QUARTERLY STATEMENT

OF THE

MINNESOTA LIFE INSURANCE COMPANY

TO THE

Insurance Department

OF THE

STATE OF

Minnesota

FOR THE QUARTER ENDED
JUNE 30, 2025

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

2025

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

QUARTERLY STATEMENT

AS OF JUNE 30, 2025

OF THE CONDITION AND AFFAIRS OF THE

Minnesota Life Insurance Company

NAIC Group Code 0869 (Current) 0869 (Prior) NAIC Company Code 66168 Employer's ID Number 41-0417830

Organized under the Laws of Minnesota, State of Domicile or Port of Entry MN

Country of Domicile United States of America

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

Incorporated/Organized 08/06/1880 Commenced Business 08/06/1880

Statutory Home Office 400 Robert Street North (Street and Number), St. Paul, MN, US 55101-2098 (City or Town, State, Country and Zip Code)

Main Administrative Office 400 Robert Street North (Street and Number)
St. Paul, MN, US 55101-2098 (City or Town, State, Country and Zip Code), 651-665-3500 (Area Code) (Telephone Number)

Mail Address 400 Robert Street North (Street and Number or P.O. Box), St. Paul, MN, US 55101-2098 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 400 Robert Street North (Street and Number)
St. Paul, MN, US 55101-2098 (City or Town, State, Country and Zip Code), 651-665-5678 (Area Code) (Telephone Number)

Internet Website Address www.securian.com

Statutory Statement Contact Nicholas David Boehland (Name), 651-665-5678 (Area Code) (Telephone Number)
nicholas.boehland@securian.com (E-mail Address), 651-665-7938 (FAX Number)

OFFICERS

Chairman,President & CEO	Christopher Michael Hilger	2nd Vice President & Treasurer	Ted James Nistler
Sr VP, Gen Counsel & Secretary	Renee Denise Montz	Senior Vice President & CFO	Peter Gordon Berlute #

OTHER

George Ignatius Connolly, Executive Vice President	John Anthony Yaggy, Vice President & Controller	Robert John Ehren, Executive Vice President
Siddharth Subhash Gandhi, Executive Vice President	Suzette Louise Huovinen, Senior Vice President	Kristi Lee Fox, Executive VP & CAO
Mark James Geldernick, Vice President	David Anthony Seidel, Senior Vice President	Susan Marie Munson-Regala, Vice President
Kristin Mary Ferguson, Senior Vice President	Christopher Robert Greene, Vice President	Brent Colin Lesmeister, Vice President
Kent Orrin Peterson, Vice President	Ferenc Csatlos, Senior Vice President	Rebecca Marie Hagen, Vice President
Jennifer April Lastine, Vice President	Christopher Brooks Owens, Vice President	Daniel Patrick Preiner, Vice President

DIRECTORS OR TRUSTEES

Sara Hietpas Gavin	Eric Byck Goodman	Trudy Ann Rautio
Mary Keith Brainerd	Christopher Michael Hilger	Benjamin Gwynn Stonestreet Fowke III
Robert John Ehren	Renee Denise Montz	Peter Gordon Berlute #
James Patrick Kolar #	Susan Mae Reibel #	

State of Minnesota
County of Ramsey 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.

Christopher Michael Hilger
Chairman,President & CEO

Renee Denise Montz
Sr VP, Gen Counsel & Secretary

Ted James Nistler
2nd Vice President & Treasurer

Subscribed and sworn to before me this
01 day of August 2025

Charles Darling
Notary Public
January 31, 2026

CHARLES DARLING
Notary Public
Minnesota
My Commission Expires January 31, 2026

a. Is this an original filing? ..... Yes [X] No [ ]
b. If no,
1. State the amendment number.....
2. Date filed .....
3. Number of pages attached.....

ASSETS

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1.	Bonds	22,152,983,770		22,152,983,770	21,839,495,805
2.	Stocks:				
	2.1 Preferred stocks	91,169,526		91,169,526	91,795,035
	2.2 Common stocks	1,022,235,448	10,153	1,022,225,295	971,719,998
3.	Mortgage loans on real estate:				
	3.1 First liens	5,920,041,626		5,920,041,626	5,777,093,602
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	42,018,635		42,018,635	43,401,567
	4.2 Properties held for the production of income (less $ ..... encumbrances)				
	4.3 Properties held for sale (less $ ..... encumbrances)				
5.	Cash ($ (25,915,203)), cash equivalents ($ 153,189,069) and short-term investments ($)	127,273,866		127,273,866	353,428,677
6.	Contract loans (including $ premium notes)	1,255,219,794	3,489,881	1,251,729,913	1,140,198,596
7.	Derivatives	1,025,372,783		1,025,372,783	1,000,351,526
8.	Other invested assets	1,631,954,838	6,535,965	1,625,418,873	1,594,279,354
9.	Receivables for securities	50,666,998		50,666,998	89,596,603
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	33,318,937,285	10,035,999	33,308,901,286	32,901,360,763
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	255,684,786		255,684,786	243,073,558
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	113,979,179	153,531	113,825,648	135,740,643
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ ..... earned but unbilled premiums)	29,396,082		29,396,082	24,430,800
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	305,615,208		305,615,208	289,700,329
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	28,713,444		28,713,444	43,396,268
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	49,123,876		49,123,876	45,754,489
18.2	Net deferred tax asset	336,952,467	119,587,526	217,364,941	200,721,491
19.	Guaranty funds receivable or on deposit	8,660,851		8,660,851	8,479,651
20.	Electronic data processing equipment and software	82,781,019	79,860,604	2,920,415	4,529,425
21.	Furniture and equipment, including health care delivery assets ($)	46,890,314	46,890,314		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	52,658,518		52,658,518	40,858,825
24.	Health care ($) and other amounts receivable	14,887,543	14,887,543		
25.	Aggregate write-ins for other than invested assets	54,891,531	41,873,453	13,018,078	3,969,506
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	34,699,172,103	313,288,970	34,385,883,133	33,942,015,748
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts	30,568,228,249		30,568,228,249	29,478,600,548
28.	Total (Lines 26 and 27)	65,267,400,352	313,288,970	64,954,111,382	63,420,616,296
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Admitted Disallowed IMR	7,551,945		7,551,945	
2502.	Prepaid Expenses	41,873,453	41,873,453		
2503.	Miscellaneous Receivables	1,904,766		1,904,766	3,969,506
2598.	Summary of remaining write-ins for Line 25 from overflow page	3,561,367		3,561,367	
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	54,891,531	41,873,453	13,018,078	3,969,506

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 26,739,370,326 less $ included in Line 6.3 (including $ 3,547,275 Modco Reserve)	26,739,370,327	26,393,374,293
2.	Aggregate reserve for accident and health contracts (including $ 30,808,757 Modco Reserve)	210,914,948	214,957,137
3.	Liability for deposit-type contracts (including $ Modco Reserve)	1,753,409,331	1,641,590,189
4.	Contract claims:		
	4.1 Life	487,648,416	396,001,211
	4.2 Accident and health	81,302,502	89,362,382
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid	1,658	2,582
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)	1,291,144	1,286,499
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)	1,408,857	1,313,501
	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 $ 56,844 discount; including $ 8,019 accident and health premiums	1,460,027	49,933,582
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act	(66,125,492)	(56,128,249)
	9.3 Other amounts payable on reinsurance, including $ assumed and $ 78,873,093 ceded	78,873,093	69,190,358
	9.4 Interest Maintenance Reserve		410,599
10.	Commissions to agents due or accrued-life and annuity contracts $ 17,495,650 , accident and health $ 1,452,924 and deposit-type contract funds $	18,948,574	18,604,498
11.	Commissions and expense allowances payable on reinsurance assumed	18,616,807	16,856,763
12.	General expenses due or accrued	105,393,291	150,798,669
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)	(270,158,785)	(270,569,182)
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes		6,486,683
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income	15	154,463
17.	Amounts withheld or retained by reporting entity as agent or trustee	4,800,863	5,849,373
18.	Amounts held for agents' account, including $ agents' credit balances	75,172,420	
19.	Remittances and items not allocated	19,436	116,057,566
20.	Net adjustment in assets and liabilities due to foreign exchange rates	144,999,582	19,269
21.	Liability for benefits for employees and agents if not included above		138,931,699
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	482,135,749	473,469,505
	24.02 Reinsurance in unauthorized and certified ($) companies	5,845,798	5,142,852
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($ 191,146,676) reinsurers	95,734,959	104,306,581
	24.04 Payable to parent, subsidiaries and affiliates		
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance	191,146,676	248,956,115
	24.08 Derivatives	521,874,272	542,743,219
	24.09 Payable for securities	52,083,328	42,930,791
	24.10 Payable for securities lending		
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	206,978,671	231,754,328
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	30,943,146,467	30,633,787,276
27.	From Separate Accounts Statement	30,568,228,249	29,478,600,548
28.	Total liabilities (Lines 26 and 27)	61,511,374,716	60,112,387,824
29.	Common capital stock	5,000,000	5,000,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds	(222,332,769)	(242,332,769)
32.	Surplus notes	118,000,000	118,000,000
33.	Gross paid in and contributed surplus	596,540,267	596,540,267
34.	Aggregate write-ins for special surplus funds	340,742,480	367,834,106
35.	Unassigned funds (surplus)	2,604,786,688	2,463,186,868
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)	3,437,736,666	3,303,228,472
38.	Totals of Lines 29, 30 and 37	3,442,736,666	3,308,228,472
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	64,954,111,382	63,420,616,296
	DETAILS OF WRITE-INS		
2501.	Accrued interest on policy and contract funds/claims	6,672,804	7,488,562
2502.	Discretionary reserve	188,000,000	208,000,000
2503.	Miscellaneous liabilities	12,305,867	16,265,766
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	206,978,671	231,754,328
3101.	Discretionary reserve	(164,000,000)	(184,000,000)
3102.	Other surplus fund	(58,332,769)	(58,332,769)
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)	(222,332,769)	(242,332,769)
3401.	Deferred gain on reinsurance	333,190,535	367,834,106
3402.	Admitted disallowed IMR	7,551,945	
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	340,742,480	367,834,106

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	2,573,439,973	2,171,992,091	4,840,633,715
2.	Considerations for supplementary contracts with life contingencies			
3.	Net investment income	589,261,120	534,018,295	1,133,969,298
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,307,552)	(2,675,839)	(6,522,554)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	85,940,693	96,629,182	183,614,616
7.	Reserve adjustments on reinsurance ceded	831,578,997	825,777,600	38,033,009
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts	132,709,252	134,398,665	130,900,918
	8.2 Charges and fees for deposit-type contracts	151,672	1,776,695	534,365
	8.3 Aggregate write-ins for miscellaneous income	40,289,428	45,184,944	76,186,575
9.	Totals (Lines 1 to 8.3)	4,250,063,583	3,807,101,633	6,397,349,942
10.	Death benefits	890,560,836	610,126,312	1,210,650,687
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	279,945,293	246,898,418	506,181,827
13.	Disability benefits and benefits under accident and health contracts	56,510,911	59,954,131	121,514,770
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,155,282,021	2,357,509,314	3,744,583,258
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	34,972,313	37,429,729	77,404,900
18.	Payments on supplementary contracts with life contingencies	330,680	403,738	864,604
19.	Increase in aggregate reserves for life and accident and health contracts	341,953,850	460,955,300	1,392,155,730
20.	Totals (Lines 10 to 19)	2,759,555,904	3,773,276,942	7,053,355,776
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	226,808,506	239,404,952	489,119,149
22.	Commissions and expense allowances on reinsurance assumed	64,642,217	53,794,608	109,140,500
23.	General insurance expenses and fraternal expenses	339,331,491	323,635,903	678,237,546
24.	Insurance taxes, licenses and fees, excluding federal income taxes	53,175,768	50,793,584	99,568,623
25.	Increase in loading on deferred and uncollected premiums	(2,910,441)	9,773,532	14,990,566
26.	Net transfers to or (from) Separate Accounts net of reinsurance	(16,107,435)	(1,382,376,544)	(1,840,466,786)
27.	Aggregate write-ins for deductions	834,568,663	829,561,870	44,631,262
28.	Totals (Lines 20 to 27)	4,259,064,673	3,897,864,847	6,648,576,636
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(9,001,090)	(90,763,214)	(251,226,694)
30.	Dividends to policyholders and refunds to members	1,450,542	1,572,685	2,792,270
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(10,451,632)	(92,335,899)	(254,018,964)
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	(24,515,606)	(38,010,769)	(48,987,559)
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)	14,063,974	(54,325,130)	(205,031,405)
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ 11,966,391 (excluding taxes of $ (2,995,848) transferred to the IMR)	45,988,086	81,488,865	251,239,726
35.	Net income (Line 33 plus Line 34)	60,052,060	27,163,735	46,208,321
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,308,228,472	3,275,960,022	3,275,960,022
37.	Net income (Line 35)	60,052,060	27,163,735	46,208,321
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 9,067,115	52,362,084	76,781,837	(1,383,215)
39.	Change in net unrealized foreign exchange capital gain (loss)	10,502,620	(4,297,358)	(463,267)
40.	Change in net deferred income tax	23,720,140	16,945,937	48,480,607
41.	Change in nonadmitted assets	15,039,298	(748,589)	(102,239,196)
42.	Change in liability for reinsurance in unauthorized and certified companies	(702,946)	(1,563,874)	(1,666,748)
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			(68,887,970)
44.	Change in asset valuation reserve	(8,666,243)	(26,803,428)	(34,397,568)
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			2,239,581
47.	Other changes in surplus in Separate Accounts Statement		108,586	(2,066,688)
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			30,000,000
	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	(2,488,476)	(1,999,933)	(4,999,784)
53.	Aggregate write-ins for gains and losses in surplus	(15,310,343)	(88,289,720)	121,444,376
54.	Net change in capital and surplus for the year (Lines 37 through 53)	134,508,194	(2,702,807)	32,268,449
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,442,736,666	3,273,257,215	3,308,228,472
	DETAILS OF WRITE-INS			
08.301.	Miscellaneous administrative and other fees	40,289,428	45,184,944	76,186,575
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	40,289,428	45,184,944	76,186,575
2701.	Funds Withheld Interest	2,268,232	2,238,590	4,548,666
2702.	Change in MODCO reinsurance	832,300,431	827,323,280	40,082,596
2703.				
2798.	Summary of remaining write-ins for Line 27 from overflow page			
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	834,568,663	829,561,870	44,631,262
5301.	Change in liability for Pension Benefits	(666,772)		1,885,792
5302.	Change in deferred gain on reinsurance	(34,643,571)	(46,289,720)	(73,441,416)
5303.	Change in deferred tax valuation adjustment		1,000,000	188,000,000
5398.	Summary of remaining write-ins for Line 53 from overflow page	20,000,000	(43,000,000)	5,000,000
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	(15,310,343)	(88,289,720)	121,444,376

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	2,530,171,763	2,219,999,160	4,853,536,532
2.	Net investment income	578,957,228	522,573,325	1,116,944,698
3.	Miscellaneous income	160,291,769	166,273,960	324,479,181
4.	Total (Lines 1 to 3)	3,269,420,760	2,908,846,445	6,294,960,411
5.	Benefit and loss related payments	2,331,560,253	3,338,674,763	5,640,536,590
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	(85,899,224)	(1,609,640,619)	(1,824,863,620)
7.	Commissions, expenses paid and aggregate write-ins for deductions	722,031,209	685,519,898	1,318,512,792
8.	Dividends paid to policyholders	1,090,520	(1,634,768)	86,937
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)	(12,175,683)	35,219,587	62,417,967
10.	Total (Lines 5 through 9)	2,956,607,075	2,448,138,861	5,196,690,666
11.	Net cash from operations (Line 4 minus Line 10)	312,813,685	460,707,584	1,098,269,745
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,835,601,284	763,699,634	2,875,649,702
	12.2 Stocks	50,757,811	76,476,213	128,972,594
	12.3 Mortgage loans	251,196,976	200,161,145	382,602,657
	12.4 Real estate			
	12.5 Other invested assets	49,341,062	64,001,604	154,084,726
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(5,171)	(5,873)
	12.7 Miscellaneous proceeds	(9,620,464)	76,727,100	217,667,398
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,177,276,669	1,181,060,525	3,758,971,204
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,128,488,527	1,195,017,975	3,937,056,637
	13.2 Stocks	50,110,376	68,311,579	165,299,447
	13.3 Mortgage loans	394,145,000	308,168,000	600,628,000
	13.4 Real estate			
	13.5 Other invested assets	82,085,019	73,363,160	141,224,393
	13.6 Miscellaneous applications			
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,654,828,922	1,644,860,714	4,844,208,477
14.	Net increase/(decrease) in contract loans and premium notes	110,750,950	125,797,495	244,718,207
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(588,303,203)	(589,597,684)	(1,329,955,480)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			30,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	104,497,798	(42,314,373)	34,792,520
	16.5 Dividends to stockholders		1,999,933	
	16.6 Other cash provided (applied)	(55,163,091)	(90,913,312)	5,548,396
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	49,334,707	(135,227,618)	70,340,916
	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)	(226,154,811)	(264,117,718)	(161,344,819)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	353,428,677	514,773,496	514,773,496
	19.2 End of period (Line 18 plus Line 19.1)	127,273,866	250,655,778	353,428,677

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

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	971,268,171	981,050,879	2,051,699,895
2.	Group life	775,905,148	753,817,706	1,502,906,741
3.	Individual annuities	267,764,858	331,847,471	617,988,956
4.	Group annuities	1,520,036,956	1,383,644,941	3,033,035,078
5.	Accident & health	193,646,844	208,139,787	418,846,774
6.	Fraternal			
7.	Other lines of business			
8.	Subtotal (Lines 1 through 7)	3,728,621,977	3,658,500,784	7,624,477,444
9.	Deposit-type contracts	309,136,852	170,688,733	399,014,187
10.	Total (Lines 8 and 9)	4,037,758,829	3,829,189,517	8,023,491,631

NOTES TO FINANCIAL STATEMENTS

1) Summary of Significant Accounting Policies and Going Concern

A. Accounting Practices

The accompanying statutory financial statements of Minnesota Life Insurance Company (the Company) have been prepared in accordance with accounting practices prescribed or permitted by the Minnesota Department of Commerce. The Minnesota Department of Commerce recognizes statutory accounting practices prescribed or permitted by the state of Minnesota for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under the Minnesota Insurance Law. Prescribed statutory accounting practices are those practices that are incorporated directly or by reference in state laws, regulations and general administrative rules applicable to all insurance enterprises domiciled in a particular state. Permitted statutory accounting practices include practices not prescribed by the domiciliary state, but allowed by the domiciliary state regulatory authority. The National Association of Insurance Commissioners' (NAIC) *Accounting Practices and Procedures Manual* (NAIC SAP) has been adopted as a component of prescribed or permitted practices by the state of Minnesota. The state has adopted the prescribed accounting practices found in NAIC SAP, without modification.

The Company has received a permitted practice from the Minnesota Department of Commerce to use a modified 1959 accidental death benefit (ADB) table.

The Company has been granted a permitted accounting practice, effective January 1, 2023, from the Minnesota Department of Commerce to reflect changes in discretionary liabilities held on certain indexed universal life policies through surplus instead of through net income as would be required under NAIC SAP. This permitted practice resulted in a pre-tax decrease to net income of $20 million for the period ended June 30, 2025, and had no impact on the Company's surplus or risk-based capital.

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

	SSAP #	F/S Page	F/S Line #	06/30/2025	12/31/2024
1. Net Income, Minnesota State basis:				$ 60,052,060	$ 46,208,321
2.State Prescribed Practices:	NONE	NONE	NONE	-	-
3.State Permitted Practices: Permitted use of modified 1959 ADB Table	51	4	19	$ 190,000	$ 150,000
4.State Permitted Practices: Permitted discretionary liability presentation	51	4	19	$ (20,000,000)	$ (5,000,000)
5. Net Income, NAIC SAP:				$ 79,862,060	$ 51,058,321
6. Statutory Surplus, Minnesota State basis:				$ 3,442,736,666	$ 3,308,228,472
7. State Prescribed Practices:	NONE	NONE	NONE	-	-
8. State Permitted Practices: Permitted use of modified 1959 ADB Table	51	4	37	$ 5,610,000	$ (5,800,000)
9. Statutory Surplus, NAIC SAP:				$ 3,437,126,666	$ 3,314,028,472

B. Use of Estimates

No significant change

C. Accounting Policies

Premiums are credited to revenue over the premium paying period of the policies, with the exception of single and flexible premium contracts which are credited to revenue when received from the policyholder. Annuity considerations, investment management, administration and contract guarantee fees are recognized as revenue when received. Any premiums due that are not yet paid, and premiums paid on other than an annual basis, are included in premiums deferred and uncollected on the statutory statements of admitted assets, liabilities and capital and surplus. Benefits and expenses, including acquisition costs related to acquiring new and renewal business, are charged to operations as incurred. Acquisition expenses incurred are reduced for ceding allowances received or receivable.

Dividends on participating policies and other discretionary payments are declared by the Board of Directors based upon actuarial determinations that take into consideration current mortality, interest earnings, expense factors and federal income taxes. Dividends are generally recognized as expenses when declared by the Board of Directors and up to one year in advance of the payout dates.

Insurance liabilities are reported after the effects of ceded reinsurance. Reinsurance recoverables represent amounts due from reinsurers for paid and unpaid benefits, expense reimbursements, prepaid premiums and future policy benefits. Reinsurance premiums ceded and recoveries on benefits and claims incurred are deducted from the respective income and expense accounts.

NOTES TO FINANCIAL STATEMENTS

1) Summary of Significant Accounting Policies and Going Concern (Continued)

C. Accounting Policies (Continued)

Real estate is carried at cost less accumulated depreciation, adjusted for any other than temporary impairment (OTTI) losses taken. Real estate is included in properties occupied by the Company on the assets page. Estimated losses are directly recorded to the carrying value of the asset and recorded as realized losses in the statements of operations.

Policy loans are carried at the outstanding loan balance less amounts unsecured by the cash surrender value of the policy. Accrued interest on policy loans over 90 days is non-admitted.

1. Cash and cash equivalents are carried at cost, which generally approximates fair value. Money market funds are included in cash equivalents and are generally valued at fair value. The Company considers short-term investments that are readily convertible to known amounts of cash and have an original maturity date of three months or less to be cash equivalents. The Company places its cash and cash equivalents with high quality financial institutions and, at times, these balances may be in excess of the Federal Deposit Insurance Corporation (FDIC) insurance limit.

   Commercial paper and bonds with original maturity dates of less than twelve months are considered to be short-term investments.

2. Bonds are valued as prescribed by the NAIC. Bonds not backed by other loans are generally carried at cost, adjusted for the amortization of premiums, accretion of discounts, and any OTTI. Premiums and discounts are amortized and accreted over the estimated lives of the related bonds based on the interest yield method. Prepayment penalties are recorded to net investment income when collected. Bonds that have been assigned the NAIC category 6 designation are carried at the lower of cost or fair value. The Securities Valuation Office identified bond exchange-traded funds are reported at fair value.

   Hybrid securities are investments structured to have characteristics of both stocks and bond. Hybrid securities are classified as bonds on the Assets page.

3. Common stocks are carried at fair value except that investments in stocks of uncombined subsidiaries and affiliates in which the Company has an interest of 10% or more are carried on the equity basis.

   The Company recognizes dividend income on unaffiliated common stocks upon declaration of the dividend. Investment income is reported net of related investment expenses.

4. Preferred stocks are carried at cost less any OTTI adjustments.

5. Mortgage loans are carried at the outstanding principal balances, net of unamortized premiums and discounts. Premiums and discounts are amortized and accreted over the terms of the mortgage loans based on the effective interest yield method. Prepayment penalties are recorded to net investment income. The Company invests primarily in commercial mortgages.

   The Company continues to record interest on those impaired mortgage loans that it believes to be collectible as due and accrued investment income. Any loans that have income 180 days or more past due continue to accrue income, but report all due and accrued income as a non-admitted asset. Past due interest on loans that are uncollectible is written off and no further interest is accrued. Any cash received for interest on impaired loans is recorded as income when collected.

   For a small portion of the mortgage loan portfolio, classified as troubled debt restructurings (TDRs), the Company grants concessions related to the borrowers' financial difficulties. The types of concessions may include: a permanent or temporary modification of the interest rate, payment deferrals, extension of the maturity date at a lower interest rate and/or a reduction of accrued interest. If a loan is considered a TDR, the Company impairs the loan and records a specific valuation allowance, if applicable.

6. Loan-backed securities are stated at either amortized cost or the lower of amortized cost or discounted cash flows. The Company's loan-backed securities are reviewed quarterly and as a result the carrying value of a loan-backed security may be reduced to reflect changes in valuation resulting from discounted cash flow information. Loan-backed securities which have been assigned the NAIC category 6 designation are written down to the appropriate NAIC fair value. The Company uses a third-party pricing service in assisting the Company's determination of the fair value of most loan-backed securities. An internally developed pricing model using a commercial software application is used to price a small number of holdings. The retrospective adjustment method is used to record investment income on all non-impaired securities except for interest-only securities or other non-investment grade securities where the yield had become negative. Investment income is recorded using the prospective method on these securities.

   For loan-backed securities, the Company recognizes income using a constant effective yield method based on prepayment assumptions obtained from an outside service provider or upon analyst review of the underlying collateral and the estimated economic life of the securities. When estimated prepayments differ from the anticipated prepayments, the effective yield is recalculated to reflect actual prepayments to date and anticipated future payments. Any resulting adjustment is included in net investment income. For loan-backed securities that have a recognized OTTI, the adjusted cost basis is prospectively amortized over the remaining life of the security based on the amount and timing of future estimated cash flows. All other investment income is recorded using the interest method without anticipating the impact of prepayments.

NOTES TO FINANCIAL STATEMENTS

1) Summary of Significant Accounting Policies and Going Concern (Continued)

7. Investments in subsidiary companies are accounted for using the equity method and are carried as investments in affiliated common stock or as other invested assets in the case of limited liability companies, on the Assets page. The Company records changes in equity in its subsidiaries as credits or charges to capital and surplus. Insurance subsidiaries are recorded using statutory accounting principles. Non-insurance subsidiaries not engaged in prescribed insurance related activities are recorded using audited generally accepted accounting principles (GAAP) results. Non-insurance subsidiaries engaged in prescribed insurance activities are recorded using audited GAAP results with certain statutory basis adjustments.

8. Alternative investments include limited partnership investments in private equity funds, mezzanine debt funds and hedge funds. These investments are in included in other invested assets on the Assets page at the amount invested using the equity method of accounting. In-kind distributions are recorded as a return of capital for the cost basis of the stock received. Income distributed from these alternative investments is included in net investment income or net realized capital gains (losses) on the Summary of Operations page based on information provided by the investee. The valuation of alternative investments is recorded based on the partnership financial statements from the previous quarter plus contributions and distributions during the fourth quarter. Any undistributed amounts held by the investee are recorded, based on the Company's ownership share, a change in net unrealized capital gains on the Summary of Operations page. The Company evaluates partnership financial statements received subsequent to December 31 up to the financial statement issue date for material fluctuations in order to determine if an adjustment should be recorded as of December 31.

   The Company's investments in surplus notes of unrelated entities are included in other invested assets on the Assets page. Surplus note investments with a NAIC designation of NAIC 1 or NAIC 2 are reported at amortized cost. Surplus note investments with a NAIC designation equivalent of NAIC 3 through 6 are reported at the lessor of amortized cost or fair value. An OTTI is considered to have occurred if it is probable that the Company will be unable to collect all amounts due according to the contractual terms of the surplus note. If it is determined that a decline in fair value is other than temporary, an impairment loss is recognized as a realized loss equal to the difference between the surplus note's carrying value and the fair value.

9. The Company uses a variety of derivatives, including swaps, swaptions, caps, futures and option contracts, to manage the risks associated with cash flows or changes in estimated fair values related to the Company's financial instruments. The Company currently enters into derivative transactions that do not qualify for hedge accounting or in certain cases, elects not to utilize hedge accounting.

   Derivative instruments are generally carried at fair value with changes in fair value recorded in the change in net unrealized capital gains on the Summary of Operations. Interest income generated by derivative instruments is reported in net realized capital gains (losses) on the Summary of Operations.

   Several life insurance and annuity products in the Company's liability portfolio contain investment guarantees that create economic exposure to market and interest rate risks. These guarantees take the form of guaranteed withdrawal benefits on variable annuities, a guaranteed payout floor on a variable payout annuity, and indexed interest credits on both fixed indexed annuity and fixed indexed universal life products. The Company uses economic hedges including futures contracts, interest rate swaps and exchanges trade options, in its efforts to minimize the financial risk associated with these product guarantees.

10. Not applicable

11. The liability for unpaid losses and loss adjustment expenses includes an amount for losses incurred but unreported, based on past experience, as well as an amount for reported but unpaid losses, which is calculated on a case-by-case basis. Such liabilities are necessarily based on assumptions and estimates. While management believes that the amount is adequate, the ultimate liability may be in excess or less than the amount estimated. The methods, including key assumptions, of making such estimates and for establishing the resulting liability are continually reviewed and any adjustments are reflected in the period such change in estimate is made. The liability for unpaid accident and health claims and claim adjustment expenses, net of reinsurance, is in Aggregate reserves for accident and health contracts and Contract claims – Accident and health on the Liabilities, Surplus, and Other Funds page.

12. The Company has not modified its capitalization policy from the prior period.

13. Not applicable

D. Going Concern

   Not applicable

(2) Accounting Changes and Corrections of Errors

In March 2024, the NAIC adopted revisions to Statements of Statutory Accounting Principles (SSAP) to incorporate a principles-based approach to identifying and classifying bonds. The update significantly revises guidance in SSAP No. 26R, *Bonds*, SSAP No. 43R, *Asset-Backed Securities* and SSAP No. 21R, *Other Admitted Assets* as well as updates reporting requirements for Schedule D and Schedule BA. We adopted the updated guidance at its effective date of January 1, 2025 with no impact to previous bond and asset-backed security classifications.

NOTES TO FINANCIAL STATEMENTS

(3) Business Combinations and Goodwill

Aggregate goodwill related to acquisitions made in prior years was $0 and $0 as of June 30, 2025, and 2024, respectively, and is included in other invested assets on the statutory statements of assets, liabilities and capital and surplus. Goodwill amortization was $0, and $6,220,000 as of June 30, 2025, and 2024 respectively.

(4) Discontinued Operations

No significant change

(5) Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant change

B. Debt Restructuring

No significant change

C. Reverse Mortgages

No significant change

D. Asset-Backed Securities

1. Prepayment assumptions for single class and multi-class mortgage-backed/asset-backed securities were obtained primarily from broker dealer survey values or internal estimates when survey values are not available.

2. The Company did not recognize any other-than-temporary impairment (OTTI) on loan-backed and structured securities due to the present value of cash flows expected to be collected being less than the amortized cost basis of the securities. The Company did not recognize any OTTI due to the intent to sell or due to the inability or lack of intent to retain a security for a period of time sufficient to recover the full amount of the initial investment in the security.

3. As of June 30, 2025, the Company did not hold any securities for which an OTTI has previously been recognized.

CUSIP	Book Adjusted Carrying Value Before Current Period OTTI	Present Value of Projected Cash Flows	Recognized OTTI	Amortized Cost After OTTI	Fair Value at Time of OTTI	Date of Financial Statement Where Reported
Total	$ -	$ -	$ -	$ -	$ -	

4. All impaired securities (fair value is less than cost or amortized cost) for which an OTTI has not been recognized in earnings as a realized loss (including securities with a recognized OTTI for non-interest related declines when a non-recognized interest related impairment remains) as of June 30, 2025:

	Aggregate	Less than 12 Months	12 Months or Longer
A. Gross Unrealized Losses	312,238,385	8,421,703	303,816,682
B. Fair Value of Securities with Unrealized Losses	2,864,130,975	435,657,044	2,428,473,931

5. In determining whether a decline in value is other than temporary, the Company considers several factors including, but not limited to the following: the extent and duration of the decline in value; the Company's inability or lack of intent to retain the investment for a period of time sufficient to recover the amortized cost basis; and the performance of the security's underlying collateral and projected future cash flows. In projecting future cash flows, the Company incorporates inputs from third-party sources and applies reasonable judgment in developing assumptions used to estimate the probability and timing of collecting all contractual cash flows.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

Not applicable

(5) Investments (continued)

H. Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

Not applicable

J. Real Estate

No significant change

K. Low-Income Housing Tax Credits (LIHTC)

No significant change

L. Restricted Assets

No significant change

M. Working Capital Finance Investments

Not applicable

N. Offsetting and Netting of Assets and Liabilities

Not applicable

O. 5GI Securities

No significant change

P. Short Sales

No significant change

Q. Prepayment Penalty and Acceleration Fees

No significant change

R. Cash pool by asset type

No significant change

S. Aggregate Collateral Loans by Qualifying Investment Collateral

No significant change

(6) Joint Ventures, Partnerships and Limited Liability Companies

No significant change

(7) Investment Income

No significant change

(8) Derivative Instruments

A. Derivatives under SSAP No. 86 - Derivatives

(1) Derivatives are financial instruments whose values are derived from interest rates, foreign currency exchange rates, or other financial indices. Derivatives may be exchange-traded or contracted in the over-the-counter market. The Company currently enters into derivative transactions that do not qualify for hedge accounting, or in certain cases, elects not to utilize hedge accounting. The Company does not enter into speculative positions. Although certain transactions do not qualify for hedge accounting or the Company chooses not to utilize hedge accounting, they provide the Company with an assumed economic hedge, which is used as part of its strategy for certain identifiable and anticipated transactions. The Company uses a variety of derivatives including swaps, swaptions, forwards, futures, caps, floors and option contracts to manage the risk associated with changes in estimated fair values related to the Company ‘s financial assets and liabilities, to generate income and manage other risks due to the variable nature of the Company’s cash flows.

(8) Derivative Instruments (continued)

A. Derivatives under SSAP No. 86 – Derivatives (continued)

Freestanding derivatives are carried on the Company's statutory statements of admitted assets, liabilities and capital and surplus within derivative instruments or as liabilities within other liabilities at estimated fair value as determined through the use of quoted market prices for exchange-traded derivatives and interest rate forwards or through the use of pricing models for OTC derivatives. Derivative valuations can be affected by changes in interest rates, foreign currency exchange rates, financial indices, credit spreads, default risk (including the counterparties to the contract), volatility, liquidity and changes in estimates and assumptions used in the pricing models.

The Company is exposed to various risks relating to its ongoing business operations, including interest rate risk, foreign currency risk and equity market risk. The Company uses a variety of strategies to attempt to manage these risks.

The majority of the freestanding derivatives utilized by the Company are for specific economic hedging programs related to various annuity and life insurance product liabilities that have market risk. Management considers the sales growth of products and the volatility in the markets in assessing the trading activity for these programs.

(2) Several life insurance and annuity products in the Company's liability portfolio contain investment guarantees that create economic exposure to equity and interest rate risks. These guarantees take the form of guaranteed withdrawal benefits on variable annuities, a guaranteed payout floor on a variable payout annuity, and equity linked interest credits on both fixed annuity and fixed universal life products. The Company uses economic hedges in its efforts to minimize the financial risk associated with these product guarantees.

Equity futures include exchange-traded equity futures as well as VIX futures. VIX futures are used by the Company to reduce the variance of its portfolio of equity assets. The VIX is the index of the implied volatility of the S&P 500 Index options and represents the expected stock market volatility over the next 30 day period. In exchange-traded equity futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of equity securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded equity futures are used primarily to hedge liabilities embedded in certain variable annuity products and certain equity indexed life products offered by the Company.

Equity options are used by the Company to economically hedge risks associated with fixed indexed annuity and indexed universal life products which allow the holder to elect an interest rate return or a market component, where interest credited to the contracts is linked to the performance of an index. Certain contract holders may elect to rebalance index options at renewal dates. As of each renewal date, the Company has the opportunity to re-price the indexed component by establishing participation rates, caps, spreads and specified rates, subject to contractual guarantees. The Company purchases equity options that are highly correlated to the portfolio allocation decisions of the contract holders, such that the Company is economically hedged with respect to returns for the current reset period.

Equity options are also used by the Company to economically hedge minimum guarantees embedded in certain variable annuity products offered by the Company. To economically hedge against adverse changes in equity indices, the Company enters into contracts to sell the equity index within a limited time at a contracted price. The contracts will be net settled in cash based on differentials in the indices at the time of exercise and the strike price. In certain instances, the Company may enter into a combination of transactions to economically hedge adverse changes in equity indices within a pre-determined range through the purchase and sale of options.

Interest rate futures are used by the Company to manage duration in certain portfolios within the general account of the Company. In exchange traded interest rate futures transactions, the Company agrees to purchase or sell a specified number of contracts, the value of which is determined by the different classes of interest rate securities, and to post variation margin on a daily basis in an amount equal to the difference in the daily fair market values of those contracts. The Company enters into exchange-traded futures with regulated futures commission merchants that are members of the exchange. Exchange-traded interest rate futures are used primarily to hedge mismatches between the duration of the assets in a portfolio and the duration of liabilities supported by those assets, to hedge against changes in value of securities the Company owns or anticipates acquiring, and to hedge against changes in interest rates on anticipated liability issuances. The value of interest rate futures is substantially impacted by changes in interest rates and they can be used to modify or hedge existing interest rate risk.

Foreign currency forwards are used by the Company to reduce the risk from fluctuations in foreign currency exchange rates associated with its assets and liabilities denominated in foreign currencies. In a foreign currency forward transaction, the Company agrees with another party to deliver a specified amount of an identified currency at a specified future date. The price is agreed upon at the time of the contract and payment for such a contract is made in a different currency in the specified future date.

(8) Derivative Instruments (continued)

(3) The Company currently enters into derivative transactions that do not qualify for hedge accounting or in certain cases, elects not to utilize hedge accounting. Generally derivative instruments are carried at fair value. Changes in fair value of derivative investments that are recorded as unrealized capital gains (losses). Interest generated by derivative instruments is accrued. Gains and losses incurred due to the termination, sale or maturity of a contract are recorded as realized capital gains (losses).

(4) Not applicable

(5) No significant change

(6) Not applicable

(7) Not applicable

(8) Not applicable

(9) Not applicable

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

Not applicable

(9) Income Taxes

No significant change

(10) Information Concerning Parent, Subsidiaries and Affiliates, and Other Related Parties

No significant change

(11) Debt

A. No significant change

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the FHLB of Des Moines, Iowa. Through its membership, the Company has conducted business activity (borrowings) with FHLB. It is part of the Company's strategy to utilize these funds for liquidity, general operating and spread lending purposes (funding agreements). Funds utilized by the Company for spread lending purposes are accounted for under SSAP No. 52 Deposit-Type Contracts which is consistent with its other deposit-type contracts. The Company has determined the actual/estimated maximum borrowing capacity as $1,823,286,000 based on the current remaining pledged collateral capacity at the FHLB.

(2) FHLB Capital Stock

a. Aggregate Totals

1. Current Year	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership stock – class A	10,000,000	10,000,000	-
(b) Membership stock – class B	-	-	-
(c) Activity stock	18,000,000	18,000,000	-
(d) Excess stock	-	-	-
(e) Aggregate Total (a+b+c+d)	28,000,000	28,000,000	-
(f) Actual or estimated borrowing capacity as determine by the insurer	1,823,286,000	xxx	xxx

1. Prior Year-end	1 Total 2+3	2 General Account	3 Separate Account
(a) Membership stock – class A	10,000,000	10,000,000	-
(b) Membership stock – class B	-	-	-
(c) Activity stock	9,000,000	9,000,000	-
(d) Excess stock	-	-	-
(e) Aggregate Total (a+b+c+d)	19,000,000	19,000,000	-
(f) Actual or estimated borrowing capacity as determine by the insurer	2,026,959,000	xxx	xxx

NOTES TO FINANCIAL STATEMENTS

(11) Debt (Continued)

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

			Eligible for Redemption			
Membership Stock	**Current Year Total**	**Not Eligible for Redemption**	**Less Than 6 Months**	**6 months to Less Than 1 Year**	**1 to Less Than 3 Years**	**3 to 5 Years**
1. Class A	10,000,000	10,000,000	-	-	-	-
2. Class B	-	-	-	-	-	-

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

1. Current Year Total General and Separate Accounts	**Fair Value**	**Carrying Value**	**Aggregate Total Borrowing**
Total Collateral Pledged	2,685,247,000	2,964,284,000	-

2. Current Year General Account	**Fair Value**	**Carrying Value**	**Aggregate Total Borrowing**
Total Collateral Pledged	2,685,247,000	2,964,284,000	-

3. Current Year Separate Accounts	**Fair Value**	**Carrying Value**	**Aggregate Total Borrowing**
Total Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts	**Fair Value**	**Carrying Value**	**Aggregate Total Borrowing**
Total Collateral Pledged	2,505,256,000	2,835,168,000	-

b. Maximum Amount Pledged During Reporting Period

1. Current Year Total General and Separate Accounts	**Fair Value**	**Carrying Value**	**Amount Borrowed at Time of Maximum Collateral**
Maximum Collateral Pledged	2,685,247,000	2,964,284,000	-

2. Current Year General Account	**Fair Value**	**Carrying Value**	**Amount Borrowed at Time of Maximum Collateral**
Maximum Collateral Pledged	2,685,247,000	2,964,284,000	-

3. Current Year Separate Accounts	**Fair Value**	**Carrying Value**	**Amount Borrowed at Time of Maximum Collateral**
Maximum Collateral Pledged	-	-	-

4. Prior Year-end Total General and Separate Accounts	**Fair Value**	**Carrying Value**	**Amount Borrowed at Time of Maximum Collateral**
Maximum Collateral Pledged	2,649,963,000	2,897,156,000	-

(11) Debt (Continued)

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

1. Current Year	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	-	-	-	xxx
(b) Funding Agreements	400,000,000	400,000,000	-	400,672,881
(c) Other	-	-	-	xxx
(d) Aggregate Total	400,000,000	400,000,000	-	400,672,881

2. Prior Year-end	1 Total 2+3	2 General Account	3 Separate Account	4 Funding Agreements Reserves Established
(a) Debt	-	-	-	xxx
(b) Funding Agreements	200,000,000	200,000,000	-	200,388,797
(c) Other	-	-	-	xxx
(d) Aggregate Total	200,000,000	200,000,000	-	200,388,797

b. Maximum Amount during Reporting Period (Current Year)

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

c. FHLB – Prepayment Obligations

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

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

A. Defined Benefit Plan

4. Components of net periodic benefit cost

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No.11	
In thousands	2025	2024	2025	2024	2025	2024
a. Service cost	$ -	$ -	$ -	$ -	-	-
b. Interest cost	693	1,374	-	-	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	-	-	-	-
f. Prior service cost or credit	-	-	-	-	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h. Total net periodic benefit cost	$ 693	$ 1,374	$ -	$ -	-	-

NOTES TO FINANCIAL STATEMENTS

(13) Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

13D. A stock dividend in the amount of $2,488,476 was paid on March 27th, 2025 from the Minnesota Life Insurance Company to Securian Finance Group, Inc (SFG).

(14) Liabilities, Contingencies and Assessments

No significant change

(15) Leases

No significant change

(16) Information About Financial Instruments With Off-Balance Sheet Risk And Financial Instruments With Concentrations of Credit Risk

No significant change

(17) Sale Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

A. No significant change

B. Not applicable

C. Wash Sales

1. In the course of the reporting entity's asset management, securities are sold and reacquired within 30 days of the sale date.

2. The details by NAIC designation 3 or below, or unrated of securities sold during the year ended June 30, 2025 and reacquired within 30 days of the sale date are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Common Stocks		14	$ 247,168	$ 259,381	$ 1,998

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

No significant change

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

No significant change

(20) Fair Value Measurements

A. The fair value of the Company's financial assets and financial liabilities has been determined using available market information as of June 30, 2025. Although the Company is not aware of any factors that would significantly affect the fair value of financial assets and financial liabilities, such amounts have not been comprehensively revalued since those dates. Therefore, estimates of fair value subsequent to the valuation dates may differ significantly from the amounts presented herein. Considerable judgment is required to interpret market data to develop the estimates of fair value. The use of different market assumptions and/or estimation methodologies may have a material effect on the estimated fair value amounts.

Fair value is defined as the price that would be received to sell an asset or paid to transfer a liability (exit price) in an orderly transaction between market participants at the measurement date. In determining fair value, the Company primarily uses the market approach which utilizes prices and other relevant information generated by market transactions involving identical or comparable assets or liabilities. To a lesser extent, the Company also uses the income approach which uses discounted cash flows to determine fair value. When applying either approach, the Company maximizes the use of observable inputs and minimizes the use of unobservable inputs. Observable inputs reflect the assumptions market participants would use in valuing a financial instrument based on market data obtained from sources independent of the Company. Unobservable inputs reflect the Company's estimates about the assumptions market participants would use in valuing financial assets and financial liabilities based on the best information in the circumstances.

The Company is required to categorize its financial assets and financial liabilities carried at fair value on the statutory statements of admitted assets, liabilities and capital and surplus according to a three-level hierarchy. A level is assigned to each financial asset and financial liability based on the lowest level input that is significant to the fair value measurement in its entirety. The levels of fair value hierarchy are as follows:

Level 1 – Fair value is based on unadjusted quoted prices for identical assets or liabilities in an active market.

Level 2 – Fair value is based on significant inputs, other than quoted prices included in Level 1, that are observable in active markets for identical or similar assets and liabilities.

Level 3 – Fair value is based on at least one or more significant unobservable inputs. These inputs reflect the Company's assumptions about the inputs market participants would use in pricing the assets or liabilities.

The Company uses prices and inputs that are current as of the measurement date. In periods of market disruption, the ability to observe prices and inputs may be reduced, which could cause an asset or liability to be reclassified to a lower level.

Inputs used to measure fair value of an asset or liability may fall into different levels of the fair value hierarchy. In these situations, the Company will determine the level in which the fair value falls based upon the lowest level input that is significant to the determination of the fair value.

1. The following table summarizes the Company's financial assets and liabilities measured at fair value as of June 30, 2025 (in thousands):

Description	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Total
Cash equivalents	$ 144,319	$ -	$ -	$ -	$ 144,319
Bonds					
Industrial and misc	$ -	$ -	$ -		$ -
Common stock:					
Industrial and misc	$ 419,205	-	$ -	-	$ 419,205
Preferred stocks	$ -	$ 13,145	$ -	-	$ 13,145
Derivative assets:					
Derivative instruments	$ 51	$ 1,025,322	$ -	$ -	$ 1,025,373
Futures	-	-	-	-	-
Options	-	-	-	-	-
Total derivatives	$ 51	$ 1,025,322	$ -	$ -	$ 1,025,373
Separate account assets	$ 4,757,617	$ 25,662,469	$ 1,103	$ -	$ 30,421,189
Total assets	$ 5,321,192	$ 26,700,936	$ 1,103	$ -	$ 32,023,231
Derivative liabilities	$ 31	$ 521,843	$ -	$ -	$ 521,874
Total liabilities	$ 31	$ 521,843	$ -	$ -	$ 521,874

(20) Fair Value Measurements (continued)

2. Assets measured at fair value using significant unobservable inputs (Level 3):

(in thousands)	Balance at 04/01/2025	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	Balance at 06/30/2025
Common stocks	$ 6,564	$ -	$ -	$ (4,450)	$ 3,656	$ -	$ -	$(5,770)	$ -
Separate account assets	$ 1,668	-	-	-	(348)	123	-	(340)	$ 1,103
Total	$ 8,232	$ -	$ -	$ (4,450)	$ 3,308	$ 123	$ -	$ (6,110)	$ 1,103

3. Transfers of securities among the levels occur at the beginning of the reporting period.

4. The methods and assumptions used to estimate the fair value of financial assets and liabilities categorized within Level 2 and Level 3 of the fair value hierarchy are summarized as follows:

Common and Preferred Stocks
The Company's common and preferred stocks consist primarily of investments in publicly traded companies. The fair values of common stocks are based on quoted market prices in active markets for identical assets and are classified within Level 1. The fair values of stocks based on prices that have significant inputs that are observable in active markets for identical or similar assets are reflected in Level 2. The Company carried a small amount of non-exchange traded common stock classified within Level 3.

Derivative instruments
Derivative instrument fair values are based on quoted market prices when available. If a quoted market price is not available, fair value is estimated using current market assumptions and modeling techniques, which are then compared with quotes from counterparties.

The majority of the Company's derivative positions are traded in the over-the-counter (OTC) derivative market and are classified as Level 2. The fair values of most OTC derivatives are determined using discounted cash flow or third party pricing models. The significant inputs to the pricing models are observable in the market or can be derived principally from or corroborated by observable market data. Significant inputs that are observable generally include: interest rates, foreign currency exchange rates, interest rate curves, credit curves and volatility. However, certain OTC derivatives may rely on inputs that are significant to the estimated fair value that are not observable in the market or cannot be derived principally from or corroborated by observable market data. Significant inputs that are unobservable generally include: independent broker quotes and inputs that are outside the observable portion of the interest rate curve, credit curve, volatility or other relevant market measure. These unobservable inputs may involve significant management judgment or estimation. In general, OTC derivatives are compared to an outside broker quote when available and are reviewed in detail through the Company's valuation oversight group. OTC derivatives valued using significant unobservable inputs would be classified as Level 3.

The credit risk of both the counterparty and the Company are considered in determining the estimated fair value for all OTC derivatives after taking into account the effects of netting agreements and collateral arrangements.

Separate account assets at fair value
Separate account assets are reported as a summarized total and are carried at estimated fair value based on the underlying assets in which the separate accounts are invested. Valuations for common stock and short-term investments are determined consistent with similar instruments as previously described. When available, fair values of bonds are based on quoted market prices of identical assets in active markets and are reflected in Level 1. When quoted prices are not available, the Company's process is to obtain prices from third party pricing services, when available, and generally classified the security as Level 2. Valuations for certain mutual funds and pooled separate accounts are classified as Level 2 as the values are based upon quoted prices or reported net asset values provided by the fund managers with little readily determinable public pricing information. Other valuations using internally developed pricing models or broker quotes are generally classified as Level 3.

5. Not applicable

B. Not applicable

(20) Fair Value Measurements (continued)

C. The following table summarizes by level of fair value hierarchy the aggregate fair value of all financial assets and liabilities held by the Company as of June 30, 2025 (in thousands):

Type of Financial Instrument	Aggregate Fair Value	Admitted Asset Value	Level 1	Level 2	Level 3	Net Asset Value (NAV)	Not Practicable Carrying Value
Assets:							
Bonds	$ 20,007,084	$ 22,152,984	$ 200,636	$ 15,226,034	$ 4,580,414	$ -	$ -
Common stock	419,205	447,205	419,205	-	-	-	28,000
Preferred stock	88,793	91,170	-	13,145	75,648	-	-
Mortgage loans	5,564,446	5,920,042	-	-	5,564,446	-	-
Short terms	-	-	-	-	-	-	-
Cash Equivalents	153,188	153,189	144,319	8,869	-	-	-
Surplus Notes	140,974	189,771	-	140,974	-	-	-
Total investments	$ 26,373,690	$ 28,954,361	$ 764,160	$ 15,389,022	$ 10,220,508	$ -	$ 28,000
Derivatives:							
Derivative Assets	$ 1,025,373	$ 1,025,373	$ 51	$ 1,025,322	$ -	$ -	$ -
Total derivatives	$ 1,025,373	$ 1,025,373	$ 51	$ 1,025,322	$ -	$ -	$ -
Policy loans	$ 1,505,271	$ 1,251,730	$ -	$ -	$ 1,505,271	$ -	$ -
Separate account assets	$ 30,572,395	$ 30,569,112	$ 4,759,710	$ 25,700,114	$ 112,571	$ -	$ -
Total assets	$ 59,476,729	$ 61,800,576	$ 5,523,921	$ 42,114,458	$ 11,838,350	$ -	$ 28,000
Liabilities:							
Derivative liabilities:	$ 521,874	$ 521,874	$ 31	$ 521,843	$ -	$ -	$ -
Total liabilities	$ 521,874	$ 521,874	$ 31	$ 521,843	$ -	$ -	$ -
Deferred annuities	$ 2,467,733	$ 2,533,566	$ -	$ -	$ 2,467,733	$ -	$ -
Annuity certain contracts	$ 144,673	$ 150,039	$ -	$ -	$ 144,673	$ -	$ -
Other fund deposits	$ -	$ -	$ -	$ -	$ -	$ -	$ -
Supplementary contracts without life contingencies	$ 201,391	$ 201,391	$ -	$ -	$ 201,391	$ -	$ -
Separate account liabilities	$ 25,149,457	$ 25,149,457	$ 4,735,888	$ 20,412,466	$ 1,103	$ -	$ -
Total liabilities	$ 28,485,128	$ 28,556,327	$ 4,735,919	$ 20,934,309	$ 2,814,900	$ -	$ -

D. Not Practicable to Estimate Fair Value

The following table provides a summary of financial assets with a not practicable carrying value as of June 30, 2025 (in thousands):

	Carrying Value	Effective Interest Rate	Maturity Date	Explanation
Common stock	$ 28,000	N/A	N/A	Nonmarketable FHLB membership stock held at cost

E. NAV Practical Expedient

Money Market Funds are used for cash management purposes. There are no significant restrictions in the liquidity of the investment.

(21) Other Items

A. Unusual or Infrequent Items

Not applicable

B. Troubled Debt Restructuring: Debtors

Not applicable

C. Other Disclosures

No significant change

D. Business Interruption Insurance Recoveries

No significant change

E. State Transferable and Non-transferable Tax Credits

No significant change

(21) Other Items (Continued)

F. Subprime-Mortgage-Related Risk Exposure

No significant change

G. Retained Assets

No significant change

H. Insurance-Linked Securities (ILS) Contracts

No Significant change

I. Life Insurance Cash Surrender Value

No significant change

J. Negative IMR

Gross and admitted net aggregate net negative IMR was $7,551,945 as of June 30, 2025. Net negative IMR of $7,551,945 was related to the general account and $3,586 was related to the separate account. Admitted net negative IMR represented 0.24% of general account adjusted surplus of $3,172,598,694 as of the prior quarter end. Fixed income investments generating IMR losses comply with the Company's documented investment or liability management policies and asset sales that generated admitted negative IMR were not compelled by liquidity pressures.

(22) Events Subsequent

No significant change

(23) Reinsurance

No significant change

(24) Retrospectively Rated Contracts & Contracts Subject to Redetermination.

No significant change

(25) Change in Incurred Losses and Loss Adjustment Expenses

Activity in the liability for unpaid accident and health claims and claim adjustment expenses is summarized as follows:

In thousands	06/30/2025	12/31/2024
Balance at January 1	$ 537,917	$ 576,712
Less: reinsurance recoverable	411,900	443,745
Net balance at January 1	126,017	132,967
Incurred related to:		
Current year	67,600	142,284
Prior years	(11,503)	(17,827)
Total incurred	56,097	124,457
Paid related to:		
Current year	15,828	62,020
Prior years	50,182	71,641
Total paid	66,010	133,661
Net balance at end of period	116,104	123,763
Plus: reinsurance recoverable	399,519	414,154
Balance at end of period	$ 515,623	$ 537,917

The liability for unpaid accident and health claim adjustment expenses as of June 30, 2025 and December 31, 2024 was $2,337,000 and $2,593,000, respectively, and is included in the table above.

As a result of changes in estimates of claims incurred in prior years, the accident and health claims and claim adjustment expenses incurred increased (decreased) $(11,503,000) and $(17,827,000) as of June 30, 2025 and December 31, 2024, respectively. The changes in amounts are the result of normal reserve development inherent in the uncertainty of establishing the liability for unpaid accident and health claims and claim adjustment expenses.

The Company incurred $554,000 and paid $810,000 of claim adjustment expenses in the current year, of which $559,000 of the paid amount was attributable to insured and covered events of prior years. The Company did not increase or decrease the provision for insured events of prior years.

NOTES TO FINANCIAL STATEMENTS

(26) Intercompany Pooling Arrangements

Not applicable.

(27) Structured Settlements

Not applicable

(28) Health Care Receivables

Not applicable

(29) Participating Policies

No significant change

(30) Premium Deficiency Reserves

No significant change

(31) Reserves for Life Contracts and Annuity Contracts

No significant change

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

Withdrawal Characteristics of Annuity Actuarial Reserves and Deposit–Type Contract Funds and other Liabilities Without Life or Disability Contingencies

	(1) General Account	(2) Separate Account with Guarantees	(3) Separate Account Non-guaranteed	Total	% of Total
A. INDIVIDUAL ANNUITIES:					
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 1,200,050,678	$ 202,988,025	$ -	$ 1,403,038,703	15.8%
b. At book value less current surrender charges of 5% or more	566,978,475	-	-	566,978,475	6.4%
c. At fair value	-	21,808,992	4,843,852,497	4,865,661,489	54.8%
d. Total with market value adjustment or at fair value (total of a through c)	1,767,029,153	224,797,017	4,843,852,497	6,835,678,667	
e. At book value without adjustment (minimal or no charge or adjustment)	1,079,549,656	-	-	1,079,549,656	12.2%
(2) Not subject to discretionary withdrawal	919,484,707	25,149,974	13,840,194	958,474,875	10.8%
(3) Total (gross: direct + assumed)	3,766,063,516	249,946,991	4,857,692,691	8,873,703,198	100.0%
(4) Reinsurance ceded	418,197,586	-	-	418,197,586	
(5) Total (net)* (3) – (4)	$ 3,347,865,930	249,946,991	4,857,692,691	$ 8,455,505,612	
(6) Amount included in A(1)b above that will move to A(1)e for the first time within the year after the statement date:	$ 101,332,741	-	-	$ 101,332,741	

	(1) General Account	(2) Separate Account with Guarantees	(3) Separate Account Non-guaranteed	Total	% of Total
B. GROUP ANNUITIES:					
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ 3,191,509,809	$ -	$ -	$ 3,191,509,809	11.8%
b. At book value less current surrender charges of 5% or more	-	-	-	-	0.0%
c. At fair value	-	-	19,174,540,822	19,174,540,822	70.7%
d. Total with market value adjustment or at fair value (total of a through c)	3,191,509,809	-	19,174,540,822	22,366,050,631	
e. At book value without adjustment (minimal or no charge or adjustment)	11,538,547	-	-	11,538,547	0.0%
(2) Not subject to discretionary withdrawal	4,557,371,747	168,768,315	-	4,726,140,062	17.5%
(3) Total (gross: direct + assumed)	7,760,420,103	168,768,315	19,174,540,822	27,103,729,240	100.0%
(4) Reinsurance ceded	976,482,797	-	19,174,540,822	20,151,023,619	
(5) Total (net)* (3) – (4)	$ 6,783,937,306	168,768,315	-	$ 6,952,705,621	
(6) Amount included in B(1)b above that will move to B(1)e for the first time within the year after the statement date:	$ -	-	-	$ -	

(32) Analysis of Annuity Actuarial Reserves and Deposit Type Contract Liabilities by Withdrawal Characteristics (continued)

	(1) General Account	(2) Separate Account with Guarantees	(3) Separate Account Non-guaranteed	Total	% of Total
C. DEPOSIT-TYPE CONTRACTS: (no life contingencies):					
(1) Subject to discretionary withdrawal:					
a. With market value adjustment	$ -	$ -	$ -	$ -	0.0%
b. At book value less current surrender charges of 5% or more	-	-	-	-	0.0%
c. At fair value	-	-	-	-	0.0%
d. Total with market value adjustment or at fair value (total of a through c)	-	-	-	-	
e. At book value without adjustment (minimal or no charge or adjustment)	1,253,159,307	-	-	1,253,159,307	70.8%
(2) Not subject to discretionary withdrawal	516,014,271	-	-	516,014,271	29.2%
(3) Total (gross: direct + assumed)	1,769,173,578	-	-	1,769,173,578	100.0%
(4) Reinsurance ceded	15,764,247	-	-	15,764,247	
(5) Total (net)* (3) – (4)	$ 1,753,409,331	-	-	$ 1,753,409,331	
(6) Amount included in C(1)b above that will move to C(1)e for the first time within the year after the statement date:	$ -	-	-	$ -	

D.	
Life & Accident & Health Annual Statement:	
(1) Exhibit 5, Annuities Section, total (net)	$ 10,129,151,171
(2) Exhibit 5, Supplementary Contracts with Life Contingencies Section, Total (net)	2,652,065
(3) Exhibit 7, Deposit-Typed Contracts, Line 14 Column 1	1,753,409,331
(4) Subtotal	$11,885,212,567
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 0299999, Column 2	24,282,180,504
(6) Exhibit 3, Line 0399999, Column 2	-
(7) Policyholder dividend and coupon accumulations	
(8) Policyholder premiums	-
(9) Guaranteed interest contracts	
(10) Other contract deposit funds	-
(11) Subtotal	24,282,180,504
(12) Combined Total	$ 36,167,393,071

(33) Analysis of Life Actuarial Reserves by Withdrawal Characteristics

No significant change

(34) Premium and Annuity Considerations Deferred and Uncollected

No significant change

(35) Separate Accounts

No significant change

(36) Loss/Claim Adjustment Expenses

No significant change

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

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

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

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

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

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

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

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.
Not applicable .....

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 05/03/2024

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). 06/18/2024

6.4 By what department or departments?
The Company completed a group level examination conducted by the Minnesota Department of Commerce. .....

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

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

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

7.2 If yes, give full information:
Not applicable .....

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.
Not applicable .....

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
Securian Financial Services, Inc.	St. Paul, MN	NO	NO	NO	YES
Asset Allocation & Management Company, LLC	Chicago, IL	NO	NO	NO	YES
Securian Asset Management	St. Paul, MN	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:
Not applicable .....

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

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
The Company makes amendments to our Code of Ethics every year to maintain appropriate focus on emerging or relevant issues. .....

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).
Not applicable .....

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: ..... $ 24,678,358

INVESTMENT

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

11.2 If yes, give full and complete information relating thereto:
FHLB Capital Stock - 28,000,000 On Deposit with States - 8,053,100 Pledged as Collateral (Excluding FHLB) - 52,651,261 Pledged as Collateral to FHLB - 2,964,283,669 Other - 261,876 .....

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

13. Amount of real estate and mortgages held in short-term investments: ..... $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 546,253,241	$ 575,029,824
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 187,339,160	$ 187,317,658
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 733,592,401	$ 762,347,482
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

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

15.2 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.
Not applicable .....

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

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

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

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

GENERAL INTERROGATORIES

17. 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 [ ]

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

1 Name of Custodian(s)	2 Custodian Address
BNY Mellon	One Mellon Center, Pittsburgh, PA 15258
US Bank, N.A.	800 Nicollet Mall, Minneapolis, MN 55402
FHLB Des Moines	801 Walnut St, Des Moines, IA 50309
Principal Trust Company	1013 Centre Road, Suite 300, Wilmington, DE 19805

17.2 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)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 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
Securian Asset Management, Inc	A
Cohen & Steers Capital Management, Inc.	U
Macquarie Asset Management	U
Templeton Investment Counsel, LLC	U
Retirement Committee	I

17.5097 For those firms/individuals listed in the table for Question 17.5, 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]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets?..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 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 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
109905	Securian Asset Management, Inc.	5URRAMPU5ELNW8AQJB87	SEC	NO
106266	Cohen & Steers Capital Management, Inc.		SEC	NO
277065	Macquarie Asset Management		SEC	NO
111383	Templeton Investment Counsel, LLC		SEC	NO

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

18.2 If no, list exceptions:

Not applicable .....

