7,079	0	0	0	196	01/25/2067	1.A
05952F-AC-7	BOAMS 2007-2 A3 - CMO/RMBS	09/01/2026	Paydown		89,719	104,189	81,398	84,588	0	5,131	0	5,131	0	89,719	0	0	0	3,758	05/25/2037	1.D FM
10570X-AG-1	BRAVO 26NQM4 A3 - RMBS	09/01/2026	Paydown		15,079	15,079	15,079	0	0	0	0	0	0	15,079	0	0	0	360	03/25/2066	1.E FE
10638C-AA-0	BABS 2021-RM1 A - CMBS/RMBS	07/22/2026	BREAN CAPITAL LLC		8,495,423	8,905,931	8,499,798	8,463,330	0	35,146	0	35,146	0	8,498,476	0	(3,053)	(3,053)	71,991	10/25/2063	1.A FE
10638N-AA-6	BABS 22RM3 A - RMBS	07/22/2026	BREAN CAPITAL LLC		2,688,515	2,833,744	2,702,410	2,753,176	0	12,344	0	12,344	0	2,765,520	0	(77,005)	(77,005)	28,592	02/25/2062	1.A FE
12553X-AD-5	CIM 2018-INV1 A4 - CMO/RMBS	09/01/2026	Paydown		4,701	4,701	4,676	4,658	0	43	0	43	0	4,701	0	0	0	128	08/25/2048	1.A
12570S-AG-8	CLIP 26NQM1 A3 - RMBS	09/01/2026	Paydown		10,203	10,203	10,203	0	0	0	0	0	0	10,203	0	0	0	206	05/26/2071	1.G FE
12667F-VN-2	CWALT 2004-24CB 1A1 - CMO/RMBS	09/01/2026	Paydown		9,561	9,561	9,417	9,452	0	108	0	108	0	9,561	0	0	0	373	11/25/2034	1.A FM
12667F-YL-3	CWALT 2004-28CB 2A4 - CMO/RMBS	09/01/2026	Paydown		4,380	4,380	4,388	3,876	0	504	0	504	0	4,380	0	0	0	169	01/25/2035	1.D FM
12668A-ZT-5	CWALT 2005-64CB 1A8 - CMO/RMBS	09/01/2026	Paydown		7,109	6,682	5,200	4,996	480	1,633	0	2,113	0	7,109	0	0	0	241	12/25/2035	5.C FM
14066E-AA-9	CPMRK 2006A 6A - ABS/MBS	09/10/2026	Paydown		73,002	73,002	73,586	73,414	0	(412)	0	(412)	0	73,002	0	0	0	2,942	05/10/2051	1.F
16190A-AD-5	CHASE 264 A3A - RMBS	09/01/2026	Paydown		10,678	10,678	10,491	0	0	187	0	187	0	10,678	0	0	0	186	02/26/2057	1.A FE
17323T-AS-9	CMLTI 2015-RP2 A2B - CMO/RMBS	09/01/2026	Paydown		1,348	1,348	1,351	1,375	0	(27)	0	(27)	0	1,348	0	0	0	37	01/27/2053	1.A
17332F-AN-9	CMLTI 251 A13 - RMBS	09/01/2026	Paydown		90,797	90,797	90,074	89,984	0	813	0	813	0	90,797	0	0	0	3,631	01/25/2055	1.A
19688U-AA-0	COLT 2512 FCF - RMBS	09/01/2026	Paydown		95,562	95,562	95,561	95,561	0	1	0	1	0	95,562	0	0	0	3,106	01/26/2071	1.A FE
225410-MA-7	CSFB 2003-19 1A4 - CMO/RMBS	09/01/2026	Paydown		26,233	26,233	26,815	26,324	0	(91)	0	(91)	0	26,233	0	0	0	1,041	07/25/2033	5.C FM
251510-ML-4	DBALT 2006-AB1 A3 - RMBS	09/01/2026	Paydown		37,072	37,072	37,073	40,453	0	(3,381)	0	(3,381)	0	37,072	0	0	0	1,086	02/25/2036	1.A FM
36167V-AA-2	GCAT 19NQM3 A1 - CMO/RMBS	09/01/2026	Paydown		2,286	2,286	2,286	2,307	0	(20)	0	(20)	0	2,286	0	0	0	65	11/25/2059	1.A
36242D-QY-2	GSR 2004-15F 2A2 - CMO/RMBS	09/01/2026	Paydown		11,485	11,485	11,212	10,936	0	549	0	549	0	11,485	0	0	0	375	12/25/2034	5.C FM
36259V-AB-9	GSMBS 2020-PJ4 A2 - CMO/RMBS	09/01/2026	Paydown		1,545	1,545	1,592	1,643	0	(99)	0	(99)	0	1,545	0	0	0	32	01/25/2051	1.A
36260D-AB-6	GSMBS 2020-PJ5 A2 - CMO/RMBS	09/01/2026	Paydown		675	675	695	715	0	(40)	0	(40)	0	675	0	0	0	13	03/27/2051	1.A
36263V-AB-3	GSMBS 21PJ11 A2 - CMO/RMBS	09/01/2026	Paydown		4,840	4,840	4,857	4,947	0	(106)	0	(106)	0	4,840	0	0	0	77	04/25/2052	1.A
36267E-AF-8	GSMBS 2022-PJ2 A6 - CMO/RMBS	09/01/2026	Paydown		4,830	4,830	4,726	4,730	0	99	0	99	0	4,830	0	0	0	96	06/25/2052	1.A
36275T-AE-8	GSMBS 26PJ1 A5 - RMBS	09/01/2026	Paydown		10,559	10,559	10,488	0	0	71	0	71	0	10,559	0	0	0	165	06/26/2056	1.A FE
362924-AJ-1	GSMBS 2022-PJ3 A6 - RMBS	09/01/2026	Paydown		9,217	9,217	8,875	8,895	0	323	0	323	0	9,217	0	0	0	181	08/26/2052	1.A
39678W-AA-6	GCSP 51 A - CMBS/RMBS	09/01/2026	Paydown		10,180	10,180	10,079	10,139	0	40	0	40	0	10,180	0	0	0	275	09/25/2034	1.A FM
41162D-AF-6	HVMLT 2006-12 2AA - RMBS	09/21/2026	Paydown		22,951	22,951	19,569	24,109	0	(1,158)	0	(1,158)	0	22,951	0	0	0	528	12/19/2036	1.A FM
45660L-GD-5	INDX 2005-AR6 2A1 - CDO/CMO/RMBS	09/25/2026	Paydown		7,234	7,234	5,863	5,836	0	1,398	0	1,398	0	7,234	0	0	0	180	04/25/2035	1.A FM
456672-AC-8	IMSC 2007-AR1 2A1 - CMO/RMBS	09/01/2026	Paydown		34,871	34,627	22,278	21,659	0	13,212	0	13,212	0	34,871	0	0	0	867	06/25/2037	1.A FM
46591T-AQ-7	JPMMT 202 A7A - CMO/RMBS	09/01/2026	Paydown		2,632	2,632	2,706	2,750	0	(118)	0	(118)	0	2,632	0	0	0	51	07/25/2050	1.A
46592E-AC-0	JPMMT 2021-1 A3 - CMO/RMBS	09/01/2026	Paydown		1,895	1,895	1,972	1,975	0	(81)	0	(81)	0	1,895	0	0	0	32	06/26/2051	1.A
46592K-AC-6	JPMMT 2021-3 A3 - CMO/RMBS	09/01/2026	Paydown		4,729	4,729	4,883	4,872	0	(143)	0	(143)	0	4,729	0	0	0	79	07/25/2051	1.A
46592N-AC-0	JPMMT 217 A3 - CMO/RMBS	09/01/2026	Paydown		5,184	5,184	5,270	5,256	0	(72)	0	(72)	0	5,184	0	0	0	85	11/27/2051	1.A
46592W-AF-3	JPMMT 2112 A4 - CMO/RMBS	09/01/2026	Paydown		14,870	14,870	15,118	15,052	0	(182)	0	(182)	0	14,870	0	0	0	252	02/25/2052	1.A
46651X-AK-8	JPMMT 2020-1 A5A - CMO/RMBS	09/01/2026	Paydown		2,180	2,180	2,229	2,232	0	(52)	0	(52)	0	2,180	0	0	0	44	06/27/2050	1.A
46654A-AF-6	JPMMT 2110 A4 - CMO/RMBS	09/01/2026	Paydown		7,896	7,896	8,088	8,040	0	(144)	0	(144)	0	7,896	0	0	0	133	12/26/2051	1.A
46654U-AB-1	JPMMT 223 A2 - RMBS	09/01/2026	Paydown		8,716	8,716	8,311	8,373	0	342	0	342	0	8,716	0	0	0	180	08/26/2052	1.A
46654W-AE-1	JPMMT 221 A3 - CMO/RMBS	09/01/2026	Paydown		10,575	10,575	10,254	10,237	0	338	0	338	0	10,575	0	0	0	176	07/25/2052	1.A
46655D-AB-8	JPMMT 222 A2 - CMO/RMBS	09/01/2026	Paydown		4,811	4,811	4,704	4,688	0	123	0	123	0	4,811	0	0	0	95	08/26/2052	1.A
46659B-AC-6	JPMMT 25VIS1 A1 - RMBS	09/01/2026	Paydown		77,303	77,303	77,883	77,883	0	(580)	0	(580)	0	77,303	0	0	0	2,823	08/25/2055	1.A FE