19. 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 [ ]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was 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 held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

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

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

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

GENERAL INTERROGATORIES

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

Life and Accident Health Companies/Fraternal Benefit Societies:

		1 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:	
	1.1 Long-Term Mortgages In Good Standing	
	1.11 Farm Mortgages	$
	1.12 Residential Mortgages	$
	1.13 Commercial Mortgages	$ 5,911,448,874
	1.14 Total Mortgages in Good Standing	$ 5,911,448,874
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms	
	1.21 Total Mortgages in Good Standing with Restructured Terms	$ 8,592,752
	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	$
	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	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 5,920,041,626
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	$
2.	Operating Percentages:	
	2.1 A&H loss percent	25.000 %
	2.2 A&H cost containment percent	0.100 %
	2.3 A&H expense percent excluding cost containment expenses	58.000 %
3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
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: Not applicable	
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

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
93742	41-1412669	01/01/2025	Securian Life Insurance Company	MN	YRT/G	OL	Authorized		
82627	06-0839705	01/01/2025	SWISS RE LIFE AND HEALTH AMERICA INC.	CT	YRT/G	OL	Authorized		
66346	58-0828824	01/01/2025	MUNICH AMERICAN REASSURANCE COMPANY	GA	YRT/G	OL	Authorized		
93572	43-1235868	01/01/2025	RGA Reinsurance Company	MO	YRT/G	OL	Authorized		
61093	58-0146380	04/01/2025	ATLANTA LIFE INSURANCE COMPANY	GA	YRT/G	OL	Unauthorized		

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.		1 Active Status (a)	Direct Business Only					
			Life Contracts		4	5	6	7
			2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama	AL	L	12,234,391	2,309,296	8,923,830	2,731,504	26,199,021	1,156,288
2. Alaska	AK	L	1,182,319	250,697	576,955	1,667,970	3,677,941	
3. Arizona	AZ	L	42,734,750	5,681,843	4,978,985	30,129,989	83,525,567	2,123,270
4. Arkansas	AR	L	4,732,030	999,120	1,012,938	17,838,149	24,582,237	17,369
5. California	CA	L	145,510,273	13,355,794	16,629,648	182,375,160	357,870,875	10,890,252
6. Colorado	CO	L	34,843,930	6,385,212	1,937,743	28,675,849	71,842,734	4,005,881
7. Connecticut	CT	L	18,392,487	3,279,931	1,601,356	8,972,324	32,246,098	990,078
8. Delaware	DE	L	22,782,132	374,307	401,000		23,557,439	509,193
9. District of Columbia	DC	L	2,809,590	574,000	163,971	1,553,684	5,101,245	3,947,081
10. Florida	FL	L	117,409,963	50,520,749	15,746,685	24,997,399	208,674,796	3,154,001
11. Georgia	GA	L	27,415,394	5,682,378	9,842,163	46,354,712	89,294,647	828,673
12. Hawaii	HI	L	10,669,491	1,835,657	2,069,453	1,187,866	15,762,467	106,964
13. Idaho	ID	L	10,933,339	2,106,076	1,153,992	2,939,298	17,132,705	1,224,079
14. Illinois	IL	L	53,545,069	31,518,286	2,723,667	81,352,729	169,139,751	1,666,744
15. Indiana	IN	L	30,641,701	4,985,689	3,281,533	84,077,503	122,986,426	358,474
16. Iowa	IA	L	27,553,384	6,077,039	1,038,820	11,544,264	46,213,507	200,420,019
17. Kansas	KS	L	10,820,023	9,327,156	1,503,550	4,806,673	26,457,402	730,262
18. Kentucky	KY	L	8,488,646	4,158,050	1,976,011	4,447,934	19,070,641	965,898
19. Louisiana	LA	L	12,770,745	6,059,790	2,465,563	15,913,814	37,209,912	1,052,467
20. Maine	ME	L	2,704,426	2,442,422	758,365	345,318	6,250,531	655,627
21. Maryland	MD	L	22,656,508	2,730,237	3,076,018	9,743,106	38,205,869	454,722
22. Massachusetts	MA	L	39,073,559	12,843,885	2,251,827	18,481,264	72,650,535	672,296
23. Michigan	MI	L	67,581,208	12,847,930	9,122,167	26,253,117	115,804,422	13,790,639
24. Minnesota	MN	L	66,947,684	32,300,066	1,912,548	367,903,510	469,063,808	2,456,880
25. Mississippi	MS	L	16,552,739	2,110,302	4,089,521	13,187,546	35,940,108	1,089,491
26. Missouri	MO	L	35,158,033	20,110,961	3,243,311	34,618,613	93,130,918	5,757,995
27. Montana	MT	L	6,132,195	1,915,751	232,758	693,220	8,973,924	(20,541)
28. Nebraska	NE	L	27,591,684	3,314,200	647,687	2,817,525	34,371,096	724,154
29. Nevada	NV	L	13,479,721	974,520	1,148,885	4,694,353	20,297,479	74,190
30. New Hampshire	NH	L	6,198,386	146,237	557,843	470,061	7,372,527	
31. New Jersey	NJ	L	44,900,139	5,179,946	2,238,907	8,213,650	60,532,642	1,296,219
32. New Mexico	NM	L	6,996,018	281,122	1,600,408	937,431	9,814,979	510,436
33. New York	NY	N	13,904,204	656,600	227,812	499,952	15,288,568	2,348,418
34. North Carolina	NC	L	32,689,868	30,254,575	9,812,961	6,041,148	78,798,552	1,610,493
35. North Dakota	ND	L	5,570,257	1,300,761	440,533	6,136,332	13,447,883	(941)
36. Ohio	OH	L	56,477,601	23,043,790	9,699,237	6,877,875	96,098,503	3,852,981
37. Oklahoma	OK	L	13,803,694	23,442,901	3,111,241	19,063,125	59,420,961	108,879
38. Oregon	OR	L	13,535,929	4,617,715	2,945,466	2,440,496	23,539,606	3,283,226
39. Pennsylvania	PA	L	54,136,626	17,932,919	6,906,290	21,131,899	100,107,734	4,149,843
40. Rhode Island	RI	L	4,626,891	1,620,904	267,587	536,006	7,051,388	857
41. South Carolina	SC	L	19,722,820	10,443,722	7,181,198	1,248,835	38,596,575	1,510,532
42. South Dakota	SD	L	3,107,672	926,196	497,403	16,993,681	21,524,952	661
43. Tennessee	TN	L	39,663,947	5,660,949	6,760,570	20,423,002	72,508,468	7,989,225
44. Texas	TX	L	167,064,209	21,284,904	22,961,577	74,436,366	285,747,056	4,744,504
45. Utah	UT	L	19,211,879	4,980,851	2,318,933	29,801,447	56,313,110	41
46. Vermont	VT	L	3,041,654	575,000	168,119		3,784,773	108,014
47. Virginia	VA	L	227,544,752	18,975,825	5,239,101	5,469,316	257,228,994	8,876,375
48. Washington	WA	L	26,346,632	5,262,104	5,890,618	12,080,444	49,579,798	718,365
49. West Virginia	WV	L	5,589,330	1,710,514	1,522,444	122,276	8,944,564	61,958
50. Wisconsin	WI	L	103,392,328	7,841,878	1,493,086	38,541,211	151,268,503	7,078,883
51. Wyoming	WY	L	7,866,368	239,979	281,771	16,350	8,404,468	1,015,697
52. American Samoa	AS	N						
53. Guam	GU	L	47,472		242,959		290,431	
54. Puerto Rico	PR	L	336,363	114,029	47,020		497,412	12,555
55. U.S. Virgin Islands	VI	L	301				301	
56. Northern Mariana Islands	MP	N						
57. Canada	CAN	N	77,499		2,997	946,696	1,027,192	11,018
58. Aggregate Other Aliens	OT	XXX	722,363	46,626	11,354	4,428	784,771	46,167
59. Subtotal		XXX	1,769,922,616	433,611,391	196,938,385	1,302,736,420	3,703,208,812	309,136,852
90. Reporting entity contributions for employee benefits plans		XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities		XXX	13,301,272				13,301,272	
92. Dividends or refunds applied to shorten endowment or premium paying period		XXX						
93. Premium or annuity considerations waived under disability or other contract provisions		XXX	2,346,372		288,870		2,635,242	
94. Aggregate or other amounts not allocable by State		XXX						
95. Totals (Direct Business)		XXX	1,785,570,260	433,611,391	197,227,255	1,302,736,420	3,719,145,326	309,136,852
96. Plus Reinsurance Assumed		XXX	588,113,516		33,217,171	93,733	621,424,420	
97 Totals (All Business)		XXX	2,373,683,776	433,611,391	230,444,426	1,302,830,153	4,340,569,746	309,136,852
98. Less Reinsurance Ceded		XXX	576,459,695	57,926,361	19,074,263	1,152,683,523	1,806,143,842	
99. Totals (All Business) less Reinsurance Ceded		XXX	1,797,224,081	375,685,030	211,370,163	150,146,630	2,534,425,904	309,136,852
DETAILS OF WRITE-INS								
58001. Other Alien		XXX	722,363	46,626	11,354	4,428	784,771	46,167
58002.		XXX						
58003.		XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page		XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)		XXX	722,363	46,626	11,354	4,428	784,771	46,167
9401.		XXX						
9402.		XXX						
9403.		XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page		XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)		XXX						

(a) Active Status Counts:

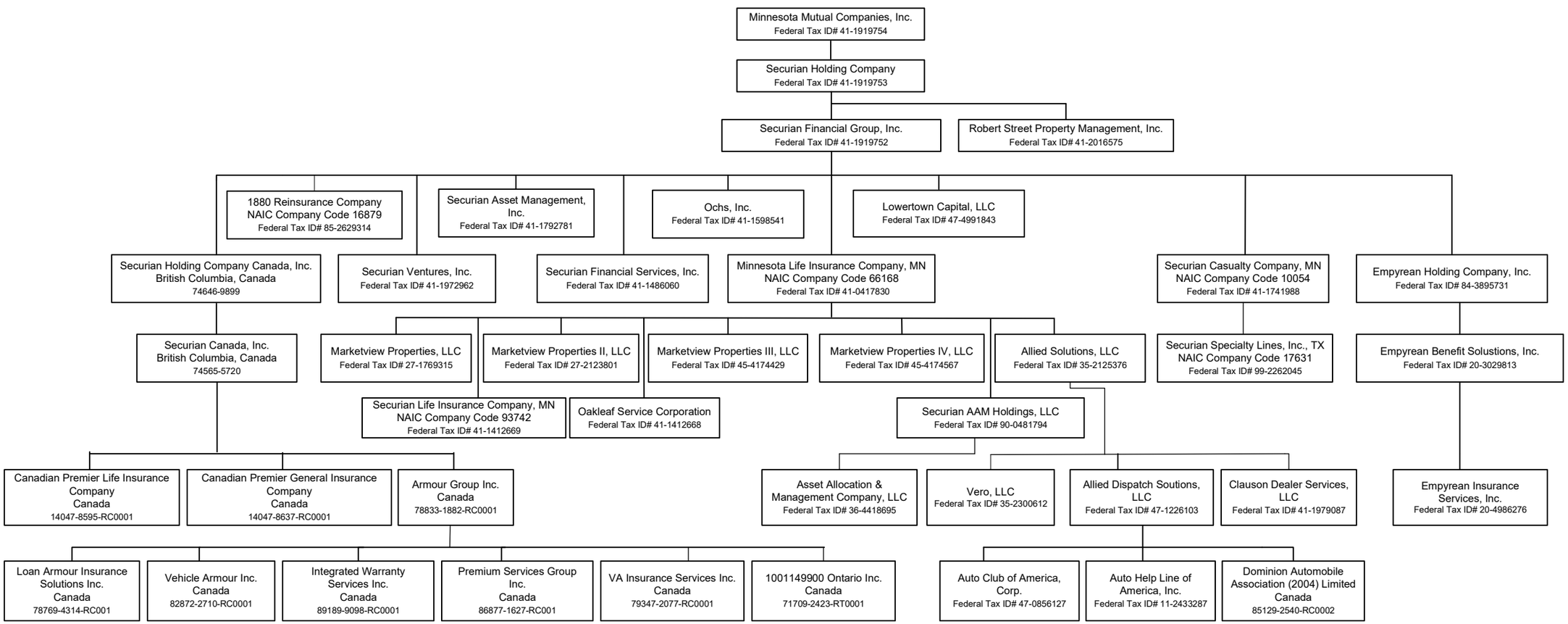
1. L - Licensed or Chartered - Licensed insurance carrier or domiciled RRG..... 53
2. R - Registered - Non-domiciled RRGs.....
3. E - Eligible - Reporting entities eligible or approved to write surplus lines in the state.....
4. Q - Qualified - Qualified or accredited reinsurer.....
5. N - None of the 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

Organization Chart of Minnesota Mutual Companies, Inc., Subsidiaries, and Affiliates

Policyholders of Minnesota Mutual Companies, Inc.

Board of Directors



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 *
							1001149900 ONTARIO INC.	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
0869	Minnesota Mutual Group	16879	85-2629314				1880 REINSURANCE COMPANY	VT	IA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			47-1226103				ALLIED DISPATCH SOLUTIONS, LLC	TN	DS	ALLIED SOLUTIONS, LLC	Ownership	80.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	3
			35-2125376				ALLIED SOLUTIONS, LLC	IN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							ARMOUR GROUP INC.	CAN	NIA	SECURIAN CANADA, INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			36-4418695				ASSET ALLOCATION & MANAGEMENT COMPANY, LLC	IL	DS	SECURIAN AAM HOLDINGS, LLC	Ownership	66.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			47-0856127				AUTO CLUB OF AMERICA, CORP.	OK	DS	ALLIED DISPATCH SOLUTIONS, LLC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			11-2433287				AUTO HELP LINE OF AMERICA, INC.	OK	DS	ALLIED DISPATCH SOLUTIONS, LLC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							CANADIAN PREMIER GENERAL INSURANCE COMPANY	CAN	IA	SECURIAN CANADA, INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							CANADIAN PREMIER LIFE INSURANCE COMPANY	CAN	IA	SECURIAN CANADA, INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1979087				CLAUSON DEALER SERVICE, LLC	DE	DS	ALLIED SOLUTIONS, LLC	Ownership	75.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	2
							DOMINION AUTOMOBILE ASSOCIATION (2004) LIMITED	CAN	DS	ALLIED DISPATCH SOLUTIONS, LLC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			20-3029813				EMPYREAN BENEFIT SOLUTIONS, INC.	DE	NIA	EMPYREAN HOLDING COMPANY, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			84-3895731				EMPYREAN HOLDING COMPANY, INC.	DE	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	96.370	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	1
			20-4986276				EMPYREAN INSURANCE SERVICES, INC.	TX	NIA	EMPYREAN BENEFIT SOLUTIONS, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							INTEGRATED WARRANTY SERVICES INC.	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							LOAN ARMOUR INSURANCE SOLUTIONS INC.	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			47-4991843				LOWERTOWN CAPITAL, LLC	DE	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			27-2123801				MARKETVIEW PROPERTIES II, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			45-4174429				MARKETVIEW PROPERTIES III, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			45-4174567				MARKETVIEW PROPERTIES IV, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			27-1769315				MARKETVIEW PROPERTIES, LLC	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
0869	Minnesota Mutual Group	66168	41-0417830				MINNESOTA LIFE INSURANCE COMPANY	MN	RE	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1919754				MINNESOTA MUTUAL COMPANIES, INC.	MN	UIP	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1412668				OAKLEAF SERVICE CORPORATION	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1598541				OCHS, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	

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 *
							PREMIUM SERVICES GROUP INC.	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-2016575				ROBERT STREET PROPERTY MANAGEMENT, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			90-0481794				SECURIAN AAM HOLDINGS, LLC	DE	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1792781				SECURIAN ASSET MANAGEMENT, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							SECURIAN CANADA, INC	CAN	NIA	SECURIAN HOLDING COMPANY CANADA, INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
0869	Minnesota Mutual Group	10054	41-1741988				SECURIAN CASUALTY COMPANY	MN	IA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1919752				SECURIAN FINANCIAL GROUP, INC.	DE	UDP	SECURIAN HOLDING COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1486060				SECURIAN FINANCIAL SERVICES, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1919753				SECURIAN HOLDING COMPANY	DE	UIP	MINNESOTA MUTUAL COMPANIES, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							SECURIAN HOLDING COMPANY CANADA, INC	CAN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
0869	Minnesota Mutual Group	93742	41-1412669				SECURIAN LIFE INSURANCE COMPANY	MN	DS	MINNESOTA LIFE INSURANCE COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
0869	Minnesota Mutual Group	17631	99-2262045				SECURIAN SPECIALTY LINES, INC.	TX	IA	SECURIAN CASUALTY COMPANY	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			41-1972962				SECURIAN VENTURES, INC.	MN	NIA	SECURIAN FINANCIAL GROUP, INC.	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							VA INSURANCE SERVICES INC.	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
							VEHICLE ARMOUR INC.	CAN	NIA	ARMOUR GROUP INC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	
			35-2300612				VERO, LLC	DE	DS	ALLIED SOLUTIONS, LLC	Ownership	100.000	POLICYHOLDERS OF MINNESOTA MUTUAL COMPANIES, INC.	NO	

Asterisk	Explanation
1	Non-Controlling Interest held by members of Empryean Management.
2	Non-Controlling Interest held by Clauson Holdings, Inc.
3	Non-Controlling Interests are held by unrelated individuals.

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	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.	NO
	AUGUST FILING	
9.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and electronically with the NAIC (as a regulator-only non-public document) by August 1? The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	YES

Explanation:

1. Not applicable

2. Not applicable

3. Reasonableness & Consistency of Assumptions Certification filed.

5. Reasonableness & Consistency of Assumptions Certification (Updated Market Value) filed.

6. Reasonableness & Consistency of Assumptions Certification (Updated Market Value) filed.

8.

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]

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

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

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

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

8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	Premium tax overpayment receivable	3,561,367		3,561,367	
2597.	Summary of remaining write-ins for Line 25 from overflow page	3,561,367		3,561,367	

Additional Write-ins for Summary of Operations Line 53

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
5304.	Change in Discretionary Reserve	20,000,000		5,000,000
5305.	Change in discretionary reserve		(43,000,000)	
5397.	Summary of remaining write-ins for Line 53 from overflow page	20,000,000	(43,000,000)	5,000,000

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	43,401,569	46,167,432
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	1,382,932	2,765,863
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	42,018,637	43,401,569
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	42,018,637	43,401,569

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	5,777,093,602	5,558,251,117
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	394,145,000	600,628,000
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase/(decrease)		3,714,286
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	251,196,976	382,602,658
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		2,897,144
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	5,920,041,626	5,777,093,602
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	5,920,041,626	5,777,093,602
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	5,920,041,626	5,777,093,602

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	1,600,296,767	1,576,258,576
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	82,510,016	141,224,376
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount	4,098	553,467
5.	Unrealized valuation increase/(decrease)	858,734	(7,902,645)
6.	Total gain (loss) on disposals	16,375,248	60,729,145
7.	Deduct amounts received on disposals	56,264,872	157,637,981
8.	Deduct amortization of premium, depreciation and proportional amortization	5,272,054	9,799,226
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized	6,553,099	3,128,945
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,631,954,838	1,600,296,767
12.	Deduct total nonadmitted amounts	6,535,965	6,017,413
13.	Statement value at end of current period (Line 11 minus Line 12)	1,625,418,873	1,594,279,354

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	22,903,021,180	21,776,368,501
2.	Cost of bonds and stocks acquired	2,206,280,103	4,150,197,932
3.	Accrual of discount	14,945,420	28,738,449
4.	Unrealized valuation increase/(decrease)	40,517,091	48,991,228
5.	Total gain (loss) on disposals	(8,760,555)	(12,878,786)
6.	Deduct consideration for bonds and stocks disposed of	1,909,160,666	3,047,623,243
7.	Deduct amortization of premium	11,657,869	26,442,119
8.	Total foreign exchange change in book/adjusted carrying value	35,314,251	(10,179,325)
9.	Deduct current year's other than temporary impairment recognized		40,802
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	(4,110,441)	(4,110,654)
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	23,266,388,514	22,903,021,180
12.	Deduct total nonadmitted amounts	10,153	10,153
13.	Statement value at end of current period (Line 11 minus Line 12)	23,266,378,361	22,903,011,027

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)	8,167,083,861	473,897,056	475,112,943	35,043,271	8,167,083,861	8,200,911,245		8,194,811,782
2.	NAIC 2 (a)	8,677,334,120	354,033,945	281,040,769	(908,179)	8,677,334,120	8,749,419,117		8,674,140,558
3.	NAIC 3 (a)	507,151,538	5,761,875	48,117,959	(13,498,908)	507,151,538	451,296,547		501,846,963
4.	NAIC 4 (a)	16,394,622		14,818,557	2,221,277	16,394,622	3,797,343		16,813,196
5.	NAIC 5 (a)	12,660,333	2,316,348		1,617	12,660,333	14,978,297		7,732,891
6.	NAIC 6 (a)								
7.	Total ICO	17,380,624,473	836,009,224	819,090,227	22,859,079	17,380,624,473	17,420,402,548		17,395,345,390
	ASSET-BACKED SECURITIES (ABS)								
8.	NAIC 1	4,587,959,606	242,627,003	173,598,650	424,254	4,587,959,606	4,657,412,213		4,597,510,693
9.	NAIC 2	82,516,503		110,656	1,350,018	82,516,503	83,755,865		84,102,545
10.	NAIC 3	309,946		26,561	(362)	309,946	283,022		327,773
11.	NAIC 4	32				32	32		32
12.	NAIC 5								
13.	NAIC 6	252		2,074	2,074	252	252		252
14.	Total ABS	4,670,786,339	242,627,003	173,737,941	1,775,983	4,670,786,339	4,741,451,385		4,681,941,295
	PREFERRED STOCK								
15.	NAIC 1	78,025,000				78,025,000	78,025,000		78,025,000
16.	NAIC 2	13,064,692			79,834	13,064,692	13,144,526		13,424,361
17.	NAIC 3								
18.	NAIC 4								252,899
19.	NAIC 5								92,774
20.	NAIC 6								
21.	Total Preferred Stock	91,089,691			79,834	91,089,691	91,169,525		91,795,034
22.	Total ICO, ABS & Preferred Stock	22,142,500,503	1,078,636,227	992,828,168	24,714,896	22,142,500,503	22,253,023,458		22,169,081,719

(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 $ 8,870,163 ; NAIC 2 $; NAIC 3 $ NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1	2	3	4	5
	Book/Adjusted Carrying Value	Par Value	Actual Cost	Interest Collected Year-to-Date	Paid for Accrued Interest Year-to-Date
7709999999 Totals		XXX			

NONE

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1	2
		Year To Date	Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		9,721,051
2.	Cost of short-term investments acquired		120,692,142
3.	Accrual of discount		1,768,740
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		14,874
6.	Deduct consideration received on disposals		132,196,807
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		

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)	457,608,307
2.	Cost Paid/(Consideration Received) on additions	252,318,246
3.	Unrealized Valuation increase/(decrease)	12,044,644
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	91,588,773
6.	Considerations received/(paid) on terminations	278,562,592
7.	Amortization	
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	(31,498,868)
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	503,498,510
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	503,498,510

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	5,668,923			
	3.14 Section 1, Column 18, prior year	(9,689,326)	15,358,249	15,358,249	
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	5,668,923			
	3.24 Section 1, Column 19, prior year plus	(9,689,326)			
	3.25 SSAP No. 108 adjustments		15,358,249	15,358,249	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year	(49,211,074)			
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	(49,211,074)			
	4.23 SSAP No. 108 adjustments		(49,211,074)		
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)				

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	503,498,511	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		503,498,511
4.	Part D, Section 1, Column 6	1,025,372,783	
5.	Part D, Section 1, Column 7	(521,874,272)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	503,498,511	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		503,498,511
10.	Part D, Section 1, Column 9	1,025,372,783	
11.	Part D, Section 1, Column 10	(521,874,272)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21	8,620,372	
14.	Part B, Section 1, Column 20	31,738,590	
15.	Part D, Section 1, Column 12	40,358,961	
16.	Total (Line 13 plus Line 14 minus Line 15)		

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	422,667,301	546,664,257
2.	Cost of cash equivalents acquired	2,758,788,555	7,318,755,784
3.	Accrual of discount	408,750	5,497,869
4.	Unrealized valuation increase/(decrease)		
5.	Total gain (loss) on disposals		(5,873)
6.	Deduct consideration received on disposals	3,028,675,537	7,448,244,736
7.	Deduct amortization of premium		
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	153,189,069	422,667,301
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	153,189,069	422,667,301

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								

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
Minnesota Life Center 400 Building	Saint Paul	MN	06/30/2025	Direct														3,731,288	7,499,510
Minnesota Life Center 401 Building	Saint Paul	MN	06/30/2025	Direct				1,382,932			(1,382,932)							7,428,394	14,325,845
0199999. Property Disposed								1,382,932			(1,382,932)							11,159,682	21,825,355
0399999 - Totals								1,382,932			(1,382,932)							11,159,682	21,825,355

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3062	Portland	OR		04/04/2025	5.922	20,250,000		37,000,000
3061	The Woodlands	TX		04/11/2025	6.231	3,575,000		9,930,000
3070	Plymouth	MN		04/15/2025	6.364	5,100,000		17,480,000
3060	Harrisburg	PA		04/21/2025	6.031	17,120,000		34,950,000
3073	Schertz	TX		04/24/2025	6.288	7,000,000		16,000,000
3084	Minnetonka	MN		04/28/2025	6.043	17,300,000		38,330,000
3066	Maple Grove	MN		04/29/2025	6.564	5,500,000		12,500,000
3064	Salt Lake City	UT		04/30/2025	6.106	3,500,000		8,500,000
3067	Teaneck	NJ		04/30/2025	6.617	7,000,000		71,400,000
3071	Charlotte	NC		04/30/2025	6.338	1,950,000		4,000,000
3075	Vancouver	WA		05/09/2025	5.936	5,300,000		18,250,000
3068	San Diego	CA		06/02/2025	5.838	5,000,000		20,500,000
3069	San Diego	CA		06/02/2025	5.838	5,000,000		19,400,000
3079	Overland Park	KS		06/05/2025	5.950	5,600,000		10,700,000
3086	Salem	OR		06/05/2025	5.558	11,500,000		37,550,000
3087	Encino	CA		06/05/2025	6.101	9,000,000		45,500,000
3088	Huntington Beach	CA		06/05/2025	5.706	3,000,000		13,750,000
3085	Columbus	GA		06/06/2025	6.123	10,350,000		20,200,000
3090	Orem	UT		06/06/2025	5.846	6,000,000		10,200,000
3077	Miami Beach	FL		06/11/2025	6.002	12,500,000		24,300,000
3080	Manchester	CT		06/16/2025	6.234	7,500,000		25,000,000
3081	Enfield	CT		06/16/2025	6.234	16,250,000		29,000,000
3089	Mesa	AZ		06/16/2025	5.729	3,700,000		7,120,000
3078	Maple Heights	OH		06/20/2025	6.197	11,500,000		24,000,000
3094	Hayward	CA		06/24/2025	5.586	5,000,000		25,800,000
0599999. Mortgages in good standing - Commercial mortgages-all other						205,495,000		581,360,000
0899999. Total Mortgages in good standing						205,495,000		581,360,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						205,495,000		581,360,000

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
1639	Austin	TX		02/22/2011	06/30/2025	534,063							457,807	457,807			
1735	Southern Pines	NC		09/27/2012	05/30/2025	8,450,854							8,092,798	8,092,798			
1806	Schertz	TX		09/12/2013	04/29/2025	2,618,707							2,537,409	2,537,409			
1942	Wilmington	DE		05/11/2015	06/26/2025	5,499,995							5,371,634	5,371,634			
1946	Mesa	AZ		05/14/2015	06/20/2025	2,933,330							2,864,872	2,864,872			
1958	Brookfield	WI		05/18/2015	06/02/2025	3,266,103							3,085,019	3,085,019			
1960	Park City	UT		05/27/2015	04/15/2025	2,482,956							2,444,068	2,444,068			
1965	San Diego	CA		06/08/2015	06/04/2025	1,944,457							1,912,454	1,912,454			

E02

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					
1966	San Diego	CA		06/08/2015	06/04/2025	2,619,064							2,575,958	2,575,958			
1967	Calabasas	CA		06/26/2015	04/03/2025	1,656,174							1,637,663	1,637,663			
1970	Danville	CA		07/01/2015	06/24/2025	2,316,641							2,279,366	2,279,366			
1977	Huntington Beach	CA		06/30/2015	06/06/2025	2,950,000							2,950,000	2,950,000			
1979	Livermore	CA		07/10/2015	06/30/2025	2,534,061							2,491,884	2,491,884			
1980	Hood River	OR		07/10/2015	06/30/2025	4,038,660							3,971,439	3,971,439			
2006	Phoenix	AZ		08/24/2015	06/13/2025	1,949,121							1,905,796	1,905,796			
2240	Houston	TX		01/10/2018	06/23/2025	2,043,323							2,004,731	2,004,731			
2274	Salt Lake City	UT		02/06/2018	05/02/2025	1,700,672							1,658,665	1,658,665			
2444	Williamsville	NY		07/23/2019	05/30/2025	7,493,314							7,418,384	7,418,384			
2684	Edison	NJ		06/18/2021	06/20/2025	5,619,536							5,529,043	5,529,043			
A01735	Southern Pines	NC		09/24/2015	05/30/2025	924,969							885,778	885,778			
0199999. Mortgages closed by repayment						63,576,000							62,074,768	62,074,768			
1399	Opa Locka	FL		07/20/2005		613,468							166,523	166,523			
1407	Houston	TX		07/18/2005		135,100							50,777	50,777			
1453	Selma	TX		06/12/2006		272,051							41,882	41,882			
1497	Philadelphia	PA		01/17/2007		355,340							39,192	39,192			
1509	Bolingbrook	IL		07/06/2007		1,108,200							86,523	86,523			
1510	Lincolnton	NC		05/22/2007		3,074,449							83,797	83,797			
1553	San Mateo	CA		07/29/2008		1,282,427							79,788	79,788			
1596	Vancouver	WA		12/17/2009		963,438							41,205	41,205			
1609	San Jose	CA		07/01/2010		1,318,557							50,931	50,931			
1615	Asheville	NC		07/21/2010		461,662							173,529	173,529			
1628	Asheville	NC		11/29/2010		4,168,332							152,002	152,002			
1629	San Diego	CA		03/01/2011		2,135,962							73,915	73,915			
1633	Seattle	WA		01/10/2011		217,870							46,173	46,173			
1635	Stockton	CA		05/16/2011		822,306							27,074	27,074			
1639	Austin	TX		02/22/2011		534,063							38,382	38,382			
1640	Eugene	OR		03/14/2011		332,214							61,334	61,334			
1655	Kent	WA		06/15/2011		598,445							92,354	92,354			
1660	San Jose	CA		12/01/2011		1,402,176							169,182	169,182			
1666	North Canton	OH		08/22/2011		1,840,585							57,843	57,843			
1668	Santa Fe	NM		10/19/2011		8,285,059							251,255	251,255			
1694	West Jefferson	NC		05/03/2012		1,214,810							48,895	48,895			
1698	Minnetonka	MN		04/11/2012		774,113							21,660	21,660			
1703	Midvale	UT		05/30/2012		988,905							27,693	27,693			
1724	Tallahassee	FL		09/17/2012		941,798							70,453	70,453			
1729	Santa Fe	NM		08/16/2012		1,040,295							27,476	27,476			
1731	Charleston	SC		10/23/2012		1,026,384							47,431	47,431			
1733	East Moline	IL		10/17/2012		1,707,834							140,109	140,109			
1734	Topeka	KS		10/25/2012		4,138,171							107,328	107,328			
1735	Southern Pines	NC		09/27/2012		8,450,854							144,054	144,054			
1736	Monrovia	CA		11/20/2012		883,003							70,633	70,633			
1739	Seattle	WA		10/30/2012		722,240							59,416	59,416			
1740	Kirkland	WA		11/05/2012		914,811							73,052	73,052			
1741	Woodburn	OR		12/20/2012		2,025,840							33,105	33,105			
1742	Eugene	OR		12/20/2012		1,979,877							39,309	39,309			
1743	Indio	CA		12/20/2012		1,482,810							36,406	36,406			
1744	Carrollton	TX		12/20/2012		1,380,554							36,425	36,425			
1745	Minneapolis	MN		11/29/2012		1,651,069							44,283	44,283			
1746	Burnsville	MN		11/29/2012		1,723,506							46,226	46,226			

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					
1747	Denver	CO		12/27/2012		2,230,108							33,492	33,492			
1748	San Antonio	TX		12/21/2012		2,578,233							63,435	63,435			
1759	Culver City	CA		04/08/2013		5,211,778							128,707	128,707			
1760	New Hope	MN		03/27/2013		341,378							24,427	24,427			
1762	Pearland	TX		04/23/2013		859,845							59,404	59,404			
1770	St. Louis Park	MN		05/28/2013		680,214							45,954	45,954			
1771	St. Louis Park	MN		09/03/2013		2,450,300							58,281	58,281			
1773	San Jose	CA		06/03/2013		1,390,561							91,602	91,602			
1774	Carol Stream	IL		05/16/2013		1,059,701							64,510	64,510			
1775	Pacifica	CA		05/01/2013		1,075,481							74,556	74,556			
1778	Tacoma	WA		06/13/2013		5,489,970							129,065	129,065			
1788	Houston	TX		06/03/2013		1,728,869							113,639	113,639			
1798	Cleveland	OH		10/03/2013		6,701,214							89,737	89,737			
1802	Palo Alto	CA		07/25/2013		4,534,272							149,992	149,992			
1806	Schertz	TX		09/12/2013		2,618,707							20,437	20,437			
1807	El Paso	TX		10/24/2013		1,046,458							57,178	57,178			
1812	Totowa	NJ		09/26/2013		3,174,826							39,889	39,889			
1823	Keizer	OR		12/03/2013		1,803,014							39,128	39,128			
1825	Kingwood	TX		01/22/2014		4,374,723							95,528	95,528			
1830	Millbrae	CA		12/16/2013		3,738,350							63,219	63,219			
1831	Asheville	NC		05/29/2014		5,947,564							125,241	125,241			
1836	Garfield Heights	OH		01/30/2014		5,208,128							107,868	107,868			
1853	Victor	NY		07/01/2014		1,519,800							31,130	31,130			
1857	Totowa	NJ		05/20/2014		1,465,381							17,044	17,044			
1859	Silver Spring	MD		04/01/2014		5,673,375							124,124	124,124			
1860	Silver Spring	MD		04/01/2014		694,699							15,199	15,199			
1861	Silver Spring	MD		04/01/2014		4,168,194							91,193	91,193			
1864	Frisco	TX		04/29/2014		3,976,486							47,517	47,517			
1870	Lincoln	NE		09/10/2014		9,905,835							203,016	203,016			
1872	Akron	OH		07/15/2014		2,327,785							50,096	50,096			
1878	Woodbridge	VA		09/09/2014		2,443,690							30,593	30,593			
1892	Edwardsville	IL		09/25/2014		7,904,411							96,455	96,455			
1893	Ladue	MO		10/02/2014		5,251,465							64,023	64,023			
1899	Rochester	NY		10/07/2014		1,775,475							83,046	83,046			
1920	Greenfield	WI		12/15/2014		2,568,394							115,647	115,647			
1921	Lewis Center	OH		02/12/2015		2,500,720							107,538	107,538			
1925	Santee	CA		04/01/2015		1,967,645							39,016	39,016			
1934	Mountlake Terrace	WA		12/17/2014		3,827,894							78,202	78,202			
1936	Sylmar	CA		02/05/2015		2,590,700							31,560	31,560			
1939	Brecksville	OH		04/06/2015		1,037,445							18,985	18,985			
1940	Poland	OH		02/26/2015		2,109,970							41,380	41,380			
1941	West Allis	WI		02/17/2015		567,367							24,530	24,530			
1942	Wilmington	DE		05/11/2015		5,499,995							64,509	64,509			
1943	Pasadena	TX		03/26/2015		4,481,970							88,236	88,236			
1946	Mesa	AZ		05/14/2015		2,933,330							34,405	34,405			
1952	Brecksville	OH		04/29/2015		1,727,240							17,056	17,056			
1953	New Castle	DE		04/14/2015		2,855,054							23,003	23,003			
1954	Abingdon	MD		04/10/2015		11,637,177							93,190	93,190			
1956	Aliso Viejo	CA		04/29/2015		1,820,284							36,694	36,694			
1957	Frisco	TX		05/18/2015		2,056,247							39,962	39,962			
1958	Brookfield	WI		05/18/2015		3,266,103							90,966	90,966			

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
1960	Park City	UT		05/27/2015		2,482,956							9,770	9,770			
1961	Mauldin	SC		05/19/2015		3,479,714							40,913	40,913			
1963	Annapolis	MD		06/17/2015		3,429,189							67,369	67,369			
1965	San Diego	CA		06/08/2015		1,944,457							16,074	16,074			
1966	San Diego	CA		06/08/2015		2,619,064							21,652	21,652			
1967	Calabasas	CA		06/26/2015		1,656,174							4,648	4,648			
1968	San Antonio	TX		05/27/2015		1,245,268							24,227	24,227			
1969	Issaquah	WA		06/10/2015		1,993,836							38,721	38,721			
1970	Danville	CA		07/01/2015		2,316,641							18,727	18,727			
1971	Los Angeles	CA		08/13/2015		4,163,932							34,183	34,183			
1972	Los Angeles	CA		08/18/2015		2,158,684							17,324	17,324			
1973	Santa Fe Springs	CA		08/13/2015		1,693,465							13,902	13,902			
1974	Grapevine	TX		06/11/2015		1,952,657							37,346	37,346			
1975	Sparks	MD		06/16/2015		4,942,330							57,266	57,266			
1979	Livermore	CA		07/10/2015		2,534,061							21,181	21,181			
1980	Hood River	OR		07/10/2015		4,038,659							33,757	33,757			
1981	Seattle	WA		07/01/2015		2,708,764							51,370	51,370			
1982	Greenfield	WI		06/29/2015		5,270,810							41,518	41,518			
1983	Cudahy	WI		06/29/2015		2,559,684							30,273	30,273			
1985	Germantown	MD		07/22/2015		3,251,424							37,938	37,938			
1987	Spokane	WA		07/28/2015		3,504,446							27,994	27,994			
1988	Warrenton	VA		08/17/2015		14,498,622							116,352	116,352			
1989	East Aurora	NY		08/10/2015		1,423,834							56,734	56,734			
1990	St. Louis Park	MN		08/05/2015		1,808,347							34,180	34,180			
1991	Macedonia	OH		07/23/2015		2,139,132							40,951	40,951			
1993	Anaheim	CA		07/29/2015		3,480,050							28,829	28,829			
1994	Calabasas	CA		08/18/2015		8,688,273							71,726	71,726			
1995	Fenton	MO		09/15/2015		1,836,489							44,512	44,512			
1996	Nottingham	MD		08/27/2015		3,467,313							27,297	27,297			
2001	Clearwater	FL		09/03/2015		13,540,207							131,776	131,776			
2002	Plymouth Township	MI		08/28/2015		1,489,229							28,239	28,239			
2003	Saint Paul	MN		09/17/2015		4,328,055							75,802	75,802			
2004	Madison	WI		08/24/2015		4,260,441							67,392	67,392			
2005	Chicago	IL		09/09/2015		1,501,394							16,754	16,754			
2006	Phoenix	AZ		08/24/2015		1,949,121							21,782	21,782			
2007	Athens	GA		10/01/2015		1,636,421							29,492	29,492			
2008	Clearwater	FL		09/24/2015		4,110,309							30,160	30,160			
2009	Ventura	CA		12/09/2015		2,195,128							38,510	38,510			
2011	Boca Raton	FL		11/19/2015		1,510,676							27,059	27,059			
2013	Kingsport	TN		12/09/2015		2,453,720							49,506	49,506			
2014	Boston	MA		11/19/2015		10,358,805							60,668	60,668			
2015	Winona	MN		12/16/2015		5,175,268							91,559	91,559			
2016	Cedarburg	WI		12/16/2015		2,507,939							44,569	44,569			
2017	Clifton	NJ		12/03/2015		3,860,600							19,152	19,152			
2018	Rockaway	NJ		12/03/2015		5,308,325							26,334	26,334			
2019	Cincinnati	OH		12/15/2015		1,308,570							23,582	23,582			
2020	Shelby	OH		11/23/2015		4,967,892							53,074	53,074			
2021	Milwaukee	WI		12/16/2015		3,299,921							58,643	58,643			
2022	Miami	FL		12/10/2015		14,067,412							103,226	103,226			
2023	Hollywood	FL		11/24/2015		5,058,108							35,282	35,282			
2024	Westwood	MA		01/28/2016		6,094,762							66,018	66,018			

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					
2025	Lynnfield	MA		12/16/2015		1,930,778							20,552	20,552			
2026	Addison	TX		12/17/2015		3,056,203							33,119	33,119			
2027	Peoria	AZ		12/14/2015		2,294,341							39,313	39,313			
2028	Dallas	TX		12/10/2015		1,206,521							13,402	13,402			
2029	Dallas	TX		02/04/2016		6,937,781							73,753	73,753			
2030	Littleton	CO		01/20/2016		6,181,623							65,939	65,939			
2031	Tustin	CA		02/18/2016		756,864							27,133	27,133			
2032	Des Moines	IA		01/14/2016		2,973,977							32,131	32,131			
2033	San Diego	CA		02/11/2016		1,875,216							19,803	19,803			
2035	Huntington Beach	CA		02/01/2016		3,078,416							22,164	22,164			
2036	Addison	TX		01/21/2016		5,409,874							96,203	96,203			
2037	Wareham	MA		02/16/2016		4,091,789							42,797	42,797			
2038	Louisville	KY		02/01/2016		4,334,369							47,193	47,193			
2040	Madison	WI		02/25/2016		1,585,737							42,456	42,456			
2041	Santa Clara	CA		04/01/2016		1,131,635							40,096	40,096			
2042	Greece	NY		06/30/2016		54,148,880							389,421	389,421			
2043	Mukilteo	WA		03/24/2016		6,150,213							93,607	93,607			
2044	Scottsdale	AZ		02/23/2016		1,989,663							21,342	21,342			
2046	Freedom	PA		04/12/2016		3,727,318							39,727	39,727			
2047	Jackson Township	OH		04/12/2016		4,277,689							44,016	44,016			
2048	Erie	PA		08/11/2016		3,670,107							36,522	36,522			
2049	Temecula	CA		06/01/2016		1,776,430							18,718	18,718			
2050	Coeur d'Alene	ID		05/11/2016		4,078,199							69,034	69,034			
2052	Brookfield	WI		04/25/2016		1,761,659							18,958	18,958			
2053	Wauwatosa	WI		04/25/2016		1,799,955							19,370	19,370			
2054	Wauwatosa	WI		04/25/2016		1,531,877							16,485	16,485			
2055	Brookfield	WI		04/25/2016		1,340,392							14,424	14,424			
2059	Portland	OR		04/01/2016		5,025,068							53,144	53,144			
2061	Santa Clarita	CA		05/06/2016		3,798,559							28,242	28,242			
2062	Green	OH		05/04/2016		9,729,489							168,478	168,478			
2063	Brookhaven	GA		05/19/2016		3,729,535							128,219	128,219			
2065	Chardon	OH		08/11/2016		2,343,008							24,107	24,107			
2069	Chula Vista	CA		06/06/2016		15,280,048							164,234	164,234			
2071	Huntington	CA		07/07/2016		19,070,899							143,441	143,441			
2072	New Hope	MN		06/01/2016		1,167,994							12,172	12,172			
2073	Macon	GA		09/01/2016		1,742,414							56,717	56,717			
2074	Kirkland	WA		05/23/2016		3,217,447							34,716	34,716			
2075	Middle River	MD		06/29/2016		1,531,909							16,589	16,589			
2076	Buffalo	NY		06/28/2016		1,940,929							14,485	14,485			
2077	Greenbelt	MD		06/30/2016		12,950,584							135,256	135,256			
2079	Pasadena	CA		09/08/2016		1,699,366							28,886	28,886			
2080	Pembroke Pines	FL		08/22/2016		2,632,812							83,003	83,003			
2081	Lauderhill	FL		08/22/2016		1,450,734							45,736	45,736			
2082	Minneapolis	MN		08/15/2016		6,162,622							84,751	84,751			
2083	Brookfield	WI		10/12/2016		6,254,297							102,132	102,132			
2084	Broadview Heights	OH		11/10/2016		4,108,226							44,618	44,618			
2085	San Antonio	TX		08/19/2016		3,015,619							31,985	31,985			
2086	Hyattsville	MD		08/30/2016		2,810,070							47,284	47,284			
2088	Hillsboro	OR		12/19/2016		1,682,834							50,223	50,223			
2091	Covington	KY		08/19/2016		2,161,823							23,032	23,032			
2092	Elktown	MD		09/23/2016		4,098,995							43,607	43,607			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
2093	Peoria	AZ		08/04/2016		1,560,195							16,110	16,110			
2094	Buffalo	NY		10/13/2016		2,544,037							22,099	22,099			
2095	Beachwood	OH		11/03/2016		3,860,280							34,225	34,225			
2096	Plymouth	MN		11/11/2016		4,835,949							51,774	51,774			
2098	Catonsville	MD		08/05/2016		11,619,586							124,478	124,478			
2100	Williamsville	NY		12/12/2016		12,844,485							100,090	100,090			
2101	Vernon Hills	IL		08/25/2016		3,024,101							34,210	34,210			
2103	Ontario	CA		09/01/2016		1,472,776							25,690	25,690			
2107	Blue Springs	MO		10/11/2016		1,966,279							31,678	31,678			
2108	Akron	OH		10/19/2016		16,676,907							172,989	172,989			
2109	Akron	OH		10/19/2016		2,942,983							30,527	30,527			
2110	North Olmsted	OH		09/29/2016		4,941,459							51,129	51,129			
2111	Chula Vista	CA		09/29/2016		9,382,022							135,820	135,820			
2112	High Point	NC		11/10/2016		1,311,445							21,328	21,328			
2115	Wallingford	CT		09/01/2016		1,312,929							13,975	13,975			
2116	Independence	OH		10/12/2016		2,691,435							46,674	46,674			
2117	Pleasanton	CA		10/14/2016		8,299,618							90,812	90,812			
2118	St. Louis	MO		11/14/2016		6,318,719							67,115	67,115			
2119	Troy	MI		03/30/2017		2,141,568							21,544	21,544			
2120	Depew	NY		11/17/2016		1,858,454							59,455	59,455			
2122	Denver	CO		11/22/2016		2,810,144							29,283	29,283			
2123	Austin	TX		12/07/2016		9,180,376							83,487	83,487			
2124	Gilbert	AZ		11/08/2016		3,096,691							33,680	33,680			
2128	Pleasanton	CA		11/14/2016		2,164,570							23,237	23,237			
2131	Sarasota	FL		12/15/2016		711,366							83,442	83,442			
2132	Houston	TX		12/07/2016		6,472,561							63,529	63,529			
2138	White Marsh	MD		01/12/2017		1,949,087							20,557	20,557			
2139	Indianapolis	IN		01/30/2017		4,968,105							38,002	38,002			
2140	Tukwila	WA		04/06/2017		1,673,443							50,240	50,240			
2141	Spring	TX		01/18/2017		1,708,686							50,048	50,048			
2142	Methuen	MA		07/06/2017		7,744,971							73,392	73,392			
2143	Akron	OH		02/06/2017		3,512,520							36,431	36,431			
2144	Sylmar	CA		03/01/2017		6,970,751							72,772	72,772			
2145	Downey	CA		02/01/2017		8,195,659							86,124	86,124			
2146	San Antonio	TX		04/03/2017		8,670,298							85,661	85,661			
2150	Austin	TX		03/09/2017		3,545,589							36,469	36,469			
2151	Delaware	OH		02/13/2017		2,150,838							35,499	35,499			
2152	Webster	NY		05/08/2017		14,189,930							98,400	98,400			
2153	Independence	OH		02/03/2017		3,073,584							25,587	25,587			
2154	Kaukauna	WI		02/09/2017		1,737,759							17,649	17,649			
2155	El Cajon	CA		03/01/2017		2,859,340							28,508	28,508			
2158	Horseheads	NY		02/23/2017		1,934,343							83,455	83,455			
2159	Salem	OR		07/06/2017		2,981,493							43,050	43,050			
2161	Parker	CO		03/23/2017		5,128,704							34,902	34,902			
2163	San Mateo	CA		04/10/2017		5,250,259							51,156	51,156			
2164	Milwaukee	WI		05/18/2017		14,024,364							216,345	216,345			
2165	Milwaukee	WI		05/18/2017		7,841,614							121,000	121,000			
2167	Baltimore	MD		04/05/2017		1,683,734							16,390	16,390			
2171	El Paso	TX		07/03/2017		10,445,583							218,555	218,555			
2174	Boston	MA		05/03/2017		5,001,968							49,233	49,233			
2175	Maple Valley	WA		04/27/2017		2,102,056							38,574	38,574			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2176	El Cajon	CA		05/18/2017		4,818,416							46,850	46,850			
2177	Milwaukee	WI		05/18/2017		9,044,815							119,961	119,961			
2178	Colonie	NY		11/30/2017		34,635,010							225,183	225,183			
2181	Kirkland	WA		05/01/2017		2,612,482							26,572	26,572			
2182	Richmond	CA		06/01/2017		2,780,907							42,489	42,489			
2183	Jackson Township	OH		06/15/2017		7,148,000							74,389	74,389			
2184	Cutler Ridge	FL		07/18/2017		3,786,625							35,295	35,295			
2185	Richmond	VA		05/23/2017		2,514,603							17,156	17,156			
2186	Houston	TX		06/12/2017		3,720,236							35,419	35,419			
2188	Sandusky	OH		06/29/2017		1,446,491							22,095	22,095			
2189	Norwalk	CA		05/25/2017		4,075,082							40,337	40,337			
2190	Rancho Santa Margari	CA		12/01/2017		1,903,149							17,378	17,378			
2191	Cincinnati	OH		07/27/2017		3,146,759							21,065	21,065			
2192	Vernon	CA		07/13/2017		2,912,843							23,774	23,774			
2193	Eagle River	AK		08/31/2017		3,065,163							149,365	149,365			
2194	Carrollton	TX		07/13/2017		2,115,029							31,784	31,784			
2198	Woodinville	WA		07/17/2017		3,121,593							31,014	31,014			
2200	Wilmington	NC		08/01/2017		2,801,430							27,833	27,833			
2202	Lincoln	NE		11/01/2017		3,511,487							33,625	33,625			
2203	York	PA		08/01/2017		3,700,330							36,108	36,108			
2204	Eagan	MN		12/14/2017		13,636,827							205,896	205,896			
2205	Ocean City	NJ		09/01/2017		2,749,622							77,703	77,703			
2206	Las Vegas	NV		08/29/2017		4,798,190							43,862	43,862			
2208	Charlestown	MA		01/25/2018		1,825,813							17,825	17,825			
2209	Dallas	TX		09/05/2017		2,484,355							42,350	42,350			
2210	Scottsdale	AZ		08/15/2017		8,791,242							88,266	88,266			
2211	New Berlin	WI		08/14/2017		4,551,836							129,010	129,010			
2212	Madison	WI		07/31/2017		3,755,111							36,124	36,124			
2213	Sheffield	OH		10/18/2017		2,668,441							25,948	25,948			
2214	Alexandria	VA		08/23/2017		5,473,356							53,564	53,564			
2215	Towson	MD		11/06/2017		5,203,405							49,836	49,836			
2217	Hockessin	DE		12/05/2017		11,251,031							108,320	108,320			
2218	Westmont	IL		08/30/2017		9,187,882							91,900	91,900			
2219	Lincoln	MA		09/27/2017		4,080,943							60,065	60,065			
2220	Flagstaff	AZ		08/17/2017		3,305,397							93,408	93,408			
2221	Fairlawn	OH		10/11/2017		3,424,218							93,468	93,468			
2222	Louisville	CO		12/13/2017		3,926,355							36,927	36,927			
2223	Sacramento	CA		10/13/2017		2,493,832							24,719	24,719			
2224	Hockessin	DE		10/05/2017		2,045,488							20,489	20,489			
2225	Roslyn	NY		10/05/2017		3,614,890							55,978	55,978			
2226	Alsip	IL		09/14/2017		5,185,100							49,787	49,787			
2227	Willowbrook	IL		10/10/2017		6,477,982							79,561	79,561			
2228	Hyattsville	MD		10/17/2017		2,917,697							28,128	28,128			
2229	Highland	CA		10/30/2017		2,864,462							25,442	25,442			
2231	San Diego	CA		01/04/2018		2,845,762							26,798	26,798			
2234	Norwalk	CA		12/21/2017		6,566,483							278,180	278,180			
2235	Lutherville-Timonium	MD		12/06/2017		9,374,717							135,994	135,994			
2236	Overland Park	KS		02/01/2018		6,385,388							92,666	92,666			
2238	Louisville	KY		11/13/2017		3,290,409							30,799	30,799			
2240	Houston	TX		01/10/2018		2,043,323							19,393	19,393			
2241	Reading	MA		05/01/2018		4,495,429							30,573	30,573			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
2244	Vienna	OH		01/11/2018		6,773,852							64,668	64,668			
2246	St. Louis	MO		01/17/2018		2,313,064							60,888	60,888			
2247	Tacoma	WA		12/18/2017		7,996,815							202,284	202,284			
2248	Newark	DE		12/15/2017		4,355,801							40,966	40,966			
2249	South El Monte	CA		02/08/2018		2,921,423							20,262	20,262			
2250	Kirkland	WA		01/24/2018		3,328,708							32,434	32,434			
2251	Palm Desert	CA		02/13/2018		3,603,073							34,144	34,144			
2252	Kennesaw	GA		03/22/2018		41,948,020							204,743	204,743			
2253	Silverton	OR		03/12/2018		4,751,220							43,644	43,644			
2255	St. Peters	MO		04/13/2018		5,164,262							33,621	33,621			
2257	Eugene	OR		04/02/2018		1,980,594							50,202	50,202			
2258	Sandusky	OH		02/23/2018		2,345,724							33,508	33,508			
2259	Stow	OH		02/28/2018		5,775,436							39,343	39,343			
2260	Northbrook	IL		02/27/2018		3,817,917							35,791	35,791			
2261	Northbrook	IL		02/27/2018		3,299,893							30,330	30,330			
2262	San Diego	CA		02/15/2018		5,346,358							51,012	51,012			
2267	Morristown	NJ		03/05/2018		9,488,270							64,873	64,873			
2268	Morristown	NJ		03/05/2018		3,320,894							22,705	22,705			
2274	Salt Lake City	UT		02/06/2018		1,700,673							16,879	16,879			
2275	Norcross	GA		03/29/2018		2,603,418							38,406	38,406			
2276	San Leandro	CA		03/13/2018		2,559,913							23,546	23,546			
2277	Denver	CO		02/27/2018		5,237,015							49,774	49,774			
2278	Fullerton	CA		02/27/2018		3,901,678							25,699	25,699			
2279	Indian Wells	CA		03/20/2018		1,632,740							41,923	41,923			
2280	Indianapolis	IN		04/30/2018		19,101,395							120,811	120,811			
2281	Houston	TX		03/21/2018		4,423,599							38,208	38,208			
2283	Tukwila	WA		06/12/2018		3,076,454							28,051	28,051			
2284	Nashville	TN		02/28/2018		5,859,559							51,377	51,377			
2285	Liberty	MO		03/22/2018		1,514,551							21,310	21,310			
2286	Firestone	CO		04/04/2018		7,041,829							39,982	39,982			
2287	Poland	OH		04/30/2018		7,181,968							66,662	66,662			
2288	Houston	TX		03/16/2018		5,570,906							48,046	48,046			
2290	Brentwood	CA		04/05/2018		4,006,875							36,402	36,402			
2291	Arlington	VA		07/02/2018		6,513,271							38,461	38,461			
2292	Boulder	CO		05/30/2018		28,868,808							170,597	170,597			
2294	Las Vegas	NV		05/03/2018		3,129,226							27,892	27,892			
2296	Waite Park	MN		05/30/2018		2,892,231							71,840	71,840			
2297	San Diego	CA		05/30/2018		18,436,290							114,952	114,952			
2299	Houston	TX		04/20/2018		6,290,464							54,431	54,431			
2300	Riverdale	MD		06/21/2018		4,364,293							38,140	38,140			
2301	Alexandria	VA		05/16/2018		3,054,608							26,872	26,872			
2302	Springfield	VA		05/16/2018		1,975,034							17,375	17,375			
2303	Omaha	NE		07/02/2018		7,548,938							66,614	66,614			
2305	Los Angeles	CA		06/21/2018		3,771,832							20,702	20,702			
2306	Freedom	PA		05/31/2018		5,880,043							50,845	50,845			
2308	Marietta	GA		07/02/2018		2,274,993							19,650	19,650			
2309	Los Angeles	CA		12/11/2018		40,339,251							186,292	186,292			
2310	Fairfield	OH		07/18/2018		1,715,862							22,581	22,581			
2311	Phoenix	AZ		07/19/2018		5,220,286							71,144	71,144			
2312	Northbrook	IL		10/31/2018		3,273,673							43,870	43,870			
2314	Lake Forest	IL		07/09/2018		2,957,861							25,184	25,184			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
2317	Laurel	MD		08/08/2018		14,608,720							125,733	125,733			
2318	Laurel	MD		08/08/2018		15,469,486							132,459	132,459			
2320	Miami	FL		08/02/2018		5,396,341							73,949	73,949			
2321	Pikesville	MD		08/13/2018		3,132,967							26,606	26,606			
2322	Beltsville	MD		07/25/2018		7,713,316							68,203	68,203			
2323	Houston	TX		08/22/2018		1,951,934							25,733	25,733			
2327	Silverdale	WA		08/01/2018		3,564,790							30,588	30,588			
2328	Bloomfield	NJ		07/26/2018		6,053,610							52,823	52,823			
2330	Montclair	VA		08/27/2018		6,684,127							54,988	54,988			
2333	San Diego	CA		09/20/2018		2,553,663							33,174	33,174			
2334	Eugene	OR		08/27/2018		14,886,120							87,398	87,398			
2337	Danville	CA		08/29/2018		13,456,867							79,015	79,015			
2338	Concord	CA		08/29/2018		1,808,578							11,178	11,178			
2339	Danville	CA		08/29/2018		5,073,933							30,460	30,460			
2340	Tustin	CA		10/23/2018		2,119,445							18,153	18,153			
2342	Waconia	MN		09/10/2018		2,666,305							62,767	62,767			
2345	Roseville	MN		09/28/2018		3,162,190							41,235	41,235			
2346	Livonia	MI		10/30/2018		8,181,290							35,721	35,721			
2347	Santa Clarita	CA		10/18/2018		3,581,844							29,767	29,767			
2348	Lakewood Ranch	FL		11/06/2018		1,626,369							13,356	13,356			
2349	New York	NY		11/13/2018		7,358,083							54,845	54,845			
2350	New York	NY		11/13/2018		7,358,083							54,845	54,845			
2351	New York	NY		11/13/2018		4,414,849							32,907	32,907			
2353	New York	NY		12/14/2018		5,404,928							43,222	43,222			
2354	New York	NY		12/14/2018		2,564,734							21,367	21,367			
2355	Philadelphia	PA		12/07/2018		3,250,344							41,723	41,723			
2356	Schaumburg	IL		11/15/2018		3,270,357							74,375	74,375			
2362	Menomonee falls	WI		11/30/2018		2,470,466							20,804	20,804			
2366	New York	NY		12/06/2018		26,633,309							120,003	120,003			
2367	St. Louis	MO		12/07/2018		4,144,604							53,953	53,953			
2368	Martinsville	IN		11/14/2018		3,020,737							15,272	15,272			
2369	Woodinville	WA		12/10/2018		5,677,234							47,647	47,647			
2370	Edgewood	MD		11/30/2018		9,692,723							58,116	58,116			
2373	Owings Mills	MD		12/19/2018		9,427,715							121,288	121,288			
2374	San Antonio	TX		07/11/2019		5,620,128							89,744	89,744			
2375	Pasadena	MD		12/12/2018		18,270,685							149,517	149,517			
2376	Burlingame	CA		12/14/2018		8,906,575							53,250	53,250			
2378	San Diego	CA		12/19/2018		7,127,887							42,499	42,499			
2379	Chula Vista	CA		12/19/2018		9,370,772							55,187	55,187			
2380	Roseville	MN		01/10/2019		10,058,713							43,852	43,852			
2381	Henderson	NV		12/19/2018		6,608,863							51,714	51,714			
2382	Chantilly	VA		11/30/2018		2,488,698							20,160	20,160			
2383	Greendale	WI		12/03/2018		2,720,400							62,217	62,217			
2384	Chicago	IL		02/07/2019		2,649,798							61,406	61,406			
2385	Sheffield Village	OH		02/11/2019		10,313,195							147,714	147,714			
2386	Portland	OR		02/04/2019		5,556,094							122,846	122,846			
2387	El Paso	TX		02/21/2019		15,972,613							266,317	266,317			
2388	Lincoln Park	NJ		02/06/2019		5,307,836							29,896	29,896			
2389	Weehawkan	NJ		12/20/2018		12,609,727							53,851	53,851			
2390	El Paso	TX		01/31/2019		3,830,562							82,003	82,003			
2391	Barrington	IL		01/16/2019		4,697,972							59,779	59,779			