46664A-AF-4	JPMMT 26NQM2 A2 - RMBS	09/01/2026	Paydown		8,900	8,900	8,900	0	0	0	0	0	0	8,900	0	0	0	171	09/27/2066	1.D FE
576435-AT-8	MASTRT 2004-3 NT - CMO/RMBS	08/01/2026	Paydown		196	323	76	549	0	(352)	0	(352)	0	196	0	0	0	11	03/30/2034	1.A FM
604160-GT-5	MINNESOTA ST HSG FIN AGY HOMEOWNERSHIP F	09/15/2026	Call @ 100.00		19,489	19,489	19,489	19,489	0	0	0	0	0	19,489	0	0	0	448	04/01/2047	1.B FE
61748H-AD-3	MSM 2004-2AR 4A - CMO/RMBS	09/01/2026	Paydown		436	436	438	454	0	(18)	0	(18)	0	436	0	0	0	19	02/25/2034	1.A FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
..61756X-AG-0	MSM 2007-15AR 2A1 - CMO/RMBS	09/01/2026	Paydown		105,447	105,447	74,419	74,697	0	30,750	0	30,750	0	105,447	0	0	0	2,388	11/25/2037	1.A FM
..617800-AG-5	MSRM 26NQM4 A3 - RMBS	09/01/2026	Paydown		13,663	13,663	13,663	0	0	0	0	0	0	13,663	0	0	0	248	03/25/2071	1.G FE
..617941-AB-5	MSRM 25NQM2 A1A - RMBS	09/01/2026	Paydown		77,323	77,323	78,109	78,110	0	(786)	0	(786)	0	77,323	0	0	0	2,790	01/27/2070	1.A FE
..617954-AF-9	MSRM 26NEW1 A2 - RMBS	09/01/2026	Paydown		7,157	7,157	7,156	0	0	0	0	0	0	7,157	0	0	0	142	04/27/2071	1.C FE
..64503T-AA-2	NEW HAVEN CONN HSG AUTH MULTIFAMILY TAX-	09/01/2026	Call @ 100.00		1,562	1,562	1,562	1,554	0	1	0	1	0	1,554	0	8	8	25	05/01/2038	1.B FE
..646108-WV-8	NEW JERSEY HOUSING AND MORTGAGE FINANCE	07/28/2026	Bank of America Securities		584,736	600,000	600,000	600,000	0	0	0	0	0	600,000	0	(15,264)	(15,264)	18,840	11/01/2032	1.D FE
..64828E-AA-3	NRZT 19NQM4 A1 - CMO/RMBS	09/01/2026	Paydown		1,496	1,496	1,496	1,509	0	(13)	0	(13)	0	1,496	0	0	0	25	09/25/2059	1.A
..64830W-AQ-4	NRZT 2019-4 B1 - CMO/RMBS	09/01/2026	Paydown		10,250	10,250	10,852	10,523	0	(273)	0	(273)	0	10,250	0	0	0	276	12/26/2058	1.A
..64831U-AA-2	NRZT 22NQM4 A1 - CMO/RMBS	09/01/2026	Paydown		5,117	5,117	5,099	5,195	0	(79)	0	(79)	0	5,117	0	0	0	158	07/25/2062	1.A
..67085K-AA-0	OFFUTT AFB AMER FIRST CMNTYS LLC NEB MIL	09/01/2026	Paydown		18,842	18,842	17,988	18,104	0	738	0	738	0	18,842	0	0	0	1,029	09/01/2050	1.G FE
..67119X-AC-8	OBX 24NQ14 A1 - RMBS	07/28/2026	Various		2,457,324	2,468,447	2,466,132	0	0	815	0	815	0	2,466,947	0	(9,623)	(9,623)	49,804	09/25/2064	1.A FE
..69383Y-AE-7	PRKCM 26AFC2 A1 - RMBS	09/01/2026	Paydown		8,280	8,280	8,280	0	0	0	0	0	0	8,280	0	0	0	174	04/25/2061	1.A FE
..729912-AB-1	PMTLT 26CNF4 A2 - RMBS	09/01/2026	Paydown		9,785	9,785	9,677	0	0	109	0	109	0	9,785	0	0	0	171	05/25/2057	1.A FE
..743874-AG-4	PFMT 2020-1 A4 - CMO/RMBS	09/01/2026	Paydown		78,090	78,090	79,749	79,349	0	(1,259)	0	(1,259)	0	78,090	0	0	0	1,596	02/25/2050	1.A
..74957E-AK-3	RFMSI 2006-S5 A10 - CMO/RMBS	09/01/2026	Paydown		11,214	12,323	10,496	9,654	0	1,560	0	1,560	0	11,214	0	0	0	529	06/25/2036	1.A FM
..81745D-AE-1	SEMT 2013-9 A1 - CMO/RMBS	09/01/2026	Paydown		9,863	9,863	9,974	9,985	0	(122)	0	(122)	0	9,863	0	0	0	239	07/27/2043	1.A
..81745M-AA-9	SEMT 2013-2 A - CMO/RMBS	09/01/2026	Paydown		1,954	1,954	1,786	1,800	0	154	0	154	0	1,954	0	0	0	24	02/25/2043	1.A
..81745X-CD-7	SEMT 174 B3 - CMO/RMBS	09/01/2026	Paydown		24,456	24,457	23,558	23,585	0	871	0	871	0	24,456	0	0	0	607	07/25/2047	1.A
..84863C-AA-1	SPLTO 261 A1 - RMBS	09/01/2026	Paydown		5,386	5,386	5,327	0	0	59	0	59	0	5,386	0	0	0	105	06/26/2056	1.G FE
..89173F-AC-4	TPMT 2017-1 M1 - RMBS	09/01/2026	Paydown		6	6	6	6	0	0	0	0	0	6	0	0	0	0	10/25/2056	1.A FE
..89178B-AA-2	TPMT 2019-4 A1 - CMO/RMBS	09/01/2026	Paydown		181	181	183	181	0	0	0	0	0	181	0	0	0	4	10/27/2059	1.A
..924935-AC-3	VERUS 2025-11 A1 - RMBS	09/01/2026	Paydown		51,583	51,583	51,567	51,567	0	16	0	16	0	51,583	0	0	0	1,677	11/25/2070	1.D Z
..92540N-AB-9	VERUS 2024-INV2 A2 - RMBS	09/01/2026	Paydown		108,625	108,625	108,624	108,842	0	(217)	0	(217)	0	108,625	0	0	0	4,032	08/26/2069	1.B
..92812U-Q6-8	VIRGINIA HOUSING DEVELOPMENT AUTHORITY	08/31/2026	Adjustment		22,092	22,092	22,092	22,092	0	0	0	0	0	22,092	0	0	0	397	06/25/2041	1.A FE
..929227-H8-2	WAMU 2003-S1 A5 - CMO/RMBS	09/01/2026	Paydown		15,104	15,104	15,160	15,072	0	31	0	31	0	15,104	0	0	0	553	04/25/2033	1.A FM
..939336-TV-5	WAMMS 2003-MS7 A15 - CMO/RMBS	09/01/2026	Paydown		878	878	895	882	0	(4)	0	(4)	0	878	0	0	0	34	03/25/2033	1.A FM
..94985J-AA-8	WFMBS 2007-7 A1 - CMO/RMBS	09/01/2026	Paydown		30,112	36,756	33,789	34,731	0	(4,620)	0	(4,620)	0	30,112	0	0	0	1,452	06/25/2037	1.F FM
..94989U-AA-9	WFMBS 2018-1 A1 - CMO/RMBS	09/01/2026	Paydown		571	571	550	525	0	47	0	47	0	571	0	0	0	12	07/25/2047	1.A
..95002K-AE-3	WFMBS 2020-1 A5 - CMO/RMBS	09/01/2026	Paydown		10,334	10,334	10,617	10,563	0	(228)	0	(228)	0	10,334	0	0	0	198	12/27/2049	1.A
..976520-AC-3	WIN 142 A3 - CMO/RMBS	09/01/2026	Paydown		2,313	2,313	2,326	2,343	0	(31)	0	(31)	0	2,313	0	0	0	54	09/20/2044	1.A
..97652R-AD-9	WIN 2014-3 A4 - CMO/RMBS	09/01/2026	Paydown		824	824	829	832	0	(8)	0	(8)	0	824	0	0	0	19	11/21/2044	1.A
..97652T-AA-1	WIN 2015-1 A1 - CMO/RMBS	09/01/2026	Paydown		2,593	2,593	2,617	2,634	0	(41)	0	(41)	0	2,593	0	0	0	60	01/20/2045	1.A
..925338-AF-8	VERTRAX, INC. 8.00 03-2021	03/31/2021	Coupon		7,925,128							0		0		7,925,128	7,925,128		03/31/2021	3.B FE
1059999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency residential mortgage-backed securities (unaffiliated)					23,587,503	16,266,469	15,648,168	13,106,777	480	94,659	0	95,139	0	15,767,313	0	7,820,190	7,820,190	213,876	XXX	XXX