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

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
2392	San Antonio	TX		02/21/2019		1,930,389							40,805	40,805			
2394	West Hempstead	NY		04/01/2019		14,321,814							68,529	68,529			
2395	New Brighton	MN		03/01/2019		6,276,083							81,020	81,020			
2396	Seattle	WA		03/11/2019		1,397,323							28,396	28,396			
2397	Auburn Hills	MI		03/15/2019		2,546,874							38,604	38,604			
2398	Rockville	MD		02/27/2019		18,732,216							85,627	85,627			
2399	Falls Church	VA		03/28/2019		20,114,121							120,244	120,244			
2400	Fairfax	VA		03/28/2019		8,013,598							49,376	49,376			
2401	Decatur	TX		02/28/2019		2,261,917							49,806	49,806			
2402	Portland	OR		03/14/2019		4,743,071							60,028	60,028			
2403	Algonquin	IL		06/25/2019		5,566,752							60,039	60,039			
2404	Studio City	CA		03/29/2019		5,253,359							32,369	32,369			
2405	Salinas	CA		05/01/2019		3,943,209							23,347	23,347			
2406	Cincinnati	OH		03/19/2019		1,253,107							7,419	7,419			
2412	Louisville	CO		05/01/2019		8,082,531							47,064	47,064			
2413	New Castle	PA		05/30/2019		8,989,197							78,679	78,679			
2414	Round Rock	TX		07/03/2019		5,124,347							41,509	41,509			
2416	Rocklin	CA		06/07/2019		2,015,591							9,372	9,372			
2419	Hanover	MD		05/31/2019		5,254,956							43,810	43,810			
2420	Towson	MD		06/17/2019		442,179							3,585	3,585			
2421	Gardena	CA		09/10/2019		4,779,812							28,325	28,325			
2425	Buffalo	NY		05/31/2019		3,590,443							21,201	21,201			
2428	Arbutus	MD		07/01/2019		7,047,259							60,093	60,093			
2433	Eugene	OR		07/19/2019		14,549,053							112,249	112,249			
2434	Evans	CO		10/01/2019		12,209,008							70,639	70,639			
2436	Miami Gardens	FL		07/26/2019		4,739,139							40,207	40,207			
2438	Kissimmee	FL		06/28/2019		5,120,138							30,364	30,364			
2439	Hackensack	NJ		08/20/2019		13,165,790							60,350	60,350			
2440	Montvale	NJ		08/20/2019		14,907,955							68,336	68,336			
2442	Madison	WI		07/31/2019		2,962,567							25,622	25,622			
2444	Williamsville	NY		07/23/2019		7,493,314							30,122	30,122			
2445	Brecksville	OH		09/17/2019		7,169,017							88,988	88,988			
2450	Clearwater	FL		10/03/2019		1,946,173							16,212	16,212			
2452	Independence	OH		07/30/2019		2,339,381							50,585	50,585			
2453	Rehoboth Beach	DE		10/08/2019		8,504,758							66,859	66,859			
2454	Smyrna	DE		11/01/2019		11,605,273							66,406	66,406			
2455	Charlotte	NC		08/12/2019		3,601,187							47,410	47,410			
2460	Lincoln	NE		08/16/2019		2,235,601							19,384	19,384			
2461	Sacramento	CA		09/09/2019		5,816,531							32,483	32,483			
2462	Madison	WI		12/03/2019		8,760,723							55,440	55,440			
2463	Longwood	FL		08/29/2019		13,913,471							84,763	84,763			
2465	Nashville	TN		10/29/2019		4,283,245							55,329	55,329			
2466	Myrtle Beach	SC		10/21/2019		4,624,473							27,735	27,735			
2467	Fort Myers	FL		10/17/2019		1,655,593							20,152	20,152			
2468	San Diego	CA		10/25/2019		5,115,966							64,871	64,871			
2469	Azusa	CA		11/07/2019		4,589,007							37,215	37,215			
2470	Tacoma	WA		09/18/2019		16,965,277							144,843	144,843			
2473	Alpharetta	GA		09/26/2019		4,685,923							81,085	81,085			
2474	El Paso	TX		12/16/2019		2,714,410							53,547	53,547			
2475	Bellevue	WA		10/23/2019		1,467,487							18,321	18,321			
2477	Williamsville	NY		11/07/2019		4,638,130							76,315	76,315			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2478	Westchester	IL		10/15/2019		4,838,931							41,639	41,639			
2479	San Diego	CA		10/30/2019		4,574,614							39,619	39,619			
2480	Seattle	WA		09/30/2019		3,203,044							19,389	19,389			
2482	Glen Burnie	MD		10/30/2019		8,069,715							71,098	71,098			
2483	Des Moines	IA		12/03/2019		2,381,068							20,692	20,692			
2484	Pasadena	CA		10/23/2019		15,549,538							104,852	104,852			
2485	Spring Hill	FL		10/24/2019		5,170,940							33,097	33,097			
2486	Jensen Beach	FL		10/31/2019		4,097,388							26,225	26,225			
2487	Vernon Hills	IL		10/28/2019		2,440,041							30,749	30,749			
2488	Columbia	SC		10/29/2019		4,935,039							33,096	33,096			
2489	Seguin	TX		11/21/2019		7,004,315							57,629	57,629			
2492	Greenwood	MN		12/05/2019		3,478,350							29,452	29,452			
2493	Acworth	GA		12/20/2019		4,807,277							41,324	41,324			
2494	Riverside	CA		11/15/2019		6,596,660							60,243	60,243			
2495	Richardson	TX		12/11/2019		4,293,262							197,242	197,242			
2496	Pewaukee	WI		12/05/2019		4,486,042							56,948	56,948			
2497	Des Plaines	IL		12/12/2019		1,746,084							15,504	15,504			
2498	Omaha	NE		12/02/2019		6,300,726							36,354	36,354			
2499	Central Islip	NY		12/16/2019		1,866,001							39,235	39,235			
2501	Richmond	VA		12/16/2019		3,819,960							81,918	81,918			
2503	Charlotte	NC		01/13/2020		1,286,144							16,610	16,610			
2504	Redmond	WA		01/31/2020		8,610,493							78,180	78,180			
2506	San Jose	CA		01/14/2020		7,221,846							39,558	39,558			
2507	Capitol Heights	MD		02/05/2020		3,739,954							29,598	29,598			
2508	District Heights	MD		01/29/2020		1,000,785							7,963	7,963			
2509	Chantilly	VA		01/29/2020		3,099,024							25,160	25,160			
2510	Laurel	MD		02/05/2020		2,927,071							23,165	23,165			
2511	Glen Burnie	MD		02/05/2020		8,209,654							64,971	64,971			
2512	Capitol Heights	MD		02/05/2020		2,736,551							21,657	21,657			
2513	District Heights	MD		02/05/2020		912,184							7,219	7,219			
2514	Forestville	MD		01/29/2020		1,546,667							12,307	12,307			
2515	District Heights	MD		01/29/2020		1,432,941							11,402	11,402			
2516	Beltsville	MD		02/05/2020		912,184							7,219	7,219			
2517	Capitol Heights	MD		01/29/2020		2,729,412							21,717	21,717			
2518	Manassas	VA		01/29/2020		2,919,435							23,229	23,229			
2519	Des Plaines	IL		01/30/2020		1,811,817							23,234	23,234			
2520	Irving	TX		01/15/2020		1,389,288							11,616	11,616			
2525	Winston Salem	NC		02/12/2020		22,106,443							181,156	181,156			
2526	West Berlin	NJ		02/19/2020		6,476,995							80,741	80,741			
2527	West Berlin	NJ		02/19/2020		2,858,176							35,630	35,630			
2528	Sartell	MN		03/02/2020		1,384,843							28,646	28,646			
2530	Franklin	WI		03/05/2020		13,770,066							89,288	89,288			
2532	Cary	NC		02/26/2020		8,306,920							51,982	51,982			
2533	Concord	CA		02/20/2020		2,566,632							53,572	53,572			
2534	Aurora	CO		03/30/2020		3,750,000							12,260	12,260			
2535	Northglenn	CO		03/30/2020		1,500,000							4,904	4,904			
2536	Brooklyn Park	MN		03/31/2020		2,343,104							15,024	15,024			
2537	New Castle	DE		03/06/2020		4,114,059							34,604	34,604			
2538	Plymouth	MN		03/10/2020		7,010,156							34,543	34,543			
2539	Burnsville	MN		03/10/2020		4,936,730							24,326	24,326			
2540	Scotts Valley	CA		04/03/2020		6,785,738							84,477	84,477			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
2542	Murfreesboro	TN		04/30/2020		5,910,482							37,982	37,982			
2543	Phoenix	AZ		04/28/2020		1,192,897							7,817	7,817			
2544	Phoenix	AZ		04/28/2020		2,768,420							18,142	18,142			
2545	San Antonio	TX		07/29/2020		2,266,364							18,943	18,943			
2546	Kent	OH		05/15/2020		4,673,525							40,836	40,836			
2547	Stow	OH		05/07/2020		1,779,335							15,209	15,209			
2548	Wichita	KS		04/30/2020		15,876,443							102,311	102,311			
2549	Sartell	MN		04/30/2020		1,864,194							38,572	38,572			
2552	Brentwood	TN		05/26/2020		7,845,676							51,387	51,387			
2555	Tampa	FL		05/18/2020		1,877,013							11,886	11,886			
2559	Philadelphia	PA		05/21/2020		15,198,756							116,057	116,057			
2560	Jupiter	FL		06/12/2020		2,230,209							19,593	19,593			
2563	Tulsa	OK		06/04/2020		5,383,820							110,435	110,435			
2565	Salem	OR		05/29/2020		7,783,948							51,411	51,411			
2566	Newark	DE		08/10/2020		4,365,849							53,303	53,303			
2568	Mendota Heights	MN		08/26/2020		15,455,748							130,630	130,630			
2569	El Paso	TX		08/28/2020		3,914,989							76,001	76,001			
2570	Farmington Hills	MI		08/25/2020		2,330,891							27,881	27,881			
2571	Bothell	WA		09/22/2020		4,046,188							49,066	49,066			
2572	Highland	IN		09/10/2020		1,294,924							12,186	12,186			
2573	Houston	TX		09/15/2020		2,076,608							40,479	40,479			
2574	Hazle Township	PA		09/24/2020		21,312,635							474,584	474,584			
2575	Orchard Park	NY		11/30/2020		25,571,276							163,083	163,083			
2576	Seattle	WA		09/10/2020		2,299,822							25,985	25,985			
2577	Menlo Park	CA		09/03/2020		5,713,169							34,985	34,985			
2578	East Amherst	NY		09/01/2020		2,476,833							20,701	20,701			
2579	Williamsville	NY		09/01/2020		2,029,710							17,251	17,251			
2580	Lincoln	CA		08/20/2020		2,078,989							11,239	11,239			
2581	Washington	DC		09/17/2020		3,360,516							41,425	41,425			
2582	Sterling Heights	MI		10/26/2020		12,151,813							406,166	406,166			
2583	Glen Burnie	MD		09/16/2020		2,568,354							21,587	21,587			
2584	East Elmhurst	NY		09/18/2020		2,496,474							19,966	19,966			
2585	New York	NY		09/18/2020		1,404,267							11,231	11,231			
2589	Pembroke Park	FL		10/27/2020		3,601,149							66,885	66,885			
2590	Hallandale	FL		10/27/2020		5,256,828							30,441	30,441			
2591	Orlinda	TN		09/30/2020		975,521							38,693	38,693			
2592	Webster Groves	MO		11/24/2020		3,446,405							20,600	20,600			
2594	Gresham	OR		10/22/2020		20,769,019							217,298	217,298			
2596	Lutherville-Timonium	MD		10/23/2020		7,168,198							45,437	45,437			
2597	Newark	DE		01/15/2021		6,131,677							39,588	39,588			
2598	El Monte	CA		10/30/2020		2,644,045							16,869	16,869			
2601	St. Louis Park	MN		11/02/2020		1,643,868							10,484	10,484			
2602	San Jose	CA		11/05/2020		3,823,523							32,144	32,144			
2603	Houston	TX		11/30/2020		2,671,579							22,207	22,207			
2604	Owasso	OK		10/09/2020		3,198,571							26,645	26,645			
2605	Dublin	OH		11/20/2020		11,852,823							97,969	97,969			
2606	Saint Paul	MN		10/30/2020		6,851,585							57,269	57,269			
2608	Pittsford	NY		12/28/2020		11,410,030							92,725	92,725			
2609	Rochester	NY		12/28/2020		10,067,673							81,816	81,816			
2610	Tempe	AZ		11/19/2020		4,182,343							34,962	34,962			
2611	San Antonio	TX		11/30/2020		5,979,805							48,868	48,868			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
2612	New Berlin	WI		01/11/2021		4,992,399							42,467	42,467			
2613	Barre	VT		12/14/2020		4,484,790							171,090	171,090			
2614	Charlotte	NC		11/13/2020		1,436,270							17,688	17,688			
2615	Marysville	WA		12/21/2020		4,098,557							34,462	34,462			
2616	Vista	CA		11/03/2020		3,641,860							23,931	23,931			
2618	Fort Lauderdale	FL		12/18/2020		2,421,560							66,938	66,938			
2619	Edina	MN		11/24/2020		2,384,749							28,176	28,176			
2620	Memphis	TN		12/17/2020		28,812,125							161,553	161,553			
2621	Savannah	GA		02/02/2021		9,408,643							58,427	58,427			
2622	Miami	FL		12/11/2020		2,546,094							31,074	31,074			
2623	Centennial	CO		12/15/2020		11,247,118							72,014	72,014			
2624	Medford	MA		12/15/2020		11,280,299							70,081	70,081			
2625	San Jose	CA		12/18/2020		3,189,348							21,131	21,131			
2626	Laurel	MD		01/25/2021		3,487,336							21,878	21,878			
2627	Palo Alto	CA		01/14/2021		4,591,111							28,636	28,636			
2628	Lancaster	PA		01/26/2021		4,032,540							75,197	75,197			
2629	Sauk Rapids	MN		03/01/2021		4,572,877							30,243	30,243			
2630	Draper	UT		03/04/2021		10,765,369							90,088	90,088			
2631	Bellevue	WA		03/04/2021		4,934,127							41,290	41,290			
2632	Westerville	OH		01/28/2021		1,633,991							19,945	19,945			
2633	Houston	TX		02/10/2021		5,207,275							42,576	42,576			
2634	Van Nuys	CA		03/29/2021		5,209,928							35,296	35,296			
2635	Oklahoma City	OK		01/29/2021		13,668,863							92,099	92,099			
2636	Norman	OK		04/30/2021		20,867,028							254,095	254,095			
2637	Bellevue	WA		03/30/2021		5,117,119							42,577	42,577			
2638	Larkspur	CA		03/11/2021		8,579,965							49,687	49,687			
2640	Seattle	WA		02/25/2021		7,888,918							68,278	68,278			
2642	Dublin	OH		02/11/2021		2,583,551							22,462	22,462			
2643	Los Angeles	CA		03/15/2021		5,282,294							66,096	66,096			
2645	Seattle	WA		02/25/2021		2,495,929							21,602	21,602			
2647	Fairfax	VA		03/29/2021		4,871,075							38,930	38,930			
2648	Silver Spring	MD		03/29/2021		2,886,563							23,070	23,070			
2649	Reston	VA		03/29/2021		7,126,202							56,953	56,953			
2650	Alexandria	VA		03/29/2021		5,322,100							42,535	42,535			
2652	Philadelphia	PA		03/23/2021		11,577,858							67,872	67,872			
2653	Melville	NY		03/26/2021		12,239,857							77,188	77,188			
2654	Fairborn	OH		02/26/2021		5,152,067							62,222	62,222			
2655	Reynoldsburg	OH		02/26/2021		3,635,949							43,911	43,911			
2656	Cuyahoga Falls	OH		02/26/2021		1,953,082							23,587	23,587			
2657	Miamisburg	OH		02/26/2021		3,133,141							37,839	37,839			
2658	Lutherville-Timonium	MD		04/01/2021		2,475,927							14,795	14,795			
2659	Ridgewood	NY		04/19/2021		6,480,084							38,935	38,935			
2660	Wood Dale	IL		04/15/2021		2,718,370							17,214	17,214			
2661	Westlake	OH		04/30/2021		3,045,894							26,237	26,237			
2662	Medina	OH		04/30/2021		2,844,328							24,501	24,501			
2663	Berea	OH		04/30/2021		1,567,740							13,505	13,505			
2664	Medina	OH		04/30/2021		1,254,192							10,804	10,804			
2665	Dublin	OH		05/24/2021		8,058,908							64,521	64,521			
2666	Shorewood	MN		05/03/2021		6,907,389							82,876	82,876			
2669	Toms River	NJ		04/16/2021		3,541,527							22,232	22,232			
2670	Tallahassee	FL		08/17/2021		3,177,841							107,731	107,731			

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8 Unrealized Valuation Increase/ (Decrease)	9 Current Year's (Amortization) /Accretion	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Capitalized Deferred Interest and Other	12 Total Change in Book Value (8+9-10+11)	13 Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date												
2671	Tacoma	WA		05/19/2021		1,769,210							20,673	20,673			
2673	Chino	CA		05/17/2021		7,765,185							93,565	93,565			
2674	Oak Creek	WI		05/17/2021		1,386,304							11,035	11,035			
2675	Hartland	WI		06/01/2021		2,657,083							21,150	21,150			
2677	Spring Lake	NC		05/03/2021		7,773,059							93,104	93,104			
2678	Vienna	OH		06/01/2021		9,682,846							100,432	100,432			
2679	Columbia	SC		06/15/2021		1,552,291							18,146	18,146			
2680	Fayetteville	NC		06/09/2021		6,612,037							57,086	57,086			
2683	Camp Hill	PA		06/07/2021		1,906,391							28,378	28,378			
2684	Edison	NJ		06/18/2021		5,619,536							45,430	45,430			
2685	Waterford	CT		06/29/2021		5,339,359							43,771	43,771			
2686	Barrington	NJ		05/07/2021		21,526,708							116,364	116,364			
2687	Cincinnati	OH		05/26/2021		1,205,380							7,240	7,240			
2688	San Diego	CA		09/01/2021		4,724,787							38,820	38,820			
2689	Solana Beach	CA		09/01/2021		5,088,232							41,806	41,806			
2692	St. Louis Park	MN		06/22/2021		8,922,785							47,154	47,154			
2693	Salem	OR		06/30/2021		7,150,237							43,001	43,001			
2694	Hermitage	PA		06/30/2021		3,677,907							41,139	41,139			
2695	Brooklyn Center	MN		06/30/2021		2,483,078							45,024	45,024			
2696	Lansing	MI		08/17/2021		5,738,110							63,002	63,002			
2697	Waukesha	WI		07/22/2021		8,823,267							108,450	108,450			
2698	Brownstown Township	MI		06/30/2021		7,409,885							45,959	45,959			
2699	Kalamazoo	MI		06/30/2021		2,783,795							16,890	16,890			
2700	Westland	MI		06/30/2021		2,834,281							17,579	17,579			
2701	Seattle	WA		10/12/2021		2,933,483							23,022	23,022			
2702	Brentwood	TN		07/20/2021		1,849,775							11,138	11,138			
2703	Costa Mesa	CA		08/02/2021		2,371,810							14,556	14,556			
2704	Garland	TX		08/03/2021		5,947,893							36,882	36,882			
2705	Houston	TX		07/28/2021		2,731,099							21,604	21,604			
2706	Philadelphia	PA		08/06/2021		2,192,028							11,958	11,958			
2707	La Habra	CA		08/24/2021		5,733,433							103,282	103,282			
2708	Kansas City	MO		08/30/2021		3,341,293							85,790	85,790			
2709	Homestead	FL		09/09/2021		5,885,169							199,320	199,320			
2710	Butler Township	PA		07/21/2021		7,775,642							53,356	53,356			
2713	Bellevue	WA		08/05/2021		3,073,936							34,956	34,956			
2714	Madison Heights	MI		08/09/2021		4,035,811							46,216	46,216			
2715	Sykesville	MD		09/13/2021		1,237,743							21,969	21,969			
2716	Sykesville	MD		09/13/2021		2,145,422							38,079	38,079			
2717	Wheeling	IL		09/09/2021		1,416,501							15,532	15,532			
2718	Burr Ridge	IL		12/15/2021		1,515,122							16,809	16,809			
2719	Elmhurst	IL		12/15/2021		2,762,869							30,652	30,652			
2720	Pasadena	TX		09/17/2021		2,356,777							78,799	78,799			
2721	Sunrise	FL		09/23/2021		1,815,881							15,334	15,334			
2722	Kennewick	WA		09/21/2021		4,756,973							28,762	28,762			
2723	San Diego	CA		12/10/2021		2,765,506							21,370	21,370			
2724	Martinez	CA		10/19/2021		5,577,068							44,975	44,975			
2726	Chattanooga	TN		10/15/2021		2,238,865							39,570	39,570			
2727	Oakville	MO		11/10/2021		2,334,909							18,954	18,954			
2728	Santa Rosa	CA		12/06/2021		3,353,160							19,701	19,701			
2734	Hoboken	NJ		11/01/2021		24,281,752							145,892	145,892			
2735	Bellingham	WA		12/17/2021		6,400,000							57,674	57,674			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
2736	Torrance	CA		11/10/2021		3,591,585							22,666	22,666			
2737	Temecula	CA		12/03/2021		4,217,915							25,536	25,536			
2738	Murrieta	CA		12/03/2021		4,405,378							26,671	26,671			
2739	Tampa	FL		12/15/2021		4,411,774							35,208	35,208			
2743	Sparks	MD		12/07/2021		2,546,035							19,045	19,045			
2744	Cincinnati	OH		12/10/2021		2,809,571							17,214	17,214			
2745	Danville	CA		12/15/2021		4,677,625							29,088	29,088			
2746	Nashville	TN		03/07/2022		7,079,193							41,589	41,589			
2747	San Jose	CA		12/07/2021		16,769,095							102,284	102,284			
2748	Portland	OR		12/15/2021		4,399,559							143,472	143,472			
2749	Wauwatosa	WI		12/15/2021		5,052,914							40,517	40,517			
2750	Albany	OR		01/28/2022		5,814,555							35,786	35,786			
2751	Salem	OR		01/28/2022		7,010,291							43,145	43,145			
2753	Depew	NY		03/28/2022		4,217,701							47,473	47,473			
2754	Amherst	NY		03/28/2022		4,274,608							46,999	46,999			
2755	Landover	MD		12/01/2021		4,311,427							34,342	34,342			
2756	Buffalo	NY		03/23/2022		2,703,794							29,353	29,353			
2758	Hicksville	NY		01/28/2022		4,339,972							24,399	24,399			
2759	Aurora	CO		01/21/2022		16,600,000							80,483	80,483			
2760	West Seneca	NY		03/24/2022		6,662,209							53,043	53,043			
2761	Miami	FL		02/04/2022		4,122,557							31,557	31,557			
2762	Grand Prairie	TX		03/15/2022		2,386,060							26,116	26,116			
2763	Sugar Land	TX		02/24/2022		3,665,694							22,394	22,394			
2764	Downers Grove	IL		01/28/2022		5,894,693							37,484	37,484			
2765	Mokena	IL		01/28/2022		4,163,712							26,477	26,477			
2766	Fishkill	NY		03/11/2022		5,282,811							41,259	41,259			
2768	Lewisville	TX		02/11/2022		2,306,214							18,544	18,544			
2769	Englewood	CO		03/04/2022		6,261,225							38,255	38,255			
2771	Tampa	FL		05/02/2022		4,517,559							42,062	42,062			
2772	Fuquay-Varina	NC		03/29/2022		1,447,476							15,207	15,207			
2774	Columbus	OH		02/15/2022		28,580,372							326,276	326,276			
2775	Mesa	AZ		02/15/2022		2,920,680							17,210	17,210			
2777	Glen Burnie	MD		04/14/2022		11,326,161							194,538	194,538			
2778	Massillon	OH		04/12/2022		5,288,188							31,687	31,687			
2779	Medina	OH		04/12/2022		7,932,281							47,530	47,530			
2780	Harrison Township	MI		04/27/2022		4,659,343							34,904	34,904			
2781	Auburn	WA		05/25/2022		1,776,040							13,120	13,120			
2783	Fort Wayne	IN		05/11/2022		12,963,200							72,519	72,519			
2784	Del Rey Oaks	CA		11/01/2022		4,641,386							26,177	26,177			
2786	Timonium	MD		04/29/2022		7,903,504							42,195	42,195			
2787	Bala Cynwyd	PA		05/25/2022		11,423,536							82,435	82,435			
2788	Indianapolis	IN		05/25/2022		2,527,934							18,265	18,265			
2792	Amherst	NY		06/28/2022		2,789,091							44,871	44,871			
2793	Depew	NY		06/28/2022		1,744,949							27,895	27,895			
2794	Melville	NY		05/27/2022		8,619,818							61,665	61,665			
2795	Farmington Hills	MI		07/21/2022		9,811,954							3,825,884	3,825,884			
2796	Redwood City	CA		11/01/2022		17,732,319							96,628	96,628			
2797	Freemont	CA		12/01/2022		8,738,006							47,396	47,396			
2798	San Jose	CA		12/01/2022		11,734,329							61,178	61,178			
2802	Omaha	NE		05/26/2022		9,874,181							55,495	55,495			
2803	Wilmington	DE		12/01/2022		4,833,496							48,157	48,157			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
2804	Temecula	CA		06/09/2022		12,364,502							69,277	69,277			
2807	Sacramento	CA		11/22/2022		14,362,186							670,690	670,690			
2808	Clearfield	UT		05/26/2022		3,332,288							17,794	17,794			
2809	Teaneck	NJ		07/07/2022		30,110,083							214,391	214,391			
2810	Palm Harbor	FL		07/18/2022		3,962,891							27,037	27,037			
2811	Napa	CA		05/26/2022		2,812,296							19,969	19,969			
2812	Miami	FL		08/11/2022		32,670,772							157,291	157,291			
2813	Livonia	MI		06/23/2022		3,328,442							31,840	31,840			
2814	PASCO	WA		06/28/2022		10,499,565							54,930	54,930			
2816	Florissant	MO		09/19/2022		5,823,523							37,131	37,131			
2817	Farmers Branch	TX		09/19/2022		4,635,049							29,554	29,554			
2818	Indianapolis	IN		09/19/2022		3,612,961							23,037	23,037			
2819	Salem	OR		07/28/2022		2,825,490							18,486	18,486			
2820	Melville	NY		08/22/2022		7,438,015							31,374	31,374			
2821	Melville	NY		08/24/2022		4,707,394							19,856	19,856			
2822	Franklin	TN		11/01/2022		1,501,334							9,080	9,080			
2823	Tukwila	WA		11/09/2022		4,294,076							27,345	27,345			
2824	Brigantine	NJ		10/06/2022		3,551,988							32,465	32,465			
2825	Lebanon	PA		10/06/2022		3,405,262							31,124	31,124			
2826	Clearwater	FL		08/31/2022		2,884,291							13,708	13,708			
2827	Omaha	NE		08/30/2022		2,990,064							17,950	17,950			
2829	Hayward	CA		09/29/2022		2,303,602							86,476	86,476			
2830	Madison	WI		01/17/2023		2,431,306							9,991	9,991			
2831	San Antonio	TX		10/18/2022		3,253,103							19,650	19,650			
2832	Clearwater	FL		10/14/2022		1,953,504							11,600	11,600			
2833	Elmwood Park	NJ		11/28/2022		10,697,232							66,891	66,891			
2834	Bellevue	WA		11/29/2022		1,981,802							28,924	28,924			
2835	Denver	CO		07/28/2022		25,966,440							102,628	102,628			
2837	Mount Pleasant	MI		11/17/2022		1,572,154							6,959	6,959			
2841	Portland	OR		10/31/2022		6,018,769							29,387	29,387			
2842	Ross Township	PA		01/06/2023		12,500,000							67,827	67,827			
2844	Newberg	OR		12/13/2022		3,541,353							21,987	21,987			
2845	Clackamas	OR		12/13/2022		2,357,928							14,544	14,544			
2846	Dallas	TX		11/30/2022		6,597,021							40,397	40,397			
2847	Madison	WI		11/16/2022		16,870,778							243,106	243,106			
2848	Madison	WI		11/16/2022		23,186,043							334,108	334,108			
2849	Monona	WI		11/16/2022		14,996,603							133,878	133,878			
2852	Bothell	WA		12/16/2022		14,088,415							57,439	57,439			
2853	Compton	CA		12/15/2022		2,719,818							11,183	11,183			
2857	Manassas	VA		02/17/2023		3,900,386							15,200	15,200			
2858	Gainesville	FL		03/30/2023		6,648,607							56,022	56,022			
2859	Salem	OR		03/06/2023		2,149,552							8,202	8,202			
2860	Harrisburg	PA		03/15/2023		6,546,764							24,553	24,553			
2862	Roslyn	NY		05/25/2023		1,933,230							10,275	10,275			
2863	Glen Head	NY		05/10/2023		1,526,892							8,004	8,004			
2864	Annapolis	MD		04/21/2023		17,846,139							68,160	68,160			
2866	Bellevue	WA		03/30/2023		6,715,254							27,062	27,062			
2867	Frederick	MD		05/01/2023		7,808,664							31,995	31,995			
2868	Waxhaw	NC		05/30/2023		1,956,690							10,733	10,733			
2870	Coconut Creek	FL		06/27/2023		3,927,689							13,591	13,591			
2871	Olmsted Falls	OH		06/15/2023		1,712,286							13,028	13,028			

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	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					
2873	Akron	OH		06/21/2023		5,102,602							25,814	25,814			
2875	New York	NY		06/07/2023		3,347,093							11,100	11,100			
2876	Middleburg Heights	OH		06/23/2023		3,663,243							19,944	19,944			
2877	Carrollton	GA		05/31/2023		8,815,602							32,681	32,681			
2881	Baltimore	MD		06/01/2023		7,581,499							29,754	29,754			
2882	Frederick	MD		06/16/2023		3,011,963							16,443	16,443			
2883	Frederick	MD		06/16/2023		4,760,844							25,991	25,991			
2884	Westwood	NJ		08/03/2023		22,155,212							73,230	73,230			
2885	Marietta	GA		05/31/2023		10,480,374							38,920	38,920			
2886	Cincinnati	OH		06/23/2023		6,512,800							23,026	23,026			
2887	Brooklyn Park	MN		07/11/2023		1,840,899							10,043	10,043			
2888	Torrance	CA		08/04/2023		6,379,369							25,357	25,357			
2889	Somerville	NJ		07/13/2023		8,335,261							32,574	32,574			
2890	Eldersburg	MD		08/02/2023		3,493,595							28,672	28,672			
2891	Ellicott City	MD		08/02/2023		3,719,764							30,529	30,529			
2893	San Diego	CA		09/01/2023		1,543,601							5,978	5,978			
2894	Melville	NY		08/03/2023		7,519,040							38,295	38,295			
2898	Santa Clara	CA		09/12/2023		5,018,608							40,780	40,780			
2899	High Point	NC		07/28/2023		2,190,636							7,842	7,842			
2900	Newark	DE		08/04/2023		12,043,426							43,650	43,650			
2901	Princeton	NJ		08/11/2023		2,685,011							13,945	13,945			
2902	Maspeth	NY		08/29/2023		20,787,624							150,350	150,350			
2903	Middleburg Heights	OH		08/25/2023		2,783,935							15,137	15,137			
2904	Reading	PA		09/15/2023		32,428,154							110,495	110,495			
2908	Beaverton	OR		08/30/2023		3,933,404							14,082	14,082			
2909	Petaluma	CA		09/29/2023		9,351,915							33,463	33,463			
2912	Lorton	VA		09/15/2023		3,611,863							12,697	12,697			
2913	Livonia	MI		09/26/2023		29,007,724							224,096	224,096			
2914	Franklin	WI		10/10/2023		5,884,523							28,154	28,154			
2915	Madison	WI		10/05/2023		9,317,161							44,578	44,578			
2916	Portland	OR		09/28/2023		3,941,325							13,300	13,300			
2917	Santa Rosa	CA		10/13/2023		13,044,787							62,235	62,235			
2918	Phoenix	AZ		11/14/2023		18,764,930							61,897	61,897			
2919	Rosemead	CA		10/31/2023		3,700,172							12,147	12,147			
2920	Pinellas Park	FL		11/09/2023		5,206,080							24,745	24,745			
2921	Madison	WI		10/13/2023		3,136,084							15,548	15,548			
2922	Frisco	TX		11/06/2023		10,778,123							49,348	49,348			
2925	Covington	GA		11/21/2023		3,709,573							43,544	43,544			
2926	McDonough	GA		11/21/2023		4,374,903							51,354	51,354			
2927	Doraville	GA		11/21/2023		4,001,552							46,971	46,971			
2934	San Jose	CA		12/07/2023		6,976,861							21,037	21,037			
2937	Coconut Creek	FL		12/14/2023		8,908,910							26,229	26,229			
2940	Southfield	MI		01/05/2024		1,486,157							4,372	4,372			
2941	Brooklyn	NY		12/15/2023		12,373,003							36,562	36,562			
2945	Timonium	MD		02/13/2024		3,369,212							10,737	10,737			
2946	Sacramento	CA		03/28/2024		19,184,861							84,391	84,391			
2947	Commack	NY		02/16/2024		4,052,936							16,522	16,522			
2949	Downers Grove	IL		02/21/2024		7,703,905							33,620	33,620			
2950	Coral Springs	FL		03/06/2024		8,399,839							39,179	39,179			
2953	Visalia	CA		04/05/2024		4,357,018							13,819	13,819			
2955	Mountain View	CA		03/27/2024		13,828,968							66,788	66,788			

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
2957	Niles	IL		04/02/2024		10,078,200							32,023	32,023			
2959	City of Industry	CA		07/02/2024		19,696,280							134,568	134,568			
2960	City of Industry	CA		07/02/2024		5,303,226							36,232	36,232			
2961	Anaheim	CA		04/29/2024		4,230,187							31,040	31,040			
2962	Cheektowaga	NY		04/29/2024		6,185,816							28,624	28,624			
2963	Southfield	MI		03/22/2024		4,758,847							16,066	16,066			
2964	Meridian Township	MI		05/01/2024		6,699,483							22,486	22,486			
2965	Seattle	WA		05/03/2024		3,172,704							14,184	14,184			
2966	Houston	TX		05/10/2024		5,725,319							38,806	38,806			
2968	Portland	OR		06/20/2024		29,776,335							138,844	138,844			
2972	Houston	TX		06/06/2024		2,581,481							11,516	11,516			
2974	Sanford	ME		07/11/2024		12,328,517							132,935	132,935			
2976	The Woodlands	TX		07/24/2024		3,996,371							18,299	18,299			
2980	Philadelphia	PA		08/07/2024		24,411,146							91,635	91,635			
2981	City of Industry	CA		08/02/2024		4,083,149							17,395	17,395			
2982	Ruxton	MD		06/27/2024		5,968,495							19,548	19,548			
2983	Englewood	CO		06/06/2024		5,074,746							15,698	15,698			
2984	Sunnyvale	CA		06/06/2024		4,964,820							21,887	21,887			
2985	Bronx	NY		09/12/2024		1,795,451							7,042	7,042			
2986	Naperville	IL		07/29/2024		10,147,082							41,160	41,160			
2989	Hayward	CA		07/30/2024		2,988,101							9,222	9,222			
2990	Tucson	AZ		08/28/2024		1,894,889							5,281	5,281			
2991	Lynwood	CA		08/07/2024		3,236,477							13,954	13,954			
2992	West Milwaukee	WI		07/30/2024		6,126,021							18,591	18,591			
2996	Newark	CA		08/20/2024		2,887,933							12,452	12,452			
2997	San Diego	CA		07/29/2024		1,594,099							4,582	4,582			
2998	Arcadia	CA		09/30/2024		4,990,669							14,410	14,410			
2999	Itasca	IL		08/14/2024		4,686,160							14,268	14,268			
3000	Arbutus	MD		09/06/2024		23,731,563							105,531	105,531			
3001	Norwalk	CA		08/15/2024		5,537,494							38,595	38,595			
3002	Bel Air	MD		09/03/2024		4,066,308							13,380	13,380			
3003	Joppa	MD		09/03/2024		3,642,214							11,984	11,984			
3009	Baltimore	MD		09/30/2024		4,290,724							14,275	14,275			
3011	Avon	OH		12/06/2024		2,700,000							27,692	27,692			
3013	Seattle	WA		11/14/2024		10,370,000							47,689	47,689			
3020	Owings Mills	MD		11/22/2024		11,500,000							40,418	40,418			
3025	Keyport	NJ		12/13/2024		6,500,000							22,166	22,166			
3027	Orchard Park	NY		12/09/2024		4,500,000							15,892	15,892			
3029	Frederick	MD		12/09/2024		3,000,000							15,080	15,080			
3033	Miami Beach	FL		01/28/2025									22,191	22,191			
3034	Miami Beach	FL		01/28/2025									89,156	89,156			
3035	Beverly Hills	CA		01/31/2025									77,907	77,907			
3036	Cleveland	OH		01/03/2025									20,343	20,343			
3039	West Chicago	IL		03/11/2025									16,608	16,608			
3040	Houston	TX		03/03/2025									12,014	12,014			
3042	Mount Kisco	NY		02/28/2025									33,421	33,421			
3043	Amherst	NY		01/31/2025									27,482	27,482			
3044	Asheville	NC		01/30/2025									77,237	77,237			
3045	Charlotte	NC		01/30/2025									16,677	16,677			
3047	Smithtown	NY		02/21/2025									4,901	4,901			
3049	Ronkonkoma	NY		02/28/2025									9,288	9,288			

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					
3050	Milford	CT		02/25/2025									16,465	16,465			
3054	Pleasanton	CA		03/21/2025									29,638	29,638			
3055	Delray Beach	FL		03/20/2025									17,448	17,448			
3056	Oakland	CA		02/25/2025									38,849	38,849			
3057	Forest Lake	MN		03/07/2025									18,818	18,818			
3058	Huntsville	AL		02/24/2025									10,361	10,361			
3059	Suwanee	GA		02/26/2025									24,334	24,334			
3060	Harrisburg	PA		04/21/2025									24,439	24,439			
3061	The Woodlands	TX		04/11/2025									4,940	4,940			
3064	Salt Lake City	UT		04/30/2025									4,966	4,966			
3066	Maple Grove	MN		04/29/2025									7,265	7,265			
3067	Teaneck	NJ		04/30/2025									9,174	9,174			
3071	Charlotte	NC		04/30/2025									2,670	2,670			
3084	Minnetonka	MN		04/28/2025									17,058	17,058			
A01640	Eugene	OR		12/17/2013		111,347							20,586	20,586			
A01735	Southern Pines	NC		09/24/2015		924,969							15,767	15,767			
A01736	Monrovia	CA		03/02/2017		973,181							69,498	69,498			
A01771	St. Louis Park	MN		05/21/2020		2,483,760							31,203	31,203			
A01812	Totowa	NJ		10/28/2019		4,583,105							47,671	47,671			
A01954	Abingdon	MD		11/30/2022		2,720,776							11,458	11,458			
A01963	Annapolis	MD		09/30/2022		2,994,409							25,628	25,628			
A01994	Calabasas	CA		08/10/2017		3,844,104							26,412	26,412			
A02036	Addison	TX		05/01/2018		1,083,696							18,734	18,734			
A02071	Huntington	CA		03/31/2023		2,942,341							9,344	9,344			
A02176	El Cajon	CA		12/16/2019		1,916,068							15,240	15,240			
A02506	San Jose	CA		01/26/2021		1,931,509							9,801	9,801			
A02574	Hazle Township	PA		10/21/2021		6,361,174							140,284	140,284			
B01994	Calabasas	CA		04/28/2020		1,962,476							11,354	11,354			
0299999. Mortgages with partial repayments						4,739,767,513							50,754,202	50,754,202			
0599999 - Totals						4,803,343,513							112,828,970	112,828,970			

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	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
	Angeleno Investors IV, LP	Los Angeles	CA	Angeleno Investors IV, LP		02/15/2024	1	88,598			4,635,179	0.062
	Apogem Heritage Fund VI LP	New York	NY	Apogem Heritage Fund VI LP		09/25/2023	3	6,425			328,988	0.008
	Aquiline FS Fund III, LP	New York	NY	Aquiline FS Fund III, LP		02/25/2015	3	177,930			740,659	0.005
	Aquiline Tech Grwth Fund II LP	New York	NY	Aquiline Tech Grwth Fund II LP		04/28/2022	1	565,278			4,083,238	0.021
	Bison Capital Partners V, LP	Santa Monica	CA	Bison Capital Partners V, LP		09/18/2017	3	78,098			62,334	0.021
	Builders VC Fund II, LP	San Francisco	CA	Builders VC Fund II, LP		02/17/2021	1	350,000			1,925,000	0.040
	Caltius Eqt Partners V LP SBIC	Los Angeles	CA	Caltius Eqt Partners V LP SBIC		05/09/2025	3	299,008			4,975,992	0.023
	Century Focused Fund IV, LP	Boston	MA	Century Focused Fund IV, LP		12/06/2016	3	87,726			54,329	0.015
	Construct Capital I, LP	Chevy Chase	MD	Construct Capital I, LP		02/03/2021	1	128,000			610,000	0.029
	Construct Capital II, LP	Chevy Chase	MD	Construct Capital II, LP		09/29/2022	1	750,000			1,800,000	0.023
	Construct Cptl Select Fd I, LP	Chevy Chase	MD	Construct Cptl Select Fd I, LP		04/01/2022	1	427,500			1,245,000	0.033
	CRV XIX, LP	Cambridge	MA	CRV XIX, LP		06/10/2022	1	542,500			2,257,500	0.007
	CRV XVIII, LP	Cambridge	MA	CRV XVIII, LP		02/12/2021	1	250,000			1,050,000	0.016
	Dextra Co-Investment VII, LP	New York	NY	Dextra Co-Investment VII, LP		03/14/2025	3	(316,314)			6,279,466	0.015
	Diversis Capital Prtnrs II, LP	Los Angeles	CA	Diversis Capital Prtnrs II, LP		02/01/2022	3	1,756,927			2,342,244	0.015
	EIP Flagship Fund III	New York	NY	EIP Flagship Fund III		10/29/2024	1	913,621			8,001,595	0.007
	Emerald Lake Capital Prtnr, LP	Santa Monica	CA	Emerald Lake Capital Prtnr, LP		06/18/2025	3	4,427,431			5,412,897	0.020
	Energy Impact Fund II LP	New York	NY	Energy Impact Fund II LP		11/10/2021	1	113,600			1,482,612	0.010
	Genstar Capital Partners X, LP	San Francisco	CA	Genstar Capital Partners X, LP		12/13/2021	3	225,820			360,198	0.002
	Gryphon Partners VI, LP	San Francisco	CA	Gryphon Partners VI, LP		12/18/2020	3	730,497			437,483	0.006
	Lerer Hippeau IX, LP	Palo Alto	CA	Lerer Hippeau IX, LP		06/11/2025	1	480,000			7,520,000	0.046
	Lerer Hippeau VII, LP	Palo Alto	CA	Lerer Hippeau VII, LP		02/11/2020	1	75,000				0.036
	Lerer Hippeau VII, LP	Palo Alto	CA	Lerer Hippeau VII, LP		03/20/2020	1	125,000			750,000	0.039
	Lerer Hippeau VIII, LP	Palo Alto	CA	Lerer Hippeau VIII, LP		03/21/2022	1	500,000			1,500,000	0.035
	LS Power Equity Prtnrs IV, LP	New York	NY	LS Power Equity Prtnrs IV, LP		06/10/2019	3	34,001			779,388	0.007
	LS Power Equity Partners V, LP	New York	NY	LS Power Equity Partners V, LP		12/04/2023	3	713,858			5,957,233	0.029
	Maveron Equity Prtnrs VIII, LP	Seattle	WA	Maveron Equity Prtnrs VIII, LP		06/22/2022	1	850,000			5,075,000	0.044
	ONCAP V, LP	Ontario	CA	ONCAP V, LP		01/13/2025	3	511,196			7,592,331	0.007
	Procuritas Cptl Invts VII	Stockholm	SWE	Procuritas Cptl Invts VII		07/21/2022	3	1,211,312			5,063,366	0.025
	Revolution Growth IV, LP	Washington	DC	Revolution Growth IV, LP		01/04/2022	1	458,753			843,536	0.065
	Revolution Ventures III, LP	Washington	DC	Revolution Ventures III, LP		10/13/2020	1	271,046			2,747,599	0.033
	Ridge Ventures IV, LP	San Francisco	CA	Ridge Ventures IV, LP		07/27/2018	1	412,500			375,001	0.056
	SPC Partners VII, LP	San Francisco	CA	SPC Partners VII, LP		02/07/2023	3	1,741,544			3,387,051	0.075
	TELEO Capital, LP	El Segundo	CA	TELEO Capital, LP		10/14/2020	3	46,456			415,839	0.051
	Tenex Capital Partners IV, LP	New York	NY	Tenex Capital Partners IV, LP		06/06/2025	3	608,077			9,004,927	0.006
	Threshold Ventures III, LP	Menlo Park	CA	Threshold Ventures III, LP		10/21/2019	1	221,810			670,000	0.052
	Threshold Ventures IV, LP	Menlo Park	CA	Threshold Ventures IV, LP		11/03/2022	1	190,762			4,040,000	0.027
	Trident IX, LP	St Paul	MN	Trident IX, LP		05/08/2025	3	1,714,286				0.032
	Trident IX, LP	Greenwich	CT	Trident IX, LP		06/24/2022	3	1,246,872			2,203,883	0.002
	TVM Life Science Innov I, LP	St Helier		TVM Life Science Innov I, LP		10/15/2012	1	80,147			641,239	0.040
	Will Ventures II, LP	Boston	MA	Will Ventures II, LP		04/18/2022	1	530,988			1,627,588	0.034
	Wind Point Partners X-A, LP	Chicago	IL	Wind Point Partners X-A, LP		11/09/2020	3	143,099				0.008
	Wind Point Partners X-A, LP	Chicago	IL	Wind Point Partners X-A, LP		09/15/2022	3	1,049,100			3,311,433	0.008
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated								24,818,452			111,590,128	XXX
	AEA Mezzanine Fund IV, LP	Stamford	CT	AEA Mezzanine Fund IV, LP		07/23/2018	2	4,669			2,206,768	0.017
	AMC V SCA SICAV-RAIF	London	GBR	AMC V SCA SICAV-RAIF		07/07/2023	2	1,422,773			5,865,875	0.044
	Balance Point Cap Ptnrs V, LP	Westport	CT	Balance Point Cap Adv V, LLC		12/02/2021	2	302,339			2,074,668	0.017
	Balance Point Cap Ptnrs VI LP	Westport	CT	Balance Point Cap Ptnrs VI LLC		07/23/2024	2	495,184			8,615,480	0.015

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		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	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
	BlackRock Glob Infr Fd IV A LP	Greenwich	CT	BGIF IV (GenPar), LLC		12/16/2022	2	813,545			3,205,242	0.065
	Churchill Jr. Cap Opp Fd II LP	New York	NY	Churchill Jr Cap Opp Fd II GP		08/11/2022	2	543,010			926,263	0.037
	Churchill Jr Cap Opp Fd III LP	New York	NY	Churchill Jr Cap Opp Fd III LP		06/25/2025	2	2,360,296			7,639,704	0.020
	Crescent Mezz Partners VII, LP	Los Angeles	CA	Crescent Mezzanine VII, LLC		09/28/2016	2	39,060			2,963,889	0.002
	CRG Partners IV, LP	Houston	TX	CRG Partners IV, LP		01/28/2019	2	199,017			1,497,909	0.009
	Cyprium Investors V, LP	Cleveland	OH	Cyprium Investors V, LP		08/15/2019	2	224,864			715,102	0.045
	Falcon Private Cr Oppo VI, LP	Boston	MA	Falcon Private Cr Oppo VI, LP		08/14/2020	2	96,261			3,787,163	0.008
	Falcon Strategic Partners V LP	Boston	MA	Falcon Strategic Inv V LLC		06/13/2016	2	99,358			1,317,306	0.010
	Falko Reg Aircft Opp Fd II LP	St Helier	JEY	Falko RAOG GP II Limited		03/25/2019	2	84,622			2,816,028	0.015
	GCG Investors VI, LP	Chicago	IL	GCG Investors VI, LP		06/15/2023	2	755,209			4,434,980	0.040
	Global Powr&En Infrs Fd III LP	Greenwich	CT	GEPIF III		04/05/2019	2	64,048			259,280	0.002
	GMB Mezz Cptl IV - Parallel LP	Minneapolis	MN	GMB Mezz Cptl IV - Parallel LP		11/13/2020	2	75,000			510,000	0.060
	Gryphon Jr Capital Fund III LP	San Francisco	CA	Gryphon Jr Capital Fund III LP		09/15/2022	2	530,528			8,112,080	0.028
	MML Capital Partners Fd VI LP	London	GBR	MML Capital Partners VI GP Ltd		12/04/2014	2	25,480			1,212,683	0.023
	MML Partnership Cap VIII SCSp	London	UGA	MML Partnership Cap VIII SCSp		06/28/2024	2	(364,448)			6,698,577	0.010
	Northstar Mezz Partners VIII	Minneapolis	MN	Northstar Mezz Partners VIII		12/06/2024	2	260,643			6,626,090	0.026
	OCP Asia Fund IV (US) LP	Singapore	SGP	OCP Asia Fund IV (US) LP		01/26/2021	2	177,532			3,048,008	0.053
	PA Direct Credit Opp Fund II	Darien	CT	PA DCOF II GP, LLC		05/15/2017	2	19,424			563,786	0.015
	PA Direct Credit Opp Fd III LP	Darien	CT	PA DCOF III GP, LLC		11/02/2020	2	1,717,994			4,089,742	0.009
	Peninsula Fund VII, LP	Detroit	MI	Peninsula Fund VII, LP		02/13/2020	2	329,041			560,940	0.028
	Peninsula Fund VIII, LP	Detroit	MI	Peninsula Fund VIII, LP		03/13/2024	2	1,173,714			5,543,291	0.042
	Platinum Credit Opp Fund, LP	Beverly Hills	CA	Platinum Credit Opp Fund, LP		02/07/2025	2	489,714			7,309,848	0.017
	Riverside Strgic Cptl Fd I LP	New York	NY	Riverside Strgic Cptl Fd I LP		10/16/2015	2	86,036			487,054	0.032
	Siguler Guff SB Cr Opp Fd IILP	Boston	MA	SigulerGuff SBCOFII Mezz GPLLC		12/05/2019	2	180,000			2,547,368	0.050
	Siguler Guff SBCOF III, LP	Boston	MA	Siguler Guff SBCOF III GP, LLC		12/21/2022	2	97,500			8,230,998	0.131
	Yukon Capital Partners IV, LP	Minneapolis	MN	Yukon Capital Partners IV, LP		11/24/2020	2	(343,568)			820,869	0.016
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated								11,958,845			104,686,991	XXX
	Cinnaire Fd for Housing LP 38	Lansing	MI	Cinnaire-38, Inc		06/12/2025		100,536			3,028,614	0.049
	Cinnaire Fd for Housing 43	Lansing	MI	Cinnaire Fd for Housing LP 38		11/29/2022		365,444			24,634,556	0.094
	PNC LIHTC Fund 98	Portland	OR	PNC LIHTC Fund 98		06/13/2025		320,734			34,679,266	0.171
	RAH Corp Partners Fund 57, LLC	Great Neck	NY	RAH Associates No. 57 LLC		08/12/2021		406,207			439,112	0.119
	Red Stone Equity-Fund 75, LP	New York	NY	RSEP MM, LLC		12/28/2019		32,835			429,134	0.077
	Red Stone Equity-Fund 84, LP	New York	NY	RSEP MM, LLC		04/26/2021		440,597			1,685,004	0.050
	WNC Inst Tax Credit Fd 52, LP	Irvine	CA	WNC Managing Prtnrs 52, LLC		03/17/2022		186,994			1,411,077	0.054
3799999. Qualifying Federal Tax Credit Investments - Unaffiliated								1,853,347			66,306,763	XXX
6899999. Total - Unaffiliated								38,630,644			282,583,882	XXX
6999999. Total - Affiliated												XXX
7099999 - Totals								38,630,644			282,583,882	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
	Advanced Technology Vntrs VII	Boston	MA	Partially Disposed	07/11/2001	06/30/2025									275,615		275,615	275,615	
	Advanced Technology Vntrs VIII	Boston	MA	Partially Disposed	10/19/2007	06/30/2025									661,060		661,060	661,060	
	Alpha CEE Fund II, LP	Zurich	CHE	Partially Disposed	08/24/2007	06/30/2025									107,568		107,568	107,568	
	Amberbrook VII, LLC	New York	NY	Partially Disposed	03/31/2016	06/26/2025	70,987							70,987	714,387		643,400	643,400	
	Amberbrook VIII, LP	New York	NY	Partially Disposed	12/20/2019	06/26/2025	51,556							51,556	190,949		139,393	139,393	
	Apogem Heritage Fund VI LP	New York		Partially Disposed	09/25/2023	04/30/2025	49,360							49,360	99,335		49,975	49,975	1,230
	Aquiline FS Fund III, LP	New York	NY	Partially Disposed	02/25/2015	04/30/2025	46,786							46,786	46,786				13,014
	BBH Capital Partners VI, LP	New York	NY	Partially Disposed	05/18/2021	04/10/2025	777,436							777,436	777,436				821,274
	BGV IV, LP	Naarden	NLD	Partially Disposed	04/14/2021	06/16/2025	84,010							84,010	129,857		45,847	45,847	
	Bison Capital Partners V, LP	Santa Monica	CA	Partially Disposed	09/18/2017	06/17/2025	1,689							1,689	1,689				
	Bison Capital Partners VI, LP	Santa Monica	CA	Partially Disposed	03/30/2023	04/18/2025													40,987
	Charles River Prtnship XIII LP	Cambridge	MA	Partially Disposed	06/11/2007	05/20/2025									256,169		256,169	256,169	
	Charles River Prtnship XIV, LP	Cambridge	MA	Partially Disposed	05/26/2009	05/01/2025									45,468		45,468	45,468	
	Charles River Prtnship XV LP	Cambridge	MA	Partially Disposed	05/30/2012	04/30/2025	159,505							159,505	159,505				
	Dextra Co-Investment VII, LP	New York	NY	Partially Disposed	03/14/2025	05/01/2025													43,460
	DFJ Gotham Fund II, LP	New York	NY	Partially Disposed	03/31/2010	06/30/2025	1							1	1				
	Diversis Capital Prtnrs II LP	Los Angeles	CA	Partially Disposed	02/01/2022	05/20/2025	809,566							809,566	809,566				
	Edison Venture Fund VI, LP	Lawrenceville	NJ	Other than Temporary Impairment	12/20/2006	06/30/2025	55,075			55,075		(55,075)							
	Edison Venture Fund VII, LP	Lawrenceville	NJ	Fully Disposed	10/07/2010	05/22/2025	1							1			(1)	(1)	
	Energy Impact Fund II LP	New York	NY	Partially Disposed	11/10/2021	06/26/2025									27,129		27,129	27,129	5,104
	Essex Woodlands Hlth Ven IV LP	Woodlands	TX	Fully Disposed	06/22/1998	06/30/2025	189,482							189,482			(189,482)	(189,482)	
	Essex Woodlands Hlth Ven VI LP	Woodlands	TX	Fully Disposed	02/12/2004	06/30/2025	1,474,178							1,474,178			(1,474,178)	(1,474,178)	
	First Reserve Fund XIII, LP	Greenwich	CT	Partially Disposed	07/15/2014	06/30/2025													38,233
	First Reserve Fund XIV, LP	Greenwich	CT	Partially Disposed	08/14/2019	05/01/2025									28,629		28,629	28,629	
	First Reserve XII, LP	Greenwich	CT	Other than Temporary Impairment	08/25/2008	06/30/2025	1,232			1,232		(1,232)							
	Genstar Capital Prtnrs VII LP	San Francisco	CA	Partially Disposed	05/13/2016	04/09/2025	151,181							151,181	151,181				
	Genstar Capital Prtnrs VIII LP	San Francisco	CA	Partially Disposed	10/16/2017	04/30/2025	13,870							13,870	13,870				
	Genstar Capital Partners X, LP	San Francisco	CA	Partially Disposed	12/13/2021	05/28/2025	34,998							34,998	34,998				
	HGGC Fund IV, LP	Palo Alto	CA	Partially Disposed	06/25/2020	06/27/2025									658,959		658,959	658,959	(24,327)
	Lightyear Fund III, LP	New York	NY	Partially Disposed	06/15/2012	05/06/2025	453,605							453,605	407,032		(46,573)	(46,573)	
	Lightyear Fund IV, LP	New York	NY	Partially Disposed	12/12/2016	04/21/2025													51,102
	Lightyear Fund V, LP	New York	NY	Partially Disposed	12/17/2020	06/27/2025	556,219							556,219	1,326,615		770,396	770,396	7,797
	LS Power Equity Prtnrs III LP	New York	NY	Partially Disposed	07/11/2014	04/08/2025	23,525							23,525	23,525				13,189
	LS Power Equity Prtnrs IV LP	New York	NY	Partially Disposed	06/10/2019	06/16/2025	3,266,714							3,266,714	3,266,714				46,511
	Maveron Equity Partners V, LP	Seattle	WA	Partially Disposed	01/20/2015	06/30/2025									1,163,707		1,163,707	1,163,707	
	LS Power Equity Partners V, LP	New York		Partially Disposed	12/04/2023	06/30/2025													1,446
	New Leaf Ventures III, LP	New York	NY	Other than Temporary Impairment	06/09/2015	06/30/2025	2,925,296			2,925,296		(2,925,296)							
	ONCAP V, LP	Ontario	CA	Partially Disposed	01/13/2025	06/05/2025	131,731							131,731	268,514		136,783	136,783	87,376
	PA Co-Investment Fund III, LP	Darien	CT	Partially Disposed	07/30/2018	06/16/2025	46,690							46,690	46,690				
	Partech Internl Ven VII FCPI	Paris	FRA	Partially Disposed	06/24/2016	05/19/2025	192,529							192,529	192,529				
	RevelstokeCptlPrtrsCo Inv Fd I	Denver	CO	Partially Disposed	06/01/2015	04/11/2025	10,888							10,888	56,158		45,270	45,270	
	Revelstoke Cptl PrtnrsFd I LP	Denver	CO	Partially Disposed	06/01/2015	04/11/2025	52,727							52,727	52,727				
	Revolution Growth III, LP	Washington	DC	Partially Disposed	10/21/2015	05/05/2025	201,902							201,902	722,720		520,818	520,818	
	TELEO Capital, LP	El Segundo	CA	Partially Disposed	10/14/2020	04/17/2025	301,287							301,287	301,287				
	Tenex Capital Partners IV, LP	New York	NY	Partially Disposed	06/06/2025	06/06/2025													5,970
	Threshold Ventures I, LP	Menlo Park	CA	Partially Disposed	03/17/2014	06/24/2025	588,718							588,718	588,718				
	Trident IX, LP	Greenwich	CT	Partially Disposed	06/24/2022	05/27/2025	117,056							117,056	117,056				11,392
	Trident VIII, LP	Greenwich	CT	Partially Disposed	04/08/2020	05/05/2025	132,450							132,450	350,043		217,593	217,593	3,643

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4				8	9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase/ (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
	Wind Point Partners IX-A, LP	Chicago	IL	Partially Disposed	11/09/2020	06/27/2025									27,145		27,145	27,145	2,511
1999999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Common Stocks - Unaffiliated							12,972,250			2,981,603		(2,981,603)		9,990,647	14,101,337		4,110,690	4,110,690	1,169,912
	AEA Mezzanine Fund IV, LP	Stamford	CT	Partially Disposed	07/23/2018	04/04/2025	2,369							2,369	2,369				104,273
	AEA Middle Mkt Dbt Fd III, LP	New York	NY	Partially Disposed	12/14/2016	04/24/2025													168,132
	AEA Middle Market Dbt Fd IV LP	Stamford	CT	Partially Disposed	09/11/2019	04/24/2025													269,976
	Albion Alliance Mezz Fund II	New York	NY	Partially Disposed	11/12/1999	05/02/2025									29,526		29,526	29,526	
	AMC Capital IV, SCSp	London		Partially Disposed	08/23/2018	06/20/2025	1,357,418							1,357,418	1,357,418				218,902
	Arrowhead Capital Fund III, LP	Greenwich	CT	Partially Disposed	12/20/2017	05/21/2025	325,103							325,103	325,103				94,008
	Balance Point Cptl Prtnrs V LP	Westport	CT	Partially Disposed	12/02/2021	06/16/2025													110,887
	Balance Pnt Cptl Prtnrs VI LP	Westport	CT	Partially Disposed	07/23/2024	05/02/2025													1,203
	Banyan Hol Alpha, LLC - Cl A	Plano	TX	Partially Disposed	12/21/2021	04/10/2025													82,575
	BlackRock Glbl Infr Fd IV A LP	Greenwich	CT	Partially Disposed	12/16/2022	06/20/2025	511,667							511,667	511,667				18,006
	Bridgepoint Credit Opp III LP	Stockholm	SWE	Partially Disposed	11/16/2017	05/14/2025	82,176							82,176	82,176				
	Capital Royalty Prtnrs II LP	Houston	TX	Partially Disposed	12/18/2012	06/30/2025	2							2			(2)	(2)	
	Churchill Jr Cptl Opp Fd II LP	New York	NY	Partially Disposed	08/11/2022	06/26/2025													137,198
	Crescent Crdt Soltions VIII LP	Los Angeles	CA	Partially Disposed	09/27/2021	06/06/2025	745,188							745,188	772,603		27,415	27,415	175,832
	Crescent Mezz Partners VII, LP	Los Angeles	CA	Partially Disposed	09/28/2016	05/19/2025	93,997							93,997	93,997				93,872
	CRG Partners IV, LP	Houston	TX	Partially Disposed	01/28/2019	06/13/2025	2,869,846							2,869,846	2,869,846				621,893
	Cyprium Investors V, LP	Cleveland	OH	Partially Disposed	08/15/2019	05/02/2025													78,536
	Falcon Private Crdt Opp VI, LP	Boston	MA	Partially Disposed	08/14/2020	04/16/2025	329,926							329,926	337,067		7,141	7,141	136,584
	Falcon Strategic Prtnrs IV LP	Boston	MA	Partially Disposed	12/31/2013	04/30/2025	438,096							438,096	438,096				459,105
	Falko Rgnl Aircft Opp Fd II LP	St Helier	JEY	Partially Disposed	03/25/2019	06/13/2025													282,329
	GCG Investors III, LP	Chicago	IL	Partially Disposed	04/29/2013	04/07/2025	149,172							149,172	149,172				86,169
	GCG Investors IV, LP	Chicago	IL	Partially Disposed	03/14/2017	04/10/2025	16,163							16,163	16,163				123,158
	GCG Investors V Aggregator LLC	Chicago	IL	Partially Disposed	09/03/2021	04/03/2025													98,484
	GCG Investors V, LP	Chicago	IL	Partially Disposed	10/14/2020	04/15/2025													90,138
	GCG Investors VI, LP	Chicago	IL	Partially Disposed	06/15/2023	06/23/2025	12,098							12,098	12,098				35,986
	Global Enrgy&Infr Pwr Fd I LP	Greenwich	CT	Partially Disposed	09/26/2011	06/30/2025									720,146		720,146	720,146	
	Globl Pwr& Engy Infrs Fd IIILP	Greenwich	CT	Partially Disposed	04/05/2019	06/30/2025													118,074
	GMB Mezzanine Capital V, LP	Minneapolis	MN	Partially Disposed	05/05/2023	06/04/2025													85,169
	Goldpoint Mezz Prtnrs IV LP	New York	NY	Partially Disposed	12/21/2015	06/05/2025	275,202							275,202	275,202				70,635
	GoldPoint Prtnrs Prvt Dbt V LP	New York	NY	Partially Disposed	07/02/2020	04/09/2025	5,224							5,224	5,558		334	334	74,959
	Gryphon Jr Capital Fund III LP	San Francisco	CA	Partially Disposed	09/15/2022	06/02/2025	1,530							1,530	1,530				67,068
	LBC Credit Partners V, LP	Radnor	PA	Partially Disposed	07/17/2020	05/16/2025													193,880
	MC-Seamax Shipping Opp Fd LP	Stamford	CT	Partially Disposed	05/22/2015	06/19/2025	1							1	43,150		43,149	43,149	
	Midwest Mezzanine Fund IV, LP	Chicago	IL	Partially Disposed	06/29/2007	04/03/2025													159,024
	Midwest Mezzanine Fund V, LP	Chicago		Partially Disposed	06/27/2013	06/12/2025													109,591
	MML Prtnship Capital VIII SCSp	London		Partially Disposed	06/28/2024	06/09/2025													10,781
	New Canaan Funding Mezz VI LP	New Canaan	CT	Partially Disposed	11/23/2015	04/16/2025													16,782
	New Canaan Fd Mezz VII SBIC LP	New Canaan	CT	Partially Disposed	02/09/2021	04/25/2025													115,736
	Newstone Capital Prtnrs II, LP	Dallas	TX	Partially Disposed	12/10/2010	04/16/2025									83,780		83,780	83,780	243,215
	Northstar Mezz Partners VIII	Minneapolis	MN	Partially Disposed	12/06/2024	05/06/2025	183,836							183,836	183,836				78,458
	NYLCAP Mezz Partners III, LP	New York	NY	Partially Disposed	06/01/2010	04/07/2025	20,490							20,490	20,490				499
	PA Direct Credit Opp Fund II	Darien	CT	Partially Disposed	05/15/2017	05/06/2025	239,798							239,798	239,798				64,914
	PA Direct Credit Opp Fd III LP	Darien	CT	Partially Disposed	11/02/2020	05/02/2025	183,830							183,830	462,611		278,781	278,781	159,099
	Peninsula Fund V, LP	Detroit	MI	Partially Disposed	06/01/2010	06/27/2025									50,151		50,151	50,151	11,528
	Peninsula Fund VII, LP	Detroit	MI	Partially Disposed	02/13/2020	06/26/2025													329,728

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
	Platinum Credit Opp Fund, LP	Detroit	MI	Partially Disposed	02/07/2025	05/30/2025	443,346							443,346	485,560		42,214	42,214	146,183
	Riverside Strtgic Cptl Fd I LP	New York	NY	Partially Disposed	10/16/2015	06/23/2025	824,227							824,227	824,227				
	SigulerGuff SB Cr Opp Fd II LP	Boston	MA	Partially Disposed	12/05/2019	06/20/2025	294,870							294,870	720,938		426,068	426,068	547,971
	SigulerGuff SBCrdtOppFd III LP	Boston	MA	Partially Disposed	12/21/2022	06/27/2025	4,289							4,289	4,289				131,625
	Siguler Guff SB Crdt Opp Fd LP	Boston	MA	Partially Disposed	10/06/2017	05/22/2025	32,135							32,135	32,135				65,244
	Varde Fund X, LP	Minneapolis	MN	Partially Disposed	06/30/2011	05/13/2025													13,410
	Varde Fund XI, LP	Minneapolis	MN	Partially Disposed	02/03/2014	05/12/2025													80,670
	Varde Fund XIII, LP	Minneapolis	MN	Partially Disposed	10/19/2018	04/09/2025	729,396							729,396	729,396				
	Yukon Capital Partners IV, LP	Minneapolis	MN	Partially Disposed	11/24/2020	05/27/2025													61,651
2599999. Interests in Joint Ventures, Partnerships or Limited Liability Companies (Including Non-Registered Private Funds) - Other - Unaffiliated							10,171,395							10,171,395	11,880,098		1,708,703	1,708,703	6,443,140
	MN Life Ins Co Rabbi Trust	St. Paul	MN	Sales within trust	01/01/1994	06/30/2025	53,345							53,345	53,345				45,207
5699999. Any Other Class of Assets - Unaffiliated							53,345							53,345	53,345				45,207
6899999. Total - Unaffiliated							23,196,990			2,981,603		(2,981,603)		20,215,387	26,034,780		5,819,393	5,819,393	7,658,259
6999999. Total - Affiliated																			
7099999 - Totals							23,196,990			2,981,603		(2,981,603)		20,215,387	26,034,780		5,819,393	5,819,393	7,658,259

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock 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
912810-UE-6	UNITED STATES TREASURY	04/07/2025	BANC OF AMERICA SECURITIES		4,881,683	4,930,000	88,250	1.A
912810-UJ-5	UNITED STATES TREASURY	05/14/2025	GOLDMAN SACHS		9,645,859	9,925,000	115,906	1.A
91282C-MM-0	UNITED STATES TREASURY	05/12/2025	Various		37,386,359	36,565,000	335,006	1.A
91282C-MU-2	UNITED STATES TREASURY	04/16/2025	Various		61,497,478	61,500,000	72,015	1.A
91282C-MW-8	UNITED STATES TREASURY	04/28/2025	Various		10,867,344	10,850,000	15,564	1.A
91282C-MZ-1	UNITED STATES TREASURY	05/27/2025	Various		80,401,983	80,650,000	55,059	1.A
91282C-NC-1	UNITED STATES TREASURY	05/13/2025	Various		31,518,444	32,095,000		1.A
91282C-NG-2	UNITED STATES TREASURY	06/25/2025	Various		23,493,200	23,435,000	51,808	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					259,692,349	259,950,000	733,607	XXX
072024-ND-0	BAY AREA TOLL AUTH CALIF TOLL BRDG REV	05/13/2025	RAYMOND JAMES		2,339,871	2,270,000	16,981	1.C FE
25484J-DK-3	DISTRICT COLUMBIA UNIV REV	04/11/2025	BARCLAYS CAPITAL		2,000,000	2,000,000		1.G FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					4,339,871	4,270,000	16,981	XXX
29660N-AB-5	ESPAI BARA, FTA	04/03/2025	PERSHING DIV OF DLJ SEC LNDING		4,850,083	4,750,000	92,097	2.B PL
50203U-AA-1	LBJ INFRASTRUCTURE GROUP LLC	05/19/2025	Various		344,753	526,000	6,907	2.A FE
E80058-AA-9	NOU MESTALLA, FTA	06/25/2025	GOLDMAN SACHS		55,317,885	55,075,908		2.B Z
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					60,512,720	60,351,908	99,005	XXX
00751Y-AE-6	ADVANCE AUTO PARTS INC	04/03/2025	GOLDMAN SACHS		445,000	500,000	9,154	3.A FE
037411-AW-5	APACHE CORP	05/13/2025	MORGAN STANLEY & COMPANY		3,364,895	4,250,000	43,952	2.C FE
03743Q-AF-5	APA CORP (US)	04/01/2025	Exchange		7,495,678	8,000,000	165,278	2.C FE
03743Q-AJ-7	APA CORP (US)	04/01/2025	CORPORATE ACTION		52,342			2.C FE
03743Q-AK-4	APA CORP (US)	04/01/2025	CORPORATE ACTION		19,711			2.C FE
045054-AR-4	ASHTEAD CAPITAL INC	04/03/2025	HSBC SECURITIES		2,050,080	2,000,000	55,864	2.C FE
06405L-AH-4	BANK OF NEW YORK MELLON	04/14/2025	BANC OF AMERICA SECURITIES		3,000,000	3,000,000		1.C FE
06683*-AA-9	BANTECH 13 25 - ABS	04/03/2025	Direct		6,693	6,693		5.B GI
07330M-AC-1	TRUIST BANK	05/14/2025	TRUIST FINANCIAL CORP		4,861,700	5,000,000	37,313	1.G FE
12636Y-AG-7	CRH AMERICA FINANCE INC	04/07/2025	GOLDMAN SACHS		1,982,840	2,000,000	29,049	2.A FE
126650-CZ-1	CVS HEALTH CORP	05/14/2025	GOLDMAN SACHS		4,103,150	5,000,000	35,069	2.B FE
14040H-CY-9	CAPITAL ONE FINANCIAL CORP	04/08/2025	MORGAN STANLEY & COMPANY		1,065,478	1,088,000	11,955	2.A FE
174610-BA-2	CITIZENS FINANCIAL GROUP INC	05/09/2025	MORGAN STANLEY & COMPANY		1,965,960	2,000,000	21,739	2.B FE
174610-BE-4	CITIZENS FINANCIAL GROUP INC	04/10/2025	GOLDMAN SACHS		1,916,400	2,000,000	43,874	2.B FE
17858P-AA-9	CITY OF HOPE	05/09/2025	J P MORGAN SECURITIES		2,403,375	2,500,000	66,305	1.F FE
17858P-AB-7	CITY OF HOPE	05/09/2025	J P MORGAN SECURITIES		1,996,160	2,500,000	24,261	1.F FE
25179M-AU-7	DEVON ENERGY CORP	06/10/2025	Various		6,661,323	8,100,000	198,000	2.B FE
25245B-AE-7	DIAGEO INVESTMENT CORP	04/10/2025	BANC OF AMERICA SECURITIES		2,983,020	3,000,000		1.G FE
260543-CV-3	DOW CHEMICAL CO	05/07/2025	Various		9,535,485	12,065,000	272,772	2.B FE
260543-DM-2	DOW CHEMICAL CO	05/13/2025	Various		4,592,990	5,000,000	52,889	2.A FE
27409L-B*-3	THE EAST OHIO GAS COMPANY	06/12/2025	MIZUHO SECURITIES USA INC		33,000,000	33,000,000		1.G Z
30288*-AG-5	FLNG LIQUEFACTION 2, LLC	04/23/2025	MITSUBISHI UFJ SECURITIES		16,000,000	16,000,000		2.B FE
31428X-BB-1	FEDEX CORP	06/12/2025	J P MORGAN SECURITIES		2,405,188	3,286,000	49,400	2.B FE
31428X-BE-5	FEDEX CORP	05/14/2025	J P MORGAN SECURITIES		943,877	1,205,000		2.B FE
31428X-BG-0	FEDEX CORP	06/12/2025	Various		5,775,753	7,641,000	51,823	2.B FE
31428X-BN-5	FEDEX CORP	04/17/2025	J P MORGAN SECURITIES		3,727,650	5,000,000	58,667	2.B FE
31428X-BQ-8	FEDEX CORP	06/12/2025	GOLDMAN SACHS		763,775	1,085,000	14,403	2.B FE
31428X-CY-0	FEDEX CORP	05/13/2025	Various		6,238,452	7,411,000	173,285	2.B FE
34964C-AG-1	FORTUNE BRANDS INNOVATIONS INC	05/14/2025	SUSQUEHANNA FINANCIAL GROUP		3,829,950	5,000,000	31,250	2.B FE
361448-BR-3	GATX CORP	04/08/2025	SUSQUEHANNA FINANCIAL GROUP		3,835,040	4,000,000	83,356	2.B FE
36262G-AD-3	GXO LOGISTICS INC	05/14/2025	MARKETAXESS		1,657,220	2,000,000	17,667	2.C FE
36262G-AF-8	GXO LOGISTICS INC	05/01/2025	BANC OF AMERICA SECURITIES		3,039,690	3,000,000	91,667	2.C FE
366651-AE-7	GARTNER INC	04/17/2025	Various		6,388,568	7,000,000	14,583	2.C FE
38141G-C9-3	GOLDMAN SACHS GROUP INC	04/15/2025	GOLDMAN SACHS		5,000,000	5,000,000		1.F FE
402740-AE-4	GULFSTREAM NATURAL GAS SYSTEM LLC	06/30/2025	MORGAN STANLEY & COMPANY		184,061	205,000	2,575	2.B FE
40410K-AA-3	H.B. FULLER COMPANY	04/07/2025	Various		928,125	1,000,000	20,365	3.C FE
413875-AN-5	L3HARRIS TECHNOLOGIES INC	04/23/2025	WELLS FARGO SECURITIES LLC		8,582,645	8,322,000	183,396	2.B FE
444859-BX-9	HUMANA INC	04/17/2025	J P MORGAN SECURITIES		4,384,450	5,000,000	27,500	2.B FE
460146-CH-4	INTERNATIONAL PAPER CO	05/13/2025	J P MORGAN SECURITIES		5,387,256	5,538,000	165,217	2.B FE
460146-CQ-4	INTERNATIONAL PAPER CO	05/06/2025	Various		4,610,502	5,888,000	57,110	2.B FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
46593W-AA-3	JH NORTH AMERICA HOLDINGS INC	06/03/2025	BANC OF AMERICA SECURITIES		250,000	250,000		3.A FE
46593W-AB-1	JH NORTH AMERICA HOLDINGS INC	06/03/2025	BANC OF AMERICA SECURITIES		250,000	250,000		3.A FE
46647P-BJ-4	JPMORGAN CHASE & CO	04/09/2025	DEUTSCHE BANK		4,837,250	5,000,000	9,984	1.E FE
50249A-AJ-2	LYB INTERNATIONAL FINANCE III LLC	04/10/2025	GOLDMAN SACHS		2,512,760	4,000,000	4,028	2.B FE
559222-BD-5	MAGNA INTERNATIONAL INC	05/13/2025	BANC OF AMERICA SECURITIES		1,997,260	2,000,000		1.G FE
59156R-*C-4	METLIFE, INC.	06/17/2025	MIZUHO SECURITIES USA INC		19,600,771	19,672,554		1.G Z
59156R-*D-2	METLIFE, INC.	06/17/2025	MIZUHO SECURITIES USA INC		21,328,798	21,406,910		1.G Z
61747Y-FZ-3	MORGAN STANLEY	04/14/2025	MORGAN STANLEY & COMPANY		5,000,000	5,000,000		1.E FE
61986#-AA-4	MOTION AND FLOW CONTROL PRODUCTS, INC.	06/30/2025	Direct		20,575	20,575		5.B GI
62954H-AU-2	NXP BV	04/21/2025	SUSQUEHANNA FINANCIAL GROUP		3,506,650	5,000,000	71,545	2.A FE
636180-BU-4	NATIONAL FUEL GAS CO	04/11/2025	SUSQUEHANNA FINANCIAL GROUP		1,951,040	2,000,000	18,181	2.C FE
65339K-DF-4	NEXTERA ENERGY CAPITAL HOLDINGS INC	04/09/2025	BANC OF AMERICA SECURITIES		4,993,750	5,000,000	57,778	2.B FE
655664-AT-7	NORDSTROM INC	04/17/2025	Various		3,888,750	4,500,000	9,905	3.A FE
667274-AA-2	NORTHWELL HEALTHCARE INC	05/05/2025	RBC DAIN RAUSCHER		749,170	1,000,000	553	1.G FE
667274-AD-6	NORTHWELL HEALTHCARE INC	05/05/2025	J P MORGAN SECURITIES		1,067,175	1,500,000	794	1.G FE
686514-AP-5	ORLANDO HEALTH INC	04/21/2025	J P MORGAN SECURITIES		3,026,700	3,000,000	9,581	1.E FE
686515-AA-5	ORLANDO HEALTH CENTRAL INC	05/19/2025	RAYMOND JAMES		196,543	250,000	1,503	1.F FE
70470B-AA-7	PEACHTREE CORNERS FUNDING TRUST II	05/14/2025	TORONTO DOMINION SECURITIES		5,000,000	5,000,000		2.A FE
743756-AC-2	PROVIDENCE HEALTH & SERVICES	05/08/2025	WELLS FARGO SECURITIES LLC		1,929,104	2,663,000	10,524	1.F FE
767201-AL-0	RIO TINTO FINANCE (USA) LTD	04/03/2025	BARCLAYS CAPITAL		2,967,060	3,000,000	65,867	1.F FE
76720A-AV-8	RIO TINTO FINANCE (USA) PLC	04/04/2025	BNP PARIBAS SECURITIES CORP.		5,062,450	5,000,000	18,368	1.F FE
78390X-AC-5	LEIDOS HOLDINGS INC	04/30/2025	J P MORGAN SECURITIES		4,952,200	5,000,000	123,958	2.B FE
835495-AS-1	SONOCO PRODUCTS CO	05/09/2025	Various		3,764,470	4,000,000	39,444	2.C FE
842434-CX-8	SOUTHERN CALIFORNIA GAS CO	05/14/2025	UBS FINANCIAL SERVICES		5,105,650	5,000,000		1.D FE
842434-DD-1	SOUTHERN CALIFORNIA GAS CO	05/12/2025	MIZUHO SECURITIES USA INC		4,932,450	5,000,000		1.D FE
87352*-AA-9	TMI Coatings 12.	06/30/2025	DIRECT HOME OFFICE		2,289,079	2,289,079		5.B GI
89788M-AP-7	TRUIST FINANCIAL CORP	04/08/2025	BANC OF AMERICA SECURITIES		3,022,920	3,000,000	59,159	1.G FE
91159H-JG-6	US BANCORP	04/11/2025	Various		6,697,540	7,000,000	70,918	1.G FE
91324P-FL-1	UNITEDHEALTH GROUP INC	05/13/2025	WELLS FARGO SECURITIES LLC		4,683,450	5,000,000	93,750	1.F FE
929160-BD-0	VULCAN MATERIALS CO	04/09/2025	WELLS FARGO SECURITIES LLC		1,851,680	2,000,000	44,333	2.B FE
94877D-AA-2	WEIR GROUP INC	04/29/2025	BNP PARIBAS SECURITIES CORP.		9,993,100	10,000,000		2.C FE
95000U-3W-1	WELLS FARGO & CO	04/15/2025	WELLS FARGO SECURITIES LLC		5,000,000	5,000,000		1.E FE
957638-AD-1	WESTERN ALLIANCE BANCORP	04/17/2025	UBS FINANCIAL SERVICES		543,060	600,000	6,300	2.C FE
980236-AT-0	WOODSIDE FINANCE LTD	05/15/2025	Various		4,992,290	5,000,000		2.A FE
D59360-AA-0	OAK HOLDINGS 2 GMBH	05/14/2025	BNP PARIBAS SECURITIES CORP.		16,761,000	16,776,000		2.B Z
D59360-AB-8	OAK HOLDINGS 2 GMBH	05/14/2025	BNP PARIBAS SECURITIES CORP.		22,348,000	22,368,000		2.B PL
L9082*-AZ-2	TRAFIGURA FUNDING S.A.	05/20/2025	CITIGROUP GLOBAL MARKET		30,000,000	30,000,000		2.A PL
L9082*-BA-6	TRAFIGURA FUNDING S.A.	05/20/2025	CITIGROUP GLOBAL MARKET		17,500,000	17,500,000		2.A PL
N42810-CP-8	KONINKLIJKE VOPAK N.V.	06/20/2025	CITIGROUP GLOBAL MARKET		2,000,000	2,000,000		2.B Z
N42810-CQ-6	KONINKLIJKE VOPAK N.V.	06/20/2025	CITIGROUP GLOBAL MARKET		13,000,000	13,000,000		2.B Z
N78960-AC-9	AALBERTS FINANCE B.V.	06/11/2025	BNP PARIBAS SECURITIES CORP.		6,500,000	6,500,000		2.A Z
N78960-AD-7	AALBERTS FINANCE B.V.	06/11/2025	BNP PARIBAS SECURITIES CORP.		6,000,000	6,000,000		2.A Z
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					439,257,177	463,136,811	2,826,209	XXX
00908P-AA-5	AIR CANADA PASS THROUGH CERTIFICATES SERIES 2017-1	04/14/2025	J P MORGAN SECURITIES		1,229,316	1,334,400	11,009	1.C FE
00908P-AB-3	AIR CANADA PASS THROUGH CERTIFICATES SERIES 2017-1	06/26/2025	SEAPORT GROUP		776,663	834,000	13,323	1.F FE
00909D-AA-1	AIR CANADA PASS THROUGH TRUST 2020-2A - ABS	05/14/2025	CANTOR FITZGERALD		4,751,191	4,751,476	30,489	1.F FE
11042T-AA-1	BRITISH AIRWAYS PASS THROUGH TRUST 2018-AA - ABS	04/08/2025	Various		5,065,765	5,283,331	10,511	1.C FE
11044M-AA-4	BRITISH AIRWAYS PASS THROUGH CERTIFICATES SERIES 2	04/30/2025	J P MORGAN SECURITIES		618,890	651,463	5,845	1.F FE
1265M0-AA-0	ECLIPTICA, L.L.C.	06/16/2025	DIRECT HOME OFFICE		5,116,244	5,116,244		2.A Z
41242*-CS-9	HARDWOOD FUNDING, LLC - ABS	06/09/2025	J P MORGAN SECURITIES		7,000,000	7,000,000		1.G Z
41242*-CT-7	HARDWOOD FUNDING, LLC - ABS	06/09/2025	J P MORGAN SECURITIES		4,000,000	4,000,000		1.G Z
41242*-CU-4	HARDWOOD FUNDING, LLC - ABS	06/09/2025	J P MORGAN SECURITIES		4,000,000	4,000,000		1.G Z
41242*-CV-2	HARDWOOD FUNDING, LLC - ABS	06/09/2025	J P MORGAN SECURITIES		1,000,000	1,000,000		1.G Z
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					33,558,068	33,970,914	71,177	XXX
27616#-AH-8	EASTERLY GOVERNMENT PROPERTIES - ABS	04/02/2025	STONECASTLE SECURITIES, LLC, NEW YORK		2,674,572	3,210,000	515	2.B FE
85253#-AS-0	STAG INDUSTRIAL OPERATING PARTNERSHIP, L.P.	06/25/2025	US BANCORP INVESTMENTS INC.		5,000,000	5,000,000		2.B Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock 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
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					7,674,572	8,210,000	515	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					805,034,757	829,889,633	3,747,493	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)								XXX
0509999997. Total - Issuer Credit Obligations - Part 3					805,034,757	829,889,633	3,747,493	XXX
0509999998. Total - Issuer Credit Obligations - Part 5					XXX	XXX	XXX	XXX
0509999999. Total - Issuer Credit Obligations					805,034,757	829,889,633	3,747,493	XXX
3137H5-PQ-4	FHR 5195 CZ - CMO/RMBS	06/01/2025	Direct		98,567	98,567		1.A
35563P-2S-7	SCRT 2021-2 MTU - CMO/RMBS	06/01/2025	Direct		4,513	4,513		1.A
35563P-2U-2	SCRT 2021-2 MBU - CMO/RMBS	06/01/2025	Direct		5,394	5,394		1.A
35563P-5A-3	SCRT 2021-3 MBU - CMO/RMBS	06/01/2025	Direct		42,987	42,987		1.A
35563P-E4-7	SCRT 2022-2 MB - CMO/RMBS	06/01/2025	Direct		19,569	19,569		1.A
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	06/01/2025	Direct		946	946		1.A
35563P-MM-8	SCRT 2019-4 MB - CMO/RMBS	06/01/2025	Direct		62,555	62,555		1.A
35563P-SD-2	SCRT 2020-3 MB - CMO/RMBS	06/01/2025	Direct		905	905		1.A
35563P-VB-2	SCRT 2021-1 MBU - CMO/RMBS	06/01/2025	Direct		10,491	10,491		1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					245,928	245,928		XXX
16159V-AD-8	CHASE 252 A4 - RMBS	06/06/2025	CITIGROUP GLOBAL MARKET		7,121,903	7,073,000	9,431	1.A FE
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					7,121,903	7,073,000	9,431	XXX
05615B-AB-7	BMO 2025-5C10 A2 - CMBS	04/28/2025	BMO CAPITAL MARKETS		6,564,995	6,500,000	13,781	1.A FE
065403-BC-0	BANK 2019-BNK17 A4 - CMBS	05/02/2025	Various		3,933,686	4,095,000	2,990	1.A
065405-AD-4	BANK 2019-BNK16 A3 - CMBS	05/22/2025	MORGAN STANLEY & COMPANY		3,634,131	3,750,000	8,573	1.A
06540A-AC-5	BANK 2019-BNK20 A2 - CMBS	04/08/2025	BANK OF AMERICA MERRILL LYNCH		4,472,199	4,856,755	2,977	1.A
06542B-BC-0	BANK 2021-BNK32 A4 - CMBS	06/03/2025	BARCLAYS CAPITAL		4,439,648	5,000,000	979	1.A
36258Y-BF-4	GSMS 2020-GC45 A4 - CMBS	05/22/2025	MORGAN STANLEY & COMPANY		2,055,586	2,250,000	3,655	1.A
46659J-AA-3	JPMCC 25NSLB A - CMBS	06/05/2025	J P MORGAN SECURITIES		8,239,995	8,000,000	31,860	1.A FE
61692B-BP-4	MSC 2020-HR8 A4 - CMBS	05/05/2025	BARCLAYS CAPITAL		7,341,759	8,415,000	2,385	1.A
61692C-AZ-1	MSC 2021-L6 A3 - CMBS	06/25/2025	WELLS FARGO SECURITIES LLC		86,988	100,000	153	1.A
61770K-AW-5	MSC 2020-L4 A2 - CMBS	04/22/2025	BARCLAYS CAPITAL		13,592,578	15,000,000	22,449	1.A FE
61772T-BC-7	MSC 2021-L7 A4 - CMBS	04/01/2025	BANK OF AMERICA MERRILL LYNCH		14,221,234	16,400,000	1,058	1.A FE
64966W-LE-5	NEW YORK N Y CITY HSG DEV CORP REV	06/18/2025	WELLS FARGO SECURITIES LLC		10,000,000	10,000,000		1.C FE
765692-AA-6	RIDE 25SHRE A - CMBS	06/27/2025	GOLDMAN SACHS		6,142,031	6,000,000	27,158	1.A FE
95002X-BD-6	WFCM 2020-C57 A4 - CMBS	06/25/2025	WELLS FARGO SECURITIES LLC		798,434	900,000	1,324	1.A FE
95003C-AE-0	WFCM 2021-C59 A4 - CMBS	05/01/2025	BARCLAYS CAPITAL		1,773,750	2,000,000	130	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					87,297,014	93,266,755	119,472	XXX
06763H-AL-0	BABSN 2022-IV A1R - CDO	04/07/2025	J P MORGAN SECURITIES		4,466,250	4,500,000	54,412	1.A FE
081928-AC-7	BSP 34 A2 - CDO	05/01/2025	DEUTSCHE BANK		10,020,000	10,000,000	11,728	1.A FE
29005B-AA-7	ELM41 41 A - CDO	04/17/2025	SMBC NIKKO SECURITIES AMERICA, INC.		4,987,500	5,000,000		1.A FE
29005B-AC-3	ELM41 41 B - CDO	04/17/2025	SMBC NIKKO SECURITIES AMERICA, INC.		14,000,000	14,000,000		1.C FE
63943J-AA-4	NAVS 3 A1 - CDO	06/12/2025	GOLDMAN SACHS		15,000,000	15,000,000		1.A Z
67121F-AE-9	OCP 2543 B - CDO	04/23/2025	J P MORGAN SECURITIES		10,000,000	10,000,000		1.C FE
98886C-AS-5	NAVS 1 A1R - CDO	05/01/2025	JEFFERIES		10,000,000	10,000,000		1.A FE
1099999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency - CLOs/CBOs/CDOs (Unaffiliated)					68,473,750	68,500,000	66,140	XXX
895978-AA-2	TCN 23SFR2 A - CMBS	06/06/2025	INTL FCSTONE PARTNERS, LLP		5,922,156	5,924,702	6,583	1.A FE
89616V-AA-8	TCN 24SFR2 A - CMBS	04/09/2025	GOLDMAN SACHS		7,068,112	7,104,914	7,009	1.A FE
89616W-AA-6	TCN 23SFR1 A - CMBS	04/10/2025	Various		2,466,756	2,465,645	3,493	1.A FE
89616Y-AA-2	TCN 24SFR3 A - CMBS	04/28/2025	CITIGROUP GLOBAL MARKET		14,919,334	15,124,939	52,937	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					30,376,359	30,620,200	70,022	XXX
484915-AA-1	OGS 2022-A A - ABS	06/13/2025	CITIGROUP GLOBAL MARKET		7,823,332	7,631,849	157,006	1.A FE
82655K-AA-9	VVC 2023-A A1 - ABS	05/09/2025	CITIGROUP GLOBAL MARKET		8,883,113	8,789,679	217,203	1.A FE
88240T-AA-9	ERCOTT 2022 A1 - ABS	05/15/2025	CITIGROUP GLOBAL MARKET		10,134,772	10,322,329	128,405	1.A FE
88240T-AD-3	ERCOTT 2022 A4 - ABS	05/15/2025	UBS FINANCIAL SERVICES		477,640	525,000	7,912	1.A FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					27,318,857	27,268,857	510,527	XXX
89679Q-AA-3	TCF 251 A - ABS	06/18/2025	RBC CAPITAL MARKETS		21,793,192	21,800,000		1.C Z

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					21,793,192	21,800,000		XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					242,627,003	248,774,739	775,591	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)								XXX
1909999997. Total - Asset-Backed Securities - Part 3					242,627,003	248,774,739	775,591	XXX
1909999998. Total - Asset-Backed Securities - Part 5					XXX	XXX	XXX	XXX
1909999999. Total - Asset-Backed Securities					242,627,003	248,774,739	775,591	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					1,047,661,760	1,078,664,372	4,523,085	XXX
4509999997. Total - Preferred Stocks - Part 3						XXX		XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX
4509999999. Total - Preferred Stocks						XXX		XXX
008492-10-0	AGREE REALTY REIT ORD	05/28/2025	Various	6,551.000	496,303			
02079K-30-5	ALPHABET CL A ORD	05/12/2025	RBC Capital	8,400.000	1,299,821			
023939-10-1	AMENTUM HOLDINGS ORD	05/16/2025	CORPORATE ACTION	599.833	11,745			
037833-10-0	APPLE ORD	06/30/2025	Various	3,268.000	668,163			
052769-10-6	AUTODESK ORD	06/30/2025	J.P. MORGAN SECURITIES LLC	94.000	29,032			
09857L-10-8	BOOKING HOLDINGS ORD	06/30/2025	VIRTU FINANCIAL	4.000	22,865			
101121-10-1	BXP ORD	06/10/2025	Various	9,569.000	647,154			
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD	06/30/2025	J.P. MORGAN SECURITIES LLC	70.000	16,992			
11135F-10-1	BROADCOM ORD	06/30/2025	MORGAN STANLEY SMITH BARNEY	1,139.000	313,516			
12514G-10-8	CDW ORD	06/30/2025	JEFFRIES	253.000	45,144			
14174T-10-7	CARETRUST REIT ORD	06/30/2025	Various	15,298.000	456,532			
205887-10-2	CONAGRA BRANDS ORD	06/02/2025	JEFFRIES	2,795.000	63,426			
216648-50-1	COOPER ORD	06/30/2025	Bank of America Merrill Lynch	366.000	26,059			
22822V-10-1	CROWN CASTLE ORD	06/16/2025	Various	7,004.000	719,418			
235851-10-2	DANAHER ORD	06/30/2025	Various	1,659.000	322,908			
253868-10-3	DIGITAL REALTY REIT ORD	06/26/2025	Various	2,692.000	402,065			
294429-10-5	EQUIFAX ORD	06/30/2025	Various	312.000	80,880			
29444U-70-0	EQUINIX REIT ORD	06/25/2025	Various	370.000	301,566			
297178-10-5	ESSEX PROPERTY REIT ORD	06/26/2025	Various	674.000	191,914			
44107P-10-4	HOST HOTELS & RESORTS REIT ORD	05/06/2025	Various	28,929.000	401,990			
444097-10-9	HUDSON PACIFIC PROPERTIES REIT ORD	06/12/2025	MERRILL LYNCH PIERCE FENNER & SMITH INC.	70,435.000	157,070			
45168D-10-4	IDEXX LABORATORIES ORD	06/30/2025	JEFFRIES	133.000	71,107			
45866F-10-4	INTERCONTINENTAL EXCHANGE ORD	06/30/2025	JEFFRIES	105.000	19,184			
461202-10-3	INTUIT ORD	06/30/2025	Various	287.000	222,665			
46120E-60-2	INTUITIVE SURGICAL ORD	06/30/2025	UBS FINANCIAL SERVICES INC.	68.000	36,905			
46187W-10-7	INVITATION HOMES ORD	04/01/2025	GOLDMAN	580.000	20,010			
46284V-10-1	IRON MOUNTAIN ORD	06/26/2025	Various	1,716.000	164,520			
46982L-10-8	JACOBS SOLUTIONS ORD	05/16/2025	CORPORATE ACTION	9,860.000	1,138,341			
49177J-10-2	KENVUE ORD	06/03/2025	Various	59,800.000	1,430,603			
49427F-10-8	KILROY REALTY REIT ORD	04/21/2025	Various	7,507.000	234,717			
49446R-10-9	KIMCO REALTY REIT ORD	04/14/2025	Various	11,979.000	237,003			
49803T-30-0	KITE REALTY GROUP REIT ORD	05/07/2025	Various	31,371.000	667,332			
55354G-10-0	MSCI ORD	06/30/2025	Various	153.000	86,772			
56501R-10-6	MANULIFE FINANCIAL ORD	05/21/2025	Various	380.000	11,541			
57636Q-10-4	MASTERCARD CL A ORD	06/30/2025	Various	458.000	252,371			
58933Y-10-5	MERCK & CO ORD	06/02/2025	GOLDMAN SACHS & CO. LLC	2,873.000	217,889			
679580-10-0	OLD DOMINION FREIGHT LINE ORD	06/30/2025	MORGAN STANLEY SMITH BARNEY	352.000	57,291			

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock 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
74340W-10-3	PROLOGIS REIT	04/15/2025	Various	3,429.000	328,624			
756109-10-4	REALTY INCOME REIT ORD	04/21/2025	Various	4,554.000	252,464			
78409V-10-4	S&P GLOBAL ORD	06/30/2025	BTIG	70.000	36,856			
78410G-10-4	SBA COMMUNICATIONS CL A REIT ORD	04/25/2025	Various	7,064.000	1,570,961			
79466L-30-2	SALESFORCE ORD	04/24/2025	Various	89.000	22,344			
871607-10-7	SYNOPSYS ORD	06/30/2025	Various	305.000	150,349			
874039-10-0	TAIWAN SEMICONDUCTOR MNFTG ADR 5 ORD	06/30/2025	Various	312.000	67,311			
88023B-10-3	TEMPUS AI CL A ORD	05/05/2025	TRANSFER	14,411.000	722,720			
883556-10-2	THERMO FISHER SCIENTIFIC ORD	04/14/2025	Various	2,815.000	1,224,976			
91324P-10-2	UNITEDHEALTH GRP ORD	06/30/2025	Various	180.000	56,192			
922475-10-8	VEEVA SYSTEMS ORD	06/30/2025	VIRTU FINANCIAL	179.000	50,677			
92345Y-10-6	VERISK ANALYTICS ORD	06/30/2025	JEFFRIES	211.000	65,474			
92826C-83-9	VISA CL A ORD	06/30/2025	CITIBANK N.A.	190.000	67,246			
94106B-10-1	WASTE CONNECTIONS ORD	06/30/2025	VIRTU FINANCIAL	161.000	30,041			
962166-10-4	WEYERHAEUSER REIT	06/02/2025	Various	6,035.000	156,083			
000000-00-0	Hudson Pacific Properties WTS	06/12/2025	Direct	123,794.000	274,823			
D2734Z-10-7	FRESENIUS MEDICAL CARE ORD	05/09/2025	Various	3,886.000	213,101			
F58485-11-5	LVMH ORD	06/19/2025	Various	1,642.000	904,613			
F5879X-10-8	VINCI ORD	06/19/2025	Various	7,102.000	1,034,006			
G01719-11-4	BABA-W ORD	06/06/2025	UBS LONDON GCM	20,400.000	307,622			
G06940-10-3	BAE SYSTEMS ORD	06/25/2025	CITIGROUP GLOBAL MKTS INC (TAXABLE FI)	27,475.000	682,877			
G4705A-10-0	ICON ORD	04/30/2025	KCG AMERICAS LLC	1,500.000	226,271			
G8842P-10-2	SSE ORD	05/30/2025	Various	36,729.000	876,512			
J12600-12-8	EBARA ORD	06/19/2025	Various	3,752.000	58,628			
J86957-11-5	TOKYO ELECTRON ORD	04/03/2025	JP Morgan Securities LLC	3,400.000	448,895			
K72807-14-0	NOVO NORDISK ORD	06/19/2025	Various	13,495.000	1,004,887			
N01803-30-8	AKZO NOBEL ORD	06/06/2025	Various	12,652.000	859,393			
N07045-20-1	ASM INTL ORD	05/30/2025	Various	1,366.000	693,217			
Y002A1-10-5	AIA ORD	06/19/2025	Various	99,154.000	863,553			
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					24,793,531	XXX		XXX
3134#1-00-1	FHLB Des Moines - Activity Stock	06/18/2025	Direct	63,000.000	6,300,000			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					6,300,000	XXX		XXX
00143M-65-3	INVESCO COMSTOCK R5	06/27/2025	Direct	992.754	29,951			
066923-40-0	BLACKROCK:IS US AGB A	06/30/2025	Direct	244.887	2,213			
066923-56-6	BLACKROCK:IS S&P500 IVA	06/30/2025	Direct	29.529	21,425			
066923-62-4	BLACKROCK:IS TI ITL A	06/30/2025	Direct	746.823	8,461			
09252M-88-3	BLACKROCK:TOT RTN INST	06/30/2025	Direct	1,518.056	14,939			
09258N-30-7	BLACKROCK:IS RUS MC A	05/28/2025	Direct	743.978	10,396			
093001-29-5	WM BLAIR:SM-MD CP GR I	05/28/2025	Direct	73.368	1,827			
14214L-79-1	CARILLON:CLVS IS I	05/28/2025	Direct	192.001	5,117			
74253M-19-1	PRINCIPAL:LT STR INST	05/28/2025	Direct	403.499	4,593			
742553-71-2	PRINCIPAL:LT 2055 INST	05/28/2025	Direct	5.333	89			
742553-72-0	PRINCIPAL:LT 2035 INST	05/28/2025	Direct	11.044	144			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					99,156	XXX		XXX
5989999997. Total - Common Stocks - Part 3					31,192,688	XXX		XXX
5989999998. Total - Common Stocks - Part 5					XXX	XXX	XXX	XXX