..05620H-AA-9	BX 26LP3 A - CMBS	09/15/2026	Paydown		50,464	50,464	50,464	0	0	0	0	0	0	50,464	0	0	0	1,028	04/15/2043	1.A FE
..11778K-AC-6	BSTN 26L5 B - CMBS	08/11/2026	WELLS FARGO SECURITIES		404,000	400,000	400,000	0	0	0	0	0	0	400,000	0	4,000	4,000	1,751	09/15/2051	1.D FE
..125039-AG-2	CD 2017-CD6 XA - CMBS	09/01/2026	Paydown		31,670	0	9,567	31,670	0	0	0	0	0	31,670	0	0	0	0	11/15/2050	1.A FE
..12515A-BJ-8	CD 2016-CD2 C - CMBS	07/22/2026	WELLS FARGO SECURITIES		1,375,000	2,750,000	2,727,631	2,768,926	0	(12,397)	0	(12,397)	0	2,756,530	0	(1,381,530)	(1,381,530)	110,198	11/15/2049	4.B
..12635Q-BL-3	COMM 2015-CCRE27 C - CMBS	09/14/2026	Paydown		43,301	43,301	44,498	42,595	0	706	0	706	0	43,301	0	0	0	1,435	10/13/2048	1.A
..14066A-AA-7	CPMRK 2006A A1 - ABS	07/10/2026	Paydown		53,940	53,940	53,390	53,511	0	428	0	428	0	53,940	0	0	0	3,316	07/10/2051	1.G
..35563C-AA-6	FMMHR 2015-R1 1A - CMBS	09/25/2026	Paydown		6,987	6,987	8,302	8,226	0	(1,239)	0	(1,239)	0	6,987	0	0	0	199	11/26/2055	1.A
..35563C-AS-7	FMMHR 2015-R1 3A - CMBS	09/25/2026	Paydown		7,762	7,762	8,703	8,590	0	(828)	0	(828)	0	7,762	0	0	0	239	11/25/2052	1.B
..36185P-AA-3	GMACN 2003A CTF - CMBS	09/01/2026	Paydown		96,036	96,036	96,036	96,027	0	8	0	8	0	96,036	0	0	0	3,555	08/10/2038	2.C FE
..36186V-AA-9	GMACN 2003A CTF - CMBS	09/01/2026	Paydown		82,200	82,200	83,170	83,021	0	(821)	0	(821)	0	82,200	0	0	0	3,316	12/10/2043	1.E Z
..36186Y-AA-3	GMACN 2005A A1 - CMBS	09/10/2026	Paydown		92,134	92,134	95,343	94,365	0	(2,231)	0	(2,231)	0	92,134	0	0	0	3,372	02/10/2035	2.B
..38011W-AA-4	GMACN 2002A CTF - ABS	09/10/2026	Paydown		254,793	254,793	259,149	258,408	0	(3,616)	0	(3,616)	0	254,793	0	0	0	11,633	05/10/2037	1.G
..38011X-AA-2	GMACN 2003A CTF - CMBS	09/10/2026	Paydown		112,876	112,876	117,750	115,404	0	(2,528)	0	(2,528)	0	112,876	0	0	0	4,732	09/10/2036	1.C
..38012M-AA-5	GMAC COMMERCIAL MORTGAGE ASSET MILITARY	09/10/2026	Paydown		40,386	40,385	40,545	40,492	0	(106)	0	(106)	0	40,386	0	0	0	1,470	03/10/2051	2.C
..44329H-AB-0	FALCON GROUP/ PATRICK FAMILY HSG - MBS	09/15/2026	Paydown		44,420	44,420	44,420	44,422	0	(1)	0	(1)	0	44,420	0	0	0	2,452	09/15/2032	1.C FE
..44329H-AR-5	FALCON GROUP/ MOODY FAMILY HSG - MBS	09/15/2026	Direct		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	2,314	09/15/2053	1.C FE
..46590J-AW-7	JPMBB 2015-C32 A5 - CMBS	09/01/2026	Paydown		56,412	56,412	58,104	56,412	0	0	0	0	0	56,412	0	0	0	1,512	11/18/2048	1.A
..526602-AB-3	LEONARD WOOD FAMILY COMMUNITIES LLC - MB	07/15/2026	Paydown		284,720	284,557	281,470	283,577	0	1,144	0	1,144	0	284,720	0	0	0	15,827	07/15/2030	2.A FE
..59524E-AB-8	MIDATL 2005 2 - ABS	08/01/2026	Paydown		2,476	2,476	3,078	2,974	0	(498)	0	(498)	0	2,476	0	0	0	130	08/01/2050	1.E FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP Ident-ification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (10 + 11 - 12)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
61766N-BG-9	MSBAM 2016-C30 C - CMBS	09/01/2026	Paydown		15,951	15,951	15,762	15,994	0	(43)	0	(43)	0	15,951	0	0	0	486	09/17/2049	1.A
63874U-AJ-3	NCMS 1910K D - CMBS	07/23/2026	JP MORGAN SECS INC., - FIXED INCOME		94,074	100,000	95,000	0	0	410	0	410	0	95,410	0	(1,335)	(1,335)	1,309	05/17/2039	2.B FE
78489C-AE-9	SWCH 25DATA E - CMBS	07/20/2026	BNP PARIBAS SECURITIES BOND		395,500	400,000	395,250	0	0	1,057	0	1,057	0	396,307	0	(807)	(807)	5,189	02/15/2042	2.C FE
90276T-AH-7	UBSCM 2017-C5 XA - CMBS	09/01/2026	Paydown		46,379	0	7,628	46,379	0	0	0	0	0	46,379	0	0	0	0	11/18/2050	1.A FE
1079999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency commercial mortgage-backed securities (unaffiliated)					3,626,480	4,929,694	4,930,260	4,085,994	0	(20,556)	0	(20,556)	0	5,006,153	0	(1,379,672)	(1,379,672)	175,464	XXX	XXX
01750R-AN-0	ALLEG V-S CT - CDO	07/24/2026	Paydown		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	234,540	07/24/2037	1.F FE
03329T-AG-9	ANCHF 4 AR - CDO	07/27/2026	Paydown		347,875	347,875	347,875	347,875	0	0	0	0	0	347,875	0	0	0	7,104	04/27/2039	1.A FE
03330E-AJ-3	ANCHF 3 A1R - CDO	07/28/2026	Paydown		191,998	191,998	191,998	191,998	0	0	0	0	0	191,998	0	0	0	4,134	01/28/2039	1.A FE
05581@-AA-2	BFC-JCI FEDERAL RECEIVABLES TRUST - FORT	09/01/2026	Paydown		69,099	69,099	69,099	69,099	0	0	0	0	0	69,099	0	0	0	808	01/01/2038	1.D
07134F-AN-0	BATLN XXV CR - CDO	07/28/2026	BANK OF AMERICA CORPORATION		7,519,350	7,500,000	7,500,000	0	0	0	0	0	0	7,500,000	0	19,350	19,350	142,062	03/13/2037	1.F FE
092913-AQ-5	ELB 5R AFR - CDO	07/22/2026	SUMITOMO MITSUI BANK		1,866,340	1,894,569	1,894,569	1,894,569	0	0	0	0	0	1,894,569	0	(28,229)	(28,229)	51,604	06/15/2034	1.A FE
10805Y-AQ-4	BRDGS I BR - CDO	07/06/2026	Call @ 100.00		2,000,000	2,000,000	2,009,000	2,001,428	0	(4,481)	0	(4,481)	0	1,996,946	0	3,054	3,054	86,549	07/20/2037	1.F FE
26245C-BQ-5	DRSLF 43 AR3 - CDO	07/20/2026	Paydown		434,200	434,200	434,743	434,686	0	(486)	0	(486)	0	434,200	0	0	0	15,848	04/20/2034	1.A FE
26246B-BA-1	DRSLF 85 CR2 - CDO	07/31/2026	Call @ 100.00		920,000	920,000	921,610	921,618	0	(225)	0	(225)	0	921,393	0	(1,393)	(1,393)	43,212	07/15/2037	1.F FE
381738-AL-7	GOCAP 61 B2 - CDO	07/22/2026	SUMITOMO MITSUI BANK		980,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(20,000)	(20,000)	39,009	07/25/2035	1.C FE
485862-AG-1	KTAMA 2 D - CDO	08/20/2026	Call @ 100.00		7,500,000	7,500,000	7,500,000	7,500,000	0	0	0	0	0	7,500,000	0	0	0	521,981	04/20/2037	2.C FE
55281G-AW-8	MCFCL VIII DR - CDO	07/07/2026	Call @ 100.00		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	194,967	04/18/2036	2.C FE
631908-AA-8	OFOZ 2022 C - CDO	08/17/2026	Paydown		165,048	165,048	165,048	165,048	0	0	0	0	0	165,048	0	0	0	13,156	11/16/2037	3.A FE
67080P-BA-3	NYKPK 1R D2R - CDO	07/28/2026	GOLDMAN		3,632,625	3,750,000	3,750,000	3,750,000	0	0	0	0	0	3,750,000	0	(117,375)	(117,375)	232,264	10/20/2038	2.C FE
67573L-AS-8	OCT43 43 XR - CDO	07/15/2026	Paydown		357,143	357,143	357,143	357,143	0	0	0	0	0	357,143	0	0	0	10,007	10/15/2038	1.D Z
70806T-AS-4	PNTPK I BR - CDO	07/22/2026	SUMITOMO MITSUI BANK		997,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(3,000)	(3,000)	43,203	07/25/2036	1.C FE
872395-AA-6	TCW 2025-2 X - CDO	07/15/2026	Paydown		416,667	416,667	416,667	416,667	0	0	0	0	0	416,667	0	0	0	10,958	01/18/2039	1.A FE
87330Y-AB-9	TBRNA IV A1 - CDO	08/05/2026	Paydown		10,385	10,385	9,477	0	0	909	0	909	0	10,385	0	0	0	114	05/05/2036	2.B FE
1099999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - non-agency - CLOs/CBOs/CDOs (unaffiliated)					35,407,731	35,556,985	35,567,230	28,050,132	0	(4,283)	0	(4,283)	0	35,555,325	0	(147,594)	(147,594)	1,651,519	XXX	XXX
00402V-AB-1	ACACIA 261 B - ABS	09/15/2026	Paydown		8,371	8,371	8,370	0	0	1	0	1	0	8,371	0	0	0	42	07/15/2041	1.D Z
08866T-AB-8	BIB MERCHANT VOUCHER RECEIVABLES LTD - A	07/07/2026	Paydown		26,391	26,391	26,391	27,086	0	(696)	0	(696)	0	26,391	0	0	0	827	04/07/2028	1.G FE
12815C-AA-1	ASCENT 1 A1 - ABS	09/01/2026	Direct		92,436	92,436	92,436	0	0	0	0	0	0	92,436	0	0	0	1,288	12/31/2055	. Z
12815C-AB-9	ASCENT 1 A2 - ABS	09/01/2026	Direct		16,807	16,807	16,807	0	0	0	0	0	0	16,807	0	0	0	229	12/31/2055	. Z
152314-EL-0	CXHE 2002-A AF6 - RMBS	09/01/2026	Paydown		99	99	98	98	0	0	0	0	0	99	0	0	0	3	01/25/2032	1.A FM
20267U-AA-7	CBSLT 2016-B A1 - ABS	09/25/2026	Paydown		594	594	594	594	0	0	0	0	0	594	0	0	0	11	10/25/2040	1.A FE
20268K-AA-8	CBSLT 2017-B-GS A1 - ABS	09/25/2026	Paydown		1,025	1,025	1,024	1,024	0	0	0	0	0	1,025	0	0	0	18	09/25/2042	1.A FE
38012T-AB-8	GMACM 2006-HE3 A2 - RMBS	09/01/2026	Paydown		84	72	0	0	0	84	0	84	0	84	0	0	0	3	10/25/2036	5.A FE
38217U-AC-6	GOODG 2021-1 C - ABS	09/15/2026	Paydown		18,171	18,171	18,165	18,376	0	(205)	0	(205)	0	18,171	0	0	0	528	10/16/2056	2.B FE
42770W-AA-7	HERO 2016-2 A - ABS	09/20/2026	Paydown		40,826	40,826	40,813	43,495	0	(2,669)	0	(2,669)	0	40,826	0	0	0	1,372	09/20/2041	1.A FE
42770X-AA-5	HERO 163A A1 - ABS	09/20/2026	Paydown		14,701	14,701	14,700	16,127	0	(1,425)	0	(1,425)	0	14,701	0	0	0	408	09/20/2042	1.A FE
44644N-BD-0	HACLN 2026-1 C - ABS	09/21/2026	Paydown		15,155	15,155	15,155	0	0	0	0	0	0	15,155	0	0	0	62	08/20/2048	2.C FE
46616M-AB-6	HENDR 2010-3 B - ABS	09/15/2026	Paydown		8,879	8,879	8,879	8,879	0	0	0	0	0	8,879	0	0	0	410	12/15/2050	1.A FE
46620J-AA-9	HENDR 171 A - ABS	09/15/2026	Paydown		6,942	6,942	6,937	6,938	0	4	0	4	0	6,942	0	0	0	181	08/16/2060	1.A FE
46620V-AA-2	HENDR 172 A - ABS	09/15/2026	Paydown		14,178	14,178	13,600	13,731	0	447	0	447	0	14,178	0	0	0	333	09/15/2072	1.A FE
46620V-AB-0	HENDR 172 B - ABS	09/15/2026	Paydown		8,617	8,617	8,612	8,618	0	(1)	0	(1)	0	8,617	0	0	0	301	09/17/2074	2.C FE
46651T-AB-7	HENDR 2018-1 B - ABS	09/15/2026	Paydown		3,646	3,646	3,713	3,696	0	(50)	0	(50)	0	3,646	0	0	0	107	10/15/2074	2.A FE
470170-AD-3	JAMAICA MERCHANT VOUCHER RECEIVABLES LIM	07/05/2026	Paydown		85,864	85,864	85,864	85,864	0	0	0	0	0	85,864	0	0	0	1,207	01/08/2027	2.C FE
50200X-AA-8	LCSS 18A A - ABS	09/15/2026	Paydown		26,235	26,235	26,235	26,236	0	0	0	0	0	26,235	0	0	0	814	12/15/2062	1.A FE
59548P-AA-7	MDST 2006-1 A - ABS	09/01/2026	Paydown		10,793	10,793	10,793	10,775	0	18	0	18	0	10,793	0	0	0	420	10/15/2040	1.E FE
74359C-AB-1	PMCC 261 B - ABS	08/26/2026	SMBC Nikko		250,156	250,000	249,993	0	0	0	0	0	0	249,993	0	164	164	0	07/15/2036	. Z
90920E-AA-5	UNSN 2026-2 A - RMBS	08/25/2026	Paydown		5,593	5,593	5,278	0	0	316	0	316	0	5,593	0	0	0	25	06/26/2056	1.G FE
1119999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (unaffiliated)					655,564	655,396	654,456	271,538	0	(4,176)	0	(4,176)	0	655,400	0	164	164	8,589	XXX	XXX
63001@-AA-3	NPC DIF SR CL AAA - ABS	08/17/2026	Direct		230,299	230,299	230,299	130,526	0	0	0	0	0	230,299	0	0	0	7,381	02/07/2055	1.A

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	Change In Book/Adjusted Carrying Value					15	16	17	18	19	20	21
									10	11	12	13	14							
CUSIP 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
..63001@-AH-8	NPC DIF SR CL NR - ABS	08/17/2026	Direct		11,122	11,122	11,122	8,403	0	0	0	0	0	11,122	0	0	0	765	02/07/2055	6. *
1129999999. Subtotal - asset-backed securities - financial asset-backed securities - self-liquidating - other financial asset-backed securities - self-liquidating (affiliated)					241,421	241,421	241,421	138,929	0	0	0	0	0	241,421	0	0	0	8,146	XXX	XXX
..48255K-AA-4	KKR CORE SR SECURED NOTES - ABS	09/18/2026	Direct		40,093	40,093	40,093	40,093	0	0	0	0	0	40,093	0	0	0	1,799	08/12/2031	2.A PL
1319999999. Subtotal - asset-backed securities - financial asset-backed securities - not self-liquidating - equity backed securities (unaffiliated)					40,093	40,093	40,093	40,093	0	0	0	0	0	40,093	0	0	0	1,799	XXX	XXX