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Date Acquired	4 Name of Vendor	5 Number of Shares of Stock	6 Actual Cost	7 Par Value	8 Paid for Accrued Interest and Dividends	9 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
5989999999. Total - Common Stocks					31,192,688	XXX		XXX
5999999999. Total - Preferred and Common Stocks					31,192,688	XXX		XXX
6009999999 - Totals					1,078,854,448	XXX	4,523,085	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
..302155-BB-1	EXPORT-IMPORT BANK OF THE UNITED STATES	06/10/2025	Paydown		4,714	4,714	4,714	4,714						4,714				61	12/10/2025	1.A
..912810-UE-6	UNITED STATES TREASURY	04/30/2025	Various		4,742,966	4,930,000	4,881,683			67		67		4,881,750		(138,784)	(138,784)	93,646	11/15/2054	1.A
..912810-UJ-5	UNITED STATES TREASURY	05/15/2025	Various		9,619,323	9,925,000	9,645,859			2		2		9,645,862		(26,539)	(26,539)	116,008	02/15/2045	1.A
..91282C-GQ-8	UNITED STATES TREASURY	06/09/2025	WELLS FARGO		9,220,211	9,260,000	9,221,550			1,537		1,537		9,223,087		(2,876)	(2,876)	102,665	02/28/2030	1.A
..91282C-MM-0	UNITED STATES TREASURY	06/16/2025	Various		47,446,131	46,363,000	47,370,263			(3,055)		(3,055)		47,367,209		78,922	78,922	450,637	02/15/2035	1.A
..91282C-MR-9	UNITED STATES TREASURY	06/09/2025	NOMURA SECURITIES		1,525,623	1,540,000	1,536,096			132		132		1,536,228		(10,606)	(10,606)	17,607	02/29/2032	1.A
..91282C-MU-2	UNITED STATES TREASURY	06/09/2025	Various		86,598,338	86,400,000	86,280,759			(145)		(145)		86,280,614		317,723	317,723	152,339	03/31/2030	1.A
..91282C-MW-8	UNITED STATES TREASURY	06/09/2025	Various		10,868,813	10,850,000	10,867,344			(72)		(72)		10,867,272		1,541	1,541	22,095	04/15/2028	1.A
..91282C-MZ-1	UNITED STATES TREASURY	06/13/2025	Various		77,320,855	77,675,000	77,456,413			3,010		3,010		77,459,423		(138,568)	(138,568)	166,793	04/30/2030	1.A
..91282C-NC-1	UNITED STATES TREASURY	06/09/2025	Various		31,446,620	32,095,000	31,518,444			1,472		1,472		31,519,916		(73,296)	(73,296)	42,678	05/15/2035	1.A
..91282C-NG-2	UNITED STATES TREASURY	06/27/2025	Various		7,838,987	7,770,000	7,791,432			(72)		(72)		7,791,361		47,626	47,626	24,831	05/31/2030	1.A
0019999999. Subtotal - Issuer Credit Obligations - U.S. Government Obligations (Exempt from RBC)					286,632,579	286,812,714	286,574,557	4,714		2,877		2,877		286,577,435		55,145	55,145	1,189,360	XXX	XXX
..914460-RQ-5	UNIVERSITY MINN	04/01/2025	Maturity @ 100.00		510,000	510,000	510,000	510,000						510,000				6,668	04/01/2025	1.C FE
0049999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - General Obligations (Direct and Guaranteed)					510,000	510,000	510,000	510,000						510,000				6,668	XXX	XXX
..25484J-DK-3	DISTRICT COLUMBIA UNIV REV	04/15/2025	WELLS FARGO		2,036,640	2,000,000	2,000,000							2,000,000		36,640	36,640		04/01/2035	1.G FE
..626207-V6-8	MUNICIPAL ELEC AUTH GA	04/01/2025	Call @ 100.00		3,000	3,000	3,940	3,870		(3)		(3)		3,868		(868)	(868)	100	04/01/2057	1.E FE
..626207-YM-0	MUNICIPAL ELEC AUTH GA	04/01/2025	Call @ 100.00		21,000	21,000	25,480	25,202		(12)		(12)		25,189		(4,189)	(4,189)	699	04/01/2057	1.F FE
..660043-AG-5	NORTH HUDSON SEW AUTH	06/02/2025	Call @ 100.00		255,000	255,000	255,000	255,000						255,000				6,689	06/01/2032	1.F FE
0059999999. Subtotal - Issuer Credit Obligations - Municipal Bonds - Special Revenues					2,315,640	2,279,000	2,284,420	284,072		(15)		(15)		2,284,057		31,583	31,583	7,487	XXX	XXX
..10240*-AA-7	BOWIE ACQUISITIONS LLC - ABS	06/30/2025	Paydown		493,128	493,128	493,128	493,128						493,128					09/30/2038	2.C PL
..24380@-AB-4	DEER DISTRICT LLC - ABS	06/01/2025	Paydown		427,131	427,131	427,131	427,131						427,131				10,764	06/01/2044	2.B PL
..30288*-AG-5	FLNG LIQUEFACTION 2, LLC	06/30/2025	Paydown		118,400	118,400	118,400							118,400					12/31/2039	2.B FE
..30306V-A#-6	FLNG LIQUEFACTION 3 LLC - ABS	06/30/2025	Paydown		959,400	959,400	959,400	959,400						959,400				14,775	06/30/2039	2.C FE
..502478-AA-4	LAS VEGAS RAIDERS ALLEGIANT STADIUM	06/30/2025	Paydown		160,853	160,853	160,853	160,853						160,853				2,701	06/30/2045	2.A PL
..88307*-AA-3	TEXOMA WIND LLC - ABS	06/30/2025	Paydown		333,386	333,386	333,386	333,352		34		34		333,386				6,868	06/30/2034	2.C PL
..92980*-AB-7	W2W FINANCE LLC - ABS	06/30/2025	Paydown		296,682	296,682	296,682	296,682						296,682				9,886	01/31/2032	2.B PL
..F3420#-AA-4	OL STADECO	06/30/2025	Paydown		488,176	484,460	448,722	428,721		105		105	20,001	448,827	39,349		39,349	13,078	06/30/2044	2.A FE
..03974*-AA-6	GIP CAPRICORN FINCO PTY LTD - ABS	04/01/2025	Call @ 100.00		67,013	67,013	67,013	67,013						67,013				521	12/31/2034	2.B PL
0069999999. Subtotal - Issuer Credit Obligations - Project Finance Bonds Issued by Operating Entities (Unaffiliated)					3,344,169	3,340,452	3,304,715	3,166,280		138		138	20,001	3,304,820	39,349		39,349	58,593	XXX	XXX
..008474-D*-6	AGNICO-EAGLE MINES LTD - ABS	06/30/2025	Call @ 100.00		4,031,100	4,000,000	4,000,000	4,000,000						4,000,000					06/29/2027	2.A FE
..025816-CP-2	AMERICAN EXPRESS CO	04/16/2025	KEYBANC CAPITAL		9,755,600	10,000,000	10,725,960	10,315,204		(40,214)		(40,214)		10,274,990		(519,390)	(519,390)	150,333	05/03/2027	1.F FE
..03522A-AJ-9	ANHEUSER-BUSCH COMPANIES LLC	05/30/2025	Various		17,747,930	20,020,000	19,929,820	19,941,205		812		812		19,942,017				(1,379,329)	02/01/2046	1.G FE
..037411-AY-1	APACHE CORP	04/01/2025	CORPORATE ACTION		52,342											(370,497)	(370,497)	422,839	02/01/2042	2.C FE
..037411-BA-2	APACHE CORP	04/01/2025	CORPORATE ACTION		19,711											(846,990)	(846,990)	866,701	04/15/2043	2.C FE
..037411-BF-1	APACHE CORP	04/01/2025	Exchange		7,495,678	8,000,000	7,985,520	7,992,826		31		31		7,992,857		(497,179)	(497,179)	181,278	01/15/2030	2.C FE
..038222-AL-9	APPLIED MATERIALS INC	06/18/2025	BANC OF AMERICA		9,837,500	10,000,000	9,515,800	9,855,510		28,925		28,925		9,884,435		(46,935)	(46,935)	237,417	04/01/2027	1.F FE
..043178-AN-8	ARTHUR J GALLAGHER & CO - ABS	06/24/2025	Maturity @ 100.00		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				215,500	06/24/2025	2.A FE
..053611-AK-5	AVERY DENNISON CORP	04/15/2025	MARKETAXESS		7,030,069	7,900,000	6,996,477	7,265,823		30,512		30,512		7,296,335		(266,266)	(266,266)	96,239	04/30/2030	2.B FE
..05490L-AA-7	BCBSM INC	05/01/2025	Maturity @ 100.00		17,195,000	17,195,000	17,084,197	17,188,002		6,998		6,998		17,195,000				325,845	05/01/2025	2.B FE
..05723K-AE-0	BAKER HUGHES HOLDINGS LLC	05/13/2025	MARKETAXESS		875,934	900,000	900,000	900,000						900,000		(24,066)	(24,066)	12,430	12/15/2027	1.G FE
..06051G-FP-9	BANK OF AMERICA CORP	04/21/2025	Maturity @ 100.00		1,800,000	1,800,000	1,917,414	1,806,933		(6,933)		(6,933)		1,800,000				35,550	04/21/2025	2.A FE
..12541W-AA-8	CH ROBINSON WORLDWIDE INC	05/12/2025	Various		12,779,344	13,000,000	12,807,060	12,926,939		7,331		7,331		12,934,269		(154,925)	(154,925)	309,867	04/15/2028	2.B FE
..12626P-AM-5	CRH AMERICA INC	05/18/2025	Maturity @ 100.00		1,300,000	1,300,000	1,339,481	1,300,989		(989)		(989)		1,300,000				25,188	05/18/2025	2.A FE
..15189T-AY-3	CENTERPOINT ENERGY INC	05/13/2025	Call @ 104.74		284,980	400,000	420,820	419,139		(186)		(186)		418,952				(123,612)	09/01/2049	2.B FE
..166754-AW-1	CHEVRON PHILLIPS CHEMICAL COMPANY LLC	04/01/2025	Maturity @ 100.00		11,000,000	11,000,000	10,999,120	11,000,003		(3)		(3)		11,000,000				281,875	04/01/2025	1.G FE
..172967-JT-9	CITIGROUP INC	06/10/2025	Maturity @ 100.00		600,000	600,000	633,633	602,189		(2,189)		(2,189)		600,000				13,200	06/10/2025	2.B FE
..20453K-AA-3	PNC BANK NA (DELAWARE)	04/10/2025	Maturity @ 100.00		11,150,000	11,150,000	11,210,977	11,153,803		(3,803)		(3,803)		11,150,000				216,031	04/10/2025	1.G FE
..20602D-AA-9	CONCENTRIX CORP	06/17/2025	MARKETAXESS		6,098,100	6,000,000	5,994,240	5,996,814		896		896		5,997,710		100,390	100,390	350,233	08/02/2026	2.B FE
..21036P-AS-7	CONSTELLATION BRANDS INC	06/18/2025	BARCLAYS CAPITAL		3,427,130	3,500,000	3,607,205	3,547,575		(10,314)		(10,314)		3,537,261		(110,131)	(110,131)	75,201	05/09/2027	2.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
228187-AB-6	CROWN AMERICAS LLC	06/16/2025	Call @ 100.00		4,500,000	4,500,000	4,538,263	4,500,000						4,500,000				186,438	02/01/2026	3.B FE
24715@-AS-3	DELOITTE & TOUCHE LLP - ABS	05/07/2025	Maturity @ 100.00		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				249,000	05/07/2025	1.F
26078J-AE-0	DUPONT DE NEMOURS INC	05/13/2025	MARKETAXESS		1,684,409	1,666,000	1,547,231	1,557,974		1,858		1,858		1,559,832		124,577	124,577	44,061	11/15/2038	2.A FE
27409L-AA-1	EAST OHIO GAS CO	06/15/2025	Maturity @ 100.00		1,335,000	1,335,000	1,333,652	1,334,875		125		125		1,335,000				8,678	06/15/2025	1.G FE
337738-AP-3	FISERV INC	06/01/2025	Maturity @ 100.00		1,000,000	1,000,000	999,330	999,970		30		30		1,000,000				19,250	06/01/2025	2.B FE
33938E-AU-1	FLEX LTD	06/15/2025	Various		6,999,520	7,000,000	6,854,564	6,991,359		8,538		8,538		6,999,897		(377)	(377)	161,104	06/15/2025	2.C FE
340711-AW-0	FLORIDA GAS TRANSMISSION COMPANY LLC	06/27/2025	Call @ 100.00		1,000,000	1,000,000	997,750	999,855		132		132		999,987		13	13	41,325	07/15/2025	2.B FE
341081-FZ-5	FLORIDA POWER & LIGHT CO	04/01/2025	Maturity @ 100.00		1,350,000	1,350,000	1,348,623	1,349,930		70		70		1,350,000				19,238	04/01/2025	1.D FE
345397-E2-5	FORD MOTOR CREDIT COMPANY LLC	06/17/2025	GOLDMAN SACHS		4,930,100	5,000,000	4,986,450	4,987,558		776		776		4,988,334		(58,234)	(58,234)	237,799	03/05/2031	2.C FE
377372-AM-9	GLAXOSMITHKLINE CAPITAL INC	05/15/2025	Maturity @ 100.00		6,350,000	6,350,000	6,812,554	6,383,582		(33,582)		(33,582)		6,350,000				115,094	05/15/2025	1.F FE
377373-AH-8	GLAXOSMITHKLINE CAPITAL PLC	04/09/2025	US BANCORP		1,894,160	2,000,000	1,978,940	1,990,047		571		571		1,990,618		(96,458)	(96,458)	24,188	06/01/2029	1.F FE
38148L-AE-6	GOLDMAN SACHS GROUP INC	05/22/2025	Maturity @ 100.00		2,700,000	2,700,000	2,646,000	2,696,446		3,554		3,554		2,700,000				50,625	05/22/2025	2.A FE
40434L-AA-3	HP INC	06/17/2025	Maturity @ 100.00		500,000	500,000	498,845	499,890		110		110		500,000				5,500	06/17/2025	2.B FE
413086-AH-2	HARMAN INTERNATIONAL INDUSTRIES INC	05/15/2025	Maturity @ 100.00		9,500,000	9,500,000	9,436,920	9,497,214		2,786		2,786		9,500,000				197,125	05/15/2025	2.A Z
413875-AS-4	L3HARRIS TECHNOLOGIES INC	05/13/2025	HSBC SECURITIES		1,897,080	2,000,000	2,000,000	2,000,000						2,000,000		(102,920)	(102,920)	53,124	04/27/2035	2.B FE
440327-AK-0	HORACE MANN EDUCATORS CORP	05/30/2025	MARKETAXESS		4,969,744	4,982,000	5,026,639	4,987,075		(3,250)		(3,250)		4,983,825		(14,080)	(14,080)	112,718	12/01/2025	2.B FE
48259@-AA-3	VEYRON/KDP BLUE STAR LEASING LLC - ABS	06/10/2025	Paydown		65,507	65,507	65,507	65,507						65,507				901	06/24/2037	2.B
49327M-2K-9	KEYBANK NA	06/01/2025	Maturity @ 100.00		5,000,000	5,000,000	4,916,885	4,994,011		5,989		5,989		5,000,000				82,500	06/01/2025	2.A FE
50077L-AB-2	KRAFT HEINZ FOODS CO	05/14/2025	GOLDMAN SACHS		9,522,240	12,000,000	9,702,600	9,772,645		19,426		19,426		9,792,071		(269,831)	(269,831)	239,167	06/01/2046	2.B FE
52107Q-AJ-4	LAZARD GROUP LLC	05/13/2025	JP MORGAN		1,961,760	2,000,000	1,981,580	1,992,239		706		706		1,992,944		(31,184)	(31,184)	58,750	09/19/2028	2.A FE
52107Q-AK-1	LAZARD GROUP LLC	04/28/2025	Various		4,876,140	5,000,000	4,962,050	4,982,213		1,259		1,259		4,983,472		(107,332)	(107,332)	138,542	03/11/2029	2.A FE
55903V-BC-6	WARNERMEDIA HOLDINGS INC	06/30/2025	TENDER		368,866	419,000	419,000	419,000						419,000				9,851	03/15/2032	3.A FE
55903V-BD-4	WARNERMEDIA HOLDINGS INC	06/11/2025	Various		11,690,940	17,000,000	17,000,000	17,000,000						17,000,000		(5,309,060)	(5,309,060)	633,915	03/15/2042	2.C FE
55903V-BE-2	WARNERMEDIA HOLDINGS INC	06/30/2025	TENDER		1,157,256	1,720,000	1,720,000	1,720,000						1,720,000				343,607	03/15/2052	3.A FE
591894-CC-2	FIRSTENERGY PENNSYLVANIA ELECTRIC CO	04/16/2025	Various		8,459,186	8,600,000	8,589,508	8,595,328		297		297		8,595,625		(136,439)	(136,439)	274,029	01/15/2029	2.A FE
599191-AA-1	MILEAGE PLUS HOLDINGS LLC	06/20/2025	Paydown		250,000	250,000	250,313	250,148		(148)		(148)		250,000				8,125	06/20/2027	2.C FE
60040#-AA-0	MILLENNIUM PIPELINE COMPANY - ABS	06/30/2025	Paydown		123,359	123,359	123,359	123,340		18		18		123,359				3,288	06/30/2027	1.G PL
617446-8Q-5	MORGAN STANLEY	04/28/2025	Call @ 100.00		3,400,000	3,400,000	3,572,550	3,413,322		(13,322)		(13,322)		3,400,000				37,196	04/28/2026	1.E FE
61945C-AD-5	MOSAIC CO	05/12/2025	Various		11,178,560	11,250,000	11,434,835	11,360,405		(3,508)		(3,508)		11,356,897		(178,337)	(178,337)	287,790	11/15/2033	2.B FE
620076-BE-8	MOTOROLA SOLUTIONS INC	05/13/2025	GOLDMAN SACHS		9,491,100	10,000,000	9,454,500	9,486,894		5,113		5,113		9,492,007		(907)	(907)	386,528	09/01/2044	2.B FE
62877C-AA-1	NAC AVIATION 29 DAC - ABS	05/07/2025	Call @ 100.00		14,691,070	14,691,070	14,691,070	14,691,070						14,691,070				246,752	06/30/2026	4.B FE
636180-BP-5	NATIONAL FUEL GAS CO	04/23/2025	Various		8,430,430	8,500,000	8,438,205	8,474,342		1,990		1,990		8,476,332		(45,902)	(45,902)	260,656	09/01/2028	2.C FE
64128X-AG-5	NEUBERGER BERMAN GROUP LLC	05/15/2025	GOLDMAN SACHS		2,979,420	3,000,000	2,976,150	2,993,864		989		989		2,994,854		(15,434)	(15,434)	90,375	03/15/2027	2.B FE
67077M-AD-0	NUTRIEN LTD	04/01/2025	Maturity @ 100.00		4,000,000	4,000,000	3,786,440	3,991,470		8,530		8,530		4,000,000				60,000	04/01/2025	2.B FE
682680-AW-3	ONEOK INC	05/12/2025	BMO CAPITAL MARKETS		1,468,695	1,500,000	1,495,305	1,497,829		172		172		1,498,001		(29,306)	(29,306)	43,138	03/15/2029	2.B FE
69352P-AL-7	PPL CAPITAL FUNDING INC	05/13/2025	GOLDMAN SACHS		1,967,000	2,000,000	1,865,900	1,972,933		7,097		7,097		1,980,029		(13,029)	(13,029)	30,828	05/15/2026	2.A FE
73102Q-AA-4	POLAR TANKERS INC	05/10/2025	Paydown		64,679	64,679	66,456	66,380		(1,701)		(1,701)		64,679				1,925	05/10/2037	1.F FE
74251V-AK-8	PRINCIPAL FINANCIAL GROUP INC	05/15/2025	Maturity @ 100.00		4,639,000	4,639,000	4,827,886	4,643,639		(4,639)		(4,639)		4,639,000				78,863	05/15/2025	1.G FE
771367-CD-9	ROCHESTER GAS AND ELECTRIC CORP	05/13/2025	KEYBANC CAPITAL		1,944,160	2,000,000	2,081,000	2,024,963		(4,111)		(4,111)		2,020,853		(76,693)	(76,693)	28,072	06/01/2027	1.F FE
77340R-AS-6	ROCKIES EXPRESS PIPELINE LLC	05/15/2025	Maturity @ 100.00		10,000,000	10,000,000	9,988,000	9,999,085		915		915		10,000,000				180,000	05/15/2025	3.B FE
808513-BV-6	CHARLES SCHWAB CORP	04/01/2025	Maturity @ 100.00		10,000,000	10,000,000	10,836,100	10,000,000						10,000,000				181,250	04/01/2025	1.F FE
81180W-BD-2	SEAGATE HDD CAYMAN	06/03/2025	MORGAN STANLEY		165,615	181,000	135,750	145,190		1,987		1,987		147,177		18,438	18,438	6,616	01/15/2031	3.B FE
81180W-BM-2	SEAGATE HDD CAYMAN	06/03/2025	MORGAN STANLEY		290,290	255,200	248,820	249,721		197		197		249,918		40,372	40,372	12,486	12/01/2032	3.B FE
81211K-AK-6	SEALED AIR CORP	05/27/2025	Various		6,768,480	6,446,000	6,881,105	6,809,310		(12,816)		(12,816)		6,796,494		(28,014)	(28,014)	376,902	07/15/2033	3.B FE
830867-AA-5	SKYMILES IP LTD	04/20/2025	Paydown		166,750	166,750	166,750	166,750						166,750				3,752	10/20/2025	2.A FE
84055*-AF-5	SOUTH TEXAS ELECTRIC COOPERATIVE, INC.	04/01/2025	Paydown		368,333	368,333	368,333	368,333						368,333				10,461	04/01/2054	1.F
867914-BS-1	TRUIST FINANCIAL CORP	05/01/2025	Maturity @ 100.00		4,500,000	4,500,000	4,989,240	4,516,726		(16,726)		(16,726)		4,500,000				90,000	05/01/2025	2.A FE
880812-A*-3	TRRA, LLC	05/21/2025	Paydown		306,667	306,667	306,667	306,667						306,667				9,522	11/21/2053	2.A
891906-AC-3	GLOBAL PAYMENTS INC	05/29/2025	STIFEL FINANCIAL		6,495,905	6,500,000	6,482,450	6,497,485		808		808		6,498,293		(2,388)	(2,388)	207,133	04/01/2026	2.C FE
902494-BK-8	TYSON FOODS INC	05/12/2025	GOLDMAN SACHS		1,966,360	2,000,000	1,999,640	1,999,905		8		8		1,999,912		(33,552)	(33,552)	60,900	03/01/2029	2.B FE
911312-BX-3	UNITED PARCEL SERVICE INC	04/01/2025	Maturity @ 100.00		3,000,000	3,000,000	2,996,850	2,999,842		159		159		3,000,001		(1)	(1)	58,500	04/01/2025	1.F FE
92343E-AH-5	VERISIGN, INC	04/01/2025	Maturity @ 100.00		12,000,000	12,000,000	12,041,023	11,999,971		29		29		12,000,000				315,000	04/01/2025	2.C FE
92343V-CQ-5	VERIZON COMMUNICATIONS INC	04/04/2025	Various		7,623,950	8,000,000	7,942,080	7,965,595		730		730		7,966,325		(342,375)	(342,375)	150,700	11/01/2034	2.A FE
92343V-EA-8	VERIZON COMMUNICATIONS INC	04/03/2025	BARCLAYS CAPITAL		2,126,256	2,200,000	2,193,796	2,196,191		93		93		2,196,284		(70,028)	(70,028)	64,350	08/10/2033	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
..92769X-AR-6	VIRGIN MEDIA SECURED FINANCE PLC	05/12/2025	GOLDMAN SACHS		1,815,000	2,000,000	1,997,500	1,998,374		93		93		1,998,467		(183,467)	(183,467)	67,000	08/15/2030	3.C FE
..92838#-AA-1	VISTA RIDGE LLC - ABS	06/30/2025	Paydown		60,676	60,676	60,676	60,676						60,676				1,157	10/14/2049	1.F PL
..948760-AA-4	WEIR GROUP PLC	05/07/2025	Call @ 99.95		487,500	500,000	498,870	499,682		80		80		499,762				6,946	05/13/2026	2.C FE
..95763P-EF-4	WESTERN ALLIANCE BANK	06/02/2025	Call @ 100.00		3,000,000	3,000,000	2,947,461	2,964,764		35,236		35,236		3,000,000				78,750	06/01/2030	2.C FE
..958102-AM-7	WESTERN DIGITAL CORP	04/01/2025	Call @ 100.00		9,388,000	9,388,000	9,388,000	9,388,000						9,388,000				280,140	02/15/2026	3.B FE
..980236-AQ-6	WOODSIDE FINANCE LTD	05/13/2025	DEUTSCHE BANK		1,949,740	2,000,000	1,996,340	1,998,338		133		133		1,998,471		(48,731)	(48,731)	62,500	03/04/2029	2.A FE
..984851-AF-2	YARA INTERNATIONAL ASA	04/28/2025	TORONTO DOMINION		10,675,798	10,750,000	10,722,910	10,739,496		926		926		10,740,423		(64,625)	(64,625)	209,924	06/01/2028	2.B FE
..P4368#-AA-5	FORTIS TCI LIMITED - ABS	06/18/2025	Paydown		500,000	500,000	500,000	500,000						500,000				11,875	12/18/2029	2.C
0089999999. Subtotal - Issuer Credit Obligations - Corporate Bonds (Unaffiliated)					399,475,120	413,993,241	412,182,942	410,890,374		28,597		28,597		410,918,971		(9,811,292)	(9,811,292)	8,907,905	XXX	XXX
..00392#-AA-0	MICROSOFT CORP - ABS	06/15/2025	Paydown		225,261	225,261	225,261	225,262						225,261				3,690	08/15/2039	1.B PL
..009088-AA-3	AIR CANADA 2015-2 PASS THROUGH	06/15/2025	Paydown		49,089	49,089	47,678			1,411		1,411		49,089				920	06/15/2029	1.E FE
..009088-AB-1	AIR CANADA 2015-2 PASS THROUGH	06/15/2025	Paydown		207,079	207,079	212,047	209,213		(2,134)		(2,134)		207,079				4,271	06/15/2029	2.B FE
..009089-AA-1	AIR CANADA 2013-1 PASS THROUGH	05/15/2025	Paydown		8,400,128	8,400,128	8,680,536	8,423,779		(23,652)		(23,652)		8,400,128				173,253	11/15/2026	2.A FE
..009090-AA-9	AIR CANADA 2015-1 PASS THROUGH	04/01/2025	Paydown			4	4	4		(4)		(4)							09/15/2028	1.F FE
..00909D-AA-1	AIR CANADA PASS THROUGH TRUST	04/01/2025	Paydown		203,709	203,709	203,715	203,733		(24)		(24)		203,709				5,347	10/01/2030	1.F FE
..023765-AA-8	AMERICAN AIRLINES 2016-2 PASS THROUGH	06/15/2025	Paydown		42,750	42,750	40,613	40,716		2,034		2,034		42,750				684	12/15/2029	1.F FE
..023771-R9-1	AMERICAN AIRLINES INC PASS THROUGH	04/15/2025	Paydown		43,273	43,273	41,001	41,035		2,238		2,238		43,273				649	04/15/2030	1.F FE
..02377C-AA-2	AMERICAN AIRLINES 2017-2 PASS THROUGH	04/15/2025	Paydown		79,560	79,560	80,356	79,971		(411)		(411)		79,560				1,432	04/15/2031	2.B FE
..02379*-AA-7	AMERICAN AIRLINES GROUP INC - ABS	06/15/2025	Paydown		408,750	408,750	408,750	408,750						408,750				7,214	06/15/2026	1.E PL
..023945-AA-6	AMERICAN AIRLINES	06/22/2025	Paydown		1,068,805	1,068,804	1,068,804	1,068,804		1		1		1,068,805				57,102	12/22/2029	2.C FE
..05523#-AA-1	BAE SYSTEMS PLC	06/15/2025	Paydown		64,320	64,320	64,320	64,320						64,320				909	07/31/2042	2.A
..11042C-AA-8	BRITISH AIRWAYS PASS THROUGH	06/15/2025	Paydown		353,615	353,615	331,119	325,271		20,118		20,118		353,615				5,061	09/15/2036	1.C FE
..11042C-AB-6	BRITISH AIRWAYS PASS THROUGH	06/15/2025	Paydown		19,059	19,059	17,909	18,196		863		863		19,059				372	03/15/2033	1.E FE
..11042T-AA-1	BRITISH AIRWAYS PASS THROUGH	06/20/2025	Paydown		651,814	651,814	637,315	295,710		14,503		14,503		651,814				10,414	03/20/2033	1.C FE
..11043X-AA-1	BRITISH AIRWAYS 2019-1 PASS THROUGH	06/15/2025	Paydown		289,386	289,386	272,821	243,853		16,563		16,563		289,386				4,690	06/15/2034	1.D FE
..11043X-AB-9	BRITISH AIRWAYS 2019-1 PASS THROUGH	06/15/2025	Paydown		42,963	42,963	42,963	42,963						42,963				720	12/15/2030	1.G FE
..11043Y-AA-9	BELL ROCK LIMITED	06/15/2025	Paydown		59,610	59,610	59,610	59,610						59,610				2,083	09/15/2037	1.D PL
..11044M-AA-4	BRITISH AIRWAYS PASS THROUGH	05/15/2025	Paydown		46,474	46,474	44,388	32,544		1,324		1,324		46,474				847	11/15/2032	1.F FE
..126650-AW-0	CVSPAS NOTES CTF - CMBS	06/10/2025	Paydown		21,510	21,510	23,261	21,925		(416)		(416)		21,510				475	01/11/2027	2.B
..126650-BP-4	CVSPAS 06 CRT - CMBS	06/10/2025	Paydown		79,582	79,582	84,898	80,592		(1,011)		(1,011)		79,582				2,003	12/10/2028	2.B FE
..126650-BQ-2	CVSPAS 2007 CTF - CMBS	06/10/2025	Paydown		32,110	32,110	37,685	34,745		(2,635)		(2,635)		32,110				930	01/10/2030	2.B FE
..126650-BS-8	CVSPAS 2009-B CFT - CMBS	06/10/2025	Paydown		43,620	43,620	54,286	49,629		(6,008)		(6,008)		43,620				1,366	01/10/2032	2.B FE
..126650-BY-5	CVSPAS 2011 CTF - CMBS	06/10/2025	Paydown		259,943	259,943	261,915	175,457		(1,110)		(1,110)		259,943				5,163	01/10/2034	2.C FE
..12672#-AA-6	CVS HEALTH CORP	06/10/2025	Paydown		94,661	94,661	94,661	94,661						94,661				1,856	09/10/2034	2.B
..12781*-AA-8	KIEWIT CORPORATION	06/10/2025	Paydown		57,343	57,343	57,343	57,343						57,343				1,365	06/30/2043	1.E PL
..247361-ZV-3	DELTA AIRLINES 2020-1 CLASS AA PASS THROUGH	06/10/2025	Paydown		69,540	69,540	64,325	64,768		4,773		4,773		69,540				695	12/10/2029	1.C FE
..247361-ZW-1	DELTA AIR LINES INC - ABS	06/10/2025	Paydown		548,659	548,659	520,268	520,994		27,665		27,665		548,659				6,858	12/10/2029	1.G FE
..30321L-2A-9	F&G GLOBAL FUNDING	06/18/2025	KEYBANC CAPITAL		3,879,080	4,000,000	3,998,840	3,999,643		111		111		3,999,753		(120,673)	(120,673)	33,056	06/30/2026	1.G FE
..45082#-AA-0	IBERIA LINEAS AEREAS DE ESPANA SA	06/20/2025	Paydown		145,868	145,868	145,868	145,868						145,868				2,823	05/20/2033	1.E PL
..48259*-AA-5	KEURIG DR PEPPER INC	06/15/2025	Paydown		54,485	54,485	54,485	54,485						54,485				709	12/31/2035	2.A PL
..607120-FQ-0	MOBILE AIRPORT AUTHORITY	05/09/2025	Paydown		210,785	210,785	210,785	210,785						210,785				5,407	11/09/2042	1.F
..62927#-AG-1	NFL VENTURES	04/15/2025	Paydown		315,765	315,765	315,765	315,773		(8)		(8)		315,765				5,636	04/15/2032	1.E FE
..62927#-AM-8	NFL VENTURES	04/15/2025	Paydown		306,864	306,864	306,864	306,864						306,864				6,061	04/15/2034	1.E FE
..62927#-AN-6	NFL VENTURES	04/15/2025	Paydown		441,733	441,733	441,733	441,733						441,733				8,857	04/15/2035	1.E FE
..67100#-AA-4	VEYRON/OCF BROUSSARD LEASING LLC	06/15/2025	Paydown		3,877	3,877	3,877	3,877						3,877				81	04/30/2043	1.G
..67100#-AB-2	VEYRON/OCF BROUSSARD FUNDING LLC	06/15/2025	Paydown		298	298	298	298						298				8	04/30/2043	1.G
..74338*-AA-6	AMAZON.COM INC	06/15/2025	Paydown		201,148	201,148	201,148	201,148						201,148				3,382	11/15/2039	1.D
..74352*-AA-7	AMAZON.COM INC	06/10/2025	Paydown		35,058	35,058	35,058	35,058						35,058				486	11/10/2040	1.E
..82436#-AA-8	SHERWIN-WILLIAMS CO/THE	06/15/2025	Paydown		133,520	133,520	133,520	133,521						133,520				2,505	06/15/2038	2.B
..90931G-AA-7	UNITED AIRLINES PASS THROUGH TRUST	04/15/2025	Paydown		57,438	57,438	58,514	58,519		(1,082)		(1,082)		57,438				1,687	04/15/2029	1.E FE
..90932D-AA-3	UNITED AIRLINES 2016-2 PASS THROUGH	04/07/2025	Paydown		374,659	374,659	375,408	374,969		(310)		(310)		374,659				5,807	04/07/2030	3.A FE
..90932E-AA-1	UNITED AIRLINES 2016-2 PASS THROUGH	04/07/2025	Paydown		44,317	44,317	38,141	39,756		4,561		4,561		44,317				637	04/07/2030	1.G FE
..90932J-AA-0	UNITED AIRLINES 2019-2 PASS THROUGH	05/01/2025	Paydown		44,672	44,672	39,769	16,916		4,940		4,940		44,672				603	11/01/2033	1.E FE
..90932K-AA-7	UNITED AIRLINES 2019-2 PASS THROUGH	05/01/2025	Paydown		100,835	100,835	101,061	100,939		(104)		(104)		100,835				1,765	11/01/2029	3.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
..90932L-AA-5	UNITED AIRLINES 2015-1 PASS THROUGH	06/01/2025	Paydown		25,627	25,627	24,756	24,792		835		835		25,627				442	06/01/2029	1.E FE
..90932V-AA-3	UNITED AIRLINES PASS THROUGH TRUST	04/15/2025	Paydown		191,013	191,013	191,013	191,013						191,013				4,656	07/15/2027	2.A FE
..91845#-AA-2	VERIZON COMMUNICATIONS INC	06/15/2025	Paydown		56,018	56,018	56,018	56,018						56,018				892	05/15/2035	2.A
..93141*-AA-3	WALGREENS BOOTS ALLIANCE INC	06/15/2025	Paydown		48,449	48,449	48,449	48,450						48,449				1,119	11/15/2035	3.A
..96928*-CJ-4	WALGREENS BOOTS ALLIANCE INC	06/15/2025	Paydown		127,487	127,487	127,487	127,487						127,487				3,333	07/15/2026	4.A
0129999999. Subtotal - Issuer Credit Obligations - Single Entity Backed Obligations (Unaffiliated)					20,261,609	20,382,532	20,586,711	19,771,757		63,030		63,030		20,382,282		(120,673)	(120,673)	390,320	XXX	XXX
..09261L-AC-2	BLACKSTONE SECURED LENDING FUND	06/18/2025	BARCLAYS CAPITAL		4,961,350	5,000,000	4,954,800	4,990,430		4,281		4,281		4,994,711		(33,361)	(33,361)	168,663	01/15/2026	2.B FE
..18469P-D#-4	CLEARBRIDGE ENERGY MLP OPPORTUNITY FUND	06/11/2025	Maturity @ 100.00		326,439	326,439	326,439	326,439						326,439				5,647	06/11/2025	1.A FE
..42225U-AJ-3	HEALTHCARE REALTY HOLDINGS LP	05/01/2025	Maturity @ 100.00		3,000,000	3,000,000	2,997,510	2,999,930		70		70		3,000,000				58,125	05/01/2025	2.B FE
..74348T-AU-6	PROSPECT CAPITAL CORP	04/22/2025	Various		12,276,000	12,400,000	12,246,240	12,364,942		10,017		10,017		12,374,960				245,698	01/22/2026	3.A FE
..756109-BG-8	REALTY INCOME CORP	05/30/2025	Various		9,896,350	10,000,000	11,119,340	10,495,133		(84,838)		(84,838)		10,410,295		(513,945)	(513,945)	313,806	08/15/2027	1.G FE
..85253#-AG-6	STAG INDUSTRIAL INC	06/13/2025	Maturity @ 100.00		8,800,000	8,800,000	8,865,440	8,805,497		(5,497)		(5,497)		8,800,000				180,400	06/13/2025	2.B FE
..948741-AL-7	KIMCO REALTY OP LLC	06/01/2025	Maturity @ 100.00		2,000,000	2,000,000	1,939,540	1,995,730		4,270		4,270		2,000,000				38,500	06/01/2025	2.A FE
..95040Q-AH-7	WELLTOWER OP LLC	05/12/2025	GOLDMAN SACHS		1,962,260	2,000,000	1,991,100	1,995,935		323		323		1,996,258		(33,998)	(33,998)	54,542	03/15/2029	1.G FE
0169999999. Subtotal - Issuer Credit Obligations - Bonds Issued from SEC-Registered Business Development Corps, Closed End Funds & REITS (Unaffiliated)					43,222,399	43,526,439	44,440,409	43,974,037		(71,374)		(71,374)		43,902,663		(581,304)	(581,304)	1,065,381	XXX	XXX
0489999999. Total - Issuer Credit Obligations (Unaffiliated)					755,761,516	770,844,378	769,883,755	478,601,233		23,254		23,254	20,001	767,880,227	39,349	(10,426,541)	(10,387,192)	11,625,715	XXX	XXX
0499999999. Total - Issuer Credit Obligations (Affiliated)																			XXX	XXX
0509999997. Total - Issuer Credit Obligations - Part 4					755,761,516	770,844,378	769,883,755	478,601,233		23,254		23,254	20,001	767,880,227	39,349	(10,426,541)	(10,387,192)	11,625,715	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					755,761,516	770,844,378	769,883,755	478,601,233		23,254		23,254	20,001	767,880,227	39,349	(10,426,541)	(10,387,192)	11,625,715	XXX	XXX
..36176M-PD-9	G2 770220 - RMBS	06/01/2025	Paydown		29,051	29,051	31,066	29,940		(889)		(889)		29,051				458	07/20/2031	1.A
..36176M-PE-7	G2 770221 - RMBS	06/01/2025	Paydown		6,892	6,892	7,368	7,196		(304)		(304)		6,892				115	06/20/2036	1.A
..36176M-PF-4	G2 770222 - RMBS	06/01/2025	Paydown		12,976	12,976	14,266	13,544		(568)		(568)		12,976				219	08/20/2031	1.A
..36179M-NG-1	G2 MA0391 - RMBS	06/01/2025	Paydown		6,070	6,070	6,013	6,015		55		55		6,070				77	09/20/2042	1.A
..36179W-TZ-1	G2 MA7768 - RMBS	06/01/2025	Paydown		666,616	666,616	693,342	691,297		(24,681)		(24,681)		666,616				8,338	12/20/2051	1.A
..3617AA-X3-3	G2 A09698 - RMBS	06/01/2025	Paydown		7,443	7,443	7,708	7,640		(197)		(197)		7,443				101	01/20/2036	1.A
..36180B-AY-7	G2 AD0023 - RMBS	06/01/2025	Paydown		13,765	13,765	14,694	14,371		(606)		(606)		13,765				215	04/20/2033	1.A
..36182N-RN-5	G2 AH5893 - RMBS	06/01/2025	Paydown		2,405	2,404	2,537	2,493		(88)		(88)		2,405				40	04/20/2039	1.A
..36183Q-ZB-4	GN AK7038 - RMBS	06/01/2025	Paydown		583	583	605	630		(47)		(47)		583				7	03/15/2045	1.A
..36185B-QJ-8	GN AM8557 - RMBS	06/01/2025	Paydown		26,494	26,494	27,144	27,508		(1,014)		(1,014)		26,494				268	05/15/2045	1.A
..36193P-DW-2	G2 AS4617 - RMBS	06/01/2025	Paydown		71,652	71,652	75,974	77,963		(6,311)		(6,311)		71,652				842	04/20/2046	1.A
..36200M-J6-1	GN 604285 - RMBS	06/01/2025	Paydown		753	753	713	727		26		26		753				16	05/15/2033	1.A
..36200N-YN-5	GN 605617 - RMBS	06/01/2025	Paydown		693	693	689	690		3		3		693				14	07/15/2034	1.A
..36209R-YC-1	GN 479607 - RMBS	06/01/2025	Paydown		2,863	2,863	3,036	3,030		(167)		(167)		2,863				49	10/15/2041	1.A
..3620A6-CS-4	GN 720181 - RMBS	06/01/2025	Paydown		14,004	14,004	13,835	13,830		174		174		14,004				228	07/15/2039	1.A
..3620A6-DV-6	GN 720216 - RMBS	06/01/2025	Paydown		26,901	26,901	26,788	26,782		119		119		26,901				466	07/15/2039	1.A
..3620A6-FR-3	GN 720276 - RMBS	06/01/2025	Paydown		12,492	12,492	12,689	12,709		(217)		(217)		12,492				234	08/15/2039	1.A
..3620A9-3J-8	GN 723601 - RMBS	06/01/2025	Paydown		2,752	2,752	2,893	2,876		(124)		(124)		2,752				57	01/15/2040	1.A
..3620A9-YU-9	GN 723523 - RMBS	06/01/2025	Paydown		50,306	50,306	51,328	51,184		(878)		(878)		50,306				1,037	12/15/2039	1.A
..3620A9-ZA-2	GN 723537 - RMBS	06/01/2025	Paydown		24,367	24,367	24,413	24,409		(41)		(41)		24,367				432	12/15/2039	1.A
..3620AK-YQ-3	GN 732519 - RMBS	06/01/2025	Paydown		1,692	1,692	1,816	1,835		(143)		(143)		1,692				35	07/15/2040	1.A
..3620AR-3D-1	GN 737996 - RMBS	06/01/2025	Paydown		23,631	23,631	23,520	23,532		99		99		23,631				409	02/15/2041	1.A
..3620AX-6F-0	GN 743470 - RMBS	06/01/2025	Paydown		2,489	2,489	2,704	2,663		(174)		(174)		2,489				47	06/15/2040	1.A
..36230L-CT-4	GN 751882 - RMBS	06/01/2025	Paydown		1,221	1,221	1,155	1,174		47		47		1,221				18	11/15/2040	1.A
..36241K-GU-6	GN 782011 - RMBS	06/01/2025	Paydown		1,144	1,144	1,077	1,094		49		49		1,144				24	12/15/2035	1.A
..36290Q-JN-6	GN 614169 - RMBS	06/01/2025	Paydown		2,620	2,620	2,480	2,536		84		84		2,620				60	07/15/2033	1.A
..36290V-2G-8	GN 619175 - RMBS	06/01/2025	Paydown		811	811	829	821		(11)		(11)		811				19	12/15/2034	1.A
..36296F-U6-8	GN 690105 - RMBS	06/01/2025	Paydown		1,158	1,158	1,206	1,199		(41)		(41)		1,158				27	07/15/2038	1.A
..36296Q-Y7-8	GN 698334 - RMBS	06/01/2025	Paydown		13,830	13,830	13,664	13,658		172		172		13,830				225	05/15/2039	1.A
..36296T-RA-3	GN 700781 - RMBS	06/01/2025	Paydown		1,887	1,887	1,973	1,967		(80)		(80)		1,887				43	10/15/2038	1.A
..38378G-RM-2	GNR 2012-143 LA - CMO/RMBS	06/01/2025	Paydown		907	907	873	873		33		33		907				4	12/20/2042	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
..911760-GJ-9	VENDE 1995-2 3 - CMO/RMBS	06/16/2025	Paydown		5,451	5,451	5,727	5,446		5		5		5,451				238	06/15/2025	1.A
..911760-KG-0	VENDE 1997-1 3A - CMO/RMBS	06/01/2025	Paydown		612	612	628	612						612				19	12/15/2026	1.A
1019999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Guaranteed (Exempt from RBC)					1,036,531	1,036,530	1,074,752	1,072,246		(35,715)		(35,715)		1,036,531				14,380	XXX	XXX
..30711X-CB-8	CAS 2016-C02 1M2 - CMO/RMBS	06/25/2025	Paydown		48,027	48,027	54,758	48,885		(858)		(858)		48,027				1,973	09/25/2028	1.A
..30711X-DK-7	CAS 2016-C05 2M2 - CMO/RMBS	06/25/2025	Paydown		59,008	59,008	64,146	60,500		(1,492)		(1,492)		59,008				2,104	01/25/2029	1.A
..30711X-GP-3	CAS 2017-C02 2M2 - CMO/RMBS	05/28/2025	Various		87,692	84,189	88,935	88,506		(700)		(700)		87,806		(115)	(115)	2,909	09/25/2029	1.A
..30711X-GQ-1	CAS 2017-C02 2B1 - CMO/RMBS	05/28/2025	CITIGROUP GLOBAL		216,820	200,000	208,742	209,251		(1,307)		(1,307)		207,944		8,876	8,876	8,508	09/25/2029	1.A
..30768W-AA-6	FARM 2021-1 A - CMO/RMBS	06/01/2025	Paydown		172,149	172,149	172,079	172,065		85		85		172,149				1,512	01/25/2051	1.A FE
..307910-AA-7	FARM 242 A1 - CMO/RMBS	06/01/2025	Paydown		330,815	330,815	326,350	326,359		4,456		4,456		330,815				6,519	07/27/2054	1.C
..3128K7-NM-6	FH A46696 - RMBS	06/01/2025	Paydown		1,565	1,565	1,438	1,426		139		139		1,565				29	08/01/2035	1.A
..3128LX-AE-0	FH G01805 - RMBS	06/01/2025	Paydown		24,397	24,397	23,749	23,951		445		445		24,397				430	04/01/2035	1.A
..3128LX-KD-1	FH G02092 - RMBS	06/01/2025	Paydown		5,102	5,102	4,967	4,992		110		110		5,102				97	02/01/2036	1.A
..3128M7-JC-1	FH G05359 - RMBS	06/01/2025	Paydown		27,761	27,761	27,353	27,483		277		277		27,761				463	11/01/2033	1.A
..3128M9-VV-1	FH G07528 - RMBS	06/01/2025	Paydown		106,529	106,529	102,642	102,266		4,263		4,263		106,529				1,324	09/01/2043	1.A
..3128MD-RJ-4	FH G14789 - RMBS	06/01/2025	Paydown		7,893	7,893	8,291	8,024		(131)		(131)		7,893				99	07/01/2028	1.A
..3128MF-QB-7	FH G16550 - RMBS	06/01/2025	Paydown		8,163	8,163	8,012	8,015		148		148		8,163				102	05/01/2033	1.A
..3128MJ-2M-1	FH G08779 - RMBS	06/01/2025	Paydown		61,306	61,306	61,349	61,415		(109)		(109)		61,306				891	09/01/2047	1.A
..3128MJ-2S-8	FH G08784 - RMBS	06/01/2025	Paydown		22,418	22,418	23,068	23,420		(1,002)		(1,002)		22,418				331	10/01/2047	1.A
..3128MJ-4V-9	FH G08835 - RMBS	06/01/2025	Paydown		23,866	23,866	24,008	24,140		(274)		(274)		23,866				340	09/01/2048	1.A
..3128MJ-S3-5	FH G08537 - RMBS	06/01/2025	Paydown		113,585	113,585	109,414	109,003		4,582		4,582		113,585				1,412	07/01/2043	1.A
..3128MJ-SS-0	FH G08528 - RMBS	06/01/2025	Paydown		108,056	108,056	104,046	103,911		4,145		4,145		108,056				1,363	04/01/2043	1.A
..3128MJ-Y6-1	FH G08732 - RMBS	06/01/2025	Paydown		37,714	37,714	38,937	39,309		(1,595)		(1,595)		37,714				479	11/01/2046	1.A
..3128MJ-ZQ-6	FH G08750 - RMBS	06/01/2025	Paydown		78,347	78,347	77,992	77,935		412		412		78,347				1,000	03/01/2047	1.A
..3128MM-UC-5	FH G18578 - RMBS	06/01/2025	Paydown		22,762	22,762	23,476	23,156		(394)		(394)		22,762				282	12/01/2030	1.A
..3128MM-UG-6	FH G18582 - RMBS	06/01/2025	Paydown		41,114	41,114	43,235	42,360		(1,247)		(1,247)		41,114				521	01/01/2031	1.A
..3128MM-UQ-4	FH G18590 - RMBS	06/01/2025	Paydown		14,964	14,964	15,478	15,293		(329)		(329)		14,964				155	03/01/2031	1.A
..3128MM-VG-5	FH G18614 - RMBS	06/01/2025	Paydown		132,201	132,201	132,923	132,642		(442)		(442)		132,201				1,372	10/01/2031	1.A
..3128MM-VZ-3	FH G18631 - RMBS	06/01/2025	Paydown		134,168	134,168	134,893	134,618		(450)		(450)		134,168				1,405	02/01/2032	1.A
..3128MM-W7-4	FH G18669 - RMBS	06/01/2025	Paydown		107,961	107,961	106,933	107,058		903		903		107,961				1,120	12/01/2032	1.A
..3128MM-WU-3	FH G18658 - RMBS	06/01/2025	Paydown		109,381	109,381	109,316	109,278		104		104		109,381				1,163	09/01/2032	1.A
..3128MM-WY-5	FH G18662 - RMBS	06/01/2025	Paydown		35,738	35,738	35,811	35,792		(54)		(54)		35,738				365	10/01/2032	1.A
..3128MM-X8-1	FH G18702 - RMBS	06/01/2025	Paydown		8,514	8,514	8,515	8,515		(2)		(2)		8,514				123	08/01/2033	1.A
..3128MM-XF-5	FH G18677 - RMBS	06/01/2025	Paydown		8,033	8,033	8,001	8,001		31		31		8,033				99	02/01/2033	1.A
..3128MM-XK-4	FH G18681 - RMBS	06/01/2025	Paydown		11,017	11,017	11,042	11,041		(24)		(24)		11,017				138	03/01/2033	1.A
..3128PU-CN-0	FH J14577 - RMBS	06/01/2025	Paydown		12,789	12,789	13,555	12,913		(124)		(124)		12,789				187	03/01/2026	1.A
..31292L-GC-3	FH C03795 - RMBS	06/01/2025	Paydown		33,141	33,141	32,901	32,899		242		242		33,141				496	04/01/2042	1.A
..312930-VK-3	FH A84218 - RMBS	06/01/2025	Paydown		31,674	31,674	31,758	31,712		(38)		(38)		31,674				578	05/01/2038	1.A
..312936-Y2-7	FH A89729 - RMBS	06/01/2025	Paydown		23,741	23,741	24,053	24,031		(291)		(291)		23,741				414	11/01/2039	1.A
..312936-YZ-4	FH A89728 - RMBS	06/01/2025	Paydown		33,994	33,994	34,275	34,249		(255)		(255)		33,994				571	10/01/2039	1.A
..312939-JD-4	FH A91160 - RMBS	06/01/2025	Paydown		76,398	76,398	76,604	76,554		(156)		(156)		76,398				1,399	02/01/2040	1.A
..312942-2T-1	FH A94386 - RMBS	06/01/2025	Paydown		11,251	11,251	11,217	11,217		34		34		11,251				188	10/01/2040	1.A
..312943-BR-3	FH A94548 - RMBS	06/01/2025	Paydown		30,599	30,599	30,198	30,261		339		339		30,599				509	10/01/2040	1.A
..312943-F3-2	FH A94686 - RMBS	06/01/2025	Paydown		34,468	34,468	34,086	34,095		373		373		34,468				573	11/01/2040	1.A
..312943-F4-0	FH A94687 - RMBS	06/01/2025	Paydown		10,342	10,342	10,227	10,247		95		95		10,342				173	11/01/2040	1.A
..312945-A4-0	FH A96327 - RMBS	06/01/2025	Paydown		50,257	50,257	49,790	49,798		459		459		50,257				840	01/01/2041	1.A
..31297V-7G-7	FH A39895 - RMBS	06/01/2025	Paydown		11,362	11,362	11,162	11,221		142		142		11,362				262	11/01/2035	1.A
..3131WD-5T-9	FH ZI1758 - RMBS	06/01/2025	Paydown		8,980	8,980	8,860	8,889		91		91		8,980				205	05/01/2034	1.A
..3131WD-7E-0	FH ZI1793 - RMBS	06/01/2025	Paydown		6,440	6,440	6,354	6,376		64		64		6,440				144	05/01/2034	1.A
..3131WD-BJ-4	FH ZI0941 - RMBS	06/01/2025	Paydown		2,569	2,569	2,554	2,556		14		14		2,569				64	11/01/2033	1.A
..3131WE-2S-2	FH ZI2585 - RMBS	06/01/2025	Paydown		1,601	1,601	1,606	1,606		(5)		(5)		1,601				37	10/01/2034	1.A
..3131WF-SC-6	FH ZI3215 - RMBS	06/01/2025	Paydown		302	302	297	296		6		6		302				6	04/01/2035	1.A
..3131WG-6B-0	FH ZI4466 - RMBS	06/01/2025	Paydown		1,986	1,986	2,004	1,995		(9)		(9)		1,986				46	07/01/2035	1.A
..3131WG-FR-5	FH ZI3776 - RMBS	06/01/2025	Paydown		191	191	200	203		(12)		(12)		191				4	11/01/2035	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
3131WG-HH-5	FH ZI3832 - RMBS	06/01/2025	Paydown		349	349	344	344		5		5		349				7	11/01/2035	1.A
3131WK-VP-2	FH ZI6922 - RMBS	06/01/2025	Paydown		643	643	667	653		(10)		(10)		643				18	12/01/2037	1.A
3131WM-HW-9	FH ZI8345 - RMBS	06/01/2025	Paydown		517	517	525	526		(9)		(9)		517				12	12/01/2038	1.A
3131WN-6F-6	FH ZI9870 - RMBS	06/01/2025	Paydown		1,224	1,224	1,260	1,256		(32)		(32)		1,224				25	04/01/2040	1.A
3131WN-QA-5	FH ZI9449 - RMBS	06/01/2025	Paydown		1,570	1,570	1,636	1,634		(64)		(64)		1,570				33	11/01/2039	1.A
3131WQ-LY-1	FH ZJ0343 - RMBS	06/01/2025	Paydown		1,576	1,576	1,662	1,659		(83)		(83)		1,576				33	08/01/2040	1.A
3131WQ-QP-5	FH ZJ0462 - RMBS	06/01/2025	Paydown		47,453	47,453	48,221	48,167		(713)		(713)		47,453				659	09/01/2040	1.A
3131WQ-RU-3	FH ZJ0499 - RMBS	06/01/2025	Paydown		1,172	1,172	1,216	1,221		(50)		(50)		1,172				21	09/01/2040	1.A
3131WQ-UC-9	FH ZJ0579 - RMBS	06/01/2025	Paydown		1,964	1,964	2,010	2,021		(58)		(58)		1,964				33	10/01/2040	1.A
3131WQ-XU-6	FH ZJ0691 - RMBS	06/01/2025	Paydown		9,519	9,519	9,469	9,470		49		49		9,519				158	11/01/2040	1.A
3131WR-GC-3	FH ZJ1095 - RMBS	06/01/2025	Paydown		5,261	5,261	5,353	5,374		(113)		(113)		5,261				111	01/01/2041	1.A
3131WR-KD-6	FH ZJ1192 - RMBS	06/01/2025	Paydown		4,162	4,162	4,069	4,070		92		92		4,162				69	02/01/2041	1.A
3131WR-LV-5	FH ZJ1240 - RMBS	06/01/2025	Paydown		22,561	22,561	22,701	22,689		(128)		(128)		22,561				361	02/01/2041	1.A
3131WR-R9-8	FH ZJ1412 - RMBS	06/01/2025	Paydown		7,489	7,489	7,925	7,895		(407)		(407)		7,489				141	03/01/2041	1.A
3131WX-D4-1	FH ZJ6423 - RMBS	06/01/2025	Paydown		2,294	2,294	2,365	2,325		(31)		(31)		2,294				62	09/01/2032	1.A
3131XG-LC-0	FH ZL1223 - RMBS	06/01/2025	Paydown		3,238	3,238	3,345	3,333		(95)		(95)		3,238				62	04/01/2041	1.A
3131XG-LD-8	FH ZL1224 - RMBS	06/01/2025	Paydown		4,783	4,783	4,934	4,903		(120)		(120)		4,783				90	04/01/2041	1.A
3131XH-BQ-8	FH ZL1847 - RMBS	06/01/2025	Paydown		2,522	2,522	2,614	2,604		(82)		(82)		2,522				42	08/01/2041	1.A
3131XH-SL-1	FH ZL2323 - RMBS	06/01/2025	Paydown		47,974	47,974	49,928	49,952		(1,978)		(1,978)		47,974				687	11/01/2041	1.A
3131XJ-4V-1	FH ZL3536 - RMBS	06/01/2025	Paydown		4,787	4,787	5,101	5,096		(309)		(309)		4,787				70	08/01/2042	1.A
31329H-5X-5	FH ZA0862 - RMBS	06/01/2025	Paydown		543	543	563	553		(10)		(10)		543				15	11/01/2032	1.A
3132A1-BY-9	FH ZS0955 - RMBS	06/01/2025	Paydown		1,181	1,181	1,165	1,168		13		13		1,181				26	10/01/2035	1.A
3132A1-VU-5	FH ZS1527 - RMBS	06/01/2025	Paydown		1,559	1,559	1,593	1,579		(20)		(20)		1,559				42	06/01/2036	1.A
3132A2-FV-9	FH ZS1980 - RMBS	06/01/2025	Paydown		657	657	696	678		(21)		(21)		657				18	09/01/2037	1.A
3132A3-NW-6	FH ZS3105 - RMBS	06/01/2025	Paydown		14,491	14,491	14,279	14,295		196		196		14,491				232	02/01/2041	1.A
3132A3-QD-5	FH ZS3152 - RMBS	06/01/2025	Paydown		5,559	5,559	5,580	5,579		(21)		(21)		5,559				84	03/01/2041	1.A
3132A3-SL-5	FH ZS3223 - RMBS	06/01/2025	Paydown		3,108	3,108	3,211	3,206		(99)		(99)		3,108				57	02/01/2041	1.A
3132A3-TF-7	FH ZS3250 - RMBS	06/01/2025	Paydown		9,497	9,497	9,523	9,518		(21)		(21)		9,497				161	06/01/2041	1.A
3132A4-UQ-9	FH ZS4191 - RMBS	06/01/2025	Paydown		3,256	3,256	3,190	3,200		55		55		3,256				77	07/01/2035	1.A
3132A4-UT-3	FH ZS4194 - RMBS	06/01/2025	Paydown		751	751	720	723		28		28		751				16	08/01/2035	1.A
3132A7-ND-9	FH ZS6688 - RMBS	06/01/2025	Paydown		3,008	3,008	3,101	3,050		(42)		(42)		3,008				31	04/01/2028	1.A
3132AC-YM-6	FH ZT0716 - RMBS	06/01/2025	Paydown		11,686	11,686	11,984	12,009		(323)		(323)		11,686				147	10/01/2033	1.A
3132AD-LT-3	FH ZT1238 - RMBS	06/01/2025	Paydown		2,457	2,457	2,619	2,639		(183)		(183)		2,457				41	07/01/2042	1.A
3132CW-5X-8	FH SB0862 - RMBS	06/01/2025	Paydown		100,259	100,259	96,954	97,047		3,212		3,212		100,259				2,096	12/01/2037	1.A
3132CW-ZR-8	FH SB0752 - RMBS	06/01/2025	Paydown		257,311	257,311	255,859	255,857		1,454		1,454		257,311				4,809	10/01/2037	1.A
3132D5-3M-2	FH SB8004 - RMBS	06/01/2025	Paydown		53,729	53,729	54,149	54,264		(535)		(535)		53,729				548	07/01/2034	1.A
3132D5-3R-1	FH SB8008 - RMBS	06/01/2025	Paydown		20,930	20,930	21,090	21,132		(202)		(202)		20,930				217	08/01/2034	1.A
3132D5-3T-7	FH SB8010 - RMBS	06/01/2025	Paydown		7,272	7,272	7,332	7,341		(69)		(69)		7,272				76	10/01/2034	1.A
3132D5-3Y-6	FH SB8015 - RMBS	06/01/2025	Paydown		98,981	98,981	99,941	100,093		(1,111)		(1,111)		98,981				1,021	11/01/2034	1.A
3132D5-6J-6	FH SB8073 - RMBS	06/01/2025	Paydown		254,577	254,577	260,445	259,347		(4,769)		(4,769)		254,577				1,600	11/01/2035	1.A
3132D6-AT-7	FH SB8118 - RMBS	06/01/2025	Paydown		93,135	93,135	94,648	94,313		(1,178)		(1,178)		93,135				579	09/01/2036	1.A
3132D6-AX-8	FH SB8122 - RMBS	06/01/2025	Paydown		71,586	71,586	72,506	72,299		(713)		(713)		71,586				450	10/01/2036	1.A
3132D6-C3-2	FH SB8190 - RMBS	06/01/2025	Paydown		120,136	120,136	119,854	119,850		286		286		120,136				2,304	11/01/2037	1.A
3132D6-CV-0	FH SB8184 - RMBS	06/01/2025	Paydown		35,875	35,875	35,539	35,553		322		322		35,875				600	10/01/2037	1.A
3132D6-D5-6	FH SB8224 - RMBS	06/01/2025	Paydown		45,045	45,045	44,466	44,471		574		574		45,045				1,098	04/01/2038	1.A
3132D6-DK-3	FH SB8206 - RMBS	06/01/2025	Paydown		309,224	309,224	308,355	308,346		878		878		309,224				6,338	01/01/2038	1.A
3132D6-DX-5	FH SB8218 - RMBS	06/01/2025	Paydown		96,238	96,238	94,042	94,108		2,130		2,130		96,238				2,211	03/01/2038	1.A
3132D6-EG-1	FH SB8235 - RMBS	06/01/2025	Paydown		48,077	48,077	47,995	47,996		81		81		48,077				1,098	06/01/2038	1.A
3132D6-ER-7	FH SB8244 - RMBS	06/01/2025	Paydown		134,736	134,736	132,779	132,763		1,974		1,974		134,736				3,032	07/01/2038	1.A
3132DQ-G5-9	FH SD2920 - RMBS	06/01/2025	Paydown		140,141	140,141	140,842	140,805		(664)		(664)		140,141				3,660	05/01/2053	1.A
3132DV-3T-0	FH SD8010 - RMBS	06/01/2025	Paydown		3,676	3,676	3,728	3,770		(94)		(94)		3,676				46	09/01/2049	1.A
3132DV-4E-2	FH SD8021 - RMBS	06/01/2025	Paydown		79,537	79,537	79,210	79,110		427		427		79,537				835	09/01/2049	1.A
3132DV-4H-5	FH SD8024 - RMBS	06/01/2025	Paydown		105,556	105,556	107,667	109,431		(3,876)		(3,876)		105,556				1,317	11/01/2049	1.A
3132DV-5K-7	FH SD8050 - RMBS	06/01/2025	Paydown		9,345	9,345	9,574	9,726		(381)		(381)		9,345				115	03/01/2050	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
3132DV-5W-1	FH SD8061 - RMBS	06/01/2025	Paydown		198,635	198,635	206,712	208,833		(10,198)		(10,198)		198,635				2,086	05/01/2050	1.A
3132DV-6C-4	FH SD8067 - RMBS	06/01/2025	Paydown		246,838	246,838	257,425	260,444		(13,606)		(13,606)		246,838				2,599	06/01/2050	1.A
3132DV-6R-1	FH SD8080 - RMBS	06/01/2025	Paydown		120,221	120,221	123,931	124,046		(3,825)		(3,825)		120,221				1,008	06/01/2050	1.A
3132DV-6U-4	FH SD8083 - RMBS	06/01/2025	Paydown		318,705	318,705	333,632	337,310		(18,604)		(18,604)		318,705				3,334	08/01/2050	1.A
3132DV-7K-5	FH SD8098 - RMBS	06/01/2025	Paydown		298,493	298,493	308,299	307,942		(9,449)		(9,449)		298,493				2,523	10/01/2050	1.A
3132DV-7L-3	FH SD8099 - RMBS	06/01/2025	Paydown		176,223	176,223	184,105	185,464		(9,241)		(9,241)		176,223				1,871	10/01/2050	1.A
3132DW-AD-5	FH SD8104 - RMBS	06/01/2025	Paydown		647,499	647,499	652,343	651,669		(4,170)		(4,170)		647,499				4,098	11/01/2050	1.A
3132DW-AH-6	FH SD8108 - RMBS	06/01/2025	Paydown		132,089	132,089	138,301	139,956		(7,867)		(7,867)		132,089				1,623	11/01/2050	1.A
3132DW-AM-5	FH SD8112 - RMBS	06/01/2025	Paydown		230,779	230,779	232,257	232,038		(1,259)		(1,259)		230,779				1,466	12/01/2050	1.A
3132HQ-YS-5	FH Q14321 - RMBS	06/01/2025	Paydown		127,822	127,822	122,190	122,331		5,492		5,492		127,822				1,793	12/01/2042	1.A
3132WH-5N-1	FH Q44452 - RMBS	06/01/2025	Paydown		104,210	104,210	103,168	102,933		1,277		1,277		104,210				1,339	11/01/2046	1.A
3132WH-JU-0	FH Q43874 - RMBS	06/01/2025	Paydown		20,203	20,203	20,052	20,041		162		162		20,203				248	10/01/2046	1.A
31335A-3T-3	FH G60810 - RMBS	06/01/2025	Paydown		17,234	17,234	16,927	16,890		344		344		17,234				222	11/01/2046	1.A
3133AM-EP-7	FH QC2842 - RMBS	06/01/2025	Paydown		67,403	67,403	69,833	69,578		(2,175)		(2,175)		67,403				731	06/01/2051	1.A
3133BP-GN-2	FH QF2005 - RMBS	06/01/2025	Paydown		76,069	76,069	77,780	77,825		(1,757)		(1,757)		76,069				2,265	10/01/2052	1.A
3133KJ-6L-1	FH RA3575 - RMBS	06/01/2025	Paydown		62,256	62,256	63,474	63,495		(1,239)		(1,239)		62,256				556	09/01/2050	1.A
3133KK-7E-3	FH RA4493 - RMBS	06/01/2025	Paydown		366,072	366,072	379,014	377,721		(11,648)		(11,648)		366,072				3,160	02/01/2051	1.A
3133TG-E9-6	FHR 2086 GB - CMO/RMBS	06/01/2025	Paydown		141	141	150	145		(4)		(4)		141				4	09/15/2028	1.A
3136A0-AZ-0	FNR 2011-69 GB - CMO/RMBS	06/01/2025	Paydown		60,632	60,632	59,875	60,289		344		344		60,632				1,008	07/25/2031	1.A
3136A9-H9-2	FNR 2012-120 CB - CMO/RMBS	06/01/2025	Paydown		364,150	364,150	310,097	350,211		13,939		13,939		364,150				4,532	11/25/2032	1.A
3136AF-3L-6	FNR 2013-86 GY - CMO/RMBS	06/01/2025	Paydown		271,016	271,016	244,423	262,886		8,130		8,130		271,016				3,357	08/25/2033	1.A
3136AF-KF-0	FNR 2013-78 GL - CMO/RMBS	06/01/2025	Paydown		243,523	243,523	222,824	237,212		6,311		6,311		243,523				3,178	07/25/2043	1.A
3136AG-L2-6	FNR 2013-113 HU - CMO/RMBS	06/01/2025	Paydown		283,156	283,156	249,178	273,719		9,437		9,437		283,156				3,401	11/25/2033	1.A
3136AG-WT-5	FNR 2013-107 AY - CMO/RMBS	06/01/2025	Paydown		339,375	339,375	306,617	330,001		9,374		9,374		339,375				4,347	10/25/2033	1.A
3136AJ-GK-6	FNR 2014-10 DY - CMO/RMBS	06/01/2025	Paydown		470,641	470,641	428,210	458,558		12,082		12,082		470,641				5,870	03/25/2034	1.A
31371L-ZR-3	FN 255552 - RMBS	06/01/2025	Paydown		179	179	188	182		(3)		(3)		179				5	11/01/2034	1.A
3137A1-RG-0	FHR 3722 CU - CMO/RMBS	06/01/2025	Paydown		81,120	81,120	75,851	80,747		373		373		81,120				1,182	09/15/2025	1.A
3137A4-FE-2	FHR 3779 LB - CMO/RMBS	06/01/2025	Paydown		109,983	109,983	103,805	108,267		1,716		1,716		109,983				1,802	12/15/2030	1.A
3137AT-CU-4	FHR 4091 BQ - CMO/RMBS	06/01/2025	Paydown		41,014	41,014	31,555	37,846		3,168		3,168		41,014				410	08/15/2042	1.A
3137G0-HW-2	STACR 2016-DNA1 M3 - CDO/CMO/RMBS	06/25/2025	Paydown		51,412	51,412	59,855	54,820		(3,408)		(3,408)		51,412				2,047	07/25/2028	1.A
3137G1-AA-5	FWLS 2015-SC01 1A - CMO/RMBS	06/01/2025	Paydown		709	709	721	716		(7)		(7)		709				12	05/25/2045	1.A
31385H-QV-7	FN 545068 - RMBS	06/01/2025	Paydown		4,179	4,179	4,306	4,207		(27)		(27)		4,179				116	07/01/2031	1.A
31385J-EL-8	FN 545639 - RMBS	06/01/2025	Paydown		3,229	3,229	3,326	3,264		(35)		(35)		3,229				86	04/01/2032	1.A
31385N-RA-9	FN 547781 - RMBS	06/01/2025	Paydown		599	599	593	595		3		3		599				19	09/01/2030	1.A
31387D-4B-2	FN 581418 - RMBS	06/01/2025	Paydown		290	290	298	292		(2)		(2)		290				8	06/01/2031	1.A
31387D-NE-5	FN 580989 - RMBS	06/01/2025	Paydown		116	116	118	116		(1)		(1)		116				4	05/01/2031	1.A
31387X-MC-6	FN 597155 - RMBS	06/01/2025	Paydown		137	137	140	138		(1)		(1)		137				4	09/01/2031	1.A
31387X-T7-0	FN 597374 - RMBS	06/01/2025	Paydown		1,020	1,020	1,051	1,027		(7)		(7)		1,020				30	09/01/2031	1.A
31388K-CX-8	FN 606786 - RMBS	06/01/2025	Paydown		218	218	225	220		(2)		(2)		218				6	09/01/2031	1.A
31388K-T7-7	FN 607274 - RMBS	06/01/2025	Paydown		2,739	2,739	2,825	2,768		(30)		(30)		2,739				69	11/01/2031	1.A
31388W-ZE-9	FN 617341 - RMBS	06/01/2025	Paydown		908	908	939	924		(16)		(16)		908				28	12/01/2031	1.A
31389G-ST-8	FN 625230 - RMBS	06/01/2025	Paydown		569	569	573	569						569				15	02/01/2032	1.A
31389G-SV-3	FN 625232 - RMBS	06/01/2025	Paydown		662	662	681	671		(9)		(9)		662				19	02/01/2032	1.A
31389K-5Q-0	FN 628255 - RMBS	06/01/2025	Paydown		2,636	2,636	2,702	2,650		(14)		(14)		2,636				77	02/01/2032	1.A
31389K-5S-6	FN 628257 - RMBS	06/01/2025	Paydown		25,060	25,060	25,310	25,095		(35)		(35)		25,060				680	02/01/2032	1.A
31389U-HE-2	FN 635729 - RMBS	06/01/2025	Paydown		3,740	3,740	3,845	3,777		(36)		(36)		3,740				109	03/01/2032	1.A
31389U-MJ-5	FN 635861 - RMBS	06/01/2025	Paydown		2,386	2,386	2,413	2,390		(5)		(5)		2,386				64	03/01/2032	1.A
31389V-R5-8	FN 636908 - RMBS	06/01/2025	Paydown		343	343	354	347		(4)		(4)		343				9	05/01/2032	1.A
3138A2-BK-4	FN AH0941 - RMBS	06/01/2025	Paydown		60,866	60,866	60,219	60,295		571		571		60,866				1,056	12/01/2040	1.A
3138A5-6C-1	FN AH4466 - RMBS	06/01/2025	Paydown		18,520	18,520	17,690	17,659		861		861		18,520				270	02/01/2041	1.A
3138A5-FU-1	FN AH3778 - RMBS	06/01/2025	Paydown		93,794	93,794	88,899	89,642		4,151		4,151		93,794				1,349	01/01/2041	1.A
3138AA-3C-3	FN AH8894 - RMBS	06/01/2025	Paydown		14,256	14,256	14,595	14,526		(270)		(270)		14,256				269	04/01/2041	1.A
3138AB-MF-3	FN AH9357 - RMBS	06/01/2025	Paydown		8,880	8,880	9,255	9,300		(420)		(420)		8,880				141	04/01/2041	1.A
3138AD-V4-4	FN AI0634 - RMBS	06/01/2025	Paydown		3,502	3,502	3,705	3,647		(144)		(144)		3,502				73	04/01/2041	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
3138AM-VA-0	FN AI7808 - RMBS	06/01/2025	Paydown		2,865	2,865	3,019	3,017		(152)		(152)		2,865				54	07/01/2041	1.A
3138AS-ZJ-4	FN AJ1644 - RMBS	06/01/2025	Paydown		1,122	1,122	1,169	1,171		(49)		(49)		1,122				19	11/01/2041	1.A
3138E0-SD-2	FN AJ7715 - RMBS	06/01/2025	Paydown		41,459	41,459	43,379	41,955		(497)		(497)		41,459				512	12/01/2026	1.A
3138EG-NN-0	FN AL0396 - RMBS	06/01/2025	Paydown		392	392	429	415		(23)		(23)		392				9	12/01/2035	1.A
3138EK-G7-4	FN AL2921 - RMBS	06/01/2025	Paydown		9,913	9,913	10,009	9,997		(85)		(85)		9,913				143	08/01/2042	1.A
3138EL-AF-0	FN AL3605 - RMBS	06/01/2025	Paydown		9,734	9,734	9,824	9,810		(76)		(76)		9,734				137	05/01/2043	1.A
3138EN-3F-4	FN AL6197 - RMBS	06/01/2025	Paydown		153,007	153,007	155,649	154,284		(1,277)		(1,277)		153,007				1,928	01/01/2030	1.A
3138EQ-LN-0	FN AL7532 - RMBS	06/01/2025	Paydown		71,370	71,370	74,867	72,401		(1,032)		(1,032)		71,370				881	11/01/2027	1.A
3138ER-5V-8	FN AL9859 - RMBS	06/01/2025	Paydown		210,049	210,049	202,796	200,828		9,221		9,221		210,049				2,648	03/01/2047	1.A
3138ER-MW-7	FN AL9372 - RMBS	06/01/2025	Paydown		90,688	90,688	90,409	90,457		231		231		90,688				939	11/01/2031	1.A
3138ET-4G-8	FN AL8922 - RMBS	06/01/2025	Paydown		7,994	7,994	8,395	8,138		(144)		(144)		7,994				99	05/01/2030	1.A
3138M8-J6-1	FN AP4784 - RMBS	06/01/2025	Paydown		73,218	73,218	70,146	69,720		3,499		3,499		73,218				908	09/01/2042	1.A
3138MJ-GE-3	FN AQ2896 - RMBS	06/01/2025	Paydown		140,988	140,988	136,273	136,519		4,468		4,468		140,988				1,800	12/01/2042	1.A
3138W6-GB-6	FN AR8293 - RMBS	06/01/2025	Paydown		157,876	157,876	152,241	151,953		5,923		5,923		157,876				2,013	05/01/2043	1.A
3138W7-F6-6	FN AR9188 - RMBS	06/01/2025	Paydown		41,334	41,334	37,924	38,123		3,212		3,212		41,334				438	03/01/2043	1.A
3138W7-GB-4	FN AR9193 - RMBS	06/01/2025	Paydown		95,136	95,136	95,255	95,210		(74)		(74)		95,136				1,207	03/01/2043	1.A
3138W9-VQ-0	FN AS0622 - RMBS	06/01/2025	Paydown		9,049	9,049	9,343	9,139		(90)		(90)		9,049				113	10/01/2028	1.A
3138WJ-RD-2	FN AS8583 - RMBS	06/01/2025	Paydown		10,483	10,483	10,652	10,702		(219)		(219)		10,483				150	01/01/2047	1.A
3138WM-FC-0	FN AT0162 - RMBS	06/01/2025	Paydown		85,125	85,125	78,089	78,078		7,047		7,047		85,125				873	03/01/2043	1.A
3138WP-A2-0	FN AT1824 - RMBS	06/01/2025	Paydown		3,143	3,142	3,100	3,092		50		50		3,143				37	05/01/2043	1.A
3138WP-GY-4	FN AT2014 - RMBS	06/01/2025	Paydown		101,599	101,599	96,457	96,152		5,447		5,447		101,599				1,240	04/01/2043	1.A
3138WQ-AX-0	FN AT2721 - RMBS	06/01/2025	Paydown		101,007	101,007	99,398	99,480		1,527		1,527		101,007				1,238	05/01/2043	1.A
3138WQ-QS-4	FN AT3164 - RMBS	06/01/2025	Paydown		140,878	140,878	137,796	137,639		3,239		3,239		140,878				1,875	04/01/2043	1.A
3138WQ-RY-0	FN AT3202 - RMBS	06/01/2025	Paydown		3,750	3,750	3,737	3,738		13		13		3,750				50	05/01/2042	1.A
3138WV-PE-5	FN AT7620 - RMBS	06/01/2025	Paydown		85,489	85,489	82,671	82,822		2,668		2,668		85,489				1,071	06/01/2043	1.A
3138X0-ZW-1	FN AU1656 - RMBS	06/01/2025	Paydown		3,040	3,040	3,040	3,038		2		2		3,040				31	07/01/2028	1.A
3138XC-F3-1	FN AV1085 - RMBS	06/01/2025	Paydown		1,784	1,784	1,883	1,881		(97)		(97)		1,784				30	09/01/2043	1.A
3138XV-L4-0	FN AW5746 - RMBS	06/01/2025	Paydown		410	410	437	435		(25)		(25)		410				7	08/01/2044	1.A
3138YJ-US-3	FN AY5092 - RMBS	06/01/2025	Paydown		757	757	787	824		(67)		(67)		757				11	07/01/2045	1.A
3138YU-H7-9	FN AZ2953 - RMBS	06/01/2025	Paydown		10,038	10,038	10,260	10,156		(119)		(119)		10,038				127	09/01/2030	1.A
31390C-CS-3	FN 641881 - RMBS	06/01/2025	Paydown		3,373	3,373	3,437	3,383		(10)		(10)		3,373				97	04/01/2032	1.A
31390G-2T-3	FN 646186 - RMBS	06/01/2025	Paydown		4,984	4,984	5,057	5,012		(28)		(28)		4,984				134	07/01/2032	1.A
31390G-ZL-4	FN 646147 - RMBS	06/01/2025	Paydown		441	441	454	444		(3)		(3)		441				13	06/01/2032	1.A
31390Q-G8-2	FN 652823 - RMBS	06/01/2025	Paydown		290	290	302	295		(5)		(5)		290				8	09/01/2032	1.A
31390Q-G9-0	FN 652824 - RMBS	06/01/2025	Paydown		190	190	196	193		(2)		(2)		190				5	09/01/2032	1.A
31390R-E8-2	FN 653659 - RMBS	06/01/2025	Paydown		49	49	52	50		(1)		(1)		49				1	08/01/2032	1.A
31390R-EE-9	FN 653633 - RMBS	06/01/2025	Paydown		307	307	321	313		(6)		(6)		307				9	07/01/2032	1.A
31390T-KA-6	FN 655589 - RMBS	06/01/2025	Paydown		2,965	2,965	3,084	3,008		(43)		(43)		2,965				80	08/01/2032	1.A
31390T-UC-1	FN 655879 - RMBS	06/01/2025	Paydown		1,051	1,051	1,086	1,061		(10)		(10)		1,051				28	09/01/2032	1.A
31390Y-GB-8	FN 659994 - RMBS	06/01/2025	Paydown		12,432	12,432	12,657	12,515		(83)		(83)		12,432				337	09/01/2032	1.A
31391E-EQ-0	FN 664443 - RMBS	06/01/2025	Paydown		2,681	2,681	2,757	2,718		(38)		(38)		2,681				68	10/01/2032	1.A
31391E-SK-8	FN 664822 - RMBS	06/01/2025	Paydown		16,179	16,179	16,626	16,343		(164)		(164)		16,179				405	10/01/2032	1.A
31391G-3M-6	FN 666904 - RMBS	06/01/2025	Paydown		15,822	15,822	16,274	16,004		(181)		(181)		15,822				395	11/01/2032	1.A
31391G-JD-9	FN 666360 - RMBS	06/01/2025	Paydown		8,987	8,987	9,294	9,097		(110)		(110)		8,987				243	10/01/2032	1.A
31391K-H5-9	FN 669052 - RMBS	06/01/2025	Paydown		11,404	11,404	11,783	11,646		(242)		(242)		11,404				319	10/01/2032	1.A
31391N-DU-2	FN 671615 - RMBS	06/01/2025	Paydown		15,042	15,042	15,566	15,286		(244)		(244)		15,042				335	11/01/2032	1.A
31394D-QL-7	FNR 2005-40 ZM - CMO/RMBS	06/01/2025	Paydown		4,413	4,413	4,375	4,385		28		28		4,413				91	05/25/2035	1.A
31397S-X2-5	FNR 2011-37 HJ - CMO/RMBS	06/01/2025	Paydown		177,266	177,266	156,188	175,682		1,584		1,584		177,266				2,212	05/25/2026	1.A
31397U-U7-2	FNR 2011-66 BY - CMO/RMBS	06/01/2025	Paydown		93,304	93,304	88,055	92,808		496		496		93,304				1,350	07/25/2026	1.A
31397U-VT-3	FNR 2011-59 CB - CMO/RMBS	06/01/2025	Paydown		96,952	96,952	95,165	96,627		325		325		96,952				1,409	07/25/2026	1.A
31397U-XH-7	FNR 2011-61 EB - CMO/RMBS	06/01/2025	Paydown		103,541	103,541	94,926	102,808		733		733		103,541				1,290	07/25/2026	1.A
31398J-KR-3	FHR 3561 B - CMO/RMBS	06/01/2025	Paydown		60,051	60,051	54,431	58,768		1,283		1,283		60,051				991	08/15/2029	1.A
31398S-G7-2	FNR 2010-135 DB - CMO/RMBS	06/01/2025	Paydown		176,467	176,467	160,916	175,230		1,237		1,237		176,467				2,530	12/25/2025	1.A
31400D-RG-9	FN 684587 - RMBS	06/01/2025	Paydown		1,402	1,402	1,465	1,443		(42)		(42)		1,402				35	03/01/2033	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
31400E-NB-2	FN 685386 - RMBS	06/01/2025	Paydown		161	161	168	166		(6)		(6)		161				4	03/01/2033	1.A
31400Q-SW-4	FN 694533 - RMBS	06/01/2025	Paydown		9,107	9,107	9,387	9,265		(159)		(159)		9,107				228	03/01/2033	1.A
31400Q-XK-4	FN 694682 - RMBS	06/01/2025	Paydown		397	397	435	418		(21)		(21)		397				9	04/01/2033	1.A
31400T-GP-6	FN 696906 - RMBS	06/01/2025	Paydown		12,443	12,443	12,949	12,659		(216)		(216)		12,443				285	04/01/2033	1.A
31401C-EK-5	FN 704038 - RMBS	06/01/2025	Paydown		256	256	256	255						256				6	05/01/2033	1.A
31401V-6P-1	FN 720078 - RMBS	06/01/2025	Paydown		4,594	4,594	4,556	4,563		30		30		4,594				106	07/01/2033	1.A
31402C-4C-3	FN 725419 - RMBS	06/01/2025	Paydown		8,238	8,238	8,249	8,234		3		3		8,238				152	10/01/2033	1.A
31402C-4H-2	FN 725424 - RMBS	06/01/2025	Paydown		601	601	660	636		(35)		(35)		601				14	04/01/2034	1.A
31402C-P3-0	FN 725042 - RMBS	06/01/2025	Paydown		1,062	1,062	1,055	1,056		6		6		1,062				24	01/01/2034	1.A
31402C-U7-5	FN 725206 - RMBS	06/01/2025	Paydown		296	296	294	294		2		2		296				7	02/01/2034	1.A
31402C-VN-9	FN 725221 - RMBS	06/01/2025	Paydown		421	421	454	440		(19)		(19)		421				10	01/01/2034	1.A
31402D-F3-9	FN 725686 - RMBS	06/01/2025	Paydown		596	596	604	599		(3)		(3)		596				16	07/01/2034	1.A
31402D-MP-2	FN 725866 - RMBS	06/01/2025	Paydown		23,317	23,317	21,094	21,751		1,566		1,566		23,317				444	09/01/2034	1.A
31402J-3V-7	FN 730812 - RMBS	06/01/2025	Paydown		12,758	12,758	12,567	12,627		132		132		12,758				266	08/01/2033	1.A
31402L-DK-5	FN 731906 - RMBS	06/01/2025	Paydown		474	474	463	467		6		6		474				10	11/01/2033	1.A
31402Q-S9-3	FN 735044 - RMBS	06/01/2025	Paydown		482	482	490	487		(4)		(4)		482				11	10/01/2034	1.A
31402Q-VG-3	FN 735115 - RMBS	06/01/2025	Paydown		1,749	1,749	1,795	1,774		(25)		(25)		1,749				44	12/01/2034	1.A
31402Q-Y3-9	FN 735230 - RMBS	06/01/2025	Paydown		1,021	1,021	1,117	1,082		(61)		(61)		1,021				23	02/01/2035	1.A
31402Q-YV-7	FN 735224 - RMBS	06/01/2025	Paydown		23,697	23,697	22,801	23,080		617		617		23,697				549	02/01/2035	1.A
31402R-JV-2	FN 735676 - RMBS	06/01/2025	Paydown		4,905	4,905	5,236	5,119		(214)		(214)		4,905				101	07/01/2035	1.A
31402R-N6-2	FN 735813 - RMBS	06/01/2025	Paydown		96	96	96	100		(4)		(4)		96				3	07/01/2035	1.A
31402R-UW-7	FN 735997 - RMBS	06/01/2025	Paydown		2,103	2,103	2,108	2,104		(1)		(1)		2,103				45	11/01/2035	1.A
31402Y-GR-9	FN 741908 - RMBS	06/01/2025	Paydown		4,839	4,839	4,741	4,776		64		64		4,839				101	11/01/2033	1.A
31403C-6L-0	FN 745275 - RMBS	06/01/2025	Paydown		2,608	2,608	2,659	2,642		(34)		(34)		2,608				54	02/01/2036	1.A
31403D-BY-4	FN 745355 - RMBS	06/01/2025	Paydown		435	435	427	429		6		6		435				9	03/01/2036	1.A
31403D-PP-8	FN 745730 - RMBS	06/01/2025	Paydown		1,057	1,057	1,156	1,115		(59)		(59)		1,057				24	03/01/2035	1.A
31403J-CR-5	FN 749880 - RMBS	06/01/2025	Paydown		1,719	1,719	1,798	1,767		(48)		(48)		1,719				36	10/01/2033	1.A
31403K-UP-6	FN 751290 - RMBS	06/01/2025	Paydown		4,366	4,366	4,424	4,407		(41)		(41)		4,366				109	03/01/2034	1.A
31403M-UP-2	FN 753090 - RMBS	06/01/2025	Paydown		718	718	743	730		(12)		(12)		718				18	12/01/2033	1.A
31403R-PR-3	FN 755632 - RMBS	06/01/2025	Paydown		230	230	226	227		3		3		230				5	04/01/2034	1.A
31403R-RX-8	FN 755702 - RMBS	06/01/2025	Paydown		2	2	2	2						2					03/01/2034	1.A
31403V-4Q-9	FN 759631 - RMBS	06/01/2025	Paydown		933	933	937	934		(1)		(1)		933				21	02/01/2034	1.A
31404L-TJ-9	FN 771953 - RMBS	06/01/2025	Paydown		428	428	445	437		(8)		(8)		428				12	02/01/2034	1.A
31404N-FX-9	FN 773382 - RMBS	06/01/2025	Paydown		184	184	187	185		(1)		(1)		184				4	04/01/2034	1.A
31404N-NS-1	FN 773601 - RMBS	06/01/2025	Paydown		185	185	191	189		(4)		(4)		185				5	08/01/2034	1.A
31404P-QN-4	FN 774561 - RMBS	06/01/2025	Paydown		79	79	80	79						79				2	04/01/2034	1.A
31404Q-WU-9	FN 775659 - RMBS	06/01/2025	Paydown		93	93	93	93						93				2	05/01/2034	1.A
31404R-YN-1	FN 776617 - RMBS	06/01/2025	Paydown		217	217	220	218		(1)		(1)		217				5	04/01/2034	1.A
31404T-ET-6	FN 777846 - RMBS	06/01/2025	Paydown		100	100	100	100						100				2	05/01/2034	1.A
31404U-JU-5	FN 778875 - RMBS	06/01/2025	Paydown		5,193	5,193	5,267	5,225		(32)		(32)		5,193				130	06/01/2034	1.A
31405H-J6-6	FN 789685 - RMBS	06/01/2025	Paydown		256	256	267	262		(6)		(6)		256				7	07/01/2034	1.A
31405J-KZ-6	FN 790612 - RMBS	06/01/2025	Paydown		118	118	124	122		(5)		(5)		118				3	09/01/2034	1.A
31405J-UE-2	FN 790881 - RMBS	06/01/2025	Paydown		984	984	1,000	993		(9)		(9)		984				23	09/01/2034	1.A
31405R-7F-7	FN 797494 - RMBS	06/01/2025	Paydown		1,388	1,388	1,410	1,407		(19)		(19)		1,388				26	03/01/2035	1.A
31405S-EQ-3	FN 797643 - RMBS	06/01/2025	Paydown		511	511	506	507		3		3		511				11	08/01/2035	1.A
31406B-ZG-8	FN 805443 - RMBS	06/01/2025	Paydown		1,681	1,681	1,738	1,715		(35)		(35)		1,681				42	11/01/2034	1.A
31406E-2J-2	FN 808177 - RMBS	06/01/2025	Paydown		12,647	12,647	12,611	12,606		40		40		12,647				289	03/01/2035	1.A
31406F-AR-2	FN 808316 - RMBS	06/01/2025	Paydown		3,035	3,035	3,173	3,122		(87)		(87)		3,035				68	01/01/2035	1.A
31406F-WK-3	FN 808950 - RMBS	06/01/2025	Paydown		505	505	505	504		1		1		505				11	01/01/2035	1.A
31406G-YX-1	FN 809926 - RMBS	06/01/2025	Paydown		858	858	874	867		(9)		(9)		858				20	02/01/2035	1.A
31406K-RC-6	FN 812383 - RMBS	06/01/2025	Paydown		642	642	650	645		(2)		(2)		642				15	05/01/2035	1.A
31406P-C3-1	FN 815590 - RMBS	06/01/2025	Paydown		219	219	225	223		(4)		(4)		219				5	04/01/2035	1.A
31406P-HS-1	FN 815741 - RMBS	06/01/2025	Paydown		1,602	1,602	1,625	1,616		(14)		(14)		1,602				37	02/01/2035	1.A
31406U-HG-6	FN 820231 - RMBS	06/01/2025	Paydown		2,861	2,861	2,927	2,912		(51)		(51)		2,861				71	06/01/2035	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
31407D-SV-8	FN 827732 - RMBS	06/01/2025	Paydown		368	368	388	379		(11)		(11)		368				8	06/01/2035	1.A
31407X-7F-2	FN 844294 - RMBS	06/01/2025	Paydown		2,964	2,964	3,066	3,030		(66)		(66)		2,964				68	11/01/2035	1.A
31408E-G5-5	FN 849020 - RMBS	06/01/2025	Paydown		357	357	391	379		(22)		(22)		357				8	01/01/2036	1.A
31409U-FA-8	FN 878661 - RMBS	06/01/2025	Paydown		160	160	153	155		5		5		160				4	02/01/2036	1.A
3140E4-Q5-9	FN BA0475 - RMBS	06/01/2025	Paydown		1,757	1,757	1,871	1,921		(165)		(165)		1,757				29	08/01/2045	1.A
3140F1-YF-3	FN BC6109 - RMBS	06/01/2025	Paydown		3,812	3,812	3,756	3,764		47		47		3,812				56	06/01/2046	1.A
3140J8-RT-2	FN BM4097 - RMBS	06/01/2025	Paydown		4,899	4,899	5,131	5,123		(224)		(224)		4,899				86	07/01/2047	1.A
3140J9-BT-7	FN BM4549 - RMBS	06/01/2025	Paydown		15,361	15,361	15,032	15,033		328		328		15,361				257	11/01/2043	1.A
3140J9-SN-2	FN BM5024 - RMBS	06/01/2025	Paydown		68,657	68,657	69,247	69,556		(899)		(899)		68,657				861	11/01/2048	1.A
3140K1-4D-5	FN BO6219 - RMBS	06/01/2025	Paydown		125,658	125,658	132,275	135,216		(9,558)		(9,558)		125,658				1,694	12/01/2049	1.A
3140KD-KX-7	FN BP5709 - RMBS	06/01/2025	Paydown		216,659	216,659	224,724	225,817		(9,158)		(9,158)		216,659				2,405	05/01/2050	1.A
3140LY-P6-4	FN BT9444 - RMBS	06/01/2025	Paydown		195,776	195,776	197,428	197,070		(1,294)		(1,294)		195,776				1,651	11/01/2036	1.A
3140Q7-FX-0	FN CA0181 - RMBS	06/01/2025	Paydown		5,834	5,834	5,891	5,914		(80)		(80)		5,834				90	08/01/2047	1.A
3140QD-XC-3	FN CA6074 - RMBS	06/01/2025	Paydown		93,775	93,775	98,318	99,655		(5,880)		(5,880)		93,775				1,002	06/01/2050	1.A
3140QG-D4-6	FN CA8222 - RMBS	06/01/2025	Paydown		357,157	357,157	359,445	359,174		(2,016)		(2,016)		357,157				2,146	12/01/2050	1.A
3140QG-MJ-3	FN CA8460 - RMBS	06/01/2025	Paydown		43,358	43,358	45,065	45,098		(1,740)		(1,740)		43,358				459	01/01/2051	1.A
3140QN-B5-0	FN CB2759 - RMBS	06/01/2025	Paydown		758,018	758,018	776,376	775,600		(17,582)		(17,582)		758,018				9,684	02/01/2052	1.A
3140QS-AW-1	FN CB6320 - RMBS	06/01/2025	Paydown		66,547	66,547	65,757	65,784		763		763		66,547				1,437	05/01/2053	1.A
3140QT-EE-5	FN CB7332 - RMBS	06/01/2025	Paydown		36,157	36,157	35,722	35,739		419		419		36,157				781	10/01/2053	1.A
3140X6-VF-5	FN FM3313 - RMBS	06/01/2025	Paydown		76,266	76,266	78,911	78,769		(2,503)		(2,503)		76,266				635	08/01/2035	1.A
3140X8-RQ-2	FN FM4994 - RMBS	06/01/2025	Paydown		91,233	91,233	94,772	94,448		(3,216)		(3,216)		91,233				787	12/01/2050	1.A
3140X9-C7-8	FN FM5493 - RMBS	06/01/2025	Paydown		88,502	88,502	92,664	92,137		(3,636)		(3,636)		88,502				766	02/01/2036	1.A
3140XA-BG-6	FN FM6338 - RMBS	06/01/2025	Paydown		88,503	88,503	88,628	88,620		(117)		(117)		88,503				827	02/01/2051	1.A
3140XB-KY-5	FN FM7510 - RMBS	06/01/2025	Paydown		188,728	188,728	196,070	196,182		(7,455)		(7,455)		188,728				2,448	06/01/2051	1.A
3140XC-NV-6	FN FM8503 - RMBS	06/01/2025	Paydown		141,329	141,329	146,911	146,130		(4,801)		(4,801)		141,329				1,471	04/01/2036	1.A
3140XD-QA-7	FN FM9448 - RMBS	06/01/2025	Paydown		230,380	230,380	231,379	231,222		(843)		(843)		230,380				1,942	10/01/2051	1.A
3140XH-X9-3	FN FS2503 - RMBS	06/01/2025	Paydown		36,669	36,669	35,729	35,819		850		850		36,669				514	07/01/2037	1.A
3140XH-YD-3	FN FS2507 - RMBS	06/01/2025	Paydown		61,305	61,305	61,957	61,844		(539)		(539)		61,305				871	12/01/2035	1.A
3140XJ-3A-9	FN FS3492 - RMBS	06/01/2025	Paydown		55,064	55,064	54,358	54,382		682		682		55,064				1,029	01/01/2038	1.A
3140XJ-D4-2	FN FS2822 - RMBS	06/01/2025	Paydown		87,639	87,639	87,979	87,963		(324)		(324)		87,639				1,491	11/01/2034	1.A
3140XJ-HE-6	FN FS2928 - RMBS	06/01/2025	Paydown		31,548	31,548	30,404	30,496		1,052		1,052		31,548				501	09/01/2037	1.A
3140XK-FV-7	FN FS3779 - RMBS	06/01/2025	Paydown		95,040	95,040	96,450	96,415		(1,375)		(1,375)		95,040				2,056	11/01/2037	1.A
3140XL-4F-2	FN FS5321 - RMBS	06/01/2025	Paydown		51,061	51,061	51,616	51,609		(548)		(548)		51,061				1,180	07/01/2038	1.A
3140XP-SY-6	FN FS7734 - RMBS	06/01/2025	Paydown		64,653	64,653	65,007	65,025		(372)		(372)		64,653				1,456	04/01/2039	1.A
3140XQ-JM-0	FN FS8367 - RMBS	06/01/2025	Paydown		1,221,117	1,221,117	1,247,639	1,246,648		(25,530)		(25,530)		1,221,117				30,162	06/01/2054	1.A
31410G-BE-2	FN 888437 - RMBS	06/01/2025	Paydown		453	453	468	463		(10)		(10)		453				11	11/01/2036	1.A
31410G-EK-5	FN 888538 - RMBS	06/01/2025	Paydown		2,680	2,680	2,776	2,743		(63)		(63)		2,680				62	01/01/2037	1.A
31410G-UW-1	FN 888997 - RMBS	06/01/2025	Paydown		1,760	1,760	1,782	1,771		(11)		(11)		1,760				40	08/01/2035	1.A
31410N-RR-1	FN 892496 - RMBS	06/01/2025	Paydown		90	90	89	89						90				2	08/01/2036	1.A
31410Q-NQ-0	FN 894199 - RMBS	06/01/2025	Paydown		150	150	156	153		(3)		(3)		150				4	10/01/2036	1.A
31411D-QK-8	FN 905058 - RMBS	06/01/2025	Paydown		5,232	5,232	5,277	5,258		(26)		(26)		5,232				107	11/01/2036	1.A
31411H-N8-9	FN 908615 - RMBS	06/01/2025	Paydown		1,965	1,965	1,883	1,917		48		48		1,965				45	02/01/2037	1.A
31412J-BV-6	FN 926252 - RMBS	06/01/2025	Paydown		6,448	6,448	6,571	6,527		(80)		(80)		6,448				121	12/01/2035	1.A
31412L-A4-2	FN 928027 - RMBS	06/01/2025	Paydown		2,985	2,985	3,222	3,108		(123)		(123)		2,985				76	01/01/2037	1.A
31412N-7J-9	FN 930697 - RMBS	06/01/2025	Paydown		8,258	8,258	8,086	8,117		141		141		8,258				155	01/01/2035	1.A
31412N-FD-3	FN 929964 - RMBS	06/01/2025	Paydown		315	315	334	329		(13)		(13)		315				8	09/01/2038	1.A
31412N-JA-5	FN 930057 - RMBS	06/01/2025	Paydown		4,568	4,568	4,568	4,567		2		2		4,568				116	10/01/2038	1.A
31412P-5V-9	FN 931560 - RMBS	06/01/2025	Paydown		14,109	14,109	14,122	14,099		10		10		14,109				269	05/01/2035	1.A
31412Q-SU-4	FN 932131 - RMBS	06/01/2025	Paydown		1,642	1,642	1,672	1,664		(22)		(22)		1,642				31	11/01/2039	1.A
31412U-7H-7	FN 935696 - RMBS	06/01/2025	Paydown		2,011	2,011	2,047	2,052		(41)		(41)		2,011				38	11/01/2039	1.A
31412X-FA-7	FN 937661 - RMBS	06/01/2025	Paydown		1,526	1,526	1,568	1,553		(27)		(27)		1,526				35	06/01/2037	1.A
31413J-PA-6	FN 946917 - RMBS	06/01/2025	Paydown		9,640	9,640	9,877	9,713		(73)		(73)		9,640				211	09/01/2037	1.A
31413L-TE-9	FN 948849 - RMBS	06/01/2025	Paydown		428	428	456	450		(21)		(21)		428				11	08/01/2037	1.A
31413Y-RW-3	FN 959601 - RMBS	06/01/2025	Paydown		256	256	262	260		(4)		(4)		256				7	11/01/2037	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
314140-AB-3	FN 972602 - RMBS	06/01/2025	Paydown		750	750	767	761		(11)		(11)		750				16	04/01/2038	1.A
31416B-2Z-0	FN 995492 - RMBS	06/01/2025	Paydown		28,340	28,340	29,325	28,961		(621)		(621)		28,340				597	12/01/2034	1.A
31416B-L8-9	FN 995051 - RMBS	06/01/2025	Paydown		244	244	261	255		(11)		(11)		244				6	03/01/2037	1.A
31416B-RY-6	FN 995203 - RMBS	06/01/2025	Paydown		859	859	897	883		(24)		(24)		859				18	07/01/2035	1.A
31416L-SW-7	FN AA3232 - RMBS	06/01/2025	Paydown		22,013	22,013	21,663	21,700		313		313		22,013				368	04/01/2039	1.A
31416R-FA-6	FN AA7360 - RMBS	06/01/2025	Paydown		10,137	10,137	10,154	10,144		(7)		(7)		10,137				195	01/01/2034	1.A
31416R-M9-1	FN AA7583 - RMBS	06/01/2025	Paydown		1,055	1,055	1,107	1,093		(38)		(38)		1,055				20	06/01/2039	1.A
31416S-KH-3	FN AA8395 - RMBS	06/01/2025	Paydown		1,293	1,293	1,346	1,334		(40)		(40)		1,293				27	06/01/2039	1.A
31416X-E2-2	FN AB1952 - RMBS	06/01/2025	Paydown		3,811	3,811	3,819	3,817		(6)		(6)		3,811				63	12/01/2040	1.A
31416X-JM-3	FN AB2067 - RMBS	06/01/2025	Paydown		57,369	57,369	54,420	54,540		2,829		2,829		57,369				870	01/01/2041	1.A
31416X-SH-4	FN AB2319 - RMBS	06/01/2025	Paydown		39,257	39,257	36,785	37,195		2,062		2,062		39,257				571	02/01/2041	1.A
31417A-CT-4	FN AB3681 - RMBS	06/01/2025	Paydown		111,665	111,665	114,788	114,361		(2,695)		(2,695)		111,665				1,634	10/01/2041	1.A
31417A-JK-6	FN AB3865 - RMBS	06/01/2025	Paydown		9,247	9,247	9,460	9,438		(192)		(192)		9,247				135	11/01/2041	1.A
31417D-W3-3	FN AB6965 - RMBS	06/01/2025	Paydown		10,872	10,872	10,729	10,815		57		57		10,872				115	11/01/2027	1.A
31417E-SS-1	FN AB7728 - RMBS	06/01/2025	Paydown		95,122	95,122	91,190	91,431		3,691		3,691		95,122				975	01/01/2043	1.A
31417G-EJ-1	FN AB9136 - RMBS	06/01/2025	Paydown		42,940	42,939	39,115	39,247		3,693		3,693		42,940				453	04/01/2043	1.A
31417G-EQ-5	FN AB9142 - RMBS	06/01/2025	Paydown		55,714	55,714	54,003	53,792		1,922		1,922		55,714				705	04/01/2043	1.A
31417J-SC-5	FN AC0514 - RMBS	06/01/2025	Paydown		952	952	970	968		(15)		(15)		952				18	07/01/2039	1.A
31417M-QZ-9	FN AC3171 - RMBS	06/01/2025	Paydown		4,465	4,465	4,772	4,586		(121)		(121)		4,465				121	09/01/2039	1.A
31417M-S8-7	FN AC3242 - RMBS	06/01/2025	Paydown		127,617	127,617	127,178	127,189		428		428		127,617				2,238	09/01/2039	1.A
31418A-S5-8	FN MA1439 - RMBS	06/01/2025	Paydown		17,710	17,710	16,249	16,370		1,340		1,340		17,710				183	05/01/2043	1.A
31418A-VH-8	FN MA1515 - RMBS	06/01/2025	Paydown		35,467	35,467	33,649	32,633		2,833		2,833		35,467				459	08/01/2043	1.A
31418C-5U-4	FN MA3558 - RMBS	06/01/2025	Paydown		117,131	117,131	119,448	119,669		(2,538)		(2,538)		117,131				1,416	01/01/2034	1.A
31418C-FD-1	FN MA2863 - RMBS	06/01/2025	Paydown		162,984	162,984	157,506	155,978		7,006		7,006		162,984				2,049	01/01/2047	1.A
31418C-FJ-8	FN MA2868 - RMBS	06/01/2025	Paydown		143,510	143,510	144,014	143,781		(271)		(271)		143,510				1,493	01/01/2032	1.A
31418C-G6-5	FN MA2920 - RMBS	06/01/2025	Paydown		69,637	69,637	69,455	69,445		192		192		69,637				874	03/01/2047	1.A
31418C-SG-0	FN MA3218 - RMBS	06/01/2025	Paydown		7,577	7,577	7,561	7,561		16		16		7,577				95	12/01/2032	1.A
31418C-UH-5	FN MA3283 - RMBS	06/01/2025	Paydown		22,124	22,124	22,532	22,512		(388)		(388)		22,124				275	02/01/2033	1.A
31418C-UJ-1	FN MA3284 - RMBS	06/01/2025	Paydown		108,146	108,146	107,871	107,869		277		277		108,146				1,574	02/01/2033	1.A
31418C-V9-2	FN MA3339 - RMBS	06/01/2025	Paydown		7,712	7,712	7,704	7,704		8		8		7,712				98	04/01/2033	1.A
31418C-WS-9	FN MA3356 - RMBS	06/01/2025	Paydown		28,535	28,535	28,531	28,568		(32)		(32)		28,535				418	05/01/2048	1.A
31418C-XW-9	FN MA3392 - RMBS	06/01/2025	Paydown		32,414	32,414	32,607	32,610		(195)		(195)		32,414				477	06/01/2033	1.A
31418D-5C-2	FN MA4442 - RMBS	06/01/2025	Paydown		96,467	96,467	99,712	99,032		(2,564)		(2,564)		96,467				803	10/01/2036	1.A
31418D-C5-9	FN MA3691 - RMBS	06/01/2025	Paydown		109,931	109,931	110,420	110,970		(1,039)		(1,039)		109,931				1,375	07/01/2049	1.A
31418D-C9-1	FN MA3695 - RMBS	06/01/2025	Paydown		10,794	10,794	11,006	11,046		(251)		(251)		10,794				136	07/01/2034	1.A
31418D-CG-5	FN MA3670 - RMBS	06/01/2025	Paydown		11,528	11,528	11,453	11,404		124		124		11,528				149	05/01/2049	1.A
31418D-ES-7	FN MA3744 - RMBS	06/01/2025	Paydown		72,751	72,751	73,436	74,098		(1,347)		(1,347)		72,751				908	08/01/2049	1.A
31418D-GF-3	FN MA3797 - RMBS	06/01/2025	Paydown		168,868	168,868	169,768	169,961		(1,093)		(1,093)		168,868				1,808	10/01/2034	1.A
31418D-Q5-4	FN MA4075 - RMBS	06/01/2025	Paydown		21,952	21,952	22,914	22,842		(890)		(890)		21,952				231	07/01/2035	1.A
31418D-QH-8	FN MA4055 - RMBS	06/01/2025	Paydown		291,804	291,804	304,021	307,820		(16,015)		(16,015)		291,804				3,053	06/01/2050	1.A
31418D-RW-4	FN MA4100 - RMBS	06/01/2025	Paydown		527,041	527,041	543,511	544,418		(17,377)		(17,377)		527,041				4,460	08/01/2050	1.A
31418D-SH-6	FN MA4119 - RMBS	06/01/2025	Paydown		795,292	795,292	823,334	823,708		(28,416)		(28,416)		795,292				6,661	09/01/2050	1.A
31418D-SL-7	FN MA4122 - RMBS	06/01/2025	Paydown		32,098	32,098	32,995	32,849		(751)		(751)		32,098				201	09/01/2035	1.A
31418D-TL-6	FN MA4154 - RMBS	06/01/2025	Paydown		718,485	718,485	734,933	731,510		(13,025)		(13,025)		718,485				4,522	10/01/2035	1.A
31418D-TQ-5	FN MA4158 - RMBS	06/01/2025	Paydown		269,869	269,869	278,514	278,204		(8,335)		(8,335)		269,869				2,275	10/01/2050	1.A
31418D-UC-4	FN MA4178 - RMBS	06/01/2025	Paydown		85,779	85,779	86,730	86,547		(768)		(768)		85,779				538	11/01/2035	1.A
31418D-UF-7	FN MA4181 - RMBS	06/01/2025	Paydown		342,533	342,533	345,423	345,037		(2,504)		(2,504)		342,533				2,144	11/01/2050	1.A
31418D-UG-5	FN MA4182 - RMBS	06/01/2025	Paydown		294,376	294,376	304,288	303,769		(9,393)		(9,393)		294,376				2,462	11/01/2050	1.A
31418D-VA-7	FN MA4208 - RMBS	06/01/2025	Paydown		119,851	119,851	124,341	124,001		(4,150)		(4,150)		119,851				1,007	12/01/2050	1.A
31418D-VB-5	FN MA4209 - RMBS	06/01/2025	Paydown		317,285	317,285	321,449	320,821		(3,536)		(3,536)		317,285				2,004	12/01/2050	1.A
31418D-VW-9	FN MA4228 - RMBS	06/01/2025	Paydown		92,352	92,352	94,864	94,297		(1,944)		(1,944)		92,352				577	01/01/2036	1.A
31418D-WR-9	FN MA4255 - RMBS	06/01/2025	Paydown		120,989	120,989	121,084	121,069		(80)		(80)		120,989				1,016	02/01/2051	1.A
31418D-X9-8	FN MA4303 - RMBS	06/01/2025	Paydown		20,102	20,102	20,782	20,648		(546)		(546)		20,102				167	04/01/2036	1.A
31418D-Y3-0	FN MA4329 - RMBS	06/01/2025	Paydown		12,344	12,344	12,736	12,655		(311)		(311)		12,344				104	05/01/2036	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
31418D-YC-0	FN MA4306 - RMBS	06/01/2025	Paydown		411,385	411,385	425,784	425,757		(14,372)		(14,372)		411,385				4,262	04/01/2051	1.A
31418D-Z3-9	FN MA4361 - RMBS	06/01/2025	Paydown		27,174	27,174	25,956	26,129		1,046		1,046		27,174				286	06/01/2036	1.A
31418E-NV-8	FN MA4903 - RMBS	06/01/2025	Paydown		47,464	47,464	47,323	47,324		140		140		47,464				1,047	01/01/2038	1.A
31418M-UN-0	FN AD0588 - RMBS	06/01/2025	Paydown		3,739	3,739	3,945	3,903		(164)		(164)		3,739				77	12/01/2039	1.A
31418R-HJ-3	FN AD3832 - RMBS	04/01/2025	Paydown		50	50	52	50						50				1	04/01/2025	1.A
31418W-PE-4	FN AD8520 - RMBS	06/01/2025	Paydown		5,513	5,513	5,455	5,460		53		53		5,513				92	08/01/2040	1.A
35563P-2S-7	SCRT 2021-2 MTU - CMO/RMBS	06/02/2025	Paydown		195,723	195,723	206,705	203,443		(7,721)		(7,721)		195,723				2,124	11/25/2060	1.A
35563P-2U-2	SCRT 2021-2 MBU - CMO/RMBS	06/02/2025	Paydown		5,394	5,394	5,454	5,433		(39)		(39)		5,394				56	11/25/2060	1.A
35563P-5A-3	SCRT 2021-3 MBU - CMO/RMBS	06/02/2025	Paydown		42,987	42,987	43,635	43,513		(526)		(526)		42,987				469	03/25/2061	1.A
35563P-5Y-1	SCRT 2021-3 TT - CMO/RMBS	06/01/2025	Paydown		38,758	38,758	39,561	39,442		(684)		(684)		38,758				315	03/25/2061	1.A
35563P-E3-9	SCRT 2022-2 MA - CMO/RMBS	06/01/2025	Paydown		96,657	96,657	90,840	93,741		2,917		2,917		96,657				1,184	04/25/2062	1.A
35563P-E4-7	SCRT 2022-2 MB - CMO/RMBS	06/02/2025	Paydown		19,569	19,569	15,511	16,255		3,315		3,315		19,569				246	04/25/2062	1.A
35563P-HG-7	SCRT 2018-4 MB - CMO/RMBS	06/02/2025	Paydown		946	946	849	879		67		67		946				14	03/25/2058	1.A
35563P-MM-8	SCRT 2019-4 MB - CMO/RMBS	06/02/2025	Paydown		68,204	62,555	55,590	56,687		11,517		11,517		68,204				775	02/25/2059	1.A
35563P-SD-2	SCRT 2020-3 MB - CMO/RMBS	06/02/2025	Paydown		905	905	919	912		(7)		(7)		905				8	05/25/2060	1.A
35563P-VB-2	SCRT 2021-1 MBU - CMO/RMBS	06/02/2025	Paydown		10,491	10,491	10,344	10,384		107		107		10,491				112	09/27/2060	1.A
1039999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Agency Residential Mortgage-Backed Securities - Not/Partially Guaranteed (Not Exempt from RBC)					24,827,477	24,801,505	24,782,306	24,983,677		(164,961)		(164,961)		24,818,716		8,761	8,761	324,522	XXX	XXX
00842B-AV-9	ABMT 2015-5 B3 - CMO/RMBS	06/01/2025	Paydown		3,411	3,411	3,521	3,530		(119)		(119)		3,411				51	07/25/2045	1.A
00842C-AU-9	ABMT 2015-7 B3 - CMO/RMBS	06/01/2025	Paydown		60,520	60,520	60,019	60,077		443		443		60,520				1,028	10/25/2045	1.A
00842V-AU-7	ABMT 2016-3 B3 - CMO/RMBS	06/01/2025	Paydown		45,358	45,358	44,934	44,985		372		372		45,358				644	08/27/2046	1.A
05949A-HA-1	BOAMS 2004-E 2A6 - CMO/RMBS	06/01/2025	Paydown		26,561	26,561	26,296	26,226		335		335		26,561				680	06/25/2034	3.A FM
16159Q-AD-9	CHASE 2024-5 A4 - RMBS	06/01/2025	Paydown		608,521	608,521	610,969	610,974		(2,453)		(2,453)		608,521				15,828	04/26/2055	1.A
16159V-AD-8	CHASE 252 A4 - RMBS	06/01/2025	Paydown		526,208	526,208	528,123			(1,915)		(1,915)		526,208				8,096	12/27/2055	1.A FE
17292B-AK-2	CMLTI 252 A10 - RMBS	06/25/2025	Paydown		557,046	557,046	561,526			(4,480)		(4,480)		557,046				5,850	02/25/2055	1.A FE
17329P-CL-4	CMLTI 21INV1 A7A - CMO/RMBS	06/01/2025	Paydown		37,124	37,124	38,090	37,708		(584)		(584)		37,124				387	05/25/2051	1.A
17329R-CN-6	CMLTI 2021-INV2 A7A - CMO/RMBS	06/01/2025	Paydown		46,799	46,799	48,086	47,618		(819)		(819)		46,799				510	05/25/2051	1.A
17332D-AL-8	CMLTI 24CMI1 A11 - RMBS	06/01/2025	Paydown		1,481,023	1,481,023	1,472,808	1,472,838		8,184		8,184		1,481,023				32,581	06/25/2054	1.A
33849N-AQ-8	FSMT 2018-5 B3 - RMBS	06/01/2025	Paydown		40,880	40,880	38,366	38,378		2,501		2,501		40,880				753	09/25/2048	1.A
33851G-AF-2	FSMT 216INV A6 - CMO/RMBS	06/01/2025	Paydown		64,121	64,121	65,884	65,518		(1,397)		(1,397)		64,121				670	08/25/2051	1.A
33851P-AE-5	FSMT 2021-5INV A5 - CMO/RMBS	06/01/2025	Paydown		45,927	45,927	46,910	46,721		(794)		(794)		45,927				477	07/25/2051	1.A
36228F-2Q-8	GSR 2004-6F 3A3 - CMO/RMBS	06/01/2025	Paydown		3,047	3,047	3,082	3,056		(9)		(9)		3,047				83	05/25/2034	1.A FM
36242D-BU-6	GSR 2004-9 5A7 - CMO/RMBS	06/01/2025	Paydown		9,871	9,871	9,098	9,858		12		12		9,871				229	08/25/2034	1.A FM
36260R-BA-6	GSMBS 2020-PJ6 B2 - CMO/RMBS	06/01/2025	Paydown		15,942	15,942	12,617	12,783		3,159		3,159		15,942				184	05/25/2051	1.C
36270C-AZ-3	GSMBS 24PJ6 A15 - RMBS	06/01/2025	Paydown		1,673,867	1,673,867	1,685,662	1,685,488		(11,621)		(11,621)		1,673,867				38,623	10/26/2054	1.A
36270W-BV-7	GSMBS 24PJ9 B2 - RMBS	06/01/2025	Paydown		15,662	15,662	15,836	15,834		(172)		(172)		15,662				425	02/25/2055	1.D
362957-AD-4	GSMBS 25PJ2 A4 - RMBS	06/01/2025	Paydown		1,297,906	1,297,906	1,302,928			(5,022)		(5,022)		1,297,906				19,784	07/25/2055	1.A FE
46592X-AF-1	JPMMT 2021-13 A4 - CMO/RMBS	06/01/2025	Paydown		97,937	97,937	99,345	99,230		(1,293)		(1,293)		97,937				1,043	04/25/2052	1.A
466247-L2-7	JPMMT 2006-A2 5A4 - CMO/RMBS	06/01/2025	Paydown		1,404	1,404	706	706		698		698		1,404				42	11/25/2033	1.A FM
466287-AB-5	JPALT 2007-A1 A2A - CMO/RMBS	06/25/2025	Paydown		2,074	2,074				2,074		2,074		2,074				1,959	03/25/2037	6. FE
46648H-BB-8	JPMMT 2017-2 B4 - CMO/RMBS	06/01/2025	Paydown		48,699	48,699	50,403	49,806		(1,107)		(1,107)		48,699				779	05/28/2047	1.A FE
46654W-BN-0	JPMMT 221 A12 - RMBS	06/01/2025	Paydown		259,348	259,348	254,667			4,680		4,680		259,348				2,237	07/25/2052	1.A FE
46657P-AU-7	JPMMT 241 A9 - RMBS	06/01/2025	Paydown		92,197	92,197	92,586	92,585		(388)		(388)		92,197				2,232	06/25/2054	1.A
46658L-AD-3	JPMMT 2410 A4 - RMBS	06/01/2025	Paydown		1,721,668	1,721,668	1,717,217	1,717,242		4,426		4,426		1,721,668				36,798	03/25/2055	1.A
585525-BJ-6	MRFC 1998-2 B1 - CMO/RMBS	06/01/2025	Paydown		224	224	218	223		1		1		224				6	06/25/2028	1.A FM
604160-FT-6	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		15,216	15,216	15,368	15,223		(7)		(7)		15,216				180	09/01/2042	1.B FE
604160-FY-5	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		9,288	9,288	9,288	9,288						9,288				117	07/01/2044	1.B FE
604160-GC-2	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		21,111	21,111	21,111	21,111						21,111				225	02/01/2045	1.B FE
604160-GD-0	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		30,392	30,392	30,392	30,392						30,392				422	04/01/2045	1.B FE
604160-GE-8	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		33,700	33,700	33,700	33,700						33,700				467	06/01/2045	1.B FE
604160-GG-3	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		24,454	24,454	24,454	24,454						24,454				330	02/01/2046	1.B FE
604160-GX-6	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		19,965	19,965	19,971	19,971		(6)		(6)		19,965				225	10/01/2047	1.B FE
604160-GZ-1	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		49,620	49,620	49,623	49,623		(3)		(3)		49,620				673	12/01/2047	1.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
..60416Q-HA-5	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		14,511	14,511	14,511	14,511						14,511				194	03/01/2048	1.B FE
..60416Q-HC-1	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		33,967	33,967	33,993	33,991		(24)		(24)		33,967				484	05/01/2048	1.B FE
..60416Q-HL-1	MINNESOTA ST HSG FIN AGY	06/01/2025	Paydown		52,216	52,216	52,242	52,239		(24)		(24)		52,216				793	03/01/2049	1.B FE
..69359Y-AJ-6	PMTLT 2021-INV1 A9 - CMO/RMBS	06/01/2025	Paydown		93,382	93,382	95,133	94,740		(1,358)		(1,358)		93,382				1,007	07/25/2051	1.A
..81744Y-AH-9	SEMT 2013-4 B3 - CMO/RMBS	06/01/2025	Paydown		13,117	13,117	13,394	13,307		(190)		(190)		13,117				187	04/27/2043	1.A
..81745A-AG-2	SEMT 2013-5 B3 - CMO/RMBS	06/01/2025	Paydown		9,288	9,288	9,479	9,421		(133)		(133)		9,288				135	05/25/2043	1.A
..81746L-CB-6	SEMT 2015-3 B1 - CMO/RMBS	06/01/2025	Paydown		12,663	12,663	12,976	12,748		(84)		(84)		12,663				172	07/25/2045	1.A
..81746T-CD-5	SEMT 2017-1 B3 - CMO/RMBS	06/01/2025	Paydown		34,109	34,109	35,346	35,162		(1,052)		(1,052)		34,109				512	02/25/2047	1.A
..82280R-CE-7	SCOT 2017-1 B4 - CMO/RMBS	06/01/2025	Paydown		3,902	3,902	3,990	3,953		(50)		(50)		3,902				59	04/25/2047	1.G FE
..83756C-DZ-5	SOUTH DAKOTA HOUSING DEVELOPMENT	06/01/2025	Paydown		53,384	53,384	53,384	53,384						53,384				720	07/01/2043	1.A FE
..86359A-K4-4	SASC 2003-25XS A6 - RMBS	06/01/2025	Paydown		570	570	570	406		164		164		570				11	08/25/2033	1.A FM
..89175T-AA-6	TPMT 2018-4 A1 - CMO/RMBS	06/01/2025	Paydown		45,639	45,639	44,548	45,104		535		535		45,639				554	06/25/2058	1.A
..949798-BJ-0	WFMBS 2021-2 B2 - RMBS	06/01/2025	Paydown		24,204	24,204	18,826	19,058		5,147		5,147		24,204				281	06/26/2051	1.A
..94989U-AE-1	WFMBS 2018-1 A5 - CMO/RMBS	06/01/2025	Paydown		3,596	3,596	3,279	3,424		173		173		3,596				52	07/25/2047	1.A
..97651L-CD-1	WIN 154 B3 - CMO/RMBS	06/01/2025	Paydown		15,590	15,590	16,242	16,130		(540)		(540)		15,590				239	06/20/2045	1.A
..97652T-BE-2	WIN 2015-1 B4 - CMO/RMBS	06/01/2025	Paydown		6,723	6,723	6,904	6,842		(119)		(119)		6,723				108	01/20/2045	1.A
1059999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Residential Mortgage-Backed Securities (Unaffiliated)					9,403,950	9,403,950	9,408,622	6,759,566		(2,859)		(2,859)		9,403,950				180,127	XXX	XXX
..054975-AD-9	BBCMS 2022-C18 A4 - CMBS	06/23/2025	BARCLAYS CAPITAL		6,168,516	6,000,000	6,059,592	6,044,110		(3,142)		(3,142)		6,044,098		124,417	124,417	184,020	12/17/2055	1.A
..05553R-AZ-3	BBCMS 2023-C19 CTF - CMBS	06/23/2025	DEUTSCHE BANK		1,015,742	1,000,000	1,000,078	999,428		(236)		(236)		999,193		16,550	16,550	32,441	04/17/2056	1.A
..05555F-AB-0	BBCMS 2024-5C27 A2 - CMBS	06/01/2025	Paydown		12,875	12,875	13,178			(302)		(302)		12,875				179	07/17/2057	1.A FE
..05604F-AC-9	BWAY 2013-1515 A2 - CMBS	06/01/2025	Paydown		271,885	271,885	278,681	271,786		100		100		271,885				3,915	03/10/2033	1.A
..06541A-BB-5	BANK 2021-BNK31 A3 - CMBS	06/01/2025	Paydown		37,338	37,338	37,708	37,553		(215)		(215)		37,338				331	02/18/2054	1.A
..06541T-BA-6	BANK 2020-BNK29 A3 - CMBS	06/01/2025	Paydown		69,935	69,935	70,630	70,327		(392)		(392)		69,935				573	11/17/2053	1.A
..12592X-BD-7	COMM 2015-CCRE22 A5 - CMBS	06/12/2025	Paydown		1,709,372	1,709,372	1,760,517	1,708,808		564		564		1,709,372				22,141	03/12/2048	1.A
..12634N-AT-5	CSAIL 2015-C2 A4 - CMBS	06/17/2025	Paydown		4,470,524	4,470,524	4,253,547	4,434,538		35,986		35,986		4,470,524				58,681	06/15/2057	1.A
..22945D-AE-3	CSAIL 2019-C15 A3 - CMBS	05/01/2025	Paydown		2,006	2,006	1,909	1,919		87		87		2,006				32	03/15/2052	1.A
..29425A-AE-3	CGCMT 2015-GC33 AAB - CMBS	06/01/2025	Paydown		14,327	14,327	15,258	14,359		(32)		(32)		14,327				210	09/12/2058	1.A
..36258Y-BH-0	GSMS 2020-GC45 AAB - CMBS	06/01/2025	Paydown		255,225	255,225	272,114	262,468		(7,243)		(7,243)		255,225				3,020	02/14/2053	1.A
..46590M-AS-9	JPMCC 2016-JP2 ASB - CMBS	06/01/2025	Paydown		96,665	96,665	98,674	96,708		(43)		(43)		96,665				1,093	08/17/2049	1.A
..46637T-AA-8	JPMCC 2012-WLDN A - CMBS	05/01/2025	Paydown		111,907	111,907	113,585	111,874		33		33		111,907				1,682	05/07/2030	1.E FM
..46644U-AZ-1	JPMBB 2015-C30 A4 - CMBS	06/17/2025	Paydown		7,072,676	7,072,676	7,143,396	7,067,035		5,641		5,641		7,072,676				96,992	07/17/2048	1.A
..46644U-BA-5	JPMBB 2015-C30 A5 - CMBS	06/01/2025	Paydown		979,397	979,397	1,008,588	979,876		(479)		(479)		979,397				18,715	07/15/2048	1.A
..46645L-AZ-0	JPMBB 2016-C1 ASB - CMBS	06/01/2025	Paydown		22,588	22,588	23,915	22,664		(75)		(75)		22,588				314	03/17/2049	1.A
..553514-AC-4	MSBAM 2012-CKSV A2 - CMBS	06/01/2025	Paydown		86,234	86,234	88,548	56,262		(57)		(57)		86,234				469	10/18/2030	1.A FM
..61690Q-AE-9	MSBAM 2015-C23 A4 - CMBS	06/17/2025	Paydown		10,000,000	10,000,000	10,299,727	10,000,589		(589)		(589)		10,000,000				165,632	07/15/2050	1.A
..61691N-AD-7	MSC 2017-HR2 A3 - CMBS	06/01/2025	Paydown		2,973	2,973	3,003	2,979		(6)		(6)		2,973				41	12/16/2050	1.A
..61692B-BJ-8	MSC 2020-HR8 A3 - CMBS	06/01/2025	Paydown		4,879	4,879	4,095	3,841		1,038		1,038		4,879				36	07/17/2053	1.A
..61765D-AU-2	MSC 2015-MS1 A4 - CMBS	06/17/2025	Paydown		10,000,000	10,000,000	10,299,656	9,998,229		1,771		1,771		10,000,000				175,725	05/15/2048	1.A
..90276E-AE-7	UBSCM 2017-C1 A4 - CMBS	06/23/2025	BARCLAYS CAPITAL		1,854,578	1,900,000	1,760,617	1,820,984		15,306		15,306		1,836,289		18,289	18,289	37,070	06/17/2050	1.A
..94989K-AV-5	WFCM 2015-C29 A4 - CMBS	06/17/2025	Paydown		21,171,195	21,171,195	21,822,288	21,172,244		(1,049)		(1,049)		21,171,195				326,786	06/17/2048	1.A
..94989T-AZ-7	WFCM 2015-LC22 A4 - CMBS	06/01/2025	Paydown		3,279,102	3,279,102	3,377,275	3,281,636		(2,534)		(2,534)		3,279,102				56,827	09/17/2058	1.A
..94989T-BA-1	WFCM 2015-LC22 ASB - CMBS	05/16/2025	Paydown		24,984	24,984	26,766	25,028		(44)		(44)		24,984				297	09/17/2058	1.A
..95000X-AE-7	WFCM 2017-C39 A4 - CMBS	06/23/2025	MORGAN STANLEY		973,594	1,000,000	921,250	954,925		8,493		8,493		963,418		10,175	10,175	17,802	09/16/2050	1.A
..95001G-AD-5	WFCM 2017-C42 A3 - CMBS	05/01/2025	Paydown		968,180	968,180	1,043,877	1,003,455		(35,275)		(35,275)		968,180				13,434	12/16/2050	1.A
..95002D-BD-0	WFCM 2018-C47 A3 - CMBS	06/01/2025	Paydown		2,078	2,078	2,099	2,084		(6)		(6)		2,078				36	09/16/2061	1.A
..95002U-AD-3	WFCM 2020-C58 A3 - CMBS	06/01/2025	Paydown		212,467	212,467	210,630	194,260		2,507		2,507		212,467				1,528	07/15/2053	1.A
1079999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Non-Agency Commercial Mortgage-Backed Securities (Unaffiliated)					70,891,243	70,778,814	72,011,200	70,639,969		19,807		19,807		70,721,812		169,431	169,431	1,220,021	XXX	XXX
..03236V-AB-7	AXIS 2022-1 A2 - ABS	06/20/2025	Paydown		256,510	256,510	246,675	253,847		2,663		2,663		256,510				1,720	10/20/2027	1.A FE
..03236X-AB-3	AXIS 2022-2 A2 - ABS	06/20/2025	Paydown		1,343,322	1,343,322	1,336,985	1,339,927		3,395		3,395		1,343,322				29,848	06/21/2028	1.A FE
..03236Y-AB-1	AXIS 231 A2 - ABS	06/20/2025	Paydown		603,604	603,604	607,187	588,079		(2,461)		(2,461)		603,604				15,161	12/20/2029	1.A FE
..03238B-AB-9	AXIS 242 A2 - ABS	06/20/2025	Paydown		1,345,071	1,345,071	1,345,783	1,345,708		(637)		(637)		1,345,071				29,277	07/21/2031	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
12664J-AC-4	CNH 2022-C A3 - ABS	06/15/2025	Paydown		339,792	339,792	341,956	341,652		(1,859)		(1,859)		339,792				7,248	04/17/2028	1.A FE
14043G-AD-6	COPAR 2022-2 A3 - ABS	06/15/2025	Paydown		146,694	146,694	141,835	144,772		1,922		1,922		146,694				2,215	05/17/2027	1.A FE
143140-AD-6	CARMX 2021-2 A4 - ABS	05/15/2025	Paydown		2,006,777	2,006,777	1,891,252	1,972,228		34,549		34,549		2,006,777				6,502	12/15/2026	1.A FE
14317C-AC-6	CARMX 2022-1 A3 - ABS	06/15/2025	Paydown		123,094	123,094	118,911	122,157		937		937		123,094				748	12/15/2026	1.A FE
14317D-AC-4	CARMX 2021-3 A3 - ABS	05/15/2025	Paydown		104,094	104,094	103,277	104,008		86		86		104,094				210	06/15/2026	1.A FE
14317H-AC-5	CARMX 2022-2 A3 - ABS	06/15/2025	Paydown		421,079	421,079	410,141	417,111		3,968		3,968		421,079				6,089	02/16/2027	1.A FE
14686J-AC-4	CRVNA 2022-P2 A3 - ABS	06/10/2025	Paydown		1,128,246	1,128,246	1,126,703	1,127,960		286		286		1,128,246				19,271	04/12/2027	1.A FE
14686M-AC-7	CRVNA 2022-P3 A3 - ABS	06/10/2025	Paydown		73,405	73,405	73,356			49		49		73,405				832	11/10/2027	1.A FE
14687B-AH-9	CRVNA 2021-P1 A4 - ABS	06/10/2025	Paydown		1,467,300	1,467,300	1,397,664	1,441,855		25,445		25,445		1,467,300				5,214	01/11/2027	1.A FE
14687J-AE-9	CRVNA 2021-P3 A3 - ABS	06/10/2025	Paydown		1,937,212	1,937,212	1,873,120	1,918,305		18,906		18,906		1,937,212				5,247	11/10/2026	1.A FE
14687T-AD-9	CRVNA 2021-P2 A4 - ABS	06/10/2025	Paydown		588,274	588,274	570,862	580,291		7,983		7,983		588,274				1,947	01/11/2027	1.A FE
14688D-AC-5	CRVNA-22P1-A3 - ABS	06/10/2025	Paydown		903,095	903,095	881,834	897,724		5,371		5,371		903,095				12,553	02/10/2027	1.A FE
20268C-AA-6	CBSLT 19AGS A1 - ABS	06/25/2025	Paydown		65,587	65,587	65,565	65,562		25		25		65,587				707	01/25/2047	1.A FE
20268W-AA-2	CBSLT 2021-A-GS A - ABS	06/25/2025	Paydown		15,344	15,344	15,341	15,340		4		4		15,344				75	03/25/2052	1.A FE
33767T-AA-8	FKH 21SFR2 A - CMBS	06/01/2025	Paydown		10,754	10,754	9,719	10,032		722		722		10,754				63	09/17/2038	1.A FE
33767W-AA-1	FKH 2021-SFR1 A - CMBS	06/01/2025	Paydown		112,951	112,951	98,976	105,023		7,928		7,928		112,951				711	08/19/2038	1.A FE
33767W-AC-7	FKH 2021-SFR1 B - CMBS	06/23/2025	CITIGROUP GLOBAL		1,930,781	2,000,000	1,999,924	1,998,911		(146)		(146)		1,998,766		(67,984)	(67,984)	20,165	08/19/2038	1.A FE
33768E-AA-0	FKH 22SFR3 A - CMBS	06/01/2025	Paydown		147,852	147,852	140,707	143,899		3,954		3,954		147,852				2,699	07/19/2038	1.A FE
34535A-AD-2	FORDO 2022-C A3 - ABS	06/15/2025	Paydown		423,970	423,970	423,946	423,965		5		5		423,970				7,862	12/15/2026	1.A FE
380146-AC-4	GMCAR 2022-1 A3 - ABS	06/16/2025	Paydown		232,203	232,203	232,183	232,201		3		3		232,203				1,209	11/16/2026	1.A FE
380146-AF-7	GMCAR 2022-1 C - ABS	06/23/2025	TORONTO DOMINION		1,473,281	1,500,000	1,320,234	1,408,504		21,186		21,186		1,429,690		43,591	43,591	15,197	04/17/2028	1.A FE
380149-AE-4	GMCAR 2021-2 B - ABS	05/16/2025	Paydown		1,200,000	1,200,000	1,145,438	1,166,922		33,078		33,078		1,200,000				5,450	12/16/2026	1.A FE
380149-AF-1	GMCAR 2021-2 C - ABS	05/16/2025	Paydown		2,520,000	2,520,000	2,326,078	2,430,734		89,266		89,266		2,520,000				13,440	01/19/2027	1.A FE
39154T-BW-7	GALC 2022-1 A3 - ABS	06/15/2025	Paydown		563,284	563,284	563,187	563,264		20		20		563,284				11,896	09/15/2026	1.A FE
437300-AA-4	HPA 211 A - CMBS	06/01/2025	Paydown		141,995	141,995	127,895	131,416		10,579		10,579		141,995				988	09/19/2041	1.A FE
43730X-AB-0	HPA 2021-3 B - CMBS	06/01/2025	Paydown		27,095	29,454	26,957	27,688		(592)		(592)		27,095				350	01/18/2041	1.C FE
43815G-AD-1	HAROT 2021-4 A4 - ABS	06/23/2025	Paydown		1,000,000	1,000,000	999,801	999,961		39		39		1,000,000				5,632	06/21/2028	1.A FE
50117J-AC-7	KCOT 222 A3 - ABS	06/15/2025	Paydown		101,520	101,520	98,954	100,703		817		817		101,520				1,724	12/15/2026	1.A FE
50117K-AC-4	KCOT 2023-1 A3 - ABS	06/02/2025	Various		4,633,988	4,623,417	4,610,955	4,618,477		1,913		1,913		4,620,390		13,598	13,598	105,592	06/15/2027	1.A FE
58772H-AC-7	MBART 2021-1 A3 - ABS	04/15/2025	Paydown		36,883	36,883	36,878	36,882						36,883				57	06/15/2026	1.A FE
58772H-AD-5	MBART 2021-1 A4 - ABS	06/15/2025	Paydown		614,921	614,921	614,718	614,879		43		43		614,921				2,021	12/15/2027	1.A FE
63935B-AA-1	NAVSL 2020-H A - ABS	06/15/2025	Paydown		35,278	35,278	35,275	35,275		2		2		35,278				189	01/15/2069	1.A FE
63942G-AA-1	NAVSL 2021-F A - ABS	06/15/2025	Paydown		46,434	46,434	46,426	46,428		7		7		46,434				214	02/18/2070	1.A FE
63942J-AA-5	NAVSL 21C A - ABS	06/15/2025	Paydown		28,760	28,760	28,753	28,755		5		5		28,760				126	10/15/2069	1.A FE
63942L-AA-0	NAVSL 21B A - ABS	06/15/2025	Paydown		58,785	58,785	58,783	58,783		3		3		58,785				227	07/15/2069	1.A FE
63942M-AA-8	NAVSL 2022-A A - ABS	06/15/2025	Paydown		44,382	44,382	44,381	44,382		0		0		44,382				410	07/15/2070	1.A FE
65480J-AC-4	NAROT 2022-B A3 - ABS	06/15/2025	Paydown		425,556	425,556	425,468	425,529		27		27		425,556				7,859	05/17/2027	1.A FE
66981F-AC-4	AMSR 2020-SFR4 C - CMBS	05/19/2025	Paydown		2,000,000	2,000,000	1,814,063	1,920,121		79,879		79,879		2,000,000				15,467	11/19/2037	1.B FE
74332X-AA-9	PROG 22SFR4 A - CMBS	05/01/2025	Paydown		3,817	3,817	3,815	3,815		2		2		3,817				64	05/17/2041	1.A FE
74332Y-AA-7	PROG 22SFR5 A - CMBS	06/17/2025	Paydown		19,303	19,303	18,861	18,953		350		350		19,303				365	06/17/2039	1.A FE
74334D-AA-1	PROG 22SFR6 A - CMBS	05/19/2025	Paydown		6,114	6,114	6,008	6,019		95		95		6,114				113	07/19/2039	1.A FE
74334J-AA-8	PROG 24SFR4 A - CMBS	05/01/2025	Paydown		6,530	6,530	5,886	5,899		631		631		6,530				84	07/17/2041	1.A FE
78471C-AB-5	SOFI 2017-D 2FX - ABS	06/25/2025	Paydown		17,624	17,624	17,875	17,757		(132)		(132)		17,624				197	09/25/2040	1.A FE
78471H-AB-4	SOFI 2019-A A2X - ABS	06/15/2025	Paydown		51,895	51,895	51,889	51,892		3		3		51,895				804	06/15/2048	1.A FE
80282Y-AF-3	SCART 2021-A C - ABS	06/15/2025	Paydown		1,202,179	1,202,179	1,202,002	1,202,162		17		17		1,202,179				5,121	11/16/2026	1.A FE
80290C-BD-5	SBCLN 22B A2 - ABS	06/15/2025	Paydown		182,810	182,810	182,810	182,810						182,810				4,233	08/16/2032	1.A FE
83390U-AF-4	SOFI 2020-C AFX - ABS	06/15/2025	Paydown		14,665	14,665	14,663	14,662		3		3		14,665				120	02/15/2046	1.A FE
83401B-AB-2	SOFI 2017-F A2F - ABS	06/25/2025	Paydown		54,399	54,399	54,550	54,427		(28)		(28)		54,399				648	01/25/2041	1.A FE
83404W-AB-3	SOFI 2019-B A2X - ABS	06/15/2025	Paydown		98,470	98,470	98,465	98,467		3		3		98,470				1,280	08/17/2048	1.A FE
83405N-AA-4	SOFI 21B AFX - ABS	06/15/2025	Paydown		149,868	149,868	149,849	149,851		16		16		149,868				710	02/15/2047	1.A FE
83406T-AB-8	SOFI 2020-A A2X - ABS	06/15/2025	Paydown		67,846	67,846	67,813	67,826		20		20		67,846				707	05/15/2046	1.A FE
89190G-AD-9	TAOT 2021-B A4 - ABS	06/15/2025	Paydown		416,045	416,045	413,737	415,772		274		274		416,045				910	10/15/2026	1.A FE
89237J-AA-4	TALNT 2020-1 A - ABS	05/27/2025	Paydown		13,410,000	13,410,000	13,575,349	13,438,753		(28,753)		(28,753)		13,410,000				75,431	05/25/2033	1.A FE
89239K-AC-5	TAOT 2022-A A3 - ABS	06/16/2025	Paydown		395,760	395,760	395,693	395,753		7		7		395,760				1,978	06/15/2026	1.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
..89239K-AD-3	TAOT 2022-A A4 - ABS	06/15/2025	Paydown		94,719	94,719	94,712	94,717		2		2		94,719				729	05/17/2027	1.A FE
..895978-AA-2	TCN 23SFR2 A - CMBS	06/01/2025	Paydown		12,833	12,833	12,808	12,808		26		26		12,833				321	12/19/2040	1.A FE
..89614Y-AA-4	TCN 2021-SFR1 A - CMBS	05/01/2025	Paydown		2,250	2,250	2,027	2,155		94		94		2,250				18	07/19/2038	1.A FE
..89614Y-AB-2	TCN 2021-SFR1 B - CMBS	06/23/2025	CITIGROUP GLOBAL		2,066,646	2,125,000	2,124,988	2,124,276		(1,497)		(1,497)		2,122,779		(56,134)	(56,134)	26,889	07/19/2038	1.B FE
..89616V-AA-8	TCN 24SFR2 A - CMBS	06/02/2025	Paydown		38,656	38,656	38,482	32,843		172		172		38,656				726	06/20/2040	1.A FE
..89616W-AA-6	TCN 23SFR1 A - CMBS	06/01/2025	Paydown		14,136	14,136	13,766	12,195		292		292		14,136				273	07/19/2040	1.A FE
..89616Y-AA-2	TCN 24SFR3 A - CMBS	06/01/2025	Paydown		42,148	42,148	41,213	18,362		927		927		42,148				528	08/19/2041	1.A FE
..98163H-AD-1	WOSAT 2021-A B - ABS	05/15/2025	Paydown		623,746	623,746	589,035	619,657		4,089		4,089		623,746				1,803	08/16/2027	1.A FE
..98163H-AE-9	WOSAT 2021-A C - ABS	06/15/2025	Paydown		1,988,068	1,988,068	1,834,591	1,928,150		59,918		59,918		1,988,068				9,958	11/15/2027	1.A FE
..98163K-AC-6	WOART 2021-D A3 - ABS	06/16/2025	Paydown		683,049	683,049	659,884	680,095		2,954		2,954		683,049				2,134	10/15/2026	1.A FE
..98163K-AD-4	WOART 2021-D A4 - ABS	06/15/2025	Paydown		433,659	433,659	424,914	427,622		6,037		6,037		433,659				2,385	11/15/2027	1.A FE
..98163L-AD-2	WOART 2021-B A4 - ABS	06/16/2025	Paydown		875,537	875,537	826,528	851,773		23,765		23,765		875,537				2,844	06/15/2027	1.A FE
..98164C-AD-1	WOART 2021-C A4 - ABS	06/15/2025	Paydown		815,957	815,957	765,792	791,087		24,870		24,870		815,957				2,399	09/15/2027	1.A FE
1119999999. Subtotal - Asset-Backed Securities - Financial Asset-Backed - Self-Liquidating - Other Financial Asset-Backed Securities - Self-Liquidating (Unaffiliated)					54,467,903	54,613,983	53,466,148	53,969,815		443,527		443,527		54,534,832		(66,929)	(66,929)	508,189	XXX	XXX
..29373M-AC-3	EFF 213 A3 - ABS	06/20/2025	Paydown		1,199,500	1,199,500	1,128,628	1,178,373		21,126		21,126		1,199,500				6,363	08/20/2027	1.A FE
..29374F-AB-9	EFF 223 A2 - ABS	06/20/2025	Paydown		279,560	279,560	279,781	279,713		(153)		(153)		279,560				5,283	07/20/2029	1.A FE
..29374G-AB-7	EFF 224 A2 - ABS	06/20/2025	Paydown		1,333,323	1,333,323	1,334,153	1,333,981		(658)		(658)		1,333,323				31,916	10/22/2029	1.A FE
..29375J-AB-0	EFF 2022-1 A2 - ABS	05/20/2025	Paydown		377,014	377,014	368,035	375,608		1,406		1,406		377,014				4,235	01/20/2028	1.A FE
..29375N-AB-1	EFF 232 A2 - ABS	06/20/2025	Paydown		293,647	293,647	293,005	293,127		520		520		293,647				6,718	04/22/2030	1.A FE
1519999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Lease-Backed Securities - Practical Expedient (Unaffiliated)					3,483,045	3,483,045	3,403,603	3,460,802		22,242		22,242		3,483,045				54,516	XXX	XXX
..30037H-AA-4	EVRG 2024-A A1 - ABS	06/01/2025	Paydown		193,350	193,350	193,337	193,386		(37)		(37)		193,350				4,934	12/03/2040	1.A FE
..678908-4C-5	OKSDEV 2022 A1 - ABS	05/01/2025	Paydown		46,349	46,349	46,349	46,349						46,349				898	05/01/2037	1.A FE
..82655K-AA-9	VVC 2023-A A1 - ABS	05/15/2025	Paydown		284,947	284,947	287,976			(3,029)		(3,029)		284,947				7,161	11/15/2038	1.A FE
1539999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Practical Expedient - Other Non-Financial Asset-Backed Securities Securities - Practical Expedient (Unaffiliated)					524,646	524,646	527,662	239,736		(3,066)		(3,066)		524,646				12,993	XXX	XXX
..22822R-BD-1	CROCAS 2015-2 C25 - ABS	05/15/2025	Various		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,263	05/15/2045	1.F FE
..65473F-AD-9	NALT 2023-B A3 - ABS	06/15/2025	Paydown		647,768	647,768	648,578	647,926		(157)		(157)		647,768				15,120	07/15/2026	1.A FE
..88316A-AA-9	TMCL 241 A - ABS	06/20/2025	Paydown		933,600	933,600	933,263	933,266		334		334		933,600				20,423	08/20/2049	1.C FE
..981944-AD-3	WOLS 2023-A A3 - ABS	06/15/2025	Paydown		4,178,521	4,178,521	4,171,110	4,175,261		3,261		3,261		4,178,521				87,617	09/15/2026	1.A FE
1719999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Lease-Backed Securities - Full Analysis (Unaffiliated)					6,759,890	6,759,890	6,752,951	6,756,452		3,437		3,437		6,759,890				138,422	XXX	XXX
..02311#-AD-8	AMAROK HOLDINGS, LLC	06/30/2025	Paydown		110,656	110,656	110,656	110,656						110,656				6,108	09/30/2038	2.C PL
..05593P-AA-4	BG BETA I LTD	04/01/2025	Paydown		225,000	225,000	225,000	225,000						225,000				7,065	07/01/2054	1.F PL
..255123-A*-2	DIVERSIFIED ABS VIII LLC	06/30/2025	Paydown		436,179	436,179	436,179	436,179						436,179				15,608	05/31/2044	1.F FE
..74628#-AA-1	PUREWEST ABS ISSUER LLC	06/05/2025	Paydown		429,029	429,029	429,029							429,029				4,827	04/05/2040	1.G Z
..88089J-A*-8	TERRA ABS I LLC	06/20/2025	Paydown		1,253,654	1,253,654	1,253,654	1,253,654						1,253,654				42,754	12/20/2042	1.G FE
1739999999. Subtotal - Asset-Backed Securities - Non-Financial Asset-Backed Securities - Full Analysis - Other Non-Financial Asset-Backed Securities Securities - Full Analysis (Unaffiliated)					2,454,519	2,454,519	2,454,519	2,025,490						2,454,519				76,361	XXX	XXX
1889999999. Total - Asset-Backed Securities (Unaffiliated)					173,849,204	173,856,882	173,881,763	169,907,752		282,412		282,412		173,737,941		111,263	111,263	2,529,532	XXX	XXX
1899999999. Total - Asset-Backed Securities (Affiliated)																			XXX	XXX
1909999997. Total - Asset-Backed Securities - Part 4					173,849,204	173,856,882	173,881,763	169,907,752		282,412		282,412		173,737,941		111,263	111,263	2,529,532	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					173,849,204	173,856,882	173,881,763	169,907,752		282,412		282,412		173,737,941		111,263	111,263	2,529,532	XXX	XXX
2009999999. Total - Issuer Credit Obligations and Asset-Backed Securities					929,610,720	944,701,260	943,765,518	648,508,986		305,667		305,667	20,001	941,618,168	39,349	(10,315,278)	(10,275,929)	14,155,246	XXX	XXX
4509999997. Total - Preferred Stocks - Part 4						XXX													XXX	XXX
4509999998. Total - Preferred Stocks - Part 5					XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
4509999999. Total - Preferred Stocks						XXX													XXX	XXX
..008492-10-0	AGREE REALTY REIT ORD	06/17/2025	Return of Capital	0.000	816		816	468						816						
..02079K-30-5	ALPHABET CL A ORD	06/30/2025	Various	6,078.000	1,064,132		997,663	1,150,565	(152,902)			(152,902)		997,663		66,470	66,470	2,440		
..023135-10-6	AMAZON COM ORD	06/30/2025	MORGAN STANLEY	2,053.000	450,625		121,093	450,408	(329,314)			(329,314)		121,093		329,531	329,531			
..023939-10-1	AMENTUM HOLDINGS ORD	05/30/2025	MORGAN STANLEY	599.833	12,381		11,745							11,745		637	637			
..03027X-10-0	AMERICAN TOWER REIT	06/16/2025	Various	9,276.000	2,021,363		2,190,795	1,701,311	489,483			489,483		2,190,795		(169,431)	(169,431)	25,919		
..03064D-10-8	AMERICOLD REALTY ORD	06/17/2025	Return of Capital	0.000	16,378		16,378	16,378						16,378						
..037833-10-0	APPLE ORD	06/05/2025	VIRTU FINANCIAL	95.000	19,305		20,174	23,790	(3,616)			(3,616)		20,174		(869)	(869)	48		
..053484-10-1	AVALONBAY COMMUNITIES REIT ORD	04/17/2025	Various	3,239.000	639,542		719,058	712,483	6,575			6,575		719,058		(79,516)	(79,516)	11,175		
..103304-10-1	BOYD GAMING ORD	05/27/2025	Various	1,540.000	113,460		84,883	111,712	(26,828)			(26,828)		84,883		28,577	28,577	539		
..11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS ORD	04/24/2025	Various	29.000	6,895		3,068	6,557	(3,489)			(3,489)		3,068		3,827	3,827	249		
..191216-10-0	COCA-COLA ORD	06/13/2025	Various	2,553.000	184,987		139,154	158,950	(19,796)			(19,796)		139,154		45,833	45,833	1,960		
..192446-10-2	COGNIZANT TECHNOLOGY SOLUTN CL A ORD	05/20/2025	Various	18,100.000	1,428,375		1,203,335	1,391,890	(188,555)			(188,555)		1,203,335		225,040	225,040	7,285		
..22160N-10-9	COSTAR GROUP ORD	04/24/2025	MORGAN STANLEY	170.000	14,134		13,305	12,170	1,134			1,134		13,305		829	829			
..22822V-10-1	CROWN CASTLE ORD	06/17/2025	Return of Capital	0.000	93,000		93,000	69,768						93,000						
..253868-10-3	DIGITAL REALTY REIT ORD	06/17/2025	Return of Capital	0.000	41,569		41,569	35,379						41,569						
..254687-10-6	WALT DISNEY ORD	06/03/2025	VIRTU FINANCIAL	1,200.000	136,534		129,600	133,620	(4,020)			(4,020)		129,600		6,934	6,934	600		
..26441C-20-4	DUKE ENERGY ORD	04/15/2025	CITIBANK N.A.	600.000	72,528		59,174	64,644	(5,470)			(5,470)		59,174		13,354	13,354	627		
..29444U-70-0	EQUINIX REIT ORD	04/29/2025	Various	327.000	273,538		259,292	308,325	(49,034)			(49,034)		259,292		14,247	14,247	1,534		
..30225T-10-2	EXTRA SPACE STORAGE REIT ORD	06/20/2025	Various	1,446.000	213,175		226,334	2,543	193			193		226,334		(13,159)	(13,159)	2,717		
..36168Q-10-4	GFL ENVIRONMENTAL ORD	05/30/2025	Various	17,225.000	852,548		484,653	767,202	(282,549)			(282,549)		484,653		367,895	367,895	380		
..42226K-10-5	HEALTHCARE REALTY TRUST CL A ORD	06/17/2025	Return of Capital	0.000	58,434		58,434	58,434						58,434						
..431284-10-8	HIGHWOODS PROP	06/17/2025	Return of Capital	0.000	5,241		5,241	4,487						5,241						
..436440-10-1	HOLOGIC ORD	04/14/2025	Various	17,200.000	1,011,292		1,398,233	1,239,948	158,285			158,285		1,398,233		(386,941)	(386,941)			
..437076-10-2	HOME DEPOT ORD	06/30/2025	RAYMOND JAMES	370.000	135,618		22,732	143,926	(121,195)			(121,195)		22,732		112,886	112,886	1,702		
..45168D-10-4	IDEXX LABORATORIES ORD	04/24/2025	JEFFRIES	10.000	4,381		4,331							4,331		50	50			
..46120E-60-2	INTUITIVE SURGICAL ORD	06/25/2025	VIRTU FINANCIAL	16.000	8,376		1,361	8,351	(6,990)			(6,990)		1,361		7,014	7,014			
..46187W-10-7	INVITATION HOMES ORD	06/17/2025	Return of Capital	0.000	20,535		20,535	19,569						20,535						
..46284V-10-1	IRON MOUNTAIN ORD	06/17/2025	Return of Capital	0.000	28,507		28,507	26,534						28,507						
..46982L-10-8	JACOBS SOLUTIONS ORD	05/16/2025	CORPORATE ACTION	9,860.000	1,150,086		1,150,086	1,317,493	(167,407)			(167,407)		1,150,086				3,155		
..502441-30-6	LVMH MOET HENNESSY LOUIS VUITTON ADR	06/05/2025	Various	4,338.000	464,884		594,521	566,933	27,588			27,588		594,521		(129,637)	(129,637)	5,230		
..512816-10-9	LAMAR ADVERTISING CL A REIT	05/02/2025	Various	3,104.000	350,319		408,314	377,881	30,433			30,433		408,314		(57,995)	(57,995)	4,811		
..53566V-10-6	LINEAGE ORD	06/17/2025	Return of Capital	0.000	2,222		2,222	2,222						2,222						
..620076-30-7	MOTOROLA SOLUTIONS ORD	06/05/2025	Various	646.000	268,537		86,734	298,601	(211,866)			(211,866)		86,734		181,803	181,803	1,536		
..666807-10-2	NORTHROP GRUMMAN ORD	04/15/2025	VIRTU FINANCIAL	100.000	53,471		46,546	46,929	(383)			(383)		46,546		6,925	6,925	206		
..681936-10-0	OMEGA HEALTHCARE REIT ORD	06/30/2025	Various	30,158.000	1,114,798		1,151,737	1,144,127	7,610			7,610		1,151,737		(36,939)	(36,939)	33,536		
..68389X-10-5	ORACLE ORD	05/12/2025	Various	8,600.000	1,312,900		750,955	1,433,104	(682,149)			(682,149)		750,955		561,945	561,945	7,740		
..74460D-10-9	PUBLIC STORAGE REIT ORD	06/20/2025	Various	606.000	176,286		198,901	181,461	17,440			17,440		198,901		(22,615)	(22,615)	2,493		
..756109-10-4	REALTY INCOME REIT ORD	06/20/2025	Various	1,071.000	106,231		104,536	36,001						104,536		1,695	1,695	(1,483)		
..79466L-30-2	SALESFORCE ORD	06/30/2025	CITIBANK N.A.	774.000	210,824		213,656	254,425	(44,192)			(44,192)		213,656		(2,832)	(2,832)	621		
..808513-10-5	CHARLES SCHWAB ORD	06/02/2025	Bank of America ML	1,729.000	152,067		128,233							128,233		23,834	23,834	467		
..824596-10-0	SHINHAN FINANCIAL ADR REPSG 1 ORD	06/18/2025	Mizuho Securities	19,300.000	831,533		639,650	634,584	5,066			5,066		639,650		191,883	191,883	11,795		
..828806-10-9	SIMON PROP GRP REIT ORD	06/24/2025	Various	2,123.000	325,385		208,990	365,602	(156,612)			(156,612)		208,990		116,395	116,395	6,615		
..866674-10-4	SUN COMMUNITIES REIT ORD	06/17/2025	Return of Capital	0.000	15,513		15,513	15,513						15,513						
..88023B-10-3	TEMPUS AI CL A ORD	05/05/2025	Bank of America ML	14,411.000	743,821		722,720							722,720		21,101	21,101			
..89400J-10-7	TRANSUNION ORD	04/22/2025	Various	1,779.000	133,700		132,714	164,931	(32,217)			(32,217)		132,714		985	985	205		