..00166N-AA-7	ALTDE 251 A - ABS	09/15/2026	Paydown		8,321	8,321	8,388	0	0	(68)	0	(68)	0	8,321	0	0	0	205	08/15/2050	1.F FE
..00255J-AC-4	AASET 241B B - ABS	09/16/2026	Paydown		54,666	54,666	55,196	0	0	(530)	0	(530)	0	54,666	0	0	0	1,256	05/17/2049	2.B FE
..12510H-AC-4	CAUTO 2020-1 A3 - ABS	09/15/2026	Paydown		172	172	172	172	0	0	0	0	0	172	0	0	0	4	02/15/2050	1.A FE
..12510H-AE-0	CAUTO 2020-1 A5 - ABS	09/15/2026	Paydown		369	369	369	369	0	0	0	0	0	369	0	0	0	9	02/15/2050	1.E FE
..12510H-AF-7	CAUTO 2020-1 A6 - ABS	09/15/2026	Paydown		625	625	664	643	0	(18)	0	(18)	0	625	0	0	0	16	02/15/2050	1.E FE
..27888V-AB-7	ECLIPS 261 B - ABS	09/15/2026	Paydown		8,507	8,507	8,507	0	0	0	0	0	0	8,507	0	0	0	117	05/15/2051	2.A FE
..30345K-AB-2	MRE 261 B - ABS	09/15/2026	Paydown		12,500	12,500	12,500	0	0	0	0	0	0	12,500	0	0	0	158	06/15/2051	2.A FE
..30610G-AA-1	FLCON 2019-1 A - ABS	09/15/2026	Paydown		189,374	189,374	188,909	188,311	0	1,063	0	1,063	0	189,374	0	0	0	4,538	09/15/2039	1.F FE
..31953*-AR-3	BNSF RAILWAY CO.	06/03/2026	Paydown		133	(60,283)	(60,283)	(60,284)	0	60,417	0	60,417	0	133	0	0	0	(65,754)	12/13/2027	1.B
..440405-AE-8	HORZN 181 A - ABS	09/15/2026	Paydown		52,057	52,057	52,056	52,057	0	0	0	0	0	52,057	0	0	0	1,482	12/15/2038	2.C FE
..44040H-AA-0	HORZN 2019 A - ABS	09/15/2026	Paydown		81,816	81,816	81,816	81,816	0	0	0	0	0	81,816	0	0	0	1,842	07/15/2039	2.B FE
..44040J-AA-6	HORZN 2019-2 A - ABS	09/15/2026	Paydown		258,105	258,105	258,099	258,103	0	2	0	2	0	258,105	0	0	0	6,030	11/15/2039	2.B FE
..46651N-AA-2	JOLAR 2019-1 A - ABS	08/17/2026	Paydown		23,056	23,056	23,056	23,056	0	0	0	0	0	23,056	0	0	0	608	04/15/2044	1.F FE
..55283Y-AA-5	MACON 2021-1 A - ABS	09/05/2026	Paydown		1,967	1,967	1,967	1,968	0	(1)	0	(1)	0	1,967	0	0	0	34	11/05/2035	1.G FE
..55446M-AA-5	MAACH 1 A - ABS	09/15/2026	Paydown		333,430	333,430	333,419	333,380	0	50	0	50	0	333,430	0	0	0	7,997	10/15/2039	1.F FE
..62954J-AB-0	NPRL 2019-1 A2 - ABS	09/25/2026	Paydown		206,355	206,355	206,353	206,354	0	0	0	0	0	206,355	0	0	0	5,035	09/20/2049	1.F FE
..831005-AA-1	SLAM 261 A - ABS	09/15/2026	Paydown		4,890	4,890	4,890	0	0	0	0	0	0	4,890	0	0	0	71	07/15/2051	1.E FE
..85209Q-AA-0	SPRTE 2026-1 A - ABS	09/15/2026	Paydown		57,176	57,176	57,174	0	0	2	0	2	0	57,176	0	0	0	1,329	03/15/2041	1.F FE
..86212V-AE-4	STR 2018-1 A2 - ABS	09/20/2026	Paydown		1,250	1,250	1,271	1,255	0	(5)	0	(5)	0	1,250	0	0	0	36	10/20/2048	1.A FE
..86212X-AB-6	STR 2019-1 A2 - ABS	09/20/2026	Paydown		3,750	3,750	4,037	3,956	0	(205)	0	(205)	0	3,750	0	0	0	91	11/22/2049	1.A FE
..88315L-AL-2	TMCL 211 A - ABS	09/20/2026	Paydown		12,000	12,000	11,102	11,688	0	312	0	312	0	12,000	0	0	0	134	02/20/2046	1.F FE
..886065-AA-9	TBOLT 2018 A - ABS	08/17/2026	Paydown		25,449	25,449	25,448	25,447	0	1	0	1	0	25,449	0	0	0	682	09/15/2038	1.F FE
..89656G-AA-2	TRL 211 A - ABS	09/19/2026	Paydown		3,677	3,677	3,649	3,665	0	12	0	12	0	3,677	0	0	0	55	07/19/2051	1.C FE
..90352W-AD-6	STEAM 2021-1 A - ABS	09/28/2026	Paydown		2,198	2,198	2,198	2,197	0	1	0	1	0	2,198	0	0	0	31	02/28/2051	1.F FE
..94354K-AA-8	WAAV 2019-1 A - ABS	09/15/2026	Paydown		26,671	26,671	26,670	26,671	0	0	0	0	0	26,671	0	0	0	640	09/15/2044	1.F FE
..97064G-AB-9	WESTF 2021-A B - ABS	09/15/2026	Paydown		5,172	5,172	5,114	0	0	58	0	58	0	5,172	0	0	0	86	05/15/2046	2.B FE
1519999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - lease-backed securities - practical expedient (unaffiliated)					1,373,683	1,313,268	1,312,739	1,160,823	0	61,093	0	61,093	0	1,373,683	0	0	0	(33,269)	XXX	XXX
..038779-AB-0	ARBYS 2020-1 A2 - ABS	09/11/2026	Paydown		471,250	471,250	471,250	471,250	0	0	0	0	0	471,250	0	0	0	13,173	08/01/2050	2.C FE
. 08866T-AA-0	BIB_PP NOTES - ABS	07/07/2026	Paydown		211,159	211,159	211,159	211,159	0	0	0	0	0	211,159	0	0	0	2,154	04/07/2027	1.G FE
..137928-AA-5	Canes Midstream ABS Class A - ABS	09/08/2026	Paydown		11,321	11,321	11,321	11,321	0	0	0	0	0	11,321	0	0	0	457	12/05/2055	1.D Z
..233046-AF-8	DNKN 2017-1 A11 - ABS	08/20/2026	Paydown		133	133	133	133	0	0	0	0	0	133	0	0	0	4	11/20/2047	2.B FE
..233046-AQ-4	DNKN 2021-1 A22 - ABS	08/20/2026	Paydown		8,750	8,750	8,750	8,750	0	0	0	0	0	8,750	0	0	0	164	11/20/2051	2.B FE
..72703P-AJ-2	PLNT 2025-1 A11 - ABS	09/05/2026	Paydown		3,125	3,125	3,125	3,125	0	0	0	0	0	3,125	0	0	0	127	12/05/2055	2.B FE
..75101#-AD-8	Raisa Funding I, LLC Class B - ABS	08/28/2026	Paydown		2,624,261	2,652,282	2,652,282	2,652,500	0	(28,021)	0	(28,021)	0	2,624,261	0	0	0	108,701	08/15/2037	2.B PL
..75101#-AE-6	Raisa Funding I, LLC Class C - ABS	08/28/2026	Paydown		1,679,584	1,679,584	1,679,584	1,205,129	0	0	0	0	0	1,679,584	0	0	0	176,502	08/15/2037	3.C PL
..817743-AG-2	SPRO 221 A2 - ABS	07/25/2026	Paydown		12,500	12,500	12,500	12,500	0	0	0	0	0	12,500	0	0	0	293	01/25/2052	2.C FE
..98920M-AA-0	ZAXBY 2021-1 A2 - ABS	07/30/2026	Paydown		23,125	23,125	23,125	23,125	0	0	0	0	0	23,125	0	0	0	562	07/31/2051	2.B FE
1539999999. Subtotal - asset-backed securities - non-financial asset-backed securities - practical expedient - other non-financial asset-backed securities - practical expedient (unaffiliated)					5,045,207	5,073,228	5,073,228	4,598,992	0	(28,021)	0	(28,021)	0	5,045,207	0	0	0	302,137	XXX	XXX
..01627A-AD-0	ADC 2023-1 A2 - ABS	07/28/2026	Paydown		2,250,000	2,250,000	2,198,147	2,220,706	0	29,294	0	29,294	0	2,250,000	0	0	0	83,250	08/17/2048	1.G FE
1719999999. Subtotal - asset-backed securities - non-financial asset-backed securities - full analysis - lease-backed securities - full analysis (unaffiliated)					2,250,000	2,250,000	2,198,147	2,220,706	0	29,294	0	29,294	0	2,250,000	0	0	0	83,250	XXX	XXX
1889999999. Total - asset-backed securities (unaffiliated)					74,716,832	68,284,435	67,839,294	56,255,555	480	73,352	0	73,832	0	68,423,745	0	6,293,088	6,293,088	2,456,024	XXX	XXX
1899999999. Total - asset-backed securities (affiliated)					241,421	241,421	241,421	138,929	0	0	0	0	0	241,421	0	0	0	8,146	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
1909999997. Total - asset-backed securities - Part 4					74,958,253	68,525,855	68,080,715	56,394,484	480	73,352	0	73,832	0	68,665,165	0	6,293,088	6,293,088	2,464,170	XXX	XXX
1909999998. Total - asset-backed securities - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
1909999999. Total - asset-backed securities					74,958,253	68,525,855	68,080,715	56,394,484	480	73,352	0	73,832	0	68,665,165	0	6,293,088	6,293,088	2,464,170	XXX	XXX
2009999999. Total - issuer credit obligations and asset-backed securities					240,690,950	236,324,921	236,121,193	220,049,679	480	28,547	0	29,027	0	236,749,270	0	3,941,680	3,941,680	6,926,852	XXX	XXX
4509999997. Total - preferred stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	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					0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX	XXX
..925338-10-1	VERTRAX, INC. COMMON STOCK	07/01/2026 .	Unknown	23,043.000	0		100	0	100	0	0	100	0	100	0	(100)	(100)	0		
5029999999. Subtotal - common stocks - industrial and miscellaneous (unaffiliated) other					0	XXX	100	0	100	0	0	100	0	100	0	(100)	(100)	0	XXX	XXX
5989999997. Total - common stocks - Part 4					0	XXX	100	0	100	0	0	100	0	100	0	(100)	(100)	0	XXX	XXX
5989999998. Total - common stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
5989999999. Total - common stocks					0	XXX	100	0	100	0	0	100	0	100	0	(100)	(100)	0	XXX	XXX
5999999999. Total - preferred and common stocks					0	XXX	100	0	100	0	0	100	0	100	0	(100)	(100)	0	XXX	XXX
6009999999 - Totals					240,690,950	XXX	236,121,293	220,049,679	580	28,547	0	29,127	0	236,749,370	0	3,941,580	3,941,580	6,926,852	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
OTC_PUT_MXEA_2379.44_MZH_NNY_20250613_2_L				Mizuho Markets Ameri	06/13/2025	01/05/2027	3,530	8,399,423	2379.44	304,085	0	0	11,498		11,498	(115,000)	0	0	0	0		
OTC_PUT_SPX_5407.07_BC_NNY_20250613_1_L				Barclays Bank PLC	06/13/2025	01/05/2027	6,214	33,599,533	5407.07	1,575,125	0	0	64,102		64,102	(657,526)	0	0	0	0		
OTC_PUT_SPX_6749.42_MZH_NNY_20260701_1_L				Mizuho Markets Ameri	07/01/2026	01/05/2028	4,978	33,598,613	6749.42	0	1,581,992	0	1,096,769		1,096,769	(485,223)	0	0	0	0		
OTC_PUT_MXEA_2805.04_MZH_NNY_20260701_2_L				Mizuho Markets Ameri	07/01/2026	01/05/2028	2,995	8,401,095	2805.04	0	388,979	0	236,319		236,319	(152,660)	0	0	0	0		
0169999999. Subtotal - purchased options - hedging other - put options										1,879,210	1,970,971	0	1,408,687	XXX	1,408,687	(1,410,409)	0	0	0	0	XXX	XXX
0219999999. Subtotal - purchased options - hedging other										1,879,210	1,970,971	0	1,408,687	XXX	1,408,687	(1,410,409)	0	0	0	0	XXX	XXX
0289999999. Subtotal - purchased options - replications										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0359999999. Subtotal - purchased options - income generation										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0429999999. Subtotal - purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0439999999. Total purchased options - call options and warrants										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0449999999. Total purchased options - put options										1,879,210	1,970,971	0	1,408,687	XXX	1,408,687	(1,410,409)	0	0	0	0	XXX	XXX
0459999999. Total purchased options - caps										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0469999999. Total purchased options - floors										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0479999999. Total purchased options - collars										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0489999999. Total purchased options - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
0499999999. Total purchased options										1,879,210	1,970,971	0	1,408,687	XXX	1,408,687	(1,410,409)	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
1169999999. Subtotal - swaps - hedging other										0	0	0	0	XXX	0	0	0	0	0	0	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
USD3L-20201115-20301115-0.859	3 Month LIBOR FLOAT to FIXED		Interest Rate	CME	10/29/2020	11/15/2030	1	100,000,000	5.54543 / 0.859	0	0	(2,570,517)	0		(15,652,699)	0	0	0	0	1,015,621		
USD3L-20210215-20310215-1.1275	3 Month LIBOR FLOAT to FIXED		Interest Rate	CME	01/22/2021	02/15/2031	1	50,000,000	5.54543 / 1.1275	0	0	(930,741)	0		(7,751,798)	0	0	0	0	523,081		
SWAP_10YR_20210224_1.4705_CME_NNY	3 Month LIBOR FLOAT to FIXED		Interest Rate	Goldman Sachs Intern	02/24/2021	02/15/2031	1	50,000,000	5.54543 / 1.4705	0	0	(758,288)	0		(7,081,101)	0	0	0	0	523,081		
USD3L-20201115-20301115-0.9725	3 Month LIBOR FLOAT to FIXED		Interest Rate	CME	02/19/2021	11/15/2030	1	50,000,000	5.54543 / 0.9725	0	0	(1,257,199)	0		(7,616,205)	0	0	0	0	507,810		