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock 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
..92343E-10-2	VERISIGN ORD	06/25/2025	Various	1,075.000	271,671		166,580	222,482	(55,902)			(55,902)		166,580		105,092	105,092	39		
..92345Y-10-6	VERISK ANALYTICS ORD	04/08/2025	CITIBANK N.A.	135.000	37,615		13,837	37,183	(23,346)			(23,346)		13,837		23,778	23,778	61		
..925652-10-9	VICI PPTYS ORD	06/20/2025	Various	17,773.000	574,641		566,006	532,109	33,897			33,897		566,006		8,635	8,635	19,617		
..94106B-10-1	WASTE CONNECTIONS ORD	04/24/2025	UBS FINANCIAL	71.000	13,873		11,610	12,182	(572)			(572)		11,610		2,263	2,263	17		
..95040Q-10-4	WELLTOWER ORD	06/17/2025	Return of Capital	0.000	33,616		33,616	33,616						33,616						
..D2035M-13-6	DEUTSCHE TELEKOM N ORD	05/30/2025	JP Morgan	8,909.000	334,863		133,525	266,467	(141,619)			(141,619)	8,677	133,525	7,650	193,688	201,338	9,100		
..D3R14P-10-9	HENSOLDT ORD	06/25/2025	JP Morgan	12,259.000	1,184,253		264,077	437,865	(165,966)			(165,966)	(7,822)	264,077	151,857	768,319	920,176	4,022		
..F12033-13-4	DANONE ORD	05/30/2025	JP Morgan	9,065.000	772,812		583,084	611,151	(74,181)			(74,181)	46,114	583,084	9,150	180,578	189,729	16,516		
..F5433L-10-3	KERING ORD	05/02/2025	Various	2,157.000	441,173		912,314	532,046	340,839			340,839	39,428	912,314	18,636	(489,777)	(471,141)	3,776		
..G4634U-16-9	HSBC HOLDINGS ORD	05/15/2025	UBS LONDON GCM	61,190.000	709,811		460,542	601,185	(144,609)			(144,609)	3,966	460,542	36,243	213,025	249,269	28,414		
..G82343-16-4	SMITH AND NEPHEW ORD	06/06/2025	Various	74,799.000	1,137,108		1,298,160	927,762	292,514			292,514	77,884	1,298,160	25,718	(186,771)	(161,053)	17,268		
..J20454-11-2	HITACHI ORD	04/03/2025	JP Morgan	19,700.000	438,125		124,935	493,440	(408,487)			(408,487)	39,982	124,935	(157,960)	471,150	313,190	2,678		
..N3167Y-10-3	FERRARI ORD	06/05/2025	Various	64.000	30,201		8,024	27,190	(19,166)			(19,166)		8,024		22,177	22,177	160		
..N6596X-10-9	NXP SEMICONDUCTORS ORD	04/30/2025	KCG AMERICAS LLC	3,362.000	609,125		409,010	600,687	(306,047)			(306,047)		409,010		200,115	200,115	5,389		
..N7752F-14-8	SBM OFFSHORE ORD	05/27/2025	UBS LONDON GCM	22,261.000	473,933		309,787	390,874	(72,949)			(72,949)	(8,138)	309,787	47,416	116,729	164,146	18,512		
5019999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded					23,403,065	XXX	20,205,598	21,185,456	(2,490,369)			(2,490,369)	200,091	20,205,598	138,710	3,058,757	3,197,467	259,670	XXX	XXX
..G6362@-10-0	Nordic Aviation Capital	05/07/2025	Direct	328,201.998	5,769,791		10,220,210	6,564,040	3,656,170			3,656,170		10,220,210		(4,450,419)	(4,450,419)			
5029999999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other					5,769,791	XXX	10,220,210	6,564,040	3,656,170			3,656,170		10,220,210		(4,450,419)	(4,450,419)		XXX	XXX
..00143M-65-3	INVESCO COMSTOCK R5	06/27/2025	Direct	3,871.873	112,141		116,756	83,818	4,728			4,728		116,756		(4,614)	(4,614)	403		
..066923-40-0	BLACKROCK:IS US AGB A	06/03/2025	Direct	1,128.223	10,135		9,914	8,575	(154)			(154)		9,914		221	221	91		
..066923-56-6	BLACKROCK:IS S&P500 IVA	06/27/2025	Direct	139.940	95,411		91,234	80,702	(4,310)			(4,310)		91,234		4,177	4,177	171		
..09252M-88-3	BLACKROCK:TOT RTN INST	06/27/2025	Direct	3,168.052	31,026		31,997	30,823	1,174			1,174		31,997		(971)	(971)	491		
..74253J-78-4	PRINCIPAL LARGECAP GROWTH I INSTL	06/27/2025	Direct	2,774.801	46,274		56,190	45,784	10,406			10,406		56,190		(9,916)	(9,916)			
..74253M-26-6	PRINCIPAL:LT 2050 INST	06/27/2025	Direct	128.890	2,261		2,210	2,183	27			27		2,210		51	51			
..74253M-33-2	PRINCIPAL:LT 2040 INST	06/27/2025	Direct	871.346	14,154		14,022	13,802	220			220		14,022		133	133			
..74253M-39-9	PRINCIPAL:LT 2030 INST	06/27/2025	Direct	1,165.073	16,621		16,379	16,136	243			243		16,379		241	241			
..74254R-69-4	PRINCIPAL:SCV II INST	06/27/2025	Direct	7,891.673	82,927		95,489	90,675	4,814			4,814		95,489		(12,563)	(12,563)			
..742553-72-0	PRINCIPAL:LT 2035 INST	06/27/2025	Direct	292.605	3,832		3,785	3,577	71			71		3,785		47	47			
..742553-73-8	PRINCIPAL:LT 2025 INST	06/27/2025	Direct	3,016.980	33,979		33,247	33,126	121			121		33,247		732	732			
..742553-74-6	PRINCIPAL:LT 2045 INST	06/27/2025	Direct	590.951	8,654		8,291	8,445	(154)			(154)		8,291		363	363			
..74255L-56-3	PRINCIPAL:LT 2060 INST	06/27/2025	Direct	775.358	13,889		13,786	13,437	349			349		13,786		103	103			
..74256W-23-8	PRINCIPAL:LT 2065 INST	06/27/2025	Direct	10.701	157		155	152	3			3		155		1	1			
..969251-71-9	WM BLAIR:INTL LDRS I	06/27/2025	Direct	3,774.537	80,315		75,868	73,188	2,680			2,680		75,868		4,447	4,447			
5329999999. Subtotal - Common Stocks - Mutual Funds - Designations Not Assigned by the SVO					551,776	XXX	569,324	504,425	20,217			20,217		569,324		(17,548)	(17,548)	1,156	XXX	XXX
..464287-20-0	ISHARES:CORE S&P 500	04/03/2025	INSTINET	920.000	496,847		229,520	541,586	(312,065)			(312,065)		229,520		267,327	267,327	1,623		
5819999999. Subtotal - Common Stocks - Exchange Traded Funds					496,847	XXX	229,520	541,586	(312,065)			(312,065)		229,520		267,327	267,327	1,623	XXX	XXX
5989999997. Total - Common Stocks - Part 4					30,221,480	XXX	31,224,652	28,795,507	873,953			873,953	200,091	31,224,652	138,710	(1,141,882)	(1,003,173)	262,450	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					30,221,480	XXX	31,224,652	28,795,507	873,953			873,953	200,091	31,224,652	138,710	(1,141,882)	(1,003,173)	262,450	XXX	XXX
5999999999. Total - Preferred and Common Stocks					30,221,480	XXX	31,224,652	28,795,507	873,953			873,953	200,091	31,224,652	138,710	(1,141,882)	(1,003,173)	262,450	XXX	XXX
6009999999 - Totals					959,832,200	XXX	974,990,171	677,304,492	873,953	305,667		1,179,620	220,093	972,842,821	178,059	(11,457,161)	(11,279,102)	14,417,696	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														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Basket Option Call 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/16/2025	01/15/2026	184,000	18,400,000	100.000		967,840		1,173,080		1,173,080	205,240					---	0004
Basket Option Call 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/16/2025	01/15/2026	1,082,000	108,200,000	100.000		5,831,980		6,898,221		6,898,221	1,066,241					---	0004
Basket Option Call 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	02/20/2025	02/19/2026	948,000	94,800,000	100.000		5,014,920		4,062,420		4,062,420	(952,500)					---	0004
Basket Option Call 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/19/2026	175,000	17,500,000	100.000		906,500		749,919		749,919	(156,581)					---	0004
Basket Option Call 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/20/2025	03/19/2026	151,000	15,100,000	100.000		824,460		1,051,457		1,051,457	226,997					---	0004
Basket Option Call 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	03/20/2025	03/19/2026	869,000	86,900,000	100.000		4,822,950		6,051,101		6,051,101	1,228,151					---	0004
Basket Option Call 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2025	04/16/2026	20,000	2,000,000	100.000		126,200		244,297		244,297	118,097					---	0004
Basket Option Call 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2025	04/16/2026	897,000	89,700,000	100.000		5,525,520		10,956,698		10,956,698	5,431,178					---	0004
Basket Option Call 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	04/17/2025	04/16/2026	222,000	22,200,000	100.000		1,205,460		2,711,691		2,711,691	1,506,231					---	0004
Basket Option Call 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	968,000	96,800,000	100.000		6,940,560		6,041,766		6,041,766	(898,794)					---	0004
Basket Option Call 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	195,000	19,500,000	100.000		1,392,300		1,217,091		1,217,091	(175,209)					---	0004
Basket Option Call 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/22/2025	05/14/2026	50,000	5,325,000	106.500		87,000		135,373		135,373	48,373					---	0004
Basket Option Call 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/18/2025	06/18/2026	237,000	23,700,000	100.000		1,315,350		1,502,085		1,502,085	186,735					---	0004
Basket Option Call 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/18/2025	06/18/2026	893,000	89,300,000	100.000		3,741,670		5,659,756		5,659,756	1,918,086					---	0004
Basket Option Call 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	06/26/2025	06/18/2026	70,000	7,455,000	106.500		149,800		200,371		200,371	50,571					---	0004
Basket Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/18/2024	07/17/2025	840,000	84,000,000	100.000	4,729,200			5,994,707		5,994,707	1,324,604					---	0004
Basket Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/18/2024	07/17/2025	20,000	2,000,000	100.000	115,200			142,731		142,731	31,538					---	0004
Basket Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	07/18/2024	07/17/2025	180,000	18,000,000	100.000	999,000			1,284,580		1,284,580	283,844					---	0004
Basket Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2024	07/17/2025	90,000	9,000,000	100.000	548,550			642,290		642,290	141,922					---	0004
Basket Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2025	80,000	8,000,000	100.000	440,000			587,427		587,427	121,845					---	0004
Basket Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2024	08/14/2025	920,000	92,000,000	100.000	4,968,000			6,755,406		6,755,406	1,401,213					---	0004
Basket Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/15/2024	08/14/2025	215,000	21,500,000	100.000	1,137,350			1,578,709		1,578,709	327,457					---	0004
Basket Option Call 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	09/18/2025	70,000	7,000,000	100.000	375,900			362,726		362,726	67,600					---	0004
Basket Option Call 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2024	09/18/2025	150,000	15,000,000	100.000	777,000			777,271		777,271	144,858					---	0004
Basket Option Call 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2024	09/18/2025	900,000	90,000,000	100.000	4,770,000			4,663,624		4,663,624	869,149					---	0004
Basket Option Call 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUIISFPU8MPRO8K5P83	10/17/2024	10/16/2025	1,360,000	136,000,000	100.000	7,548,000			7,178,850		7,178,850	1,385,189					---	0004
Basket Option Call 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	150,000	15,000,000	100.000	820,500			791,785		791,785	152,778					---	0004

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Basket Option Call 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2024	11/20/2025	1,270,000	127,000,000	100.000	6,997,700			7,428,103		7,428,103	1,529,199					---	0004
Basket Option Call 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/14/2024	11/20/2025	180,000	18,000,000	100.000	977,400			1,052,802		1,052,802	216,737					---	0004
Basket Option Call 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2025	1,270,000	127,000,000	100.000	7,391,400			8,660,999		8,660,999	1,760,806					---	0004
Basket Option Call 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2025	160,000	16,000,000	100.000	920,000			1,091,149		1,091,149	221,834					---	0004
BXIITAC5 Call 157.12 04/10/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/16/2025	04/10/2026	61,483	9,660,281	157.120		247,164		270,206		270,206	23,043					---	0010
BXIITAC5 Call 157.15 05/22/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/28/2025	05/22/2026	42,253	6,640,095	157.150		169,013		192,404		192,404	23,391					---	0010
BXIITAC5 Call 157.2 04/17/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/23/2025	04/17/2026	31,355	4,928,990	157.200		122,911		137,303		137,303	14,392					---	0010
BXIITAC5 Call 157.66 05/29/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/04/2025	05/29/2026	33,616	5,299,848	157.660		139,505		144,493		144,493	4,988					---	0010
BXIITAC5 Call 157.72 05/08/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/14/2025	05/08/2026	43,375	6,841,096	157.720		163,524		181,215		181,215	17,692					---	0010
BXIITAC5 Call 157.78 05/15/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/21/2025	05/15/2026	29,518	4,657,304	157.780		104,198		123,236		123,236	19,039					---	0010
BXIITAC5 Call 157.83 06/05/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/11/2025	06/05/2026	39,473	6,229,984	157.830		159,075		167,172		167,172	8,097					---	0010
BXIITAC5 Call 157.90 04/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/30/2025	04/24/2026	42,432	6,700,022	157.9 / 157.9		175,244		170,531		170,531	(4,714)					---	0010
BXIITAC5 Call 158.0 05/01/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	05/07/2025	05/01/2026	66,651	10,530,869	158.000		257,273		266,340		266,340	9,067					---	0010
BXIITAC5 Call 158.04 06/12/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/18/2025	06/12/2026	38,914	6,150,016	158.041		152,543		161,563		161,563	9,020					---	0010
BXIITAC5 Call 158.32 06/22/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	06/25/2025	06/22/2026	44,504	7,045,901	158.322		188,250		180,311		180,311	(7,940)					---	0010
BXIITAC5 Call 159.06 04/02/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/09/2025	04/02/2026	78,349	12,462,122	159.060		284,405		259,843		259,843	(24,563)					---	0010
BXIITAC5 Call 161.85 03/27/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	04/02/2025	03/27/2026	41,402	6,700,836	161.850		179,683		86,872		86,872	(92,811)					---	0010
BXIITAC5 Call 162.52 03/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/26/2025	03/20/2026	55,919	9,087,984	162.520		210,256		102,420		102,420	(107,836)					---	0010
BXIITAC5 Call 162.7 01/09/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/15/2025	01/09/2026	26,776	4,356,519	162.700		119,423		37,404		37,404	(82,019)					---	0010
BXIITAC5 Call 162.78 03/06/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/12/2025	03/06/2026	56,380	9,177,536	162.78 / 162.78		196,766		94,451		94,451	(102,316)					---	0010
BXIITAC5 Call 162.78 03/16/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/16/2026	40,433	6,545,750	161.890		177,502		82,007		82,007	(95,495)					---	0010
BXIITAC5 Call 162.78 03/16/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	03/19/2025	03/16/2026	151	24,374	161.890		661		305		305	(356)					---	0010
BXIITAC5 Call 163.72 01/02/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/08/2025	01/02/2026	25,172	4,121,183	163.720		96,409		27,000		27,000	(69,409)					---	0010
BXIITAC5 Call 164.02 01/16/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/22/2025	01/16/2026	44,421	7,285,969	164.020		192,788		47,648		47,648	(145,140)					---	0010
BXIITAC5 Call 164.1 12/19/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/26/2024	12/19/2025	34,641	5,684,543	164.098	148,611			31,335		31,335	(81,159)					---	0010
BXIITAC5 Call 164.11 12/26/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/02/2025	12/26/2025	40,397	6,629,611	164.110		153,106		37,965		37,965	(115,141)					---	0010
BXIITAC5 Call 164.5 01/30/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/05/2025	01/30/2026	35,120	5,777,169	164.500		156,984		36,127		36,127	(120,857)					---	0010
BXIITAC5 Call 164.51 02/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	02/26/2025	02/20/2026	35,165	5,784,956	164.510		148,395		39,633		39,633	(108,763)					---	0010
BXIITAC5 Call 164.62 01/23/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	01/29/2025	01/23/2026	48,792	8,032,085	164.620		194,679		47,189		47,189	(147,490)					---	0010

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BXIITAC5 Call 164.67 02/27/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	03/05/2025	02/27/2026	50,846	8,372,763	164.670		182,028		57,032		57,032	(124,996)					---	0010
BXIITAC5 Call 164.77 02/13/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/19/2025	02/13/2026	53,454	8,807,681	164.77 / 164.77		221,301		55,255		55,255	(166,046)					---	0010
BXIITAC5 Call 164.88 02/06/2026	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	02/12/2025	02/06/2026	44,428	7,325,261	164.88 / 164.88		159,496		43,383		43,383	(116,113)					---	0010
BXIITAC5 Call 165.1 10/31/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/06/2024	10/31/2025	79,673	13,154,047	165.100	375,261			35,818		35,818	(171,775)					---	0010
BXIITAC5 Call 165.54 11/14/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/20/2024	11/14/2025	52,984	8,770,908	165.54 / 165.54	219,882			24,032		24,032	(108,500)					---	0010
BXIITAC5 Call 165.72 07/03/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/10/2024	07/03/2025	37,467	6,209,011	165.720	165,604						(64,091)					---	0010
BXIITAC5 Call 165.78 10/24/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/30/2024	10/24/2025	55,886	9,264,852	165.780	226,899			18,123		18,123	(111,117)					---	0010
BXIITAC5 Call 165.94 08/08/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/14/2024	08/08/2025	60,997	10,121,824	165.940	282,416			1,500		1,500	(111,353)					---	0010
BXIITAC5 Call 166.24 11/21/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/27/2024	11/21/2025	41,275	6,861,529	166.24 / 166.24	201,834			16,111		16,111	(77,939)					---	0010
BXIITAC5 Call 166.64 07/25/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/31/2024	07/25/2025	68,387	11,396,005	166.640	317,999			130		130	(104,993)					---	0010
BXIITAC5 Call 166.84 12/12/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/18/2024	12/12/2025	59,614	9,945,920	166.84 / 166.84	168,706			23,892		23,892	(105,321)					---	0010
BXIITAC5 Call 166.9 08/01/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/07/2024	08/01/2025	52,888	8,826,994	166.900	178,761			243		243	(78,918)					---	0010
BXIITAC5 Call 167.09 07/18/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/24/2024	07/18/2025	42,135	7,040,356	167.090	147,894			5		5	(57,344)					---	0010
BXIITAC5 Call 167.16 10/10/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/16/2024	10/10/2025	63,938	10,687,930	167.160	298,592			9,388		9,388	(104,378)					---	0010
BXIITAC5 Call 167.33 08/15/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/21/2024	08/15/2025	60,909	10,191,928	167.330	278,964			830		830	(87,240)					---	0010
BXIITAC5 Call 167.42 10/17/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/23/2024	10/17/2025	69,482	11,632,743	167.420	233,461			10,532		10,532	(109,907)					---	0010
BXIITAC5 Call 167.45 11/07/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	11/13/2024	11/07/2025	50,559	8,466,088	167.450	183,529			10,872		10,872	(81,174)					---	0010
BXIITAC5 Call 167.53 10/03/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/09/2024	10/03/2025	63,536	10,644,233	167.530	248,427			6,715		6,715	(97,150)					---	0010
BXIITAC5 Call 167.82 07/11/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	07/17/2024	07/11/2025	47,461	7,964,898	167.820	202,658						(53,295)					---	0010
BXIITAC5 Call 167.82 08/29/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/04/2024	08/29/2025	45,270	7,597,173	167.820	189,680			1,097		1,097	(61,423)					---	0010
BXIITAC5 Call 167.84 09/05/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/11/2024	09/05/2025	29,221	4,904,380	167.840	129,155			1,002		1,002	(40,213)					---	0010
BXIITAC5 Call 168.24 11/28/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/04/2024	11/28/2025	43,655	7,344,438	168.240	195,572			9,514		9,514	(63,966)					---	0010
BXIITAC5 Call 168.26 08/22/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	08/28/2024	08/22/2025	44,132	7,425,682	168.260	176,529			490		490	(53,838)					---	0010
BXIITAC5 Call 168.75 12/05/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/05/2025	58,603	9,889,201	168.750	220,346			11,755		11,755	(80,539)					---	0010
BXIITAC5 Call 168.75 12/05/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	12/11/2024	12/05/2025	329	55,554	168.750	1,238			66		66	(452)					---	0010
BXIITAC5 Call 169.0 09/12/2025	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/18/2024	09/12/2025	37,397	6,320,093	169.000	154,076			859		859	(42,225)					---	0010
BXIITAC5 Call 169.05 09/26/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	10/02/2024	09/26/2025	64,960	10,981,453	169.050	255,292			2,572		2,572	(75,613)					---	0010
BXIITAC5 Call 169.22 09/19/2025	FIA Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I70UK5573	09/25/2024	09/19/2025	41,834	7,079,065	169.220	168,589			1,148		1,148	(46,277)					---	0010
Rainbow Option Call 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	203,000	20,300,000	100.000		1,431,150		1,751,275		1,751,275	320,125					---	0008

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Rainbow Option Call 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2025	02/19/2026	129,000	12,900,000	100.000		669,510		769,448		769,448	99,938					---	0008
Rainbow Option Call 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2026	142,000	14,200,000	100.000		754,020		1,322,149		1,322,149	568,129					---	0008
Rainbow Option Call 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2025	04/16/2026	178,000	17,800,000	100.000		1,075,120		2,784,356		2,784,356	1,709,236					---	0008
Rainbow Option Call 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/15/2025	05/14/2026	129,000	12,900,000	100.000		687,570		1,092,189		1,092,189	404,619					---	0008
Rainbow Option Call 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/18/2025	06/18/2026	155,000	15,500,000	100.000		858,700		1,467,514		1,467,514	608,814					---	0008
Rainbow Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2024	07/17/2025	123,000	12,300,000	100.000	896,670			1,298,810		1,298,810	260,962					---	0008
Rainbow Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2025	120,000	12,000,000	100.000	856,800			1,328,548		1,328,548	293,182					---	0008
Rainbow Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/23/2024	08/14/2025	69,000	6,900,000	100.000	761,070			763,915		763,915	168,580					---	0008
Rainbow Option Call 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	123,000	12,300,000	100.000	842,550			1,068,332		1,068,332	233,094					---	0008
Rainbow Option Call 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/16/2025	127,000	12,700,000	100.000	905,510			995,107		995,107	231,213					---	0008
Rainbow Option Call 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/20/2025	193,000	19,300,000	100.000	1,013,250			1,709,437		1,709,437	441,118					---	0008
Rainbow Option Call 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2025	125,000	12,500,000	100.000	901,250			1,295,796		1,295,796	272,082					---	0008
SGIXECP Call 202.46 04/07/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	04/16/2025	04/07/2026	2,852	577,383	202.459		13,954		21,860		21,860	7,906					---	0014
SGIXECP Call 204.05 05/12/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	05/21/2025	05/12/2026	2,865	584,626	204.054		13,183		19,779		19,779	6,596					---	0014
SGIXECP Call 204.12 05/01/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	05/08/2025	05/01/2026	7,157	1,460,823	204.117		35,760		48,642		48,642	12,882					---	0014
SGIXECP Call 204.12 05/01/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	05/08/2025	05/01/2026	25	5,068	204.117		124		169		169	45					---	0014
SGIXECP Call 204.92 06/05/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	06/11/2025	06/05/2026	6,241	1,279,012	204.924		31,669		30,164		30,164	(1,505)					---	0014
SGIXECP Call 204.97 06/18/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	06/25/2025	06/18/2026	2,914	597,351	204.965		17,162		16,666		16,666	(496)					---	0014
SGIXECP Call 206.39 03/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	04/02/2025	03/20/2026	3,640	751,299	206.387		19,622		19,161		19,161	(461)					---	0014
SGIXECP Call 208.0 03/04/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	03/12/2025	03/04/2026	4,007	833,512	208.002		16,232		17,405		17,405	1,173					---	0014
SGIXECP Call 208.38 12/23/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/02/2025	12/23/2025	4,528	943,528	208.382		22,749		16,035		16,035	(6,714)					---	0014
SGIXECP Call 208.63 01/02/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/08/2025	01/02/2026	6,087	1,269,895	208.635		28,903		21,457		21,457	(7,446)					---	0014
SGIXECP Call 208.68 01/30/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/05/2025	01/30/2026	2,639	550,761	208.681		13,586		9,934		9,934	(3,652)					---	0014
SGIXECP Call 208.76 02/13/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	02/19/2025	02/13/2026	4,007	836,530	208.761		21,706		15,436		15,436	(6,270)					---	0014
SGIXECP Call 208.84 01/21/2026	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	01/29/2025	01/21/2026	2,787	582,083	208.835		15,370		10,082		10,082	(5,288)					---	0014
SGIXECP Call 209.5 11/17/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/20/2024	11/17/2025	8,054	1,687,326	209.503	43,809			21,531		21,531	(12,827)					---	0014
SGIXECP Call 210.52 10/31/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/06/2024	10/31/2025	3,657	769,779	210.519	19,393			7,640		7,640	(6,076)					---	0014
SGIXECP Call 211.28 11/21/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/27/2024	11/21/2025	3,460	731,035	211.279	20,385			7,164		7,164	(5,423)					---	0014

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)
SGIXECP Call 211.92 11/07/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	11/13/2024	11/07/2025	6,557	1,389,546	211.921	31,431			11,257		11,257	(10,475)					---	0014
SGIXECP Call 212.65 11/26/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/04/2024	11/26/2025	3,932	836,114	212.650	25,824			6,755		6,755	(5,953)					---	0014
SGIXECP Call 213.09 12/12/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/18/2024	12/12/2025	3,723	793,425	213.093	11,381			6,506		6,506	(5,356)					---	0014
SGIXECP Call 213.09 12/12/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/18/2024	12/12/2025	61	12,901	213.093	185			106		106	(87)					---	0014
SGIXECP Call 214.06 08/08/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/14/2024	08/08/2025	3,604	771,437	214.056	22,862			891		891	(6,323)					---	0014
SGIXECP Call 214.33 10/23/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/30/2024	10/23/2025	4,349	932,024	214.331	19,980			4,302		4,302	(6,593)					---	0014
SGIXECP Call 214.55 10/07/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/09/2024	10/07/2025	4,918	1,055,141	214.551	27,183			3,917		3,917	(7,588)					---	0014
SGIXECP Call 214.71 07/03/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/10/2024	07/03/2025	2,401	515,615	214.712	12,675			15		15	(3,702)					---	0014
SGIXECP Call 214.9 12/05/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	12/11/2024	12/05/2025	2,355	506,166	214.899	10,985			3,015		3,015	(3,254)					---	0014
SGIXECP Call 214.92 10/10/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/16/2024	10/10/2025	3,240	696,275	214.922	19,122			2,489		2,489	(4,878)					---	0014
SGIXECP Call 215.51 07/28/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/31/2024	07/28/2025	9,726	2,095,948	215.510	56,110			862		862	(14,580)					---	0014
SGIXECP Call 215.67 07/18/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/24/2024	07/18/2025	3,474	749,284	215.672	16,623			147		147	(4,973)					---	0014
SGIXECP Call 216.09 08/01/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/07/2024	08/01/2025	13,230	2,858,772	216.087	51,699			1,269		1,269	(18,557)					---	0014
SGIXECP Call 216.17 08/14/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	08/21/2024	08/14/2025	2,792	603,655	216.175	16,245			474		474	(3,962)					---	0014
SGIXECP Call 216.62 07/11/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	07/17/2024	07/11/2025	2,754	596,515	216.617	14,733			63		63	(3,394)					---	0014
SGIXECP Call 217.14 08/29/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	09/11/2024	08/29/2025	2,411	523,535	217.135	13,763			536		536	(3,139)					---	0014
SGIXECP Call 218.33 09/25/2025	FIA Hedge	Exhibit 5	Equity/Index	Societe Generale 02RNE8IBXP4ROTD8PU41	10/02/2024	09/25/2025	8,494	1,854,505	218.329	43,027			2,761		2,761	(10,056)					---	0014
SP5LVI Call 10801.23 07/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	07/17/2025	2,125	22,950,000	10801.230	1,684,530			1,952,744		1,952,744	95,301					---	0002
SP5LVI Call 10801.23 07/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/30/2024	07/16/2026	46	500,000	10801.230	60,733			71,722		71,722	4,033					---	0002
SP5LVI Call 11053.47 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2024	08/14/2025	672	7,425,000	11053.470	533,858			489,657		489,657	(18,157)					---	0002
SP5LVI Call 11053.47 08/20/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/15/2024	08/20/2026	65	720,000	11053.470	81,864			92,028		92,028	3,810					---	0002
SP5LVI Call 11177.46 12/17/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	12/19/2024	12/17/2026	81	900,000	11177.460	110,250			119,788		119,788	3,599					---	0002
SP5LVI Call 11177.46 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2025	752	8,400,000	11177.460	650,160			666,631		666,631	(21,524)					---	0002
SP5LVI Call 11177.46 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/26/2024	12/18/2025	81	900,000	11177.460	77,641			71,425		71,425	(2,306)					---	0002
SP5LVI Call 11363.01 01/14/2027	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/16/2025	01/14/2027	53	600,000	11363.010	67,560			73,978		73,978	6,418					---	0002
SP5LVI Call 11363.01 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2026	933	10,600,000	11363.010	721,860			752,229		752,229	30,369					---	0002
SP5LVI Call 11363.01 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/23/2025	01/15/2026	79	899,996	11363.010	65,576			63,868		63,868	(1,708)					---	0002
SP5LVI Call 11444.39 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	647	7,400,000	11444.390	510,600			302,955		302,955	(82,124)					---	0002
SP5LVI Call 11515.86 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/18/2025	06/18/2026	782	9,000,000	11515.860	694,800			777,203		777,203	82,403					---	0002

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SP5LVI Call 11515.86 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/26/2025	06/18/2026	113	1,300,000	11515.860		98,198		112,263		112,263	14,065					---	0002
SP5LVI Call 11580.27 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2025	04/16/2026	734	8,500,000	11580.270		756,500		618,810		618,810	(137,690)					---	0002
SP5LVI Call 11702 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2024	11/20/2025	709	8,300,000	11702.000	628,310			310,231		310,231	(98,281)					---	0002
SP5LVI Call 11702.0 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/21/2024	11/20/2025	68	800,000	11702.000	67,651			29,902		29,902	(9,473)					---	0002
SP5LVI Call 11716.03 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	683	8,000,001	11716.030		610,400		549,239		549,239	(61,161)					---	0002
SP5LVI Call 11716.03 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/22/2025	05/14/2026	94	1,100,000	11716.030		80,439		75,520		75,520	(4,918)					---	0002
SP5LVI Call 11732.08 10/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2024	10/15/2026	43	500,000	11732.080	52,112			44,263		44,263	(876)					---	0002
SP5LVI Call 11732.08 10/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/15/2026	94	1,100,000	11732.080	124,190			97,379		97,379	(1,928)					---	0002
SP5LVI Call 11732.08 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/24/2024	10/16/2025	94	1,100,000	11732.080	71,156			31,817		31,817	(14,910)					---	0002
SP5LVI Call 11732.08 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	1,236	14,500,000	11732.080	1,059,950			419,412		419,412	(196,537)					---	0002
SP5LVI Call 11732.27 02/18/2027	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2025	02/18/2027	43	500,000	11732.270		57,813		51,529		51,529	(6,284)					---	0002
SP5LVI Call 11732.27 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2025	02/19/2026	733	8,600,000	11732.270		592,539		459,886		459,886	(132,653)					---	0002
SP5LVI Call 11732.27 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2025	02/19/2026	77	900,000	11732.270		67,939		48,128		48,128	(19,812)					---	0002
SP5LVI Call 11789.35 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2026	1,035	12,200,000	11789.350		912,560		678,350		678,350	(234,210)					---	0002
SP5LVI Call 11789.35 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/27/2025	03/19/2026	68	800,001	11789.350		62,106		44,482		44,482	(17,624)					---	0002
SPPRISME Call 5409.32 10/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	10/15/2026	1,257	6,800,000	5409.320	380,508			405,663		405,663	(137,292)					---	0007
SPPRISME Call 5456.12 11/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	11/19/2026	587	3,200,000	5456.120	164,254			172,560		172,560	(62,131)					---	0007
SPPRISME Call 5464.03 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	10/16/2025	650	3,550,000	5464.030	151,556			149,800		149,800	(85,291)					---	0007
SPPRISME Call 5565.71 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	03/19/2026	314	1,750,000	5565.710	62,278			58,255		58,255	(36,232)					---	0007
SPPRISME Call 5565.89 04/15/2027	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2024	04/15/2027	467	2,600,000	5565.890	109,118			114,349		114,349	(44,016)					---	0007
SPPRISME Call 5565.89 04/15/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/18/2024	04/15/2027	1,042	5,800,000	5565.890	235,480			255,085		255,085	(98,190)					---	0007
SPPRISME Call 5571.95 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	11/20/2025	745	4,150,000	5571.950	134,519			115,070		115,070	(94,205)					---	0007
SPPRISME Call 5574.13 12/17/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	12/17/2026	655	3,650,000	5574.130	146,835			147,206		147,206	(64,654)					---	0007
SPPRISME Call 5577.29 01/14/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	01/14/2027	1,076	6,000,000	5577.290	242,268			244,046		244,046	(104,659)					---	0007

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME Call 5583.71 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	12/18/2025	367	2,050,000	5583.710	65,575			56,468		56,468	(44,975)					---	0007
SPPRISME Call 5588.98 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	05/14/2026	1,172	6,550,000	5588.980	226,948			213,004		213,004	(128,458)					---	0007
SPPRISME Call 5595.28 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	01/15/2026	509	2,850,000	5595.280	89,932			78,069		78,069	(60,486)					---	0007
SPPRISME Call 5601.84 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	04/16/2026	678	3,800,000	5601.840	125,142			114,562		114,562	(75,017)					---	0007
SPPRISME Call 5604.38 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	09/18/2025	366	2,050,000	5604.380	57,158			41,464		41,464	(49,240)					---	0007
SPPRISME Call 5615.79 08/20/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	08/20/2026	677	3,800,000	5615.790	131,083			124,297		124,297	(68,884)					---	0007
SPPRISME Call 5634.6 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	02/19/2026	275	1,550,000	5634.600	44,916			38,090		38,090	(30,868)					---	0007
SPPRISME Call 5638.35 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	07/17/2025	346	1,950,000	5638.350	45,472			20,369		20,369	(52,968)					---	0007
SPPRISME Call 5666.68 02/18/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	02/18/2027	909	5,150,000	5666.680	172,949			168,247		168,247	(81,715)					---	0007
SPPRISME Call 5671.18 09/17/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	09/17/2026	697	3,950,000	5671.180	120,885			111,315		111,315	(66,805)					---	0007
SPPRISME Call 5703.78 05/20/2027	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	05/24/2024	05/20/2027	263	1,500,000	5703.780	55,327			47,323		47,323	(22,144)					---	0007
SPPRISME Call 5703.78 05/20/2027	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2024	05/20/2027	894	5,100,000	5703.780	212,160			160,898		160,898	(75,291)					---	0007
SPPRISME Call 5706.28 03/18/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	03/18/2027	1,008	5,750,000	5706.280	179,072			171,867		171,867	(86,653)					---	0007
SPPRISME Call 5709.72 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	06/18/2026	429	2,450,000	5709.720	63,274			53,975		53,975	(41,498)					---	0007
SPPRISME Call 5714.16 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	08/14/2025	569	3,250,000	5714.160	60,357			20,774		20,774	(74,292)					---	0007
SPPRISME Call 5734.28 07/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/24/2024	07/16/2026	916	5,250,000	5734.280	130,804			110,076		110,076	(84,946)					---	0007
SPPRISME Call 5734.97 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2025	04/16/2026	36,426	208,900,000	5734.970		5,118,050		3,727,598		3,727,598	(1,390,452)					---	0007
SPPRISME Call 5734.97 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/23/2025	04/16/2026	5,231	30,000,000	5734.970		696,815		535,318		535,318	(161,497)					---	0007
SPPRISME Call 5734.97 04/20/2028	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/23/2025	04/20/2028	541	3,100,000	5734.970		127,631		110,186		110,186	(17,445)					---	0007
SPPRISME Call 5734.97 04/20/2028	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	04/17/2025	04/20/2028	1,133	6,500,000	5734.970		275,600		231,035		231,035	(44,565)					---	0007

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME Call 5752.26 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/15/2025	05/14/2026	31,535	181,400,000	5752.260		4,408,020		3,182,824		3,182,824	(1,225,196)					---	0007
SPPRISME Call 5752.26 05/18/2028	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/15/2025	05/18/2028	1,408	8,100,000	5752.260		339,390		280,853		280,853	(58,537)					---	0007
SPPRISME Call 5752.26 05/18/2028	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/18/2028	209	1,200,000	5752.260		47,641		41,608		41,608	(6,033)					---	0007
SPPRISME Call 5783.99 06/17/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/20/2024	06/17/2027	692	4,000,000	5783.990	164,000			103,742		103,742	(53,562)					---	0007
SPPRISME Call 5783.99 06/17/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/27/2024	06/17/2027	259	1,500,000	5783.990	60,829			38,903		38,903	(20,086)					---	0007
SPPRISME Call 5797.9 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	01/16/2025	01/15/2026	31,494	182,600,000	5797.900		4,510,219		1,839,683		1,839,683	(2,670,536)					---	0007
SPPRISME Call 5797.9 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	01/23/2025	01/15/2026	724	4,200,000	5797.900		116,829		42,315		42,315	(74,515)					---	0007
SPPRISME Call 5797.9 01/20/2028	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	01/16/2025	01/20/2028	862	5,000,000	5797.900		212,000		146,106		146,106	(65,894)					---	0007
SPPRISME Call 5797.9 01/20/2028	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	01/23/2025	01/20/2028	828	4,800,000	5797.900		215,699		140,262		140,262	(75,437)					---	0007
SPPRISME Call 5804.55 12/16/2027	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/19/2024	12/16/2027	844	4,900,000	5804.550	209,230			137,750		137,750	(60,957)					---	0007
SPPRISME Call 5804.55 12/16/2027	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/16/2027	999	5,800,000	5804.550	254,251			163,051		163,051	(68,502)					---	0007
SPPRISME Call 5804.55 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	12/19/2024	12/18/2025	35,438	205,700,000	5804.550	5,121,930			1,752,876		1,752,876	(3,340,667)					---	0007
SPPRISME Call 5809.28 07/15/2027	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/18/2024	07/15/2027	843	4,900,000	5809.280	203,840			121,347		121,347	(63,152)					---	0007
SPPRISME Call 5809.28 07/15/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	07/30/2024	07/15/2027	293	1,700,000	5809.280	71,217			42,100		42,100	(21,910)					---	0007
SPPRISME Call 5809.28 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/18/2024	07/17/2025	20,157	117,100,000	5809.280	2,857,240			35,529		35,529	(2,133,823)					---	0007
SPPRISME Call 5809.28 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	07/30/2024	07/17/2025	9,726	56,500,000	5809.280	1,382,891			17,142		17,142	(1,029,556)					---	0007
SPPRISME Call 5831.62 06/15/2028	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/18/2025	06/15/2028	1,183	6,900,000	5831.620		293,250		203,128		203,128	(90,122)					---	0007
SPPRISME Call 5831.62 06/15/2028	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2025	06/15/2028	257	1,500,000	5831.620		45,227		44,158		44,158	(1,068)					---	0007
SPPRISME Call 5831.62 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/18/2025	06/18/2026	32,152	187,500,000	5831.620		4,650,000		2,537,099		2,537,099	(2,112,901)					---	0007
SPPRISME Call 5831.62 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	06/26/2025	06/18/2026	240	1,400,000	5831.620		18,423		18,944		18,944	521					---	0007
SPPRISME Call 5833.4 11/18/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	11/21/2024	11/18/2027	446	2,600,000	5833.400	113,004			66,657		66,657	(31,550)					---	0007
SPPRISME Call 5833.4 11/18/2027	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/18/2027	1,063	6,200,000	5833.400	269,080			158,952		158,952	(75,175)					---	0007

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPPRISME Call 5833.4 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/14/2024	11/20/2025	29,880	174,300,000	5833.400	4,479,510			1,028,987		1,028,987	(2,699,212)					---	0007
SPPRISME Call 5847.76 10/14/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	10/17/2024	10/14/2027	975	5,700,000	5847.760	246,810			137,067		137,067	(68,521)					---	0007
SPPRISME Call 5847.76 10/14/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	10/24/2024	10/14/2027	359	2,100,000	5847.760	85,461			50,498		50,498	(25,245)					---	0007
SPPRISME Call 5847.76 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/17/2024	10/16/2025	57,201	334,500,000	5847.760	8,432,745			1,276,605		1,276,605	(5,083,343)					---	0007
SPPRISME Call 5847.76 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	10/24/2024	10/16/2025	3,181	18,600,000	5847.760	419,804			70,986		70,986	(282,661)					---	0007
SPPRISME Call 5872.85 02/17/2028	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/20/2025	02/17/2028	919	5,400,000	5872.850	228,960			133,788		133,788	(95,172)					---	0007
SPPRISME Call 5872.85 02/17/2028	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	02/27/2025	02/17/2028	221	1,300,000	5872.850	60,485			32,208		32,208	(28,277)					---	0007
SPPRISME Call 5872.85 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	02/20/2025	02/19/2026	31,058	182,400,000	5872.850	4,541,760			1,389,996		1,389,996	(3,151,764)					---	0007
SPPRISME Call 5872.85 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2025	02/19/2026	1,226	7,200,000	5872.850	208,015			54,868		54,868	(153,147)					---	0007
SPPRISME Call 5888.24 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/15/2024	08/14/2025	34,085	200,700,000	5888.240	4,917,150			100,141		100,141	(2,639,285)					---	0007
SPPRISME Call 5888.24 08/19/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/23/2024	08/19/2027	493	2,900,000	5888.240	134,719			59,483		59,483	(33,537)					---	0007
SPPRISME Call 5888.24 08/19/2027	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2024	08/19/2027	1,138	6,700,000	5888.240	285,420			137,425		137,425	(77,481)					---	0007
SPPRISME Call 5923.22 03/16/2028	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2025	03/16/2028	912	5,400,000	5923.220	227,340			120,425		120,425	(106,915)					---	0007
SPPRISME Call 5923.22 03/16/2028	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/27/2025	03/16/2028	203	1,200,000	5923.220	46,949			26,761		26,761	(20,188)					---	0007
SPPRISME Call 5923.22 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/27/2025	03/19/2026	3,090	18,300,000	5923.220	393,584			118,677		118,677	(274,907)					---	0007
SPPRISME Call 5923.22 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	03/20/2025	03/19/2026	37,868	224,300,000	5923.220	5,540,210			1,454,598		1,454,598	(4,085,612)					---	0007
SPPRISME Call 5956.62 09/16/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/19/2024	09/16/2027	940	5,600,000	5956.620	239,680			97,241		97,241	(58,637)					---	0007
SPPRISME Call 5956.62 09/16/2027	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	10/02/2024	09/16/2027	436	2,600,000	5956.620	107,873			45,148		45,148	(27,224)					---	0007
SPPRISME Call 5956.62 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/02/2024	09/18/2025	739	4,400,000	5956.620	101,287			2,962		2,962	(44,814)					---	0007
SPPRISME Call 5956.62 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	09/19/2024	09/18/2025	34,936	208,100,000	5956.620	5,077,640			140,095		140,095	(2,119,495)					---	0007
SPX Call 5150.79 04/08/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/11/2025	04/08/2026	3,004	15,473,203	5150.790	1,925,208			3,789,363		3,789,363	1,864,155					---	0001
SPX Call 5150.79 04/08/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/11/2025	04/08/2026	302	1,556,715	5150.790	193,690			381,237		381,237	187,547					---	0001
SPX Call 5282.7 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/17/2025	04/16/2026	8,405	44,400,000	5282.700	4,657,560			9,713,683		9,713,683	5,056,123					---	0001
SPX Call 5282.7 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/17/2025	04/16/2026	1,836	9,700,000	5282.700	1,017,530			2,122,134		2,122,134	1,104,604					---	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 5282.7 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/17/2025	04/16/2026	1,382	7,300,000	5282.700		765,770		1,597,070		1,597,070	831,300					---	0001
SPX Call 5282.7 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/17/2025	04/16/2026	3,464	18,300,000	5282.700		1,919,670		4,003,613		4,003,613	2,083,943					---	0001
SPX Call 5282.7 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2025	04/16/2026	11,452	60,500,000	5282.700		6,155,875		13,235,987		13,235,987	7,080,112					---	0001
SPX Call 5282.7 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2025	04/16/2026	22,261	117,600,000	5282.700		11,965,800		25,728,134		25,728,134	13,762,334					---	0001
SPX Call 5282.7 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2025	04/16/2026	68,544	362,100,000	5282.700		36,879,885		79,219,024		79,219,024	42,339,139					---	0001
SPX Call 5316.19 04/21/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2025	04/21/2026	195	1,034,770	5316.189		121,854		220,085		220,085	98,231					---	0001
SPX Call 5316.19 04/21/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2025	04/21/2026	3,659	19,451,998	5316.189		2,290,653		4,137,237		4,137,237	1,846,585					---	0001
SPX Call 5372.79 04/13/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2025	04/13/2026	302	1,621,327	5372.794		148,179		324,809		324,809	176,630					---	0001
SPX Call 5372.79 04/13/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2025	04/13/2026	1,811	9,729,994	5372.794		889,259		1,949,260		1,949,260	1,060,000					---	0001
SPX Call 5543.22 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/15/2024	08/14/2025	12,808	71,000,000	5543.220	5,836,200			8,905,574		8,905,574	1,246,499					---	0001
SPX Call 5543.22 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/15/2024	08/14/2025	11,004	61,000,000	5543.220	5,011,150			7,651,268		7,651,268	1,070,936					---	0001
SPX Call 5543.22 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/15/2024	08/14/2025	8,479	47,000,000	5543.220	3,868,100			5,895,239		5,895,239	825,148					---	0001
SPX Call 5543.22 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/04/2025	08/14/2025	3,608	20,000,000	5543.220		555,673		2,508,612		2,508,612	1,952,939					---	0001
SPX Call 5543.22 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/15/2024	08/14/2025	43,657	242,000,000	5543.220	19,662,500			30,354,209		30,354,209	4,248,632					---	0001
SPX Call 5544.59 07/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	07/17/2025	13,707	76,000,000	5544.590	6,448,600			9,149,326		9,149,326	1,366,735					---	0001
SPX Call 5544.59 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2024	07/17/2025	11,002	61,000,000	5544.590	5,124,000			7,343,538		7,343,538	1,096,984					---	0001
SPX Call 5544.59 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2024	07/17/2025	13,707	76,000,000	5544.590	6,384,000			9,149,326		9,149,326	1,366,735					---	0001
SPX Call 5544.59 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	07/17/2025	44,548	247,000,000	5544.590	20,834,450			29,735,310		29,735,310	4,441,887					---	0001
SPX Call 5548.55 04/28/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/02/2025	04/28/2026	2,663	14,776,136	5548.555		1,638,315		2,515,727		2,515,727	877,412					---	0001
SPX Call 5548.55 04/28/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/02/2025	04/28/2026	242	1,345,261	5548.555		149,157		229,039		229,039	79,882					---	0001
SPX Call 5589.23 03/31/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2025	03/31/2026	2,056	11,489,227	5589.229		604,727		1,821,197		1,821,197	1,216,470					---	0001
SPX Call 5589.23 03/31/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2025	03/31/2026	299	1,670,832	5589.229		87,943		264,849		264,849	176,906					---	0001
SPX Call 5628.49 03/10/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2025	03/10/2026	3,238	18,222,888	5628.486		1,605,858		2,710,455		2,710,455	1,104,597					---	0001
SPX Call 5628.49 03/10/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2025	03/10/2026	207	1,163,529	5628.486		102,534		173,062		173,062	70,528					---	0001
SPX Call 5630.14 09/16/2025	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/04/2025	09/16/2025	5,328	30,000,000	5630.140		788,086		3,464,698		3,464,698	2,676,611					---	0001
SPX Call 5647.26 03/17/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/21/2025	03/17/2026	1,640	9,262,539	5647.259		797,133		1,357,668		1,357,668	560,535					---	0001
SPX Call 5647.26 03/17/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/21/2025	03/17/2026	117	658,972	5647.259		56,711		96,590		96,590	39,879					---	0001
SPX Call 5662.89 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	12,026	68,100,000	5662.890		5,985,990		9,834,353		9,834,353	3,848,363					---	0001
SPX Call 5662.89 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	6,428	36,400,000	5662.890		3,199,560		5,256,541		5,256,541	2,056,981					---	0001

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 5664.05 05/05/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/09/2025	05/05/2026	2,134	12,088,612	5664.049		1,127,908		1,831,958		1,831,958	704,050					---	0001
SPX Call 5664.05 05/05/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/09/2025	05/05/2026	161	910,721	5664.049		84,973		138,014		138,014	53,041					---	0001
SPX Call 5691.2 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	12,308	70,048,501	5691.205		5,903,592		9,786,343		9,786,343	3,882,752					---	0001
SPX Call 5691.2 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	63,589	361,900,503	5691.205		30,500,469		50,560,434		50,560,434	20,059,964					---	0001
SPX Call 5691.2 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	3,602	20,502,000	5691.205		1,727,880		2,864,296		2,864,296	1,136,415					---	0001
SPX Call 5711.77 03/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	03/24/2026	2,339	13,358,177	5711.773		981,845		1,829,576		1,829,576	847,732					---	0001
SPX Call 5711.77 03/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	03/24/2026	258	1,471,131	5711.773		108,130		201,491		201,491	93,360					---	0001
SPX Call 5713.64 09/18/2025	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/19/2024	09/18/2025	2,625	15,000,000	5713.640	1,211,250			1,521,208		1,521,208	205,887					---	0001
SPX Call 5713.64 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/19/2024	09/18/2025	60,032	343,000,000	5713.640	27,491,450			34,784,967		34,784,967	4,707,945					---	0001
SPX Call 5713.64 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	998	5,700,000	5713.640	465,690			578,059		578,059	78,237					---	0001
SPX Call 5713.64 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	1,348	7,700,000	5713.640	629,090			780,887		780,887	105,689					---	0001
SPX Call 5713.64 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	12,076	69,000,000	5713.640	5,637,300			6,997,559		6,997,559	947,079					---	0001
SPX Call 5713.64 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	7,001	40,000,000	5713.640	3,268,000			4,056,556		4,056,556	549,031					---	0001
SPX Call 5713.64 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/19/2024	09/18/2025	6,651	38,000,000	5713.640	3,100,800			3,853,728		3,853,728	521,580					---	0001
SPX Call 5719.52 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	1,819	10,403,000	5719.519	840,480			1,405,209		1,405,209	564,729					---	0001
SPX Call 5719.52 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	1,377	7,878,000	5719.519	636,479			1,064,139		1,064,139	427,659					---	0001
SPX Call 5789.56 10/14/2025	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/04/2025	10/14/2025	5,182	30,000,000	5789.560	600,159			2,836,153		2,836,153	2,235,994					---	0001
SPX Call 5811.39 05/12/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2025	05/12/2026	2,505	14,559,263	5811.394	1,524,356			1,878,670		1,878,670	354,314					---	0001
SPX Call 5811.39 05/12/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2025	05/12/2026	119	691,514	5811.394	72,402			89,230		89,230	16,829					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	13,524	79,000,000	5841.470	6,614,275			6,868,509		6,868,509	940,875					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	1,267	7,400,000	5841.470	620,305			643,379		643,379	88,133					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	6,505	38,000,000	5841.470	3,173,000			3,303,840		3,303,840	452,573					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	2,739	16,000,000	5841.470	1,344,000			1,391,090		1,391,090	190,557					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/03/2025	10/16/2025	8,559	50,000,000	5841.470		1,357,794		4,347,157		4,347,157	2,989,364					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	10/24/2024	10/16/2025	100	584,147	5841.470	46,003			50,788		50,788	6,957					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	65,908	385,000,000	5841.470	32,359,250			33,473,113		33,473,113	4,585,277					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	5,632	32,900,000	5841.470	2,765,245			2,860,430		2,860,430	391,833					---	0001
SPX Call 5841.47 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	8,217	48,000,000	5841.470	4,034,400			4,173,271		4,173,271	571,671					---	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 5849.51 05/26/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/30/2025	05/26/2026	1,520	8,894,039	5849.513		850,105		1,114,070		1,114,070	263,965					---	0001
SPX Call 5849.51 05/26/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/30/2025	05/26/2026	81	472,504	5849.513		45,163		59,186		59,186	14,023					---	0001
SPX Call 5855.73 03/03/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/07/2025	03/03/2026	2,835	16,599,100	5855.728		1,150,896		1,845,835		1,845,835	694,939					---	0001
SPX Call 5855.73 03/03/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/07/2025	03/03/2026	403	2,360,838	5855.728		163,688		262,527		262,527	98,839					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	12,783	75,000,000	5867.080	6,778,500			7,202,943		7,202,943	1,065,971					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	75,676	444,000,000	5867.080	39,693,600			42,641,422		42,641,422	6,310,549					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	2,267	13,300,000	5867.080	1,189,020			1,277,322		1,277,322	189,032					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	1,534	9,000,000	5867.080	804,600			864,353		864,353	127,917					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	3,238	19,000,000	5867.080	1,698,600			1,824,746		1,824,746	270,046					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	10,738	63,000,000	5867.080	5,632,200			6,050,472		6,050,472	895,416					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	8,011	47,000,000	5867.080	4,201,800			4,513,844		4,513,844	668,009					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/12/2025	12/18/2025	4,261	25,000,000	5867.080		1,241,101		2,400,981		2,400,981	1,159,880					---	0001
SPX Call 5867.08 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/04/2025	12/18/2025	6,818	40,000,000	5867.080		876,182		3,841,570		3,841,570	2,965,387					---	0001
SPX Call 5904.48 05/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/23/2025	05/20/2026	2,972	17,546,386	5904.483		1,386,432		2,039,130		2,039,130	652,698					---	0001
SPX Call 5904.48 05/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/23/2025	05/20/2026	224	1,323,877	5904.483		104,606		153,853		153,853	49,246					---	0001
SPX Call 5916.93 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	8,974	53,100,000	5916.930		4,702,005		6,039,320		6,039,320	1,337,315					---	0001
SPX Call 5916.93 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	6,152	36,400,000	5916.930		3,223,220		4,139,948		4,139,948	916,728					---	0001
SPX Call 5924.4 11/14/2025	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/03/2025	11/14/2025	3,376	20,000,000	5924.400		505,268		1,617,874		1,617,874	1,112,605					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	8,084	48,000,000	5937.340		3,975,600		4,385,762		4,385,762	410,162					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	9,095	54,000,000	5937.340		4,475,250		4,933,982		4,933,982	458,732					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	724	4,300,000	5937.340		356,792		392,891		392,891	36,099					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	84,381	501,000,000	5937.340		41,896,124		45,776,391		45,776,391	3,880,267					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	1,364	8,100,000	5937.340		671,693		740,097		740,097	68,405					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	2,863	17,000,000	5937.340		1,405,475		1,553,291		1,553,291	147,816					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	10,106	60,000,000	5937.340		4,957,500		5,482,202		5,482,202	524,702					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/12/2025	01/15/2026	4,211	25,000,000	5937.340		1,164,015		2,284,251		2,284,251	1,120,236					---	0001
SPX Call 5937.34 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/03/2025	01/15/2026	5,053	30,000,000	5937.340		945,003		2,741,101		2,741,101	1,796,098					---	0001
SPX Call 5944.32 06/02/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/02/2026	2,139	12,717,632	5944.320		1,204,022		1,429,654		1,429,654	225,632					---	0001
SPX Call 5944.32 06/02/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/02/2026	144	858,211	5944.320		81,250		96,476		96,476	15,226					---	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 5946.51 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	3,025	17,989,500	5946.515		1,525,975		1,969,650		1,969,650	443,675					---	0001
SPX Call 5946.51 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	1,487	8,844,000	5946.515		750,200		968,320		968,320	218,120					---	0001
SPX Call 5946.51 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	4,191	24,924,001	5946.515		2,114,200		2,728,901		2,728,901	614,701					---	0001
SPX Call 5946.51 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/15/2025	05/14/2026	14,382	85,525,501	5946.515		7,229,245		9,364,092		9,364,092	2,134,847					---	0001
SPX Call 5946.51 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/15/2025	05/14/2026	56,668	336,976,503	5946.515		28,450,205		36,895,184		36,895,184	8,444,979					---	0001
SPX Call 5949.17 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	9,917	59,000,000	5949.170	4,953,050			4,627,115		4,627,115	658,117					---	0001
SPX Call 5949.17 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	14,960	89,000,000	5949.170	7,471,550			6,979,886		6,979,886	992,753					---	0001
SPX Call 5949.17 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	1,244	7,400,000	5949.170	620,490			580,350		580,350	82,544					---	0001
SPX Call 5949.17 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	1,597	9,500,000	5949.170	798,475			745,044		745,044	105,968					---	0001
SPX Call 5949.17 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	68,917	410,000,000	5949.170	34,440,000			32,154,529		32,154,529	4,573,358					---	0001
SPX Call 5949.17 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/03/2025	11/20/2025	8,405	50,000,000	5949.170		1,205,291		3,921,284		3,921,284	2,715,993					---	0001
SPX Call 5949.17 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2024	11/20/2025	2,185	13,000,000	5949.170	1,102,400			1,019,534		1,019,534	145,009					---	0001
SPX Call 5949.17 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2024	11/20/2025	5,883	35,000,000	5949.170	2,968,000			2,744,899		2,744,899	390,409					---	0001
SPX Call 5962.73 02/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/28/2025	02/24/2026	2,868	17,104,036	5962.725		1,312,881		1,614,902		1,614,902	302,021					---	0001
SPX Call 5962.73 02/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/28/2025	02/24/2026	106	632,856	5962.725		48,577		59,752		59,752	11,175					---	0001
SPX Call 5980.87 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	8,343	49,900,000	5980.870		4,378,725		5,471,261		5,471,261	1,092,536					---	0001
SPX Call 5980.87 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	7,975	47,700,000	5980.870		4,204,755		5,230,043		5,230,043	1,025,288					---	0001
SPX Call 5986.4 06/15/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/20/2025	06/15/2026	196	1,174,385	5986.402		102,684		127,278		127,278	24,594					---	0001
SPX Call 5986.4 06/15/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/20/2025	06/15/2026	2,152	12,884,301	5986.402		1,126,558		1,396,376		1,396,376	269,818					---	0001
SPX Call 6010.77 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	19,913	119,695,501	6010.774		10,147,320		12,632,201		12,632,201	2,484,881					---	0001
SPX Call 6010.77 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	1,438	8,643,000	6010.774		732,290		912,149		912,149	179,859					---	0001
SPX Call 6010.77 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	76,026	456,973,504	6010.774		38,604,030		48,227,218		48,227,218	9,623,188					---	0001
SPX Call 6010.77 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	3,846	23,115,000	6010.774		1,955,000		2,439,468		2,439,468	484,468					---	0001
SPX Call 6010.77 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	2,358	14,170,500	6010.774		1,197,795		1,495,500		1,495,500	297,705					---	0001
SPX Call 6014.76 06/09/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2025	06/09/2026	2,013	12,109,933	6014.758		1,046,952		1,254,837		1,254,837	207,884					---	0001
SPX Call 6014.76 06/09/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2025	06/09/2026	64	385,509	6014.758		33,329		39,947		39,947	6,618					---	0001
SPX Call 6021.94 12/12/2025	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/03/2025	12/12/2025	4,151	25,000,000	6021.940		543,860		1,815,951		1,815,951	1,272,092					---	0001
SPX Call 6030.99 06/23/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/27/2025	06/23/2026	2,345	14,142,154	6030.993		1,448,565		1,462,391		1,462,391	13,826					---	0001
SPX Call 6030.99 06/23/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/27/2025	06/23/2026	85	513,225	6030.993		52,569		53,071		53,071	502					---	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 6046.17 01/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/20/2026	1,938	11,719,644	6046.171		1,054,467		902,602		902,602	(151,864)					---	0001
SPX Call 6046.67 02/03/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/07/2025	02/03/2026	1,968	11,899,100	6046.665		971,746		945,543		945,543	(26,203)					---	0001
SPX Call 6055.23 02/10/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/14/2025	02/10/2026	1,616	9,785,759	6055.230		869,453		778,183		778,183	(91,270)					---	0001
SPX Call 6069.32 01/27/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/31/2025	01/27/2026	2,664	16,167,270	6069.316		1,399,942		1,215,972		1,215,972	(183,970)					---	0001
SPX Call 6117.52 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/20/2025	02/19/2026	2,060	12,600,000	6117.520		1,044,540		919,311		919,311	(125,229)					---	0001
SPX Call 6117.52 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/20/2025	02/19/2026	9,318	57,000,000	6117.520		4,699,650		4,158,787		4,158,787	(540,863)					---	0001
SPX Call 6117.52 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/12/2025	02/19/2026	4,087	25,000,000	6117.520		888,343		1,824,029		1,824,029	935,686					---	0001
SPX Call 6117.52 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/20/2025	02/19/2026	6,702	41,000,000	6117.520		3,411,200		2,991,408		2,991,408	(419,792)					---	0001
SPX Call 6117.52 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/20/2025	02/19/2026	13,731	84,000,000	6117.520		6,988,800		6,128,738		6,128,738	(860,062)					---	0001
SPX Call 6117.52 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/20/2025	02/19/2026	3,269	20,000,000	6117.520		1,664,000		1,459,223		1,459,223	(204,777)					---	0001
SPX Call 6117.52 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/20/2025	02/19/2026	2,076	12,700,000	6117.520		1,056,640		926,607		926,607	(130,033)					---	0001
SPX Call 6117.52 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/19/2026	63,588	389,000,000	6117.520		32,073,050		28,381,894		28,381,894	(3,691,156)					---	0001
SPX Call 6120.05 02/17/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/21/2025	02/17/2026	1,642	10,046,725	6120.053		780,495		725,808		725,808	(54,687)					---	0001
SX5E Call 4807.77 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2024	08/14/2025	416	2,000,000	4807.770	114,900			212,584		212,584	115,473					---	0003
SX5E Call 4807.77 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2024	08/14/2025	2,475	11,900,000	4807.770	684,250			1,264,872		1,264,872	687,063					---	0003
SX5E Call 4807.77 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/23/2024	08/14/2025	312	1,500,000	4807.770	107,021			159,438		159,438	86,605					---	0003
SX5E Call 4833.53 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2024	11/20/2025	414	2,000,000	4833.530	114,600			226,614		226,614	113,851					---	0003
SX5E Call 4833.53 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2024	11/20/2025	2,979	14,400,000	4833.530	824,400			1,631,622		1,631,622	819,728					---	0003
SX5E Call 4833.53 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/20/2025	145	700,000	4833.530	33,309			79,315		79,315	39,848					---	0003
SX5E Call 4870.12 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2024	07/17/2025	308	1,500,000	4870.120	91,650			134,433		134,433	77,886					---	0003
SX5E Call 4870.12 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2024	07/17/2025	2,834	13,800,000	4870.120	843,180			1,236,783		1,236,783	716,554					---	0003
SX5E Call 4879.0 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2024	12/18/2025	143	700,000	4879.000	39,598			74,559		74,559	37,328					---	0003
SX5E Call 4879.0 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	3,566	17,400,000	4879.000	1,030,080			1,853,314		1,853,314	927,861					---	0003
SX5E Call 4879.0 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	410	2,000,000	4879.000	118,400			213,025		213,025	106,651					---	0003
SX5E Call 4935.34 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	405	2,000,000	4935.340	135,900			212,813		212,813	76,913					---	0003
SX5E Call 4935.34 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/23/2025	04/16/2026	122	600,000	4935.340	52,343			63,844		63,844	11,501					---	0003
SX5E Call 4935.34 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/17/2025	04/16/2026	2,715	13,400,000	4935.340	927,280			1,425,845		1,425,845	498,565					---	0003
SX5E Call 4943.38 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2024	09/18/2025	344	1,700,000	4943.380	99,110			143,969		143,969	80,045					---	0003
SX5E Call 4943.38 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/02/2024	09/18/2025	202	1,000,000	4943.380	62,306			84,688		84,688	47,085					---	0003