USD3L-20201115-20301115-0.7855	3 Month LIBOR FLOAT to FIXED		Interest Rate	CME	02/19/2021	11/15/2030	1	50,000,000	5.54543 / 0.7855	0	0	(1,303,429)	0		(7,962,435)	0	0	0	0	507,810		
SWAP_10YR_20230731_0.556_OTC_NNY				Deutsche Bank AG, Lo	07/31/2023	11/15/2030	1	75,000,000	0.00556 / 5.32	0	0	0	(13,514,933)		(13,514,933)	(23,204,324)	0	0	0	761,715		

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)
SWAP_10YR_20230731_0.991_OTC_NNY				Deutsche Bank AG, Lo	07/31/2023	02/15/2031	1	25,000,000	0.00991 / 5.32	0	0	1,150,139	(4,027,052)		(4,027,052)	(7,545,855)	0	0	0	261,541		
SWAP_10YR_20230731_1.066_OTC_NNY				Deutsche Bank AG, Lo	07/31/2023	02/15/2031	1	75,000,000	5.32 / 0.01066	0	0	(3,450,417)	11,922,566		11,922,566	22,368,251	0	0	0	784,622		
SWAP_10YR_20230731_0.631_OTC_NNY				Deutsche Bank AG, Lo	07/31/2023	11/15/2030	1	75,000,000	5.32 / 0.00631	0	0	0	13,354,107		13,354,107	22,988,746	0	0	0	761,715		
SWAP_10YR_20230731_1.066_OTC_NNY				Deutsche Bank AG, Lo	07/31/2023	02/15/2031	1	25,000,000	5.32 / 0.01066	0	0	(1,150,139)	3,974,189		3,974,189	7,456,084	0	0	0	261,541		
SWAP_10YR_20230731_0.556_OTC_NNY				Deutsche Bank AG, Lo	07/31/2023	11/15/2030	1	125,000,000	0.00556 / 5.32	0	0	0	(22,524,888)		(22,524,888)	(38,673,873)	0	0	0	1,269,526		
SWAP_10YR_20230731_0.631_OTC_NNY				Deutsche Bank AG, Lo	07/31/2023	11/15/2030	1	125,000,000	5.32 / 0.00631	0	0	0	22,256,845		22,256,845	38,314,577	0	0	0	1,269,526		
SWAP_10YR_20230731_0.991_OTC_NNY				Deutsche Bank AG, Lo	07/31/2023	02/15/2031	1	75,000,000	0.00991 / 5.32	0	0	3,450,417	(12,081,157)		(12,081,157)	(22,637,566)	0	0	0	784,622		
1299999999. Subtotal - swaps - other - interest rate										0	0	(6,820,174)	(640,323)	XXX	(46,704,560)	(933,960)	0	0	0	9,232,211	XXX	XXX
SDBB7MT3336PNMHRRD.NNY-N/A IDX FX Forward @ 1 10/21/26	CLO EUR Exposure		Currency	Goldman Sachs Co & LLC N9FYJ29MC81JI74MJE92	09/17/2026	10/21/2026	1	20,395,577	1				266,528		266,528	266,528				24,461		
1319999999. Subtotal - swaps - other - foreign exchange										0	0	0	266,528	XXX	266,528	266,528	0	0	0	24,461	XXX	XXX
1349999999. Subtotal - swaps - other										0	0	(6,820,174)	(373,795)	XXX	(46,438,032)	(667,432)	0	0	0	9,256,672	XXX	XXX
1359999999. Total swaps - interest rate										0	0	(6,820,174)	(640,323)	XXX	(46,704,560)	(933,960)	0	0	0	9,232,211	XXX	XXX
1369999999. Total swaps - credit default										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1379999999. Total swaps - foreign exchange										0	0	0	266,528	XXX	266,528	266,528	0	0	0	24,461	XXX	XXX
1389999999. Total swaps - total return										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1399999999. Total swaps - other										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1409999999. Total swaps										0	0	(6,820,174)	(373,795)	XXX	(46,438,032)	(667,432)	0	0	0	9,256,672	XXX	XXX
1479999999. Subtotal - forwards										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1509999999. Subtotal - SSAP No. 108 adjustments										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1689999999. Subtotal - hedging effective excluding variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1699999999. Subtotal - hedging effective variable annuity guarantees under SSAP No.108										0	0	0	0	XXX	0	0	0	0	0	0	XXX	XXX
1709999999. Subtotal - hedging other										1,879,210	1,970,971	0	1,408,687	XXX	1,408,687	(1,410,409)	0	0	0	0	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	(6,820,174)	(373,795)	XXX	(46,438,032)	(667,432)	0	0	0	9,256,672	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										1,879,210	1,970,971	(6,820,174)	1,034,892	XXX	(45,029,345)	(2,077,841)	0	0	0	9,256,672	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

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

NONE

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

NONE

(a)

Code	Description of Hedged Risk(s)

(b)

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

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
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	0	0
Barclays Bank PLC GUR90LVD18CSY7XK3B18	Y	Y		0	64,102		64,102	64,102		64,102		
Goldman Sachs Co & LLC N9FYJ29MC81JI74MJE92	Y	Y		0	266,528		266,528	266,528		266,528	24,461	24,461
Deutsche Bank 529900SEOICVR2VM6Y05	Y	Y		0	51,507,707	(52,148,030)	0	51,507,706	(52,148,030)	0	6,156,912	6,156,912
Mizuho Markets Americas LLC 549300Y6K4T3QBM4LN29	Y	Y		0	1,344,585		1,344,585	1,344,585		1,344,585		
CME LCZ7XYGSLJUHFXXNXD88	Y	Y		0			0		(46,064,238)	0	3,078,456	3,078,456
0299999999. Total NAIC 1 Designation			0	0	53,182,922	(52,148,030)	1,675,215	53,182,921	(98,212,268)	1,675,215	9,259,829	9,259,829
0899999999. Aggregate sum of central clearinghouses (excluding exchange traded)			0	0	0	0	0	0	0	0	0	0
0999999999 - Gross totals			0	0	53,182,922	(52,148,030)	1,675,215	53,182,921	(98,212,268)	1,675,215	9,259,829	9,259,829
1. Offset per SSAP No. 64					52,148,030	(52,148,030)						
2. Net after right of offset per SSAP No. 64					1,034,892	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)
CME	LCZ7XYGSLJUHFXXNXD88	Cash		Margin Account Balance	54,311,612	54,311,612	54,311,612		IV