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SX5E Call 4943.38 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	2,508	12,400,000	4943.380	726,640			1,050,130		1,050,130	583,859					---	0003
SX5E Call 4947.3 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/16/2025	182	900,000	4947.300	52,984			78,393		78,393	42,499					---	0003
SX5E Call 4947.3 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	344	1,700,000	4947.300	101,150			148,075		148,075	80,275					---	0003
SX5E Call 4947.3 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	2,668	13,200,000	4947.300	785,400			1,149,758		1,149,758	623,313					---	0003
SX5E Call 5106.93 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	392	2,000,000	5106.930		116,600		143,525		143,525	26,925					---	0003
SX5E Call 5106.93 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	3,055	15,600,000	5106.930		909,480		1,119,497		1,119,497	210,017					---	0003
SX5E Call 5197.03 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/26/2025	06/18/2026	289	1,500,000	5197.030		95,911		95,624		95,624	(286)					---	0003
SX5E Call 5197.03 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	289	1,500,000	5197.030		103,242		95,624		95,624	(7,618)					---	0003
SX5E Call 5197.03 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	2,809	14,600,000	5197.030		1,004,885		930,743		930,743	(74,142)					---	0003
SX5E Call 5412.08 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	370	2,000,000	5412.080		120,600		79,386		79,386	(41,214)					---	0003
SX5E Call 5412.08 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	2,661	14,400,000	5412.080		868,320		571,581		571,581	(296,739)					---	0003
SX5E Call 5450.93 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	275	1,500,000	5450.930		90,750		56,122		56,122	(34,628)					---	0003
SX5E Call 5450.93 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2025	03/19/2026	2,770	15,100,000	5450.930		906,906		564,959		564,959	(341,947)					---	0003
SX5E Call 5450.93 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/27/2025	03/19/2026	147	800,000	5450.930		41,286		29,932		29,932	(11,355)					---	0003
SX5E Call 5461.03 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2025	02/19/2026	2,802	15,300,000	5461.030		887,400		509,271		509,271	(378,129)					---	0003
SX5E Call 5461.03 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2025	02/19/2026	366	2,000,000	5461.030		116,000		66,571		66,571	(49,429)					---	0003
SX5E Call 5461.03 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2025	02/19/2026	220	1,200,000	5461.030		67,020		39,943		39,943	(27,077)					---	0003
0159999999. Subtotal - Purchased Options - Hedging Other - Call Options and Warrants										384,006,494	463,149,303		1,036,036,433	XXX	1,036,036,433	204,140,253					XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										384,006,494	463,149,303		1,036,036,433	XXX	1,036,036,433	204,140,253					XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0429999999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants										384,006,494	463,149,303		1,036,036,433	XXX	1,036,036,433	204,140,253					XXX	XXX
0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other														XXX							XXX	XXX
0499999999. Total Purchased Options										384,006,494	463,149,303		1,036,036,433	XXX	1,036,036,433	204,140,253					XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
Basket Option Call 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/16/2025	01/15/2026	1,082,000	115,233,000	106.500		(1,763,660)		(2,584,247)		(2,584,247)	(820,587)					---	0004
Basket Option Call 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	01/16/2025	01/15/2026	184,000	19,412,000	105.500		(362,480)		(528,677)		(528,677)	(166,197)					---	0004
Basket Option Call 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/20/2025	02/19/2026	948,000	100,962,000	106.500		(1,497,840)		(1,248,958)		(1,248,958)	248,882					---	0004

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Basket Option Call 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/19/2026	175,000	18,462,500	105.500		(336,000)		(286,634)		(286,634)	49,366					---	0004
Basket Option Call 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	151,000	15,930,500	105.500		(344,280)		(534,874)		(534,874)	(190,594)					---	0004
Basket Option Call 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	869,000	92,548,500	106.500		(1,668,480)		(2,645,476)		(2,645,476)	(976,996)					---	0004
Basket Option Call 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	20,000	2,155,000	107.750		(43,200)		(128,977)		(128,977)	(85,777)					---	0004
Basket Option Call 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	897,000	95,530,500	106.500		(2,314,260)		(6,535,976)		(6,535,976)	(4,221,716)					---	0004
Basket Option Call 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	222,000	23,421,000	105.500		(506,160)		(1,773,064)		(1,773,064)	(1,266,904)					---	0004
Basket Option Call 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	195,000	20,572,500	105.500		(760,500)		(614,054)		(614,054)	146,446					---	0004
Basket Option Call 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/15/2025	05/14/2026	968,000	103,092,000	106.500		(3,388,000)		(2,620,820)		(2,620,820)	767,180					---	0004
Basket Option Call 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	05/22/2025	05/14/2026	50,000	5,000,000	100.000		(231,000)		(312,075)		(312,075)	(81,075)					---	0004
Basket Option Call 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	237,000	25,003,500	105.500		(533,250)		(781,981)		(781,981)	(248,731)					---	0004
Basket Option Call 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/18/2025	06/18/2026	893,000	95,104,500	106.500		(410,780)		(2,556,156)		(2,556,156)	(2,145,376)					---	0004
Basket Option Call 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	06/26/2025	06/18/2026	70,000	7,000,000	100.000		(397,467)		(443,654)		(443,654)	(46,187)					---	0004
Basket Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2024	07/17/2025	180,000	18,990,000	105.500	(417,600)			(364,244)		(364,244)	54,689					---	0004
Basket Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2024	07/17/2025	840,000	89,460,000	106.500	(1,638,000)			(1,101,800)		(1,101,800)	499,095					---	0004
Basket Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	07/18/2024	07/17/2025	20,000	2,155,000	107.750	(31,200)			(12,843)		(12,843)	16,230					---	0004
Basket Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2024	07/17/2025	90,000	9,585,000	106.500	(181,800)			(118,050)		(118,050)	53,474					---	0004
Basket Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2025	80,000	8,620,000	107.750	(107,200)			(105,336)		(105,336)	30,220					---	0004
Basket Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/15/2024	08/14/2025	920,000	97,980,000	106.500	(1,573,200)			(1,845,698)		(1,845,698)	146,710					---	0004
Basket Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/15/2024	08/14/2025	215,000	22,682,500	105.500	(440,750)			(573,514)		(573,514)	(14,645)					---	0004
Basket Option Call 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/02/2024	09/18/2025	70,000	7,455,000	106.500	(114,100)			(78,868)		(78,868)	16,396					---	0004
Basket Option Call 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2024	09/18/2025	150,000	15,825,000	105.500	(294,000)			(231,930)		(231,930)	18,655					---	0004
Basket Option Call 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	09/19/2024	09/18/2025	900,000	95,850,000	106.500	(1,458,000)			(1,014,021)		(1,014,021)	210,804					---	0004
Basket Option Call 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/17/2024	10/16/2025	1,360,000	144,840,000	106.500	(2,448,000)			(1,835,938)		(1,835,938)	122,889					---	0004
Basket Option Call 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	150,000	15,825,000	105.500	(324,000)			(266,130)		(266,130)	3,619					---	0004
Basket Option Call 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2024	11/20/2025	1,270,000	135,255,000	106.500	(2,298,700)			(2,350,356)		(2,350,356)	(162,629)					---	0004
Basket Option Call 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	11/14/2024	11/20/2025	180,000	18,990,000	105.500	(388,800)			(416,622)		(416,622)	(45,937)					---	0004
Basket Option Call 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2025	160,000	16,880,000	105.500	(387,200)			(500,468)		(500,468)	(77,927)					---	0004
Basket Option Call 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/19/2024	12/18/2025	1,270,000	135,255,000	106.500	(2,590,800)			(3,306,110)		(3,306,110)	(438,581)					---	0004
Rainbow Option Call 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/16/2025	01/15/2026	203,000	21,924,000	108.000		(485,170)		(671,779)		(671,779)	(186,609)					---	0008

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Rainbow Option Call 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2025	02/19/2026	129,000	13,932,000	108.000		(69,660)		(251,154)		(251,154)	(181,494)					---	0008
Rainbow Option Call 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	03/20/2025	03/19/2026	142,000	15,336,000	108.000		(93,720)		(591,122)		(591,122)	(497,402)					---	0008
Rainbow Option Call 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2025	04/16/2026	178,000	19,224,000	108.000		(229,620)		(1,671,372)		(1,671,372)	(1,441,752)					---	0008
Rainbow Option Call 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	05/15/2025	05/14/2026	129,000	13,932,000	108.000		(100,620)		(489,483)		(489,483)	(388,863)					---	0008
Rainbow Option Call 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/18/2025	06/18/2026	155,000	16,740,000	108.000		(114,700)		(716,390)		(716,390)	(601,690)					---	0008
Rainbow Option Call 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	07/18/2024	07/17/2025	123,000	13,284,000	108.000	(344,400)			(355,275)		(355,275)	30,635					---	0008
Rainbow Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	08/15/2024	08/14/2025	120,000	12,960,000	108.000	(306,000)			(465,742)		(465,742)	(50,462)					---	0008
Rainbow Option Call 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	08/23/2024	08/14/2025	69,000	7,452,000	108.000	(391,920)			(267,802)		(267,802)	(29,015)					---	0008
Rainbow Option Call 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	123,000	13,284,000	108.000	(290,280)			(308,407)		(308,407)	(2,535)					---	0008
Rainbow Option Call 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	10/17/2024	10/16/2025	127,000	13,716,000	108.000	(321,310)			(284,860)		(284,860)	(10,411)					---	0008
Rainbow Option Call 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/14/2024	11/20/2025	193,000	20,844,000	108.000	(115,800)			(616,583)		(616,583)	(107,306)					---	0008
Rainbow Option Call 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Bank of America, N.A. B4TYDEB6GKMZO031MB27	12/19/2024	12/18/2025	125,000	13,500,000	108.000	(351,250)			(546,495)		(546,495)	(76,256)					---	0008
SP5LVI Call 10801.23 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	07/30/2024	07/17/2025	1,463	15,800,000	10801.230	(1,326,861)			(1,344,373)		(1,344,373)	(65,610)					---	0002
SP5LVI Call 11053.47 08/20/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	08/23/2024	08/20/2026	27	300,000	11053.470	(35,527)			(38,345)		(38,345)	(1,588)					---	0002
SP5LVI Call 11444.39 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/02/2024	09/18/2025	52	600,000	11444.390	(43,738)			(24,564)		(24,564)	6,659					---	0002
SPPRISME Call 5752.26 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/22/2025	05/14/2026	452	2,600,000	5752.260		(52,670)		(45,619)		(45,619)	7,051					---	0007
SPPRISME Call 5804.55 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/26/2024	12/18/2025	276	1,600,000	5804.550	(34,876)			(13,634)		(13,634)	25,894					---	0007
SPPRISME Call 5833.4 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	11/21/2024	11/20/2025	1,097	6,400,000	5833.400	(156,893)			(37,783)		(37,783)	99,137					---	0007
SPPRISME Call 5888.24 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	08/23/2024	08/14/2025	3,040	17,900,000	5888.240	(452,270)			(8,931)		(8,931)	235,392					---	0007
SPX Call 5489.61 04/08/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/11/2025	04/08/2026	3,004	16,491,029	5489.609		(1,311,919)		(2,928,429)		(2,928,429)	(1,616,510)					---	0001
SPX Call 5489.61 04/08/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/11/2025	04/08/2026	302	1,659,116	5489.609		(131,988)		(294,621)		(294,621)	(162,632)					---	0001
SPX Call 5515.14 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2025	04/16/2026	11,452	63,162,000	5515.139		(4,613,125)		(11,016,983)		(11,016,983)	(6,403,858)					---	0001
SPX Call 5599.66 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/17/2025	04/16/2026	8,405	47,064,000	5599.662		(3,152,400)		(7,508,754)		(7,508,754)	(4,356,354)					---	0001
SPX Call 5670.01 04/21/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2025	04/21/2026	195	1,103,639	5670.009		(79,824)		(163,685)		(163,685)	(83,861)					---	0001
SPX Call 5670.01 04/21/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/25/2025	04/21/2026	3,659	20,746,632	5670.009		(1,500,563)		(3,077,017)		(3,077,017)	(1,576,454)					---	0001
SPX Call 5678.9 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2025	04/16/2026	68,544	389,257,500	5678.903		(21,852,735)		(56,894,137)		(56,894,137)	(35,041,402)					---	0001
SPX Call 5692.11 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/17/2025	04/16/2026	3,464	19,718,250	5692.109		(1,141,920)		(2,839,115)		(2,839,115)	(1,697,195)					---	0001
SPX Call 5718.52 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/17/2025	04/16/2026	22,261	127,302,001	5718.523		(6,673,800)		(17,781,155)		(17,781,155)	(11,107,355)					---	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 5720.18 04/13/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2025	04/13/2026	302	1,726,155	5720.177		(91,978)		(239,540)		(239,540)	(147,562)					---	0001
SPX Call 5720.18 04/13/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	04/17/2025	04/13/2026	1,811	10,359,097	5720.177		(551,985)		(1,437,543)		(1,437,543)	(885,558)					---	0001
SPX Call 5758.14 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/17/2025	04/16/2026	1,836	10,573,000	5758.143		(548,050)		(1,409,706)		(1,409,706)	(861,656)					---	0001
SPX Call 5787.12 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/15/2024	08/14/2025	11,004	63,684,000	5787.122	(3,345,850)			(5,152,757)		(5,152,757)	(594,354)					---	0001
SPX Call 5788.55 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	07/17/2025	13,707	79,344,001	5788.552	(4,381,400)			(5,865,620)		(5,865,620)	(619,578)					---	0001
SPX Call 5837.38 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	04/17/2025	04/16/2026	1,382	8,066,500	5837.384		(364,270)		(976,441)		(976,441)	(612,171)					---	0001
SPX Call 5875.81 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/15/2024	08/14/2025	12,808	75,260,000	5875.813	(3,287,300)			(4,988,461)		(4,988,461)	(470,642)					---	0001
SPX Call 5877.27 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2024	07/17/2025	13,707	80,560,000	5877.265	(3,670,800)			(4,700,268)		(4,700,268)	(296,223)					---	0001
SPX Call 5904.21 04/28/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/02/2025	04/28/2026	2,663	15,723,278	5904.214		(1,051,642)		(1,776,266)		(1,776,266)	(724,624)					---	0001
SPX Call 5904.21 04/28/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/02/2025	04/28/2026	242	1,431,492	5904.214		(95,744)		(161,716)		(161,716)	(65,972)					---	0001
SPX Call 5912.06 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	12,026	71,096,400	5912.057		(4,194,960)		(7,498,193)		(7,498,193)	(3,303,233)					---	0001
SPX Call 5945.1 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/15/2024	08/14/2025	43,657	259,545,002	5945.104	(9,450,100)			(14,390,841)		(14,390,841)	(978,658)					---	0001
SPX Call 5946.12 03/31/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2025	03/31/2026	2,056	12,222,852	5946.119		(297,692)		(1,249,266)		(1,249,266)	(951,574)					---	0001
SPX Call 5946.12 03/31/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	04/04/2025	03/31/2026	299	1,777,520	5946.119		(43,292)		(181,676)		(181,676)	(138,384)					---	0001
SPX Call 5946.57 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	07/18/2024	07/17/2025	44,548	264,907,501	5946.573	(10,485,150)			(12,388,717)		(12,388,717)	(86,334)					---	0001
SPX Call 5965.04 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	12,076	72,036,000	5965.040	(3,743,250)			(4,427,928)		(4,427,928)	(457,703)					---	0001
SPX Call 5978.11 03/10/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2025	03/10/2026	3,238	19,354,826	5978.107		(952,317)		(1,828,908)		(1,828,908)	(876,591)					---	0001
SPX Call 5978.11 03/10/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/14/2025	03/10/2026	207	1,235,803	5978.107		(60,805)		(116,776)		(116,776)	(55,970)					---	0001
SPX Call 5986.68 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/15/2024	08/14/2025	8,479	50,760,000	5986.678	(1,724,900)			(2,499,208)		(2,499,208)	(115,337)					---	0001
SPX Call 5987.52 03/17/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/21/2025	03/17/2026	1,640	9,820,632	5987.522		(471,856)		(925,799)		(925,799)	(453,943)					---	0001
SPX Call 5987.52 03/17/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	03/21/2025	03/17/2026	117	698,677	5987.522		(33,570)		(65,865)		(65,865)	(32,295)					---	0001
SPX Call 5988.16 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2024	07/17/2025	11,002	65,880,000	5988.157	(2,354,600)			(2,643,922)		(2,643,922)	111,729					---	0001
SPX Call 6002.66 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	6,428	38,584,000	6002.663		(1,929,200)		(3,574,137)		(3,574,137)	(1,644,937)					---	0001
SPX Call 6052.0 05/05/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/09/2025	05/05/2026	2,134	12,916,607	6052.001		(657,419)		(1,207,320)		(1,207,320)	(549,901)					---	0001
SPX Call 6052.0 05/05/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/09/2025	05/05/2026	161	973,099	6052.001		(49,528)		(90,956)		(90,956)	(41,428)					---	0001
SPX Call 6056.46 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	09/19/2024	09/18/2025	6,651	40,280,000	6056.458	(1,729,380)			(1,961,615)		(1,961,615)	(144,758)					---	0001
SPX Call 6083.57 03/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	03/24/2026	2,339	14,227,714	6083.575		(513,510)		(1,173,617)		(1,173,617)	(660,107)					---	0001
SPX Call 6083.57 03/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/28/2025	03/24/2026	258	1,566,893	6083.575		(56,553)		(129,250)		(129,250)	(72,697)					---	0001
SPX Call 6087.61 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	63,589	387,107,503	6087.607		(16,348,540)		(31,469,135)		(31,469,135)	(15,120,596)					---	0001

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 6098.49 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	13,524	82,476,000	6098.495	(4,406,225)			(4,145,918)		(4,145,918)	(415,960)					---	0001
SPX Call 6098.49 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	10/24/2024	10/16/2025	100	609,849	6098.490	(29,947)			(30,656)		(30,656)	(3,076)					---	0001
SPX Call 6101.76 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	3,602	21,981,000	6101.764		(901,680)		(1,746,836)		(1,746,836)	(845,155)					---	0001
SPX Call 6125.23 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/19/2024	12/18/2025	12,783	78,300,000	6125.232	(4,662,000)			(4,724,837)		(4,724,837)	(661,041)					---	0001
SPX Call 6130.08 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	12,308	75,450,250	6130.078		(2,913,461)		(5,725,439)		(5,725,439)	(2,811,978)					---	0001
SPX Call 6142.16 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/19/2024	09/18/2025	60,032	368,725,000	6142.163	(12,639,550)			(13,955,042)		(13,955,042)	(423,686)					---	0001
SPX Call 6156.45 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	09/19/2024	09/18/2025	2,625	16,162,500	6156.447	(543,750)			(584,382)		(584,382)	(12,370)					---	0001
SPX Call 6172.55 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	1,377	8,502,000	6172.550		(299,520)		(600,695)		(600,695)	(301,176)					---	0001
SPX Call 6177.27 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	8,974	55,436,400	6177.275		(3,268,305)		(4,380,658)		(4,380,658)	(1,112,353)					---	0001
SPX Call 6185.02 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	7,001	43,300,000	6185.015	(1,400,000)			(1,423,981)		(1,423,981)	(1,209)					---	0001
SPX Call 6185.43 05/12/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2025	05/12/2026	2,505	15,496,333	6185.429		(930,768)		(1,202,858)		(1,202,858)	(272,090)					---	0001
SPX Call 6185.43 05/12/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	05/16/2025	05/12/2026	119	736,022	6185.429		(44,208)		(57,132)		(57,132)	(12,923)					---	0001
SPX Call 6191.96 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	6,505	40,280,000	6191.958	(1,786,000)			(1,572,882)		(1,572,882)	(109,008)					---	0001
SPX Call 6198.58 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	10,106	62,640,001	6198.583		(3,292,500)		(3,578,914)		(3,578,914)	(286,414)					---	0001
SPX Call 6210.93 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	14,960	92,916,001	6210.934	(4,988,450)			(4,139,579)		(4,139,579)	(455,860)					---	0001
SPX Call 6214.44 05/26/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/30/2025	05/26/2026	1,520	9,448,901	6214.440		(508,432)		(720,157)		(720,157)	(211,725)					---	0001
SPX Call 6214.44 05/26/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/30/2025	05/26/2026	81	501,981	6214.440		(27,011)		(38,259)		(38,259)	(11,248)					---	0001
SPX Call 6219.1 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	8,011	49,820,000	6219.105	(2,453,400)			(2,451,696)		(2,451,696)	(320,393)					---	0001
SPX Call 6227.65 03/03/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/07/2025	03/03/2026	2,835	17,653,384	6227.652		(602,041)		(1,086,171)		(1,086,171)	(484,131)					---	0001
SPX Call 6227.65 03/03/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	03/07/2025	03/03/2026	403	2,510,785	6227.652		(85,626)		(154,483)		(154,483)	(68,856)					---	0001
SPX Call 6227.87 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	998	6,213,000	6227.868	(181,260)			(175,767)		(175,767)	6,027					---	0001
SPX Call 6244.03 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	8,343	52,095,600	6244.028		(3,006,475)		(3,967,230)		(3,967,230)	(960,755)					---	0001
SPX Call 6257.49 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	03/20/2025	03/19/2026	1,819	11,381,500	6257.494		(330,630)		(691,387)		(691,387)	(360,757)					---	0001
SPX Call 6271.95 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	6,152	38,584,000	6271.946		(1,923,740)		(2,621,115)		(2,621,115)	(697,375)					---	0001
SPX Call 6279.58 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	65,908	413,875,004	6279.580	(15,303,750)			(12,348,153)		(12,348,153)	(335,907)					---	0001
SPX Call 6293.58 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	8,084	50,880,000	6293.580		(2,216,400)		(2,369,206)		(2,369,206)	(152,806)					---	0001
SPX Call 6294.18 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	2,739	17,240,000	6294.184	(616,000)			(490,131)		(490,131)	(9,078)					---	0001
SPX Call 6302.18 02/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/28/2025	02/24/2026	2,868	18,077,755	6302.179		(744,561)		(942,487)		(942,487)	(197,926)					---	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 6302.18 02/24/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/28/2025	02/24/2026	106	668,884	6302.179		(27,549)		(34,872)		(34,872)	(7,323)					---	0001
SPX Call 6306.12 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2024	11/20/2025	5,883	37,100,000	6306.120	(1,687,000)			(1,280,680)		(1,280,680)	(108,332)					---	0001
SPX Call 6307.11 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	75,676	477,300,000	6307.111	(19,758,000)			(18,993,671)		(18,993,671)	(2,215,823)					---	0001
SPX Call 6313.57 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	1,348	8,508,500	6313.572	(201,740)			(172,252)		(172,252)	22,034					---	0001
SPX Call 6320.55 05/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/23/2025	05/20/2026	2,972	18,782,824	6320.553		(708,285)		(1,188,828)		(1,188,828)	(480,543)					---	0001
SPX Call 6320.55 05/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/23/2025	05/20/2026	224	1,417,167	6320.553		(53,440)		(89,697)		(89,697)	(36,257)					---	0001
SPX Call 6321.78 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	3,238	20,472,500	6321.779	(822,700)			(784,654)		(784,654)	(89,217)					---	0001
SPX Call 6323.39 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	8,217	51,960,000	6323.391	(1,740,000)			(1,337,112)		(1,337,112)	762					---	0001
SPX Call 6334.04 06/02/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/02/2026	2,139	13,551,412	6334.035		(690,295)		(864,071)		(864,071)	(173,775)					---	0001
SPX Call 6334.04 06/02/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/06/2025	06/02/2026	144	914,476	6334.035		(46,582)		(58,309)		(58,309)	(11,727)					---	0001
SPX Call 6339.72 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	7,975	50,562,000	6339.722		(2,473,245)		(3,311,818)		(3,311,818)	(838,573)					---	0001
SPX Call 6351.11 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	10,738	68,197,500	6351.114	(2,576,700)			(2,419,987)		(2,419,987)	(259,340)					---	0001
SPX Call 6360.7 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/15/2025	05/14/2026	56,668	360,447,503	6360.700		(15,038,205)		(21,024,465)		(21,024,465)	(5,986,260)					---	0001
SPX Call 6367.2 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	1,267	8,066,000	6367.202	(241,795)			(177,306)		(177,306)	6,041					---	0001
SPX Call 6375.49 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	4,191	26,722,000	6375.492		(1,092,440)		(1,517,949)		(1,517,949)	(425,509)					---	0001
SPX Call 6377.5 01/20/2026	FIA Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/24/2025	01/20/2026	1,938	12,361,874	6377.498		(638,109)		(480,999)		(480,999)	157,110					---	0001
SPX Call 6382.64 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	84,381	538,575,000	6382.641		(19,726,875)		(20,298,249)		(20,298,249)	(571,374)					---	0001
SPX Call 6386.69 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/20/2025	02/19/2026	9,318	59,508,000	6386.691		(3,109,350)		(2,551,673)		(2,551,673)	557,677					---	0001
SPX Call 6388.27 02/03/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/07/2025	02/03/2026	1,968	12,571,336	6388.270		(561,074)		(505,303)		(505,303)	55,771					---	0001
SPX Call 6395.12 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	1,534	9,810,000	6395.117	(338,400)			(308,572)		(308,572)	(29,519)					---	0001
SPX Call 6395.36 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	68,917	440,750,004	6395.358	(16,400,000)			(11,630,738)		(11,630,738)	(572,088)					---	0001
SPX Call 6397.48 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	2,863	18,317,500	6397.484		(634,525)		(665,142)		(665,142)	(30,617)					---	0001
SPX Call 6400.29 06/15/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/20/2025	06/15/2026	196	1,255,579	6400.287		(54,672)		(73,734)		(73,734)	(19,062)					---	0001
SPX Call 6400.29 06/15/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/20/2025	06/15/2026	2,152	13,775,090	6400.287		(599,814)		(808,941)		(808,941)	(209,127)					---	0001
SPX Call 6402.97 02/10/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/14/2025	02/10/2026	1,616	10,347,732	6402.967		(511,895)		(413,110)		(413,110)	98,784					---	0001
SPX Call 6404.07 06/23/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/27/2025	06/23/2026	2,345	15,016,984	6404.069		(879,735)		(892,407)		(892,407)	(12,673)					---	0001
SPX Call 6404.07 06/23/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/27/2025	06/23/2026	85	544,973	6404.069		(31,926)		(32,386)		(32,386)	(460)					---	0001
SPX Call 6405.08 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/15/2025	05/14/2026	14,382	92,120,750	6405.077		(3,518,885)		(4,958,442)		(4,958,442)	(1,439,557)					---	0001
SPX Call 6410.04 01/27/2026	FIA Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/31/2025	01/27/2026	2,664	17,074,882	6410.040		(828,763)		(632,278)		(632,278)	196,485					---	0001

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPX Call 6410.23 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	11/14/2024	11/20/2025	2,185	14,007,500	6410.231	(514,800)			(352,412)		(352,412)	(14,779)					---	0001
SPX Call 6427.17 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	9,095	58,455,000	6427.171		(1,896,750)		(1,966,893)		(1,966,893)	(70,143)					---	0001
SPX Call 6429.44 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	76,026	488,802,504	6429.435		(20,052,270)		(27,519,451)		(27,519,451)	(7,467,181)					---	0001
SPX Call 6439.98 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	9,917	63,867,500	6439.977	(2,156,450)			(1,456,762)		(1,456,762)	(38,008)					---	0001
SPX Call 6442.22 02/17/2026	FIA Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/21/2025	02/17/2026	1,642	10,575,592	6442.217		(458,751)		(395,338)		(395,338)	63,413					---	0001
SPX Call 6442.95 06/09/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2025	06/09/2026	2,013	12,972,047	6442.953		(543,907)		(696,168)		(696,168)	(152,261)					---	0001
SPX Call 6442.95 06/09/2026	FIA Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	06/13/2025	06/09/2026	64	412,954	6442.953		(17,315)		(22,162)		(22,162)	(4,847)					---	0001
SPX Call 6444.39 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	3,846	24,782,500	6444.387		(989,000)		(1,359,127)		(1,359,127)	(370,127)					---	0001
SPX Call 6449.45 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	1,487	9,592,000	6449.454		(337,480)		(475,056)		(475,056)	(137,576)					---	0001
SPX Call 6454.82 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	10/17/2024	10/16/2025	5,632	36,354,501	6454.824	(889,945)			(565,544)		(565,544)	69,447					---	0001
SPX Call 6471.7 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	724	4,687,000	6471.701		(137,707)		(140,052)		(140,052)	(2,345)					---	0001
SPX Call 6474.29 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	19,913	128,925,750	6474.292		(4,859,280)		(6,703,257)		(6,703,257)	(1,843,977)					---	0001
SPX Call 6483.12 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	12/19/2024	12/18/2025	2,267	14,696,500	6483.123	(413,630)			(356,535)		(356,535)	(23,210)					---	0001
SPX Call 6484.57 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/20/2025	02/19/2026	6,702	43,460,000	6484.571		(1,910,600)		(1,480,846)		(1,480,846)	429,754					---	0001
SPX Call 6484.6 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	1,244	8,066,000	6484.595	(245,310)			(157,777)		(157,777)	310					---	0001
SPX Call 6519.15 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	2,358	15,369,000	6519.148		(522,405)		(735,972)		(735,972)	(213,567)					---	0001
SPX Call 6538.21 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	3,025	19,779,500	6538.208		(571,905)		(822,002)		(822,002)	(250,097)					---	0001
SPX Call 6560.76 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	1,364	8,950,500	6560.761		(211,208)		(207,878)		(207,878)	3,329					---	0001
SPX Call 6573.83 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	11/14/2024	11/20/2025	1,597	10,497,500	6573.833	(260,775)			(148,094)		(148,094)	10,727					---	0001
SPX Call 6576.33 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	02/20/2025	02/19/2026	63,588	418,175,000	6576.334		(14,840,350)		(11,277,854)		(11,277,854)	3,562,496					---	0001
SPX Call 6591.63 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/20/2025	02/19/2026	3,269	21,550,000	6591.628		(758,000)		(558,002)		(558,002)	199,998					---	0001
SPX Call 6608.86 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/18/2025	06/18/2026	1,438	9,503,000	6608.861		(265,310)		(382,897)		(382,897)	(117,587)					---	0001
SPX Call 6622.22 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/20/2025	02/19/2026	13,731	90,930,000	6622.215		(2,990,400)		(2,166,931)		(2,166,931)	823,469					---	0001
SPX Call 6668.1 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Truist Bank JJKC32MCHWDI71265Z06	02/20/2025	02/19/2026	2,076	13,843,000	6668.097		(411,480)		(290,108)		(290,108)	121,372					---	0001
SPX Call 6759.86 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	02/20/2025	02/19/2026	2,060	13,923,000	6759.860		(328,860)		(222,447)		(222,447)	106,413					---	0001
SX5E Call 5108.26 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2024	08/14/2025	416	2,125,000	5108.256	(57,300)			(102,436)		(102,436)	(60,958)					---	0003
SX5E Call 5135.63 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2024	11/20/2025	414	2,125,000	5135.626	(58,000)			(129,457)		(129,457)	(72,484)					---	0003
SX5E Call 5174.5 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2024	07/17/2025	308	1,593,750	5174.503	(47,850)			(48,375)		(48,375)	(27,671)					---	0003
SX5E Call 5180.37 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	08/15/2024	08/14/2025	2,475	12,822,250	5180.372	(279,650)			(472,490)		(472,490)	(278,708)					---	0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SX5E Call 5180.37 08/14/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	08/23/2024	08/14/2025	312	1,616,250	5180.370	(47,773)			(59,558)		(59,558)	(35,132)					---	0003
SX5E Call 5183.94 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	410	2,125,001	5183.940	(60,400)			(121,166)		(121,166)	(67,048)					---	0003
SX5E Call 5208.13 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	11/14/2024	11/20/2025	2,979	15,516,000	5208.129	(346,320)			(785,550)		(785,550)	(445,726)					---	0003
SX5E Call 5208.13 11/20/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	11/21/2024	11/20/2025	145	754,250	5208.129	(12,456)			(38,186)		(38,186)	(21,667)					---	0003
SX5E Call 5243.8 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/17/2025	04/16/2026	405	2,125,000	5243.799		(78,100)		(130,028)		(130,028)	(51,928)					---	0003
SX5E Call 5247.55 07/17/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	07/18/2024	07/17/2025	2,834	14,869,500	5247.554	(369,840)			(290,780)		(290,780)	(147,544)					---	0003
SX5E Call 5252.34 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	09/19/2024	09/18/2025	344	1,806,250	5252.341	(49,470)			(63,353)		(63,353)	(37,092)					---	0003
SX5E Call 5256.51 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	344	1,806,250	5256.506	(51,680)			(70,035)		(70,035)	(40,511)					---	0003
SX5E Call 5257.12 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	12/27/2024	12/18/2025	143	754,250	5257.123	(15,314)			(35,801)		(35,801)	(20,054)					---	0003
SX5E Call 5257.12 12/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/19/2024	12/18/2025	3,566	18,748,491	5257.120	(440,220)			(889,919)		(889,919)	(498,485)					---	0003
SX5E Call 5317.83 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/23/2025	04/16/2026	122	646,500	5317.829		(26,938)		(33,903)		(33,903)	(6,965)					---	0003
SX5E Call 5317.83 04/16/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	04/17/2025	04/16/2026	2,715	14,438,500	5317.829		(464,980)		(757,162)		(757,162)	(292,182)					---	0003
SX5E Call 5326.49 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/02/2024	09/18/2025	202	1,077,500	5326.492	(25,590)			(28,346)		(28,346)	(16,269)					---	0003
SX5E Call 5326.49 09/18/2025	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	09/19/2024	09/18/2025	2,508	13,361,000	5326.492	(301,320)			(351,493)		(351,493)	(201,736)					---	0003
SX5E Call 5330.72 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	10/24/2024	10/16/2025	182	969,750	5330.716	(21,937)			(29,175)		(29,175)	(16,736)					---	0003
SX5E Call 5330.72 10/16/2025	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	10/17/2024	10/16/2025	2,668	14,223,000	5330.716	(333,960)			(427,897)		(427,897)	(245,459)					---	0003
SX5E Call 5426.11 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	392	2,124,999	5426.110		(60,200)		(69,631)		(69,631)	(9,431)					---	0003
SX5E Call 5502.72 01/15/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	01/16/2025	01/15/2026	3,055	16,809,009	5502.720		(393,120)		(438,590)		(438,590)	(45,470)					---	0003
SX5E Call 5521.84 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	289	1,593,750	5521.844		(55,839)		(51,026)		(51,026)	4,813					---	0003
SX5E Call 5599.8 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	06/26/2025	06/18/2026	289	1,616,250	5599.800		(42,304)		(42,822)		(42,822)	(518)					---	0003
SX5E Call 5599.8 06/18/2026	FIUL Hedge	Exhibit 5	Equity/Index	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/20/2025	06/18/2026	2,809	15,731,500	5599.800		(461,451)		(416,804)		(416,804)	44,647					---	0003
SX5E Call 5750.34 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	370	2,125,000	5750.335		(63,800)		(34,988)		(34,988)	28,812					---	0003
SX5E Call 5791.61 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	BNP Paribas ROMUWSFPU8MPRO8K5P83	03/20/2025	03/19/2026	275	1,593,750	5791.613		(47,700)		(22,572)		(22,572)	25,128					---	0003
SX5E Call 5802.34 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2025	02/19/2026	366	2,125,000	5802.344		(59,000)		(24,466)		(24,466)	34,534					---	0003
SX5E Call 5831.52 05/14/2026	FIUL Hedge	Exhibit 5	Equity/Index	HSBC Bank PLC 1IE8VN30JCEQV1H4R804	05/15/2025	05/14/2026	2,661	15,516,000	5831.516		(387,360)		(200,696)		(200,696)	186,664					---	0003
SX5E Call 5873.38 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/20/2025	03/19/2026	2,770	16,270,250	5873.377		(404,529)		(175,602)		(175,602)	228,927					---	0003
SX5E Call 5873.38 03/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Goldman Sachs International W22LROWP2IHZNBB6K528	03/27/2025	03/19/2026	147	862,000	5873.377		(16,226)		(9,303)		(9,303)	6,923					---	0003
SX5E Call 5884.26 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/20/2025	02/19/2026	2,802	16,485,750	5884.260		(376,380)		(140,923)		(140,923)	235,457					---	0003
SX5E Call 5884.26 02/19/2026	FIUL Hedge	Exhibit 5	Equity/Index	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	02/27/2025	02/19/2026	220	1,293,000	5884.260		(27,823)		(11,053)		(11,053)	16,770					---	0003

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0649999999. Subtotal - Written Options - Hedging Other - Call Options and Warrants										(162,813,861)	(211,864,454)		(503,899,452)	XXX	(503,899,452)	(135,839,133)					XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(162,813,861)	(211,864,454)		(503,899,452)	XXX	(503,899,452)	(135,839,133)					XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants										(162,813,861)	(211,864,454)		(503,899,452)	XXX	(503,899,452)	(135,839,133)					XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other														XXX							XXX	XXX
0989999999. Total Written Options										(162,813,861)	(211,864,454)		(503,899,452)	XXX	(503,899,452)	(135,839,133)					XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
11/7/2023 CrossCurrencySwap JPY	PPG1FH070	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	10/19/2023	11/07/2038	1	20,014,677	1.84 / 6.32	(14,699)		440,807	2,330,781		2,330,781	1,219,897	(1,745,489)			365,726	---	0015
11/30/2023 CrossCurrencySwap EUR	PPG3G9Z84	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	11/02/2023	06/30/2044	1	20,858,980	5.83 / 7.63	58,758		121,257	(2,546,736)		(2,546,736)	379,725	(2,806,659)			454,611	---	0015
01/06/2025 CrossCurrencySwap CHF	PPGHLIN05	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2045	1	30,144,021	1.49 / 5.782	(104,690)			(2,184,461)		(2,184,461)	2,691,619	(4,286,015)			665,906	---	0015
01/06/2025 CrossCurrencySwap CHF	PPGIMCI86	D 1	Currency	Barclays Bank PLC G5GSEF7VJP5I7OUK5573	12/17/2024	01/06/2037	1	10,045,764	1.52 / 5.5775	(37,140)			(1,067,938)		(1,067,938)	532,241	(1,428,672)			170,484	---	0015
4/29/2024 CrossCurrencySwap EUR	PPGN52R52	D 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	04/30/2024	06/05/2031	1	37,474,500	5.09 / 7.08	147,000		306,474	(3,415,736)		(3,415,736)	441,103	(5,015,500)			456,315	---	0015
11/06/2024 CrossCurrencySwap CAD	PPGQOAGK1	D 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	10/23/2024	11/15/2031	1	10,837,367	4.76 / 5.62	(3,916)		51,200	(223,754)		(223,754)	185,084	(592,583)			136,845	---	0015
12/17/2024 CrossCurrencySwap EUR	PPGODJ897	D 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	12/04/2024	12/10/2031	1	28,413,434	4.03 / 6.049	14,000		241,794	(2,961,110)		(2,961,110)	593,939	(4,012,400)			360,702	---	0015
02/19/2025 CrossCurrencySwap CAD	PPGP8JKB1	D 1	Currency	BNP Paribas ROMUWSFPU8MPRO8K5P83	02/05/2025	02/15/2033	1	17,488,632	4.4 / 5.8725	14,669			(230,000)		(230,000)	654,264	(898,933)			241,535	---	0015
6/18/2024 CrossCurrencySwap EUR	PPGHA5UG4	D 1	Currency	JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/30/2024	06/18/2036	1	10,835,000	4.1 / 5.79	3,000		81,263	(803,818)		(803,818)	370,583	(1,433,000)			179,426	---	0015
6/18/2024 CrossCurrencySwap EUR	PPGN6J9D7	D 1	Currency	JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	05/30/2024	06/18/2034	1	10,832,000	4.0 / 5.68			80,649	(839,999)		(839,999)	321,361	(1,433,000)			162,177	---	0015
05/14/2025 CrossCurrencySwap EUR	PPGU6QWZ0	D 1	Currency	JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	04/16/2025	05/14/2033	1	17,064,000	4.16 / 5.803	(33,000)			(429,537)		(429,537)	185,463	(582,000)			239,362	---	0015

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
06/17/2025 CrossCurrencySwap JPY	PPFXDV6H5	D 1	Currency	JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	06/04/2025	06/17/2045	1	19,867,494	3.29 / 6.3425		(75,150)		384,776		384,776	286,825	173,101			443,848	---	0015
4/30/2024 CrossCurrencySwap EUR	PPGL527C3	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/04/2024	04/30/2034	1	10,870,000	3.94 / 5.71	35,000		87,414	(793,572)		(793,572)	232,943	(1,433,000)			161,524	---	0015
12/17/2024 CrossCurrencySwap EUR	PPG0DJ8B2	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	12/04/2024	12/10/2034	1	10,159,236	4.2 / 6.208	17,000			(941,709)		(941,709)	302,364	(1,433,000)			156,121	---	0015
05/14/2025 CrossCurrencySwap EUR	PPGU6QX14	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	04/16/2025	05/14/2035	1	22,770,000	4.31 / 5.956		(26,000)		(484,266)		(484,266)	317,734	(776,000)			357,689	---	0015
06/17/2025 CrossCurrencySwap JPY	PPGY56D13	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/04/2025	06/17/2055	1	21,619,037	3.62 / 6.448		(81,776)		585,428		585,428	478,842	188,362			591,704	---	0015
07/31/2025 CrossCurrencySwap EUR	PPGUC2HX8	D 1	Currency	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	06/26/2025	06/30/2050	1	35,148,000	5.19 / 6.861		51,000		314,384		314,384	524,384	(261,000)			878,700	---	0015
9/6/2023 CrossCurrencySwap JPY	PPG1A4KU2	D 1	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/24/2023	09/06/2028	1	19,191,227	0.77 / 5.39	(3,947)		444,149	668,095		668,095	364,344	(1,629,123)			171,280	---	0015
06/25/2025 CrossCurrencySwap EUR	PPFVG47L6	D 1	Currency	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	06/01/2025	09/30/2052	1	53,885,000	5.82 / 7.818		47,447		(511,955)		(511,955)	1,523,501	(2,082,902)			1,406,488	---	0015
1319999999. Subtotal - Swaps - Other - Foreign Exchange										110,365	(102,811)	1,855,007	(13,151,125)	XXX	(13,151,125)	11,606,217	(31,487,811)			7,600,443	XXX	XXX
1349999999. Subtotal - Swaps - Other										110,365	(102,811)	1,855,007	(13,151,125)	XXX	(13,151,125)	11,606,217	(31,487,811)			7,600,443	XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange										110,365	(102,811)	1,855,007	(13,151,125)	XXX	(13,151,125)	11,606,217	(31,487,811)			7,600,443	XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps										110,365	(102,811)	1,855,007	(13,151,125)	XXX	(13,151,125)	11,606,217	(31,487,811)			7,600,443	XXX	XXX
Bond Forward 30YR 4.25 UST 08/15/54	GIIB Hedge	Exhibit 5	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	08/21/2024	08/20/2025	1	20,000,000	103.585				(2,428,223)		(2,428,223)	(2,428,223)				37,380	---	0005
Bond Forward 30YR 4.25 UST 08/15/54	GLWB Hedge	Exhibit 5	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	09/18/2024	09/17/2025	1	50,000,000	104.628				(6,425,006)		(6,425,006)	(6,425,006)				116,307	---	0009
Bond Forward 20YR 4.625 UST 11/15/2044	GLWB Hedge	Exhibit 5	Interest Rate	BNP Paribas ROMUIISFPU8MPRO8K5P83	12/18/2024	12/10/2025	1	50,000,000	98.923				(456,942)		(456,942)	(456,942)				167,066	---	0009
Bond Forward 20YR 4.625 UST 05/15/44	GLWB Hedge	Exhibit 5	Interest Rate	JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	07/17/2024	07/16/2025	1	50,000,000	102.104				(1,613,896)		(1,613,896)	(1,613,896)				52,342	---	0009
Bond Forward 30YR 4.25 UST 08/15/54	GLWB Hedge	Exhibit 5	Interest Rate	JP Morgan Chase Bank, N.A. 7H6GLXDRUGQFU57RNE97	10/16/2024	10/15/2025	1	50,000,000	99.433				(3,703,015)		(3,703,015)	(3,703,015)				135,358	---	0009
Bond Forward 30YR 4.5 UST 11/15/2054	GLWB Hedge	Exhibit 5	Interest Rate	Royal Bank of Canada ES7IP3U3RHIGC71XBU11	01/15/2025	01/14/2026	1	50,000,000	93.738				964,199		964,199	964,199				184,131	---	0009
Bond Forward 20YR 4.625 UST 05/15/44	GLWB Hedge	Exhibit 5	Interest Rate	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	08/21/2024	08/21/2025	1	50,000,000	106.013				(3,347,737)		(3,347,737)	(3,347,737)				94,362	---	0009
Bond Forward 20YR 4.75 UST 02/15/2045	GLWB Hedge	Exhibit 5	Interest Rate	Wells Fargo Bank, N.A. KB1H1DSPRFMYMCUFXT09	05/15/2025	05/13/2026	1	50,000,000	96.642				1,523,276		1,523,276	1,523,276				232,982	---	0009
1439999999. Subtotal - Forwards - Hedging Other													(15,487,345)	XXX	(15,487,345)	(15,487,345)				1,019,929	XXX	XXX
1479999999. Subtotal - Forwards													(15,487,345)	XXX	(15,487,345)	(15,487,345)				1,019,929	XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										221,192,633	251,284,849		516,649,636	XXX	516,649,636	52,813,775				1,019,929	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)
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other										110,365	(102,811)	1,855,007	(13,151,125)	XXX	(13,151,125)	11,606,217	(31,487,811)			7,600,443	XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										221,302,998	251,182,039	1,855,007	503,498,511	XXX	503,498,511	64,419,991	(31,487,811)			8,620,372	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
0001	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 hedge effectiveness for Q2 2025 met its expectation of effectiveness at 97%
0002	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Low Volatility hedge effectiveness for Q2 2025 met its expectation of effectiveness at 100%
0003	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Euro Stoxx 50 hedge effectiveness for Q2 2025 met its expectation of effectiveness at 100%
0004	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Blended Index hedge effectiveness for Q2 2025 met its expectation of effectiveness at 100%
0005	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q2 2025 met its expectation of effectiveness at 88%
0007	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL S&P 500 Prism hedge effectiveness for Q2 2025 met its expectation of effectiveness at 100%
0008	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL Rainbow Index hedge effectiveness for Q2 2025 met its expectation of effectiveness at 100%
0009	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q2 2025 met its expectation of effectiveness at 87%
0010	Hedge of economic liabilities for Fixed Index Annuity product. The FIA Barclays Trailblazer hedge effectiveness for Q2 2025 met its expectation of effectiveness at 100%
0014	Hedge of economic liabilities for Fixed Index Annuity product. The FIA SG Climate Index hedge effectiveness for Q2 2025 met its expectation of effectiveness at 100%
0015	Hedge using currency swaps to eliminate currency risk from the purchases of foreign denominated bonds. The Currency Swap hedge met its expectation of effectiveness for Q2 2025 in that the swap matches the maturity and coupon payment schedule of the hedge asset and has a notional value equal to the target exposure.

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
SFRU5	496	1,240,000	3-MON SOFR SEP5	GWB/GLWB Hedge	Exhibit 5	Interest Rate	12/17/2025	Chicago Mercantile Exchange Inc. SNZ2OJLFK8MNNCLQOF39	05/22/2025	95.8900	95.9900						124,000	124,000	243,040	0004/0005	2,500
USU5	1,107	110,700,000	US T BONDS SEP25	GWB/GLWB Hedge	Exhibit 5	Interest Rate	09/19/2025	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	06/12/2025	111.9400	115.4700						3,908,766	3,908,766	4,095,900	0004/0005	100,000
ESU5	622	188,089,880	EMINI S&P SEP25	Equity Portfolio Hedge; FIA/FIUL Hedge	D 2-2/Exhibit 5	Equity/Index	09/19/2025	CME Group Inc. LCZ7XYGSLJUHFXXNXD88	06/27/2025	6,048.0900	6,253.7500						6,401,745	6,401,745	12,520,860	0002/0006/0007	50
TYU5	450	45,000,000	10Y TNOTES SEP25	GWB/GLWB Hedge	Exhibit 5	Interest Rate	09/19/2025	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/22/2025	109.5200	112.1300						1,170,703	1,170,703	843,750	0004/0005	100,000
1539999999. Subtotal - Long Futures - Hedging Other																	11,605,213	11,605,213	17,703,550	XXX	XXX
1579999999. Subtotal - Long Futures																	11,605,213	11,605,213	17,703,550	XXX	XXX
SFRU5	444	1,110,000	3-MON SOFR SEP5	FIA/FIUL Hedge	Exhibit 5	Interest Rate	12/17/2025	Chicago Mercantile Exchange Inc. SNZ2OJLFK8MNNCLQOF39	06/25/2025	95.8900	95.9900						(108,000)	(108,000)	217,560	0006/0007	2,500
ESU5	573	174,884,358	EMINI S&P SEP25	GWB/GLWB Hedge	Exhibit 5	Equity/Index	09/19/2025	CME Group Inc. LCZ7XYGSLJUHFXXNXD88	06/30/2025	6,104.2500	6,253.7500						(4,285,580)	(4,285,580)	11,534,490	0004/0005	50
FVU5	499	49,900,000	5YR T NOTE SEP25	GWB/GLWB Hedge	Exhibit 5	Interest Rate	09/30/2025	Board of Trade of the City of Chicago, Inc. 549300EX04Q2QBFQTQ27	05/22/2025	107.4500	109.0000						(775,789)	(775,789)	623,750	0004/0005	100,000
MFSU5	345	45,492,403	MSCI EAFE SEP5	GWB/GLWB Hedge	Exhibit 5	Equity/Index	09/19/2025	Intercontinental Exchange Holdings, Inc. 549300R4IG1TWPZT5U32	06/30/2025	2,637.2800	2,681.7000						(766,922)	(766,922)	1,659,240	0004/0005	50
1609999999. Subtotal - Short Futures - Hedging Other																	(5,936,291)	(5,936,291)	14,035,040	XXX	XXX
1649999999. Subtotal - Short Futures																	(5,936,291)	(5,936,291)	14,035,040	XXX	XXX
1679999999. Subtotal - SSAP No. 108 Adjustments																				XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108																				XXX	XXX
1709999999. Subtotal - Hedging Other																	5,668,923	5,668,923	31,738,590	XXX	XXX
1719999999. Subtotal - Replication																				XXX	XXX
1729999999. Subtotal - Income Generation																				XXX	XXX
1739999999. Subtotal - Other																				XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives																				XXX	XXX
1759999999 - Totals																	5,668,923	5,668,923	31,738,590	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Morgan Stanley & Co. International plc:			
91282CBP5 US Treasury Strip 11,410,000 par, due 02/29/2028			
912810TB4 US Treasury Strip 8,425,000 par, due 11/15/2051			
91282CDJ7 US Treasury Strip 6,250,000 par, due 11/15/2031			
91282CFE6 US Treasury Strip 6,600,000 par, due 08/15/2025			
91282CCY5 US Treasury Strip 200,000 par, due 09/30/2028			
912810SW9 US Treasury Strip 1,675,000 par, due 02/15/2041			
464287200 ISHARES-C S&P 500, 3,700 shares			
Total Net Cash Deposits			

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0002	The Equity Hedge Strategy met its expectation of effectiveness for Q2 2025 in that the total equity exposure (equity holdings + futures) will be within +/- 10% of the portfolio manager's equity target. The equity futures exposure is between 0 and 90% of the fund's market value.
0004	Hedge of GAAP liabilities for Guaranteed Withdrawal Benefit Annuity product. The GWB hedge effectiveness for Q2 2025 met its expectation of effectiveness at 88%
0005	Hedge of GAAP liabilities for Guaranteed Lifetime Withdrawal Benefit Annuity product. The GLWB hedge effectiveness for Q2 2025 met its expectation of effectiveness at 92%
0006	Hedge of economic liabilities for Fixed Index Annuity product. The FIA hedge effectiveness for Q2 2025 met its expectation of effectiveness at 78%
0007	Hedge of economic liabilities for Fixed Index Universal Life product. The FIUL hedge effectiveness for Q2 2025 met its expectation of effectiveness at 100%

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
				4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		50,788	(30,656)	50,788	50,788	(30,656)	50,788	31,738,590	31,738,590
Bank of America, N.A.	B4TYDEB6GKMZO031MB27	Y	Y	11,050,000		16,488,259	(5,255,643)	182,616	16,488,259	(5,255,643)	182,616		
Barclays Bank PLC	G5GSEF7VJP5I70UK5573	Y	Y	3,750,000		7,001,925	(4,724,837)		7,001,925	(4,724,837)		1,656,727	183,815
BNP Paribas	ROMUWSFPU8MPRO8K5P83	Y	Y	29,150,000		61,584,492	(37,195,398)		61,584,492	(37,195,398)		1,516,150	
Goldman Sachs International	W22LROWP2IHZNBB6K528	Y	Y	11,550,000		26,419,141	(13,841,439)	1,027,703	26,419,141	(13,841,439)	1,027,703		
HSBC Bank PLC	1IE8VN30JCEQV1H4R804	Y	Y	220,401,000		401,986,923	(179,415,567)	2,170,356	401,986,923	(179,415,567)	2,170,356		
JP Morgan Chase Bank, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y			(1,688,578)	(5,316,911)		(1,688,578)	(5,316,911)		1,212,514	
Morgan Stanley & Co. International plc	4PQUHN3JPFGFNF3BB653	Y	Y	15,535,738		16,975,465	(757,285)	682,442	16,975,465	(757,285)	682,442		
Royal Bank of Canada	ES7IP3U3RHIGC71XBU11	Y	Y	51,940,000		120,724,973	(67,397,497)	1,387,476	120,724,973	(67,397,497)	1,387,476	2,329,868	2,329,868
Societe Generale	O2RNE8IBXP4R0TD8PU41	Y	Y	100,000		328,488		228,488	328,488		228,488		
Truist Bank	JJKC32MCHWD171265Z06	Y	Y	15,817,265		36,560,636	(20,824,608)		36,560,636	(20,824,608)			
Wells Fargo Bank, N.A.	KB1H1DSPRFMYMCUFXT09	Y	Y	149,850,000		338,940,271	(187,114,431)	1,975,840	338,940,271	(187,114,431)	1,975,840	1,905,113	1,905,113
0299999999. Total NAIC 1 Designation				509,144,003		1,025,321,995	(521,843,615)	7,654,920	1,025,321,995	(521,843,615)	7,654,920	8,620,372	4,418,796
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)													
0999999999 - Gross Totals				509,144,003		1,025,372,783	(521,874,272)	7,705,708	1,025,372,783	(521,874,272)	7,705,708	40,358,961	36,157,385
1. Offset per SSAP No. 64													
2. Net after right of offset per SSAP No. 64						1,025,372,783	(521,874,272)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Other	464287-20-0	ISHARES-C S&P 500	2,297,330	3,700	2,297,330		IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	91282C-BP-5	T 1.125 02/29/28	10,669,687	11,410,000	11,286,415	02/29/2028	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	912810-TB-4	T 1.875 11/15/51	4,687,064	8,425,000	7,797,474	11/15/2051	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	91282C-DJ-7	T 1.375 11/15/31	5,347,412	6,250,000	6,160,884	11/15/2031	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	91282C-FE-6	T 3.125 08/15/25	6,588,735	6,600,000	6,596,557	08/15/2025	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	91282C-CY-5	T 1.25 09/30/28	185,039	200,000	199,192	09/30/2028	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Treasury	912810-SW-9	T 1.875 02/15/41	1,152,086	1,675,000	1,616,376	02/15/2041	IV
JP Morgan Chase Bank, NA 7H6GLXDRUGQFU57RNE97	Treasury	912810-ST-6	T 1.375 11/15/40	6,366,197	9,589,000	9,156,634	11/15/2040	IV
JP Morgan Chase Bank, NA 7H6GLXDRUGQFU57RNE97	Treasury	912810-TA-6	T 1.75 08/15/41	2,458,454	3,859,000	3,436,164	08/15/2041	IV
JP Morgan Chase Bank, NA 7H6GLXDRUGQFU57RNE97	Treasury	912810-SW-9	T 1.875 02/15/41	2,063	3,000	2,895	02/15/2051	IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	4,101,339	4,101,339	4,101,339		IV
0199999999 - Total				43,855,407	52,116,039	52,651,261	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)
Wells Fargo Bank NA KB1H1DSPRFMYMCUFXT09	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	149,850,000	149,850,000	XXX		IV
Barclays Bank PLC G5GSEF7VJP5I70UK5573	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	3,750,000	3,750,000	XXX		IV
Royal Bank of Canada ES7IP3U3RHIGC71XBU11	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	51,940,000	51,940,000	XXX		IV
HSBC Bank USA 1IE8VN30JCEQV1H4R804	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	220,401,000	220,401,000	XXX		IV
Morgan Stanley & Co. International plc 4PQUHN3JPFGFNF3BB653	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	15,535,738	15,535,738	XXX		IV
Societe Generale O2RNE8IBXP4R0TD8PU41	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	100,000	100,000	XXX		IV
Truist Bank JUKC32MCHWDI71265Z06	Treasury	91282C-EM-9	B 2.875 04/30/29	15,817,265	16,315,000	XXX	04/30/2029	IV
BNP Paribas R0MUWSFPU8MPRO8K5P83	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	29,150,000	29,150,000	XXX		IV
Bank of America NA B4TYDEB6GKMZO031MB27	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	11,050,000	11,050,000	XXX		IV
Goldman Sachs International W22LROWP2IHZNBB6K528	Money Market Fund	261908-10-7	Dreyfus Trsy Agy CM INST 521	11,550,000	11,550,000	XXX		IV
0299999999 - Total				509,144,003	509,641,738	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	*
US Bank ..... St Paul, MN			102,785		(118,665,101)	(81,612,253)	(41,192,340)	XXX.
Wells Fargo Bank ..... Minneapolis, MN			15,433		(1,824,948)	1,926,700	8,057,397	XXX.
Bank of New York Mellon ..... Pittsburgh, PA			551		1,210,212	43,942	1,925,570	XXX.
PNC Bank ..... Pittsburgh, PA			1,636		2,659,417	8,853,258	3,878,755	XXX.
FHLB ..... Des Moines, IA					1,244,590	1,368,992	1,365,329	XXX.
0199998. Deposits in ... 2 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX			(49,770)	(49,770)	50,086	XXX
0199999. Totals - Open Depositories	XXX	XXX	120,405		(115,425,600)	(69,469,131)	(25,915,203)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	120,405		(115,425,600)	(69,469,131)	(25,915,203)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash	XXX	XXX	120,405		(115,425,600)	(69,469,131)	(25,915,203)	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
	FEDERAL NATIONAL MORTGAGE ASSOCIATION		06/13/2025	0.000	07/24/2025	8,870,163		18,655
0029999999. Subtotal - Issuer Credit Obligations - Other U.S. Government Obligations (Not Exempt from RBC)						8,870,163		18,655
0489999999. Total - Issuer Credit Obligations (Unaffiliated)						8,870,163		18,655
0499999999. Total - Issuer Credit Obligations (Affiliated)								
0509999999. Total - Issuer Credit Obligations						8,870,163		18,655
261908-10-7	DREYFUS TRS OBS CM INST		06/30/2025	4.190		137,354,530		92,233
261908-10-7	DREYFUS TRS OBS CM INST		06/30/2025	4.190		1,241,677		3,540
8209999999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						138,596,207		95,774
74257B-63-9	PRINCIPAL:GOVT MM R6		06/30/2025	4.210		5,722,700	19,479	99,509
8309999999. Subtotal - All Other Money Market Mutual Funds						5,722,700	19,479	99,509
8589999999. Total Cash Equivalents (Unaffiliated)						153,189,069	19,479	213,937
8599999999. Total Cash Equivalents (Affiliated)								
8609999999 - Total Cash Equivalents						153,189,069	19,479	213,937

Medicare Part D Coverage Supplement

N O N E

Trusteed Surplus - Cover

N O N E

Trusteed Surplus Statement - Assets

N O N E

Trusteed Surplus Statement - Liabilities and Trusteed Surplus

N O N E

OVERFLOW PAGE FOR WRITE-INS

NONE