Goldman Sachs International	N9FYJ29MC81JI74MJE92	Cash		Cash Delivered as Credit Support	1,060,000	1,060,000	1,060,000		IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	015271-AS-8	ALEXANDRIA REAL ESTATE EQUITIES, INC	1,346,894	2,000,000	1,997,871	02/01/2050	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	023135-BJ-4	AMAZON.COM INC	711,629	1,000,000	1,016,497	08/22/2047	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	3,334,259	4,000,000	4,249,469	02/01/2046	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	037833-BA-7	APPLE INC.	3,413,534	4,900,000	5,358,949	02/09/2045	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	05526D-BF-1	BAT CAPITAL CORP	754,569	1,000,000	1,082,394	08/15/2047	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	12189L-BC-4	BURLINGTON NORTHERN SANTA FE LLC	1,817,024	2,500,000	2,494,842	06/15/2048	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	16876B-AA-0	CHILDREN'S HOSPITAL CORP	2,182,498	2,850,000	2,962,237	01/01/2047	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	195869-AG-7	COLONIAL PIPELINE CO	3,987,062	3,785,000	4,461,906	04/15/2032	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	20030N-CT-6	COMCAST CORPORATION	5,373,328	5,500,000	5,501,184	10/15/2028	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	254687-FX-9	WALT DISNEY CO	2,169,335	2,425,000	2,364,002	01/13/2031	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	26884T-AR-3	ERAC USA FINANCE LLC	1,995,739	2,000,000	1,999,885	12/01/2026	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	29379V-BQ-5	ENTERPRISE PRODUCTS OPERATING LLC	745,072	1,000,000	998,969	02/15/2048	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	341081-FQ-5	FLORIDA POWER & LIGHT CO	713,367	1,000,000	995,611	03/01/2048	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	370334-BP-8	GENERAL MILLS INC	3,305,691	4,375,000	4,386,312	02/15/2043	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	373298-BU-1	GEORGIA-PACIFIC LLC	2,818,101	2,510,000	2,982,890	05/15/2031	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	377372-AE-7	GLAXOSMITHKLINE CAPITAL INC	5,141,161	5,000,000	6,792,734	05/15/2038	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	38141G-CU-6	GOLDMAN SACHS GROUP INC	2,623,459	2,582,000	3,108,181	02/15/2033	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	59022C-AJ-2	BANK OF AMERICA CORP	2,548,214	2,600,000	3,262,652	01/29/2037	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	68389X-AE-5	ORACLE CORP	6,415,866	6,980,000	9,053,273	04/15/2038	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	68389X-AV-7	ORACLE CORPORATION	1,650,032	2,000,000	1,985,626	07/08/2034	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	902494-AZ-6	TYSON FOODS INC	1,382,903	1,500,000	1,515,476	08/15/2034	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	92343V-EA-8	VERIZON COMMUNICATIONS INC	573,065	625,000	663,991	08/10/2033	IV
Deutsche Bank	529900SEOICVR2VM6Y05	Corporate	927804-FG-4	VIRGINIA ELECTRIC AND POWER CO	5,800,682	4,780,000	7,558,993	11/15/2038	IV
0199999999 - Total					116,175,096	122,283,612	132,165,556	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Goldman Sachs International	N9FYJ29MC81JI74MJE92	Cash		Cash Delivered as Credit Support	0	0	XXX		V
Deutsche Bank	529900SEOICVR2VM6Y05	Cash		Cash Delivered as Credit Support	51,890,000	51,890,000	XXX		V
Mizuho Markets Americas LLC	549300Y6K4T3QBM4LN29	Cash		Cash Delivered as Credit Support	1,360,000	1,360,000	XXX		V
0299999999 - Total					53,250,000	53,250,000	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Restricted Asset Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
JP Morgan Chase Bank ..... New York, NY		0.210	1,372,084	4,454,981	113,240,983	95,612,458	83,918,162	XXX.
BNY - Mellon ..... New York, NY					877,962	1,508,076	766,842	XXX.
US Bank ..... Cincinnati, OH					(13,347,467)	(16,211,331)	(20,429,802)	XXX.
UMB Bank ..... Kansas City, Missouri					(7,261,999)	(6,992,236)	(6,597,705)	XXX.
Federal Home Loan Bank of Boston ..... Boston, MA					637,200	897,486	899,329	XXX.
Citibank N.A ..... New York, NY					1,454,206	1,094,206	1,084,206	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (see instructions) - open depositories	XXX	XXX			194	194	194	XXX
0199999. Totals - open depositories	XXX	XXX	1,372,084	4,454,981	95,601,079	75,908,853	59,641,226	XXX
0299998. Deposits in ... 0 depositories that do not exceed the allowable limit in any one depository (see instructions) - suspended depositories	XXX	XXX						XXX
0299999. Totals - suspended depositories	XXX	XXX	0	0	0	0	0	XXX
0399999. Total cash on deposit	XXX	XXX	1,372,084	4,454,981	95,601,079	75,908,853	59,641,226	XXX
0499999. Cash in company's office	XXX	XXX	XXX	XXX				XXX
0599999. Total	XXX	XXX	1,372,084	4,454,981	95,601,079	75,908,853	59,641,226	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Restricted Asset Code	4 Date Acquired	5 Stated Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0489999999. Total - issuer credit obligations (unaffiliated)						0	0	0
0499999999. Total - issuer credit obligations (affiliated)						0	0	0
0509999999. Total - issuer credit obligations						0	0	0
	Suspense Funds		09/30/2026			65,903		
8409999999. Subtotal - qualified cash pools under SSAP No. 2						65,903	0	0
8589999999. Total cash equivalents (unaffiliated)						65,903	0	0
8599999999. Total cash equivalents (affiliated)						0	0	0
8609999999 - Total cash equivalents						65,903	0	0